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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2017 TO 29/12/2017

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
2017/12/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	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
2017/12/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	2025	01/02/2018	133.89	Put	Bond Future	4,034.7300	4.0347	3,784.4700	3.7845	(6.203)	0	0	0
2017/12/29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	01/02/2018			Bond Future	129.8553	129.8553	130.1055	130.1055	0.193	0.0000	0.0000	1,070
2017/12/29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	01/02/2018	133.88	Put	Bond Future	4,024.7300	4.0247	3,774.4700	3.7745	(6.218)	0	0	0
2017/12/29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	01/02/2018	133.90	Put	Bond Future	4,044.7300	4.0447	3,794.4700	3.7945	(6.187)	0	0	0
2017/12/29	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	03/05/2018	133.20	Put	Bond Future	910.0300	0.9100	655.0900	0.6551	(28.014)	0	0	0
2017/12/29	2025	03/05/2018			Bond Future	132.2900	132.2900	132.5449	132.5449	0.193	0.0000	0.0000	0
2017/12/29	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	03/05/2018	133.22	Put	Bond Future	930.0300	0.9300	675.0900	0.6751	(27.412)	0	0	0
2017/12/29	2025	03/05/2018	133.21	Put	Bond Future	920.0300	0.9200	665.0900	0.6651	(27.710)	0	0	0
2017/12/29	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	02/08/2018			Bond Future	134.7538	134.7538	135.0128	135.0128	0.192	0.0000	0.0000	0
2017/12/29	2025	02/08/2018	136.65	Put	Bond Future	1,896.2300	1.8962	1,637.1500	1.6372	(13.663)	0	0	0
2017/12/29	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2025	02/08/2018	136.67	Put	Bond Future	1,916.2300	1.9162	1,657.1500	1.6572	(13.520)	0	0	0
2017/12/29	2025	02/08/2018	136.66	Put	Bond Future	1,906.2300	1.9062	1,647.1500	1.6472	(13.591)	0	0	0
2017/12/29	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2029	01/02/2018			Bond Future	100.8506	100.8506	101.0479	101.0479	0.196	0.0000	0.0000	1,370
2017/12/29	2029	03/05/2018			Bond Future	101.7234	101.7234	101.9243	101.9243	0.197	0.0000	0.0000	0
2017/12/29	2029	02/08/2018			Bond Future	103.6521	103.6521	103.8564	103.8564	0.197	0.0000	0.0000	0
2017/12/29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	01/02/2018			Bond Future	9.1406	91.9272	9.1906	91.5884	0.548	0.0000	0.0000	71,315
2017/12/29	2030	01/02/2018	9.38	Call	Bond Future	1,604.9900	1.6050	1,266.2100	1.2662	(21.108)	0	0	0
2017/12/29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	01/02/2018	9.39	Call	Bond Future	1,671.1900	1.6712	1,332.4100	1.3324	(20.272)	0	0	0
2017/12/29	2030	01/02/2018	9.37	Call	Bond Future	1,538.7300	1.5387	1,199.9500	1.2000	(22.017)	0	0	0
2017/12/29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	03/05/2018	9.51	Call	Bond Future	2,064.0800	2.0641	1,719.1500	1.7191	(16.711)	0	0	0
2017/12/29	2030	03/05/2018			Bond Future	9.1960	93.6450	9.2478	93.3001	0.563	0.0000	0.0000	0
2017/12/29	2030	03/05/2018	9.49	Call	Bond Future	1,934.5100	1.9345	1,589.5800	1.5896	(17.830)	0	0	0
2017/12/29	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	03/05/2018	9.50	Call	Bond Future	1,999.3300	1.9993	1,654.4000	1.6544	(17.252)	0	0	0
2017/12/29	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	02/08/2018			Bond Future	9.2531	91.4005	9.3069	91.0478	0.582	0.0000	0.0000	0

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2017/12/29	2030	02/08/2018	9.46	Call	Bond Future	1,344.4700	1.3445	991.8000	0.9918	(26.231)	0	0	0
2017/12/29	2030	02/08/2018	9.47	Call	Bond Future	1,408.7600	1.4088	1,056.0900	1.0561	(25.034)	0	0	0
2017/12/29	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2030	02/08/2018	9.45	Call	Bond Future	1,280.1300	1.2801	927.4600	0.9275	(27.550)	0	0	0
2017/12/29	2032	01/02/2018	9.56	Call	Bond Future	2,616.8900	2.6169	2,371.4400	2.3714	(9.379)	0	0	0
2017/12/29	2032	01/02/2018	9.55	Put	Bond Future	848.9600	0.8490	933.3100	0.9333	9.936	0	0	0
2017/12/29	2032	01/02/2018	9.20	Call	Bond Future	1,165.3200	1.1653	1,006.0900	1.0061	(13.664)	0	0	7,500
2017/12/29	2032	01/02/2018	9.45	Put	Bond Future	1,104.4700	1.1045	1,210.3800	1.2104	9.589	0	0	0
2017/12/29	2032	01/02/2018	9.40	Put	Bond Future	1,252.0700	1.2521	1,369.7900	1.3698	9.402	0	0	0
2017/12/29	2032	01/02/2018			Bond Future	9.3118	94.6485	9.3567	94.3207	0.482	0.0000	0.0000	45,317
2017/12/29	2032	01/02/2018	9.57	Call	Bond Future	2,665.6100	2.6656	2,418.2000	2.4182	(9.282)	0	0	0
2017/12/29	2032	01/02/2018	9.57	Put	Bond Future	803.8300	0.8038	884.2300	0.8842	10.002	0	0	0
2017/12/29	2032	01/02/2018	9.30	Put	Bond Future	1,589.9000	1.5899	1,732.6800	1.7327	8.980	0	0	0
2017/12/29	2032	01/02/2018	9.30	Call	Bond Future	1,503.5900	1.5036	1,318.5600	1.3186	(12.306)	0	0	7,800
2017/12/29	2032	01/02/2018	9.56	Put	Bond Future	826.2100	0.8262	908.5700	0.9086	9.968	0	0	0
2017/12/29	2032	01/02/2018	9.55	Call	Bond Future	2,568.4600	2.5685	2,325.0000	2.3250	(9.479)	0	0	0
2017/12/29	2032	01/02/2018	9.20	Put	Bond Future	1,988.4000	1.9884	2,156.9800	2.1570	8.478	0	0	0
2017/12/29	2032	01/02/2018	9.45	Call	Bond Future	2,107.7700	2.1078	1,885.8700	1.8859	(10.528)	0	0	750
2017/12/29	2032	01/02/2018	9.40	Call	Bond Future	1,894.2200	1.8942	1,684.1300	1.6841	(11.091)	0	0	6,800
2017/12/29	2032	03/05/2018	9.70	Call	Bond Future	4,437.1200	4.4371	4,254.4400	4.2544	(4.117)	0	0	0
2017/12/29	2032	03/05/2018	9.71	Put	Bond Future	2,052.0500	2.0521	2,201.9800	2.2020	7.306	0	0	0
2017/12/29	2032	03/05/2018			Bond Future	9.3667	92.2599	9.4132	91.9261	0.495	0.0000	0.0000	0
2017/12/29	2032	03/05/2018	9.70	Put	Bond Future	2,077.5200	2.0775	2,228.6600	2.2287	7.275	0	0	0
2017/12/29	2032	03/05/2018	9.71	Call	Bond Future	4,481.1100	4.4811	4,297.2200	4.2972	(4.104)	0	0	0
2017/12/29	2032	03/05/2018	9.72	Call	Bond Future	4,525.0700	4.5251	4,340.2000	4.3402	(4.085)	0	0	0
2017/12/29	2032	03/05/2018	9.72	Put	Bond Future	2,026.6200	2.0266	2,175.5700	2.1756	7.350	0	0	0
2017/12/29	2032	02/08/2018	9.66	Put	Bond Future	3,178.6400	3.1786	3,295.6100	3.2956	3.680	0	0	0
2017/12/29	2032	02/08/2018	9.67	Call	Bond Future	4,894.8100	4.8948	4,669.5700	4.6696	(4.602)	0	0	0
2017/12/29	2032	02/08/2018			Bond Future	9.4213	93.9949	9.4694	93.6536	0.511	0.0000	0.0000	0
2017/12/29	2032	02/08/2018	9.68	Call	Bond Future	4,935.6700	4.9357	4,709.5300	4.7095	(4.582)	0	0	0
2017/12/29	2032	02/08/2018	9.68	Put	Bond Future	3,121.5300	3.1215	3,236.7100	3.2367	3.690	0	0	0
2017/12/29	2032	02/08/2018	9.66	Call	Bond Future	4,854.3800	4.8544	4,630.0300	4.6300	(4.622)	0	0	0
2017/12/29	2032	02/08/2018	9.67	Put	Bond Future	3,149.8300	3.1498	3,265.9100	3.2659	3.685	0	0	0
2017/12/29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	01/02/2018			Bond Future	105.4361	105.4361	105.7045	105.7045	0.254	0.0000	0.0000	5,283
2017/12/29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	01/02/2018	109.64	Put	Bond Future	4,203.8500	4.2038	3,935.5300	3.9355	(6.383)	0	0	0
2017/12/29	2033	01/02/2018	109.66	Put	Bond Future	4,223.8500	4.2238	3,955.5300	3.9555	(6.352)	0	0	0
2017/12/29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	01/02/2018	109.65	Put	Bond Future	4,213.8500	4.2138	3,945.5300	3.9455	(6.368)	0	0	0
