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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/12/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	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
2017/12/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	2025	01/02/2018	133.89	Put	Bond Future	5,438.9900	5.4390	5,435.5900	5.4356	(0.063)	0	0	0
2017/12/12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	01/02/2018			Bond Future	128.4510	128.4510	128.4544	128.4544	0.003	0.0000	0.0000	1,070
2017/12/12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	01/02/2018	133.88	Put	Bond Future	5,428.9900	5.4290	5,425.5900	5.4256	(0.063)	0	0	0
2017/12/12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	01/02/2018	133.90	Put	Bond Future	5,448.9900	5.4490	5,445.5900	5.4456	(0.062)	0	0	0
2017/12/12	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	03/05/2018	133.20	Put	Bond Future	2,341.2200	2.3412	2,338.7000	2.3387	(0.108)	0	0	0
2017/12/12	2025	03/05/2018			Bond Future	130.8588	130.8588	130.8613	130.8613	0.002	0.0000	0.0000	0
2017/12/12	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	03/05/2018	133.22	Put	Bond Future	2,361.2200	2.3612	2,358.7000	2.3587	(0.107)	0	0	0
2017/12/12	2025	03/05/2018	133.21	Put	Bond Future	2,351.2200	2.3512	2,348.7000	2.3487	(0.107)	0	0	0
2017/12/12	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	02/08/2018			Bond Future	133.3149	133.3149	133.3166	133.3166	0.001	0.0000	0.0000	0
2017/12/12	2025	02/08/2018	136.65	Put	Bond Future	3,335.1500	3.3351	3,333.3800	3.3334	(0.053)	0	0	0
2017/12/12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2025	02/08/2018	136.67	Put	Bond Future	3,355.1500	3.3551	3,353.3800	3.3534	(0.053)	0	0	0
2017/12/12	2025	02/08/2018	136.66	Put	Bond Future	3,345.1500	3.3451	3,343.3800	3.3434	(0.053)	0	0	0
2017/12/12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2029	01/02/2018			Bond Future	99.5128	99.5128	99.5156	99.5156	0.003	0.0000	0.0000	1,370
2017/12/12	2029	03/05/2018			Bond Future	100.3601	100.3601	100.3622	100.3622	0.002	0.0000	0.0000	0
2017/12/12	2029	02/08/2018			Bond Future	102.2778	102.2778	102.2793	102.2793	0.001	0.0000	0.0000	0
2017/12/12	2030	01/02/2018	9.39	Put	Bond Future	2,139.6600	2.1397	2,428.0500	2.4281	13.478	0	0	0
2017/12/12	2030	01/02/2018			Bond Future	9.7188	88.1164	9.7639	87.8280	0.465	0.0000	0.0000	70,732
2017/12/12	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	01/02/2018	9.38	Put	Bond Future	2,205.8600	2.2059	2,494.2500	2.4943	13.074	0	0	0
2017/12/12	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	01/02/2018	9.37	Put	Bond Future	2,272.1200	2.2721	2,560.5100	2.5605	12.693	0	0	0
2017/12/12	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	03/05/2018			Bond Future	9.7951	89.7615	9.8419	89.4675	0.478	0.0000	0.0000	0
2017/12/12	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	03/05/2018	9.49	Put	Bond Future	1,949.0200	1.9490	2,242.9600	2.2430	15.081	0	0	0
2017/12/12	2030	03/05/2018	9.51	Put	Bond Future	1,819.4500	1.8194	2,113.3900	2.1134	16.155	0	0	0
2017/12/12	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	03/05/2018	9.50	Put	Bond Future	1,884.2000	1.8842	2,178.1400	2.1781	15.600	0	0	0
2017/12/12	2030	02/08/2018	9.46	Put	Bond Future	2,602.3100	2.6023	2,902.2400	2.9022	11.526	0	0	0
2017/12/12	2030	02/08/2018			Bond Future	9.8727	87.4537	9.9214	87.1538	0.493	0.0000	0.0000	0

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2017/12/12	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2030	02/08/2018	9.45	Put	Bond Future	2,666.6500	2.6667	2,966.5800	2.9666	11.247	0	0	0
2017/12/12	2030	02/08/2018	9.47	Put	Bond Future	2,538.0200	2.5380	2,837.9500	2.8380	11.817	0	0	0
2017/12/12	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2032	01/02/2018	9.56	Call	Bond Future	912.3800	0.9124	803.5300	0.8035	(11.930)	0	0	0
2017/12/12	2032	01/02/2018	9.55	Put	Bond Future	3,302.3200	3.3023	3,503.2900	3.5033	6.086	0	0	0
2017/12/12	2032	01/02/2018	9.20	Call	Bond Future	332.7600	0.3328	280.6900	0.2807	(15.648)	0	0	7,500
2017/12/12	2032	01/02/2018	9.45	Put	Bond Future	3,818.2700	3.8183	4,036.7000	4.0367	5.721	0	0	0
2017/12/12	2032	01/02/2018	9.40	Put	Bond Future	4,092.3400	4.0923	4,319.0400	4.3190	5.540	0	0	0
2017/12/12	2032	01/02/2018			Bond Future	9.8953	90.5170	9.9404	90.2090	0.456	0.0000	0.0000	46,184
2017/12/12	2032	01/02/2018	9.57	Call	Bond Future	934.7500	0.9347	824.0900	0.8241	(11.838)	0	0	0
2017/12/12	2032	01/02/2018	9.57	Put	Bond Future	3,204.4200	3.2044	3,401.7800	3.4018	6.159	0	0	0
2017/12/12	2032	01/02/2018	9.30	Put	Bond Future	4,670.8300	4.6708	4,913.0000	4.9130	5.185	0	0	0
2017/12/12	2032	01/02/2018	9.30	Call	Bond Future	453.0700	0.4531	387.2200	0.3872	(14.534)	0	0	7,800
2017/12/12	2032	01/02/2018	9.56	Put	Bond Future	3,253.1500	3.2531	3,452.3200	3.4523	6.122	0	0	0
2017/12/12	2032	01/02/2018	9.55	Call	Bond Future	890.3700	0.8904	783.3200	0.7833	(12.023)	0	0	0
2017/12/12	2032	01/02/2018	9.20	Put	Bond Future	5,287.2900	5.2873	5,543.2400	5.5432	4.841	0	0	0
2017/12/12	2032	01/02/2018	9.45	Call	Bond Future	690.1200	0.6901	600.5300	0.6005	(12.982)	0	0	750
2017/12/12	2032	01/02/2018	9.40	Call	Bond Future	603.0400	0.6030	521.7200	0.5217	(13.485)	0	0	6,800
2017/12/12	2032	03/05/2018	9.70	Call	Bond Future	2,455.0400	2.4550	2,311.4100	2.3114	(5.850)	0	0	0
2017/12/12	2032	03/05/2018	9.71	Put	Bond Future	4,265.2900	4.2653	4,434.4800	4.4345	3.967	0	0	0
2017/12/12	2032	03/05/2018			Bond Future	9.9703	88.0498	10.0169	87.7359	0.468	0.0000	0.0000	0
2017/12/12	2032	03/05/2018	9.70	Put	Bond Future	4,305.5700	4.3056	4,475.8300	4.4758	3.954	0	0	0
2017/12/12	2032	03/05/2018	9.71	Call	Bond Future	2,484.2200	2.4842	2,339.5200	2.3395	(5.825)	0	0	0
2017/12/12	2032	03/05/2018	9.72	Call	Bond Future	2,513.6000	2.5136	2,367.8300	2.3678	(5.799)	0	0	0
2017/12/12	2032	03/05/2018	9.72	Put	Bond Future	4,225.2800	4.2253	4,393.4000	4.3934	3.979	0	0	0
2017/12/12	2032	02/08/2018	9.66	Put	Bond Future	5,474.1600	5.4742	5,653.5900	5.6536	3.278	0	0	0
2017/12/12	2032	02/08/2018	9.67	Call	Bond Future	2,898.5100	2.8985	2,756.8100	2.7568	(4.889)	0	0	0
2017/12/12	2032	02/08/2018			Bond Future	10.0438	89.7153	10.0922	89.3951	0.481	0.0000	0.0000	0
2017/12/12	2032	02/08/2018	9.68	Call	Bond Future	2,927.1200	2.9271	2,784.5400	2.7845	(4.871)	0	0	0
2017/12/12	2032	02/08/2018	9.68	Put	Bond Future	5,392.5500	5.3925	5,570.2200	5.5702	3.295	0	0	0
2017/12/12	2032	02/08/2018	9.66	Call	Bond Future	2,870.3300	2.8703	2,729.5100	2.7295	(4.906)	0	0	0
2017/12/12	2032	02/08/2018	9.67	Put	Bond Future	5,433.1000	5.4331	5,611.6500	5.6116	3.286	0	0	0
2017/12/12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	01/02/2018			Bond Future	102.4448	102.4448	102.4479	102.4479	0.003	0.0000	0.0000	5,283
2017/12/12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	01/02/2018	109.64	Put	Bond Future	7,195.2000	7.1952	7,192.0600	7.1921	(0.044)	0	0	0
2017/12/12	2033	01/02/2018	109.66	Put	Bond Future	7,215.2000	7.2152	7,212.0600	7.2121	(0.044)	0	0	0
2017/12/12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	01/02/2018	109.65	Put	Bond Future	7,205.2000	7.2052	7,202.0600	7.2021	(0.044)	0	0	0
