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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2017 TO 29/11/2017

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
2017-11-29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	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
2017-11-29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	2025	01/02/2018	133.89	Put	Bond Future	6,749.7200	6.7497	6,678.5700	6.6786	(1.054)	0	0	0
2017-11-29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	01/02/2018			Bond Future	127.1403	127.1403	127.2114	127.2114	0.056	0.0000	0.0000	1,070
2017-11-29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	01/02/2018	133.88	Put	Bond Future	6,739.7200	6.7397	6,668.5700	6.6686	(1.056)	0	0	0
2017-11-29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	01/02/2018	133.90	Put	Bond Future	6,759.7200	6.7597	6,688.5700	6.6886	(1.053)	0	0	0
2017-11-29	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	03/05/2018	133.20	Put	Bond Future	3,677.4400	3.6774	3,606.0800	3.6061	(1.940)	0	0	0
2017-11-29	2025	03/05/2018			Bond Future	129.5226	129.5226	129.5939	129.5939	0.055	0.0000	0.0000	0
2017-11-29	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	03/05/2018	133.22	Put	Bond Future	3,697.4400	3.6974	3,626.0800	3.6261	(1.930)	0	0	0
2017-11-29	2025	03/05/2018	133.21	Put	Bond Future	3,687.4400	3.6874	3,616.0800	3.6161	(1.935)	0	0	0
2017-11-29	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	02/08/2018			Bond Future	131.9668	131.9668	132.0400	132.0400	0.055	0.0000	0.0000	0
2017-11-29	2025	02/08/2018	136.65	Put	Bond Future	4,683.1500	4.6831	4,609.9900	4.6100	(1.562)	0	0	0
2017-11-29	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2025	02/08/2018	136.67	Put	Bond Future	4,703.1500	4.7031	4,629.9900	4.6300	(1.556)	0	0	0
2017-11-29	2025	02/08/2018	136.66	Put	Bond Future	4,693.1500	4.6931	4,619.9900	4.6200	(1.559)	0	0	0
2017-11-29	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2029	01/02/2018			Bond Future	97.2137	97.2137	97.2050	97.2050	(0.009)	0.0000	0.0000	1,370
2017-11-29	2029	03/05/2018			Bond Future	98.0172	98.0172	98.0074	98.0074	(0.010)	0.0000	0.0000	0
2017-11-29	2029	02/08/2018			Bond Future	99.9006	99.9006	99.8909	99.8909	(0.010)	0.0000	0.0000	0
2017-11-29	2030	01/02/2018	9.39	Put	Bond Future	1,742.0800	1.7421	2,612.6000	2.6126	49.970	0	0	0
2017-11-29	2030	01/02/2018			Bond Future	9.6568	88.5139	9.7929	87.6434	1.409	0.0000	0.0000	63,522
2017-11-29	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	01/02/2018	9.38	Put	Bond Future	1,808.2800	1.8083	2,678.8000	2.6788	48.141	0	0	0
2017-11-29	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	01/02/2018	9.37	Put	Bond Future	1,874.5400	1.8745	2,745.0600	2.7451	46.439	0	0	0
2017-11-29	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	03/05/2018			Bond Future	9.7312	90.1648	9.8722	89.2780	1.449	0.0000	0.0000	0
2017-11-29	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	03/05/2018	9.49	Put	Bond Future	1,545.7100	1.5457	2,432.5300	2.4325	57.373	0	0	0
2017-11-29	2030	03/05/2018	9.51	Put	Bond Future	1,416.1400	1.4161	2,302.9600	2.3030	62.622	0	0	0
2017-11-29	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	03/05/2018	9.50	Put	Bond Future	1,480.8900	1.4809	2,367.7100	2.3677	59.884	0	0	0
2017-11-29	2030	02/08/2018	9.46	Put	Bond Future	2,183.8200	2.1838	3,087.0500	3.0870	41.360	0	0	0
2017-11-29	2030	02/08/2018			Bond Future	9.8052	87.8722	9.9515	86.9690	1.491	0.0000	0.0000	0

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2017-11-29	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2030	02/08/2018	9.45	Put	Bond Future	2,248.1600	2.2482	3,151.3900	3.1514	40.176	0	0	0
2017-11-29	2030	02/08/2018	9.47	Put	Bond Future	2,119.5300	2.1195	3,022.7600	3.0228	42.615	0	0	0
2017-11-29	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2032	01/02/2018	9.56	Call	Bond Future	950.5600	0.9506	653.7100	0.6537	(31.229)	0	0	0
2017-11-29	2032	01/02/2018	9.55	Put	Bond Future	2,988.3100	2.9883	3,660.0200	3.6600	22.478	0	0	0
2017-11-29	2032	01/02/2018	9.20	Call	Bond Future	345.0600	0.3451	212.7900	0.2128	(38.332)	0	0	7,500
2017-11-29	2032	01/02/2018	9.45	Put	Bond Future	3,494.1400	3.4941	4,218.0500	4.2181	20.718	0	0	0
2017-11-29	2032	01/02/2018	9.40	Put	Bond Future	3,763.8500	3.7638	4,512.0800	4.5121	19.879	0	0	0
2017-11-29	2032	01/02/2018			Bond Future	9.8442	90.8681	9.9851	89.9050	1.431	0.0000	0.0000	42,499
2017-11-29	2032	01/02/2018	9.57	Call	Bond Future	974.1000	0.9741	671.7500	0.6717	(31.039)	0	0	0
2017-11-29	2032	01/02/2018	9.57	Put	Bond Future	2,892.7200	2.8927	3,553.4700	3.5535	22.842	0	0	0
2017-11-29	2032	01/02/2018	9.30	Put	Bond Future	4,335.1900	4.3352	5,127.9400	5.1279	18.286	0	0	0
2017-11-29	2032	01/02/2018	9.30	Call	Bond Future	468.4800	0.4685	298.1300	0.2981	(36.362)	0	0	7,800
2017-11-29	2032	01/02/2018	9.56	Put	Bond Future	2,940.2800	2.9403	3,606.5300	3.6065	22.659	0	0	0
2017-11-29	2032	01/02/2018	9.55	Call	Bond Future	927.4100	0.9274	636.0200	0.6360	(31.420)	0	0	0
2017-11-29	2032	01/02/2018	9.20	Put	Bond Future	4,948.5400	4.9485	5,779.3700	5.7794	16.789	0	0	0
2017-11-29	2032	01/02/2018	9.45	Call	Bond Future	717.0400	0.7170	477.8500	0.4778	(33.358)	0	0	750
2017-11-29	2032	01/02/2018	9.40	Call	Bond Future	625.6000	0.6256	410.7300	0.4107	(34.346)	0	0	6,800
2017-11-29	2032	03/05/2018	9.70	Call	Bond Future	2,163.8800	2.1639	1,757.2100	1.7572	(18.794)	0	0	0
2017-11-29	2032	03/05/2018	9.71	Put	Bond Future	3,618.0300	3.6180	4,188.7900	4.1888	15.775	0	0	0
2017-11-29	2032	03/05/2018			Bond Future	9.9176	88.4059	10.0634	87.4247	1.470	0.0000	0.0000	0
2017-11-29	2032	03/05/2018	9.70	Put	Bond Future	3,658.3300	3.6583	4,232.8400	4.2328	15.704	0	0	0
2017-11-29	2032	03/05/2018	9.71	Call	Bond Future	2,193.0400	2.1930	1,782.6200	1.7826	(18.715)	0	0	0
2017-11-29	2032	03/05/2018	9.72	Call	Bond Future	2,222.4300	2.2224	1,808.2700	1.8083	(18.635)	0	0	0
2017-11-29	2032	03/05/2018	9.72	Put	Bond Future	3,578.0300	3.5780	4,145.0500	4.1450	15.847	0	0	0
2017-11-29	2032	02/08/2018	9.66	Put	Bond Future	4,934.9500	4.9350	5,523.6800	5.5237	11.930	0	0	0
2017-11-29	2032	02/08/2018	9.67	Call	Bond Future	2,729.3300	2.7293	2,315.8000	2.3158	(15.151)	0	0	0
2017-11-29	2032	02/08/2018			Bond Future	9.9883	90.0856	10.1390	89.0863	1.509	0.0000	0.0000	0
2017-11-29	2032	02/08/2018	9.68	Call	Bond Future	2,757.7400	2.7577	2,341.2900	2.3413	(15.101)	0	0	0
2017-11-29	2032	02/08/2018	9.68	Put	Bond Future	4,852.9200	4.8529	5,435.8200	5.4358	12.011	0	0	0
2017-11-29	2032	02/08/2018	9.66	Call	Bond Future	2,701.3700	2.7014	2,290.7500	2.2907	(15.200)	0	0	0
2017-11-29	2032	02/08/2018	9.67	Put	Bond Future	4,893.6700	4.8937	5,479.4900	5.4795	11.971	0	0	0
2017-11-29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	01/02/2018			Bond Future	100.8317	100.8317	100.8225	100.8225	(0.009)	0.0000	0.0000	5,283
2017-11-29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	01/02/2018	109.64	Put	Bond Future	8,808.2700	8.8083	8,817.5000	8.8175	0.105	0	0	0
2017-11-29	2033	01/02/2018	109.66	Put	Bond Future	8,828.2700	8.8283	8,837.5000	8.8375	0.105	0	0	0