2017/12/29	2033	03/05/2018	107.71	Put	Bond Future	1,385.0800	1.3851	1,111.6700	1.1117	(19.740)	0	0	0
2017/12/29	2033	03/05/2018			Bond Future	106.3249	106.3249	106.5983	106.5983	0.257	0.0000	0.0000	0
2017/12/29	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	03/05/2018	107.70	Put	Bond Future	1,375.0800	1.3751	1,101.6700	1.1017	(19.883)	0	0	0
2017/12/29	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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2017/12/29	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	03/05/2018	107.69	Put	Bond Future	1,365.0800	1.3651	1,091.6700	1.0917	(20.029)	0	0	0
2017/12/29	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	02/08/2018			Bond Future	108.3410	108.3410	108.6189	108.6189	0.257	0.0000	0.0000	0
2017/12/29	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	02/08/2018	109.92	Put	Bond Future	1,579.0200	1.5790	1,301.0600	1.3011	(17.603)	0	0	0
2017/12/29	2033	02/08/2018	109.94	Put	Bond Future	1,599.0200	1.5990	1,321.0600	1.3211	(17.383)	0	0	0
2017/12/29	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2033	02/08/2018	109.93	Put	Bond Future	1,589.0200	1.5890	1,311.0600	1.3111	(17.493)	0	0	0
2017/12/29	2037	01/02/2018	9.82	Put	Bond Future	1,063.3800	1.0634	1,170.5400	1.1705	10.077	0	0	0
2017/12/29	2037	01/02/2018			Bond Future	9.6121	90.5148	9.6570	90.1566	0.467	0.0000	0.0000	43,916
2017/12/29	2037	01/02/2018	9.88	Put	Bond Future	909.6800	0.9097	1,003.8400	1.0038	10.351	0	0	0
2017/12/29	2037	01/02/2018	9.88	Call	Bond Future	3,015.4500	3.0155	2,751.4500	2.7514	(8.755)	0	0	2,000
2017/12/29	2037	01/02/2018	9.82	Call	Bond Future	2,704.2200	2.7042	2,453.2200	2.4532	(9.282)	0	0	0
2017/12/29	2037	01/02/2018	9.81	Put	Bond Future	1,090.7700	1.0908	1,200.1800	1.2002	10.031	0	0	0
2017/12/29	2037	01/02/2018	9.83	Call	Bond Future	2,755.0100	2.7550	2,501.7800	2.5018	(9.192)	0	0	0
2017/12/29	2037	01/02/2018	9.83	Put	Bond Future	1,036.4200	1.0364	1,141.3500	1.1414	10.124	0	0	0
2017/12/29	2037	01/02/2018	9.81	Call	Bond Future	2,653.7500	2.6538	2,405.0000	2.4050	(9.374)	0	0	0
2017/12/29	2037	01/02/2018	10.32	Call	Bond Future	5,650.2400	5.6502	5,320.9400	5.3209	(5.828)	0	0	0
2017/12/29	2037	01/02/2018	10.32	Put	Bond Future	248.1900	0.2482	277.0500	0.2770	11.628	0	0	2,000
2017/12/29	2037	01/02/2018	10.72	Call	Bond Future	8,290.4000	8.2904	7,939.1900	7.9392	(4.236)	0	0	0
2017/12/29	2037	01/02/2018	10.72	Put	Bond Future	56.5400	0.0565	63.4900	0.0635	12.292	0	0	2,000
2017/12/29	2037	03/05/2018	9.99	Call	Bond Future	4,961.1200	4.9611	4,723.5100	4.7235	(4.789)	0	0	0
2017/12/29	2037	03/05/2018	9.97	Put	Bond Future	2,552.1200	2.5521	2,681.5000	2.6815	5.070	0	0	0
2017/12/29	2037	03/05/2018			Bond Future	9.6713	92.2062	9.7175	91.8415	0.478	0.0000	0.0000	0
2017/12/29	2037	03/05/2018	9.99	Put	Bond Future	2,493.7500	2.4938	2,620.8300	2.6208	5.096	0	0	0
2017/12/29	2037	03/05/2018	9.97	Call	Bond Future	4,867.7600	4.8678	4,632.4500	4.6325	(4.834)	0	0	0
2017/12/29	2037	03/05/2018	9.98	Put	Bond Future	2,522.7900	2.5228	2,651.0200	2.6510	5.083	0	0	0
2017/12/29	2037	03/05/2018	9.98	Call	Bond Future	4,914.3500	4.9144	4,677.8900	4.6779	(4.812)	0	0	0
2017/12/29	2037	02/08/2018	9.96	Put	Bond Future	3,678.4000	3.6784	3,827.3000	3.8273	4.048	0	0	0
2017/12/29	2037	02/08/2018	9.95	Call	Bond Future	5,387.8900	5.3879	5,165.0200	5.1650	(4.136)	0	0	0
2017/12/29	2037	02/08/2018			Bond Future	9.7321	89.6843	9.7800	89.3115	0.492	0.0000	0.0000	0
2017/12/29	2037	02/08/2018	9.96	Call	Bond Future	5,431.4200	5.4314	5,207.5700	5.2076	(4.121)	0	0	0
2017/12/29	2037	02/08/2018	9.95	Put	Bond Future	3,710.6700	3.7107	3,860.5500	3.8606	4.039	0	0	0
2017/12/29	2037	02/08/2018	9.97	Call	Bond Future	5,475.1000	5.4751	5,250.2700	5.2503	(4.106)	0	0	0
2017/12/29	2037	02/08/2018	9.97	Put	Bond Future	3,646.3800	3.6464	3,794.3000	3.7943	4.057	0	0	0
2017/12/29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	01/02/2018	136.95	Put	Bond Future	9,451.5700	9.4516	9,048.6500	9.0487	(4.263)	0	0	0
2017/12/29	2038	01/02/2018			Bond Future	127.4984	127.4984	127.9014	127.9014	0.316	0.0000	0.0000	19,692
2017/12/29	2038	01/02/2018	136.94	Put	Bond Future	9,441.5700	9.4416	9,038.6500	9.0387	(4.268)	0	0	0
2017/12/29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	01/02/2018	136.93	Put	Bond Future	9,431.5700	9.4316	9,028.6500	9.0287	(4.272)	0	0	0
2017/12/29	2038	03/05/2018	132.28	Put	Bond Future	2,391.0400	2.3910	1,980.5200	1.9805	(17.169)	0	0	0
2017/12/29	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	03/05/2018			Bond Future	129.8890	129.8890	130.2995	130.2995	0.316	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
2017/12/29	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	03/05/2018	132.27	Put	Bond Future	2,381.0400	2.3810	1,970.5200	1.9705	(17.241)	0	0	0
2017/12/29	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	03/05/2018	132.29	Put	Bond Future	2,401.0400	2.4010	1,990.5200	1.9905	(17.098)	0	0	0
2017/12/29	2038	02/08/2018	134.55	Put	Bond Future	2,248.2600	2.2483	1,830.7600	1.8308	(18.570)	0	0	0
2017/12/29	2038	02/08/2018			Bond Future	132.3017	132.3017	132.7192	132.7192	0.316	0.0000	0.0000	0
2017/12/29	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	02/08/2018	134.54	Put	Bond Future	2,238.2600	2.2383	1,820.7600	1.8208	(18.653)	0	0	0
2017/12/29	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2038	02/08/2018	134.53	Put	Bond Future	2,228.2600	2.2283	1,810.7600	1.8108	(18.737)	0	0	0
2017/12/29	2040	01/02/2018	9.89	Call	Bond Future	2,785.4200	2.7854	2,519.7700	2.5198	(9.537)	0	0	0
2017/12/29	2040	01/02/2018			Bond Future	9.7023	93.8088	9.7472	93.4261	0.462	0.0000	0.0000	27,816
2017/12/29	2040	01/02/2018	9.87	Call	Bond Future	2,680.5100	2.6805	2,419.7800	2.4198	(9.727)	0	0	0
2017/12/29	2040	01/02/2018	9.87	Put	Bond Future	1,263.0400	1.2630	1,385.0900	1.3851	9.663	0	0	0
2017/12/29	2040	01/02/2018	9.88	Put	Bond Future	1,231.8200	1.2318	1,351.3900	1.3514	9.707	0	0	0
2017/12/29	2040	01/02/2018	9.89	Put	Bond Future	1,201.2000	1.2012	1,318.3300	1.3183	9.751	0	0	0
2017/12/29	2040	01/02/2018	9.88	Call	Bond Future	2,732.7300	2.7327	2,469.5200	2.4695	(9.632)	0	0	0
2017/12/29	2040	03/05/2018	10.08	Put	Bond Future	2,680.1700	2.6802	2,814.3600	2.8144	5.007	0	0	0
2017/12/29	2040	03/05/2018			Bond Future	9.7621	95.5618	9.8083	95.1721	0.473	0.0000	0.0000	0
2017/12/29	2040	03/05/2018	10.07	Call	Bond Future	5,258.3300	5.2583	5,004.0200	5.0040	(4.836)	0	0	0
2017/12/29	2040	03/05/2018	10.07	Put	Bond Future	2,711.3100	2.7113	2,846.7200	2.8467	4.994	0	0	0
2017/12/29	2040	03/05/2018	10.08	Call	Bond Future	5,308.0200	5.3080	5,052.4900	5.0525	(4.814)	0	0	0
2017/12/29	2040	03/05/2018	10.00	Put	Bond Future	2,938.1400	2.9381	3,081.6000	3.0816	4.883	0	0	0
2017/12/29	2040	03/05/2018	10.00	Call	Bond Future	4,916.0700	4.9161	4,669.8100	4.6698	(5.009)	0	0	1,500
2017/12/29	2040	03/05/2018	9.00	Put	Bond Future	8,151.5000	8.1515	8,434.2100	8.4342	3.468	0	0	0
2017/12/29	2040	03/05/2018	9.00	Call	Bond Future	1,326.3300	1.3263	1,219.3200	1.2193	(8.068)	0	0	1,500
2017/12/29	2040	03/05/2018	10.06	Call	Bond Future	5,208.8400	5.2088	4,955.5300	4.9555	(4.863)	0	0	0
