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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2017 TO 28/12/2017

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
2017/12/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/12/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	2025	01/02/2018	133.89	Put	Bond Future	4,454.5200	4.4545	4,034.7300	4.0347	(9.424)	0	0	0
2017/12/28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	01/02/2018			Bond Future	129.4355	129.4355	129.8553	129.8553	0.324	0.0000	0.0000	1,070
2017/12/28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	01/02/2018	133.88	Put	Bond Future	4,444.5200	4.4445	4,024.7300	4.0247	(9.445)	0	0	0
2017/12/28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	01/02/2018	133.90	Put	Bond Future	4,464.5200	4.4645	4,044.7300	4.0447	(9.403)	0	0	0
2017/12/28	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	03/05/2018	133.20	Put	Bond Future	1,337.5500	1.3375	910.0300	0.9100	(31.963)	0	0	0
2017/12/28	2025	03/05/2018			Bond Future	131.8625	131.8625	132.2900	132.2900	0.324	0.0000	0.0000	0
2017/12/28	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	03/05/2018	133.22	Put	Bond Future	1,357.5500	1.3575	930.0300	0.9300	(31.492)	0	0	0
2017/12/28	2025	03/05/2018	133.21	Put	Bond Future	1,347.5500	1.3475	920.0300	0.9200	(31.726)	0	0	0
2017/12/28	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	02/08/2018			Bond Future	134.3211	134.3211	134.7538	134.7538	0.322	0.0000	0.0000	0
2017/12/28	2025	02/08/2018	136.65	Put	Bond Future	2,328.8700	2.3289	1,896.2300	1.8962	(18.577)	0	0	0
2017/12/28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2025	02/08/2018	136.67	Put	Bond Future	2,348.8700	2.3489	1,916.2300	1.9162	(18.419)	0	0	0
2017/12/28	2025	02/08/2018	136.66	Put	Bond Future	2,338.8700	2.3389	1,906.2300	1.9062	(18.498)	0	0	0
2017/12/28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2029	01/02/2018			Bond Future	100.1539	100.1539	100.8506	100.8506	0.696	0.0000	0.0000	1,370
2017/12/28	2029	03/05/2018			Bond Future	101.0137	101.0137	101.7234	101.7234	0.703	0.0000	0.0000	0
2017/12/28	2029	02/08/2018			Bond Future	102.9312	102.9312	103.6521	103.6521	0.700	0.0000	0.0000	0
2017/12/28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	01/02/2018			Bond Future	9.1463	91.8887	9.1406	91.9272	(0.062)	0.0000	0.0000	71,315
2017/12/28	2030	01/02/2018	9.38	Call	Bond Future	1,566.4600	1.5665	1,604.9900	1.6050	2.460	0	0	0
2017/12/28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	01/02/2018	9.39	Call	Bond Future	1,632.6600	1.6327	1,671.1900	1.6712	2.360	0	0	0
2017/12/28	2030	01/02/2018	9.37	Call	Bond Future	1,500.2000	1.5002	1,538.7300	1.5387	2.568	0	0	0
2017/12/28	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	03/05/2018	9.51	Call	Bond Future	2,025.4400	2.0254	2,064.0800	2.0641	1.908	0	0	0
2017/12/28	2030	03/05/2018			Bond Future	9.2018	93.6064	9.1960	93.6450	(0.063)	0.0000	0.0000	0
2017/12/28	2030	03/05/2018	9.49	Call	Bond Future	1,895.8700	1.8959	1,934.5100	1.9345	2.038	0	0	0
2017/12/28	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	03/05/2018	9.50	Call	Bond Future	1,960.6900	1.9607	1,999.3300	1.9993	1.971	0	0	0
2017/12/28	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	02/08/2018			Bond Future	9.2589	91.3619	9.2531	91.4005	(0.064)	0.0000	0.0000	0

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2017/12/28	2030	02/08/2018	9.46	Call	Bond Future	1,305.8900	1.3059	1,344.4700	1.3445	2.954	0	0	0
2017/12/28	2030	02/08/2018	9.47	Call	Bond Future	1,370.1800	1.3702	1,408.7600	1.4088	2.816	0	0	0
2017/12/28	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2030	02/08/2018	9.45	Call	Bond Future	1,241.5500	1.2416	1,280.1300	1.2801	3.107	0	0	0
2017/12/28	2032	01/02/2018	9.56	Call	Bond Future	2,608.4100	2.6084	2,616.8900	2.6169	0.325	0	0	0
2017/12/28	2032	01/02/2018	9.55	Put	Bond Future	882.7400	0.8827	848.9600	0.8490	(3.827)	0	0	0
2017/12/28	2032	01/02/2018	9.20	Call	Bond Future	1,169.0200	1.1690	1,165.3200	1.1653	(0.317)	0	0	7,500
2017/12/28	2032	01/02/2018	9.45	Put	Bond Future	1,142.2900	1.1423	1,104.4700	1.1045	(3.311)	0	0	0
2017/12/28	2032	01/02/2018	9.40	Put	Bond Future	1,291.7500	1.2918	1,252.0700	1.2521	(3.072)	0	0	0
2017/12/28	2032	01/02/2018			Bond Future	9.3175	94.6066	9.3118	94.6485	(0.061)	0.0000	0.0000	45,317
2017/12/28	2032	01/02/2018	9.57	Call	Bond Future	2,656.7100	2.6567	2,665.6100	2.6656	0.335	0	0	0
2017/12/28	2032	01/02/2018	9.57	Put	Bond Future	836.7700	0.8368	803.8300	0.8038	(3.937)	0	0	0
2017/12/28	2032	01/02/2018	9.30	Put	Bond Future	1,632.8600	1.6329	1,589.9000	1.5899	(2.631)	0	0	0
2017/12/28	2032	01/02/2018	9.30	Call	Bond Future	1,504.7100	1.5047	1,503.5900	1.5036	(0.074)	0	0	7,800
2017/12/28	2032	01/02/2018	9.56	Put	Bond Future	859.5700	0.8596	826.2100	0.8262	(3.881)	0	0	0
2017/12/28	2032	01/02/2018	9.55	Call	Bond Future	2,560.4000	2.5604	2,568.4600	2.5685	0.315	0	0	0
2017/12/28	2032	01/02/2018	9.20	Put	Bond Future	2,033.9400	2.0339	1,988.4000	1.9884	(2.239)	0	0	0
2017/12/28	2032	01/02/2018	9.45	Call	Bond Future	2,103.7500	2.1038	2,107.7700	2.1078	0.191	0	0	750
2017/12/28	2032	01/02/2018	9.40	Call	Bond Future	1,892.0600	1.8921	1,894.2200	1.8942	0.114	0	0	6,800
2017/12/28	2032	03/05/2018	9.70	Call	Bond Future	4,422.2700	4.4223	4,437.1200	4.4371	0.336	0	0	0
2017/12/28	2032	03/05/2018	9.71	Put	Bond Future	2,079.0700	2.0791	2,052.0500	2.0521	(1.300)	0	0	0
2017/12/28	2032	03/05/2018			Bond Future	9.3726	92.2179	9.3667	92.2599	(0.062)	0.0000	0.0000	0
2017/12/28	2032	03/05/2018	9.70	Put	Bond Future	2,104.7100	2.1047	2,077.5200	2.0775	(1.292)	0	0	0
2017/12/28	2032	03/05/2018	9.71	Call	Bond Future	4,466.0900	4.4661	4,481.1100	4.4811	0.336	0	0	0
2017/12/28	2032	03/05/2018	9.72	Call	Bond Future	4,509.8900	4.5099	4,525.0700	4.5251	0.337	0	0	0
2017/12/28	2032	03/05/2018	9.72	Put	Bond Future	2,053.4800	2.0535	2,026.6200	2.0266	(1.308)	0	0	0
2017/12/28	2032	02/08/2018	9.66	Put	Bond Future	3,204.9700	3.2050	3,178.6400	3.1786	(0.822)	0	0	0
2017/12/28	2032	02/08/2018	9.67	Call	Bond Future	4,879.0000	4.8790	4,894.8100	4.8948	0.324	0	0	0
2017/12/28	2032	02/08/2018			Bond Future	9.4272	93.9529	9.4213	93.9949	(0.063)	0.0000	0.0000	0
2017/12/28	2032	02/08/2018	9.68	Call	Bond Future	4,919.7400	4.9197	4,935.6700	4.9357	0.324	0	0	0
2017/12/28	2032	02/08/2018	9.68	Put	Bond Future	3,147.6200	3.1476	3,121.5300	3.1215	(0.829)	0	0	0
2017/12/28	2032	02/08/2018	9.66	Call	Bond Future	4,838.6900	4.8387	4,854.3800	4.8544	0.324	0	0	0
2017/12/28	2032	02/08/2018	9.67	Put	Bond Future	3,176.0400	3.1760	3,149.8300	3.1498	(0.825)	0	0	0
2017/12/28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	01/02/2018			Bond Future	104.7627	104.7627	105.4361	105.4361	0.643	0.0000	0.0000	5,283
2017/12/28	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	01/02/2018	109.64	Put	Bond Future	4,877.3300	4.8773	4,203.8500	4.2038	(13.808)	0	0	0
2017/12/28	2033	01/02/2018	109.66	Put	Bond Future	4,897.3300	4.8973	4,223.8500	4.2238	(13.752)	0	0	0
2017/12/28	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	01/02/2018	109.65	Put	Bond Future	4,887.3300	4.8873	4,213.8500	4.2138	(13.780)	0	0	0
2017/12/28	2033	03/05/2018	107.71	Put	Bond Future	2,071.0200	2.0710	1,385.0800	1.3851	(33.121)	0	0	0