2017-11-29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	01/02/2018	109.65	Put	Bond Future	8,818.2700	8.8183	8,827.5000	8.8275	0.105	0	0	0
2017-11-29	2033	03/05/2018	107.71	Put	Bond Future	6,077.6100	6.0776	6,087.7300	6.0877	0.167	0	0	0
2017-11-29	2033	03/05/2018			Bond Future	101.6324	101.6324	101.6223	101.6223	(0.010)	0.0000	0.0000	0
2017-11-29	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	03/05/2018	107.70	Put	Bond Future	6,067.6100	6.0676	6,077.7300	6.0777	0.167	0	0	0
2017-11-29	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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2017-11-29	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	03/05/2018	107.69	Put	Bond Future	6,057.6100	6.0576	6,067.7300	6.0677	0.167	0	0	0
2017-11-29	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	02/08/2018			Bond Future	103.5853	103.5853	103.5752	103.5752	(0.010)	0.0000	0.0000	0
2017-11-29	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	02/08/2018	109.92	Put	Bond Future	6,334.7000	6.3347	6,344.7800	6.3448	0.159	0	0	0
2017-11-29	2033	02/08/2018	109.94	Put	Bond Future	6,354.7000	6.3547	6,364.7800	6.3648	0.159	0	0	0
2017-11-29	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2033	02/08/2018	109.93	Put	Bond Future	6,344.7000	6.3447	6,354.7800	6.3548	0.159	0	0	0
2017-11-29	2037	01/02/2018	9.82	Put	Bond Future	3,021.4100	3.0214	3,724.5900	3.7246	23.273	0	0	0
2017-11-29	2037	01/02/2018			Bond Future	10.0673	86.9816	10.2081	85.9323	1.399	0.0000	0.0000	54,223
2017-11-29	2037	01/02/2018	9.88	Put	Bond Future	2,726.0600	2.7261	3,391.7800	3.3918	24.421	0	0	0
2017-11-29	2037	01/02/2018	9.88	Call	Bond Future	1,298.6300	1.2986	915.0800	0.9151	(29.535)	0	0	2,000
2017-11-29	2037	01/02/2018	9.82	Call	Bond Future	1,129.0500	1.1291	782.9600	0.7830	(30.653)	0	0	0
2017-11-29	2037	01/02/2018	9.81	Put	Bond Future	3,072.5200	3.0725	3,781.8200	3.7818	23.085	0	0	0
2017-11-29	2037	01/02/2018	9.83	Call	Bond Future	1,156.2200	1.1562	803.9700	0.8040	(30.466)	0	0	0
2017-11-29	2037	01/02/2018	9.83	Put	Bond Future	2,970.8300	2.9708	3,667.8500	3.6679	23.462	0	0	0
2017-11-29	2037	01/02/2018	9.81	Call	Bond Future	1,102.3000	1.1023	762.3300	0.7623	(30.842)	0	0	0
2017-11-29	2037	01/02/2018	10.32	Call	Bond Future	3,004.0800	3.0041	2,338.5800	2.3386	(22.153)	0	0	0
2017-11-29	2037	01/02/2018	10.32	Put	Bond Future	1,135.2300	1.1352	1,519.0000	1.5190	33.805	0	0	2,000
2017-11-29	2037	01/02/2018	10.72	Call	Bond Future	5,128.9600	5.1290	4,264.3700	4.2644	(16.857)	0	0	0
2017-11-29	2037	01/02/2018	10.72	Put	Bond Future	428.3000	0.4283	612.9800	0.6130	43.119	0	0	2,000
2017-11-29	2037	03/05/2018	9.99	Call	Bond Future	2,710.7100	2.7107	2,234.1500	2.2341	(17.581)	0	0	0
2017-11-29	2037	03/05/2018	9.97	Put	Bond Future	3,930.6400	3.9306	4,531.0700	4.5311	15.276	0	0	0
2017-11-29	2037	03/05/2018			Bond Future	10.1413	88.6040	10.2867	87.5349	1.434	0.0000	0.0000	0
2017-11-29	2037	03/05/2018	9.99	Put	Bond Future	3,845.6100	3.8456	4,438.1300	4.4381	15.408	0	0	0
2017-11-29	2037	03/05/2018	9.97	Call	Bond Future	2,644.0100	2.6440	2,175.3600	2.1754	(17.725)	0	0	0
2017-11-29	2037	03/05/2018	9.98	Put	Bond Future	3,887.8400	3.8878	4,484.3200	4.4843	15.342	0	0	0
2017-11-29	2037	03/05/2018	9.98	Call	Bond Future	2,677.1300	2.6771	2,204.5300	2.2045	(17.653)	0	0	0
2017-11-29	2037	02/08/2018	9.96	Put	Bond Future	5,071.4100	5.0714	5,687.0800	5.6871	12.140	0	0	0
2017-11-29	2037	02/08/2018	9.95	Call	Bond Future	3,139.5800	3.1396	2,669.5900	2.6696	(14.970)	0	0	0
2017-11-29	2037	02/08/2018			Bond Future	10.2151	86.0313	10.3653	84.9424	1.470	0.0000	0.0000	0
2017-11-29	2037	02/08/2018	9.96	Call	Bond Future	3,171.4300	3.1714	2,698.2300	2.6982	(14.921)	0	0	0
2017-11-29	2037	02/08/2018	9.95	Put	Bond Future	5,115.3600	5.1154	5,734.2400	5.7342	12.098	0	0	0
2017-11-29	2037	02/08/2018	9.97	Call	Bond Future	3,203.7300	3.2037	2,727.3100	2.7273	(14.871)	0	0	0
2017-11-29	2037	02/08/2018	9.97	Put	Bond Future	5,028.0100	5.0280	5,640.4600	5.6405	12.181	0	0	0
2017-11-29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	01/02/2018	136.95	Put	Bond Future	17,030.0900	17.0301	16,850.7000	16.8507	(1.053)	0	0	0
2017-11-29	2038	01/02/2018			Bond Future	119.9199	119.9199	120.0993	120.0993	0.150	0.0000	0.0000	19,048
2017-11-29	2038	01/02/2018	136.94	Put	Bond Future	17,020.0900	17.0201	16,840.7000	16.8407	(1.054)	0	0	0
2017-11-29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	01/02/2018	136.93	Put	Bond Future	17,010.0900	17.0101	16,830.7000	16.8307	(1.055)	0	0	0
2017-11-29	2038	03/05/2018	132.28	Put	Bond Future	10,113.1300	10.1131	9,931.4400	9.9314	(1.797)	0	0	0
2017-11-29	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	03/05/2018			Bond Future	122.1669	122.1669	122.3486	122.3486	0.149	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
2017-11-29	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	03/05/2018	132.27	Put	Bond Future	10,103.1300	10.1031	9,921.4400	9.9214	(1.798)	0	0	0
2017-11-29	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	03/05/2018	132.29	Put	Bond Future	10,123.1300	10.1231	9,941.4400	9.9414	(1.795)	0	0	0
2017-11-29	2038	02/08/2018	134.55	Put	Bond Future	10,085.6200	10.0856	9,900.0700	9.9001	(1.840)	0	0	0
2017-11-29	2038	02/08/2018			Bond Future	124.4644	124.4644	124.6499	124.6499	0.149	0.0000	0.0000	0
2017-11-29	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	02/08/2018	134.54	Put	Bond Future	10,075.6200	10.0756	9,890.0700	9.8901	(1.842)	0	0	0
2017-11-29	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2038	02/08/2018	134.53	Put	Bond Future	10,065.6200	10.0656	9,880.0700	9.8801	(1.843)	0	0	0
2017-11-29	2040	01/02/2018	9.89	Call	Bond Future	1,152.6900	1.1527	798.3400	0.7983	(30.741)	0	0	0
2017-11-29	2040	01/02/2018			Bond Future	10.1629	89.9975	10.3037	88.8829	1.385	0.0000	0.0000	25,992
2017-11-29	2040	01/02/2018	9.87	Call	Bond Future	1,098.0400	1.0980	756.3800	0.7564	(31.115)	0	0	0
2017-11-29	2040	01/02/2018	9.87	Put	Bond Future	3,491.9100	3.4919	4,264.8300	4.2648	22.135	0	0	0
2017-11-29	2040	01/02/2018	9.88	Put	Bond Future	3,435.6400	3.4356	4,202.2300	4.2022	22.313	0	0	0
2017-11-29	2040	01/02/2018	9.89	Put	Bond Future	3,379.8100	3.3798	4,140.0400	4.1400	22.493	0	0	0
2017-11-29	2040	01/02/2018	9.88	Call	Bond Future	1,125.2100	1.1252	777.2200	0.7772	(30.927)	0	0	0
2017-11-29	2040	03/05/2018	10.08	Put	Bond Future	4,133.3800	4.1334	4,764.2600	4.7643	15.263	0	0	0
2017-11-29	2040	03/05/2018			Bond Future	10.2375	91.6761	10.3829	90.5405	1.420	0.0000	0.0000	0
2017-11-29	2040	03/05/2018	10.07	Call	Bond Future	2,840.2300	2.8402	2,339.6800	2.3397	(17.624)	0	0	0
2017-11-29	2040	03/05/2018	10.07	Put	Bond Future	4,178.9000	4.1789	4,813.9600	4.8140	15.197	0	0	0
2017-11-29	2040	03/05/2018	10.08	Call	Bond Future	2,875.5400	2.8755	2,370.8100	2.3708	(17.553)	0	0	0
2017-11-29	2040	03/05/2018	10.06	Call	Bond Future	2,804.9300	2.8049	2,308.5800	2.3086	(17.696)	0	0	0
2017-11-29	2040	03/05/2018	10.06	Put	Bond Future	4,224.5400	4.2245	4,863.8000	4.8638	15.132	0	0	0