2017/12/29	2040	03/05/2018	10.06	Put	Bond Future	2,742.7600	2.7428	2,879.1700	2.8792	4.973	0	0	0
2017/12/29	2040	02/08/2018	10.03	Put	Bond Future	4,101.7700	4.1018	4,262.3900	4.2624	3.916	0	0	0
2017/12/29	2040	02/08/2018	10.04	Call	Bond Future	5,847.9500	5.8479	5,608.9400	5.6089	(4.087)	0	0	0
2017/12/29	2040	02/08/2018			Bond Future	9.8235	92.8526	9.8713	92.4543	0.487	0.0000	0.0000	0
2017/12/29	2040	02/08/2018	10.05	Call	Bond Future	5,894.1000	5.8941	5,654.0700	5.6541	(4.072)	0	0	0
2017/12/29	2040	02/08/2018	10.05	Put	Bond Future	4,032.2300	4.0322	4,190.5200	4.1905	3.926	0	0	0
2017/12/29	2040	02/08/2018	10.03	Call	Bond Future	5,801.6700	5.8017	5,563.9700	5.5640	(4.097)	0	0	0
2017/12/29	2040	02/08/2018	10.04	Put	Bond Future	4,067.0100	4.0670	4,226.3200	4.2263	3.917	0	0	0
2017/12/29	2044	01/02/2018	9.90	Put	Bond Future	1,322.5100	1.3225	1,465.5500	1.4656	10.816	0	0	0
2017/12/29	2044	01/02/2018	9.89	Call	Bond Future	2,623.0300	2.6230	2,338.4800	2.3385	(10.848)	0	0	0
2017/12/29	2044	01/02/2018			Bond Future	9.7418	90.8209	9.7917	90.3906	0.512	0.0000	0.0000	21,984
2017/12/29	2044	01/02/2018	9.90	Call	Bond Future	2,674.6000	2.6746	2,387.3300	2.3873	(10.741)	0	0	0
2017/12/29	2044	01/02/2018	9.89	Put	Bond Future	1,355.3800	1.3554	1,501.1400	1.5011	10.754	0	0	0
2017/12/29	2044	01/02/2018	9.91	Call	Bond Future	2,726.7500	2.7268	2,436.6800	2.4367	(10.638)	0	0	0
2017/12/29	2044	01/02/2018	9.91	Put	Bond Future	1,290.3700	1.2904	1,430.6100	1.4306	10.868	0	0	0
2017/12/29	2044	03/05/2018	10.10	Call	Bond Future	5,305.2000	5.3052	5,021.4400	5.0214	(5.349)	0	0	0
2017/12/29	2044	03/05/2018	10.09	Put	Bond Future	2,829.7200	2.8297	2,985.5400	2.9855	5.507	0	0	0
2017/12/29	2044	03/05/2018			Bond Future	9.8000	92.5181	9.8514	92.0799	0.524	0.0000	0.0000	0

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2017/12/29	2044	03/05/2018	10.11	Call	Bond Future	5,355.0700	5.3551	5,069.9500	5.0700	(5.324)	0	0	0
2017/12/29	2044	03/05/2018	10.11	Put	Bond Future	2,765.8700	2.7659	2,918.9600	2.9190	5.535	0	0	0
2017/12/29	2044	03/05/2018	10.10	Put	Bond Future	2,797.5400	2.7975	2,951.9900	2.9520	5.521	0	0	0
2017/12/29	2044	03/05/2018	10.09	Call	Bond Future	5,255.7200	5.2557	4,973.3300	4.9733	(5.373)	0	0	0
2017/12/29	2044	02/08/2018	10.07	Call	Bond Future	5,927.8300	5.9278	5,657.6300	5.6576	(4.558)	0	0	0
2017/12/29	2044	02/08/2018			Bond Future	9.8597	89.8768	9.9128	89.4291	0.539	0.0000	0.0000	0
2017/12/29	2044	02/08/2018	10.05	Call	Bond Future	5,835.2900	5.8353	5,567.6500	5.5676	(4.587)	0	0	0
2017/12/29	2044	02/08/2018	10.05	Put	Bond Future	4,249.0200	4.2490	4,429.0500	4.4290	4.237	0	0	0
2017/12/29	2044	02/08/2018	10.07	Put	Bond Future	4,177.6400	4.1776	4,355.1100	4.3551	4.248	0	0	0
2017/12/29	2044	02/08/2018	10.06	Call	Bond Future	5,881.4900	5.8815	5,612.7000	5.6127	(4.570)	0	0	0
2017/12/29	2044	02/08/2018	10.06	Put	Bond Future	4,213.2000	4.2132	4,392.0800	4.3921	4.246	0	0	0
2017/12/29	2046	01/02/2018	132.92	Put	Bond Future	8,206.4900	8.2065	7,463.2200	7.4632	(9.057)	0	0	0
2017/12/29	2046	01/02/2018			Bond Future	124.7135	124.7135	125.4568	125.4568	0.596	0.0000	0.0000	21,177
2017/12/29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	01/02/2018	132.91	Put	Bond Future	8,196.4900	8.1965	7,453.2200	7.4532	(9.068)	0	0	0
2017/12/29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	01/02/2018	132.90	Put	Bond Future	8,186.4900	8.1865	7,443.2200	7.4432	(9.079)	0	0	0
2017/12/29	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	03/05/2018			Bond Future	125.4520	125.4520	126.2093	126.2093	0.604	0.0000	0.0000	0
2017/12/29	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	03/05/2018	127.93	Put	Bond Future	2,477.9800	2.4780	1,720.7000	1.7207	(30.560)	0	0	0
2017/12/29	2046	03/05/2018	127.95	Put	Bond Future	2,497.9800	2.4980	1,740.7000	1.7407	(30.316)	0	0	0
2017/12/29	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	03/05/2018	127.94	Put	Bond Future	2,487.9800	2.4880	1,730.7000	1.7307	(30.438)	0	0	0
2017/12/29	2046	02/08/2018	128.78	Put	Bond Future	949.4100	0.9494	178.4500	0.1784	(81.204)	0	0	0
2017/12/29	2046	02/08/2018			Bond Future	127.8306	127.8306	128.6016	128.6016	0.603	0.0000	0.0000	0
2017/12/29	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2046	02/08/2018	128.77	Put	Bond Future	939.4100	0.9394	168.4500	0.1684	(82.069)	0	0	0
2017/12/29	2046	02/08/2018	128.79	Put	Bond Future	959.4100	0.9594	188.4500	0.1884	(80.358)	0	0	0
2017/12/29	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	01/02/2018	140.23	Put	Bond Future	9,513.1400	9.5131	8,351.2800	8.3513	(12.213)	0	0	0
2017/12/29	2050	01/02/2018			Bond Future	130.7169	130.7169	131.8787	131.8787	0.889	0.0000	0.0000	24,012
2017/12/29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	01/02/2018	140.25	Put	Bond Future	9,533.1400	9.5331	8,371.2800	8.3713	(12.188)	0	0	0
2017/12/29	2050	01/02/2018	140.24	Put	Bond Future	9,523.1400	9.5231	8,361.2800	8.3613	(12.200)	0	0	0
2017/12/29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	03/05/2018	135.62	Put	Bond Future	2,452.4100	2.4524	1,268.4900	1.2685	(48.276)	0	0	0
2017/12/29	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	03/05/2018			Bond Future	133.1676	133.1676	134.3515	134.3515	0.889	0.0000	0.0000	0
2017/12/29	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	03/05/2018	135.61	Put	Bond Future	2,442.4100	2.4424	1,258.4900	1.2585	(48.473)	0	0	0
2017/12/29	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	03/05/2018	135.63	Put	Bond Future	2,462.4100	2.4624	1,278.4900	1.2785	(48.080)	0	0	0

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2017/12/29	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	02/08/2018	137.54	Put	Bond Future	3,580.6000	3.5806	2,375.0200	2.3750	(33.670)	0	0	0
2017/12/29	2050	02/08/2018	137.52	Put	Bond Future	3,560.6000	3.5606	2,355.0200	2.3550	(33.859)	0	0	0
2017/12/29	2050	02/08/2018			Bond Future	133.9594	133.9594	135.1650	135.1650	0.900	0.0000	0.0000	0
2017/12/29	2050	02/08/2018	137.53	Put	Bond Future	3,570.6000	3.5706	2,365.0200	2.3650	(33.764)	0	0	0
2017/12/29	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	AL37	01/02/2018			Index Future	570.3360	570.3360	569.4930	569.4930	(0.148)	0.0000	0.0000	0
2017/12/29	AL37	03/05/2018			Index Future	580.9940	580.9940	580.1360	580.1360	(0.148)	0.0000	0.0000	0
2017/12/29	AL37	02/08/2018			Index Future	591.9220	591.9220	591.0400	591.0400	(0.149)	0.0000	0.0000	0
2017/12/29	AL7T	01/02/2018			Index Future	658.2820	658.2820	656.5550	656.5550	(0.262)	0.0000	0.0000	0
2017/12/29	AL7T	03/05/2018			Index Future	670.5840	670.5840	668.8250	668.8250	(0.262)	0.0000	0.0000	0
2017/12/29	AL7T	02/08/2018			Index Future	683.1960	683.1960	681.3950	681.3950	(0.264)	0.0000	0.0000	0
2017/12/29	ALBI	01/02/2018			Index Future	593.6130	593.6130	591.6850	591.6850	(0.325)	0.0000	0.0000	777
2017/12/29	ALBI	03/05/2018			Index Future	604.7060	604.7060	602.7420	602.7420	(0.325)	0.0000	0.0000	0
2017/12/29	ALBI	02/08/2018			Index Future	616.0800	616.0800	614.0710	614.0710	(0.326)	0.0000	0.0000	0
2017/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	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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2017/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	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
