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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/12/2017 TO 27/12/2017

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
2017/12/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	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
2017/12/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	2025	01/02/2018	133.89	Put	Bond Future	4,457.5300	4.4575	4,454.5200	4.4545	(0.068)	0	0	0
2017/12/27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	01/02/2018			Bond Future	129.4325	129.4325	129.4355	129.4355	0.002	0.0000	0.0000	1,070
2017/12/27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	01/02/2018	133.88	Put	Bond Future	4,447.5300	4.4475	4,444.5200	4.4445	(0.068)	0	0	0
2017/12/27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	01/02/2018	133.90	Put	Bond Future	4,467.5300	4.4675	4,464.5200	4.4645	(0.067)	0	0	0
2017/12/27	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	03/05/2018	133.20	Put	Bond Future	1,341.2300	1.3412	1,337.5500	1.3375	(0.274)	0	0	0
2017/12/27	2025	03/05/2018			Bond Future	131.8588	131.8588	131.8625	131.8625	0.003	0.0000	0.0000	0
2017/12/27	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	03/05/2018	133.22	Put	Bond Future	1,361.2300	1.3612	1,357.5500	1.3575	(0.270)	0	0	0
2017/12/27	2025	03/05/2018	133.21	Put	Bond Future	1,351.2300	1.3512	1,347.5500	1.3475	(0.272)	0	0	0
2017/12/27	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	02/08/2018			Bond Future	134.3207	134.3207	134.3211	134.3211	0.000	0.0000	0.0000	0
2017/12/27	2025	02/08/2018	136.65	Put	Bond Future	2,329.3500	2.3294	2,328.8700	2.3289	(0.021)	0	0	0
2017/12/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2025	02/08/2018	136.67	Put	Bond Future	2,349.3500	2.3494	2,348.8700	2.3489	(0.020)	0	0	0
2017/12/27	2025	02/08/2018	136.66	Put	Bond Future	2,339.3500	2.3394	2,338.8700	2.3389	(0.021)	0	0	0
2017/12/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2029	01/02/2018			Bond Future	100.1504	100.1504	100.1539	100.1539	0.003	0.0000	0.0000	1,370
2017/12/27	2029	03/05/2018			Bond Future	101.0098	101.0098	101.0137	101.0137	0.004	0.0000	0.0000	0
2017/12/27	2029	02/08/2018			Bond Future	102.9298	102.9298	102.9312	102.9312	0.001	0.0000	0.0000	0
2017/12/27	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	01/02/2018			Bond Future	9.3007	90.8493	9.1463	91.8887	(1.661)	0.0000	0.0000	71,608
2017/12/27	2030	01/02/2018	9.38	Call	Bond Future	527.1000	0.5271	1,566.4600	1.5665	197.185	0	0	0
2017/12/27	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	01/02/2018	9.39	Call	Bond Future	593.3000	0.5933	1,632.6600	1.6327	175.183	0	0	0
2017/12/27	2030	01/02/2018	9.37	Call	Bond Future	460.8400	0.4608	1,500.2000	1.5002	225.536	0	0	0
2017/12/27	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	03/05/2018	9.51	Call	Bond Future	965.7200	0.9657	2,025.4400	2.0254	109.734	0	0	0
2017/12/27	2030	03/05/2018			Bond Future	9.3619	92.5467	9.2018	93.6064	(1.710)	0.0000	0.0000	0
2017/12/27	2030	03/05/2018	9.49	Call	Bond Future	836.1500	0.8361	1,895.8700	1.8959	126.738	0	0	0
2017/12/27	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	03/05/2018	9.50	Call	Bond Future	900.9700	0.9010	1,960.6900	1.9607	117.620	0	0	0
2017/12/27	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	02/08/2018			Bond Future	9.4246	90.2843	9.2589	91.3619	(1.757)	0.0000	0.0000	0

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2017/12/27	2030	02/08/2018	9.46	Call	Bond Future	228.2700	0.2283	1,305.8900	1.3059	472.081	0	0	0
2017/12/27	2030	02/08/2018	9.47	Call	Bond Future	292.5600	0.2926	1,370.1800	1.3702	368.342	0	0	0
2017/12/27	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2030	02/08/2018	9.45	Call	Bond Future	163.9300	0.1639	1,241.5500	1.2416	657.366	0	0	0
2017/12/27	2032	01/02/2018	9.56	Call	Bond Future	2,012.0300	2.0120	2,608.4100	2.6084	29.641	0	0	0
2017/12/27	2032	01/02/2018	9.55	Put	Bond Future	1,414.2100	1.4142	882.7400	0.8827	(37.581)	0	0	0
2017/12/27	2032	01/02/2018	9.20	Call	Bond Future	851.7600	0.8518	1,169.0200	1.1690	37.248	0	0	7,500
2017/12/27	2032	01/02/2018	9.45	Put	Bond Future	1,752.9800	1.7530	1,142.2900	1.1423	(34.837)	0	0	0
2017/12/27	2032	01/02/2018	9.40	Put	Bond Future	1,942.1700	1.9422	1,291.7500	1.2918	(33.489)	0	0	0
2017/12/27	2032	01/02/2018			Bond Future	9.4720	93.4866	9.3175	94.6066	(1.631)	0.0000	0.0000	45,389
2017/12/27	2032	01/02/2018	9.57	Call	Bond Future	2,052.5200	2.0525	2,656.7100	2.6567	29.436	0	0	0
2017/12/27	2032	01/02/2018	9.57	Put	Bond Future	1,352.5900	1.3526	836.7700	0.8368	(38.136)	0	0	0
2017/12/27	2032	01/02/2018	9.30	Put	Bond Future	2,361.4100	2.3614	1,632.8600	1.6329	(30.852)	0	0	0
2017/12/27	2032	01/02/2018	9.30	Call	Bond Future	1,113.2500	1.1133	1,504.7100	1.5047	35.164	0	0	7,800
2017/12/27	2032	01/02/2018	9.56	Put	Bond Future	1,383.2000	1.3832	859.5700	0.8596	(37.856)	0	0	0
2017/12/27	2032	01/02/2018	9.55	Call	Bond Future	1,971.8600	1.9719	2,560.4000	2.5604	29.847	0	0	0
2017/12/27	2032	01/02/2018	9.20	Put	Bond Future	2,836.6900	2.8367	2,033.9400	2.0339	(28.299)	0	0	0
2017/12/27	2032	01/02/2018	9.45	Call	Bond Future	1,594.4300	1.5944	2,103.7500	2.1038	31.944	0	0	750
2017/12/27	2032	01/02/2018	9.40	Call	Bond Future	1,422.4700	1.4225	1,892.0600	1.8921	33.012	0	0	6,800
2017/12/27	2032	03/05/2018	9.70	Call	Bond Future	3,791.3800	3.7914	4,422.2700	4.4223	16.640	0	0	0
2017/12/27	2032	03/05/2018	9.71	Put	Bond Future	2,586.1200	2.5861	2,079.0700	2.0791	(19.607)	0	0	0
2017/12/27	2032	03/05/2018			Bond Future	9.5324	91.0760	9.3726	92.2179	(1.677)	0.0000	0.0000	0
2017/12/27	2032	03/05/2018	9.70	Put	Bond Future	2,615.7100	2.6157	2,104.7100	2.1047	(19.536)	0	0	0
2017/12/27	2032	03/05/2018	9.71	Call	Bond Future	3,831.2500	3.8313	4,466.0900	4.4661	16.570	0	0	0
2017/12/27	2032	03/05/2018	9.72	Call	Bond Future	3,871.1000	3.8711	4,509.8900	4.5099	16.502	0	0	0
2017/12/27	2032	03/05/2018	9.72	Put	Bond Future	2,556.5800	2.5566	2,053.4800	2.0535	(19.679)	0	0	0
2017/12/27	2032	02/08/2018	9.66	Put	Bond Future	3,757.0000	3.7570	3,204.9700	3.2050	(14.693)	0	0	0
2017/12/27	2032	02/08/2018	9.67	Call	Bond Future	4,266.4700	4.2665	4,879.0000	4.8790	14.357	0	0	0
2017/12/27	2032	02/08/2018			Bond Future	9.5921	92.7915	9.4272	93.9529	(1.719)	0.0000	0.0000	0
2017/12/27	2032	02/08/2018	9.68	Call	Bond Future	4,304.0200	4.3040	4,919.7400	4.9197	14.306	0	0	0
2017/12/27	2032	02/08/2018	9.68	Put	Bond Future	3,693.2600	3.6933	3,147.6200	3.1476	(14.774)	0	0	0
2017/12/27	2032	02/08/2018	9.66	Call	Bond Future	4,229.3600	4.2294	4,838.6900	4.8387	14.407	0	0	0
2017/12/27	2032	02/08/2018	9.67	Put	Bond Future	3,724.8700	3.7249	3,176.0400	3.1760	(14.734)	0	0	0
2017/12/27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	01/02/2018			Bond Future	104.4895	104.4895	104.7627	104.7627	0.261	0.0000	0.0000	5,283
2017/12/27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	01/02/2018	109.64	Put	Bond Future	5,150.5200	5.1505	4,877.3300	4.8773	(5.304)	0	0	0
2017/12/27	2033	01/02/2018	109.66	Put	Bond Future	5,170.5200	5.1705	4,897.3300	4.8973	(5.284)	0	0	0
2017/12/27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	01/02/2018	109.65	Put	Bond Future	5,160.5200	5.1605	4,887.3300	4.8873	(5.294)	0	0	0