2017-11-29	2040	02/08/2018	10.04	Call	Bond Future	3,367.1900	3.3672	2,867.7500	2.8677	(14.833)	0	0	0
2017-11-29	2040	02/08/2018	10.03	Put	Bond Future	5,574.8100	5.5748	6,235.4400	6.2354	11.850	0	0	0
2017-11-29	2040	02/08/2018			Bond Future	10.3120	88.9115	10.4621	87.7548	1.456	0.0000	0.0000	0
2017-11-29	2040	02/08/2018	10.05	Call	Bond Future	3,400.9700	3.4010	2,898.1600	2.8982	(14.784)	0	0	0
2017-11-29	2040	02/08/2018	10.05	Put	Bond Future	5,480.2200	5.4802	6,134.0900	6.1341	11.931	0	0	0
2017-11-29	2040	02/08/2018	10.04	Put	Bond Future	5,527.3700	5.5274	6,184.6100	6.1846	11.891	0	0	0
2017-11-29	2040	02/08/2018	10.03	Call	Bond Future	3,333.5900	3.3336	2,837.5400	2.8375	(14.880)	0	0	0
2017-11-29	2044	01/02/2018	9.90	Put	Bond Future	3,594.5800	3.5946	4,378.0300	4.3780	21.795	0	0	0
2017-11-29	2044	01/02/2018	9.89	Call	Bond Future	1,042.7200	1.0427	714.1700	0.7142	(31.509)	0	0	0
2017-11-29	2044	01/02/2018			Bond Future	10.2068	86.9433	10.3476	85.8250	1.379	0.0000	0.0000	18,064
2017-11-29	2044	01/02/2018	9.90	Call	Bond Future	1,069.0000	1.0690	734.2000	0.7342	(31.319)	0	0	0
2017-11-29	2044	01/02/2018	9.89	Put	Bond Future	3,652.7400	3.6527	4,442.4400	4.4424	21.619	0	0	0
2017-11-29	2044	01/02/2018	9.91	Call	Bond Future	1,095.5900	1.0956	754.5100	0.7545	(31.132)	0	0	0
2017-11-29	2044	01/02/2018	9.91	Put	Bond Future	3,536.8800	3.5369	4,314.0500	4.3140	21.973	0	0	0
2017-11-29	2044	03/05/2018	10.10	Call	Bond Future	2,817.7300	2.8177	2,319.5500	2.3196	(17.680)	0	0	0
2017-11-29	2044	03/05/2018	10.09	Put	Bond Future	4,310.0000	4.3100	4,955.3600	4.9554	14.974	0	0	0
2017-11-29	2044	03/05/2018			Bond Future	10.2797	88.5649	10.4250	87.4256	1.413	0.0000	0.0000	0
2017-11-29	2044	03/05/2018	10.11	Call	Bond Future	2,853.1100	2.8531	2,350.7300	2.3507	(17.608)	0	0	0
2017-11-29	2044	03/05/2018	10.11	Put	Bond Future	4,217.0900	4.2171	4,854.0500	4.8540	15.104	0	0	0
2017-11-29	2044	03/05/2018	10.10	Put	Bond Future	4,263.2500	4.2632	4,904.4100	4.9044	15.039	0	0	0
2017-11-29	2044	03/05/2018	10.09	Call	Bond Future	2,782.8200	2.7828	2,288.8400	2.2888	(17.751)	0	0	0

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2017-11-29	2044	02/08/2018	10.07	Call	Bond Future	3,352.5800	3.3526	2,853.8400	2.8538	(14.876)	0	0	0
2017-11-29	2044	02/08/2018			Bond Future	10.3524	85.8663	10.5024	84.7058	1.449	0.0000	0.0000	0
2017-11-29	2044	02/08/2018	10.05	Call	Bond Future	3,285.3700	3.2854	2,793.4300	2.7934	(14.974)	0	0	0
2017-11-29	2044	02/08/2018	10.05	Put	Bond Future	5,709.5800	5.7096	6,378.2000	6.3782	11.710	0	0	0
2017-11-29	2044	02/08/2018	10.07	Put	Bond Future	5,612.8700	5.6129	6,274.6900	6.2747	11.791	0	0	0
2017-11-29	2044	02/08/2018	10.06	Call	Bond Future	3,319.0200	3.3190	2,823.6800	2.8237	(14.924)	0	0	0
2017-11-29	2044	02/08/2018	10.06	Put	Bond Future	5,661.2100	5.6612	6,326.4300	6.3264	11.750	0	0	0
2017-11-29	2046	01/02/2018	132.92	Put	Bond Future	18,453.6300	18.4536	18,238.8700	18.2389	(1.164)	0	0	0
2017-11-29	2046	01/02/2018			Bond Future	114.4664	114.4664	114.6811	114.6811	0.188	0.0000	0.0000	21,177
2017-11-29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	01/02/2018	132.91	Put	Bond Future	18,443.6300	18.4436	18,228.8700	18.2289	(1.164)	0	0	0
2017-11-29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	01/02/2018	132.90	Put	Bond Future	18,433.6300	18.4336	18,218.8700	18.2189	(1.165)	0	0	0
2017-11-29	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	03/05/2018			Bond Future	115.0114	115.0114	115.2291	115.2291	0.189	0.0000	0.0000	0
2017-11-29	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	03/05/2018	127.93	Put	Bond Future	12,918.6100	12.9186	12,700.9100	12.7009	(1.685)	0	0	0
2017-11-29	2046	03/05/2018	127.95	Put	Bond Future	12,938.6100	12.9386	12,720.9100	12.7209	(1.683)	0	0	0
2017-11-29	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	03/05/2018	127.94	Put	Bond Future	12,928.6100	12.9286	12,710.9100	12.7109	(1.684)	0	0	0
2017-11-29	2046	02/08/2018	128.78	Put	Bond Future	11,558.5900	11.5586	11,336.3100	11.3363	(1.923)	0	0	0
2017-11-29	2046	02/08/2018			Bond Future	117.2214	117.2214	117.4437	117.4437	0.190	0.0000	0.0000	0
2017-11-29	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2046	02/08/2018	128.77	Put	Bond Future	11,548.5900	11.5486	11,326.3100	11.3263	(1.925)	0	0	0
2017-11-29	2046	02/08/2018	128.79	Put	Bond Future	11,568.5900	11.5686	11,346.3100	11.3463	(1.921)	0	0	0
2017-11-29	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	01/02/2018	140.23	Put	Bond Future	22,398.5400	22.3985	22,153.3000	22.1533	(1.095)	0	0	0
2017-11-29	2050	01/02/2018			Bond Future	117.8315	117.8315	118.0767	118.0767	0.208	0.0000	0.0000	24,130
2017-11-29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	01/02/2018	140.25	Put	Bond Future	22,418.5400	22.4185	22,173.3000	22.1733	(1.094)	0	0	0
2017-11-29	2050	01/02/2018	140.24	Put	Bond Future	22,408.5400	22.4085	22,163.3000	22.1633	(1.094)	0	0	0
2017-11-29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	03/05/2018	135.62	Put	Bond Future	15,580.5300	15.5805	15,331.7400	15.3317	(1.597)	0	0	0
2017-11-29	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	03/05/2018			Bond Future	120.0395	120.0395	120.2883	120.2883	0.207	0.0000	0.0000	0
2017-11-29	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	03/05/2018	135.61	Put	Bond Future	15,570.5300	15.5705	15,321.7400	15.3217	(1.598)	0	0	0
2017-11-29	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	03/05/2018	135.63	Put	Bond Future	15,590.5300	15.5905	15,341.7400	15.3417	(1.596)	0	0	0
2017-11-29	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	02/08/2018	137.54	Put	Bond Future	16,927.2500	16.9272	16,673.2900	16.6733	(1.500)	0	0	0
2017-11-29	2050	02/08/2018	137.52	Put	Bond Future	16,907.2500	16.9072	16,653.2900	16.6533	(1.502)	0	0	0
2017-11-29	2050	02/08/2018			Bond Future	120.6127	120.6127	120.8667	120.8667	0.211	0.0000	0.0000	0

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2017-11-29	2050	02/08/2018	137.53	Put	Bond Future	16,917.2500	16.9172	16,663.2900	16.6633	(1.501)	0	0	0
2017-11-29	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	AL37	01/02/2018			Index Future	556.4570	556.4570	554.9040	554.9040	(0.279)	0.0000	0.0000	0
2017-11-29	AL37	03/05/2018			Index Future	566.8380	566.8380	565.2540	565.2540	(0.279)	0.0000	0.0000	0
2017-11-29	AL37	02/08/2018			Index Future	577.6090	577.6090	575.9970	575.9970	(0.279)	0.0000	0.0000	0
2017-11-29	AL7T	01/02/2018			Index Future	634.3660	634.3660	630.4520	630.4520	(0.617)	0.0000	0.0000	0
2017-11-29	AL7T	03/05/2018			Index Future	646.2000	646.2000	642.2120	642.2120	(0.617)	0.0000	0.0000	0
2017-11-29	AL7T	02/08/2018			Index Future	658.4790	658.4790	654.4180	654.4180	(0.617)	0.0000	0.0000	0
2017-11-29	ALBI	01/02/2018			Index Future	572.4740	572.4740	567.3430	567.3430	(0.896)	0.0000	0.0000	762
2017-11-29	ALBI	03/05/2018			Index Future	583.1530	583.1530	577.9250	577.9250	(0.897)	0.0000	0.0000	0
2017-11-29	ALBI	02/08/2018			Index Future	594.2340	594.2340	588.9090	588.9090	(0.896)	0.0000	0.0000	0