2017/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	01/02/2018			Bond Future	128.8139	128.8139	129.0414	129.0414	0.177	0.0000	0.0000	0
2017/12/29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	01/02/2018	132.29	Put	Bond Future	3,476.1200	3.4761	3,248.6100	3.2486	(6.545)	0	0	0
2017/12/29	EL28	01/02/2018	132.31	Put	Bond Future	3,496.1200	3.4961	3,268.6100	3.2686	(6.507)	0	0	0
2017/12/29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	01/02/2018	132.30	Put	Bond Future	3,486.1200	3.4861	3,258.6100	3.2586	(6.526)	0	0	0
2017/12/29	EL28	03/05/2018	133.20	Put	Bond Future	3,730.4200	3.7304	3,498.7900	3.4988	(6.209)	0	0	0
2017/12/29	EL28	03/05/2018			Bond Future	129.4696	129.4696	129.7012	129.7012	0.179	0.0000	0.0000	0
2017/12/29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	03/05/2018	133.19	Put	Bond Future	3,720.4200	3.7204	3,488.7900	3.4888	(6.226)	0	0	0
2017/12/29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	03/05/2018	133.18	Put	Bond Future	3,710.4200	3.7104	3,478.7900	3.4788	(6.243)	0	0	0
2017/12/29	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	02/08/2018			Bond Future	131.9243	131.9243	132.1597	132.1597	0.178	0.0000	0.0000	0
2017/12/29	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	02/08/2018	134.93	Put	Bond Future	3,005.7400	3.0057	2,770.3500	2.7704	(7.831)	0	0	0
2017/12/29	EL28	02/08/2018	134.95	Put	Bond Future	3,025.7400	3.0257	2,790.3500	2.7904	(7.780)	0	0	0
2017/12/29	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	EL28	02/08/2018	134.94	Put	Bond Future	3,015.7400	3.0157	2,780.3500	2.7804	(7.805)	0	0	0
2017/12/29	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	01/02/2018	10.99	Call	Bond Future	1,698.6700	1.6987	1,426.8400	1.4268	(16.003)	0	0	0
2017/12/29	ES33	01/02/2018			Bond Future	10.7082	78.8922	10.7526	78.6203	0.415	0.0000	0.0000	9,466
2017/12/29	ES33	01/02/2018	11.00	Call	Bond Future	1,757.9000	1.7579	1,486.0700	1.4861	(15.463)	0	0	0
2017/12/29	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	01/02/2018	11.01	Call	Bond Future	1,817.0500	1.8171	1,545.2200	1.5452	(14.960)	0	0	0
2017/12/29	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	03/05/2018	11.22	Call	Bond Future	2,446.7600	2.4468	2,170.0300	2.1700	(11.310)	0	0	0
2017/12/29	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	03/05/2018			Bond Future	10.8045	76.5748	10.8505	76.2981	0.426	0.0000	0.0000	0
2017/12/29	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	03/05/2018	11.20	Call	Bond Future	2,331.6900	2.3317	2,054.9600	2.0550	(11.868)	0	0	0
2017/12/29	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	03/05/2018	11.21	Call	Bond Future	2,389.2600	2.3893	2,112.5300	2.1125	(11.582)	0	0	0
2017/12/29	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	02/08/2018	11.14	Call	Bond Future	1,398.3300	1.3983	1,115.3300	1.1153	(20.238)	0	0	0
2017/12/29	ES33	02/08/2018			Bond Future	10.9014	78.0148	10.9491	77.7319	0.438	0.0000	0.0000	0
2017/12/29	ES33	02/08/2018	11.15	Call	Bond Future	1,456.0800	1.4561	1,173.0800	1.1731	(19.436)	0	0	0
2017/12/29	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES33	02/08/2018	11.16	Call	Bond Future	1,513.7700	1.5138	1,230.7700	1.2308	(18.695)	0	0	0
2017/12/29	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	ES42	01/02/2018			Bond Future	10.9872	81.4615	11.0368	81.1206	0.451	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
2017/12/29	ES42	03/05/2018			Bond Future	11.0864	78.7223	11.1377	78.3752	0.463	0.0000	0.0000	0
2017/12/29	ES42	02/08/2018			Bond Future	11.1844	80.2026	11.2376	79.8479	0.476	0.0000	0.0000	0
2017/12/29	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	01/02/2018			GOVI	592.2640	592.2640	590.3220	590.3220	(0.328)	0.0000	0.0000	784
2017/12/29	GOVI	01/02/2018	581.03	Call	GOVI	112,340.0000	11.2340	92,920.0000	9.2920	(17.287)	0	0	0
2017/12/29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	01/02/2018	581.04	Call	GOVI	112,240.0000	11.2240	92,820.0000	9.2820	(17.302)	0	0	0
2017/12/29	GOVI	01/02/2018	581.02	Call	GOVI	112,440.0000	11.2440	93,020.0000	9.3020	(17.271)	0	0	0
2017/12/29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	03/05/2018	590.29	Call	GOVI	130,420.0000	13.0420	110,650.0000	11.0650	(15.159)	0	0	0
2017/12/29	GOVI	03/05/2018	590.27	Call	GOVI	130,620.0000	13.0620	110,850.0000	11.0850	(15.136)	0	0	0
2017/12/29	GOVI	03/05/2018			GOVI	603.3320	603.3320	601.3550	601.3550	(0.328)	0.0000	0.0000	0
2017/12/29	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	03/05/2018	590.28	Call	GOVI	130,520.0000	13.0520	110,750.0000	11.0750	(15.147)	0	0	0
2017/12/29	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	02/08/2018			GOVI	614.6790	614.6790	612.6570	612.6570	(0.329)	0.0000	0.0000	0
2017/12/29	GOVI	02/08/2018	605.71	Call	GOVI	89,690.0000	8.9690	69,470.0000	6.9470	(22.544)	0	0	0
2017/12/29	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GOVI	02/08/2018	605.72	Call	GOVI	89,590.0000	8.9590	69,370.0000	6.9370	(22.569)	0	0	0
2017/12/29	GOVI	02/08/2018	605.70	Call	GOVI	89,790.0000	8.9790	69,570.0000	6.9570	(22.519)	0	0	0
2017/12/29	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/29	IGOV	01/02/2018			Index Future	252.6020	252.6020	253.3910	253.3910	0.312	0.0000	0.0000	879
2017/12/29	IGOV	03/05/2018			Index Future	257.3380	257.3380	258.1420	258.1420	0.312	0.0000	0.0000	269
2017/12/29	IGOV	02/08/2018			Index Future	262.2170	262.2170	263.0350	263.0350	0.312	0.0000	0.0000	0
2017/12/29	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/29	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2017/12/29	IS01	20/09/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/29	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2017/12/29	IS01	22/03/2019			Interest Rate Swap	99.4400	99.4400	99.4500	99.4500	0.010	0.0000	0.0000	0
2017/12/29	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/29	IS02	15/06/2018			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2017/12/29	IS02	21/09/2018			Interest Rate Swap	98.4700	98.4700	98.4700	98.4700	0.000	0.0000	0.0000	0
2017/12/29	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2017/12/29	IS02	15/03/2019			Interest Rate Swap	99.1900	99.1900	99.1900	99.1900	0.000	0.0000	0.0000	0
2017/12/29	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.5600	99.5600	0.000	0.0000	0.0000	0
2017/12/29	IS02	20/09/2019			Interest Rate Swap	99.9400	99.9400	99.9400	99.9400	0.000	0.0000	0.0000	0
2017/12/29	IS02	20/12/2019			Interest Rate Swap	100.9100	100.9100	100.9100	100.9100	0.000	0.0000	0.0000	0
2017/12/29	IS02	23/03/2020			Interest Rate Swap	98.6700	98.6700	98.6700	98.6700	0.000	0.0000	0.0000	0
2017/12/29	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.0700	96.0700	0.010	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
2017/12/29	IS05	16/03/2021			Interest Rate Swap	95.2700	95.2700	95.2800	95.2800	0.010	0.0000	0.0000	0
2017/12/29	IS05	15/06/2021			Interest Rate Swap	94.4500	94.4500	94.4700	94.4700	0.021	0.0000	0.0000	0
2017/12/29	IS05	21/09/2021			Interest Rate Swap	94.6100	94.6100	94.6400	94.6400	0.032	0.0000	0.0000	0