2017/12/27	2033	03/05/2018	107.71	Put	Bond Future	2,349.9100	2.3499	2,071.0200	2.0710	(11.868)	0	0	0
2017/12/27	2033	03/05/2018			Bond Future	105.3601	105.3601	105.6390	105.6390	0.265	0.0000	0.0000	0
2017/12/27	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	03/05/2018	107.70	Put	Bond Future	2,339.9100	2.3399	2,061.0200	2.0610	(11.919)	0	0	0
2017/12/27	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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2017/12/27	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	03/05/2018	107.69	Put	Bond Future	2,329.9100	2.3299	2,051.0200	2.0510	(11.970)	0	0	0
2017/12/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	02/08/2018			Bond Future	107.3628	107.3628	107.6443	107.6443	0.262	0.0000	0.0000	0
2017/12/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	02/08/2018	109.92	Put	Bond Future	2,557.1800	2.5572	2,275.7000	2.2757	(11.007)	0	0	0
2017/12/27	2033	02/08/2018	109.94	Put	Bond Future	2,577.1800	2.5772	2,295.7000	2.2957	(10.922)	0	0	0
2017/12/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2033	02/08/2018	109.93	Put	Bond Future	2,567.1800	2.5672	2,285.7000	2.2857	(10.965)	0	0	0
2017/12/27	2037	01/02/2018	9.82	Put	Bond Future	1,696.7800	1.6968	1,088.5900	1.0886	(35.844)	0	0	0
2017/12/27	2037	01/02/2018			Bond Future	9.7672	89.2863	9.6127	90.5095	(1.581)	0.0000	0.0000	44,365
2017/12/27	2037	01/02/2018	9.88	Put	Bond Future	1,492.3400	1.4923	933.7400	0.9337	(37.431)	0	0	0
2017/12/27	2037	01/02/2018	9.88	Call	Bond Future	2,369.6400	2.3696	3,034.2200	3.0342	28.046	0	0	2,000
2017/12/27	2037	01/02/2018	9.82	Call	Bond Future	2,109.1500	2.1091	2,724.1400	2.7241	29.158	0	0	0
2017/12/27	2037	01/02/2018	9.81	Put	Bond Future	1,732.6700	1.7327	1,116.1500	1.1161	(35.582)	0	0	0
2017/12/27	2037	01/02/2018	9.83	Call	Bond Future	2,151.4400	2.1514	2,774.7600	2.7748	28.972	0	0	0
2017/12/27	2037	01/02/2018	9.83	Put	Bond Future	1,661.3200	1.6613	1,061.4600	1.0615	(36.107)	0	0	0
2017/12/27	2037	01/02/2018	9.81	Call	Bond Future	2,067.1800	2.0672	2,673.8400	2.6738	29.347	0	0	0
2017/12/27	2037	01/02/2018	10.32	Call	Bond Future	4,687.1700	4.6872	5,657.9200	5.6579	20.711	0	0	0
2017/12/27	2037	01/02/2018	10.32	Put	Bond Future	513.5900	0.5136	261.1600	0.2612	(49.150)	0	0	2,000
2017/12/27	2037	01/02/2018	10.72	Call	Bond Future	7,158.5400	7.1585	8,289.9800	8.2900	15.805	0	0	0
2017/12/27	2037	01/02/2018	10.72	Put	Bond Future	153.1500	0.1531	61.4100	0.0614	(59.902)	0	0	2,000
2017/12/27	2037	03/05/2018	9.99	Call	Bond Future	4,292.7800	4.2928	4,971.8000	4.9718	15.818	0	0	0
2017/12/27	2037	03/05/2018	9.97	Put	Bond Future	3,143.8100	3.1438	2,567.7000	2.5677	(18.325)	0	0	0
2017/12/27	2037	03/05/2018			Bond Future	9.8313	90.9545	9.6719	92.2014	(1.621)	0.0000	0.0000	0
2017/12/27	2037	03/05/2018	9.99	Put	Bond Future	3,077.1400	3.0771	2,509.2500	2.5093	(18.455)	0	0	0
2017/12/27	2037	03/05/2018	9.97	Call	Bond Future	4,207.7200	4.2077	4,878.5200	4.8785	15.942	0	0	0
2017/12/27	2037	03/05/2018	9.98	Put	Bond Future	3,110.3300	3.1103	2,538.3300	2.5383	(18.390)	0	0	0
2017/12/27	2037	03/05/2018	9.98	Call	Bond Future	4,250.1600	4.2502	4,925.0700	4.9251	15.880	0	0	0
2017/12/27	2037	02/08/2018	9.96	Put	Bond Future	4,293.6400	4.2936	3,690.3400	3.6903	(14.051)	0	0	0
2017/12/27	2037	02/08/2018	9.95	Call	Bond Future	4,734.0600	4.7341	5,395.7000	5.3957	13.976	0	0	0
2017/12/27	2037	02/08/2018			Bond Future	9.8968	88.4118	9.7326	89.6801	(1.659)	0.0000	0.0000	0
2017/12/27	2037	02/08/2018	9.96	Call	Bond Future	4,774.2000	4.7742	5,439.2200	5.4392	13.929	0	0	0
2017/12/27	2037	02/08/2018	9.95	Put	Bond Future	4,329.3000	4.3293	3,722.6200	3.7226	(14.013)	0	0	0
2017/12/27	2037	02/08/2018	9.97	Call	Bond Future	4,814.5000	4.8145	5,482.8700	5.4829	13.882	0	0	0
2017/12/27	2037	02/08/2018	9.97	Put	Bond Future	4,258.2400	4.2582	3,658.2900	3.6583	(14.089)	0	0	0
2017/12/27	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	01/02/2018	136.95	Put	Bond Future	10,463.4500	10.4635	10,459.6400	10.4596	(0.036)	0	0	0
2017/12/27	2038	01/02/2018			Bond Future	126.4866	126.4866	126.4904	126.4904	0.003	0.0000	0.0000	19,692
2017/12/27	2038	01/02/2018	136.94	Put	Bond Future	10,453.4500	10.4535	10,449.6400	10.4496	(0.036)	0	0	0
2017/12/27	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	01/02/2018	136.93	Put	Bond Future	10,443.4500	10.4435	10,439.6400	10.4396	(0.036)	0	0	0
2017/12/27	2038	03/05/2018	132.28	Put	Bond Future	3,422.4200	3.4224	3,418.0000	3.4180	(0.129)	0	0	0
2017/12/27	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	03/05/2018			Bond Future	128.8576	128.8576	128.8620	128.8620	0.003	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/27	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	03/05/2018	132.27	Put	Bond Future	3,412.4200	3.4124	3,408.0000	3.4080	(0.130)	0	0	0
2017/12/27	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	03/05/2018	132.29	Put	Bond Future	3,432.4200	3.4324	3,428.0000	3.4280	(0.129)	0	0	0
2017/12/27	2038	02/08/2018	134.55	Put	Bond Future	3,293.0600	3.2931	3,291.8700	3.2919	(0.036)	0	0	0
2017/12/27	2038	02/08/2018			Bond Future	131.2569	131.2569	131.2581	131.2581	0.001	0.0000	0.0000	0
2017/12/27	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	02/08/2018	134.54	Put	Bond Future	3,283.0600	3.2831	3,281.8700	3.2819	(0.036)	0	0	0
2017/12/27	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2038	02/08/2018	134.53	Put	Bond Future	3,273.0600	3.2731	3,271.8700	3.2719	(0.036)	0	0	0
2017/12/27	2040	01/02/2018	9.89	Call	Bond Future	2,190.9100	2.1909	2,807.1000	2.8071	28.125	0	0	0
2017/12/27	2040	01/02/2018			Bond Future	9.8524	92.5386	9.7030	93.8031	(1.516)	0.0000	0.0000	28,354
2017/12/27	2040	01/02/2018	9.87	Call	Bond Future	2,103.6400	2.1036	2,702.5300	2.7025	28.469	0	0	0
2017/12/27	2040	01/02/2018	9.87	Put	Bond Future	1,956.4100	1.9564	1,290.8000	1.2908	(34.022)	0	0	0
2017/12/27	2040	01/02/2018	9.88	Put	Bond Future	1,916.3700	1.9164	1,259.4100	1.2594	(34.281)	0	0	0
2017/12/27	2040	01/02/2018	9.89	Put	Bond Future	1,876.9300	1.8769	1,228.6200	1.2286	(34.541)	0	0	0
2017/12/27	2040	01/02/2018	9.88	Call	Bond Future	2,147.0400	2.1470	2,754.5800	2.7546	28.297	0	0	0
2017/12/27	2040	03/05/2018	10.08	Put	Bond Future	3,285.3000	3.2853	2,696.8200	2.6968	(17.913)	0	0	0
2017/12/27	2040	03/05/2018			Bond Future	9.9168	94.2675	9.7627	95.5566	(1.554)	0.0000	0.0000	0
2017/12/27	2040	03/05/2018	10.07	Call	Bond Future	4,573.4700	4.5735	5,269.7900	5.2698	15.225	0	0	0
2017/12/27	2040	03/05/2018	10.07	Put	Bond Future	3,320.7200	3.3207	2,728.0100	2.7280	(17.849)	0	0	0
2017/12/27	2040	03/05/2018	10.08	Call	Bond Future	4,618.8800	4.6189	5,319.4300	5.3194	15.167	0	0	0
2017/12/27	2040	03/05/2018	10.00	Put	Bond Future	3,577.7600	3.5778	2,955.1400	2.9551	(17.403)	0	0	0
2017/12/27	2040	03/05/2018	10.00	Call	Bond Future	4,261.4200	4.2614	4,927.8300	4.9278	15.638	0	0	1,500
2017/12/27	2040	03/05/2018	9.00	Put	Bond Future	9,209.5000	9.2095	8,167.0800	8.1671	(11.319)	0	0	0
2017/12/27	2040	03/05/2018	9.00	Call	Bond Future	1,090.0600	1.0901	1,336.6700	1.3367	22.624	0	0	1,500
2017/12/27	2040	03/05/2018	10.06	Call	Bond Future	4,528.2500	4.5282	5,220.3400	5.2203	15.284	0	0	0
2017/12/27	2040	03/05/2018	10.06	Put	Bond Future	3,356.4400	3.3564	2,759.5000	2.7595	(17.785)	0	0	0