2017/12/28	2033	03/05/2018			Bond Future	105.6390	105.6390	106.3249	106.3249	0.649	0.0000	0.0000	0
2017/12/28	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	03/05/2018	107.70	Put	Bond Future	2,061.0200	2.0610	1,375.0800	1.3751	(33.282)	0	0	0
2017/12/28	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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2017/12/28	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	03/05/2018	107.69	Put	Bond Future	2,051.0200	2.0510	1,365.0800	1.3651	(33.444)	0	0	0
2017/12/28	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	02/08/2018			Bond Future	107.6443	107.6443	108.3410	108.3410	0.647	0.0000	0.0000	0
2017/12/28	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	02/08/2018	109.92	Put	Bond Future	2,275.7000	2.2757	1,579.0200	1.5790	(30.614)	0	0	0
2017/12/28	2033	02/08/2018	109.94	Put	Bond Future	2,295.7000	2.2957	1,599.0200	1.5990	(30.347)	0	0	0
2017/12/28	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2033	02/08/2018	109.93	Put	Bond Future	2,285.7000	2.2857	1,589.0200	1.5890	(30.480)	0	0	0
2017/12/28	2037	01/02/2018	9.82	Put	Bond Future	1,088.5900	1.0886	1,063.3800	1.0634	(2.316)	0	0	0
2017/12/28	2037	01/02/2018			Bond Future	9.6127	90.5095	9.6121	90.5148	(0.007)	0.0000	0.0000	44,167
2017/12/28	2037	01/02/2018	9.88	Put	Bond Future	933.7400	0.9337	909.6800	0.9097	(2.577)	0	0	0
2017/12/28	2037	01/02/2018	9.88	Call	Bond Future	3,034.2200	3.0342	3,015.4500	3.0155	(0.619)	0	0	2,000
2017/12/28	2037	01/02/2018	9.82	Call	Bond Future	2,724.1400	2.7241	2,704.2200	2.7042	(0.731)	0	0	0
2017/12/28	2037	01/02/2018	9.81	Put	Bond Future	1,116.1500	1.1161	1,090.7700	1.0908	(2.274)	0	0	0
2017/12/28	2037	01/02/2018	9.83	Call	Bond Future	2,774.7600	2.7748	2,755.0100	2.7550	(0.712)	0	0	0
2017/12/28	2037	01/02/2018	9.83	Put	Bond Future	1,061.4600	1.0615	1,036.4200	1.0364	(2.359)	0	0	0
2017/12/28	2037	01/02/2018	9.81	Call	Bond Future	2,673.8400	2.6738	2,653.7500	2.6538	(0.751)	0	0	0
2017/12/28	2037	01/02/2018	10.32	Call	Bond Future	5,657.9200	5.6579	5,650.2400	5.6502	(0.136)	0	0	0
2017/12/28	2037	01/02/2018	10.32	Put	Bond Future	261.1600	0.2612	248.1900	0.2482	(4.966)	0	0	2,000
2017/12/28	2037	01/02/2018	10.72	Call	Bond Future	8,289.9800	8.2900	8,290.4000	8.2904	0.005	0	0	0
2017/12/28	2037	01/02/2018	10.72	Put	Bond Future	61.4100	0.0614	56.5400	0.0565	(7.930)	0	0	2,000
2017/12/28	2037	03/05/2018	9.99	Call	Bond Future	4,971.8000	4.9718	4,961.1200	4.9611	(0.215)	0	0	0
2017/12/28	2037	03/05/2018	9.97	Put	Bond Future	2,567.7000	2.5677	2,552.1200	2.5521	(0.607)	0	0	0
2017/12/28	2037	03/05/2018			Bond Future	9.6719	92.2014	9.6713	92.2062	(0.006)	0.0000	0.0000	0
2017/12/28	2037	03/05/2018	9.99	Put	Bond Future	2,509.2500	2.5093	2,493.7500	2.4938	(0.618)	0	0	0
2017/12/28	2037	03/05/2018	9.97	Call	Bond Future	4,878.5200	4.8785	4,867.7600	4.8678	(0.221)	0	0	0
2017/12/28	2037	03/05/2018	9.98	Put	Bond Future	2,538.3300	2.5383	2,522.7900	2.5228	(0.612)	0	0	0
2017/12/28	2037	03/05/2018	9.98	Call	Bond Future	4,925.0700	4.9251	4,914.3500	4.9144	(0.218)	0	0	0
2017/12/28	2037	02/08/2018	9.96	Put	Bond Future	3,690.3400	3.6903	3,678.4000	3.6784	(0.324)	0	0	0
2017/12/28	2037	02/08/2018	9.95	Call	Bond Future	5,395.7000	5.3957	5,387.8900	5.3879	(0.145)	0	0	0
2017/12/28	2037	02/08/2018			Bond Future	9.7326	89.6801	9.7321	89.6843	(0.005)	0.0000	0.0000	0
2017/12/28	2037	02/08/2018	9.96	Call	Bond Future	5,439.2200	5.4392	5,431.4200	5.4314	(0.143)	0	0	0
2017/12/28	2037	02/08/2018	9.95	Put	Bond Future	3,722.6200	3.7226	3,710.6700	3.7107	(0.321)	0	0	0
2017/12/28	2037	02/08/2018	9.97	Call	Bond Future	5,482.8700	5.4829	5,475.1000	5.4751	(0.142)	0	0	0
2017/12/28	2037	02/08/2018	9.97	Put	Bond Future	3,658.2900	3.6583	3,646.3800	3.6464	(0.326)	0	0	0
2017/12/28	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	01/02/2018	136.95	Put	Bond Future	10,459.6400	10.4596	9,451.5700	9.4516	(9.638)	0	0	0
2017/12/28	2038	01/02/2018			Bond Future	126.4904	126.4904	127.4984	127.4984	0.797	0.0000	0.0000	19,692
2017/12/28	2038	01/02/2018	136.94	Put	Bond Future	10,449.6400	10.4496	9,441.5700	9.4416	(9.647)	0	0	0
2017/12/28	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	01/02/2018	136.93	Put	Bond Future	10,439.6400	10.4396	9,431.5700	9.4316	(9.656)	0	0	0
2017/12/28	2038	03/05/2018	132.28	Put	Bond Future	3,418.0000	3.4180	2,391.0400	2.3910	(30.046)	0	0	0
2017/12/28	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	03/05/2018			Bond Future	128.8620	128.8620	129.8890	129.8890	0.797	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
2017/12/28	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	03/05/2018	132.27	Put	Bond Future	3,408.0000	3.4080	2,381.0400	2.3810	(30.134)	0	0	0
2017/12/28	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	03/05/2018	132.29	Put	Bond Future	3,428.0000	3.4280	2,401.0400	2.4010	(29.958)	0	0	0
2017/12/28	2038	02/08/2018	134.55	Put	Bond Future	3,291.8700	3.2919	2,248.2600	2.2483	(31.703)	0	0	0
2017/12/28	2038	02/08/2018			Bond Future	131.2581	131.2581	132.3017	132.3017	0.795	0.0000	0.0000	0
2017/12/28	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	02/08/2018	134.54	Put	Bond Future	3,281.8700	3.2819	2,238.2600	2.2383	(31.799)	0	0	0
2017/12/28	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2038	02/08/2018	134.53	Put	Bond Future	3,271.8700	3.2719	2,228.2600	2.2283	(31.896)	0	0	0
2017/12/28	2040	01/02/2018	9.89	Call	Bond Future	2,807.1000	2.8071	2,785.4200	2.7854	(0.772)	0	0	0
2017/12/28	2040	01/02/2018			Bond Future	9.7030	93.8031	9.7023	93.8088	(0.007)	0.0000	0.0000	28,016
2017/12/28	2040	01/02/2018	9.87	Call	Bond Future	2,702.5300	2.7025	2,680.5100	2.6805	(0.815)	0	0	0
2017/12/28	2040	01/02/2018	9.87	Put	Bond Future	1,290.8000	1.2908	1,263.0400	1.2630	(2.151)	0	0	0
2017/12/28	2040	01/02/2018	9.88	Put	Bond Future	1,259.4100	1.2594	1,231.8200	1.2318	(2.191)	0	0	0
2017/12/28	2040	01/02/2018	9.89	Put	Bond Future	1,228.6200	1.2286	1,201.2000	1.2012	(2.232)	0	0	0
2017/12/28	2040	01/02/2018	9.88	Call	Bond Future	2,754.5800	2.7546	2,732.7300	2.7327	(0.793)	0	0	0
2017/12/28	2040	03/05/2018	10.08	Put	Bond Future	2,696.8200	2.6968	2,680.1700	2.6802	(0.617)	0	0	0
2017/12/28	2040	03/05/2018			Bond Future	9.7627	95.5566	9.7621	95.5618	(0.006)	0.0000	0.0000	0
2017/12/28	2040	03/05/2018	10.07	Call	Bond Future	5,269.7900	5.2698	5,258.3300	5.2583	(0.217)	0	0	0
2017/12/28	2040	03/05/2018	10.07	Put	Bond Future	2,728.0100	2.7280	2,711.3100	2.7113	(0.612)	0	0	0
2017/12/28	2040	03/05/2018	10.08	Call	Bond Future	5,319.4300	5.3194	5,308.0200	5.3080	(0.214)	0	0	0
2017/12/28	2040	03/05/2018	10.00	Put	Bond Future	2,955.1400	2.9551	2,938.1400	2.9381	(0.575)	0	0	0
2017/12/28	2040	03/05/2018	10.00	Call	Bond Future	4,927.8300	4.9278	4,916.0700	4.9161	(0.239)	0	0	1,500
2017/12/28	2040	03/05/2018	9.00	Put	Bond Future	8,167.0800	8.1671	8,151.5000	8.1515	(0.191)	0	0	0
2017/12/28	2040	03/05/2018	9.00	Call	Bond Future	1,336.6700	1.3367	1,326.3300	1.3263	(0.774)	0	0	1,500
2017/12/28	2040	03/05/2018	10.06	Call	Bond Future	5,220.3400	5.2203	5,208.8400	5.2088	(0.220)	0	0	0
2017/12/28	2040	03/05/2018	10.06	Put	Bond Future	2,759.5000	2.7595	2,742.7600	2.7428	(0.607)	0	0	0