2017-11-29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-11-29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-11-29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	EL28	01/02/2018			Bond Future	124.7808		124.8883		0.086	0.0000	0.0000	0
2017-11-29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	01/02/2018	132.29	Put	Bond Future	7,509.1500	7.5091	7,401.6600	7.4017	(1.431)	0	0	0
2017-11-29	EL28	01/02/2018	132.31	Put	Bond Future	7,529.1500	7.5291	7,421.6600	7.4217	(1.428)	0	0	0
2017-11-29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	01/02/2018	132.30	Put	Bond Future	7,519.1500	7.5191	7,411.6600	7.4117	(1.430)	0	0	0
2017-11-29	EL28	03/05/2018	133.20	Put	Bond Future	7,840.5800	7.8406	7,732.1500	7.7322	(1.383)	0	0	0
2017-11-29	EL28	03/05/2018			Bond Future	125.3594	125.3594	125.4678	125.4678	0.086	0.0000	0.0000	0
2017-11-29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	03/05/2018	133.19	Put	Bond Future	7,830.5800	7.8306	7,722.1500	7.7222	(1.385)	0	0	0
2017-11-29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	03/05/2018	133.18	Put	Bond Future	7,820.5800	7.8206	7,712.1500	7.7122	(1.386)	0	0	0
2017-11-29	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	02/08/2018			Bond Future	127.7683	127.7683	127.8792	127.8792	0.087	0.0000	0.0000	0
2017-11-29	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	02/08/2018	134.93	Put	Bond Future	7,161.7400	7.1617	7,050.7800	7.0508	(1.549)	0	0	0
2017-11-29	EL28	02/08/2018	134.95	Put	Bond Future	7,181.7400	7.1817	7,070.7800	7.0708	(1.545)	0	0	0
2017-11-29	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	EL28	02/08/2018	134.94	Put	Bond Future	7,171.7400	7.1717	7,060.7800	7.0608	(1.547)	0	0	0
2017-11-29	ES33	01/02/2018	11.00	Put	Bond Future	1,085.5300	1.0855	1,887.7200	1.8877	73.898	0	0	0
2017-11-29	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	01/02/2018			Bond Future	11.1854	76.0487	11.3251	75.2465	1.249	0.0000	0.0000	9,466
2017-11-29	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	01/02/2018	10.99	Put	Bond Future	1,144.7600	1.1448	1,946.9500	1.9469	70.075	0	0	0
2017-11-29	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	01/02/2018	11.01	Put	Bond Future	1,026.3800	1.0264	1,828.5700	1.8286	78.157	0	0	0
2017-11-29	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	03/05/2018	11.20	Put	Bond Future	567.3500	0.5673	1,384.6600	1.3847	144.057	0	0	0
2017-11-29	ES33	03/05/2018			Bond Future	11.2991	73.6757	11.4438	72.8584	1.281	0.0000	0.0000	0
2017-11-29	ES33	03/05/2018	11.22	Put	Bond Future	452.2800	0.4523	1,269.5900	1.2696	180.709	0	0	0
2017-11-29	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	03/05/2018	11.21	Put	Bond Future	509.7800	0.5098	1,327.0900	1.3271	160.326	0	0	0
2017-11-29	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	02/08/2018	11.15	Put	Bond Future	1,483.1900	1.4832	2,315.6600	2.3157	56.127	0	0	0
2017-11-29	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	02/08/2018			Bond Future	11.4109	75.0756	11.5608	74.2431	1.314	0.0000	0.0000	0
2017-11-29	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	02/08/2018	11.14	Put	Bond Future	1,540.9400	1.5409	2,373.4100	2.3734	54.024	0	0	0
2017-11-29	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	ES33	02/08/2018	11.16	Put	Bond Future	1,425.5000	1.4255	2,257.9700	2.2580	58.398	0	0	0
2017-11-29	ES42	01/02/2018			Bond Future	11.4329	78.4843	11.5727	77.5899	1.223	0.0000	0.0000	7,957
2017-11-29	ES42	03/05/2018			Bond Future	11.5486	75.6869	11.6937	74.7758	1.256	0.0000	0.0000	0
2017-11-29	ES42	02/08/2018			Bond Future	11.6606	77.1251	11.8109	76.1969	1.289	0.0000	0.0000	0
2017-11-29	GOVI	01/02/2018	581.04	Put	GOVI	103,250.0000	10.3250	155,120.0000	15.5120	50.237	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	GOVI	01/02/2018			GOVI	570.7150	570.7150	565.5280	565.5280	(0.909)	0.0000	0.0000	780
2017-11-29	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	01/02/2018	581.03	Put	GOVI	103,150.0000	10.3150	155,020.0000	15.5020	50.286	0	0	0
2017-11-29	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	01/02/2018	581.02	Put	GOVI	103,050.0000	10.3050	154,920.0000	15.4920	50.335	0	0	0
2017-11-29	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	03/05/2018			GOVI	581.3610	581.3610	576.0760	576.0760	(0.909)	0.0000	0.0000	0
2017-11-29	GOVI	03/05/2018	590.27	Put	GOVI	89,090.0000	8.9090	141,940.0000	14.1940	59.322	0	0	0
2017-11-29	GOVI	03/05/2018	590.29	Put	GOVI	89,290.0000	8.9290	142,140.0000	14.2140	59.189	0	0	0
2017-11-29	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	03/05/2018	590.28	Put	GOVI	89,190.0000	8.9190	142,040.0000	14.2040	59.256	0	0	0
2017-11-29	GOVI	02/08/2018	605.72	Put	GOVI	133,110.0000	13.3110	186,950.0000	18.6950	40.448	0	0	0
2017-11-29	GOVI	02/08/2018			GOVI	592.4090	592.4090	587.0250	587.0250	(0.909)	0.0000	0.0000	0
2017-11-29	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	02/08/2018	605.71	Put	GOVI	133,010.0000	13.3010	186,850.0000	18.6850	40.478	0	0	0
2017-11-29	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	GOVI	02/08/2018	605.70	Put	GOVI	132,910.0000	13.2910	186,750.0000	18.6750	40.509	0	0	0
2017-11-29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-11-29	IGOV	01/02/2018			Index Future	241.7860	241.7860	242.0110	242.0110	0.093	0.0000	0.0000	876
2017-11-29	IGOV	03/05/2018			Index Future	246.3170	246.3170	246.5440	246.5440	0.092	0.0000	0.0000	272
2017-11-29	IGOV	02/08/2018			Index Future	251.0500	251.0500	251.2820	251.2820	0.092	0.0000	0.0000	0
2017-11-29	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-11-29	IS01	15/03/2018			Interest Rate Swap	99.7254	99.7254	99.7266	99.7266	0.001	0.0000	0.0000	0
2017-11-29	IS01	21/06/2018			Interest Rate Swap	99.9317	99.9317	99.9461	99.9461	0.014	0.0000	0.0000	0
2017-11-29	IS01	20/09/2018			Interest Rate Swap	100.1795	100.1795	100.2006	100.2006	0.021	0.0000	0.0000	0
2017-11-29	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-11-29	IS02	16/03/2018			Interest Rate Swap	99.0069	99.0069	99.0085	99.0085	0.002	0.0000	0.0000	0
2017-11-29	IS02	15/06/2018			Interest Rate Swap	98.6236	98.6236	98.6354	98.6354	0.012	0.0000	0.0000	0
2017-11-29	IS02	21/09/2018			Interest Rate Swap	98.6476	98.6476	98.6693	98.6693	0.022	0.0000	0.0000	0
2017-11-29	IS02	21/12/2018			Interest Rate Swap	99.1600	99.1600	99.1800	99.1800	0.020	0.0000	0.0000	0
2017-11-29	IS02	15/03/2019			Interest Rate Swap	99.6699	99.6699	99.6987	99.6987	0.029	0.0000	0.0000	0
2017-11-29	IS02	21/06/2019			Interest Rate Swap	100.1933	100.1933	100.2341	100.2341	0.041	0.0000	0.0000	0
2017-11-29	IS02	20/09/2019			Interest Rate Swap	100.7424	100.7424	100.7876	100.7876	0.045	0.0000	0.0000	0
2017-11-29	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	IS05	17/12/2020			Interest Rate Swap	97.5908	97.5908	97.7395	97.7395	0.152	0.0000	0.0000	0
2017-11-29	IS05	16/03/2021			Interest Rate Swap	96.9250	96.9250	97.1011	97.1011	0.182	0.0000	0.0000	0
2017-11-29	IS05	15/06/2021			Interest Rate Swap	96.2313	96.2313	96.4351	96.4351	0.212	0.0000	0.0000	0
2017-11-29	IS05	21/09/2021			Interest Rate Swap	96.5079	96.5079	96.7413	96.7413	0.242	0.0000	0.0000	0