2017/12/27	2040	02/08/2018	10.03	Put	Bond Future	4,747.0400	4.7470	4,114.8300	4.1148	(13.318)	0	0	0
2017/12/27	2040	02/08/2018	10.04	Call	Bond Future	5,174.0800	5.1741	5,856.4800	5.8565	13.189	0	0	0
2017/12/27	2040	02/08/2018			Bond Future	9.9828	91.5369	9.8241	92.8481	(1.590)	0.0000	0.0000	0
2017/12/27	2040	02/08/2018	10.05	Call	Bond Future	5,216.7900	5.2168	5,902.6100	5.9026	13.146	0	0	0
2017/12/27	2040	02/08/2018	10.05	Put	Bond Future	4,670.6200	4.6706	4,045.2500	4.0452	(13.389)	0	0	0
2017/12/27	2040	02/08/2018	10.03	Call	Bond Future	5,131.2400	5.1312	5,810.2200	5.8102	13.232	0	0	0
2017/12/27	2040	02/08/2018	10.04	Put	Bond Future	4,708.8400	4.7088	4,080.0500	4.0800	(13.353)	0	0	0
2017/12/27	2044	01/02/2018	9.90	Put	Bond Future	2,052.8600	2.0529	1,350.8900	1.3509	(34.195)	0	0	0
2017/12/27	2044	01/02/2018	9.89	Call	Bond Future	2,037.6600	2.0377	2,645.9400	2.6459	29.852	0	0	0
2017/12/27	2044	01/02/2018			Bond Future	9.8968	89.4961	9.7424	90.8153	(1.560)	0.0000	0.0000	22,082
2017/12/27	2044	01/02/2018	9.90	Call	Bond Future	2,080.1200	2.0801	2,697.3500	2.6974	29.673	0	0	0
2017/12/27	2044	01/02/2018	9.89	Put	Bond Future	2,094.8400	2.0948	1,383.9200	1.3839	(33.937)	0	0	0
2017/12/27	2044	01/02/2018	9.91	Call	Bond Future	2,123.1800	2.1232	2,749.3400	2.7493	29.492	0	0	0
2017/12/27	2044	01/02/2018	9.91	Put	Bond Future	2,011.6300	2.0116	1,318.5900	1.3186	(34.452)	0	0	0
2017/12/27	2044	03/05/2018	10.10	Call	Bond Future	4,592.8800	4.5929	5,317.0400	5.3170	15.767	0	0	0
2017/12/27	2044	03/05/2018	10.09	Put	Bond Future	3,471.7700	3.4718	2,846.7500	2.8468	(18.003)	0	0	0
2017/12/27	2044	03/05/2018			Bond Future	9.9597	91.1682	9.8006	92.5130	(1.598)	0.0000	0.0000	0

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2017/12/27	2044	03/05/2018	10.11	Call	Bond Future	4,638.3300	4.6383	5,366.8700	5.3669	15.707	0	0	0
2017/12/27	2044	03/05/2018	10.11	Put	Bond Future	3,399.0700	3.3991	2,782.8100	2.7828	(18.130)	0	0	0
2017/12/27	2044	03/05/2018	10.10	Put	Bond Future	3,435.1600	3.4352	2,814.5200	2.8145	(18.067)	0	0	0
2017/12/27	2044	03/05/2018	10.09	Call	Bond Future	4,547.8300	4.5478	5,267.6100	5.2676	15.827	0	0	0
2017/12/27	2044	02/08/2018	10.07	Call	Bond Future	5,224.8300	5.2248	5,936.5900	5.9366	13.623	0	0	0
2017/12/27	2044	02/08/2018			Bond Future	10.0240	88.5042	9.8602	89.8723	(1.634)	0.0000	0.0000	0
2017/12/27	2044	02/08/2018	10.05	Call	Bond Future	5,139.4100	5.1394	5,844.1000	5.8441	13.711	0	0	0
2017/12/27	2044	02/08/2018	10.05	Put	Bond Future	4,925.6900	4.9257	4,262.3200	4.2623	(13.468)	0	0	0
2017/12/27	2044	02/08/2018	10.07	Put	Bond Future	4,847.1900	4.8472	4,190.8900	4.1909	(13.540)	0	0	0
2017/12/27	2044	02/08/2018	10.06	Call	Bond Future	5,182.0400	5.1820	5,890.2700	5.8903	13.667	0	0	0
2017/12/27	2044	02/08/2018	10.06	Put	Bond Future	4,886.3000	4.8863	4,226.4700	4.2265	(13.504)	0	0	0
2017/12/27	2046	01/02/2018	132.92	Put	Bond Future	10,660.6100	10.6606	10,655.5500	10.6556	(0.047)	0	0	0
2017/12/27	2046	01/02/2018			Bond Future	122.2594	122.2594	122.2644	122.2644	0.004	0.0000	0.0000	21,177
2017/12/27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	01/02/2018	132.91	Put	Bond Future	10,650.6100	10.6506	10,645.5500	10.6456	(0.048)	0	0	0
2017/12/27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	01/02/2018	132.90	Put	Bond Future	10,640.6100	10.6406	10,635.5500	10.6356	(0.048)	0	0	0
2017/12/27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	03/05/2018			Bond Future	122.9515	122.9515	122.9573	122.9573	0.005	0.0000	0.0000	0
2017/12/27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	03/05/2018	127.93	Put	Bond Future	4,978.5100	4.9785	4,972.6900	4.9727	(0.117)	0	0	0
2017/12/27	2046	03/05/2018	127.95	Put	Bond Future	4,998.5100	4.9985	4,992.6900	4.9927	(0.116)	0	0	0
2017/12/27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	03/05/2018	127.94	Put	Bond Future	4,988.5100	4.9885	4,982.6900	4.9827	(0.117)	0	0	0
2017/12/27	2046	02/08/2018	128.78	Put	Bond Future	3,491.3800	3.4914	3,488.6200	3.4886	(0.079)	0	0	0
2017/12/27	2046	02/08/2018			Bond Future	125.2886	125.2886	125.2914	125.2914	0.002	0.0000	0.0000	0
2017/12/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2046	02/08/2018	128.77	Put	Bond Future	3,481.3800	3.4814	3,478.6200	3.4786	(0.079)	0	0	0
2017/12/27	2046	02/08/2018	128.79	Put	Bond Future	3,501.3800	3.5014	3,498.6200	3.4986	(0.079)	0	0	0
2017/12/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	01/02/2018	140.23	Put	Bond Future	12,936.2600	12.9363	12,930.9500	12.9310	(0.041)	0	0	0
2017/12/27	2050	01/02/2018			Bond Future	127.2937	127.2937	127.2991	127.2991	0.004	0.0000	0.0000	24,012
2017/12/27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	01/02/2018	140.25	Put	Bond Future	12,956.2600	12.9563	12,950.9500	12.9510	(0.041)	0	0	0
2017/12/27	2050	01/02/2018	140.24	Put	Bond Future	12,946.2600	12.9463	12,940.9500	12.9410	(0.041)	0	0	0
2017/12/27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	03/05/2018	135.62	Put	Bond Future	5,940.2000	5.9402	5,934.0100	5.9340	(0.104)	0	0	0
2017/12/27	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	03/05/2018			Bond Future	129.6798	129.6798	129.6860	129.6860	0.005	0.0000	0.0000	0
2017/12/27	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	03/05/2018	135.61	Put	Bond Future	5,930.2000	5.9302	5,924.0100	5.9240	(0.104)	0	0	0
2017/12/27	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	03/05/2018	135.63	Put	Bond Future	5,950.2000	5.9502	5,944.0100	5.9440	(0.104)	0	0	0

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2017/12/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	02/08/2018	137.54	Put	Bond Future	7,128.4300	7.1284	7,125.2700	7.1253	(0.044)	0	0	0
2017/12/27	2050	02/08/2018	137.52	Put	Bond Future	7,108.4300	7.1084	7,105.2700	7.1053	(0.044)	0	0	0
2017/12/27	2050	02/08/2018			Bond Future	130.4116	130.4116	130.4147	130.4147	0.002	0.0000	0.0000	0
2017/12/27	2050	02/08/2018	137.53	Put	Bond Future	7,118.4300	7.1184	7,115.2700	7.1153	(0.044)	0	0	0
2017/12/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	AL37	01/02/2018			Index Future	567.2010	567.2010	570.2240	570.2240	0.533	0.0000	0.0000	0
2017/12/27	AL37	03/05/2018			Index Future	577.7980	577.7980	580.8830	580.8830	0.534	0.0000	0.0000	0
2017/12/27	AL37	02/08/2018			Index Future	588.6830	588.6830	591.8140	591.8140	0.532	0.0000	0.0000	0
2017/12/27	AL7T	01/02/2018			Index Future	652.1450	652.1450	658.0660	658.0660	0.908	0.0000	0.0000	0
2017/12/27	AL7T	03/05/2018			Index Future	664.3300	664.3300	670.3670	670.3670	0.909	0.0000	0.0000	0
2017/12/27	AL7T	02/08/2018			Index Future	676.8450	676.8450	682.9810	682.9810	0.907	0.0000	0.0000	0
2017/12/27	ALBI	01/02/2018			Index Future	587.0630	587.0630	593.4960	593.4960	1.096	0.0000	0.0000	777
2017/12/27	ALBI	03/05/2018			Index Future	598.0320	598.0320	604.5900	604.5900	1.097	0.0000	0.0000	0
2017/12/27	ALBI	02/08/2018			Index Future	609.2980	609.2980	615.9670	615.9670	1.095	0.0000	0.0000	0
2017/12/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	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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2017/12/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	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