2017/12/29	IS05	21/12/2021			Interest Rate Swap	96.8000	96.8000	96.8300	96.8300	0.031	0.0000	0.0000	51
2017/12/29	IS05	15/03/2022			Interest Rate Swap	96.9200	96.9200	96.9500	96.9500	0.031	0.0000	0.0000	0
2017/12/29	IS05	21/06/2022			Interest Rate Swap	98.0900	98.0900	98.1200	98.1200	0.031	0.0000	0.0000	0
2017/12/29	IS05	20/09/2022			Interest Rate Swap	100.2700	100.2700	100.3000	100.3000	0.030	0.0000	0.0000	0
2017/12/29	IS05	20/12/2022			Interest Rate Swap	101.5100	101.5100	101.5300	101.5300	0.020	0.0000	0.0000	0
2017/12/29	IS05	22/03/2023			Interest Rate Swap	96.6200	96.6200	96.6400	96.6400	0.021	0.0000	0.0000	0
2017/12/29	IS10	17/12/2025			Interest Rate Swap	95.0400	95.0400	95.0900	95.0900	0.053	0.0000	0.0000	0
2017/12/29	IS10	16/03/2026			Interest Rate Swap	92.0700	92.0700	92.1100	92.1100	0.043	0.0000	0.0000	0
2017/12/29	IS10	15/06/2026			Interest Rate Swap	90.8400	90.8400	90.8800	90.8800	0.044	0.0000	0.0000	0
2017/12/29	IS10	21/09/2026			Interest Rate Swap	93.0100	93.0100	93.0500	93.0500	0.043	0.0000	0.0000	0
2017/12/29	IS10	21/12/2026			Interest Rate Swap	96.8100	96.8100	96.8400	96.8400	0.031	0.0000	0.0000	0
2017/12/29	IS10	15/03/2027			Interest Rate Swap	95.3800	95.3800	95.4100	95.4100	0.031	0.0000	0.0000	0
2017/12/29	IS10	21/06/2027			Interest Rate Swap	97.4400	97.4400	97.4800	97.4800	0.041	0.0000	0.0000	0
2017/12/29	IS10	20/09/2027			Interest Rate Swap	101.1500	101.1500	101.1900	101.1900	0.040	0.0000	0.0000	0
2017/12/29	IS10	20/12/2027			Interest Rate Swap	101.4900	101.4900	101.5400	101.5400	0.049	0.0000	0.0000	0
2017/12/29	IS10	22/03/2028			Interest Rate Swap	96.7600	96.7600	96.8000	96.8000	0.041	0.0000	0.0000	0
2017/12/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/29	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/29	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/29	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/29	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/29	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/29	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/29	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/29	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/29	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/29	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/29	R023	01/02/2018	8.33	Put	Bond Future	154.5400	0.1545	174.3500	0.1743	12.819	0	0	0
2017/12/29	R023	01/02/2018			Bond Future	7.8660	102.9191	7.9066	102.7529	0.516	0.0000	0.0000	60,572
2017/12/29	R023	01/02/2018	8.32	Call	Bond Future	2,000.1500	2.0001	1,854.4600	1.8545	(7.284)	0	0	0
2017/12/29	R023	01/02/2018	8.32	Put	Bond Future	160.7300	0.1607	181.2700	0.1813	12.779	0	0	0
2017/12/29	R023	01/02/2018	8.33	Call	Bond Future	2,034.0100	2.0340	1,887.5900	1.8876	(7.199)	0	0	0
2017/12/29	R023	01/02/2018	8.31	Call	Bond Future	1,966.4000	1.9664	1,821.4600	1.8215	(7.371)	0	0	0
2017/12/29	R023	01/02/2018	8.31	Put	Bond Future	167.0500	0.1670	188.3400	0.1883	12.745	0	0	0
2017/12/29	R023	03/05/2018	8.27	Call	Bond Future	2,323.1700	2.3232	2,173.7900	2.1738	(6.430)	0	0	0
2017/12/29	R023	03/05/2018			Bond Future	7.8827	100.9125	7.9258	100.7433	0.547	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
2017/12/29	R023	03/05/2018	8.27	Put	Bond Future	814.9000	0.8149	834.7300	0.8347	2.433	0	0	0
2017/12/29	R023	03/05/2018	8.28	Call	Bond Future	2,349.3600	2.3494	2,199.4800	2.1995	(6.380)	0	0	0
2017/12/29	R023	03/05/2018	8.29	Put	Bond Future	790.2900	0.7903	809.1300	0.8091	2.384	0	0	0
2017/12/29	R023	03/05/2018	9.19	Call	Bond Future	5,138.7300	5.1387	4,967.8700	4.9679	(3.325)	0	0	0
2017/12/29	R023	03/05/2018	9.19	Put	Bond Future	158.2400	0.1582	156.5900	0.1566	(1.043)	0	0	2,500
2017/12/29	R023	03/05/2018	8.28	Put	Bond Future	802.5200	0.8025	821.8500	0.8219	2.409	0	0	0
2017/12/29	R023	03/05/2018	8.29	Call	Bond Future	2,375.6800	2.3757	2,225.3100	2.2253	(6.330)	0	0	0
2017/12/29	R035	01/02/2018	9.75	Call	Bond Future	1,869.3100	1.8693	1,510.4400	1.5104	(19.198)	0	0	0
2017/12/29	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R035	01/02/2018			Bond Future	9.5135	98.5504	9.5583	98.1915	0.472	0.0000	0.0000	53,261
2017/12/29	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R035	01/02/2018	9.73	Call	Bond Future	1,713.4100	1.7134	1,354.5400	1.3545	(20.945)	0	0	0
2017/12/29	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R035	01/02/2018	9.74	Call	Bond Future	1,791.4100	1.7914	1,432.5400	1.4325	(20.033)	0	0	0
2017/12/29	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R035	03/05/2018			Bond Future	9.5693	95.8916	9.6155	95.5263	0.483	0.0000	0.0000	0
2017/12/29	R035	03/05/2018	9.90	Call	Bond Future	2,566.5300	2.5665	2,201.1600	2.2012	(14.236)	0	0	0
2017/12/29	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R035	03/05/2018	9.91	Call	Bond Future	2,642.4900	2.6425	2,277.1200	2.2771	(13.827)	0	0	0
2017/12/29	R035	03/05/2018	9.89	Call	Bond Future	2,490.4800	2.4905	2,125.1100	2.1251	(14.671)	0	0	0
2017/12/29	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R186	01/02/2018	8.96	Call	Bond Future	2,976.4000	2.9764	2,736.5400	2.7365	(8.059)	0	0	0
2017/12/29	R186	01/02/2018	8.50	Put	Bond Future	1,488.1300	1.4881	1,641.1800	1.6412	10.285	0	0	0
2017/12/29	R186	01/02/2018	9.00	Call	Bond Future	3,182.2000	3.1822	2,936.1200	2.9361	(7.733)	0	0	0
2017/12/29	R186	01/02/2018	9.25	Call	Bond Future	4,555.8700	4.5559	4,281.8900	4.2819	(6.014)	0	0	0
2017/12/29	R186	01/02/2018			Bond Future	8.5625	113.2072	8.6077	112.9093	0.528	0.0000	0.0000	111,527
2017/12/29	R186	01/02/2018	8.50	Call	Bond Future	1,074.7200	1.0747	929.9000	0.9299	(13.475)	0	0	1,460
2017/12/29	R186	01/02/2018	7.75	Put	Bond Future	5,583.0400	5.5830	5,868.3100	5.8683	5.110	0	0	0
2017/12/29	R186	01/02/2018	7.75	Call	Bond Future	45.4000	0.0454	32.8000	0.0328	(27.753)	0	0	1,460
2017/12/29	R186	01/02/2018	8.97	Call	Bond Future	3,027.3700	3.0274	2,786.0200	2.7860	(7.972)	0	0	0
2017/12/29	R186	01/02/2018	8.96	Put	Bond Future	392.2700	0.3923	450.2800	0.4503	14.788	0	0	0
2017/12/29	R186	01/02/2018	9.00	Put	Bond Future	342.4400	0.3424	394.2300	0.3942	15.124	0	0	6,200
2017/12/29	R186	01/02/2018	8.75	Put	Bond Future	759.2000	0.7592	857.5300	0.8575	12.952	0	0	775
2017/12/29	R186	01/02/2018	9.25	Put	Bond Future	136.3100	0.1363	160.2000	0.1602	17.526	0	0	775
2017/12/29	R186	01/02/2018	8.97	Put	Bond Future	379.2600	0.3793	435.7800	0.4358	14.903	0	0	0
2017/12/29	R186	01/02/2018	8.98	Call	Bond Future	3,078.6500	3.0787	2,835.7300	2.8357	(7.890)	0	0	0
2017/12/29	R186	01/02/2018	8.98	Put	Bond Future	366.6000	0.3666	421.5500	0.4216	14.989	0	0	0
2017/12/29	R186	01/02/2018	8.75	Call	Bond Future	1,988.2000	1.9882	1,788.6600	1.7887	(10.036)	0	0	0
2017/12/29	R186	01/02/2018	9.65	Call	Bond Future	6,908.9900	6.9090	6,614.1000	6.6141	(4.268)	0	0	0
2017/12/29	R186	01/02/2018	9.65	Put	Bond Future	24.4900	0.0245	27.4700	0.0275	12.168	0	0	1,950
2017/12/29	R186	03/05/2018	10.14	Put	Bond Future	243.7100	0.2437	250.5300	0.2505	2.798	0	0	1,120
2017/12/29	R186	03/05/2018	8.69	Call	Bond Future	2,843.8300	2.8438	2,680.2600	2.6803	(5.752)	0	0	0
2017/12/29	R186	03/05/2018	9.72	Put	Bond Future	534.9200	0.5349	556.9000	0.5569	4.109	0	0	10,640
2017/12/29	R186	03/05/2018	8.92	Call	Bond Future	3,711.6900	3.7117	3,523.4700	3.5235	(5.071)	0	0	0