2017/12/12	2033	03/05/2018	107.71	Put	Bond Future	4,433.5300	4.4335	4,431.0500	4.4311	(0.056)	0	0	0
2017/12/12	2033	03/05/2018			Bond Future	103.2765	103.2765	103.2790	103.2790	0.002	0.0000	0.0000	0
2017/12/12	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	03/05/2018	107.70	Put	Bond Future	4,423.5300	4.4235	4,421.0500	4.4211	(0.056)	0	0	0
2017/12/12	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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2017/12/12	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	03/05/2018	107.69	Put	Bond Future	4,413.5300	4.4135	4,411.0500	4.4111	(0.056)	0	0	0
2017/12/12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	02/08/2018			Bond Future	105.2500	105.2500	105.2518	105.2518	0.002	0.0000	0.0000	0
2017/12/12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	02/08/2018	109.92	Put	Bond Future	4,670.0100	4.6700	4,668.1800	4.6682	(0.039)	0	0	0
2017/12/12	2033	02/08/2018	109.94	Put	Bond Future	4,690.0100	4.6900	4,688.1800	4.6882	(0.039)	0	0	0
2017/12/12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2033	02/08/2018	109.93	Put	Bond Future	4,680.0100	4.6800	4,678.1800	4.6782	(0.039)	0	0	0
2017/12/12	2037	01/02/2018	9.82	Put	Bond Future	3,339.9100	3.3399	3,544.6100	3.5446	6.129	0	0	0
2017/12/12	2037	01/02/2018			Bond Future	10.1034	86.7107	10.1485	86.3744	0.446	0.0000	0.0000	53,670
2017/12/12	2037	01/02/2018	9.88	Put	Bond Future	3,041.6900	3.0417	3,234.4600	3.2345	6.338	0	0	0
2017/12/12	2037	01/02/2018	9.88	Call	Bond Future	1,343.4000	1.3434	1,199.8500	1.1998	(10.686)	0	0	2,000
2017/12/12	2037	01/02/2018	9.82	Call	Bond Future	1,176.6900	1.1767	1,045.0700	1.0451	(11.186)	0	0	0
2017/12/12	2037	01/02/2018	9.81	Put	Bond Future	3,391.3200	3.3913	3,598.0000	3.5980	6.094	0	0	0
2017/12/12	2037	01/02/2018	9.83	Call	Bond Future	1,203.4100	1.2034	1,069.8200	1.0698	(11.101)	0	0	0
2017/12/12	2037	01/02/2018	9.83	Put	Bond Future	3,288.8800	3.2889	3,491.6100	3.4916	6.164	0	0	0
2017/12/12	2037	01/02/2018	9.81	Call	Bond Future	1,150.2400	1.1502	1,020.6000	1.0206	(11.271)	0	0	0
2017/12/12	2037	01/02/2018	10.32	Call	Bond Future	2,997.7300	2.9977	2,769.9500	2.7700	(7.598)	0	0	0
2017/12/12	2037	01/02/2018	10.32	Put	Bond Future	1,399.7400	1.3997	1,508.2800	1.5083	7.754	0	0	2,000
2017/12/12	2037	01/02/2018	10.72	Call	Bond Future	5,034.2400	5.0342	4,750.8600	4.7509	(5.629)	0	0	0
2017/12/12	2037	01/02/2018	10.72	Put	Bond Future	604.4400	0.6044	657.3800	0.6574	8.759	0	0	2,000
2017/12/12	2037	03/05/2018	9.99	Call	Bond Future	3,046.9800	3.0470	2,878.9700	2.8790	(5.514)	0	0	0
2017/12/12	2037	03/05/2018	9.97	Put	Bond Future	4,541.0500	4.5411	4,718.0400	4.7180	3.898	0	0	0
2017/12/12	2037	03/05/2018			Bond Future	10.1784	88.3297	10.2249	87.9869	0.457	0.0000	0.0000	0
2017/12/12	2037	03/05/2018	9.99	Put	Bond Future	4,456.1800	4.4562	4,630.9100	4.6309	3.921	0	0	0
2017/12/12	2037	03/05/2018	9.97	Call	Bond Future	2,980.1200	2.9801	2,814.3700	2.8144	(5.562)	0	0	0
2017/12/12	2037	03/05/2018	9.98	Put	Bond Future	4,498.3500	4.4983	4,674.2100	4.6742	3.909	0	0	0
2017/12/12	2037	03/05/2018	9.98	Call	Bond Future	3,013.3400	3.0133	2,846.4600	2.8465	(5.538)	0	0	0
2017/12/12	2037	02/08/2018	9.96	Put	Bond Future	5,723.8300	5.7238	5,908.8700	5.9089	3.233	0	0	0
2017/12/12	2037	02/08/2018	9.95	Call	Bond Future	3,504.4200	3.5044	3,340.7800	3.3408	(4.670)	0	0	0
2017/12/12	2037	02/08/2018			Bond Future	10.2544	85.7444	10.3025	85.3948	0.470	0.0000	0.0000	0
2017/12/12	2037	02/08/2018	9.96	Call	Bond Future	3,536.9700	3.5370	3,372.3900	3.3724	(4.653)	0	0	0
2017/12/12	2037	02/08/2018	9.95	Put	Bond Future	5,767.0800	5.7671	5,953.0600	5.9531	3.225	0	0	0
2017/12/12	2037	02/08/2018	9.97	Call	Bond Future	3,569.6700	3.5697	3,404.1500	3.4042	(4.637)	0	0	0
2017/12/12	2037	02/08/2018	9.97	Put	Bond Future	5,680.8300	5.6808	5,864.9300	5.8649	3.241	0	0	0
2017/12/12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	01/02/2018	136.95	Put	Bond Future	13,697.9200	13.6979	12,906.6000	12.9066	(5.777)	0	0	0
2017/12/12	2038	01/02/2018			Bond Future	123.2521	123.2521	124.0434	124.0434	0.642	0.0000	0.0000	19,692
2017/12/12	2038	01/02/2018	136.94	Put	Bond Future	13,687.9200	13.6879	12,896.6000	12.8966	(5.781)	0	0	0
2017/12/12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	01/02/2018	136.93	Put	Bond Future	13,677.9200	13.6779	12,886.6000	12.8866	(5.785)	0	0	0
2017/12/12	2038	03/05/2018	132.28	Put	Bond Future	6,717.6100	6.7176	5,912.3200	5.9123	(11.988)	0	0	0
2017/12/12	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	03/05/2018			Bond Future	125.5624	125.5624	126.3677	126.3677	0.641	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
2017/12/12	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	03/05/2018	132.27	Put	Bond Future	6,707.6100	6.7076	5,902.3200	5.9023	(12.006)	0	0	0
2017/12/12	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	03/05/2018	132.29	Put	Bond Future	6,727.6100	6.7276	5,922.3200	5.9223	(11.970)	0	0	0
2017/12/12	2038	02/08/2018	134.55	Put	Bond Future	6,638.2800	6.6383	5,818.3700	5.8184	(12.351)	0	0	0
2017/12/12	2038	02/08/2018			Bond Future	127.9117	127.9117	128.7316	128.7316	0.641	0.0000	0.0000	0
2017/12/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	02/08/2018	134.54	Put	Bond Future	6,628.2800	6.6283	5,808.3700	5.8084	(12.370)	0	0	0
2017/12/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2038	02/08/2018	134.53	Put	Bond Future	6,618.2800	6.6183	5,798.3700	5.7984	(12.389)	0	0	0
2017/12/12	2040	01/02/2018	9.89	Call	Bond Future	1,204.7500	1.2047	1,081.3200	1.0813	(10.245)	0	0	0
2017/12/12	2040	01/02/2018			Bond Future	10.1938	89.7511	10.2337	89.4339	0.392	0.0000	0.0000	25,970
2017/12/12	2040	01/02/2018	9.87	Call	Bond Future	1,150.5400	1.1505	1,030.8300	1.0308	(10.405)	0	0	0
2017/12/12	2040	01/02/2018	9.87	Put	Bond Future	3,790.7900	3.7908	3,988.2900	3.9883	5.210	0	0	0
2017/12/12	2040	01/02/2018	9.88	Put	Bond Future	3,734.3100	3.7343	3,929.9500	3.9300	5.239	0	0	0
2017/12/12	2040	01/02/2018	9.89	Put	Bond Future	3,678.2500	3.6782	3,872.0300	3.8720	5.268	0	0	0
2017/12/12	2040	01/02/2018	9.88	Call	Bond Future	1,177.5000	1.1775	1,055.9300	1.0559	(10.324)	0	0	0
2017/12/12	2040	03/05/2018	10.08	Put	Bond Future	4,765.3600	4.7654	4,928.0900	4.9281	3.415	0	0	0
2017/12/12	2040	03/05/2018			Bond Future	10.2692	91.4268	10.3104	91.1034	0.402	0.0000	0.0000	0
2017/12/12	2040	03/05/2018	10.07	Call	Bond Future	3,222.7000	3.2227	3,063.1300	3.0631	(4.951)	0	0	0
2017/12/12	2040	03/05/2018	10.07	Put	Bond Future	4,810.6700	4.8107	4,974.4600	4.9745	3.405	0	0	0
2017/12/12	2040	03/05/2018	10.08	Call	Bond Future	3,258.2200	3.2582	3,097.5900	3.0976	(4.930)	0	0	0
2017/12/12	2040	03/05/2018	10.00	Put	Bond Future	5,135.6200	5.1356	5,306.9500	5.3070	3.336	0	0	0
2017/12/12	2040	03/05/2018	10.00	Call	Bond Future	2,978.5600	2.9786	2,826.5300	2.8265	(5.104)	0	0	1,500
2017/12/12	2040	03/05/2018	9.00	Put	Bond Future	11,652.9300	11.6529	11,922.2100	11.9222	2.311	0	0	0
2017/12/12	2040	03/05/2018	9.00	Call	Bond Future	692.7700	0.6928	638.6900	0.6387	(7.806)	0	0	1,500
2017/12/12	2040	03/05/2018	10.06	Call	Bond Future	3,187.1600	3.1872	3,028.6700	3.0287	(4.973)	0	0	0