2017/12/27	CS33 15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/27	EL28 01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 01/02/2018			Bond Future	128.1153	128.1153	128.1295	128.1295	0.011	0.0000	0.0000	0
2017/12/27	EL28 01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 01/02/2018	132.29	Put	Bond Future	4,174.7400	4.1747	4,160.5200	4.1605	(0.341)	0	0	0
2017/12/27	EL28 01/02/2018	132.31	Put	Bond Future	4,194.7400	4.1947	4,180.5200	4.1805	(0.339)	0	0	0
2017/12/27	EL28 01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 01/02/2018	132.30	Put	Bond Future	4,184.7400	4.1847	4,170.5200	4.1705	(0.340)	0	0	0
2017/12/27	EL28 03/05/2018	133.20	Put	Bond Future	4,442.7100	4.4427	4,427.7400	4.4277	(0.337)	0	0	0
2017/12/27	EL28 03/05/2018			Bond Future	128.7573	128.7573	128.7723	128.7723	0.012	0.0000	0.0000	0
2017/12/27	EL28 03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 03/05/2018	133.19	Put	Bond Future	4,432.7100	4.4327	4,417.7400	4.4177	(0.338)	0	0	0
2017/12/27	EL28 03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 03/05/2018	133.18	Put	Bond Future	4,422.7100	4.4227	4,407.7400	4.4077	(0.338)	0	0	0
2017/12/27	EL28 02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 02/08/2018			Bond Future	131.2047	131.2047	131.2167	131.2167	0.009	0.0000	0.0000	0
2017/12/27	EL28 02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 02/08/2018	134.93	Put	Bond Future	3,725.3400	3.7253	3,713.2700	3.7133	(0.324)	0	0	0
2017/12/27	EL28 02/08/2018	134.95	Put	Bond Future	3,745.3400	3.7453	3,733.2700	3.7333	(0.322)	0	0	0
2017/12/27	EL28 02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	EL28 02/08/2018	134.94	Put	Bond Future	3,735.3400	3.7353	3,723.2700	3.7233	(0.323)	0	0	0
2017/12/27	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 01/02/2018	10.99	Call	Bond Future	741.0100	0.7410	1,691.7500	1.6918	128.303	0	0	0
2017/12/27	ES33 01/02/2018			Bond Future	10.8659	77.9345	10.7093	78.8852	(1.441)	0.0000	0.0000	9,466
2017/12/27	ES33 01/02/2018	11.00	Call	Bond Future	800.2400	0.8002	1,750.9800	1.7510	118.807	0	0	0
2017/12/27	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 01/02/2018	11.01	Call	Bond Future	859.3900	0.8594	1,810.1300	1.8101	110.630	0	0	0
2017/12/27	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 03/05/2018	11.22	Call	Bond Future	1,470.9400	1.4709	2,440.1900	2.4402	65.893	0	0	0
2017/12/27	ES33 03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 03/05/2018			Bond Future	10.9678	75.5990	10.8056	76.5682	(1.479)	0.0000	0.0000	0
2017/12/27	ES33 03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 03/05/2018	11.20	Call	Bond Future	1,355.8700	1.3559	2,325.1200	2.3251	71.485	0	0	0
2017/12/27	ES33 03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 03/05/2018	11.21	Call	Bond Future	1,413.4400	1.4134	2,382.6900	2.3827	68.574	0	0	0
2017/12/27	ES33 02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 02/08/2018	11.14	Call	Bond Future	406.5400	0.4065	1,392.2700	1.3923	242.468	0	0	0
2017/12/27	ES33 02/08/2018			Bond Future	11.0699	77.0231	10.9024	78.0088	(1.513)	0.0000	0.0000	0
2017/12/27	ES33 02/08/2018	11.15	Call	Bond Future	464.2900	0.4643	1,450.0200	1.4500	212.309	0	0	0
2017/12/27	ES33 02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES33 02/08/2018	11.16	Call	Bond Future	521.9800	0.5220	1,507.7100	1.5077	188.844	0	0	0
2017/12/27	ES33 02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	ES42 01/02/2018			Bond Future	11.1397	80.4203	10.9884	81.4538	(1.359)	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
2017/12/27	ES42	03/05/2018			Bond Future	11.2444	77.6614	11.0875	78.7150	(1.395)	0.0000	0.0000	0
2017/12/27	ES42	02/08/2018			Bond Future	11.3475	79.1242	11.1854	80.1959	(1.429)	0.0000	0.0000	0
2017/12/27	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	01/02/2018			GOVI	585.6210	585.6210	592.1310	592.1310	1.112	0.0000	0.0000	784
2017/12/27	GOVI	01/02/2018	581.03	Call	GOVI	45,910.0000	4.5910	111,010.0000	11.1010	141.799	0	0	0
2017/12/27	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	01/02/2018	581.04	Call	GOVI	45,810.0000	4.5810	110,910.0000	11.0910	142.109	0	0	0
2017/12/27	GOVI	01/02/2018	581.02	Call	GOVI	46,010.0000	4.6010	111,110.0000	11.1110	141.491	0	0	0
2017/12/27	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	03/05/2018	590.29	Call	GOVI	62,720.0000	6.2720	129,100.0000	12.9100	105.835	0	0	0
2017/12/27	GOVI	03/05/2018	590.27	Call	GOVI	62,920.0000	6.2920	129,300.0000	12.9300	105.499	0	0	0
2017/12/27	GOVI	03/05/2018			GOVI	596.5620	596.5620	603.2000	603.2000	1.113	0.0000	0.0000	0
2017/12/27	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	03/05/2018	590.28	Call	GOVI	62,820.0000	6.2820	129,200.0000	12.9200	105.667	0	0	0
2017/12/27	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	02/08/2018			GOVI	607.8000	607.8000	614.5500	614.5500	1.111	0.0000	0.0000	0
2017/12/27	GOVI	02/08/2018	605.71	Call	GOVI	20,900.0000	2.0900	88,400.0000	8.8400	322.967	0	0	0
2017/12/27	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GOVI	02/08/2018	605.72	Call	GOVI	20,800.0000	2.0800	88,300.0000	8.8300	324.519	0	0	0
2017/12/27	GOVI	02/08/2018	605.70	Call	GOVI	21,000.0000	2.1000	88,500.0000	8.8500	321.429	0	0	0
2017/12/27	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/27	IGOV	01/02/2018			Index Future	249.7970	249.7970	250.2340	250.2340	0.175	0.0000	0.0000	879
2017/12/27	IGOV	03/05/2018			Index Future	254.4800	254.4800	254.9260	254.9260	0.175	0.0000	0.0000	269
2017/12/27	IGOV	02/08/2018			Index Future	259.3170	259.3170	259.7650	259.7650	0.173	0.0000	0.0000	0
2017/12/27	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/27	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2017/12/27	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2017/12/27	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4600	100.4600	(0.020)	0.0000	0.0000	0
2017/12/27	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.4800	99.4800	(0.020)	0.0000	0.0000	0
2017/12/27	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/27	IS02	15/06/2018			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2017/12/27	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2017/12/27	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2017/12/27	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2300	99.2300	(0.020)	0.0000	0.0000	0
2017/12/27	IS02	21/06/2019			Interest Rate Swap	99.6400	99.6400	99.6000	99.6000	(0.040)	0.0000	0.0000	0
2017/12/27	IS02	20/09/2019			Interest Rate Swap	100.0300	100.0300	99.9900	99.9900	(0.040)	0.0000	0.0000	0
2017/12/27	IS02	20/12/2019			Interest Rate Swap	100.9700	100.9700	100.9700	100.9700	0.000	0.0000	0.0000	0
2017/12/27	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7300	98.7300	(0.010)	0.0000	0.0000	0
2017/12/27	IS05	17/12/2020			Interest Rate Swap	96.2600	96.2600	96.0800	96.0800	(0.187)	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
2017/12/27	IS05	16/03/2021			Interest Rate Swap	95.4900	95.4900	95.2900	95.2900	(0.209)	0.0000	0.0000	0
2017/12/27	IS05	15/06/2021			Interest Rate Swap	94.6900	94.6900	94.4800	94.4800	(0.222)	0.0000	0.0000	0
2017/12/27	IS05	21/09/2021			Interest Rate Swap	94.8700	94.8700	94.6500	94.6500	(0.232)	0.0000	0.0000	0