2017/12/28	2040	02/08/2018	10.03	Put	Bond Future	4,114.8300	4.1148	4,101.7700	4.1018	(0.317)	0	0	0
2017/12/28	2040	02/08/2018	10.04	Call	Bond Future	5,856.4800	5.8565	5,847.9500	5.8479	(0.146)	0	0	0
2017/12/28	2040	02/08/2018			Bond Future	9.8241	92.8481	9.8235	92.8526	(0.005)	0.0000	0.0000	0
2017/12/28	2040	02/08/2018	10.05	Call	Bond Future	5,902.6100	5.9026	5,894.1000	5.8941	(0.144)	0	0	0
2017/12/28	2040	02/08/2018	10.05	Put	Bond Future	4,045.2500	4.0452	4,032.2300	4.0322	(0.322)	0	0	0
2017/12/28	2040	02/08/2018	10.03	Call	Bond Future	5,810.2200	5.8102	5,801.6700	5.8017	(0.147)	0	0	0
2017/12/28	2040	02/08/2018	10.04	Put	Bond Future	4,080.0500	4.0800	4,067.0100	4.0670	(0.320)	0	0	0
2017/12/28	2044	01/02/2018	9.90	Put	Bond Future	1,350.8900	1.3509	1,322.5100	1.3225	(2.101)	0	0	0
2017/12/28	2044	01/02/2018	9.89	Call	Bond Future	2,645.9400	2.6459	2,623.0300	2.6230	(0.866)	0	0	0
2017/12/28	2044	01/02/2018			Bond Future	9.7424	90.8153	9.7418	90.8209	(0.007)	0.0000	0.0000	21,984
2017/12/28	2044	01/02/2018	9.90	Call	Bond Future	2,697.3500	2.6974	2,674.6000	2.6746	(0.843)	0	0	0
2017/12/28	2044	01/02/2018	9.89	Put	Bond Future	1,383.9200	1.3839	1,355.3800	1.3554	(2.062)	0	0	0
2017/12/28	2044	01/02/2018	9.91	Call	Bond Future	2,749.3400	2.7493	2,726.7500	2.7268	(0.822)	0	0	0
2017/12/28	2044	01/02/2018	9.91	Put	Bond Future	1,318.5900	1.3186	1,290.3700	1.2904	(2.140)	0	0	0
2017/12/28	2044	03/05/2018	10.10	Call	Bond Future	5,317.0400	5.3170	5,305.2000	5.3052	(0.223)	0	0	0
2017/12/28	2044	03/05/2018	10.09	Put	Bond Future	2,846.7500	2.8468	2,829.7200	2.8297	(0.598)	0	0	0
2017/12/28	2044	03/05/2018			Bond Future	9.8006	92.5130	9.8000	92.5181	(0.006)	0.0000	0.0000	0

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2017/12/28	2044	03/05/2018	10.11	Call	Bond Future	5,366.8700	5.3669	5,355.0700	5.3551	(0.220)	0	0	0
2017/12/28	2044	03/05/2018	10.11	Put	Bond Future	2,782.8100	2.7828	2,765.8700	2.7659	(0.609)	0	0	0
2017/12/28	2044	03/05/2018	10.10	Put	Bond Future	2,814.5200	2.8145	2,797.5400	2.7975	(0.603)	0	0	0
2017/12/28	2044	03/05/2018	10.09	Call	Bond Future	5,267.6100	5.2676	5,255.7200	5.2557	(0.226)	0	0	0
2017/12/28	2044	02/08/2018	10.07	Call	Bond Future	5,936.5900	5.9366	5,927.8300	5.9278	(0.148)	0	0	0
2017/12/28	2044	02/08/2018			Bond Future	9.8602	89.8723	9.8597	89.8768	(0.005)	0.0000	0.0000	0
2017/12/28	2044	02/08/2018	10.05	Call	Bond Future	5,844.1000	5.8441	5,835.2900	5.8353	(0.151)	0	0	0
2017/12/28	2044	02/08/2018	10.05	Put	Bond Future	4,262.3200	4.2623	4,249.0200	4.2490	(0.312)	0	0	0
2017/12/28	2044	02/08/2018	10.07	Put	Bond Future	4,190.8900	4.1909	4,177.6400	4.1776	(0.316)	0	0	0
2017/12/28	2044	02/08/2018	10.06	Call	Bond Future	5,890.2700	5.8903	5,881.4900	5.8815	(0.149)	0	0	0
2017/12/28	2044	02/08/2018	10.06	Put	Bond Future	4,226.4700	4.2265	4,213.2000	4.2132	(0.314)	0	0	0
2017/12/28	2046	01/02/2018	132.92	Put	Bond Future	10,655.5500	10.6556	8,206.4900	8.2065	(22.984)	0	0	0
2017/12/28	2046	01/02/2018			Bond Future	122.2644	122.2644	124.7135	124.7135	2.003	0.0000	0.0000	21,177
2017/12/28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	01/02/2018	132.91	Put	Bond Future	10,645.5500	10.6456	8,196.4900	8.1965	(23.005)	0	0	0
2017/12/28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	01/02/2018	132.90	Put	Bond Future	10,635.5500	10.6356	8,186.4900	8.1865	(23.027)	0	0	0
2017/12/28	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	03/05/2018			Bond Future	122.9573	122.9573	125.4520	125.4520	2.029	0.0000	0.0000	0
2017/12/28	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	03/05/2018	127.93	Put	Bond Future	4,972.6900	4.9727	2,477.9800	2.4780	(50.168)	0	0	0
2017/12/28	2046	03/05/2018	127.95	Put	Bond Future	4,992.6900	4.9927	2,497.9800	2.4980	(49.967)	0	0	0
2017/12/28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	03/05/2018	127.94	Put	Bond Future	4,982.6900	4.9827	2,487.9800	2.4880	(50.068)	0	0	0
2017/12/28	2046	02/08/2018	128.78	Put	Bond Future	3,488.6200	3.4886	949.4100	0.9494	(72.786)	0	0	0
2017/12/28	2046	02/08/2018			Bond Future	125.2914	125.2914	127.8306	127.8306	2.027	0.0000	0.0000	0
2017/12/28	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2046	02/08/2018	128.77	Put	Bond Future	3,478.6200	3.4786	939.4100	0.9394	(72.995)	0	0	0
2017/12/28	2046	02/08/2018	128.79	Put	Bond Future	3,498.6200	3.4986	959.4100	0.9594	(72.577)	0	0	0
2017/12/28	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	01/02/2018	140.23	Put	Bond Future	12,930.9500	12.9310	9,513.1400	9.5131	(26.431)	0	0	0
2017/12/28	2050	01/02/2018			Bond Future	127.2991	127.2991	130.7169	130.7169	2.685	0.0000	0.0000	24,012
2017/12/28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	01/02/2018	140.25	Put	Bond Future	12,950.9500	12.9510	9,533.1400	9.5331	(26.390)	0	0	0
2017/12/28	2050	01/02/2018	140.24	Put	Bond Future	12,940.9500	12.9410	9,523.1400	9.5231	(26.411)	0	0	0
2017/12/28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	03/05/2018	135.62	Put	Bond Future	5,934.0100	5.9340	2,452.4100	2.4524	(58.672)	0	0	0
2017/12/28	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	03/05/2018			Bond Future	129.6860	129.6860	133.1676	133.1676	2.685	0.0000	0.0000	0
2017/12/28	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	03/05/2018	135.61	Put	Bond Future	5,924.0100	5.9240	2,442.4100	2.4424	(58.771)	0	0	0
2017/12/28	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	03/05/2018	135.63	Put	Bond Future	5,944.0100	5.9440	2,462.4100	2.4624	(58.573)	0	0	0

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2017/12/28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	02/08/2018	137.54	Put	Bond Future	7,125.2700	7.1253	3,580.6000	3.5806	(49.748)	0	0	0
2017/12/28	2050	02/08/2018	137.52	Put	Bond Future	7,105.2700	7.1053	3,560.6000	3.5606	(49.888)	0	0	0
2017/12/28	2050	02/08/2018			Bond Future	130.4147	130.4147	133.9594	133.9594	2.718	0.0000	0.0000	0
2017/12/28	2050	02/08/2018	137.53	Put	Bond Future	7,115.2700	7.1153	3,570.6000	3.5706	(49.818)	0	0	0
2017/12/28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	AL37	01/02/2018			Index Future	570.2240	570.2240	570.3360	570.3360	0.020	0.0000	0.0000	0
2017/12/28	AL37	03/05/2018			Index Future	580.8830	580.8830	580.9940	580.9940	0.019	0.0000	0.0000	0
2017/12/28	AL37	02/08/2018			Index Future	591.8140	591.8140	591.9220	591.9220	0.018	0.0000	0.0000	0
2017/12/28	AL7T	01/02/2018			Index Future	658.0660	658.0660	658.2820	658.2820	0.033	0.0000	0.0000	0
2017/12/28	AL7T	03/05/2018			Index Future	670.3670	670.3670	670.5840	670.5840	0.032	0.0000	0.0000	0
2017/12/28	AL7T	02/08/2018			Index Future	682.9810	682.9810	683.1960	683.1960	0.031	0.0000	0.0000	0
2017/12/28	ALBI	01/02/2018			Index Future	593.4960	593.4960	593.6130	593.6130	0.020	0.0000	0.0000	777
2017/12/28	ALBI	03/05/2018			Index Future	604.5900	604.5900	604.7060	604.7060	0.019	0.0000	0.0000	0
2017/12/28	ALBI	02/08/2018			Index Future	615.9670	615.9670	616.0800	616.0800	0.018	0.0000	0.0000	0
2017/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	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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2017/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	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