2017/12/29	R186	03/05/2018	8.91	Put	Bond Future	1,737.0900	1.7371	1,852.9600	1.8530	6.670	0	0	0
2017/12/29	R186	03/05/2018			Bond Future	8.6063	115.3226	8.6534	115.0194	0.548	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
2017/12/29	R186	03/05/2018	9.30	Put	Bond Future	1,009.7800	1.0098	1,088.6800	1.0887	7.814	0	0	0
2017/12/29	R186	03/05/2018	9.30	Call	Bond Future	5,363.6400	5.3636	5,139.3100	5.1393	(4.182)	0	0	1,120
2017/12/29	R186	03/05/2018	10.14	Call	Bond Future	9,572.4700	9.5725	9,276.0600	9.2761	(3.096)	0	0	0
2017/12/29	R186	03/05/2018	8.93	Call	Bond Future	3,751.9500	3.7519	3,562.6200	3.5626	(5.046)	0	0	0
2017/12/29	R186	03/05/2018	8.93	Put	Bond Future	1,691.5900	1.6916	1,805.4900	1.8055	6.733	0	0	0
2017/12/29	R186	03/05/2018	8.69	Put	Bond Future	2,305.9700	2.3060	2,445.6300	2.4456	6.056	0	0	0
2017/12/29	R186	03/05/2018	9.72	Call	Bond Future	7,415.5900	7.4156	7,134.3400	7.1343	(3.793)	0	0	0
2017/12/29	R186	03/05/2018	9.19	Put	Bond Future	1,182.8800	1.1829	1,271.5300	1.2715	7.494	0	0	0
2017/12/29	R186	03/05/2018	8.92	Put	Bond Future	1,714.2200	1.7142	1,829.2300	1.8292	6.709	0	0	0
2017/12/29	R186	03/05/2018	8.91	Call	Bond Future	3,671.6300	3.6716	3,484.2700	3.4843	(5.103)	0	0	0
2017/12/29	R186	03/05/2018	9.75	Call	Bond Future	7,568.5100	7.5685	7,282.7000	7.2827	(3.776)	0	0	0
2017/12/29	R186	03/05/2018	9.75	Put	Bond Future	510.4000	0.5104	527.8200	0.5278	3.413	0	0	3,200
2017/12/29	R186	03/05/2018	9.19	Call	Bond Future	4,861.6000	4.8616	4,647.0200	4.6470	(4.414)	0	0	0
2017/12/29	R197	01/02/2018	301.68	Put	Bond Future	3,839.8700	3.8399	3,241.0100	3.2410	(15.596)	0	0	0
2017/12/29	R197	01/02/2018			Bond Future	297.8401	297.8401	298.4390	298.4390	0.201	0.0000	0.0000	2,350
2017/12/29	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	01/02/2018	301.67	Put	Bond Future	3,829.8700	3.8299	3,231.0100	3.2310	(15.637)	0	0	0
2017/12/29	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	01/02/2018	301.66	Put	Bond Future	3,819.8700	3.8199	3,221.0100	3.2210	(15.677)	0	0	0
2017/12/29	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	03/05/2018			Bond Future	303.4244	303.4244	304.0345	304.0345	0.201	0.0000	0.0000	0
2017/12/29	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	03/05/2018	304.44	Put	Bond Future	1,015.6500	1.0156	405.5000	0.4055	(60.075)	0	0	0
2017/12/29	R197	03/05/2018	304.46	Put	Bond Future	1,035.6500	1.0356	425.5000	0.4255	(58.915)	0	0	0
2017/12/29	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R197	03/05/2018	304.45	Put	Bond Future	1,025.6500	1.0256	415.5000	0.4155	(59.489)	0	0	0
2017/12/29	R202	01/02/2018	249.07	Call	Bond Future	8.8800	0.0089	12.7400	0.0127	43.468	0	0	0
2017/12/29	R202	01/02/2018	249.06	Put	Bond Future	9,244.9800	9.2450	8,661.5400	8.6615	(6.311)	0	0	0
2017/12/29	R202	01/02/2018			Bond Future	239.8240	239.8240	240.4113	240.4113	0.245	0.0000	0.0000	21,502
2017/12/29	R202	01/02/2018	249.08	Call	Bond Future	8.8100	0.0088	12.6400	0.0126	43.473	0	0	0
2017/12/29	R202	01/02/2018	249.08	Put	Bond Future	9,264.8400	9.2648	8,681.3400	8.6813	(6.298)	0	0	0
2017/12/29	R202	01/02/2018	249.07	Put	Bond Future	9,254.9100	9.2549	8,671.4400	8.6714	(6.304)	0	0	0
2017/12/29	R202	01/02/2018	249.06	Call	Bond Future	8.9500	0.0090	12.8400	0.0128	43.464	0	0	0
2017/12/29	R202	03/05/2018	247.48	Put	Bond Future	4,685.7200	4.6857	4,285.6900	4.2857	(8.537)	0	0	0
2017/12/29	R202	03/05/2018	247.47	Call	Bond Future	1,529.5600	1.5296	1,727.9700	1.7280	12.972	0	0	0
2017/12/29	R202	03/05/2018			Bond Future	244.3206	244.3206	244.9187	244.9187	0.245	0.0000	0.0000	0
2017/12/29	R202	03/05/2018	247.48	Call	Bond Future	1,526.3300	1.5263	1,724.4300	1.7244	12.979	0	0	0
2017/12/29	R202	03/05/2018	247.47	Put	Bond Future	4,678.9500	4.6789	4,279.2300	4.2792	(8.543)	0	0	0
2017/12/29	R202	03/05/2018	247.49	Call	Bond Future	1,523.1100	1.5231	1,720.9000	1.7209	12.986	0	0	0
2017/12/29	R202	03/05/2018	247.49	Put	Bond Future	4,692.5000	4.6925	4,292.1600	4.2922	(8.531)	0	0	0
2017/12/29	R204	01/02/2018	7.27	Call	Bond Future	271.7500	0.2718	245.4800	0.2455	(9.667)	0	0	0
2017/12/29	R204	01/02/2018			Bond Future	6.9883	101.8605	7.0284	101.8268	0.574	0.0000	0.0000	30,645
2017/12/29	R204	01/02/2018	7.25	Call	Bond Future	258.5600	0.2586	232.8600	0.2329	(9.940)	0	0	0
2017/12/29	R204	01/02/2018	7.25	Put	Bond Future	39.5600	0.0396	47.5000	0.0475	20.071	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
2017/12/29	R204	01/02/2018	7.27	Put	Bond Future	36.0400		0.0360	43.4100	0.0434	20.450	0	0	0
2017/12/29	R204	01/02/2018	7.26	Call	Bond Future	265.1300		0.2651	239.1400	0.2391	(9.803)	0	0	0
2017/12/29	R204	01/02/2018	7.26	Put	Bond Future	37.7700		0.0378	45.4200	0.0454	20.254	0	0	0
2017/12/29	R204	03/05/2018	7.10	Put	Bond Future	90.3600		0.0904	103.2700	0.1033	14.287	0	0	0
2017/12/29	R204	03/05/2018			Bond Future	6.7578		103.7639	6.8142	103.7298	0.836	0.0000	0.0000	0
2017/12/29	R204	03/05/2018	7.09	Call	Bond Future	292.3900		0.2924	271.3700	0.2714	(7.189)	0	0	0
2017/12/29	R204	03/05/2018	7.09	Put	Bond Future	92.0800		0.0921	105.1600	0.1052	14.205	0	0	0
2017/12/29	R204	03/05/2018	7.10	Call	Bond Future	296.6900		0.2967	275.5000	0.2755	(7.142)	0	0	0
2017/12/29	R204	03/05/2018	7.08	Call	Bond Future	288.1100		0.2881	267.2700	0.2673	(7.233)	0	0	0
2017/12/29	R204	03/05/2018	7.08	Put	Bond Future	93.8200		0.0938	107.0800	0.1071	14.133	0	0	0
2017/12/29	R207	01/02/2018	7.61	Put	Bond Future	53.4200		0.0534	63.5700	0.0636	19.000	0	0	0
2017/12/29	R207	01/02/2018	7.60	Call	Bond Future	719.6500		0.7197	645.2900	0.6453	(10.333)	0	0	0
2017/12/29	R207	01/02/2018			Bond Future	7.2258		100.4768	7.2736	100.3918	0.661	0.0000	0.0000	45,523
2017/12/29	R207	01/02/2018	7.61	Call	Bond Future	734.6700		0.7347	659.8500	0.6598	(10.184)	0	0	0
2017/12/29	R207	01/02/2018	7.60	Put	Bond Future	56.0500		0.0561	66.6600	0.0667	18.930	0	0	0
2017/12/29	R207	01/02/2018	7.62	Call	Bond Future	749.7900		0.7498	674.5300	0.6745	(10.037)	0	0	0
2017/12/29	R207	01/02/2018	7.62	Put	Bond Future	50.8900		0.0509	60.6000	0.0606	19.080	0	0	0
2017/12/29	R207	03/05/2018	7.57	Call	Bond Future	850.0300		0.8500	783.0800	0.7831	(7.876)	0	0	0
2017/12/29	R207	03/05/2018	7.56	Put	Bond Future	249.2000		0.2492	268.9900	0.2690	7.941	0	0	0
2017/12/29	R207	03/05/2018			Bond Future	7.1820		102.3544	7.2372	102.2680	0.768	0.0000	0.0000	0
2017/12/29	R207	03/05/2018	7.58	Call	Bond Future	861.1600		0.8612	793.8800	0.7939	(7.813)	0	0	0
2017/12/29	R207	03/05/2018	7.58	Put	Bond Future	240.3200		0.2403	259.4400	0.2594	7.956	0	0	0
2017/12/29	R207	03/05/2018	7.57	Put	Bond Future	244.7300		0.2447	264.1800	0.2642	7.948	0	0	0
2017/12/29	R207	03/05/2018	7.56	Call	Bond Future	838.9600		0.8390	772.3500	0.7723	(7.940)	0	0	0
2017/12/29	R208	01/02/2018	7.85	Put	Bond Future	135.6700		0.1357	156.8200	0.1568	15.589	0	0	0
2017/12/29	R208	01/02/2018			Bond Future	7.5185		100.2617	7.5649	100.1355	0.617	0.0000	0.0000	35,045
2017/12/29	R208	01/02/2018	7.84	Call	Bond Future	1,011.5100		1.0115	907.2400	0.9072	(10.308)	0	0	0
2017/12/29	R208	01/02/2018	7.84	Put	Bond Future	141.2500		0.1413	163.1800	0.1632	15.526	0	0	0
2017/12/29	R208	01/02/2018	7.85	Call	Bond Future	1,032.8400		1.0328	927.7900	0.9278	(10.171)	0	0	0