2017/12/12	2040	03/05/2018	10.06	Put	Bond Future	4,856.0700	4.8561	5,020.9400	5.0209	3.395	0	0	0
2017/12/12	2040	02/08/2018	10.03	Put	Bond Future	6,278.2400	6.2782	6,452.2600	6.4523	2.772	0	0	0
2017/12/12	2040	02/08/2018	10.04	Call	Bond Future	3,809.7800	3.8098	3,653.0800	3.6531	(4.113)	0	0	0
2017/12/12	2040	02/08/2018			Bond Future	10.3457	88.6497	10.3884	88.3199	0.413	0.0000	0.0000	0
2017/12/12	2040	02/08/2018	10.05	Call	Bond Future	3,844.4200	3.8444	3,686.8500	3.6869	(4.099)	0	0	0
2017/12/12	2040	02/08/2018	10.05	Put	Bond Future	6,185.4000	6.1854	6,357.6700	6.3577	2.785	0	0	0
2017/12/12	2040	02/08/2018	10.03	Call	Bond Future	3,775.2900	3.7753	3,619.4700	3.6195	(4.127)	0	0	0
2017/12/12	2040	02/08/2018	10.04	Put	Bond Future	6,231.6900	6.2317	6,404.8300	6.4048	2.778	0	0	0
2017/12/12	2044	01/02/2018	9.90	Put	Bond Future	3,933.5400	3.9335	4,134.4200	4.1344	5.107	0	0	0
2017/12/12	2044	01/02/2018	9.89	Call	Bond Future	1,092.4300	1.0924	977.0100	0.9770	(10.565)	0	0	0
2017/12/12	2044	01/02/2018			Bond Future	10.2429	86.6537	10.2829	86.3356	0.390	0.0000	0.0000	22,082
2017/12/12	2044	01/02/2018	9.90	Call	Bond Future	1,118.4000	1.1184	1,001.1400	1.0011	(10.485)	0	0	0
2017/12/12	2044	01/02/2018	9.89	Put	Bond Future	3,992.0100	3.9920	4,194.7300	4.1947	5.078	0	0	0
2017/12/12	2044	01/02/2018	9.91	Call	Bond Future	1,144.9000	1.1449	1,025.7900	1.0258	(10.404)	0	0	0
2017/12/12	2044	01/02/2018	9.91	Put	Bond Future	3,875.7500	3.8757	4,074.7800	4.0748	5.135	0	0	0
2017/12/12	2044	03/05/2018	10.10	Call	Bond Future	3,204.0800	3.2041	3,045.3500	3.0454	(4.954)	0	0	0
2017/12/12	2044	03/05/2018	10.09	Put	Bond Future	4,989.3800	4.9894	5,155.9300	5.1559	3.338	0	0	0
2017/12/12	2044	03/05/2018			Bond Future	10.3168	88.2715	10.3580	87.9473	0.400	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
2017/12/12	2044	03/05/2018	10.11	Call	Bond Future	3,239.5600	3.2396	3,079.7600	3.0798	(4.933)	0	0	0
2017/12/12	2044	03/05/2018	10.11	Put	Bond Future	4,896.9300	4.8969	5,061.3400	5.0613	3.357	0	0	0
2017/12/12	2044	03/05/2018	10.10	Put	Bond Future	4,942.9900	4.9430	5,108.4700	5.1085	3.348	0	0	0
2017/12/12	2044	03/05/2018	10.09	Call	Bond Future	3,168.8100	3.1688	3,011.1500	3.0112	(4.975)	0	0	0
2017/12/12	2044	02/08/2018	10.07	Call	Bond Future	3,808.3300	3.8083	3,651.8600	3.6519	(4.109)	0	0	0
2017/12/12	2044	02/08/2018			Bond Future	10.3916	85.5600	10.4343	85.2292	0.411	0.0000	0.0000	0
2017/12/12	2044	02/08/2018	10.05	Call	Bond Future	3,739.8000	3.7398	3,585.0900	3.5851	(4.137)	0	0	0
2017/12/12	2044	02/08/2018	10.05	Put	Bond Future	6,470.3000	6.4703	6,646.3700	6.6464	2.721	0	0	0
2017/12/12	2044	02/08/2018	10.07	Put	Bond Future	6,374.9100	6.3749	6,549.2200	6.5492	2.734	0	0	0
2017/12/12	2044	02/08/2018	10.06	Call	Bond Future	3,773.9800	3.7740	3,618.4000	3.6184	(4.122)	0	0	0
2017/12/12	2044	02/08/2018	10.06	Put	Bond Future	6,422.4600	6.4225	6,597.6600	6.5977	2.728	0	0	0
2017/12/12	2046	01/02/2018	132.92	Put	Bond Future	17,050.0700	17.0501	17,045.7900	17.0458	(0.025)	0	0	0
2017/12/12	2046	01/02/2018			Bond Future	115.8699	115.8699	115.8742	115.8742	0.004	0.0000	0.0000	21,177
2017/12/12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	01/02/2018	132.91	Put	Bond Future	17,040.0700	17.0401	17,035.7900	17.0358	(0.025)	0	0	0
2017/12/12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	01/02/2018	132.90	Put	Bond Future	17,030.0700	17.0301	17,025.7900	17.0258	(0.025)	0	0	0
2017/12/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	03/05/2018			Bond Future	116.4422	116.4422	116.4456	116.4456	0.003	0.0000	0.0000	0
2017/12/12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	03/05/2018	127.93	Put	Bond Future	11,487.7600	11.4878	11,484.3600	11.4844	(0.030)	0	0	0
2017/12/12	2046	03/05/2018	127.95	Put	Bond Future	11,507.7600	11.5078	11,504.3600	11.5044	(0.030)	0	0	0
2017/12/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	03/05/2018	127.94	Put	Bond Future	11,497.7600	11.4978	11,494.3600	11.4944	(0.030)	0	0	0
2017/12/12	2046	02/08/2018	128.78	Put	Bond Future	10,112.6800	10.1127	10,110.0200	10.1100	(0.026)	0	0	0
2017/12/12	2046	02/08/2018			Bond Future	118.6673	118.6673	118.6700	118.6700	0.002	0.0000	0.0000	0
2017/12/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2046	02/08/2018	128.77	Put	Bond Future	10,102.6800	10.1027	10,100.0200	10.1000	(0.026)	0	0	0
2017/12/12	2046	02/08/2018	128.79	Put	Bond Future	10,122.6800	10.1227	10,120.0200	10.1200	(0.026)	0	0	0
2017/12/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	01/02/2018	140.23	Put	Bond Future	18,051.4000	18.0514	18,047.4300	18.0474	(0.022)	0	0	0
2017/12/12	2050	01/02/2018			Bond Future	122.1786	122.1786	122.1826	122.1826	0.003	0.0000	0.0000	24,012
2017/12/12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	01/02/2018	140.25	Put	Bond Future	18,071.4000	18.0714	18,067.4300	18.0674	(0.022)	0	0	0
2017/12/12	2050	01/02/2018	140.24	Put	Bond Future	18,061.4000	18.0614	18,057.4300	18.0574	(0.022)	0	0	0
2017/12/12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	03/05/2018	135.62	Put	Bond Future	11,151.2300	11.1512	11,148.0300	11.1480	(0.029)	0	0	0
2017/12/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	03/05/2018			Bond Future	124.4688	124.4688	124.4720	124.4720	0.003	0.0000	0.0000	0
2017/12/12	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	03/05/2018	135.61	Put	Bond Future	11,141.2300	11.1412	11,138.0300	11.1380	(0.029)	0	0	0
2017/12/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	03/05/2018	135.63	Put	Bond Future	11,161.2300	11.1612	11,158.0300	11.1580	(0.029)	0	0	0

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2017/12/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	02/08/2018	137.54	Put	Bond Future	12,425.9500	12.4260	12,423.4000	12.4234	(0.021)	0	0	0
2017/12/12	2050	02/08/2018	137.52	Put	Bond Future	12,405.9500	12.4060	12,403.4000	12.4034	(0.021)	0	0	0
2017/12/12	2050	02/08/2018			Bond Future	125.1141	125.1141	125.1166	125.1166	0.002	0.0000	0.0000	0
2017/12/12	2050	02/08/2018	137.53	Put	Bond Future	12,415.9500	12.4160	12,413.4000	12.4134	(0.021)	0	0	0
2017/12/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	AL37	01/02/2018			Index Future	554.5090	554.5090	553.8510	553.8510	(0.119)	0.0000	0.0000	0
2017/12/12	AL37	03/05/2018			Index Future	564.8620	564.8620	564.1910	564.1910	(0.119)	0.0000	0.0000	0
2017/12/12	AL37	02/08/2018			Index Future	575.5490	575.5490	574.8620	574.8620	(0.119)	0.0000	0.0000	0
2017/12/12	AL7T	01/02/2018			Index Future	632.7630	632.7630	631.1920	631.1920	(0.248)	0.0000	0.0000	0
2017/12/12	AL7T	03/05/2018			Index Future	644.5770	644.5770	642.9760	642.9760	(0.248)	0.0000	0.0000	0
2017/12/12	AL7T	02/08/2018			Index Future	656.7730	656.7730	655.1370	655.1370	(0.249)	0.0000	0.0000	0
2017/12/12	ALBI	01/02/2018			Index Future	570.7340	570.7340	569.0730	569.0730	(0.291)	0.0000	0.0000	760
2017/12/12	ALBI	03/05/2018			Index Future	581.3900	581.3900	579.6970	579.6970	(0.291)	0.0000	0.0000	0
2017/12/12	ALBI	02/08/2018			Index Future	592.3890	592.3890	590.6620	590.6620	(0.292)	0.0000	0.0000	0