2017/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/28	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	01/02/2018			Bond Future	128.1295	128.1295	128.8139	128.8139	0.534	0.0000	0.0000	0
2017/12/28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	01/02/2018	132.29	Put	Bond Future	4,160.5200	4.1605	3,476.1200	3.4761	(16.450)	0	0	0
2017/12/28	EL28	01/02/2018	132.31	Put	Bond Future	4,180.5200	4.1805	3,496.1200	3.4961	(16.371)	0	0	0
2017/12/28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	01/02/2018	132.30	Put	Bond Future	4,170.5200	4.1705	3,486.1200	3.4861	(16.410)	0	0	0
2017/12/28	EL28	03/05/2018	133.20	Put	Bond Future	4,427.7400	4.4277	3,730.4200	3.7304	(15.749)	0	0	0
2017/12/28	EL28	03/05/2018			Bond Future	128.7723	128.7723	129.4696	129.4696	0.542	0.0000	0.0000	0
2017/12/28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	03/05/2018	133.19	Put	Bond Future	4,417.7400	4.4177	3,720.4200	3.7204	(15.785)	0	0	0
2017/12/28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	03/05/2018	133.18	Put	Bond Future	4,407.7400	4.4077	3,710.4200	3.7104	(15.820)	0	0	0
2017/12/28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	02/08/2018			Bond Future	131.2167	131.2167	131.9243	131.9243	0.539	0.0000	0.0000	0
2017/12/28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	02/08/2018	134.93	Put	Bond Future	3,713.2700	3.7133	3,005.7400	3.0057	(19.054)	0	0	0
2017/12/28	EL28	02/08/2018	134.95	Put	Bond Future	3,733.2700	3.7333	3,025.7400	3.0257	(18.952)	0	0	0
2017/12/28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	EL28	02/08/2018	134.94	Put	Bond Future	3,723.2700	3.7233	3,015.7400	3.0157	(19.003)	0	0	0
2017/12/28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	01/02/2018	10.99	Call	Bond Future	1,691.7500	1.6918	1,698.6700	1.6987	0.409	0	0	0
2017/12/28	ES33	01/02/2018			Bond Future	10.7093	78.8852	10.7082	78.8922	(0.011)	0.0000	0.0000	9,466
2017/12/28	ES33	01/02/2018	11.00	Call	Bond Future	1,750.9800	1.7510	1,757.9000	1.7579	0.395	0	0	0
2017/12/28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	01/02/2018	11.01	Call	Bond Future	1,810.1300	1.8101	1,817.0500	1.8171	0.382	0	0	0
2017/12/28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	03/05/2018	11.22	Call	Bond Future	2,440.1900	2.4402	2,446.7600	2.4468	0.269	0	0	0
2017/12/28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	03/05/2018			Bond Future	10.8056	76.5682	10.8045	76.5748	(0.010)	0.0000	0.0000	0
2017/12/28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	03/05/2018	11.20	Call	Bond Future	2,325.1200	2.3251	2,331.6900	2.3317	0.283	0	0	0
2017/12/28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	03/05/2018	11.21	Call	Bond Future	2,382.6900	2.3827	2,389.2600	2.3893	0.276	0	0	0
2017/12/28	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	02/08/2018	11.14	Call	Bond Future	1,392.2700	1.3923	1,398.3300	1.3983	0.435	0	0	0
2017/12/28	ES33	02/08/2018			Bond Future	10.9024	78.0088	10.9014	78.0148	(0.009)	0.0000	0.0000	0
2017/12/28	ES33	02/08/2018	11.15	Call	Bond Future	1,450.0200	1.4500	1,456.0800	1.4561	0.418	0	0	0
2017/12/28	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES33	02/08/2018	11.16	Call	Bond Future	1,507.7100	1.5077	1,513.7700	1.5138	0.402	0	0	0
2017/12/28	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	ES42	01/02/2018			Bond Future	10.9884	81.4538	10.9872	81.4615	(0.010)	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
2017/12/28	ES42	03/05/2018			Bond Future	11.0875	78.7150	11.0864	78.7223	(0.010)	0.0000	0.0000	0
2017/12/28	ES42	02/08/2018			Bond Future	11.1854	80.1959	11.1844	80.2026	(0.009)	0.0000	0.0000	0
2017/12/28	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	01/02/2018			GOVI	592.1310	592.1310	592.2640	592.2640	0.022	0.0000	0.0000	784
2017/12/28	GOVI	01/02/2018	581.03	Call	GOVI	111,010.0000	11.1010	112,340.0000	11.2340	1.198	0	0	0
2017/12/28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	01/02/2018	581.04	Call	GOVI	110,910.0000	11.0910	112,240.0000	11.2240	1.199	0	0	0
2017/12/28	GOVI	01/02/2018	581.02	Call	GOVI	111,110.0000	11.1110	112,440.0000	11.2440	1.197	0	0	0
2017/12/28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	03/05/2018	590.29	Call	GOVI	129,100.0000	12.9100	130,420.0000	13.0420	1.022	0	0	0
2017/12/28	GOVI	03/05/2018	590.27	Call	GOVI	129,300.0000	12.9300	130,620.0000	13.0620	1.021	0	0	0
2017/12/28	GOVI	03/05/2018			GOVI	603.2000	603.2000	603.3320	603.3320	0.022	0.0000	0.0000	0
2017/12/28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	03/05/2018	590.28	Call	GOVI	129,200.0000	12.9200	130,520.0000	13.0520	1.022	0	0	0
2017/12/28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	02/08/2018			GOVI	614.5500	614.5500	614.6790	614.6790	0.021	0.0000	0.0000	0
2017/12/28	GOVI	02/08/2018	605.71	Call	GOVI	88,400.0000	8.8400	89,690.0000	8.9690	1.459	0	0	0
2017/12/28	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GOVI	02/08/2018	605.72	Call	GOVI	88,300.0000	8.8300	89,590.0000	8.9590	1.461	0	0	0
2017/12/28	GOVI	02/08/2018	605.70	Call	GOVI	88,500.0000	8.8500	89,790.0000	8.9790	1.458	0	0	0
2017/12/28	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/28	IGOV	01/02/2018			Index Future	250.2340	250.2340	252.6020	252.6020	0.946	0.0000	0.0000	879
2017/12/28	IGOV	03/05/2018			Index Future	254.9260	254.9260	257.3380	257.3380	0.946	0.0000	0.0000	269
2017/12/28	IGOV	02/08/2018			Index Future	259.7650	259.7650	262.2170	262.2170	0.944	0.0000	0.0000	0
2017/12/28	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/28	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2017/12/28	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0000	100.0000	(0.010)	0.0000	0.0000	0
2017/12/28	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4300	100.4300	(0.030)	0.0000	0.0000	0
2017/12/28	IS01	22/03/2019			Interest Rate Swap	99.4800	99.4800	99.4400	99.4400	(0.040)	0.0000	0.0000	0
2017/12/28	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/28	IS02	15/06/2018			Interest Rate Swap	98.5700	98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2017/12/28	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4700	98.4700	(0.020)	0.0000	0.0000	0
2017/12/28	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8200	98.8200	(0.020)	0.0000	0.0000	0
2017/12/28	IS02	15/03/2019			Interest Rate Swap	99.2300	99.2300	99.1900	99.1900	(0.040)	0.0000	0.0000	0
2017/12/28	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.5600	99.5600	(0.040)	0.0000	0.0000	0
2017/12/28	IS02	20/09/2019			Interest Rate Swap	99.9900	99.9900	99.9400	99.9400	(0.050)	0.0000	0.0000	0
2017/12/28	IS02	20/12/2019			Interest Rate Swap	100.9700	100.9700	100.9100	100.9100	(0.059)	0.0000	0.0000	0
2017/12/28	IS02	23/03/2020			Interest Rate Swap	98.7300	98.7300	98.6700	98.6700	(0.061)	0.0000	0.0000	0
2017/12/28	IS05	17/12/2020			Interest Rate Swap	96.0800	96.0800	96.0600	96.0600	(0.021)	0.0000	0.0000	0

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2017/12/28	IS05	16/03/2021			Interest Rate Swap	95.2900	95.2900	95.2700	95.2700	(0.021)	0.0000	0.0000	0
2017/12/28	IS05	15/06/2021			Interest Rate Swap	94.4800	94.4800	94.4500	94.4500	(0.032)	0.0000	0.0000	0
2017/12/28	IS05	21/09/2021			Interest Rate Swap	94.6500	94.6500	94.6100	94.6100	(0.042)	0.0000	0.0000	0