2017-11-29	IS05	21/12/2021			Interest Rate Swap	98.7794	98.7794	99.0360	99.0360	0.260	0.0000	0.0000	51

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	IS05	15/03/2022			Interest Rate Swap	99.0064	99.0064	99.2832	99.2832	0.280	0.0000	0.0000	0
2017-11-29	IS05	21/06/2022			Interest Rate Swap	100.2825	100.2825	100.5818	100.5818	0.299	0.0000	0.0000	0
2017-11-29	IS05	20/09/2022			Interest Rate Swap	102.5483	102.5483	102.8650	102.8650	0.309	0.0000	0.0000	0
2017-11-29	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	IS10	17/12/2025			Interest Rate Swap	97.9859	97.9859	98.5492	98.5492	0.575	0.0000	0.0000	0
2017-11-29	IS10	16/03/2026			Interest Rate Swap	95.0836	95.0836	95.6699	95.6699	0.617	0.0000	0.0000	0
2017-11-29	IS10	15/06/2026			Interest Rate Swap	93.8933	93.8933	94.4959	94.4959	0.642	0.0000	0.0000	0
2017-11-29	IS10	21/09/2026			Interest Rate Swap	96.0422	96.0422	96.6545	96.6545	0.638	0.0000	0.0000	0
2017-11-29	IS10	21/12/2026			Interest Rate Swap	99.7758	99.7758	100.3938	100.3938	0.619	0.0000	0.0000	0
2017-11-29	IS10	15/03/2027			Interest Rate Swap	98.4045	98.4045	99.0458	99.0458	0.652	0.0000	0.0000	0
2017-11-29	IS10	21/06/2027			Interest Rate Swap	100.4490	100.4490	101.1092	101.1092	0.657	0.0000	0.0000	0
2017-11-29	IS10	20/09/2027			Interest Rate Swap	104.1094	104.1094	104.7779	104.7779	0.642	0.0000	0.0000	0
2017-11-29	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-11-29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-11-29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-11-29	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017-11-29	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017-11-29	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017-11-29	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017-11-29	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-11-29	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-29	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-11-29	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-29	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017-11-29	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-29	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017-11-29	R023	01/02/2018	8.33	Put	Bond Future	1,417.5000	1.4175	1,630.0500	1.6300	14.995	0	0	0
2017-11-29	R023	01/02/2018			Bond Future	8.5592	100.1272	8.6404	99.8065	0.948	0.0000	0.0000	61,187
2017-11-29	R023	01/02/2018	8.32	Call	Bond Future	491.3300	0.4913	385.3900	0.3854	(21.562)	0	0	0
2017-11-29	R023	01/02/2018	8.32	Put	Bond Future	1,443.8800	1.4439	1,658.5600	1.6586	14.868	0	0	0
2017-11-29	R023	01/02/2018	8.33	Call	Bond Future	505.0000	0.5050	396.9300	0.3969	(21.400)	0	0	0
2017-11-29	R023	01/02/2018	8.31	Call	Bond Future	477.7700	0.4778	373.9500	0.3740	(21.730)	0	0	0
2017-11-29	R023	01/02/2018	8.31	Put	Bond Future	1,470.3900	1.4704	1,687.1900	1.6872	14.744	0	0	0
2017-11-29	R023	03/05/2018	8.27	Call	Bond Future	778.3500	0.7783	665.4600	0.6655	(14.504)	0	0	0
2017-11-29	R023	03/05/2018			Bond Future	8.6200	98.0650	8.7064	97.7382	1.001	0.0000	0.0000	0
2017-11-29	R023	03/05/2018	8.27	Put	Bond Future	2,117.6100	2.1176	2,331.5300	2.3315	10.102	0	0	0
2017-11-29	R023	03/05/2018	8.28	Call	Bond Future	791.9900	0.7920	677.7000	0.6777	(14.431)	0	0	0
2017-11-29	R023	03/05/2018	8.29	Put	Bond Future	2,068.1700	2.0682	2,279.2800	2.2793	10.208	0	0	0
2017-11-29	R023	03/05/2018	9.19	Call	Bond Future	2,704.5000	2.7045	2,465.0200	2.4650	(8.855)	0	0	0
2017-11-29	R023	03/05/2018	9.19	Put	Bond Future	571.5400	0.5715	658.8700	0.6589	15.280	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	R023	03/05/2018	8.28	Put	Bond Future	2,092.6800		2.0927	2,305.2000	2.3052	10.155	0	0	0
2017-11-29	R023	03/05/2018	8.29	Call	Bond Future	806.0300		0.8060	690.3300	0.6903	(14.354)	0	0	0
2017-11-29	R035	01/02/2018	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	01/02/2018	9.73	Put	Bond Future	2,042.6000		2.0426	3,019.5700	3.0196	47.830	0	0	0
2017-11-29	R035	01/02/2018			Bond Future	9.9962		94.7944	10.1267	93.8174	1.306	0.0000	0.0000	53,530
2017-11-29	R035	01/02/2018	9.75	Put	Bond Future	1,886.7000		1.8867	2,863.6700	2.8637	51.782	0	0	0
2017-11-29	R035	01/02/2018	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	01/02/2018	9.74	Put	Bond Future	1,964.6000		1.9646	2,941.5700	2.9416	49.729	0	0	0
2017-11-29	R035	01/02/2018	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	03/05/2018	9.91	Put	Bond Future	1,186.9500		1.1869	2,182.2900	2.1823	83.857	0	0	0
2017-11-29	R035	03/05/2018			Bond Future	10.0679		92.0622	10.2028	91.0668	1.340	0.0000	0.0000	0
2017-11-29	R035	03/05/2018	9.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	03/05/2018	9.90	Put	Bond Future	1,262.9100		1.2629	2,258.2500	2.2582	78.813	0	0	0
2017-11-29	R035	03/05/2018	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	03/05/2018	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R035	03/05/2018	9.89	Put	Bond Future	1,338.9600		1.3390	2,334.3000	2.3343	74.337	0	0	0
2017-11-29	R186	01/02/2018	8.96	Call	Bond Future	822.1300		0.8221	600.1100	0.6001	(27.005)	0	0	0
2017-11-29	R186	01/02/2018	8.50	Put	Bond Future	4,787.2800		4.7873	5,411.8300	5.4118	13.046	0	0	0
2017-11-29	R186	01/02/2018	9.00	Call	Bond Future	911.6800		0.9117	672.2000	0.6722	(26.268)	0	0	0
2017-11-29	R186	01/02/2018	9.25	Call	Bond Future	1,614.6700		1.6147	1,260.1600	1.2602	(21.956)	0	0	0
2017-11-29	R186	01/02/2018			Bond Future	9.2125		109.0227	9.3234	108.3295	1.204	0.0000	0.0000	89,090
2017-11-29	R186	01/02/2018	8.50	Call	Bond Future	189.4000		0.1894	120.7500	0.1207	(36.246)	0	0	1,460
2017-11-29	R186	01/02/2018	7.75	Put	Bond Future	9,728.1500		9.7282	10,418.2900	10.4183	7.094	0	0	0
2017-11-29	R186	01/02/2018	7.75	Call	Bond Future	6.0400		0.0060	2.9800	0.0030	(50.662)	0	0	1,460
2017-11-29	R186	01/02/2018	8.97	Call	Bond Future	843.9800		0.8440	617.6300	0.6176	(26.819)	0	0	0
2017-11-29	R186	01/02/2018	8.96	Put	Bond Future	2,422.4700		2.4225	2,893.6500	2.8937	19.450	0	0	0
2017-11-29	R186	01/02/2018	9.00	Put	Bond Future	2,256.3900		2.2564	2,710.1100	2.7101	20.108	0	0	6,200
2017-11-29	R186	01/02/2018	8.75	Put	Bond Future	3,405.8700		3.4059	3,959.2300	3.9592	16.247	0	0	775
2017-11-29	R186	01/02/2018	9.25	Put	Bond Future	1,379.5800		1.3796	1,718.2700	1.7183	24.550	0	0	775
2017-11-29	R186	01/02/2018	8.97	Put	Bond Future	2,380.3400		2.3803	2,847.1900	2.8472	19.613	0	0	0
2017-11-29	R186	01/02/2018	8.98	Call	Bond Future	866.2100		0.8662	635.5100	0.6355	(26.633)	0	0	0
2017-11-29	R186	01/02/2018	8.98	Put	Bond Future	2,338.6300		2.3386	2,801.1300	2.8011	19.777	0	0	0
2017-11-29	R186	01/02/2018	8.75	Call	Bond Future	450.4000		0.4504	310.5600	0.3106	(31.048)	0	0	0
2017-11-29	R186	01/02/2018	9.65	Call	Bond Future	3,228.5700		3.2286	2,706.4000	2.7064	(16.173)	0	0	0
2017-11-29	R186	01/02/2018	9.65	Put	Bond Future	528.5400		0.5285	699.5700	0.6996	32.359	0	0	1,950
2017-11-29	R186	03/05/2018	10.14	Put	Bond Future	754.7100		0.7547	902.9000	0.9029	19.635	0	0	1,120
2017-11-29	R186	03/05/2018	8.92	Call	Bond Future	1,482.7200		1.4827	1,232.2800	1.2323	(16.891)	0	0	0