2017/12/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	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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2017/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	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
2017/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	01/02/2018			Bond Future	127.0015	127.0015	127.0075	127.0075	0.005	0.0000	0.0000	0
2017/12/12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	01/02/2018	132.29	Put	Bond Future	5,288.5400	5.2885	5,282.5100	5.2825	(0.114)	0	0	0
2017/12/12	EL28	01/02/2018	132.31	Put	Bond Future	5,308.5400	5.3085	5,302.5100	5.3025	(0.114)	0	0	0
2017/12/12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	01/02/2018	132.30	Put	Bond Future	5,298.5400	5.2985	5,292.5100	5.2925	(0.114)	0	0	0
2017/12/12	EL28	03/05/2018	133.20	Put	Bond Future	5,577.4200	5.5774	5,572.2200	5.5722	(0.093)	0	0	0
2017/12/12	EL28	03/05/2018			Bond Future	127.6226	127.6226	127.6278	127.6278	0.004	0.0000	0.0000	0
2017/12/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	03/05/2018	133.19	Put	Bond Future	5,567.4200	5.5674	5,562.2200	5.5622	(0.093)	0	0	0
2017/12/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	03/05/2018	133.18	Put	Bond Future	5,557.4200	5.5574	5,552.2200	5.5522	(0.094)	0	0	0
2017/12/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	02/08/2018			Bond Future	130.0613	130.0613	130.0658	130.0658	0.003	0.0000	0.0000	0
2017/12/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	02/08/2018	134.93	Put	Bond Future	4,868.7100	4.8687	4,864.1700	4.8642	(0.093)	0	0	0
2017/12/12	EL28	02/08/2018	134.95	Put	Bond Future	4,888.7100	4.8887	4,884.1700	4.8842	(0.093)	0	0	0
2017/12/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	EL28	02/08/2018	134.94	Put	Bond Future	4,878.7100	4.8787	4,874.1700	4.8742	(0.093)	0	0	0
2017/12/12	ES33	01/02/2018	11.00	Put	Bond Future	1,257.6500	1.2577	1,514.6300	1.5146	20.433	0	0	0
2017/12/12	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	01/02/2018			Bond Future	11.2152	75.8766	11.2599	75.6196	0.398	0.0000	0.0000	9,466
2017/12/12	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	01/02/2018	10.99	Put	Bond Future	1,316.8800	1.3169	1,573.8600	1.5739	19.514	0	0	0
2017/12/12	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	01/02/2018	11.01	Put	Bond Future	1,198.5000	1.1985	1,455.4800	1.4555	21.442	0	0	0
2017/12/12	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	03/05/2018	11.20	Put	Bond Future	741.3800	0.7414	1,003.3300	1.0033	35.333	0	0	0
2017/12/12	ES33	03/05/2018			Bond Future	11.3297	73.5017	11.3760	73.2398	0.409	0.0000	0.0000	0
2017/12/12	ES33	03/05/2018	11.22	Put	Bond Future	626.3100	0.6263	888.2600	0.8883	41.824	0	0	0
2017/12/12	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	03/05/2018	11.21	Put	Bond Future	683.8100	0.6838	945.7600	0.9458	38.307	0	0	0
2017/12/12	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	02/08/2018	11.15	Put	Bond Future	1,666.7000	1.6667	1,933.9700	1.9340	16.036	0	0	0
2017/12/12	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	02/08/2018			Bond Future	11.4437	74.8921	11.4917	74.6248	0.420	0.0000	0.0000	0
2017/12/12	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	02/08/2018	11.14	Put	Bond Future	1,724.4500	1.7244	1,991.7200	1.9917	15.499	0	0	0
2017/12/12	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	ES33	02/08/2018	11.16	Put	Bond Future	1,609.0100	1.6090	1,876.2800	1.8763	16.611	0	0	0
2017/12/12	ES42	01/02/2018			Bond Future	11.4631	78.2894	11.5027	78.0353	0.345	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
2017/12/12	ES42	03/05/2018			Bond Future	11.5797	75.4897	11.6208	75.2308	0.355	0.0000	0.0000	0
2017/12/12	ES42	02/08/2018			Bond Future	11.6939	76.9176	11.7365	76.6535	0.365	0.0000	0.0000	0
2017/12/12	GOVI	01/02/2018	581.04	Put	GOVI	121,300.0000	12.1300	138,220.0000	13.8220	13.949	0	0	0
2017/12/12	GOVI	01/02/2018			GOVI	568.9100	568.9100	567.2180	567.2180	(0.297)	0.0000	0.0000	782
2017/12/12	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	01/02/2018	581.03	Put	GOVI	121,200.0000	12.1200	138,120.0000	13.8120	13.960	0	0	0
2017/12/12	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	01/02/2018	581.02	Put	GOVI	121,100.0000	12.1100	138,020.0000	13.8020	13.972	0	0	0
2017/12/12	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	03/05/2018			GOVI	579.5320	579.5320	577.8070	577.8070	(0.298)	0.0000	0.0000	0
2017/12/12	GOVI	03/05/2018	590.27	Put	GOVI	107,380.0000	10.7380	124,630.0000	12.4630	16.064	0	0	0
2017/12/12	GOVI	03/05/2018	590.29	Put	GOVI	107,580.0000	10.7580	124,830.0000	12.4830	16.035	0	0	0
2017/12/12	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	03/05/2018	590.28	Put	GOVI	107,480.0000	10.7480	124,730.0000	12.4730	16.049	0	0	0
2017/12/12	GOVI	02/08/2018	605.72	Put	GOVI	152,240.0000	15.2240	169,840.0000	16.9840	11.561	0	0	0
2017/12/12	GOVI	02/08/2018			GOVI	590.4960	590.4960	588.7360	588.7360	(0.298)	0.0000	0.0000	0
2017/12/12	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	02/08/2018	605.71	Put	GOVI	152,140.0000	15.2140	169,740.0000	16.9740	11.568	0	0	0
2017/12/12	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	GOVI	02/08/2018	605.70	Put	GOVI	152,040.0000	15.2040	169,640.0000	16.9640	11.576	0	0	0
2017/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/12	IGOV	01/02/2018			Index Future	245.4940	245.4940	245.7600	245.7600	0.108	0.0000	0.0000	877
2017/12/12	IGOV	03/05/2018			Index Future	250.0960	250.0960	250.3650	250.3650	0.108	0.0000	0.0000	269
2017/12/12	IGOV	02/08/2018			Index Future	254.8750	254.8750	255.1470	255.1470	0.107	0.0000	0.0000	0
2017/12/12	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/12/12	IS01	15/03/2018			Interest Rate Swap	99.7251	99.7251	99.7240	99.7240	(0.001)	0.0000	0.0000	0
2017/12/12	IS01	21/06/2018			Interest Rate Swap	99.9509	99.9509	99.9478	99.9478	(0.003)	0.0000	0.0000	0
2017/12/12	IS01	20/09/2018			Interest Rate Swap	100.2183	100.2183	100.2168	100.2168	(0.002)	0.0000	0.0000	0
2017/12/12	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS01	22/03/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/12/12	IS02	16/03/2018			Interest Rate Swap	99.0098	99.0098	99.0089	99.0089	(0.001)	0.0000	0.0000	0
2017/12/12	IS02	15/06/2018			Interest Rate Swap	98.6353	98.6353	98.6314	98.6314	(0.004)	0.0000	0.0000	0
2017/12/12	IS02	21/09/2018			Interest Rate Swap	98.6876	98.6876	98.6862	98.6862	(0.001)	0.0000	0.0000	0
2017/12/12	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.2000	99.2000	0.000	0.0000	0.0000	0
2017/12/12	IS02	15/03/2019			Interest Rate Swap	99.7350	99.7350	99.7360	99.7360	0.001	0.0000	0.0000	0
2017/12/12	IS02	21/06/2019			Interest Rate Swap	100.2923	100.2923	100.2962	100.2962	0.004	0.0000	0.0000	0
2017/12/12	IS02	20/09/2019			Interest Rate Swap	100.8626	100.8626	100.8678	100.8678	0.005	0.0000	0.0000	0
2017/12/12	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS02	23/03/2020			Interest Rate Swap	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
2017/12/12	IS05	17/12/2020			Interest Rate Swap	97.8437	97.8437	97.9043	97.9043	0.062	0.0000	0.0000	0