2017/12/29	R208	01/02/2018	7.83	Call	Bond Future	990.3600		0.9904	886.8900	0.8869	(10.448)	0	0	0
2017/12/29	R208	01/02/2018	7.83	Put	Bond Future	147.0200		0.1470	169.7500	0.1698	15.460	0	0	0
2017/12/29	R208	03/05/2018	7.77	Call	Bond Future	1,202.0300		1.2020	1,111.2400	1.1112	(7.553)	0	0	0
2017/12/29	R208	03/05/2018			Bond Future	7.5144		98.7339	7.5652	98.6055	0.676	0.0000	0.0000	0
2017/12/29	R208	03/05/2018	7.77	Put	Bond Future	557.9100		0.5579	595.5000	0.5955	6.738	0	0	0
2017/12/29	R208	03/05/2018	7.78	Call	Bond Future	1,217.9800		1.2180	1,126.6500	1.1267	(7.498)	0	0	0
2017/12/29	R208	03/05/2018	7.79	Put	Bond Future	539.9600		0.5400	576.4800	0.5765	6.763	0	0	0
2017/12/29	R208	03/05/2018	7.78	Put	Bond Future	548.7700		0.5488	585.8200	0.5858	6.751	0	0	0
2017/12/29	R208	03/05/2018	7.79	Call	Bond Future	1,234.2500		1.2342	1,142.3900	1.1424	(7.443)	0	0	0
2017/12/29	R209	01/02/2018	9.72	Call	Bond Future	2,521.2200		2.5212	2,295.1200	2.2951	(8.968)	0	0	0
2017/12/29	R209	01/02/2018	9.73	Call	Bond Future	2,566.8300		2.5668	2,338.9400	2.3389	(8.878)	0	0	0
2017/12/29	R209	01/02/2018	9.71	Put	Bond Future	741.7100		0.7417	821.2900	0.8213	10.729	0	0	0
2017/12/29	R209	01/02/2018	10.10	Call	Bond Future	4,446.5000		4.4465	4,170.7400	4.1707	(6.202)	0	0	0
2017/12/29	R209	01/02/2018	9.85	Call	Bond Future	3,139.3500		3.1394	2,892.2300	2.8922	(7.872)	0	0	0
2017/12/29	R209	01/02/2018	9.33	Call	Bond Future	1,062.0500		1.0620	920.9700	0.9210	(13.284)	0	0	220
2017/12/29	R209	01/02/2018	10.22	Put	Bond Future	150.2000		0.1502	169.3200	0.1693	12.730	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
2017/12/29	R209	01/02/2018	9.75	Call	Bond Future	2,659.0700	2.6591	2,427.6700	2.4277	(8.702)	0	0	5,000
2017/12/29	R209	01/02/2018			Bond Future	9.4499	74.6779	9.4948	74.3741	0.475	0.0000	0.0000	145,881
2017/12/29	R209	01/02/2018	9.73	Put	Bond Future	701.9000	0.7019	777.8700	0.7779	10.823	0	0	0
2017/12/29	R209	01/02/2018	9.71	Call	Bond Future	2,475.8700	2.4759	2,251.5900	2.2516	(9.059)	0	0	0
2017/12/29	R209	01/02/2018	9.88	Call	Bond Future	3,289.0300	3.2890	3,037.6800	3.0377	(7.642)	0	0	0
2017/12/29	R209	01/02/2018	9.88	Put	Bond Future	454.7500	0.4548	507.2600	0.5073	11.547	0	0	220
2017/12/29	R209	01/02/2018	9.59	Call	Bond Future	1,961.5600	1.9616	1,760.9700	1.7610	(10.226)	0	0	0
2017/12/29	R209	01/02/2018	9.59	Put	Bond Future	1,019.7000	1.0197	1,122.9700	1.1230	10.127	0	0	377
2017/12/29	R209	01/02/2018	9.72	Put	Bond Future	721.6300	0.7216	799.3900	0.7994	10.776	0	0	0
2017/12/29	R209	01/02/2018	10.10	Put	Bond Future	226.2800	0.2263	254.3800	0.2544	12.418	0	0	3,000
2017/12/29	R209	01/02/2018	9.85	Put	Bond Future	497.3300	0.4973	554.0700	0.5541	11.409	0	0	7,500
2017/12/29	R209	01/02/2018	9.33	Put	Bond Future	1,882.8300	1.8828	2,045.6100	2.0456	8.645	0	0	0
2017/12/29	R209	01/02/2018	10.22	Call	Bond Future	5,108.9200	5.1089	4,824.1800	4.8242	(5.573)	0	0	0
2017/12/29	R209	01/02/2018	9.75	Put	Bond Future	663.7300	0.6637	736.1900	0.7362	10.917	0	0	0
2017/12/29	R209	01/02/2018	10.00	Call	Bond Future	3,908.9600	3.9090	3,643.0000	3.6430	(6.804)	0	0	0
2017/12/29	R209	01/02/2018	10.00	Put	Bond Future	313.5100	0.3135	351.4100	0.3514	12.089	0	0	7,488
2017/12/29	R209	01/02/2018	9.89	Call	Bond Future	3,339.4100	3.3394	3,086.7500	3.0868	(7.566)	0	0	0
2017/12/29	R209	01/02/2018	9.89	Put	Bond Future	441.2200	0.4412	492.4200	0.4924	11.604	0	0	157
2017/12/29	R209	01/02/2018	9.32	Put	Bond Future	1,923.6000	1.9236	2,088.7700	2.0888	8.587	0	0	0
2017/12/29	R209	01/02/2018	9.32	Call	Bond Future	1,033.7400	1.0337	895.0500	0.8950	(13.416)	0	0	157
2017/12/29	R209	01/02/2018	9.87	Call	Bond Future	3,238.8900	3.2389	2,988.8800	2.9889	(7.719)	0	0	0
2017/12/29	R209	01/02/2018	9.87	Put	Bond Future	468.6100	0.4686	522.4600	0.5225	11.491	0	0	739
2017/12/29	R209	01/02/2018	9.52	Put	Bond Future	1,214.8500	1.2148	1,333.3300	1.3333	9.753	0	0	0
2017/12/29	R209	01/02/2018	9.52	Call	Bond Future	1,688.4100	1.6884	1,503.0300	1.5030	(10.980)	0	0	739
2017/12/29	R209	03/05/2018	10.73	Call	Bond Future	8,197.8700	8.1979	7,927.0700	7.9271	(3.303)	0	0	0
2017/12/29	R209	03/05/2018	9.75	Call	Bond Future	3,844.6400	3.8446	3,649.1000	3.6491	(5.086)	0	0	435
2017/12/29	R209	03/05/2018	10.00	Call	Bond Future	4,863.6600	4.8637	4,643.8200	4.6438	(4.520)	0	0	0
2017/12/29	R209	03/05/2018	9.85	Put	Bond Future	1,945.0700	1.9451	2,048.7900	2.0488	5.332	0	0	0
2017/12/29	R209	03/05/2018			Bond Future	9.5001	72.9240	9.5463	72.6146	0.486	0.0000	0.0000	0
2017/12/29	R209	03/05/2018	10.73	Put	Bond Future	588.9600	0.5890	627.5500	0.6276	6.552	0	0	435
2017/12/29	R209	03/05/2018	9.75	Put	Bond Future	2,193.7200	2.1937	2,307.5700	2.3076	5.190	0	0	0
2017/12/29	R209	03/05/2018	9.85	Call	Bond Future	4,240.9700	4.2410	4,035.3000	4.0353	(4.850)	0	0	0
2017/12/29	R209	03/05/2018	10.22	Call	Bond Future	5,827.6000	5.8276	5,589.3500	5.5893	(4.088)	0	0	0
2017/12/29	R209	03/05/2018	10.22	Put	Bond Future	1,220.3900	1.2204	1,291.5300	1.2915	5.829	0	0	435
2017/12/29	R209	03/05/2018	10.00	Put	Bond Future	1,616.6700	1.6167	1,706.2200	1.7062	5.539	0	0	5,000
2017/12/29	R209	03/05/2018	9.86	Call	Bond Future	4,281.5300	4.2815	4,074.8700	4.0749	(4.827)	0	0	0
2017/12/29	R209	03/05/2018	9.84	Call	Bond Future	4,200.7200	4.2007	3,996.0400	3.9960	(4.872)	0	0	0
2017/12/29	R209	03/05/2018	9.84	Put	Bond Future	1,968.9200	1.9689	2,073.6300	2.0736	5.318	0	0	0
2017/12/29	R209	03/05/2018	9.86	Put	Bond Future	1,921.6200	1.9216	2,024.3500	2.0244	5.346	0	0	0
2017/12/29	R209	02/08/2018	9.66	Call	Bond Future	4,136.5300	4.1365	3,955.7100	3.9557	(4.371)	0	0	435
2017/12/29	R209	02/08/2018	10.38	Call	Bond Future	6,990.7100	6.9907	6,755.8300	6.7558	(3.360)	0	0	0
2017/12/29	R209	02/08/2018	10.39	Put	Bond Future	1,747.4900	1.7475	1,828.2300	1.8282	4.620	0	0	0
2017/12/29	R209	02/08/2018			Bond Future	9.5497	74.2954	9.5974	73.9792	0.499	0.0000	0.0000	0
2017/12/29	R209	02/08/2018	10.84	Call	Bond Future	8,956.1400	8.9561	8,694.7900	8.6948	(2.918)	0	0	0
2017/12/29	R209	02/08/2018	10.84	Put	Bond Future	1,075.4300	1.0754	1,130.3300	1.1303	5.105	0	0	435
2017/12/29	R209	02/08/2018	10.21	Call	Bond Future	6,273.4200	6.2734	6,049.8300	6.0498	(3.564)	0	0	0
2017/12/29	R209	02/08/2018	10.21	Put	Bond Future	2,069.8000	2.0698	2,162.4600	2.1625	4.477	0	0	435
2017/12/29	R209	02/08/2018	9.66	Put	Bond Future	3,407.7700	3.4078	3,543.2000	3.5432	3.974	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
2017/12/29	R209	02/08/2018	10.38	Put	Bond Future	1,764.1500		1.7641	1,845.5200	1.8455	4.612	0	0	0
2017/12/29	R209	02/08/2018	10.39	Call	Bond Future	7,033.5000		7.0335	6,797.9900	6.7980	(3.348)	0	0	0
2017/12/29	R209	02/08/2018	10.40	Call	Bond Future	7,076.3600		7.0764	6,840.2200	6.8402	(3.337)	0	0	0
2017/12/29	R209	02/08/2018	10.40	Put	Bond Future	1,730.9800		1.7310	1,811.0900	1.8111	4.628	0	0	0
2017/12/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R209	01/11/2018	9.34	Put	Bond Future	5,334.7000		5.3347	5,503.7500	5.5038	3.169	0	0	0
2017/12/29	R209	01/11/2018	1,016.00	Call	Bond Future	71,694.9400		71.6949	71,372.1500	71.3722	(0.450)	0	0	0
2017/12/29	R209	01/11/2018			Bond Future	9.5958		72.5828	9.6449	72.2600	0.512	0.0000	0.0000	0