2017/12/28	IS05	21/12/2021			Interest Rate Swap	96.8300	96.8300	96.8000	96.8000	(0.031)	0.0000	0.0000	51
2017/12/28	IS05	15/03/2022			Interest Rate Swap	96.9500	96.9500	96.9200	96.9200	(0.031)	0.0000	0.0000	0
2017/12/28	IS05	21/06/2022			Interest Rate Swap	98.1200	98.1200	98.0900	98.0900	(0.031)	0.0000	0.0000	0
2017/12/28	IS05	20/09/2022			Interest Rate Swap	100.3000	100.3000	100.2700	100.2700	(0.030)	0.0000	0.0000	0
2017/12/28	IS05	20/12/2022			Interest Rate Swap	101.5300	101.5300	101.5100	101.5100	(0.020)	0.0000	0.0000	0
2017/12/28	IS05	22/03/2023			Interest Rate Swap	96.6400	96.6400	96.6200	96.6200	(0.021)	0.0000	0.0000	0
2017/12/28	IS10	17/12/2025			Interest Rate Swap	95.0900	95.0900	95.0400	95.0400	(0.053)	0.0000	0.0000	0
2017/12/28	IS10	16/03/2026			Interest Rate Swap	92.1200	92.1200	92.0700	92.0700	(0.054)	0.0000	0.0000	0
2017/12/28	IS10	15/06/2026			Interest Rate Swap	90.8800	90.8800	90.8400	90.8400	(0.044)	0.0000	0.0000	0
2017/12/28	IS10	21/09/2026			Interest Rate Swap	93.0600	93.0600	93.0100	93.0100	(0.054)	0.0000	0.0000	0
2017/12/28	IS10	21/12/2026			Interest Rate Swap	96.8500	96.8500	96.8100	96.8100	(0.041)	0.0000	0.0000	0
2017/12/28	IS10	15/03/2027			Interest Rate Swap	95.4300	95.4300	95.3800	95.3800	(0.052)	0.0000	0.0000	0
2017/12/28	IS10	21/06/2027			Interest Rate Swap	97.4900	97.4900	97.4400	97.4400	(0.051)	0.0000	0.0000	0
2017/12/28	IS10	20/09/2027			Interest Rate Swap	101.1900	101.1900	101.1500	101.1500	(0.040)	0.0000	0.0000	0
2017/12/28	IS10	20/12/2027			Interest Rate Swap	101.5400	101.5400	101.4900	101.4900	(0.049)	0.0000	0.0000	0
2017/12/28	IS10	22/03/2028			Interest Rate Swap	96.8100	96.8100	96.7600	96.7600	(0.052)	0.0000	0.0000	0
2017/12/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/28	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/28	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/28	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/28	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/28	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/28	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/28	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/28	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/28	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/28	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/28	R023	01/02/2018	8.33	Put	Bond Future	164.5500	0.1645	154.5400	0.1545	(6.083)	0	0	0
2017/12/28	R023	01/02/2018			Bond Future	7.8715	102.8968	7.8660	102.9191	(0.069)	0.0000	0.0000	60,572
2017/12/28	R023	01/02/2018	8.32	Call	Bond Future	1,988.0800	1.9881	2,000.1500	2.0001	0.607	0	0	0
2017/12/28	R023	01/02/2018	8.32	Put	Bond Future	170.9900	0.1710	160.7300	0.1607	(6.000)	0	0	0
2017/12/28	R023	01/02/2018	8.33	Call	Bond Future	2,021.6900	2.0217	2,034.0100	2.0340	0.609	0	0	0
2017/12/28	R023	01/02/2018	8.31	Call	Bond Future	1,954.5700	1.9546	1,966.4000	1.9664	0.605	0	0	0
2017/12/28	R023	01/02/2018	8.31	Put	Bond Future	177.5500	0.1775	167.0500	0.1670	(5.914)	0	0	0
2017/12/28	R023	03/05/2018	8.27	Call	Bond Future	2,313.6300	2.3136	2,323.1700	2.3232	0.412	0	0	0
2017/12/28	R023	03/05/2018			Bond Future	7.8884	100.8903	7.8827	100.9125	(0.072)	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
2017/12/28	R023	03/05/2018	8.27	Put	Bond Future	827.5700	0.8276	814.9000	0.8149	(1.531)	0	0	0
2017/12/28	R023	03/05/2018	8.28	Call	Bond Future	2,339.7100	2.3397	2,349.3600	2.3494	0.412	0	0	0
2017/12/28	R023	03/05/2018	8.29	Put	Bond Future	802.7400	0.8027	790.2900	0.7903	(1.551)	0	0	0
2017/12/28	R023	03/05/2018	9.19	Call	Bond Future	5,120.9400	5.1209	5,138.7300	5.1387	0.347	0	0	0
2017/12/28	R023	03/05/2018	9.19	Put	Bond Future	162.6600	0.1627	158.2400	0.1582	(2.717)	0	0	2,500
2017/12/28	R023	03/05/2018	8.28	Put	Bond Future	815.0800	0.8151	802.5200	0.8025	(1.541)	0	0	0
2017/12/28	R023	03/05/2018	8.29	Call	Bond Future	2,365.9200	2.3659	2,375.6800	2.3757	0.413	0	0	0
2017/12/28	R035	01/02/2018	9.75	Call	Bond Future	1,863.6900	1.8637	1,869.3100	1.8693	0.302	0	0	0
2017/12/28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R035	01/02/2018			Bond Future	9.5142	98.5448	9.5135	98.5504	(0.007)	0.0000	0.0000	54,225
2017/12/28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R035	01/02/2018	9.73	Call	Bond Future	1,707.7900	1.7078	1,713.4100	1.7134	0.329	0	0	0
2017/12/28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R035	01/02/2018	9.74	Call	Bond Future	1,785.7900	1.7858	1,791.4100	1.7914	0.315	0	0	0
2017/12/28	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R035	03/05/2018			Bond Future	9.5699	95.8865	9.5693	95.8916	(0.007)	0.0000	0.0000	0
2017/12/28	R035	03/05/2018	9.90	Call	Bond Future	2,561.3800	2.5614	2,566.5300	2.5665	0.201	0	0	0
2017/12/28	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R035	03/05/2018	9.91	Call	Bond Future	2,637.3400	2.6373	2,642.4900	2.6425	0.195	0	0	0
2017/12/28	R035	03/05/2018	9.89	Call	Bond Future	2,485.3300	2.4853	2,490.4800	2.4905	0.207	0	0	0
2017/12/28	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R186	01/02/2018	8.96	Call	Bond Future	2,960.6900	2.9607	2,976.4000	2.9764	0.531	0	0	0
2017/12/28	R186	01/02/2018	8.50	Put	Bond Future	1,526.2800	1.5263	1,488.1300	1.4881	(2.500)	0	0	0
2017/12/28	R186	01/02/2018	9.00	Call	Bond Future	3,164.9000	3.1649	3,182.2000	3.1822	0.547	0	0	0
2017/12/28	R186	01/02/2018	9.25	Call	Bond Future	4,529.8500	4.5299	4,555.8700	4.5559	0.574	0	0	0
2017/12/28	R186	01/02/2018			Bond Future	8.5681	113.1702	8.5625	113.2072	(0.065)	0.0000	0.0000	111,527
2017/12/28	R186	01/02/2018	8.50	Call	Bond Future	1,075.8400	1.0758	1,074.7200	1.0747	(0.104)	0	0	1,460
2017/12/28	R186	01/02/2018	7.75	Put	Bond Future	5,622.2200	5.6222	5,583.0400	5.5830	(0.697)	0	0	0
2017/12/28	R186	01/02/2018	7.75	Call	Bond Future	47.5500	0.0475	45.4000	0.0454	(4.522)	0	0	1,460
2017/12/28	R186	01/02/2018	8.97	Call	Bond Future	3,011.2600	3.0113	3,027.3700	3.0274	0.535	0	0	0
2017/12/28	R186	01/02/2018	8.96	Put	Bond Future	413.5900	0.4136	392.2700	0.3923	(5.155)	0	0	0
2017/12/28	R186	01/02/2018	9.00	Put	Bond Future	362.1700	0.3622	342.4400	0.3424	(5.448)	0	0	6,200
2017/12/28	R186	01/02/2018	8.75	Put	Bond Future	789.0500	0.7891	759.2000	0.7592	(3.783)	0	0	775
2017/12/28	R186	01/02/2018	9.25	Put	Bond Future	147.3200	0.1473	136.3100	0.1363	(7.474)	0	0	775
2017/12/28	R186	01/02/2018	8.97	Put	Bond Future	400.1800	0.4002	379.2600	0.3793	(5.228)	0	0	0
2017/12/28	R186	01/02/2018	8.98	Call	Bond Future	3,062.1500	3.0621	3,078.6500	3.0787	0.539	0	0	0
2017/12/28	R186	01/02/2018	8.98	Put	Bond Future	387.1300	0.3871	366.6000	0.3666	(5.303)	0	0	0
2017/12/28	R186	01/02/2018	8.75	Call	Bond Future	1,981.0200	1.9810	1,988.2000	1.9882	0.362	0	0	0
2017/12/28	R186	01/02/2018	9.65	Call	Bond Future	6,875.0900	6.8751	6,908.9900	6.9090	0.493	0	0	0
2017/12/28	R186	01/02/2018	9.65	Put	Bond Future	27.6200	0.0276	24.4900	0.0245	(11.332)	0	0	1,950
2017/12/28	R186	03/05/2018	10.14	Put	Bond Future	250.5300	0.2505	243.7100	0.2437	(2.722)	0	0	1,120
2017/12/28	R186	03/05/2018	8.69	Call	Bond Future	2,833.8400	2.8338	2,843.8300	2.8438	0.353	0	0	0
2017/12/28	R186	03/05/2018	9.72	Put	Bond Future	546.6800	0.5467	534.9200	0.5349	(2.151)	0	0	10,640