2017/12/12	IS05	16/03/2021			Interest Rate Swap	97.2084	97.2084	97.2840	97.2840	0.078	0.0000	0.0000	0
2017/12/12	IS05	15/06/2021			Interest Rate Swap	96.5426	96.5426	96.6339	96.6339	0.095	0.0000	0.0000	0
2017/12/12	IS05	21/09/2021			Interest Rate Swap	96.8538	96.8538	96.9620	96.9620	0.112	0.0000	0.0000	0
2017/12/12	IS05	21/12/2021			Interest Rate Swap	99.1455	99.1455	99.2672	99.2672	0.123	0.0000	0.0000	51
2017/12/12	IS05	15/03/2022			Interest Rate Swap	99.3828	99.3828	99.5171	99.5171	0.135	0.0000	0.0000	0
2017/12/12	IS05	21/06/2022			Interest Rate Swap	100.6742	100.6742	100.8237	100.8237	0.149	0.0000	0.0000	0
2017/12/12	IS05	20/09/2022			Interest Rate Swap	102.9466	102.9466	103.1061	103.1061	0.155	0.0000	0.0000	0
2017/12/12	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS05	22/03/2023			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS10	17/12/2025			Interest Rate Swap	98.5715	98.5715	98.7701	98.7701	0.202	0.0000	0.0000	0
2017/12/12	IS10	16/03/2026			Interest Rate Swap	95.6960	95.6960	95.9115	95.9115	0.225	0.0000	0.0000	0
2017/12/12	IS10	15/06/2026			Interest Rate Swap	94.5271	94.5271	94.7607	94.7607	0.247	0.0000	0.0000	0
2017/12/12	IS10	21/09/2026			Interest Rate Swap	96.6960	96.6960	96.9450	96.9450	0.258	0.0000	0.0000	0
2017/12/12	IS10	21/12/2026			Interest Rate Swap	100.4359	100.4359	100.6925	100.6925	0.255	0.0000	0.0000	0
2017/12/12	IS10	15/03/2027			Interest Rate Swap	99.0818	99.0818	99.3470	99.3470	0.268	0.0000	0.0000	0
2017/12/12	IS10	21/06/2027			Interest Rate Swap	101.1407	101.1407	101.4097	101.4097	0.266	0.0000	0.0000	0
2017/12/12	IS10	20/09/2027			Interest Rate Swap	104.8022	104.8022	105.0692	105.0692	0.255	0.0000	0.0000	0
2017/12/12	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	IS10	22/03/2028			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/12	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/12	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/12	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/12	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/12	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/12	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/12	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/12	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/12	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/12	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/12	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/12	R023	01/02/2018	8.33	Put	Bond Future	1,689.0200	1.6890	1,782.6500	1.7826	5.543	0	0	0
2017/12/12	R023	01/02/2018			Bond Future	8.6541	99.7524	8.6896	99.6128	0.410	0.0000	0.0000	60,552
2017/12/12	R023	01/02/2018	8.32	Call	Bond Future	390.1600	0.3902	345.1100	0.3451	(11.547)	0	0	0
2017/12/12	R023	01/02/2018	8.32	Put	Bond Future	1,717.4300	1.7174	1,811.9800	1.8120	5.505	0	0	0
2017/12/12	R023	01/02/2018	8.33	Call	Bond Future	401.8000	0.4018	355.8300	0.3558	(11.441)	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
2017/12/12	R023	01/02/2018	8.31	Call	Bond Future	378.6300	0.3786	334.5000	0.3345	(11.655)	0	0	0
2017/12/12	R023	01/02/2018	8.31	Put	Bond Future	1,745.9700	1.7460	1,841.4400	1.8414	5.468	0	0	0
2017/12/12	R023	03/05/2018	8.27	Call	Bond Future	828.4500	0.8284	776.9500	0.7769	(6.216)	0	0	0
2017/12/12	R023	03/05/2018			Bond Future	8.7204	97.6850	8.7582	97.5426	0.433	0.0000	0.0000	0
2017/12/12	R023	03/05/2018	8.27	Put	Bond Future	2,547.6900	2.5477	2,638.5500	2.6386	3.566	0	0	0
2017/12/12	R023	03/05/2018	8.28	Call	Bond Future	841.7800	0.8418	789.7300	0.7897	(6.183)	0	0	0
2017/12/12	R023	03/05/2018	8.29	Put	Bond Future	2,497.6000	2.4976	2,587.3500	2.5874	3.593	0	0	0
2017/12/12	R023	03/05/2018	9.19	Call	Bond Future	2,628.3900	2.6284	2,527.8500	2.5278	(3.825)	0	0	0
2017/12/12	R023	03/05/2018	9.19	Put	Bond Future	875.4100	0.8754	917.2300	0.9172	4.777	0	0	2,500
2017/12/12	R023	03/05/2018	8.28	Put	Bond Future	2,522.4500	2.5225	2,612.7600	2.6128	3.580	0	0	0
2017/12/12	R023	03/05/2018	8.29	Call	Bond Future	855.4800	0.8555	802.8700	0.8029	(6.150)	0	0	0
2017/12/12	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	01/02/2018	9.73	Put	Bond Future	2,194.0200	2.1940	2,532.0800	2.5321	15.408	0	0	0
2017/12/12	R035	01/02/2018			Bond Future	10.0162	94.6430	10.0613	94.3049	0.450	0.0000	0.0000	55,143
2017/12/12	R035	01/02/2018	9.75	Put	Bond Future	2,038.1200	2.0381	2,376.1800	2.3762	16.587	0	0	0
2017/12/12	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	01/02/2018	9.74	Put	Bond Future	2,116.0200	2.1160	2,454.0800	2.4541	15.976	0	0	0
2017/12/12	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	03/05/2018	9.91	Put	Bond Future	1,339.4800	1.3395	1,684.0500	1.6841	25.724	0	0	0
2017/12/12	R035	03/05/2018			Bond Future	10.0884	91.9097	10.1350	91.5651	0.461	0.0000	0.0000	0
2017/12/12	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	03/05/2018	9.90	Put	Bond Future	1,415.4400	1.4154	1,760.0100	1.7600	24.344	0	0	0
2017/12/12	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R035	03/05/2018	9.89	Put	Bond Future	1,491.4900	1.4915	1,836.0600	1.8361	23.102	0	0	0
2017/12/12	R186	01/02/2018	8.96	Call	Bond Future	795.1800	0.7952	695.0600	0.6951	(12.591)	0	0	0
2017/12/12	R186	01/02/2018	8.50	Put	Bond Future	5,076.2100	5.0762	5,325.4100	5.3254	4.909	0	0	0
2017/12/12	R186	01/02/2018	9.00	Call	Bond Future	880.2500	0.8803	773.0000	0.7730	(12.184)	0	0	0
2017/12/12	R186	01/02/2018	9.25	Call	Bond Future	1,549.5000	1.5495	1,396.3200	1.3963	(9.886)	0	0	0
2017/12/12	R186	01/02/2018			Bond Future	9.2588	108.7323	9.3042	108.4491	0.490	0.0000	0.0000	89,578
2017/12/12	R186	01/02/2018	8.50	Call	Bond Future	187.8800	0.1879	153.9000	0.1539	(18.086)	0	0	1,460
2017/12/12	R186	01/02/2018	7.75	Put	Bond Future	10,018.5700	10.0186	10,300.0200	10.3000	2.809	0	0	0
2017/12/12	R186	01/02/2018	7.75	Call	Bond Future	6.0100	0.0060	4.2800	0.0043	(28.785)	0	0	1,460
2017/12/12	R186	01/02/2018	8.97	Call	Bond Future	815.8300	0.8158	713.9400	0.7139	(12.489)	0	0	0
2017/12/12	R186	01/02/2018	8.96	Put	Bond Future	2,685.9700	2.6860	2,869.0300	2.8690	6.815	0	0	0
2017/12/12	R186	01/02/2018	9.00	Put	Bond Future	2,515.4100	2.5154	2,691.3400	2.6913	6.994	0	0	6,200
2017/12/12	R186	01/02/2018	8.75	Put	Bond Future	3,685.7900	3.6858	3,903.4100	3.9034	5.904	0	0	775
2017/12/12	R186	01/02/2018	9.25	Put	Bond Future	1,604.8600	1.6049	1,734.8600	1.7349	8.100	0	0	775
2017/12/12	R186	01/02/2018	8.97	Put	Bond Future	2,642.6400	2.6426	2,823.9300	2.8239	6.860	0	0	0
2017/12/12	R186	01/02/2018	8.98	Call	Bond Future	836.9900	0.8370	733.3200	0.7333	(12.386)	0	0	0
2017/12/12	R186	01/02/2018	8.98	Put	Bond Future	2,599.8600	2.5999	2,779.3700	2.7794	6.905	0	0	0
2017/12/12	R186	01/02/2018	8.75	Call	Bond Future	439.8700	0.4399	374.3100	0.3743	(14.904)	0	0	0
2017/12/12	R186	01/02/2018	9.65	Call	Bond Future	3,089.1300	3.0891	2,871.8100	2.8718	(7.035)	0	0	0
2017/12/12	R186	01/02/2018	9.65	Put	Bond Future	679.5500	0.6795	745.4100	0.7454	9.692	0	0	1,950
2017/12/12	R186	03/05/2018	10.14	Put	Bond Future	1,093.3400	1.0933	1,157.0700	1.1571	5.829	0	0	1,120
2017/12/12	R186	03/05/2018	8.92	Call	Bond Future	1,652.3100	1.6523	1,540.0700	1.5401	(6.793)	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