2017/12/27	IS05	21/12/2021			Interest Rate Swap	97.0700	97.0700	96.8300	96.8300	(0.247)	0.0000	0.0000	51
2017/12/27	IS05	15/03/2022			Interest Rate Swap	97.2100	97.2100	96.9500	96.9500	(0.267)	0.0000	0.0000	0
2017/12/27	IS05	21/06/2022			Interest Rate Swap	98.4000	98.4000	98.1200	98.1200	(0.285)	0.0000	0.0000	0
2017/12/27	IS05	20/09/2022			Interest Rate Swap	100.6000	100.6000	100.3000	100.3000	(0.298)	0.0000	0.0000	0
2017/12/27	IS05	20/12/2022			Interest Rate Swap	101.8600	101.8600	101.5300	101.5300	(0.324)	0.0000	0.0000	0
2017/12/27	IS05	22/03/2023			Interest Rate Swap	97.0000	97.0000	96.6400	96.6400	(0.371)	0.0000	0.0000	0
2017/12/27	IS10	17/12/2025			Interest Rate Swap	95.5700	95.5700	95.0900	95.0900	(0.502)	0.0000	0.0000	0
2017/12/27	IS10	16/03/2026			Interest Rate Swap	92.6200	92.6200	92.1200	92.1200	(0.540)	0.0000	0.0000	0
2017/12/27	IS10	15/06/2026			Interest Rate Swap	91.4100	91.4100	90.8800	90.8800	(0.580)	0.0000	0.0000	0
2017/12/27	IS10	21/09/2026			Interest Rate Swap	93.6000	93.6000	93.0600	93.0600	(0.577)	0.0000	0.0000	0
2017/12/27	IS10	21/12/2026			Interest Rate Swap	97.3800	97.3800	96.8500	96.8500	(0.544)	0.0000	0.0000	0
2017/12/27	IS10	15/03/2027			Interest Rate Swap	95.9600	95.9600	95.4300	95.4300	(0.552)	0.0000	0.0000	0
2017/12/27	IS10	21/06/2027			Interest Rate Swap	98.0100	98.0100	97.4900	97.4900	(0.531)	0.0000	0.0000	0
2017/12/27	IS10	20/09/2027			Interest Rate Swap	101.7000	101.7000	101.1900	101.1900	(0.501)	0.0000	0.0000	0
2017/12/27	IS10	20/12/2027			Interest Rate Swap	102.0400	102.0400	101.5400	101.5400	(0.490)	0.0000	0.0000	0
2017/12/27	IS10	22/03/2028			Interest Rate Swap	97.3200	97.3200	96.8100	96.8100	(0.524)	0.0000	0.0000	0
2017/12/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/27	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/27	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/27	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/27	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/27	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/27	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/27	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/27	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/27	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/27	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/27	R023	01/02/2018	8.33	Put	Bond Future	331.1700	0.3312	164.5500	0.1645	(50.313)	0	0	0
2017/12/27	R023	01/02/2018			Bond Future	8.0213	102.2853	7.8715	102.8968	(1.868)	0.0000	0.0000	60,572
2017/12/27	R023	01/02/2018	8.32	Call	Bond Future	1,547.3500	1.5474	1,988.0800	1.9881	28.483	0	0	0
2017/12/27	R023	01/02/2018	8.32	Put	Bond Future	341.7300	0.3417	170.9900	0.1710	(49.963)	0	0	0
2017/12/27	R023	01/02/2018	8.33	Call	Bond Future	1,576.8400	1.5768	2,021.6900	2.0217	28.211	0	0	0
2017/12/27	R023	01/02/2018	8.31	Call	Bond Future	1,518.0000	1.5180	1,954.5700	1.9546	28.760	0	0	0
2017/12/27	R023	01/02/2018	8.31	Put	Bond Future	352.4500	0.3524	177.5500	0.1775	(49.624)	0	0	0
2017/12/27	R023	03/05/2018	8.27	Call	Bond Future	1,945.8900	1.9459	2,313.6300	2.3136	18.898	0	0	0
2017/12/27	R023	03/05/2018			Bond Future	8.0477	100.2665	7.8884	100.8903	(1.980)	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
2017/12/27	R023	03/05/2018	8.27	Put	Bond Future	1,083.6600	1.0837	827.5700	0.8276	(23.632)	0	0	0
2017/12/27	R023	03/05/2018	8.28	Call	Bond Future	1,969.4600	1.9695	2,339.7100	2.3397	18.800	0	0	0
2017/12/27	R023	03/05/2018	8.29	Put	Bond Future	1,053.8300	1.0538	802.7400	0.8027	(23.826)	0	0	0
2017/12/27	R023	03/05/2018	9.19	Call	Bond Future	4,577.0400	4.5770	5,120.9400	5.1209	11.883	0	0	0
2017/12/27	R023	03/05/2018	9.19	Put	Bond Future	242.5900	0.2426	162.6600	0.1627	(32.949)	0	0	2,500
2017/12/27	R023	03/05/2018	8.28	Put	Bond Future	1,068.6600	1.0687	815.0800	0.8151	(23.729)	0	0	0
2017/12/27	R023	03/05/2018	8.29	Call	Bond Future	1,993.1800	1.9932	2,365.9200	2.3659	18.701	0	0	0
2017/12/27	R035	01/02/2018	9.75	Call	Bond Future	634.8600	0.6349	1,863.6900	1.8637	193.559	0	0	0
2017/12/27	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R035	01/02/2018			Bond Future	9.6689	97.3159	9.5142	98.5448	(1.600)	0.0000	0.0000	54,663
2017/12/27	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R035	01/02/2018	9.73	Call	Bond Future	478.9600	0.4790	1,707.7900	1.7078	256.562	0	0	0
2017/12/27	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R035	01/02/2018	9.74	Call	Bond Future	556.9600	0.5570	1,785.7900	1.7858	220.632	0	0	0
2017/12/27	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R035	03/05/2018			Bond Future	9.7297	94.6338	9.5699	95.8865	(1.642)	0.0000	0.0000	0
2017/12/27	R035	03/05/2018	9.90	Call	Bond Future	1,308.6700	1.3087	2,561.3800	2.5614	95.724	0	0	0
2017/12/27	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R035	03/05/2018	9.91	Call	Bond Future	1,384.6300	1.3846	2,637.3400	2.6373	90.473	0	0	0
2017/12/27	R035	03/05/2018	9.89	Call	Bond Future	1,232.6200	1.2326	2,485.3300	2.4853	101.630	0	0	0
2017/12/27	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R186	01/02/2018	8.96	Call	Bond Future	2,292.9100	2.2929	2,960.6900	2.9607	29.124	0	0	0
2017/12/27	R186	01/02/2018	8.50	Put	Bond Future	2,223.7900	2.2238	1,526.2800	1.5263	(31.366)	0	0	0
2017/12/27	R186	01/02/2018	9.00	Call	Bond Future	2,469.8100	2.4698	3,164.9000	3.1649	28.143	0	0	0
2017/12/27	R186	01/02/2018	9.25	Call	Bond Future	3,692.6600	3.6927	4,529.8500	4.5299	22.672	0	0	0
2017/12/27	R186	01/02/2018			Bond Future	8.7226	112.1565	8.5681	113.1702	(1.772)	0.0000	0.0000	109,280
2017/12/27	R186	01/02/2018	8.50	Call	Bond Future	759.6400	0.7596	1,075.8400	1.0758	41.625	0	0	1,460
2017/12/27	R186	01/02/2018	7.75	Put	Bond Future	6,618.5700	6.6186	5,622.2200	5.6222	(15.054)	0	0	0
2017/12/27	R186	01/02/2018	7.75	Call	Bond Future	30.1900	0.0302	47.5500	0.0475	57.502	0	0	1,460
2017/12/27	R186	01/02/2018	8.97	Call	Bond Future	2,336.5400	2.3365	3,011.2600	3.0113	28.877	0	0	0
2017/12/27	R186	01/02/2018	8.96	Put	Bond Future	759.5200	0.7595	413.5900	0.4136	(45.546)	0	0	0
2017/12/27	R186	01/02/2018	9.00	Put	Bond Future	680.7900	0.6808	362.1700	0.3622	(46.802)	0	0	6,200
2017/12/27	R186	01/02/2018	8.75	Put	Bond Future	1,292.7000	1.2927	789.0500	0.7891	(38.961)	0	0	775
2017/12/27	R186	01/02/2018	9.25	Put	Bond Future	323.8400	0.3238	147.3200	0.1473	(54.508)	0	0	775
2017/12/27	R186	01/02/2018	8.97	Put	Bond Future	739.1700	0.7392	400.1800	0.4002	(45.861)	0	0	0
2017/12/27	R186	01/02/2018	8.98	Call	Bond Future	2,380.5500	2.3806	3,062.1500	3.0621	28.632	0	0	0
2017/12/27	R186	01/02/2018	8.98	Put	Bond Future	719.2400	0.7192	387.1300	0.3871	(46.175)	0	0	0
2017/12/27	R186	01/02/2018	8.75	Call	Bond Future	1,470.9600	1.4710	1,981.0200	1.9810	34.675	0	0	0
2017/12/27	R186	01/02/2018	9.65	Call	Bond Future	5,914.3600	5.9144	6,875.0900	6.8751	16.244	0	0	0
2017/12/27	R186	01/02/2018	9.65	Put	Bond Future	80.6000	0.0806	27.6200	0.0276	(65.732)	0	0	1,950
2017/12/27	R186	03/05/2018	10.14	Put	Bond Future	367.2600	0.3673	250.5300	0.2505	(31.784)	0	0	1,120
2017/12/27	R186	03/05/2018	8.69	Call	Bond Future	2,356.2600	2.3563	2,833.8400	2.8338	20.269	0	0	0
2017/12/27	R186	03/05/2018	9.72	Put	Bond Future	754.7100	0.7547	546.6800	0.5467	(27.564)	0	0	10,640