2017-11-29	R186	03/05/2018	8.91	Put	Bond Future	3,792.0100		3.7920	4,250.5800	4.2506	12.093	0	0	0
2017-11-29	R186	03/05/2018			Bond Future	9.2857		111.0563	9.4016	110.3500	1.249	0.0000	0.0000	0
2017-11-29	R186	03/05/2018	9.30	Put	Bond Future	2,422.4000		2.4224	2,771.9700	2.7720	14.431	0	0	0
2017-11-29	R186	03/05/2018	9.30	Call	Bond Future	2,509.9700		2.5100	2,153.2300	2.1532	(14.213)	0	0	1,120
2017-11-29	R186	03/05/2018	10.14	Call	Bond Future	5,817.1800		5.8172	5,259.0600	5.2591	(9.594)	0	0	0
2017-11-29	R186	03/05/2018	8.93	Call	Bond Future	1,505.6900		1.5057	1,252.5200	1.2525	(16.814)	0	0	0
2017-11-29	R186	03/05/2018	8.93	Put	Bond Future	3,711.6200		3.7116	4,164.7600	4.1648	12.209	0	0	0
2017-11-29	R186	03/05/2018	8.92	Put	Bond Future	3,751.5400		3.7515	4,207.4100	4.2074	12.152	0	0	0
2017-11-29	R186	03/05/2018	8.91	Call	Bond Future	1,460.2600		1.4603	1,212.5200	1.2125	(16.965)	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
2017-11-29	R186	03/05/2018	9.75	Call	Bond Future	4,123.7600	4.1238	3,647.9700	3.6480	(11.538)	0	0	0
2017-11-29	R186	03/05/2018	9.75	Put	Bond Future	1,331.9400	1.3319	1,562.4600	1.5625	17.307	0	0	3,200
2017-11-29	R197	01/02/2018	301.68	Put	Bond Future	9,517.2900	9.5173	9,396.1300	9.3961	(1.273)	0	0	0
2017-11-29	R197	01/02/2018			Bond Future	292.1627	292.1627	292.2839	292.2839	0.041	0.0000	0.0000	2,350
2017-11-29	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	01/02/2018	301.67	Put	Bond Future	9,507.2900	9.5073	9,386.1300	9.3861	(1.274)	0	0	0
2017-11-29	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	01/02/2018	301.66	Put	Bond Future	9,497.2900	9.4973	9,376.1300	9.3761	(1.276)	0	0	0
2017-11-29	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	03/05/2018			Bond Future	297.6373	297.6373	297.7582	297.7582	0.041	0.0000	0.0000	0
2017-11-29	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	03/05/2018	304.44	Put	Bond Future	6,802.7200	6.8027	6,681.8400	6.6818	(1.777)	0	0	0
2017-11-29	R197	03/05/2018	304.46	Put	Bond Future	6,822.7200	6.8227	6,701.8400	6.7018	(1.772)	0	0	0
2017-11-29	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R197	03/05/2018	304.45	Put	Bond Future	6,812.7200	6.8127	6,691.8400	6.6918	(1.774)	0	0	0
2017-11-29	R202	01/02/2018	249.07	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2017-11-29	R202	01/02/2018	249.06	Put	Bond Future	20,175.8800	20.1759	19,913.2800	19.9133	(1.302)	0	0	0
2017-11-29	R202	01/02/2018			Bond Future	228.8842	228.8842	229.1468	229.1468	0.115	0.0000	0.0000	22,205
2017-11-29	R202	01/02/2018	249.08	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2017-11-29	R202	01/02/2018	249.08	Put	Bond Future	20,195.8800	20.1959	19,933.2800	19.9333	(1.300)	0	0	0
2017-11-29	R202	01/02/2018	249.07	Put	Bond Future	20,185.8800	20.1859	19,923.2800	19.9233	(1.301)	0	0	0
2017-11-29	R202	01/02/2018	249.06	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2017-11-29	R202	03/05/2018	247.48	Put	Bond Future	14,402.9200	14.4029	14,144.5100	14.1445	(1.794)	0	0	0
2017-11-29	R202	03/05/2018	247.47	Call	Bond Future	95.9900	0.0960	103.2400	0.1032	7.553	0	0	0
2017-11-29	R202	03/05/2018			Bond Future	233.1728	233.1728	233.4384	233.4384	0.114	0.0000	0.0000	0
2017-11-29	R202	03/05/2018	247.48	Call	Bond Future	95.6800	0.0957	102.9100	0.1029	7.556	0	0	0
2017-11-29	R202	03/05/2018	247.47	Put	Bond Future	14,393.2300	14.3932	14,134.8400	14.1348	(1.795)	0	0	0
2017-11-29	R202	03/05/2018	247.49	Call	Bond Future	95.3700	0.0954	102.5800	0.1026	7.560	0	0	0
2017-11-29	R202	03/05/2018	247.49	Put	Bond Future	14,412.6100	14.4126	14,154.1800	14.1542	(1.793)	0	0	0
2017-11-29	R204	01/02/2018	7.27	Call	Bond Future	36.1300	0.0361	61.2000	0.0612	69.388	0	0	0
2017-11-29	R204	01/02/2018			Bond Future	7.6892	101.2756	7.5482	101.3928	(1.833)	0.0000	0.0000	42,225
2017-11-29	R204	01/02/2018	7.25	Call	Bond Future	33.1600	0.0332	56.7200	0.0567	71.049	0	0	0
2017-11-29	R204	01/02/2018	7.25	Put	Bond Future	399.0000	0.3990	305.3600	0.3054	(23.469)	0	0	0
2017-11-29	R204	01/02/2018	7.27	Put	Bond Future	385.2600	0.3853	293.1300	0.2931	(23.914)	0	0	0
2017-11-29	R204	01/02/2018	7.26	Call	Bond Future	34.5700	0.0346	58.8600	0.0589	70.263	0	0	0
2017-11-29	R204	01/02/2018	7.26	Put	Bond Future	392.0500	0.3920	299.1400	0.2991	(23.699)	0	0	0
2017-11-29	R204	03/05/2018	7.10	Put	Bond Future	449.3400	0.4493	358.9800	0.3590	(20.109)	0	0	0
2017-11-29	R204	03/05/2018			Bond Future	7.7550	103.1648	7.5558	103.2839	(2.569)	0.0000	0.0000	0
2017-11-29	R204	03/05/2018	7.09	Call	Bond Future	55.3300	0.0553	83.7000	0.0837	51.274	0	0	0
2017-11-29	R204	03/05/2018	7.09	Put	Bond Future	454.1200	0.4541	363.3000	0.3633	(19.999)	0	0	0
2017-11-29	R204	03/05/2018	7.10	Call	Bond Future	56.5700	0.0566	85.4000	0.0854	50.963	0	0	0
2017-11-29	R204	03/05/2018	7.08	Call	Bond Future	53.9300	0.0539	81.8000	0.0818	51.678	0	0	0
2017-11-29	R204	03/05/2018	7.08	Put	Bond Future	458.7400	0.4587	367.4200	0.3674	(19.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	R207	01/02/2018	7.61	Put	Bond Future	764.5100	0.7645	870.8300	0.8708	13.907	0	0	0
2017-11-29	R207	01/02/2018	7.60	Call	Bond Future	82.5900	0.0826	59.0600	0.0591	(28.490)	0	0	0
2017-11-29	R207	01/02/2018			Bond Future	7.9959	99.1173	8.0707	98.9866	0.935	0.0000	0.0000	46,865
2017-11-29	R207	01/02/2018	7.61	Call	Bond Future	86.2000	0.0862	61.8700	0.0619	(28.225)	0	0	0
2017-11-29	R207	01/02/2018	7.60	Put	Bond Future	778.5500	0.7786	885.6700	0.8857	13.759	0	0	0
2017-11-29	R207	01/02/2018	7.62	Call	Bond Future	89.8100	0.0898	64.6700	0.0647	(27.992)	0	0	0
2017-11-29	R207	01/02/2018	7.62	Put	Bond Future	750.4700	0.7505	855.9800	0.8560	14.059	0	0	0
2017-11-29	R207	03/05/2018	7.57	Call	Bond Future	182.9000	0.1829	149.8100	0.1498	(18.092)	0	0	0
2017-11-29	R207	03/05/2018	7.56	Put	Bond Future	977.3500	0.9773	1,078.1100	1.0781	10.310	0	0	0
2017-11-29	R207	03/05/2018			Bond Future	8.0766	100.9660	8.1633	100.8327	1.074	0.0000	0.0000	0
2017-11-29	R207	03/05/2018	7.58	Call	Bond Future	187.3000	0.1873	153.6300	0.1536	(17.977)	0	0	0
2017-11-29	R207	03/05/2018	7.58	Put	Bond Future	954.7900	0.9548	1,054.4100	1.0544	10.434	0	0	0
2017-11-29	R207	03/05/2018	7.57	Put	Bond Future	965.9300	0.9659	1,066.1300	1.0661	10.373	0	0	0
2017-11-29	R207	03/05/2018	7.56	Call	Bond Future	178.7800	0.1788	146.2500	0.1463	(18.196)	0	0	0
2017-11-29	R208	01/02/2018	7.85	Put	Bond Future	1,210.3700	1.2104	1,359.9100	1.3599	12.355	0	0	0
2017-11-29	R208	01/02/2018			Bond Future	8.2380	98.3274	8.3101	98.1361	0.875	0.0000	0.0000	34,724
2017-11-29	R208	01/02/2018	7.84	Call	Bond Future	167.1500	0.1671	126.5700	0.1266	(24.278)	0	0	0
2017-11-29	R208	01/02/2018	7.84	Put	Bond Future	1,231.1900	1.2312	1,381.8700	1.3819	12.239	0	0	0
2017-11-29	R208	01/02/2018	7.85	Call	Bond Future	173.2400	0.1732	131.5200	0.1315	(24.082)	0	0	0
2017-11-29	R208	01/02/2018	7.83	Call	Bond Future	161.2200	0.1612	121.7700	0.1218	(24.470)	0	0	0
2017-11-29	R208	01/02/2018	7.83	Put	Bond Future	1,252.1800	1.2522	1,403.9900	1.4040	12.124	0	0	0
2017-11-29	R208	03/05/2018	7.77	Call	Bond Future	301.9300	0.3019	253.1300	0.2531	(16.163)	0	0	0