2017/12/28	R186	03/05/2018	8.92	Call	Bond Future	3,698.1500	3.6981	3,711.6900	3.7117	0.366	0	0	0
2017/12/28	R186	03/05/2018	8.91	Put	Bond Future	1,760.7400	1.7607	1,737.0900	1.7371	(1.343)	0	0	0
2017/12/28	R186	03/05/2018			Bond Future	8.6120	115.2856	8.6063	115.3226	(0.067)	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
2017/12/28	R186	03/05/2018	9.30	Put	Bond Future	1,027.3400	1.0273	1,009.7800	1.0098	(1.709)	0	0	0
2017/12/28	R186	03/05/2018	9.30	Call	Bond Future	5,344.1700	5.3442	5,363.6400	5.3636	0.364	0	0	1,120
2017/12/28	R186	03/05/2018	10.14	Call	Bond Future	9,542.2600	9.5423	9,572.4700	9.5725	0.317	0	0	0
2017/12/28	R186	03/05/2018	8.93	Call	Bond Future	3,738.2500	3.7382	3,751.9500	3.7519	0.366	0	0	0
2017/12/28	R186	03/05/2018	8.93	Put	Bond Future	1,714.9200	1.7149	1,691.5900	1.6916	(1.360)	0	0	0
2017/12/28	R186	03/05/2018	8.69	Put	Bond Future	2,333.0100	2.3330	2,305.9700	2.3060	(1.159)	0	0	0
2017/12/28	R186	03/05/2018	9.72	Call	Bond Future	7,390.3200	7.3903	7,415.5900	7.4156	0.342	0	0	0
2017/12/28	R186	03/05/2018	9.19	Put	Bond Future	1,202.1200	1.2021	1,182.8800	1.1829	(1.601)	0	0	0
2017/12/28	R186	03/05/2018	8.92	Put	Bond Future	1,737.7100	1.7377	1,714.2200	1.7142	(1.352)	0	0	0
2017/12/28	R186	03/05/2018	8.91	Call	Bond Future	3,658.2500	3.6582	3,671.6300	3.6716	0.366	0	0	0
2017/12/28	R186	03/05/2018	9.75	Call	Bond Future	7,542.8700	7.5429	7,568.5100	7.5685	0.340	0	0	0
2017/12/28	R186	03/05/2018	9.75	Put	Bond Future	521.7900	0.5218	510.4000	0.5104	(2.183)	0	0	3,200
2017/12/28	R186	03/05/2018	9.19	Call	Bond Future	4,843.8100	4.8438	4,861.6000	4.8616	0.367	0	0	0
2017/12/28	R197	01/02/2018	301.68	Put	Bond Future	4,895.1800	4.8952	3,839.8700	3.8399	(21.558)	0	0	0
2017/12/28	R197	01/02/2018			Bond Future	296.7848	296.7848	297.8401	297.8401	0.356	0.0000	0.0000	2,350
2017/12/28	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	01/02/2018	301.67	Put	Bond Future	4,885.1800	4.8852	3,829.8700	3.8299	(21.602)	0	0	0
2017/12/28	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	01/02/2018	301.66	Put	Bond Future	4,875.1800	4.8752	3,819.8700	3.8199	(21.647)	0	0	0
2017/12/28	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	03/05/2018			Bond Future	302.3494	302.3494	303.4244	303.4244	0.356	0.0000	0.0000	0
2017/12/28	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	03/05/2018	304.44	Put	Bond Future	2,090.6300	2.0906	1,015.6500	1.0156	(51.419)	0	0	0
2017/12/28	R197	03/05/2018	304.46	Put	Bond Future	2,110.6300	2.1106	1,035.6500	1.0356	(50.932)	0	0	0
2017/12/28	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R197	03/05/2018	304.45	Put	Bond Future	2,100.6300	2.1006	1,025.6500	1.0256	(51.174)	0	0	0
2017/12/28	R202	01/02/2018	249.07	Call	Bond Future	1.2400	0.0012	8.8800	0.0089	616.129	0	0	0
2017/12/28	R202	01/02/2018	249.06	Put	Bond Future	11,596.6000	11.5966	9,244.9800	9.2450	(20.279)	0	0	0
2017/12/28	R202	01/02/2018			Bond Future	237.4647	237.4647	239.8240	239.8240	0.994	0.0000	0.0000	21,519
2017/12/28	R202	01/02/2018	249.08	Call	Bond Future	1.2300	0.0012	8.8100	0.0088	616.260	0	0	0
2017/12/28	R202	01/02/2018	249.08	Put	Bond Future	11,616.5800	11.6166	9,264.8400	9.2648	(20.245)	0	0	0
2017/12/28	R202	01/02/2018	249.07	Put	Bond Future	11,606.5900	11.6066	9,254.9100	9.2549	(20.262)	0	0	0
2017/12/28	R202	01/02/2018	249.06	Call	Bond Future	1.2500	0.0013	8.9500	0.0090	616.000	0	0	0
2017/12/28	R202	03/05/2018	247.48	Put	Bond Future	6,437.7300	6.4377	4,685.7200	4.6857	(27.215)	0	0	0
2017/12/28	R202	03/05/2018	247.47	Call	Bond Future	876.6700	0.8767	1,529.5600	1.5296	74.474	0	0	0
2017/12/28	R202	03/05/2018			Bond Future	241.9168	241.9168	244.3206	244.3206	0.994	0.0000	0.0000	0
2017/12/28	R202	03/05/2018	247.48	Call	Bond Future	874.5500	0.8745	1,526.3300	1.5263	74.527	0	0	0
2017/12/28	R202	03/05/2018	247.47	Put	Bond Future	6,429.8500	6.4299	4,678.9500	4.6789	(27.231)	0	0	0
2017/12/28	R202	03/05/2018	247.49	Call	Bond Future	872.4300	0.8724	1,523.1100	1.5231	74.582	0	0	0
2017/12/28	R202	03/05/2018	247.49	Put	Bond Future	6,445.6100	6.4456	4,692.5000	4.6925	(27.199)	0	0	0
2017/12/28	R204	01/02/2018	7.27	Call	Bond Future	270.0800	0.2701	271.7500	0.2718	0.618	0	0	0
2017/12/28	R204	01/02/2018			Bond Future	6.9927	101.8568	6.9883	101.8605	(0.063)	0.0000	0.0000	30,645
2017/12/28	R204	01/02/2018	7.25	Call	Bond Future	257.0000	0.2570	258.5600	0.2586	0.607	0	0	0
2017/12/28	R204	01/02/2018	7.25	Put	Bond Future	41.7100	0.0417	39.5600	0.0396	(5.155)	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
2017/12/28	R204	01/02/2018	7.27	Put	Bond Future	38.0800	0.0381	36.0400	0.0360	(5.357)	0	0	0
2017/12/28	R204	01/02/2018	7.26	Call	Bond Future	263.5100	0.2635	265.1300	0.2651	0.615	0	0	0
2017/12/28	R204	01/02/2018	7.26	Put	Bond Future	39.8600	0.0399	37.7700	0.0378	(5.243)	0	0	0
2017/12/28	R204	03/05/2018	7.10	Put	Bond Future	91.9900	0.0920	90.3600	0.0904	(1.772)	0	0	0
2017/12/28	R204	03/05/2018			Bond Future	6.7630	103.7607	6.7578	103.7639	(0.078)	0.0000	0.0000	0
2017/12/28	R204	03/05/2018	7.09	Call	Bond Future	290.8600	0.2909	292.3900	0.2924	0.526	0	0	0
2017/12/28	R204	03/05/2018	7.09	Put	Bond Future	93.7300	0.0937	92.0800	0.0921	(1.760)	0	0	0
2017/12/28	R204	03/05/2018	7.10	Call	Bond Future	295.1400	0.2951	296.6900	0.2967	0.525	0	0	0
2017/12/28	R204	03/05/2018	7.08	Call	Bond Future	286.6000	0.2866	288.1100	0.2881	0.527	0	0	0
2017/12/28	R204	03/05/2018	7.08	Put	Bond Future	95.4900	0.0955	93.8200	0.0938	(1.749)	0	0	0
2017/12/28	R207	01/02/2018	7.61	Put	Bond Future	57.0600	0.0571	53.4200	0.0534	(6.379)	0	0	0
2017/12/28	R207	01/02/2018	7.60	Call	Bond Future	714.6500	0.7147	719.6500	0.7197	0.700	0	0	0
2017/12/28	R207	01/02/2018			Bond Future	7.2307	100.4681	7.2258	100.4768	(0.068)	0.0000	0.0000	45,523
2017/12/28	R207	01/02/2018	7.61	Call	Bond Future	729.5600	0.7296	734.6700	0.7347	0.700	0	0	0
2017/12/28	R207	01/02/2018	7.60	Put	Bond Future	59.8000	0.0598	56.0500	0.0561	(6.271)	0	0	0
2017/12/28	R207	01/02/2018	7.62	Call	Bond Future	744.5700	0.7446	749.7900	0.7498	0.701	0	0	0
2017/12/28	R207	01/02/2018	7.62	Put	Bond Future	54.4200	0.0544	50.8900	0.0509	(6.487)	0	0	0
2017/12/28	R207	03/05/2018	7.57	Call	Bond Future	846.0100	0.8460	850.0300	0.8500	0.475	0	0	0
2017/12/28	R207	03/05/2018	7.56	Put	Bond Future	253.5400	0.2535	249.2000	0.2492	(1.712)	0	0	0
2017/12/28	R207	03/05/2018			Bond Future	7.1873	102.3460	7.1820	102.3544	(0.074)	0.0000	0.0000	0
2017/12/28	R207	03/05/2018	7.58	Call	Bond Future	857.1000	0.8571	861.1600	0.8612	0.474	0	0	0
2017/12/28	R207	03/05/2018	7.58	Put	Bond Future	244.5800	0.2446	240.3200	0.2403	(1.742)	0	0	0
2017/12/28	R207	03/05/2018	7.57	Put	Bond Future	249.0300	0.2490	244.7300	0.2447	(1.727)	0	0	0
2017/12/28	R207	03/05/2018	7.56	Call	Bond Future	834.9800	0.8350	838.9600	0.8390	0.477	0	0	0
2017/12/28	R208	01/02/2018	7.85	Put	Bond Future	143.4300	0.1434	135.6700	0.1357	(5.410)	0	0	0
2017/12/28	R208	01/02/2018			Bond Future	7.5238	100.2472	7.5185	100.2617	(0.070)	0.0000	0.0000	35,491
2017/12/28	R208	01/02/2018	7.84	Call	Bond Future	1,005.0300	1.0050	1,011.5100	1.0115	0.645	0	0	0
2017/12/28	R208	01/02/2018	7.84	Put	Bond Future	149.2000	0.1492	141.2500	0.1413	(5.328)	0	0	0
2017/12/28	R208	01/02/2018	7.85	Call	Bond Future	1,026.1700	1.0262	1,032.8400	1.0328	0.650	0	0	0