2017/12/12	R186	03/05/2018	8.91	Put	Bond Future	4,255.2100	4.2552	4,432.6400	4.4326	4.170	0	0	0
2017/12/12	R186	03/05/2018			Bond Future	9.3338	110.7623	9.3812	110.4737	0.508	0.0000	0.0000	0
2017/12/12	R186	03/05/2018	9.30	Put	Bond Future	2,881.7800	2.8818	3,018.5900	3.0186	4.747	0	0	0
2017/12/12	R186	03/05/2018	9.30	Call	Bond Future	2,675.3900	2.6754	2,523.5600	2.5236	(5.675)	0	0	1,120
2017/12/12	R186	03/05/2018	10.14	Call	Bond Future	5,861.8500	5.8618	5,636.9400	5.6369	(3.837)	0	0	0
2017/12/12	R186	03/05/2018	8.93	Call	Bond Future	1,675.5900	1.6756	1,562.3000	1.5623	(6.761)	0	0	0
2017/12/12	R186	03/05/2018	8.93	Put	Bond Future	4,175.4800	4.1755	4,350.8300	4.3508	4.200	0	0	0
2017/12/12	R186	03/05/2018	8.92	Put	Bond Future	4,215.0900	4.2151	4,391.4900	4.3915	4.185	0	0	0
2017/12/12	R186	03/05/2018	8.91	Call	Bond Future	1,629.5000	1.6295	1,518.2900	1.5183	(6.825)	0	0	0
2017/12/12	R186	03/05/2018	9.75	Call	Bond Future	4,249.7600	4.2498	4,054.9500	4.0550	(4.584)	0	0	0
2017/12/12	R186	03/05/2018	9.75	Put	Bond Future	1,751.9000	1.7519	1,845.7300	1.8457	5.356	0	0	3,200
2017/12/12	R197	01/02/2018	301.68	Put	Bond Future	7,137.7900	7.1378	6,673.0700	6.6731	(6.511)	0	0	0
2017/12/12	R197	01/02/2018			Bond Future	294.5422	294.5422	295.0069	295.0069	0.158	0.0000	0.0000	2,350
2017/12/12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	01/02/2018	301.67	Put	Bond Future	7,127.7900	7.1278	6,663.0700	6.6631	(6.520)	0	0	0
2017/12/12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	01/02/2018	301.66	Put	Bond Future	7,117.7900	7.1178	6,653.0700	6.6531	(6.529)	0	0	0
2017/12/12	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	03/05/2018			Bond Future	300.0633	300.0633	300.5346	300.5346	0.157	0.0000	0.0000	0
2017/12/12	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	03/05/2018	304.44	Put	Bond Future	4,376.6500	4.3767	3,905.3900	3.9054	(10.768)	0	0	0
2017/12/12	R197	03/05/2018	304.46	Put	Bond Future	4,396.6500	4.3967	3,925.3900	3.9254	(10.719)	0	0	0
2017/12/12	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R197	03/05/2018	304.45	Put	Bond Future	4,386.6500	4.3867	3,915.3900	3.9154	(10.743)	0	0	0
2017/12/12	R202	01/02/2018	249.07	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2017/12/12	R202	01/02/2018	249.06	Put	Bond Future	16,366.9600	16.3670	16,071.4400	16.0714	(1.806)	0	0	0
2017/12/12	R202	01/02/2018			Bond Future	232.6932	232.6932	232.9888	232.9888	0.127	0.0000	0.0000	21,522
2017/12/12	R202	01/02/2018	249.08	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2017/12/12	R202	01/02/2018	249.08	Put	Bond Future	16,386.9600	16.3870	16,091.4400	16.0914	(1.803)	0	0	0
2017/12/12	R202	01/02/2018	249.07	Put	Bond Future	16,376.9600	16.3770	16,081.4400	16.0814	(1.804)	0	0	0
2017/12/12	R202	01/02/2018	249.06	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2017/12/12	R202	03/05/2018	247.48	Put	Bond Future	10,697.8600	10.6979	10,420.0600	10.4201	(2.597)	0	0	0
2017/12/12	R202	03/05/2018	247.47	Call	Bond Future	273.4800	0.2735	295.2400	0.2952	7.957	0	0	0
2017/12/12	R202	03/05/2018			Bond Future	237.0548	237.0548	237.3543	237.3543	0.126	0.0000	0.0000	0
2017/12/12	R202	03/05/2018	247.48	Call	Bond Future	272.6900	0.2727	294.4000	0.2944	7.961	0	0	0
2017/12/12	R202	03/05/2018	247.47	Put	Bond Future	10,688.6500	10.6887	10,410.9000	10.4109	(2.599)	0	0	0
2017/12/12	R202	03/05/2018	247.49	Call	Bond Future	271.9100	0.2719	293.5600	0.2936	7.962	0	0	0
2017/12/12	R202	03/05/2018	247.49	Put	Bond Future	10,707.0800	10.7071	10,429.2200	10.4292	(2.595)	0	0	0
2017/12/12	R204	01/02/2018	7.27	Call	Bond Future	45.6500	0.0457	37.7200	0.0377	(17.371)	0	0	0
2017/12/12	R204	01/02/2018			Bond Future	7.6099	101.3415	7.6507	101.3076	0.536	0.0000	0.0000	38,165
2017/12/12	R204	01/02/2018	7.25	Call	Bond Future	41.9000	0.0419	34.4600	0.0345	(17.757)	0	0	0
2017/12/12	R204	01/02/2018	7.25	Put	Bond Future	341.8800	0.3419	368.3300	0.3683	7.737	0	0	0
2017/12/12	R204	01/02/2018	7.27	Put	Bond Future	328.9200	0.3289	354.8800	0.3549	7.892	0	0	0
2017/12/12	R204	01/02/2018	7.26	Call	Bond Future	43.7500	0.0438	36.0700	0.0361	(17.554)	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
2017/12/12	R204	01/02/2018	7.26	Put	Bond Future	335.3700	0.3354	361.5800	0.3616	7.815	0	0	0
2017/12/12	R204	03/05/2018	7.10	Put	Bond Future	394.7200	0.3947	420.6400	0.4206	6.567	0	0	0
2017/12/12	R204	03/05/2018			Bond Future	7.6399	103.2336	7.6978	103.1989	0.759	0.0000	0.0000	0
2017/12/12	R204	03/05/2018	7.09	Call	Bond Future	69.1100	0.0691	60.5000	0.0605	(12.458)	0	0	0
2017/12/12	R204	03/05/2018	7.09	Put	Bond Future	399.0500	0.3991	425.1300	0.4251	6.536	0	0	0
2017/12/12	R204	03/05/2018	7.10	Call	Bond Future	70.8000	0.0708	62.0300	0.0620	(12.387)	0	0	0
2017/12/12	R204	03/05/2018	7.08	Call	Bond Future	67.4500	0.0675	58.9900	0.0590	(12.543)	0	0	0
2017/12/12	R204	03/05/2018	7.08	Put	Bond Future	403.4100	0.4034	429.6400	0.4296	6.502	0	0	0
2017/12/12	R207	01/02/2018	7.61	Put	Bond Future	943.8100	0.9438	1,006.5000	1.0065	6.642	0	0	0
2017/12/12	R207	01/02/2018	7.60	Call	Bond Future	56.5100	0.0565	45.5300	0.0455	(19.430)	0	0	0
2017/12/12	R207	01/02/2018			Bond Future	8.1141	98.9108	8.1565	98.8368	0.523	0.0000	0.0000	45,479
2017/12/12	R207	01/02/2018	7.61	Call	Bond Future	59.1000	0.0591	47.7300	0.0477	(19.239)	0	0	0
2017/12/12	R207	01/02/2018	7.60	Put	Bond Future	958.8700	0.9589	1,021.9500	1.0219	6.579	0	0	0
2017/12/12	R207	01/02/2018	7.62	Call	Bond Future	61.7900	0.0618	50.0100	0.0500	(19.065)	0	0	0
2017/12/12	R207	01/02/2018	7.62	Put	Bond Future	928.8500	0.9289	991.1300	0.9911	6.705	0	0	0
2017/12/12	R207	03/05/2018	7.57	Call	Bond Future	174.3500	0.1743	156.3400	0.1563	(10.330)	0	0	0
2017/12/12	R207	03/05/2018	7.56	Put	Bond Future	1,177.7700	1.1778	1,235.6400	1.2356	4.914	0	0	0
2017/12/12	R207	03/05/2018			Bond Future	8.2124	100.7575	8.2617	100.6819	0.601	0.0000	0.0000	0
2017/12/12	R207	03/05/2018	7.58	Call	Bond Future	178.2700	0.1783	159.9600	0.1600	(10.271)	0	0	0
2017/12/12	R207	03/05/2018	7.58	Put	Bond Future	1,154.2700	1.1543	1,211.5600	1.2116	4.963	0	0	0
2017/12/12	R207	03/05/2018	7.57	Put	Bond Future	1,165.8900	1.1659	1,223.4800	1.2235	4.940	0	0	0
2017/12/12	R207	03/05/2018	7.56	Call	Bond Future	170.6900	0.1707	152.9600	0.1530	(10.387)	0	0	0
2017/12/12	R208	01/02/2018	7.85	Put	Bond Future	1,479.3700	1.4794	1,545.0900	1.5451	4.442	0	0	0
2017/12/12	R208	01/02/2018			Bond Future	8.3615	98.0001	8.3922	97.9189	0.368	0.0000	0.0000	34,879
2017/12/12	R208	01/02/2018	7.84	Call	Bond Future	110.5700	0.1106	95.4900	0.0955	(13.638)	0	0	0
2017/12/12	R208	01/02/2018	7.84	Put	Bond Future	1,501.8300	1.5018	1,568.0000	1.5680	4.406	0	0	0
2017/12/12	R208	01/02/2018	7.85	Call	Bond Future	115.0200	0.1150	99.4900	0.0995	(13.502)	0	0	0
2017/12/12	R208	01/02/2018	7.83	Call	Bond Future	106.2500	0.1063	91.6200	0.0916	(13.769)	0	0	0
2017/12/12	R208	01/02/2018	7.83	Put	Bond Future	1,524.4300	1.5244	1,591.0500	1.5910	4.370	0	0	0
2017/12/12	R208	03/05/2018	7.77	Call	Bond Future	302.9500	0.3030	281.6600	0.2817	(7.028)	0	0	0
2017/12/12	R208	03/05/2018			Bond Future	8.4390	96.4285	8.4727	96.3456	0.400	0.0000	0.0000	0