2017-11-29	R208	03/05/2018			Bond Future	8.3043	96.7602	8.3834	96.5652	0.953	0.0000	0.0000	0
2017-11-29	R208	03/05/2018	7.77	Put	Bond Future	1,631.4700	1.6315	1,777.7000	1.7777	8.963	0	0	0
2017-11-29	R208	03/05/2018	7.78	Call	Bond Future	308.6500	0.3086	259.0400	0.2590	(16.073)	0	0	0
2017-11-29	R208	03/05/2018	7.79	Put	Bond Future	1,594.8500	1.5949	1,739.4500	1.7394	9.067	0	0	0
2017-11-29	R208	03/05/2018	7.78	Put	Bond Future	1,613.1000	1.6131	1,758.5200	1.7585	9.015	0	0	0
2017-11-29	R208	03/05/2018	7.79	Call	Bond Future	315.4800	0.3155	265.0500	0.2650	(15.985)	0	0	0
2017-11-29	R209	01/02/2018	9.72	Call	Bond Future	1,114.6300	1.1146	788.2600	0.7883	(29.281)	0	0	0
2017-11-29	R209	01/02/2018	9.73	Call	Bond Future	1,139.9600	1.1400	808.2500	0.8083	(29.098)	0	0	0
2017-11-29	R209	01/02/2018	9.71	Put	Bond Future	2,366.0300	2.3660	2,933.3500	2.9333	23.978	0	0	0
2017-11-29	R209	01/02/2018	10.10	Call	Bond Future	2,323.3000	2.3233	1,791.1000	1.7911	(22.907)	0	0	0
2017-11-29	R209	01/02/2018	9.85	Call	Bond Future	1,471.5300	1.4715	1,074.6000	1.0746	(26.974)	0	0	0
2017-11-29	R209	01/02/2018	9.33	Call	Bond Future	396.5700	0.3966	250.3600	0.2504	(36.869)	0	0	220
2017-11-29	R209	01/02/2018	10.22	Put	Bond Future	854.0800	0.8541	1,150.0900	1.1501	34.658	0	0	739
2017-11-29	R209	01/02/2018	9.75	Call	Bond Future	1,191.7000	1.1917	849.2600	0.8493	(28.735)	0	0	5,000
2017-11-29	R209	01/02/2018			Bond Future	9.9076	71.6674	10.0484	70.7790	1.421	0.0000	0.0000	153,934
2017-11-29	R209	01/02/2018	9.73	Put	Bond Future	2,285.5600	2.2856	2,842.2300	2.8422	24.356	0	0	0
2017-11-29	R209	01/02/2018	9.71	Call	Bond Future	1,089.6600	1.0897	768.6000	0.7686	(29.464)	0	0	0
2017-11-29	R209	01/02/2018	9.88	Call	Bond Future	1,562.4600	1.5625	1,149.0300	1.1490	(26.460)	0	0	0
2017-11-29	R209	01/02/2018	9.88	Put	Bond Future	1,738.7100	1.7387	2,213.6600	2.2137	27.316	0	0	220
2017-11-29	R209	01/02/2018	9.59	Call	Bond Future	817.9000	0.8179	558.5000	0.5585	(31.715)	0	0	0
2017-11-29	R209	01/02/2018	9.59	Put	Bond Future	2,886.5700	2.8866	3,515.5500	3.5156	21.790	0	0	377
2017-11-29	R209	01/02/2018	9.72	Put	Bond Future	2,325.5700	2.3256	2,887.5800	2.8876	24.167	0	0	0
2017-11-29	R209	01/02/2018	10.10	Put	Bond Future	1,113.6100	1.1136	1,469.7900	1.4698	31.984	0	0	3,000
2017-11-29	R209	01/02/2018	9.85	Put	Bond Future	1,840.0400	1.8400	2,331.4900	2.3315	26.709	0	0	7,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	R209	01/02/2018	9.33	Put	Bond Future	4,227.8800	4.2279	4,970.0500	4.9700	17.554	0	0	0
2017-11-29	R209	01/02/2018	10.22	Call	Bond Future	2,802.2700	2.8023	2,209.9000	2.2099	(21.139)	0	0	0
2017-11-29	R209	01/02/2018	9.75	Put	Bond Future	2,206.8900	2.2069	2,752.8300	2.7528	24.738	0	0	0
2017-11-29	R209	01/02/2018	10.00	Call	Bond Future	1,957.3300	1.9573	1,478.2600	1.4783	(24.476)	0	0	0
2017-11-29	R209	01/02/2018	10.00	Put	Bond Future	1,372.4100	1.3724	1,781.7200	1.7817	29.824	0	0	7,488
2017-11-29	R209	01/02/2018	9.89	Call	Bond Future	1,593.4000	1.5934	1,174.4700	1.1745	(26.292)	0	0	0
2017-11-29	R209	01/02/2018	9.89	Put	Bond Future	1,705.7400	1.7057	2,175.1900	2.1752	27.522	0	0	157
2017-11-29	R209	01/02/2018	9.32	Put	Bond Future	4,284.8700	4.2849	5,030.7000	5.0307	17.406	0	0	0
2017-11-29	R209	01/02/2018	9.32	Call	Bond Future	384.4800	0.3845	241.9300	0.2419	(37.076)	0	0	157
2017-11-29	R209	01/02/2018	9.87	Call	Bond Future	1,531.7600	1.5318	1,123.8300	1.1238	(26.631)	0	0	0
2017-11-29	R209	01/02/2018	9.87	Put	Bond Future	1,772.0100	1.7720	2,252.4600	2.2525	27.113	0	0	739
2017-11-29	R209	01/02/2018	9.52	Put	Bond Future	3,219.6400	3.2196	3,882.2600	3.8823	20.581	0	0	0
2017-11-29	R209	01/02/2018	9.52	Call	Bond Future	682.6700	0.6827	456.9100	0.4569	(33.070)	0	0	739
2017-11-29	R209	03/05/2018	10.73	Call	Bond Future	5,505.7000	5.5057	4,821.4000	4.8214	(12.429)	0	0	0
2017-11-29	R209	03/05/2018	9.75	Call	Bond Future	1,991.2000	1.9912	1,615.3500	1.6153	(18.876)	0	0	435
2017-11-29	R209	03/05/2018	10.00	Call	Bond Future	2,725.4800	2.7255	2,262.5500	2.2625	(16.985)	0	0	0
2017-11-29	R209	03/05/2018	9.85	Put	Bond Future	3,042.7500	3.0427	3,537.1200	3.5371	16.247	0	0	0
2017-11-29	R209	03/05/2018			Bond Future	9.9717	69.8549	10.1168	68.9498	1.455	0.0000	0.0000	0
2017-11-29	R209	03/05/2018	10.73	Put	Bond Future	965.8900	0.9659	1,186.7000	1.1867	22.861	0	0	435
2017-11-29	R209	03/05/2018	9.75	Put	Bond Future	3,409.3800	3.4094	3,938.6400	3.9386	15.524	0	0	0
2017-11-29	R209	03/05/2018	9.85	Call	Bond Future	2,269.5500	2.2696	1,858.8100	1.8588	(18.098)	0	0	0
2017-11-29	R209	03/05/2018	10.22	Call	Bond Future	3,472.1700	3.4722	2,935.0900	2.9351	(15.468)	0	0	0
2017-11-29	R209	03/05/2018	10.22	Put	Bond Future	1,934.0600	1.9341	2,302.0900	2.3021	19.029	0	0	435
2017-11-29	R209	03/05/2018	10.00	Put	Bond Future	2,547.5900	2.5476	2,989.7700	2.9898	17.357	0	0	5,000
2017-11-29	R209	03/05/2018	9.86	Call	Bond Future	2,298.4200	2.2984	1,884.1800	1.8842	(18.023)	0	0	0
2017-11-29	R209	03/05/2018	9.84	Call	Bond Future	2,240.7100	2.2407	1,833.4600	1.8335	(18.175)	0	0	0
2017-11-29	R209	03/05/2018	9.84	Put	Bond Future	3,078.0100	3.0780	3,575.8700	3.5759	16.175	0	0	0
2017-11-29	R209	03/05/2018	9.86	Put	Bond Future	3,007.6100	3.0076	3,498.4800	3.4985	16.321	0	0	0
2017-11-29	R209	02/08/2018	9.66	Call	Bond Future	2,418.6200	2.4186	2,048.0200	2.0480	(15.323)	0	0	435
2017-11-29	R209	02/08/2018	10.38	Call	Bond Future	4,627.2700	4.6273	4,067.5400	4.0675	(12.096)	0	0	0
2017-11-29	R209	02/08/2018	10.39	Put	Bond Future	2,489.7300	2.4897	2,849.4800	2.8495	14.449	0	0	0
2017-11-29	R209	02/08/2018			Bond Future	10.0330	71.1821	10.1824	70.2602	1.489	0.0000	0.0000	0
2017-11-29	R209	02/08/2018	10.84	Call	Bond Future	6,374.0700	6.3741	5,711.8100	5.7118	(10.390)	0	0	0
2017-11-29	R209	02/08/2018	10.84	Put	Bond Future	1,606.6500	1.6066	1,866.3100	1.8663	16.162	0	0	435
2017-11-29	R209	02/08/2018	10.21	Call	Bond Future	4,044.5700	4.0446	3,527.4900	3.5275	(12.785)	0	0	0
2017-11-29	R209	02/08/2018	10.21	Put	Bond Future	2,954.2400	2.9542	3,359.0800	3.3591	13.704	0	0	435
2017-11-29	R209	02/08/2018	9.66	Put	Bond Future	4,803.1500	4.8031	5,354.4700	5.3545	11.478	0	0	0
2017-11-29	R209	02/08/2018	10.38	Put	Bond Future	2,514.0000	2.5140	2,876.1900	2.8762	14.407	0	0	0
2017-11-29	R209	02/08/2018	10.39	Call	Bond Future	4,662.4500	4.6625	4,100.2800	4.1003	(12.057)	0	0	0
2017-11-29	R209	02/08/2018	10.40	Call	Bond Future	4,697.9700	4.6980	4,133.3600	4.1334	(12.018)	0	0	0
2017-11-29	R209	02/08/2018	10.40	Put	Bond Future	2,465.8800	2.4659	2,823.1900	2.8232	14.490	0	0	0
2017-11-29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R209	01/11/2018	9.34	Put	Bond Future	7,055.4500	7.0554	7,681.4000	7.6814	8.872	0	0	0
2017-11-29	R209	01/11/2018	1,016.00	Call	Bond Future	68,519.3400	68.5193	67,578.7500	67.5788	(1.373)	0	0	0
2017-11-29	R209	01/11/2018			Bond Future	10.0938	69.4072	10.2479	68.4666	1.527	0.0000	0.0000	0
2017-11-29	R209	01/11/2018	1,016.01	Call	Bond Future	68,519.3400	68.5193	67,578.7500	67.5788	(1.373)	0	0	0