2017/12/27	R186	03/05/2018	8.92	Call	Bond Future	3,129.1700	3.1292	3,698.1500	3.6981	18.183	0	0	0
2017/12/27	R186	03/05/2018	8.91	Put	Bond Future	2,229.3900	2.2294	1,760.7400	1.7607	(21.021)	0	0	0
2017/12/27	R186	03/05/2018			Bond Future	8.7735	114.2518	8.6120	115.2856	(1.841)	0.0000	0.0000	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/27	R186	03/05/2018	9.30	Put	Bond Future	1,355.1600	1.3552	1,027.3400	1.0273	(24.191)	0	0	0
2017/12/27	R186	03/05/2018	9.30	Call	Bond Future	4,638.2400	4.6382	5,344.1700	5.3442	15.220	0	0	1,120
2017/12/27	R186	03/05/2018	10.14	Call	Bond Future	8,625.2400	8.6252	9,542.2600	9.5423	10.632	0	0	0
2017/12/27	R186	03/05/2018	8.93	Call	Bond Future	3,165.4000	3.1654	3,738.2500	3.7382	18.097	0	0	0
2017/12/27	R186	03/05/2018	8.93	Put	Bond Future	2,175.8200	2.1758	1,714.9200	1.7149	(21.183)	0	0	0
2017/12/27	R186	03/05/2018	8.69	Put	Bond Future	2,889.1800	2.8892	2,333.0100	2.3330	(19.250)	0	0	0
2017/12/27	R186	03/05/2018	9.72	Call	Bond Future	6,564.6000	6.5646	7,390.3200	7.3903	12.578	0	0	0
2017/12/27	R186	03/05/2018	9.19	Put	Bond Future	1,567.1700	1.5672	1,202.1200	1.2021	(23.294)	0	0	0
2017/12/27	R186	03/05/2018	8.92	Put	Bond Future	2,202.4800	2.2025	1,737.7100	1.7377	(21.102)	0	0	0
2017/12/27	R186	03/05/2018	8.91	Call	Bond Future	3,093.1500	3.0931	3,658.2500	3.6582	18.269	0	0	0
2017/12/27	R186	03/05/2018	9.75	Call	Bond Future	6,710.0300	6.7100	7,542.8700	7.5429	12.412	0	0	0
2017/12/27	R186	03/05/2018	9.75	Put	Bond Future	722.7000	0.7227	521.7900	0.5218	(27.800)	0	0	3,200
2017/12/27	R186	03/05/2018	9.19	Call	Bond Future	4,175.1100	4.1751	4,843.8100	4.8438	16.016	0	0	0
2017/12/27	R197	01/02/2018	301.68	Put	Bond Future	4,900.1100	4.9001	4,895.1800	4.8952	(0.101)	0	0	0
2017/12/27	R197	01/02/2018			Bond Future	296.7799	296.7799	296.7848	296.7848	0.002	0.0000	0.0000	2,350
2017/12/27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	01/02/2018	301.67	Put	Bond Future	4,890.1100	4.8901	4,885.1800	4.8852	(0.101)	0	0	0
2017/12/27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	01/02/2018	301.66	Put	Bond Future	4,880.1100	4.8801	4,875.1800	4.8752	(0.101)	0	0	0
2017/12/27	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	03/05/2018			Bond Future	302.3430	302.3430	302.3494	302.3494	0.002	0.0000	0.0000	0
2017/12/27	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	03/05/2018	304.44	Put	Bond Future	2,097.0000	2.0970	2,090.6300	2.0906	(0.304)	0	0	0
2017/12/27	R197	03/05/2018	304.46	Put	Bond Future	2,117.0000	2.1170	2,110.6300	2.1106	(0.301)	0	0	0
2017/12/27	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R197	03/05/2018	304.45	Put	Bond Future	2,107.0000	2.1070	2,100.6300	2.1006	(0.302)	0	0	0
2017/12/27	R202	01/02/2018	249.07	Call	Bond Future	0.3900	0.0004	1.2400	0.0012	217.949	0	0	0
2017/12/27	R202	01/02/2018	249.06	Put	Bond Future	13,655.0900	13.6551	11,596.6000	11.5966	(15.075)	0	0	0
2017/12/27	R202	01/02/2018			Bond Future	235.4053	235.4053	237.4647	237.4647	0.875	0.0000	0.0000	21,519
2017/12/27	R202	01/02/2018	249.08	Call	Bond Future	0.3800	0.0004	1.2300	0.0012	223.684	0	0	0
2017/12/27	R202	01/02/2018	249.08	Put	Bond Future	13,675.0800	13.6751	11,616.5800	11.6166	(15.053)	0	0	0
2017/12/27	R202	01/02/2018	249.07	Put	Bond Future	13,665.0900	13.6651	11,606.5900	11.6066	(15.064)	0	0	0
2017/12/27	R202	01/02/2018	249.06	Call	Bond Future	0.3900	0.0004	1.2500	0.0013	220.513	0	0	0
2017/12/27	R202	03/05/2018	247.48	Put	Bond Future	8,190.5100	8.1905	6,437.7300	6.4377	(21.400)	0	0	0
2017/12/27	R202	03/05/2018	247.47	Call	Bond Future	530.0100	0.5300	876.6700	0.8767	65.406	0	0	0
2017/12/27	R202	03/05/2018			Bond Future	239.8181	239.8181	241.9168	241.9168	0.875	0.0000	0.0000	0
2017/12/27	R202	03/05/2018	247.48	Call	Bond Future	528.6000	0.5286	874.5500	0.8745	65.446	0	0	0
2017/12/27	R202	03/05/2018	247.47	Put	Bond Future	8,181.9200	8.1819	6,429.8500	6.4299	(21.414)	0	0	0
2017/12/27	R202	03/05/2018	247.49	Call	Bond Future	527.2000	0.5272	872.4300	0.8724	65.484	0	0	0
2017/12/27	R202	03/05/2018	247.49	Put	Bond Future	8,199.1100	8.1991	6,445.6100	6.4456	(21.386)	0	0	0
2017/12/27	R204	01/02/2018	7.27	Call	Bond Future	205.8400	0.2058	270.0800	0.2701	31.209	0	0	0
2017/12/27	R204	01/02/2018			Bond Future	7.1102	101.7584	6.9927	101.8568	(1.652)	0.0000	0.0000	30,645
2017/12/27	R204	01/02/2018	7.25	Call	Bond Future	194.7100	0.1947	257.0000	0.2570	31.991	0	0	0
2017/12/27	R204	01/02/2018	7.25	Put	Bond Future	77.7800	0.0778	41.7100	0.0417	(46.374)	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
2017/12/27	R204	01/02/2018	7.27	Put	Bond Future	72.2000	0.0722	38.0800	0.0381	(47.258)	0	0	0
2017/12/27	R204	01/02/2018	7.26	Call	Bond Future	200.2400	0.2002	263.5100	0.2635	31.597	0	0	0
2017/12/27	R204	01/02/2018	7.26	Put	Bond Future	74.9500	0.0750	39.8600	0.0399	(46.818)	0	0	0
2017/12/27	R204	03/05/2018	7.10	Put	Bond Future	132.1000	0.1321	91.9900	0.0920	(30.363)	0	0	0
2017/12/27	R204	03/05/2018			Bond Future	6.9307	103.6595	6.7630	103.7607	(2.419)	0.0000	0.0000	0
2017/12/27	R204	03/05/2018	7.09	Call	Bond Future	230.3000	0.2303	290.8600	0.2909	26.296	0	0	0
2017/12/27	R204	03/05/2018	7.09	Put	Bond Future	134.3500	0.1344	93.7300	0.0937	(30.234)	0	0	0
2017/12/27	R204	03/05/2018	7.10	Call	Bond Future	234.0700	0.2341	295.1400	0.2951	26.090	0	0	0
2017/12/27	R204	03/05/2018	7.08	Call	Bond Future	226.5500	0.2266	286.6000	0.2866	26.506	0	0	0
2017/12/27	R204	03/05/2018	7.08	Put	Bond Future	136.6200	0.1366	95.4900	0.0955	(30.105)	0	0	0
2017/12/27	R207	01/02/2018	7.61	Put	Bond Future	129.8600	0.1299	57.0600	0.0571	(56.060)	0	0	0
2017/12/27	R207	01/02/2018	7.60	Call	Bond Future	520.6900	0.5207	714.6500	0.7147	37.251	0	0	0
2017/12/27	R207	01/02/2018			Bond Future	7.3820	100.1991	7.2307	100.4681	(2.049)	0.0000	0.0000	45,523
2017/12/27	R207	01/02/2018	7.61	Call	Bond Future	533.4000	0.5334	729.5600	0.7296	36.775	0	0	0
2017/12/27	R207	01/02/2018	7.60	Put	Bond Future	134.8000	0.1348	59.8000	0.0598	(55.638)	0	0	0
2017/12/27	R207	01/02/2018	7.62	Call	Bond Future	546.2400	0.5462	744.5700	0.7446	36.308	0	0	0
2017/12/27	R207	01/02/2018	7.62	Put	Bond Future	125.0500	0.1251	54.4200	0.0544	(56.481)	0	0	0
2017/12/27	R207	03/05/2018	7.57	Call	Bond Future	677.1700	0.6772	846.0100	0.8460	24.933	0	0	0
2017/12/27	R207	03/05/2018	7.56	Put	Bond Future	360.9500	0.3609	253.5400	0.2535	(29.758)	0	0	0
2017/12/27	R207	03/05/2018			Bond Future	7.3632	102.0711	7.1873	102.3460	(2.388)	0.0000	0.0000	0
2017/12/27	R207	03/05/2018	7.58	Call	Bond Future	686.9900	0.6870	857.1000	0.8571	24.762	0	0	0
2017/12/27	R207	03/05/2018	7.58	Put	Bond Future	349.4300	0.3494	244.5800	0.2446	(30.006)	0	0	0
2017/12/27	R207	03/05/2018	7.57	Put	Bond Future	355.1500	0.3552	249.0300	0.2490	(29.880)	0	0	0
2017/12/27	R207	03/05/2018	7.56	Call	Bond Future	667.4300	0.6674	834.9800	0.8350	25.104	0	0	0
2017/12/27	R208	01/02/2018	7.85	Put	Bond Future	283.8100	0.2838	143.4300	0.1434	(49.463)	0	0	0
2017/12/27	R208	01/02/2018			Bond Future	7.6742	99.8388	7.5238	100.2472	(1.961)	0.0000	0.0000	35,491
2017/12/27	R208	01/02/2018	7.84	Call	Bond Future	740.4000	0.7404	1,005.0300	1.0050	35.741	0	0	0
2017/12/27	R208	01/02/2018	7.84	Put	Bond Future	292.9800	0.2930	149.2000	0.1492	(49.075)	0	0	0
2017/12/27	R208	01/02/2018	7.85	Call	Bond Future	758.1400	0.7581	1,026.1700	1.0262	35.354	0	0	0