2017/12/12	R208	03/05/2018	7.77	Put	Bond Future	1,964.1500	1.9641	2,025.7800	2.0258	3.138	0	0	0
2017/12/12	R208	03/05/2018	7.78	Call	Bond Future	309.4400	0.3094	287.8300	0.2878	(6.984)	0	0	0
2017/12/12	R208	03/05/2018	7.79	Put	Bond Future	1,926.8700	1.9269	1,987.8500	1.9878	3.165	0	0	0
2017/12/12	R208	03/05/2018	7.78	Put	Bond Future	1,945.5500	1.9456	2,006.8600	2.0069	3.151	0	0	0
2017/12/12	R208	03/05/2018	7.79	Call	Bond Future	315.8400	0.3158	293.9000	0.2939	(6.947)	0	0	0
2017/12/12	R209	01/02/2018	9.72	Call	Bond Future	1,087.7800	1.0878	968.0500	0.9681	(11.007)	0	0	0
2017/12/12	R209	01/02/2018	9.73	Call	Bond Future	1,112.3300	1.1123	990.8600	0.9909	(10.920)	0	0	0
2017/12/12	R209	01/02/2018	9.71	Put	Bond Future	2,574.5500	2.5745	2,741.3700	2.7414	6.480	0	0	0
2017/12/12	R209	01/02/2018	10.10	Call	Bond Future	2,255.0200	2.2550	2,071.0400	2.0710	(8.159)	0	0	0
2017/12/12	R209	01/02/2018	9.85	Call	Bond Future	1,432.3000	1.4323	1,289.9300	1.2899	(9.940)	0	0	0
2017/12/12	R209	01/02/2018	9.33	Call	Bond Future	391.1100	0.3911	333.0500	0.3330	(14.845)	0	0	220
2017/12/12	R209	01/02/2018	10.22	Put	Bond Future	1,005.1200	1.0051	1,088.1600	1.0882	8.262	0	0	739
2017/12/12	R209	01/02/2018	9.75	Call	Bond Future	1,162.2600	1.1623	1,037.3000	1.0373	(10.751)	0	0	5,000
2017/12/12	R209	01/02/2018			Bond Future	9.9445	71.4329	9.9896	71.1481	0.453	0.0000	0.0000	153,274

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
2017/12/12	R209	01/02/2018	9.73	Put	Bond Future	2,492.4400		2.4924	2,655.7800	2.6558	6.553	0	0	0
2017/12/12	R209	01/02/2018	9.71	Call	Bond Future	1,063.6700		1.0637	945.6800	0.9457	(11.093)	0	0	0
2017/12/12	R209	01/02/2018	9.88	Call	Bond Future	1,519.9300		1.5199	1,372.3600	1.3724	(9.709)	0	0	0
2017/12/12	R209	01/02/2018	9.88	Put	Bond Future	1,930.6900		1.9307	2,067.9300	2.0679	7.108	0	0	220
2017/12/12	R209	01/02/2018	9.59	Call	Bond Future	800.8200		0.8008	703.2800	0.7033	(12.180)	0	0	0
2017/12/12	R209	01/02/2018	9.59	Put	Bond Future	3,104.0000		3.1040	3,291.2700	3.2913	6.033	0	0	377
2017/12/12	R209	01/02/2018	9.72	Put	Bond Future	2,533.2300		2.5332	2,698.3100	2.6983	6.517	0	0	0
2017/12/12	R209	01/02/2018	10.10	Put	Bond Future	1,279.8400		1.2798	1,380.6700	1.3807	7.878	0	0	3,000
2017/12/12	R209	01/02/2018	9.85	Put	Bond Future	2,035.3200		2.0353	2,177.7600	2.1778	6.998	0	0	7,500
2017/12/12	R209	01/02/2018	9.33	Put	Bond Future	4,456.9300		4.4569	4,683.6800	4.6837	5.088	0	0	0
2017/12/12	R209	01/02/2018	10.22	Call	Bond Future	2,718.8000		2.7188	2,517.0300	2.5170	(7.421)	0	0	0
2017/12/12	R209	01/02/2018	9.75	Put	Bond Future	2,411.9600		2.4120	2,571.8100	2.5718	6.627	0	0	0
2017/12/12	R209	01/02/2018	10.00	Call	Bond Future	1,900.6300		1.9006	1,732.7400	1.7327	(8.833)	0	0	0
2017/12/12	R209	01/02/2018	10.00	Put	Bond Future	1,550.2200		1.5502	1,667.1400	1.6671	7.542	0	0	7,488
2017/12/12	R209	01/02/2018	9.89	Call	Bond Future	1,549.8500		1.5499	1,400.5500	1.4006	(9.633)	0	0	0
2017/12/12	R209	01/02/2018	9.89	Put	Bond Future	1,896.7000		1.8967	2,032.2100	2.0322	7.145	0	0	157
2017/12/12	R209	01/02/2018	9.32	Put	Bond Future	4,514.2900		4.5143	4,742.3600	4.7424	5.052	0	0	0
2017/12/12	R209	01/02/2018	9.32	Call	Bond Future	379.3900		0.3794	322.6500	0.3227	(14.956)	0	0	157
2017/12/12	R209	01/02/2018	9.87	Call	Bond Future	1,490.4500		1.4904	1,344.6100	1.3446	(9.785)	0	0	0
2017/12/12	R209	01/02/2018	9.87	Put	Bond Future	1,965.2100		1.9652	2,104.1800	2.1042	7.072	0	0	739
2017/12/12	R209	01/02/2018	9.52	Put	Bond Future	3,441.1300		3.4411	3,639.8500	3.6399	5.775	0	0	0
2017/12/12	R209	01/02/2018	9.52	Call	Bond Future	669.6500		0.6697	583.5600	0.5836	(12.856)	0	0	739
2017/12/12	R209	03/05/2018	10.73	Call	Bond Future	5,718.7700		5.7188	5,499.4300	5.4994	(3.835)	0	0	0
2017/12/12	R209	03/05/2018	9.75	Call	Bond Future	2,302.2200		2.3022	2,167.5600	2.1676	(5.849)	0	0	435
2017/12/12	R209	03/05/2018	10.00	Call	Bond Future	3,034.7400		3.0347	2,875.6400	2.8756	(5.243)	0	0	0
2017/12/12	R209	03/05/2018	9.85	Put	Bond Future	3,593.2700		3.5933	3,738.9500	3.7389	4.054	0	0	0
2017/12/12	R209	03/05/2018			Bond Future	10.0095		69.6172	10.0560	69.3269	0.464	0.0000	0.0000	0
2017/12/12	R209	03/05/2018	10.73	Put	Bond Future	1,416.6800		1.4167	1,487.5600	1.4876	5.003	0	0	435
2017/12/12	R209	03/05/2018	9.75	Put	Bond Future	3,958.1200		3.9581	4,113.6800	4.1137	3.930	0	0	0
2017/12/12	R209	03/05/2018	9.85	Call	Bond Future	2,582.3500		2.5824	2,437.8100	2.4378	(5.597)	0	0	0
2017/12/12	R209	03/05/2018	10.22	Call	Bond Future	3,770.6500		3.7706	3,591.2300	3.5912	(4.758)	0	0	0
2017/12/12	R209	03/05/2018	10.22	Put	Bond Future	2,470.2600		2.4703	2,581.0600	2.5811	4.485	0	0	435
2017/12/12	R209	03/05/2018	10.00	Put	Bond Future	3,094.5700		3.0946	3,225.6900	3.2257	4.237	0	0	5,000
2017/12/12	R209	03/05/2018	9.86	Call	Bond Future	2,611.2900		2.6113	2,465.7600	2.4658	(5.573)	0	0	0
2017/12/12	R209	03/05/2018	9.84	Call	Bond Future	2,553.5900		2.5536	2,410.0200	2.4100	(5.622)	0	0	0
2017/12/12	R209	03/05/2018	9.84	Put	Bond Future	3,628.6100		3.6286	3,775.2600	3.7753	4.041	0	0	0
2017/12/12	R209	03/05/2018	9.86	Put	Bond Future	3,558.2000		3.5582	3,702.8900	3.7029	4.066	0	0	0
2017/12/12	R209	02/08/2018	9.66	Call	Bond Future	2,637.2000		2.6372	2,507.7700	2.5078	(4.908)	0	0	435
2017/12/12	R209	02/08/2018	10.38	Call	Bond Future	4,857.2200		4.8572	4,672.1800	4.6722	(3.810)	0	0	0
2017/12/12	R209	02/08/2018	10.39	Put	Bond Future	2,967.6700		2.9677	3,078.0600	3.0781	3.720	0	0	0
2017/12/12	R209	02/08/2018			Bond Future	10.0729		70.9341	10.1208	70.6380	0.476	0.0000	0.0000	0
2017/12/12	R209	02/08/2018	10.84	Call	Bond Future	6,558.7500		6.5588	6,344.4200	6.3444	(3.268)	0	0	0
2017/12/12	R209	02/08/2018	10.84	Put	Bond Future	2,039.3700		2.0394	2,121.1700	2.1212	4.011	0	0	435
2017/12/12	R209	02/08/2018	10.21	Call	Bond Future	4,274.6900		4.2747	4,101.9200	4.1019	(4.042)	0	0	0
2017/12/12	R209	02/08/2018	10.21	Put	Bond Future	3,432.4000		3.4324	3,555.7600	3.5558	3.594	0	0	435
2017/12/12	R209	02/08/2018	9.66	Put	Bond Future	5,269.7700		5.2698	5,436.4700	5.4365	3.163	0	0	0
2017/12/12	R209	02/08/2018	10.38	Put	Bond Future	2,991.9900		2.9920	3,103.0800	3.1031	3.713	0	0	0
2017/12/12	R209	02/08/2018	10.39	Call	Bond Future	4,892.3500		4.8924	4,706.6100	4.7066	(3.797)	0	0	0

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2017/12/12	R209 02/08/2018	10.40	Call	Bond Future	4,927.5800		4.9276	4,741.1500	4.7412	(3.783)	0	0	0
2017/12/12	R209 02/08/2018	10.40	Put	Bond Future	2,943.5300		2.9435	3,053.2300	3.0532	3.727	0	0	0
2017/12/12	R209 01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R209 01/11/2018	9.34	Put	Bond Future	7,484.1600		7.4842	7,675.5700	7.6756	2.558	0	0	0
2017/12/12	R209 01/11/2018	1,016.00	Call	Bond Future	68,267.2600		68.2673	67,965.5200	67.9655	(0.442)	0	0	0
2017/12/12	R209 01/11/2018			Bond Future	10.1348		69.1551	10.1841	68.8534	0.487	0.0000	0.0000	0
2017/12/12	R209 01/11/2018	1,016.01	Call	Bond Future	68,267.2600		68.2673	67,965.5200	67.9655	(0.442)	0	0	0
2017/12/12	R209 01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R209 01/11/2018	1,015.99	Call	Bond Future	68,267.2500		68.2673	67,965.5100	67.9655	(0.442)	0	0	0