2017/12/29	R209	01/11/2018	1,016.01	Call	Bond Future	71,694.9400		71.6949	71,372.1500	71.3722	(0.450)	0	0	0
2017/12/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R209	01/11/2018	1,015.99	Call	Bond Future	71,694.9300		71.6949	71,372.1400	71.3721	(0.450)	0	0	0
2017/12/29	R209	01/11/2018	9.34	Call	Bond Future	3,618.5100		3.6185	3,464.7700	3.4648	(4.249)	0	0	255
2017/12/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R209	01/11/2018	10.57	Call	Bond Future	8,150.0900		8.1501	7,913.9400	7.9139	(2.898)	0	0	0
2017/12/29	R209	01/11/2018	10.57	Put	Bond Future	2,128.9300		2.1289	2,215.5700	2.2156	4.070	0	0	255
2017/12/29	R209	01/11/2018	9.94	Call	Bond Future	5,670.7300		5.6707	5,471.4300	5.4714	(3.515)	0	0	0
2017/12/29	R209	01/11/2018	9.94	Put	Bond Future	3,453.2700		3.4533	3,576.7600	3.5768	3.576	0	0	255
2017/12/29	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R210	01/02/2018			Bond Future	186.9062		186.9062	187.2315	187.2315	0.174	0.0000	0.0000	2,159
2017/12/29	R210	01/02/2018	192.36	Put	Bond Future	5,453.8200		5.4538	5,128.5500	5.1286	(5.964)	0	0	0
2017/12/29	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R210	01/02/2018	192.38	Put	Bond Future	5,473.8200		5.4738	5,148.5500	5.1486	(5.942)	0	0	0
2017/12/29	R210	01/02/2018	192.37	Put	Bond Future	5,463.8200		5.4638	5,138.5500	5.1386	(5.953)	0	0	0
2017/12/29	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R210	03/05/2018	191.44	Put	Bond Future	3,454.4400		3.4544	3,123.1800	3.1232	(9.589)	0	0	0
2017/12/29	R210	03/05/2018			Bond Future	187.9856		187.9856	188.3168	188.3168	0.176	0.0000	0.0000	0
2017/12/29	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R210	03/05/2018	191.46	Put	Bond Future	3,474.4400		3.4744	3,143.1800	3.1432	(9.534)	0	0	0
2017/12/29	R210	03/05/2018	191.45	Put	Bond Future	3,464.4400		3.4644	3,133.1800	3.1332	(9.562)	0	0	0
2017/12/29	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	01/02/2018	154.71	Put	Bond Future	3,378.7300		3.3787	3,385.5500	3.3856	0.202	0	0	0
2017/12/29	R212	01/02/2018			Bond Future	151.3313		151.3313	151.3244	151.3244	(0.005)	0.0000	0.0000	4,967
2017/12/29	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	01/02/2018	154.70	Put	Bond Future	3,368.7300		3.3687	3,375.5500	3.3756	0.202	0	0	0
2017/12/29	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	01/02/2018	154.69	Put	Bond Future	3,358.7300		3.3587	3,365.5500	3.3656	0.203	0	0	0
2017/12/29	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	03/05/2018			Bond Future	154.1686		154.1686	154.1617	154.1617	(0.005)	0.0000	0.0000	0
2017/12/29	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	03/05/2018	154.28	Put	Bond Future	111.3700		0.1114	118.3500	0.1184	6.267	0	0	0
2017/12/29	R212	03/05/2018	154.30	Put	Bond Future	131.3700		0.1314	138.3500	0.1384	5.313	0	0	0
2017/12/29	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/29	R212	03/05/2018	154.29	Put	Bond Future	121.3700		0.1214	128.3500	0.1284	5.751	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
2017/12/29	R213	01/02/2018	9.42	Call	Bond Future	2,240.2200		2.2402	2,021.3100	2.0213	(9.772)	0	0	0
2017/12/29	R213	01/02/2018	9.41	Put	Bond Future	793.5400		0.7935	874.2900	0.8743	10.176	0	0	0
2017/12/29	R213	01/02/2018			Bond Future	9.1962		86.5647	9.2412	86.2669	0.489	0.0000	0.0000	58,761
2017/12/29	R213	01/02/2018	9.43	Call	Bond Future	2,283.9300		2.2839	2,063.1500	2.0631	(9.667)	0	0	0
2017/12/29	R213	01/02/2018	9.43	Put	Bond Future	750.8500		0.7508	827.8200	0.8278	10.251	0	0	0
2017/12/29	R213	01/02/2018	9.42	Put	Bond Future	771.9200		0.7719	850.7600	0.8508	10.213	0	0	0
2017/12/29	R213	01/02/2018	9.41	Call	Bond Future	2,196.9800		2.1970	1,979.9800	1.9800	(9.877)	0	0	0
2017/12/29	R213	03/05/2018	9.57	Put	Bond Future	1,898.2800		1.8983	1,988.7800	1.9888	4.767	0	0	0
2017/12/29	R213	03/05/2018	9.56	Call	Bond Future	3,945.8500		3.9458	3,733.9800	3.7340	(5.369)	0	0	0
2017/12/29	R213	03/05/2018			Bond Future	9.2459		84.6327	9.2923	84.3295	0.502	0.0000	0.0000	0
2017/12/29	R213	03/05/2018	9.57	Call	Bond Future	3,985.4200		3.9854	3,772.7600	3.7728	(5.336)	0	0	0
2017/12/29	R213	03/05/2018	9.56	Put	Bond Future	1,922.0400		1.9220	2,013.3300	2.0133	4.750	0	0	0
2017/12/29	R213	03/05/2018	9.58	Call	Bond Future	4,025.3400		4.0253	3,811.7100	3.8117	(5.307)	0	0	0
2017/12/29	R213	03/05/2018	9.58	Put	Bond Future	1,874.9500		1.8750	1,964.4800	1.9645	4.775	0	0	0
2017/12/29	R214	01/02/2018	9.84	Call	Bond Future	2,234.1500		2.2341	1,973.4000	1.9734	(11.671)	0	0	0
2017/12/29	R214	01/02/2018			Bond Future	9.6616		73.8378	9.7115	73.4902	0.517	0.0000	0.0000	49,252
2017/12/29	R214	01/02/2018	9.82	Call	Bond Future	2,149.3000		2.1493	1,892.8700	1.8929	(11.931)	0	0	0
2017/12/29	R214	01/02/2018	9.82	Put	Bond Future	1,055.7200		1.0557	1,146.8200	1.1468	8.629	0	0	0
2017/12/29	R214	01/02/2018	9.84	Put	Bond Future	1,004.4400		1.0044	1,091.2200	1.0912	8.640	0	0	0
2017/12/29	R214	01/02/2018	9.83	Call	Bond Future	2,191.5300		2.1915	1,932.9300	1.9329	(11.800)	0	0	0
2017/12/29	R214	01/02/2018	9.83	Put	Bond Future	1,029.8300		1.0298	1,118.7600	1.1188	8.635	0	0	0
2017/12/29	R214	03/05/2018	9.99	Put	Bond Future	2,246.1100		2.2461	2,376.2400	2.3762	5.794	0	0	0
2017/12/29	R214	03/05/2018			Bond Future	9.7131		71.9215	9.7644	71.5676	0.528	0.0000	0.0000	0
2017/12/29	R214	03/05/2018	9.98	Call	Bond Future	4,082.8100		4.0828	3,860.1800	3.8602	(5.453)	0	0	0
2017/12/29	R214	03/05/2018	9.98	Put	Bond Future	2,272.5400		2.2725	2,403.8200	2.4038	5.777	0	0	0
2017/12/29	R214	03/05/2018	9.99	Call	Bond Future	4,122.7400		4.1227	3,898.9600	3.8990	(5.428)	0	0	0
2017/12/29	R214	03/05/2018	9.97	Call	Bond Future	4,043.0300		4.0430	3,821.7200	3.8217	(5.474)	0	0	0
2017/12/29	R214	03/05/2018	9.97	Put	Bond Future	2,299.2300		2.2992	2,431.8300	2.4318	5.767	0	0	0
2017/12/29	R248	01/02/2018	9.90	Put	Bond Future	1,197.0100		1.1970	1,313.0200	1.3130	9.692	0	0	0
2017/12/29	R248	01/02/2018	9.89	Call	Bond Future	2,967.7900		2.9678	2,686.9200	2.6869	(9.464)	0	0	0
2017/12/29	R248	01/02/2018			Bond Future	9.6919		94.6783	9.7368	94.2789	0.463	0.0000	0.0000	94,443
2017/12/29	R248	01/02/2018	9.90	Call	Bond Future	3,023.4000		3.0234	2,740.0600	2.7401	(9.372)	0	0	0
2017/12/29	R248	01/02/2018	9.89	Put	Bond Future	1,227.7000		1.2277	1,346.1800	1.3462	9.651	0	0	0
2017/12/29	R248	01/02/2018	9.91	Call	Bond Future	3,079.5700		3.0796	2,793.7800	2.7938	(9.280)	0	0	0
2017/12/29	R248	01/02/2018	9.91	Put	Bond Future	1,167.0400		1.1670	1,280.6000	1.2806	9.731	0	0	0
2017/12/29	R248	03/05/2018	10.06	Call	Bond Future	5,535.4500		5.5354	5,265.7900	5.2658	(4.872)	0	0	0
2017/12/29	R248	03/05/2018	10.05	Put	Bond Future	2,849.1000		2.8491	2,987.3800	2.9874	4.853	0	0	0
2017/12/29	R248	03/05/2018			Bond Future	9.7443		92.0106	9.7905	91.6039	0.474	0.0000	0.0000	0
2017/12/29	R248	03/05/2018	10.07	Call	Bond Future	5,586.9900		5.5870	5,316.0700	5.3161	(4.849)	0	0	0
2017/12/29	R248	03/05/2018	10.07	Put	Bond Future	2,784.3300		2.7843	2,920.1000	2.9201	4.876	0	0	0
2017/12/29	R248	03/05/2018	10.06	Put	Bond Future	2,816.5500		2.8165	2,953.5800	2.9536	4.865	0	0	0
2017/12/29	R248	03/05/2018	10.05	Call	Bond Future	5,484.1000		5.4841	5,215.6900	5.2157	(4.894)	0	0	0

**Total**

**1119484**