2017/12/27	R208	01/02/2018	7.83	Call	Bond Future	722.8600	0.7229	984.0500	0.9841	36.133	0	0	0
2017/12/27	R208	01/02/2018	7.83	Put	Bond Future	302.3600	0.3024	155.1400	0.1551	(48.690)	0	0	0
2017/12/27	R208	03/05/2018	7.77	Call	Bond Future	969.6400	0.9696	1,196.4300	1.1964	23.389	0	0	0
2017/12/27	R208	03/05/2018			Bond Future	7.6852	98.3028	7.5200	98.7198	(2.150)	0.0000	0.0000	0
2017/12/27	R208	03/05/2018	7.77	Put	Bond Future	756.6000	0.7566	566.4100	0.5664	(25.137)	0	0	0
2017/12/27	R208	03/05/2018	7.78	Call	Bond Future	983.5900	0.9836	1,212.3100	1.2123	23.254	0	0	0
2017/12/27	R208	03/05/2018	7.79	Put	Bond Future	734.6800	0.7347	548.3200	0.5483	(25.366)	0	0	0
2017/12/27	R208	03/05/2018	7.78	Put	Bond Future	745.4600	0.7455	557.2000	0.5572	(25.254)	0	0	0
2017/12/27	R208	03/05/2018	7.79	Call	Bond Future	997.8900	0.9979	1,228.5100	1.2285	23.111	0	0	0
2017/12/27	R209	01/02/2018	9.72	Call	Bond Future	1,964.9700	1.9650	2,536.6000	2.5366	29.091	0	0	0
2017/12/27	R209	01/02/2018	9.73	Call	Bond Future	2,003.2800	2.0033	2,582.0300	2.5820	28.890	0	0	0
2017/12/27	R209	01/02/2018	9.71	Put	Bond Future	1,231.4800	1.2315	761.2800	0.7613	(38.182)	0	0	0
2017/12/27	R209	01/02/2018	10.10	Call	Bond Future	3,647.5800	3.6476	4,453.7500	4.4538	22.102	0	0	0
2017/12/27	R209	01/02/2018	9.85	Call	Bond Future	2,491.1000	2.4911	3,152.1400	3.1521	26.536	0	0	0
2017/12/27	R209	01/02/2018	9.33	Call	Bond Future	787.8500	0.7878	1,080.2000	1.0802	37.107	0	0	220
2017/12/27	R209	01/02/2018	10.22	Put	Bond Future	333.2200	0.3332	159.0100	0.1590	(52.281)	0	0	739

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/27	R209	01/02/2018	9.75	Call	Bond Future	2,081.0200	2.0810	2,673.9000	2.6739	28.490	0	0	5,000
2017/12/27	R209	01/02/2018			Bond Future	9.6046	73.6392	9.4505	74.6739	(1.604)	0.0000	0.0000	145,964
2017/12/27	R209	01/02/2018	9.73	Put	Bond Future	1,177.0500	1.1770	721.1100	0.7211	(38.736)	0	0	0
2017/12/27	R209	01/02/2018	9.71	Call	Bond Future	1,926.9400	1.9269	2,491.4300	2.4914	29.295	0	0	0
2017/12/27	R209	01/02/2018	9.88	Call	Bond Future	2,620.6400	2.6206	3,301.1600	3.3012	25.968	0	0	0
2017/12/27	R209	01/02/2018	9.88	Put	Bond Future	825.0600	0.8251	470.8900	0.4709	(42.927)	0	0	220
2017/12/27	R209	01/02/2018	9.59	Call	Bond Future	1,501.8000	1.5018	1,978.8900	1.9789	31.768	0	0	0
2017/12/27	R209	01/02/2018	9.59	Put	Bond Future	1,598.6400	1.5986	1,041.0400	1.0410	(34.880)	0	0	377
2017/12/27	R209	01/02/2018	9.72	Put	Bond Future	1,204.0800	1.2041	741.0200	0.7410	(38.458)	0	0	0
2017/12/27	R209	01/02/2018	10.10	Put	Bond Future	466.0600	0.4661	237.5400	0.2375	(49.032)	0	0	3,000
2017/12/27	R209	01/02/2018	9.85	Put	Bond Future	887.7800	0.8878	514.1300	0.5141	(42.088)	0	0	7,500
2017/12/27	R209	01/02/2018	9.33	Put	Bond Future	2,647.3300	2.6473	1,904.9900	1.9050	(28.041)	0	0	0
2017/12/27	R209	01/02/2018	10.22	Call	Bond Future	4,253.2400	4.2532	5,113.7200	5.1137	20.231	0	0	0
2017/12/27	R209	01/02/2018	9.75	Put	Bond Future	1,124.3800	1.1244	682.5700	0.6826	(39.294)	0	0	0
2017/12/27	R209	01/02/2018	10.00	Call	Bond Future	3,165.3400	3.1653	3,918.4100	3.9184	23.791	0	0	0
2017/12/27	R209	01/02/2018	10.00	Put	Bond Future	608.5900	0.6086	326.9700	0.3270	(46.274)	0	0	7,488
2017/12/27	R209	01/02/2018	9.89	Call	Bond Future	2,664.4200	2.6644	3,351.3300	3.3513	25.781	0	0	0
2017/12/27	R209	01/02/2018	9.89	Put	Bond Future	804.9300	0.8049	457.1500	0.4572	(43.206)	0	0	157
2017/12/27	R209	01/02/2018	9.32	Put	Bond Future	2,694.5900	2.6946	1,945.7000	1.9457	(27.792)	0	0	0
2017/12/27	R209	01/02/2018	9.32	Call	Bond Future	766.0300	0.7660	1,051.8300	1.0518	37.309	0	0	157
2017/12/27	R209	01/02/2018	9.87	Call	Bond Future	2,577.1700	2.5772	3,251.2500	3.2513	26.156	0	0	0
2017/12/27	R209	01/02/2018	9.87	Put	Bond Future	845.5900	0.8456	484.9800	0.4850	(42.646)	0	0	739
2017/12/27	R209	01/02/2018	9.52	Put	Bond Future	1,845.8100	1.8458	1,236.8500	1.2369	(32.991)	0	0	0
2017/12/27	R209	01/02/2018	9.52	Call	Bond Future	1,280.6700	1.2807	1,706.4000	1.7064	33.243	0	0	739
2017/12/27	R209	03/05/2018	10.73	Call	Bond Future	7,351.8200	7.3518	8,201.6900	8.2017	11.560	0	0	0
2017/12/27	R209	03/05/2018	9.75	Call	Bond Future	3,298.7200	3.2987	3,853.8000	3.8538	16.827	0	0	435
2017/12/27	R209	03/05/2018	10.00	Call	Bond Future	4,228.8200	4.2288	4,871.8200	4.8718	15.205	0	0	0
2017/12/27	R209	03/05/2018	9.85	Put	Bond Future	2,421.1300	2.4211	1,957.5100	1.9575	(19.149)	0	0	0
2017/12/27	R209	03/05/2018			Bond Future	9.6593	71.8656	9.5007	72.9204	(1.643)	0.0000	0.0000	0
2017/12/27	R209	03/05/2018	10.73	Put	Bond Future	801.2600	0.8013	596.4100	0.5964	(25.566)	0	0	435
2017/12/27	R209	03/05/2018	9.75	Put	Bond Future	2,706.1500	2.7062	2,206.5100	2.2065	(18.463)	0	0	0
2017/12/27	R209	03/05/2018	9.85	Call	Bond Future	3,658.6800	3.6587	4,249.7800	4.2498	16.156	0	0	0
2017/12/27	R209	03/05/2018	10.22	Call	Bond Future	5,121.1000	5.1211	5,834.6100	5.8346	13.933	0	0	0
2017/12/27	R209	03/05/2018	10.22	Put	Bond Future	1,572.2400	1.5722	1,231.0300	1.2310	(21.702)	0	0	435
2017/12/27	R209	03/05/2018	10.00	Put	Bond Future	2,040.1800	2.0402	1,628.4600	1.6285	(20.181)	0	0	5,000
2017/12/27	R209	03/05/2018	9.86	Call	Bond Future	3,695.6500	3.6956	4,290.3000	4.2903	16.091	0	0	0
2017/12/27	R209	03/05/2018	9.84	Call	Bond Future	3,622.0300	3.6220	4,209.5700	4.2096	16.221	0	0	0
2017/12/27	R209	03/05/2018	9.84	Put	Bond Future	2,448.5800	2.4486	1,981.4000	1.9814	(19.080)	0	0	0
2017/12/27	R209	03/05/2018	9.86	Put	Bond Future	2,394.0900	2.3941	1,934.0200	1.9340	(19.217)	0	0	0
2017/12/27	R209	02/08/2018	9.66	Call	Bond Future	3,613.6300	3.6136	4,143.4100	4.1434	14.661	0	0	435
2017/12/27	R209	02/08/2018	10.38	Call	Bond Future	6,272.5700	6.2726	6,996.0000	6.9960	11.533	0	0	0
2017/12/27	R209	02/08/2018	10.39	Put	Bond Future	2,103.0800	2.1031	1,755.8800	1.7559	(16.509)	0	0	0
2017/12/27	R209	02/08/2018			Bond Future	9.7132	73.2193	9.5501	74.2923	(1.678)	0.0000	0.0000	0
2017/12/27	R209	02/08/2018	10.84	Call	Bond Future	8,134.0800	8.1341	8,959.7300	8.9597	10.151	0	0	0
2017/12/27	R209	02/08/2018	10.84	Put	Bond Future	1,329.4800	1.3295	1,082.1500	1.0822	(18.604)	0	0	435
2017/12/27	R209	02/08/2018	10.21	Call	Bond Future	5,597.2300	5.5972	6,279.2000	6.2792	12.184	0	0	0
2017/12/27	R209	02/08/2018	10.21	Put	Bond Future	2,469.7200	2.4697	2,078.7100	2.0787	(15.832)	0	0	435
2017/12/27	R209	02/08/2018	9.66	Put	Bond Future	3,960.9800	3.9610	3,417.7800	3.4178	(13.714)	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
2017/12/27	R209	02/08/2018	10.38	Put	Bond Future	2,122.1200	2.1221	1,772.5700	1.7726	(16.472)	0	0	0
2017/12/27	R209	02/08/2018	10.39	Call	Bond Future	6,312.9800	6.3130	7,038.7600	7.0388	11.497	0	0	0
2017/12/27	R209	02/08/2018	10.40	Call	Bond Future	6,353.4800	6.3535	7,081.5900	7.0816	11.460	0	0	0
2017/12/27	R209	02/08/2018	10.40	Put	Bond Future	2,084.2100	2.0842	1,739.3400	1.7393	(16.547)	0	0	0
2017/12/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R209	01/11/2018	9.34	Put	Bond Future	5,981.2900	5.9813	5,344.0200	5.3440	(10.654)	0	0	0
2017/12/27	R209	01/11/2018	1,016.00	Call	Bond Future	70,596.9600	70.5970	71,690.7200	71.6907	1.549	0	0	0
2017/12/27	R209	01/11/2018	1,016.01	Call	Bond Future	9.7642	71.4848	9.5965	72.5786	(1.718)	0.0000	0.0000	0