2017/12/12	R209 01/11/2018	9.34	Call	Bond Future	2,340.2900		2.3403	2,229.9600	2.2300	(4.714)	0	0	435
2017/12/12	R209 01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R209 01/11/2018	10.57	Call	Bond Future	5,939.8700		5.9399	5,746.7400	5.7467	(3.251)	0	0	0
2017/12/12	R209 01/11/2018	10.57	Put	Bond Future	3,346.3900		3.3464	3,455.0000	3.4550	3.246	0	0	435
2017/12/12	R209 01/11/2018	9.94	Call	Bond Future	3,892.2000		3.8922	3,739.4800	3.7395	(3.924)	0	0	0
2017/12/12	R209 01/11/2018	9.94	Put	Bond Future	5,102.4200		5.1024	5,251.4400	5.2514	2.921	0	0	435
2017/12/12	R210 01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R210 01/02/2018			Bond Future	184.3570		184.3570	184.3621	184.3621	0.003	0.0000	0.0000	2,159
2017/12/12	R210 01/02/2018	192.36	Put	Bond Future	8,002.9700		8.0030	7,997.9500	7.9979	(0.063)	0	0	0
2017/12/12	R210 01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R210 01/02/2018	192.38	Put	Bond Future	8,022.9700		8.0230	8,017.9500	8.0179	(0.063)	0	0	0
2017/12/12	R210 01/02/2018	192.37	Put	Bond Future	8,012.9700		8.0130	8,007.9500	8.0079	(0.063)	0	0	0
2017/12/12	R210 01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R210 03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R210 03/05/2018	191.44	Put	Bond Future	6,052.4000		6.0524	6,048.5600	6.0486	(0.063)	0	0	0
2017/12/12	R210 03/05/2018			Bond Future	185.3876		185.3876	185.3914	185.3914	0.002	0.0000	0.0000	0
2017/12/12	R210 03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R210 03/05/2018	191.46	Put	Bond Future	6,072.4000		6.0724	6,068.5600	6.0686	(0.063)	0	0	0
2017/12/12	R210 03/05/2018	191.45	Put	Bond Future	6,062.4000		6.0624	6,058.5600	6.0586	(0.063)	0	0	0
2017/12/12	R210 03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 01/02/2018	154.71	Put	Bond Future	5,111.0400		5.1110	5,107.3900	5.1074	(0.071)	0	0	0
2017/12/12	R212 01/02/2018			Bond Future	149.5990		149.5990	149.6026	149.6026	0.002	0.0000	0.0000	4,967
2017/12/12	R212 01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 01/02/2018	154.70	Put	Bond Future	5,101.0400		5.1010	5,097.3900	5.0974	(0.072)	0	0	0
2017/12/12	R212 01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 01/02/2018	154.69	Put	Bond Future	5,091.0400		5.0910	5,087.3900	5.0874	(0.072)	0	0	0
2017/12/12	R212 03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 03/05/2018			Bond Future	152.4032		152.4032	152.4058	152.4058	0.002	0.0000	0.0000	0
2017/12/12	R212 03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 03/05/2018	154.28	Put	Bond Future	1,876.8200		1.8768	1,874.2000	1.8742	(0.140)	0	0	0
2017/12/12	R212 03/05/2018	154.30	Put	Bond Future	1,896.8200		1.8968	1,894.2000	1.8942	(0.138)	0	0	0
2017/12/12	R212 03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/12	R212 03/05/2018	154.29	Put	Bond Future	1,886.8200		1.8868	1,884.2000	1.8842	(0.139)	0	0	0
2017/12/12	R213 01/02/2018	9.42	Call	Bond Future	747.4300		0.7474	654.5000	0.6545	(12.433)	0	0	0
2017/12/12	R213 01/02/2018	9.41	Put	Bond Future	3,110.1600		3.1102	3,299.1100	3.2991	6.075	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/12	R213	01/02/2018			Bond Future	9.7845		82.7797	9.8296	82.4994	0.461	0.0000	0.0000	58,778
2017/12/12	R213	01/02/2018	9.43	Call	Bond Future	766.6000		0.7666	672.0200	0.6720	(12.338)	0	0	0
2017/12/12	R213	01/02/2018	9.43	Put	Bond Future	3,018.5300		3.0185	3,204.2000	3.2042	6.151	0	0	0
2017/12/12	R213	01/02/2018	9.42	Put	Bond Future	3,064.1400		3.0641	3,251.4600	3.2515	6.113	0	0	0
2017/12/12	R213	01/02/2018	9.41	Call	Bond Future	728.5900		0.7286	637.2900	0.6373	(12.531)	0	0	0
2017/12/12	R213	03/05/2018	9.57	Put	Bond Future	3,919.7500		3.9198	4,076.7700	4.0768	4.006	0	0	0
2017/12/12	R213	03/05/2018	9.56	Call	Bond Future	2,123.7800		2.1238	1,996.1900	1.9962	(6.008)	0	0	0
2017/12/12	R213	03/05/2018			Bond Future	9.8539		80.7756	9.9005	80.4900	0.473	0.0000	0.0000	0
2017/12/12	R213	03/05/2018	9.57	Call	Bond Future	2,149.8300		2.1498	2,021.2500	2.0213	(5.981)	0	0	0
2017/12/12	R213	03/05/2018	9.56	Put	Bond Future	3,957.0300		3.9570	4,115.0400	4.1150	3.993	0	0	0
2017/12/12	R213	03/05/2018	9.58	Call	Bond Future	2,176.0600		2.1761	2,046.5000	2.0465	(5.954)	0	0	0
2017/12/12	R213	03/05/2018	9.58	Put	Bond Future	3,882.7300		3.8827	4,038.7700	4.0388	4.019	0	0	0
2017/12/12	R214	01/02/2018	9.84	Call	Bond Future	1,013.3200		1.0133	910.3100	0.9103	(10.166)	0	0	0
2017/12/12	R214	01/02/2018			Bond Future	10.1268		70.7026	10.1667	70.4439	0.394	0.0000	0.0000	50,212
2017/12/12	R214	01/02/2018	9.82	Call	Bond Future	967.8500		0.9678	867.9100	0.8679	(10.326)	0	0	0
2017/12/12	R214	01/02/2018	9.82	Put	Bond Future	3,009.4600		3.0095	3,168.1900	3.1682	5.274	0	0	0
2017/12/12	R214	01/02/2018	9.84	Put	Bond Future	2,918.8000		2.9188	3,074.4600	3.0745	5.333	0	0	0
2017/12/12	R214	01/02/2018	9.83	Call	Bond Future	990.4600		0.9905	888.9900	0.8890	(10.245)	0	0	0
2017/12/12	R214	01/02/2018	9.83	Put	Bond Future	2,963.9500		2.9639	3,121.1500	3.1212	5.304	0	0	0
2017/12/12	R214	03/05/2018	9.99	Put	Bond Future	3,934.6800		3.9347	4,068.0400	4.0680	3.389	0	0	0
2017/12/12	R214	03/05/2018			Bond Future	10.1920		68.7266	10.2331	68.4630	0.404	0.0000	0.0000	0
2017/12/12	R214	03/05/2018	9.98	Call	Bond Future	2,587.4100		2.5874	2,458.0800	2.4581	(4.998)	0	0	0
2017/12/12	R214	03/05/2018	9.98	Put	Bond Future	3,972.0600		3.9721	4,106.3000	4.1063	3.380	0	0	0
2017/12/12	R214	03/05/2018	9.99	Call	Bond Future	2,616.3900		2.6164	2,486.1800	2.4862	(4.977)	0	0	0
2017/12/12	R214	03/05/2018	9.97	Call	Bond Future	2,558.6000		2.5586	2,430.1500	2.4301	(5.020)	0	0	0
2017/12/12	R214	03/05/2018	9.97	Put	Bond Future	4,009.7200		4.0097	4,144.8400	4.1448	3.370	0	0	0
2017/12/12	R248	01/02/2018	9.90	Put	Bond Future	3,741.0500		3.7411	3,938.4400	3.9384	5.276	0	0	0
2017/12/12	R248	01/02/2018	9.89	Call	Bond Future	1,245.5600		1.2456	1,118.2300	1.1182	(10.223)	0	0	0
2017/12/12	R248	01/02/2018			Bond Future	10.1933		90.3852	10.2333	90.0585	0.392	0.0000	0.0000	102,506
2017/12/12	R248	01/02/2018	9.90	Call	Bond Future	1,274.3400		1.2743	1,145.0700	1.1451	(10.144)	0	0	0
2017/12/12	R248	01/02/2018	9.89	Put	Bond Future	3,798.5700		3.7986	3,997.9000	3.9979	5.248	0	0	0
2017/12/12	R248	01/02/2018	9.91	Call	Bond Future	1,303.5300		1.3035	1,172.3300	1.1723	(10.065)	0	0	0
2017/12/12	R248	01/02/2018	9.91	Put	Bond Future	3,684.1000		3.6841	3,879.5600	3.8796	5.306	0	0	0
2017/12/12	R248	03/05/2018	10.06	Call	Bond Future	3,326.5600		3.3266	3,161.8800	3.1619	(4.950)	0	0	0
2017/12/12	R248	03/05/2018	10.05	Put	Bond Future	5,029.7100		5.0297	5,198.9500	5.1989	3.365	0	0	0
2017/12/12	R248	03/05/2018			Bond Future	10.2609		87.6357	10.3021	87.3029	0.402	0.0000	0.0000	0
2017/12/12	R248	03/05/2018	10.07	Call	Bond Future	3,363.2600		3.3633	3,197.4900	3.1975	(4.929)	0	0	0
2017/12/12	R248	03/05/2018	10.07	Put	Bond Future	4,935.4700		4.9355	5,102.5100	5.1025	3.384	0	0	0
2017/12/12	R248	03/05/2018	10.06	Put	Bond Future	4,982.5300		4.9825	5,150.6600	5.1507	3.374	0	0	0
2017/12/12	R248	03/05/2018	10.05	Call	Bond Future	3,289.8400		3.2898	3,126.2700	3.1263	(4.972)	0	0	0

Total

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