2017/12/28	R208	01/02/2018	7.83	Call	Bond Future	984.0500	0.9841	990.3600	0.9904	0.641	0	0	0
2017/12/28	R208	01/02/2018	7.83	Put	Bond Future	155.1400	0.1551	147.0200	0.1470	(5.234)	0	0	0
2017/12/28	R208	03/05/2018	7.77	Call	Bond Future	1,196.4300	1.1964	1,202.0300	1.2020	0.468	0	0	0
2017/12/28	R208	03/05/2018			Bond Future	7.5200	98.7198	7.5144	98.7339	(0.074)	0.0000	0.0000	0
2017/12/28	R208	03/05/2018	7.77	Put	Bond Future	566.4100	0.5664	557.9100	0.5579	(1.501)	0	0	0
2017/12/28	R208	03/05/2018	7.78	Call	Bond Future	1,212.3100	1.2123	1,217.9800	1.2180	0.468	0	0	0
2017/12/28	R208	03/05/2018	7.79	Put	Bond Future	548.3200	0.5483	539.9600	0.5400	(1.525)	0	0	0
2017/12/28	R208	03/05/2018	7.78	Put	Bond Future	557.2000	0.5572	548.7700	0.5488	(1.513)	0	0	0
2017/12/28	R208	03/05/2018	7.79	Call	Bond Future	1,228.5100	1.2285	1,234.2500	1.2342	0.467	0	0	0
2017/12/28	R209	01/02/2018	9.72	Call	Bond Future	2,536.6000	2.5366	2,521.2200	2.5212	(0.606)	0	0	0
2017/12/28	R209	01/02/2018	9.73	Call	Bond Future	2,582.0300	2.5820	2,566.8300	2.5668	(0.589)	0	0	0
2017/12/28	R209	01/02/2018	9.71	Put	Bond Future	761.2800	0.7613	741.7100	0.7417	(2.571)	0	0	0
2017/12/28	R209	01/02/2018	10.10	Call	Bond Future	4,453.7500	4.4538	4,446.5000	4.4465	(0.163)	0	0	0
2017/12/28	R209	01/02/2018	9.85	Call	Bond Future	3,152.1400	3.1521	3,139.3500	3.1394	(0.406)	0	0	0
2017/12/28	R209	01/02/2018	9.33	Call	Bond Future	1,080.2000	1.0802	1,062.0500	1.0620	(1.680)	0	0	220
2017/12/28	R209	01/02/2018	10.22	Put	Bond Future	159.0100	0.1590	150.2000	0.1502	(5.541)	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
2017/12/28	R209	01/02/2018	9.75	Call	Bond Future	2,673.9000	2.6739	2,659.0700	2.6591	(0.555)	0	0	5,000
2017/12/28	R209	01/02/2018			Bond Future	9.4505	74.6739	9.4499	74.6779	(0.006)	0.0000	0.0000	145,964
2017/12/28	R209	01/02/2018	9.73	Put	Bond Future	721.1100	0.7211	701.9000	0.7019	(2.664)	0	0	0
2017/12/28	R209	01/02/2018	9.71	Call	Bond Future	2,491.4300	2.4914	2,475.8700	2.4759	(0.625)	0	0	0
2017/12/28	R209	01/02/2018	9.88	Call	Bond Future	3,301.1600	3.3012	3,289.0300	3.2890	(0.367)	0	0	0
2017/12/28	R209	01/02/2018	9.88	Put	Bond Future	470.8900	0.4709	454.7500	0.4548	(3.428)	0	0	220
2017/12/28	R209	01/02/2018	9.59	Call	Bond Future	1,978.8900	1.9789	1,961.5600	1.9616	(0.876)	0	0	0
2017/12/28	R209	01/02/2018	9.59	Put	Bond Future	1,041.0400	1.0410	1,019.7000	1.0197	(2.050)	0	0	377
2017/12/28	R209	01/02/2018	9.72	Put	Bond Future	741.0200	0.7410	721.6300	0.7216	(2.617)	0	0	0
2017/12/28	R209	01/02/2018	10.10	Put	Bond Future	237.5400	0.2375	226.2800	0.2263	(4.740)	0	0	3,000
2017/12/28	R209	01/02/2018	9.85	Put	Bond Future	514.1300	0.5141	497.3300	0.4973	(3.268)	0	0	7,500
2017/12/28	R209	01/02/2018	9.33	Put	Bond Future	1,904.9900	1.9050	1,882.8300	1.8828	(1.163)	0	0	0
2017/12/28	R209	01/02/2018	10.22	Call	Bond Future	5,113.7200	5.1137	5,108.9200	5.1089	(0.094)	0	0	0
2017/12/28	R209	01/02/2018	9.75	Put	Bond Future	682.5700	0.6826	663.7300	0.6637	(2.760)	0	0	0
2017/12/28	R209	01/02/2018	10.00	Call	Bond Future	3,918.4100	3.9184	3,908.9600	3.9090	(0.241)	0	0	0
2017/12/28	R209	01/02/2018	10.00	Put	Bond Future	326.9700	0.3270	313.5100	0.3135	(4.117)	0	0	7,488
2017/12/28	R209	01/02/2018	9.89	Call	Bond Future	3,351.3300	3.3513	3,339.4100	3.3394	(0.356)	0	0	0
2017/12/28	R209	01/02/2018	9.89	Put	Bond Future	457.1500	0.4572	441.2200	0.4412	(3.485)	0	0	157
2017/12/28	R209	01/02/2018	9.32	Put	Bond Future	1,945.7000	1.9457	1,923.6000	1.9236	(1.136)	0	0	0
2017/12/28	R209	01/02/2018	9.32	Call	Bond Future	1,051.8300	1.0518	1,033.7400	1.0337	(1.720)	0	0	157
2017/12/28	R209	01/02/2018	9.87	Call	Bond Future	3,251.2500	3.2513	3,238.8900	3.2389	(0.380)	0	0	0
2017/12/28	R209	01/02/2018	9.87	Put	Bond Future	484.9800	0.4850	468.6100	0.4686	(3.375)	0	0	739
2017/12/28	R209	01/02/2018	9.52	Put	Bond Future	1,236.8500	1.2369	1,214.8500	1.2148	(1.779)	0	0	0
2017/12/28	R209	01/02/2018	9.52	Call	Bond Future	1,706.4000	1.7064	1,688.4100	1.6884	(1.054)	0	0	739
2017/12/28	R209	03/05/2018	10.73	Call	Bond Future	8,201.6900	8.2017	8,197.8700	8.1979	(0.047)	0	0	0
2017/12/28	R209	03/05/2018	9.75	Call	Bond Future	3,853.8000	3.8538	3,844.6400	3.8446	(0.238)	0	0	435
2017/12/28	R209	03/05/2018	10.00	Call	Bond Future	4,871.8200	4.8718	4,863.6600	4.8637	(0.167)	0	0	0
2017/12/28	R209	03/05/2018	9.85	Put	Bond Future	1,957.5100	1.9575	1,945.0700	1.9451	(0.636)	0	0	0
2017/12/28	R209	03/05/2018			Bond Future	9.5007	72.9204	9.5001	72.9240	(0.006)	0.0000	0.0000	0
2017/12/28	R209	03/05/2018	10.73	Put	Bond Future	596.4100	0.5964	588.9600	0.5890	(1.249)	0	0	435
2017/12/28	R209	03/05/2018	9.75	Put	Bond Future	2,206.5100	2.2065	2,193.7200	2.1937	(0.580)	0	0	0
2017/12/28	R209	03/05/2018	9.85	Call	Bond Future	4,249.7800	4.2498	4,240.9700	4.2410	(0.207)	0	0	0
2017/12/28	R209	03/05/2018	10.22	Call	Bond Future	5,834.6100	5.8346	5,827.6000	5.8276	(0.120)	0	0	0
2017/12/28	R209	03/05/2018	10.22	Put	Bond Future	1,231.0300	1.2310	1,220.3900	1.2204	(0.864)	0	0	435
2017/12/28	R209	03/05/2018	10.00	Put	Bond Future	1,628.4600	1.6285	1,616.6700	1.6167	(0.724)	0	0	5,000
2017/12/28	R209	03/05/2018	9.86	Call	Bond Future	4,290.3000	4.2903	4,281.5300	4.2815	(0.204)	0	0	0
2017/12/28	R209	03/05/2018	9.84	Call	Bond Future	4,209.5700	4.2096	4,200.7200	4.2007	(0.210)	0	0	0
2017/12/28	R209	03/05/2018	9.84	Put	Bond Future	1,981.4000	1.9814	1,968.9200	1.9689	(0.630)	0	0	0
2017/12/28	R209	03/05/2018	9.86	Put	Bond Future	1,934.0200	1.9340	1,921.6200	1.9216	(0.641)	0	0	0
2017/12/28	R209	02/08/2018	9.66	Call	Bond Future	4,143.4100	4.1434	4,136.5300	4.1365	(0.166)	0	0	435
2017/12/28	R209	02/08/2018	10.38	Call	Bond Future	6,996.0000	6.9960	6,990.7100	6.9907	(0.076)	0	0	0
2017/12/28	R209	02/08/2018	10.39	Put	Bond Future	1,755.8800	1.7559	1,747.4900	1.7475	(0.478)	0	0	0
2017/12/28	R209	02/08/2018			Bond Future	9.5501	74.2923	9.5497	74.2954	(0.005)	0.0000	0.0000	0
2017/12/28	R209	02/08/2018	10.84	Call	Bond Future	8,959.7300	8.9597	8,956.1400	8.9561	(0.040)	0	0	0
2017/12/28	R209	02/08/2018	10.84	Put	Bond Future	1,082.1500	1.0822	1,075.4300	1.0754	(0.621)	0	0	435
2017/12/28	R209	02/08/2018	10.21	Call	Bond Future	6,279.2000	6.2792	6,273.4200	6.2734	(0.092)	0	0	0
2017/12/28	R209	02/08/2018	10.21	Put	Bond Future	2,078.7100	2.0787	2,069.8000	2.0698	(0.429)	0	0	435
2017/12/28	R209	02/08/2018	9.66	Put	Bond Future	3,417.7800	3.4178	3,407.7700	3.4078	(0.293)	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
2017/12/28	R209	02/08/2018	10.38	Put	Bond Future	1,772.5700		1.7726	1,764.1500	1.7641	(0.475)	0	0	0
2017/12/28	R209	02/08/2018	10.39	Call	Bond Future	7,038.7600		7.0388	7,033.5000	7.0335	(0.075)	0	0	0
2017/12/28	R209	02/08/2018	10.40	Call	Bond Future	7,081.5900		7.0816	7,076.3600	7.0764	(0.074)	0	0	0
2017/12/28	R209	02/08/2018	10.40	Put	Bond Future	1,739.3400		1.7393	1,730.9800	1.7310	(0.481)	0	0	0
2017/12/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R209	01/11/2018	9.34	Put	Bond Future	5,344.0200		5.3440	5,334.7000	5.3347	(0.174)	0	0	0
2017/12/28	R209	01/11/2018	1,016.00	Call	Bond Future	71,690.7200		71.6907	71,694.9400	71.6949	0.006	0	0	0
2017/12/28	R209	01/11/2018			Bond Future	9.5965		72.5786	9.5958	72.5828	(0.007)	0.0000	0.0000	0