2017/12/27	R209	01/11/2018	1,016.01	Put	Bond Future	70,596.9600	70.5970	71,690.7200	71.6907	1.549	0	0	0
2017/12/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R209	01/11/2018	1,015.99	Call	Bond Future	70,596.9500	70.5969	71,690.7100	71.6907	1.549	0	0	0
2017/12/27	R209	01/11/2018	9.34	Call	Bond Future	3,167.1200	3.1671	3,623.6100	3.6236	14.413	0	0	255
2017/12/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R209	01/11/2018	10.57	Call	Bond Future	7,405.1800	7.4052	8,153.3600	8.1534	10.103	0	0	0
2017/12/27	R209	01/11/2018	10.57	Put	Bond Future	2,482.0000	2.4820	2,136.4200	2.1364	(13.923)	0	0	255
2017/12/27	R209	01/11/2018	9.94	Call	Bond Future	5,065.6600	5.0657	5,675.2700	5.6753	12.034	0	0	0
2017/12/27	R209	01/11/2018	9.94	Put	Bond Future	3,946.1800	3.9462	3,462.0300	3.4620	(12.269)	0	0	255
2017/12/27	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R210	01/02/2018	192.36	Put	Bond Future	185.9138	185.9138	185.9196	185.9196	0.003	0.0000	0.0000	2,159
2017/12/27	R210	01/02/2018	192.36	Put	Bond Future	6,446.1700	6.4462	6,440.4500	6.4404	(0.089)	0	0	0
2017/12/27	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R210	01/02/2018	192.38	Put	Bond Future	6,466.1700	6.4662	6,460.4500	6.4604	(0.088)	0	0	0
2017/12/27	R210	01/02/2018	192.37	Put	Bond Future	6,456.1700	6.4562	6,450.4500	6.4504	(0.089)	0	0	0
2017/12/27	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R210	03/05/2018	191.44	Put	Bond Future	4,466.2500	4.4663	4,459.6100	4.4596	(0.149)	0	0	0
2017/12/27	R210	03/05/2018	191.44	Put	Bond Future	186.9738	186.9738	186.9804	186.9804	0.004	0.0000	0.0000	0
2017/12/27	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R210	03/05/2018	191.46	Put	Bond Future	4,486.2500	4.4863	4,479.6100	4.4796	(0.148)	0	0	0
2017/12/27	R210	03/05/2018	191.45	Put	Bond Future	4,476.2500	4.4763	4,469.6100	4.4696	(0.148)	0	0	0
2017/12/27	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	01/02/2018	154.71	Put	Bond Future	4,129.2400	4.1292	4,127.6600	4.1277	(0.038)	0	0	0
2017/12/27	R212	01/02/2018	154.71	Put	Bond Future	150.5808	150.5808	150.5823	150.5823	0.001	0.0000	0.0000	4,967
2017/12/27	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	01/02/2018	154.70	Put	Bond Future	4,119.2400	4.1192	4,117.6600	4.1177	(0.038)	0	0	0
2017/12/27	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	01/02/2018	154.69	Put	Bond Future	4,109.2400	4.1092	4,107.6600	4.1077	(0.038)	0	0	0
2017/12/27	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	03/05/2018	154.30	Call	Bond Future	153.4035	153.4035	153.4058	153.4058	0.002	0.0000	0.0000	0
2017/12/27	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	03/05/2018	154.28	Put	Bond Future	876.5200	0.8765	874.2100	0.8742	(0.264)	0	0	0
2017/12/27	R212	03/05/2018	154.30	Put	Bond Future	896.5200	0.8965	894.2100	0.8942	(0.258)	0	0	0
2017/12/27	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/27	R212	03/05/2018	154.29	Put	Bond Future	886.5200	0.8865	884.2100	0.8842	(0.261)	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
2017/12/27	R213	01/02/2018	9.42	Call	Bond Future	1,704.6300	1.7046	2,232.9300	2.2329	30.992	0	0	0
2017/12/27	R213	01/02/2018	9.41	Put	Bond Future	1,320.3000	1.3203	824.4900	0.8245	(37.553)	0	0	0
2017/12/27	R213	01/02/2018			Bond Future	9.3564	85.5100	9.2019	86.5268	(1.651)	0.0000	0.0000	58,778
2017/12/27	R213	01/02/2018	9.43	Call	Bond Future	1,740.6700	1.7407	2,276.2600	2.2763	30.769	0	0	0
2017/12/27	R213	01/02/2018	9.43	Put	Bond Future	1,262.2200	1.2622	781.0300	0.7810	(38.123)	0	0	0
2017/12/27	R213	01/02/2018	9.42	Put	Bond Future	1,290.9600	1.2910	802.4800	0.8025	(37.839)	0	0	0
2017/12/27	R213	01/02/2018	9.41	Call	Bond Future	1,669.1100	1.6691	2,190.0800	2.1901	31.212	0	0	0
2017/12/27	R213	03/05/2018	9.57	Put	Bond Future	2,389.8300	2.3898	1,923.0000	1.9230	(19.534)	0	0	0
2017/12/27	R213	03/05/2018	9.56	Call	Bond Future	3,366.5300	3.3665	3,932.7200	3.9327	16.818	0	0	0
2017/12/27	R213	03/05/2018			Bond Future	9.4114	83.5580	9.2517	84.5947	(1.696)	0.0000	0.0000	0
2017/12/27	R213	03/05/2018	9.57	Call	Bond Future	3,402.3200	3.4023	3,972.1400	3.9721	16.748	0	0	0
2017/12/27	R213	03/05/2018	9.56	Put	Bond Future	2,417.3700	2.4174	1,946.9100	1.9469	(19.462)	0	0	0
2017/12/27	R213	03/05/2018	9.58	Call	Bond Future	3,438.4800	3.4385	4,011.9000	4.0119	16.677	0	0	0
2017/12/27	R213	03/05/2018	9.58	Put	Bond Future	2,362.7400	2.3627	1,899.5100	1.8995	(19.606)	0	0	0
2017/12/27	R214	01/02/2018	9.84	Call	Bond Future	1,756.0600	1.7561	2,252.0800	2.2521	28.246	0	0	0
2017/12/27	R214	01/02/2018			Bond Future	9.8115	72.8024	9.6622	73.8332	(1.521)	0.0000	0.0000	49,252
2017/12/27	R214	01/02/2018	9.82	Call	Bond Future	1,685.5600	1.6856	2,167.5000	2.1675	28.592	0	0	0
2017/12/27	R214	01/02/2018	9.82	Put	Bond Future	1,627.3100	1.6273	1,078.4600	1.0785	(33.727)	0	0	0
2017/12/27	R214	01/02/2018	9.84	Put	Bond Future	1,561.6800	1.5617	1,026.9100	1.0269	(34.243)	0	0	0
2017/12/27	R214	01/02/2018	9.83	Call	Bond Future	1,720.6100	1.7206	2,209.6000	2.2096	28.420	0	0	0
2017/12/27	R214	01/02/2018	9.83	Put	Bond Future	1,594.2400	1.5942	1,052.4400	1.0524	(33.985)	0	0	0
2017/12/27	R214	03/05/2018	9.99	Put	Bond Future	2,749.8800	2.7499	2,259.6000	2.2596	(17.829)	0	0	0
2017/12/27	R214	03/05/2018			Bond Future	9.8673	70.8665	9.7137	71.9173	(1.556)	0.0000	0.0000	0
2017/12/27	R214	03/05/2018	9.98	Call	Bond Future	3,535.2100	3.5352	4,092.1700	4.0922	15.755	0	0	0
2017/12/27	R214	03/05/2018	9.98	Put	Bond Future	2,779.8800	2.7799	2,286.0600	2.2861	(17.764)	0	0	0
2017/12/27	R214	03/05/2018	9.99	Call	Bond Future	3,571.5700	3.5716	4,132.0700	4.1321	15.693	0	0	0
2017/12/27	R214	03/05/2018	9.97	Call	Bond Future	3,499.0100	3.4990	4,052.4200	4.0524	15.816	0	0	0
2017/12/27	R214	03/05/2018	9.97	Put	Bond Future	2,810.1500	2.8101	2,312.7800	2.3128	(17.699)	0	0	0
2017/12/27	R248	01/02/2018	9.90	Put	Bond Future	1,903.0000	1.9030	1,225.2700	1.2253	(35.614)	0	0	0
2017/12/27	R248	01/02/2018	9.89	Call	Bond Future	2,315.9200	2.3159	2,990.4300	2.9904	29.125	0	0	0
2017/12/27	R248	01/02/2018			Bond Future	9.8470	93.3110	9.6926	94.6725	(1.568)	0.0000	0.0000	94,443
2017/12/27	R248	01/02/2018	9.90	Call	Bond Future	2,362.1400	2.3621	3,045.8500	3.0458	28.945	0	0	0
2017/12/27	R248	01/02/2018	9.89	Put	Bond Future	1,943.0800	1.9431	1,256.1500	1.2561	(35.353)	0	0	0
2017/12/27	R248	01/02/2018	9.91	Call	Bond Future	2,408.9500	2.4090	3,101.8200	3.1018	28.762	0	0	0
2017/12/27	R248	01/02/2018	9.91	Put	Bond Future	1,863.6700	1.8637	1,195.1000	1.1951	(35.874)	0	0	0
2017/12/27	R248	03/05/2018	10.06	Call	Bond Future	4,791.1600	4.7912	5,547.4600	5.5475	15.785	0	0	0
2017/12/27	R248	03/05/2018	10.05	Put	Bond Future	3,502.6100	3.5026	2,866.5400	2.8665	(18.160)	0	0	0
2017/12/27	R248	03/05/2018			Bond Future	9.9039	90.6173	9.7449	92.0052	(1.606)	0.0000	0.0000	0
2017/12/27	R248	03/05/2018	10.07	Call	Bond Future	4,838.1500	4.8381	5,598.9400	5.5989	15.725	0	0	0
2017/12/27	R248	03/05/2018	10.07	Put	Bond Future	3,428.7200	3.4287	2,801.6700	2.8017	(18.288)	0	0	0
2017/12/27	R248	03/05/2018	10.06	Put	Bond Future	3,465.4900	3.4655	2,833.9500	2.8339	(18.224)	0	0	0
2017/12/27	R248	03/05/2018	10.05	Call	Bond Future	4,744.3800	4.7444	5,496.1500	5.4962	15.845	0	0	0

**Total**

**1120652**