2017-11-29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R209	01/11/2018	1,015.99	Call	Bond Future	68,519.3300	68.5193	67,578.7400	67.5787	(1.373)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	R209	01/11/2018	9.34	Call	Bond Future	2,163.6600	2.1637	1,849.0200	1.8490	(14.542)	0	0	435
2017-11-29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R209	01/11/2018	10.57	Call	Bond Future	5,682.8400	5.6828	5,093.1900	5.0932	(10.376)	0	0	0
2017-11-29	R209	01/11/2018	10.57	Put	Bond Future	2,837.2800	2.8373	3,188.2200	3.1882	12.369	0	0	435
2017-11-29	R209	01/11/2018	9.94	Call	Bond Future	3,654.8000	3.6548	3,202.9100	3.2029	(12.364)	0	0	0
2017-11-29	R209	01/11/2018	9.94	Put	Bond Future	4,612.9400	4.6129	5,101.6400	5.1016	10.594	0	0	435
2017-11-29	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R210	01/02/2018			Bond Future	181.1889	181.1889	181.3338	181.3338	0.080	0.0000	0.0000	2,159
2017-11-29	R210	01/02/2018	192.36	Put	Bond Future	11,171.0600	11.1711	11,026.1700	11.0262	(1.297)	0	0	0
2017-11-29	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R210	01/02/2018	192.38	Put	Bond Future	11,191.0600	11.1911	11,046.1700	11.0462	(1.295)	0	0	0
2017-11-29	R210	01/02/2018	192.37	Put	Bond Future	11,181.0600	11.1811	11,036.1700	11.0362	(1.296)	0	0	0
2017-11-29	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R210	03/05/2018	191.44	Put	Bond Future	9,281.0800	9.2811	9,135.1200	9.1351	(1.573)	0	0	0
2017-11-29	R210	03/05/2018			Bond Future	182.1589	182.1589	182.3049	182.3049	0.080	0.0000	0.0000	0
2017-11-29	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R210	03/05/2018	191.46	Put	Bond Future	9,301.0800	9.3011	9,155.1200	9.1551	(1.569)	0	0	0
2017-11-29	R210	03/05/2018	191.45	Put	Bond Future	9,291.0800	9.2911	9,145.1200	9.1451	(1.571)	0	0	0
2017-11-29	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	01/02/2018	154.71	Put	Bond Future	5,388.9300	5.3889	5,347.8200	5.3478	(0.763)	0	0	0
2017-11-29	R212	01/02/2018			Bond Future	149.3211	149.3211	149.3622	149.3622	0.028	0.0000	0.0000	4,967
2017-11-29	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	01/02/2018	154.70	Put	Bond Future	5,378.9300	5.3789	5,337.8200	5.3378	(0.764)	0	0	0
2017-11-29	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	01/02/2018	154.69	Put	Bond Future	5,368.9300	5.3689	5,327.8200	5.3278	(0.766)	0	0	0
2017-11-29	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	03/05/2018			Bond Future	152.1190	152.1190	152.1595	152.1595	0.027	0.0000	0.0000	0
2017-11-29	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	03/05/2018	154.28	Put	Bond Future	2,161.0500	2.1610	2,120.5100	2.1205	(1.876)	0	0	0
2017-11-29	R212	03/05/2018	154.30	Put	Bond Future	2,181.0500	2.1810	2,140.5100	2.1405	(1.859)	0	0	0
2017-11-29	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-29	R212	03/05/2018	154.29	Put	Bond Future	2,171.0500	2.1710	2,130.5100	2.1305	(1.867)	0	0	0
2017-11-29	R213	01/02/2018	9.42	Call	Bond Future	798.5400	0.7985	551.2600	0.5513	(30.967)	0	0	0
2017-11-29	R213	01/02/2018	9.41	Put	Bond Future	2,839.6200	2.8396	3,441.7500	3.4418	21.205	0	0	0
2017-11-29	R213	01/02/2018			Bond Future	9.7332	83.1002	9.8691	82.2555	1.395	0.0000	0.0000	58,332
2017-11-29	R213	01/02/2018	9.43	Call	Bond Future	818.7400	0.8187	566.7300	0.5667	(30.780)	0	0	0
2017-11-29	R213	01/02/2018	9.43	Put	Bond Future	2,750.1600	2.7502	3,342.8600	3.3429	21.551	0	0	0
2017-11-29	R213	01/02/2018	9.42	Put	Bond Future	2,794.7400	2.7947	3,392.1700	3.3922	21.377	0	0	0
2017-11-29	R213	01/02/2018	9.41	Call	Bond Future	778.5600	0.7786	535.9800	0.5360	(31.158)	0	0	0
2017-11-29	R213	03/05/2018	9.57	Put	Bond Future	3,345.9200	3.3459	3,854.7700	3.8548	15.208	0	0	0
2017-11-29	R213	03/05/2018	9.56	Call	Bond Future	1,875.0800	1.8751	1,526.6300	1.5266	(18.583)	0	0	0
2017-11-29	R213	03/05/2018			Bond Future	9.8011	81.1007	9.9415	80.2401	1.433	0.0000	0.0000	0
2017-11-29	R213	03/05/2018	9.57	Call	Bond Future	1,901.0600	1.9011	1,549.2900	1.5493	(18.504)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-29	R213	03/05/2018	9.56	Put	Bond Future	3,383.2700	3.3833	3,895.4400	3.8954	15.138	0	0	0
2017-11-29	R213	03/05/2018	9.58	Call	Bond Future	1,927.2500	1.9272	1,572.1500	1.5722	(18.425)	0	0	0
2017-11-29	R213	03/05/2018	9.58	Put	Bond Future	3,308.8600	3.3089	3,814.3800	3.8144	15.278	0	0	0
2017-11-29	R214	01/02/2018	9.84	Call	Bond Future	1,002.4700	1.0025	700.2800	0.7003	(30.145)	0	0	0
2017-11-29	R214	01/02/2018			Bond Future	10.0904	70.9394	10.2312	70.0302	1.395	0.0000	0.0000	50,361
2017-11-29	R214	01/02/2018	9.82	Call	Bond Future	955.9800	0.9560	664.2700	0.6643	(30.514)	0	0	0
2017-11-29	R214	01/02/2018	9.82	Put	Bond Future	2,760.7600	2.7608	3,378.2000	3.3782	22.365	0	0	0
2017-11-29	R214	01/02/2018	9.84	Put	Bond Future	2,671.1200	2.6711	3,278.0800	3.2781	22.723	0	0	0
2017-11-29	R214	01/02/2018	9.83	Call	Bond Future	979.0400	0.9790	682.1100	0.6821	(30.329)	0	0	0
2017-11-29	R214	01/02/2018	9.83	Put	Bond Future	2,715.7000	2.7157	3,327.9200	3.3279	22.544	0	0	0
2017-11-29	R214	03/05/2018	9.99	Put	Bond Future	3,327.6000	3.3276	3,846.3400	3.8463	15.589	0	0	0
2017-11-29	R214	03/05/2018			Bond Future	10.1547	68.9666	10.2996	68.0404	1.427	0.0000	0.0000	0
2017-11-29	R214	03/05/2018	9.98	Call	Bond Future	2,220.6400	2.2206	1,816.6400	1.8166	(18.193)	0	0	0
2017-11-29	R214	03/05/2018	9.98	Put	Bond Future	3,365.2500	3.3652	3,887.5000	3.8875	15.519	0	0	0
2017-11-29	R214	03/05/2018	9.99	Call	Bond Future	2,249.3500	2.2494	1,841.8400	1.8418	(18.117)	0	0	0
2017-11-29	R214	03/05/2018	9.97	Call	Bond Future	2,192.1200	2.1921	1,791.6500	1.7916	(18.269)	0	0	0
2017-11-29	R214	03/05/2018	9.97	Put	Bond Future	3,403.2000	3.4032	3,928.9800	3.9290	15.450	0	0	0
2017-11-29	R248	01/02/2018	9.90	Put	Bond Future	3,467.2300	3.4672	4,238.2400	4.2382	22.237	0	0	0
2017-11-29	R248	01/02/2018	9.89	Call	Bond Future	1,225.5100	1.2255	855.9900	0.8560	(30.152)	0	0	0
2017-11-29	R248	01/02/2018			Bond Future	10.1624	90.6394	10.3032	89.4924	1.385	0.0000	0.0000	104,371
2017-11-29	R248	01/02/2018	9.90	Call	Bond Future	1,254.7900	1.2548	878.7200	0.8787	(29.971)	0	0	0
2017-11-29	R248	01/02/2018	9.89	Put	Bond Future	3,524.2500	3.5243	4,301.8100	4.3018	22.063	0	0	0
2017-11-29	R248	01/02/2018	9.91	Call	Bond Future	1,284.5100	1.2845	901.8700	0.9019	(29.789)	0	0	0
2017-11-29	R248	01/02/2018	9.91	Put	Bond Future	3,410.8100	3.4108	4,175.2500	4.1752	22.412	0	0	0
2017-11-29	R248	03/05/2018	10.06	Call	Bond Future	2,819.9900	2.8200	2,308.1600	2.3082	(18.150)	0	0	0
2017-11-29	R248	03/05/2018	10.05	Put	Bond Future	4,266.2600	4.2663	4,927.4700	4.9275	15.499	0	0	0
2017-11-29	R248	03/05/2018			Bond Future	10.2292	87.8931	10.3744	86.7245	1.419	0.0000	0.0000	0
2017-11-29	R248	03/05/2018	10.07	Call	Bond Future	2,856.2100	2.8562	2,339.9300	2.3399	(18.076)	0	0	0
2017-11-29	R248	03/05/2018	10.07	Put	Bond Future	4,171.0100	4.1710	4,823.3100	4.8233	15.639	0	0	0
2017-11-29	R248	03/05/2018	10.06	Put	Bond Future	4,218.5500	4.2186	4,875.3000	4.8753	15.568	0	0	0
2017-11-29	R248	03/05/2018	10.05	Call	Bond Future	2,783.8000	2.7838	2,276.4300	2.2764	(18.226)	0	0	0

Total

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