2017/12/28	R209	01/11/2018	1,016.01	Call	Bond Future	71,690.7200		71.6907	71,694.9400	71.6949	0.006	0	0	0
2017/12/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R209	01/11/2018	1,015.99	Call	Bond Future	71,690.7100		71.6907	71,694.9300	71.6949	0.006	0	0	0
2017/12/28	R209	01/11/2018	9.34	Call	Bond Future	3,623.6100		3.6236	3,618.5100	3.6185	(0.141)	0	0	255
2017/12/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R209	01/11/2018	10.57	Call	Bond Future	8,153.3600		8.1534	8,150.0900	8.1501	(0.040)	0	0	0
2017/12/28	R209	01/11/2018	10.57	Put	Bond Future	2,136.4200		2.1364	2,128.9300	2.1289	(0.351)	0	0	255
2017/12/28	R209	01/11/2018	9.94	Call	Bond Future	5,675.2700		5.6753	5,670.7300	5.6707	(0.080)	0	0	0
2017/12/28	R209	01/11/2018	9.94	Put	Bond Future	3,462.0300		3.4620	3,453.2700	3.4533	(0.253)	0	0	255
2017/12/28	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R210	01/02/2018			Bond Future	185.9196		185.9196	186.9062	186.9062	0.531	0.0000	0.0000	2,159
2017/12/28	R210	01/02/2018	192.36	Put	Bond Future	6,440.4500		6.4404	5,453.8200	5.4538	(15.319)	0	0	0
2017/12/28	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R210	01/02/2018	192.38	Put	Bond Future	6,460.4500		6.4604	5,473.8200	5.4738	(15.272)	0	0	0
2017/12/28	R210	01/02/2018	192.37	Put	Bond Future	6,450.4500		6.4504	5,463.8200	5.4638	(15.296)	0	0	0
2017/12/28	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R210	03/05/2018	191.44	Put	Bond Future	4,459.6100		4.4596	3,454.4400	3.4544	(22.539)	0	0	0
2017/12/28	R210	03/05/2018			Bond Future	186.9804		186.9804	187.9856	187.9856	0.538	0.0000	0.0000	0
2017/12/28	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R210	03/05/2018	191.46	Put	Bond Future	4,479.6100		4.4796	3,474.4400	3.4744	(22.439)	0	0	0
2017/12/28	R210	03/05/2018	191.45	Put	Bond Future	4,469.6100		4.4696	3,464.4400	3.4644	(22.489)	0	0	0
2017/12/28	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	01/02/2018	154.71	Put	Bond Future	4,127.6600		4.1277	3,378.7300	3.3787	(18.144)	0	0	0
2017/12/28	R212	01/02/2018			Bond Future	150.5823		150.5823	151.3313	151.3313	0.497	0.0000	0.0000	4,967
2017/12/28	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	01/02/2018	154.70	Put	Bond Future	4,117.6600		4.1177	3,368.7300	3.3687	(18.188)	0	0	0
2017/12/28	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	01/02/2018	154.69	Put	Bond Future	4,107.6600		4.1077	3,358.7300	3.3587	(18.233)	0	0	0
2017/12/28	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	03/05/2018			Bond Future	153.4058		153.4058	154.1686	154.1686	0.497	0.0000	0.0000	0
2017/12/28	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	03/05/2018	154.28	Put	Bond Future	874.2100		0.8742	111.3700	0.1114	(87.260)	0	0	0
2017/12/28	R212	03/05/2018	154.30	Put	Bond Future	894.2100		0.8942	131.3700	0.1314	(85.309)	0	0	0
2017/12/28	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/28	R212	03/05/2018	154.29	Put	Bond Future	884.2100		0.8842	121.3700	0.1214	(86.274)	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
2017/12/28	R213	01/02/2018	9.42	Call	Bond Future	2,232.9300	2.2329	2,240.2200	2.2402	0.326	0	0	0
2017/12/28	R213	01/02/2018	9.41	Put	Bond Future	824.4900	0.8245	793.5400	0.7935	(3.754)	0	0	0
2017/12/28	R213	01/02/2018			Bond Future	9.2019	86.5268	9.1962	86.5647	(0.062)	0.0000	0.0000	58,778
2017/12/28	R213	01/02/2018	9.43	Call	Bond Future	2,276.2600	2.2763	2,283.9300	2.2839	0.337	0	0	0
2017/12/28	R213	01/02/2018	9.43	Put	Bond Future	781.0300	0.7810	750.8500	0.7508	(3.864)	0	0	0
2017/12/28	R213	01/02/2018	9.42	Put	Bond Future	802.4800	0.8025	771.9200	0.7719	(3.808)	0	0	0
2017/12/28	R213	01/02/2018	9.41	Call	Bond Future	2,190.0800	2.1901	2,196.9800	2.1970	0.315	0	0	0
2017/12/28	R213	03/05/2018	9.57	Put	Bond Future	1,923.0000	1.9230	1,898.2800	1.8983	(1.285)	0	0	0
2017/12/28	R213	03/05/2018	9.56	Call	Bond Future	3,932.7200	3.9327	3,945.8500	3.9458	0.334	0	0	0
2017/12/28	R213	03/05/2018			Bond Future	9.2517	84.5947	9.2459	84.6327	(0.063)	0.0000	0.0000	0
2017/12/28	R213	03/05/2018	9.57	Call	Bond Future	3,972.1400	3.9721	3,985.4200	3.9854	0.334	0	0	0
2017/12/28	R213	03/05/2018	9.56	Put	Bond Future	1,946.9100	1.9469	1,922.0400	1.9220	(1.277)	0	0	0
2017/12/28	R213	03/05/2018	9.58	Call	Bond Future	4,011.9000	4.0119	4,025.3400	4.0253	0.335	0	0	0
2017/12/28	R213	03/05/2018	9.58	Put	Bond Future	1,899.5100	1.8995	1,874.9500	1.8750	(1.293)	0	0	0
2017/12/28	R214	01/02/2018	9.84	Call	Bond Future	2,252.0800	2.2521	2,234.1500	2.2341	(0.796)	0	0	0
2017/12/28	R214	01/02/2018			Bond Future	9.6622	73.8332	9.6616	73.8378	(0.007)	0.0000	0.0000	49,252
2017/12/28	R214	01/02/2018	9.82	Call	Bond Future	2,167.5000	2.1675	2,149.3000	2.1493	(0.840)	0	0	0
2017/12/28	R214	01/02/2018	9.82	Put	Bond Future	1,078.4600	1.0785	1,055.7200	1.0557	(2.109)	0	0	0
2017/12/28	R214	01/02/2018	9.84	Put	Bond Future	1,026.9100	1.0269	1,004.4400	1.0044	(2.188)	0	0	0
2017/12/28	R214	01/02/2018	9.83	Call	Bond Future	2,209.6000	2.2096	2,191.5300	2.1915	(0.818)	0	0	0
2017/12/28	R214	01/02/2018	9.83	Put	Bond Future	1,052.4400	1.0524	1,029.8300	1.0298	(2.148)	0	0	0
2017/12/28	R214	03/05/2018	9.99	Put	Bond Future	2,259.6000	2.2596	2,246.1100	2.2461	(0.597)	0	0	0
2017/12/28	R214	03/05/2018			Bond Future	9.7137	71.9173	9.7131	71.9215	(0.006)	0.0000	0.0000	0
2017/12/28	R214	03/05/2018	9.98	Call	Bond Future	4,092.1700	4.0922	4,082.8100	4.0828	(0.229)	0	0	0
2017/12/28	R214	03/05/2018	9.98	Put	Bond Future	2,286.0600	2.2861	2,272.5400	2.2725	(0.591)	0	0	0
2017/12/28	R214	03/05/2018	9.99	Call	Bond Future	4,132.0700	4.1321	4,122.7400	4.1227	(0.226)	0	0	0
2017/12/28	R214	03/05/2018	9.97	Call	Bond Future	4,052.4200	4.0524	4,043.0300	4.0430	(0.232)	0	0	0
2017/12/28	R214	03/05/2018	9.97	Put	Bond Future	2,312.7800	2.3128	2,299.2300	2.2992	(0.586)	0	0	0
2017/12/28	R248	01/02/2018	9.90	Put	Bond Future	1,225.2700	1.2253	1,197.0100	1.1970	(2.306)	0	0	0
2017/12/28	R248	01/02/2018	9.89	Call	Bond Future	2,990.4300	2.9904	2,967.7900	2.9678	(0.757)	0	0	0
2017/12/28	R248	01/02/2018			Bond Future	9.6926	94.6725	9.6919	94.6783	(0.007)	0.0000	0.0000	94,443
2017/12/28	R248	01/02/2018	9.90	Call	Bond Future	3,045.8500	3.0458	3,023.4000	3.0234	(0.737)	0	0	0
2017/12/28	R248	01/02/2018	9.89	Put	Bond Future	1,256.1500	1.2561	1,227.7000	1.2277	(2.265)	0	0	0
2017/12/28	R248	01/02/2018	9.91	Call	Bond Future	3,101.8200	3.1018	3,079.5700	3.0796	(0.717)	0	0	0
2017/12/28	R248	01/02/2018	9.91	Put	Bond Future	1,195.1000	1.1951	1,167.0400	1.1670	(2.348)	0	0	0
2017/12/28	R248	03/05/2018	10.06	Call	Bond Future	5,547.4600	5.5475	5,535.4500	5.5354	(0.216)	0	0	0
2017/12/28	R248	03/05/2018	10.05	Put	Bond Future	2,866.5400	2.8665	2,849.1000	2.8491	(0.608)	0	0	0
2017/12/28	R248	03/05/2018			Bond Future	9.7449	92.0052	9.7443	92.0106	(0.006)	0.0000	0.0000	0
2017/12/28	R248	03/05/2018	10.07	Call	Bond Future	5,598.9400	5.5989	5,586.9900	5.5870	(0.213)	0	0	0
2017/12/28	R248	03/05/2018	10.07	Put	Bond Future	2,801.6700	2.8017	2,784.3300	2.7843	(0.619)	0	0	0
2017/12/28	R248	03/05/2018	10.06	Put	Bond Future	2,833.9500	2.8339	2,816.5500	2.8165	(0.614)	0	0	0
2017/12/28	R248	03/05/2018	10.05	Call	Bond Future	5,496.1500	5.4962	5,484.1000	5.4841	(0.219)	0	0	0

**Total**

**1121462**