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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2017 TO 04/12/2017

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
2017-12-04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	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
2017-12-04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	2025	01/02/2018	133.89	Put	Bond Future	5,972.1300	5.9721	5,546.1000	5.5461	(7.134)	0	0	0
2017-12-04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	01/02/2018			Bond Future	127.9179	127.9179	128.3439	128.3439	0.333	0.0000	0.0000	1,070
2017-12-04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	01/02/2018	133.88	Put	Bond Future	5,962.1300	5.9621	5,536.1000	5.5361	(7.146)	0	0	0
2017-12-04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	01/02/2018	133.90	Put	Bond Future	5,982.1300	5.9821	5,556.1000	5.5561	(7.122)	0	0	0
2017-12-04	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	03/05/2018	133.20	Put	Bond Future	2,885.9300	2.8859	2,452.0500	2.4521	(15.034)	0	0	0
2017-12-04	2025	03/05/2018			Bond Future	130.3141	130.3141	130.7480	130.7480	0.333	0.0000	0.0000	0
2017-12-04	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	03/05/2018	133.22	Put	Bond Future	2,905.9300	2.9059	2,472.0500	2.4721	(14.931)	0	0	0
2017-12-04	2025	03/05/2018	133.21	Put	Bond Future	2,895.9300	2.8959	2,462.0500	2.4621	(14.982)	0	0	0
2017-12-04	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	02/08/2018			Bond Future	132.7692	132.7692	133.2103	133.2103	0.332	0.0000	0.0000	0
2017-12-04	2025	02/08/2018	136.65	Put	Bond Future	3,880.8200	3.8808	3,439.7300	3.4397	(11.366)	0	0	0
2017-12-04	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2025	02/08/2018	136.67	Put	Bond Future	3,900.8200	3.9008	3,459.7300	3.4597	(11.308)	0	0	0
2017-12-04	2025	02/08/2018	136.66	Put	Bond Future	3,890.8200	3.8908	3,449.7300	3.4497	(11.337)	0	0	0
2017-12-04	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2029	01/02/2018			Bond Future	98.3053	98.3053	98.3072	98.3072	0.002	0.0000	0.0000	1,370
2017-12-04	2029	03/05/2018			Bond Future	99.1286	99.1286	99.1306	99.1306	0.002	0.0000	0.0000	0
2017-12-04	2029	02/08/2018			Bond Future	101.0301	101.0301	101.0313	101.0313	0.001	0.0000	0.0000	0
2017-12-04	2030	01/02/2018	9.39	Put	Bond Future	2,959.8200	2.9598	2,304.9300	2.3049	(22.126)	0	0	0
2017-12-04	2030	01/02/2018			Bond Future	9.8477	87.2962	9.7446	87.9511	(1.047)	0.0000	0.0000	70,819
2017-12-04	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	01/02/2018	9.38	Put	Bond Future	3,026.0200	3.0260	2,371.1300	2.3711	(21.642)	0	0	0
2017-12-04	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	01/02/2018	9.37	Put	Bond Future	3,092.2800	3.0923	2,437.3900	2.4374	(21.178)	0	0	0
2017-12-04	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	03/05/2018			Bond Future	9.9290	88.9242	9.8221	89.5918	(1.077)	0.0000	0.0000	0
2017-12-04	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	03/05/2018	9.49	Put	Bond Future	2,786.2700	2.7863	2,118.6900	2.1187	(23.960)	0	0	0
2017-12-04	2030	03/05/2018	9.51	Put	Bond Future	2,656.7000	2.6567	1,989.1200	1.9891	(25.128)	0	0	0
2017-12-04	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	03/05/2018	9.50	Put	Bond Future	2,721.4500	2.7214	2,053.8700	2.0539	(24.530)	0	0	0
2017-12-04	2030	02/08/2018	9.46	Put	Bond Future	3,450.3000	3.4503	2,770.5400	2.7705	(19.701)	0	0	0
2017-12-04	2030	02/08/2018			Bond Future	10.0109	86.6057	9.9000	87.2855	(1.108)	0.0000	0.0000	0

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2017-12-04	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2030	02/08/2018	9.45	Put	Bond Future	3,514.6400	3.5146	2,834.8800	2.8349	(19.341)	0	0	0
2017-12-04	2030	02/08/2018	9.47	Put	Bond Future	3,386.0100	3.3860	2,706.2500	2.7063	(20.076)	0	0	0
2017-12-04	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2032	01/02/2018	9.56	Call	Bond Future	696.5000	0.6965	841.4900	0.8415	20.817	0	0	0
2017-12-04	2032	01/02/2018	9.55	Put	Bond Future	4,003.1400	4.0031	3,480.8200	3.4808	(13.048)	0	0	0
2017-12-04	2032	01/02/2018	9.20	Call	Bond Future	2,400.9300	2.4009	299.7400	0.2997	24.410	0	0	7,500
2017-12-04	2032	01/02/2018	9.45	Put	Bond Future	4,559.2200	4.5592	4,008.6500	4.0087	(12.076)	0	0	0
2017-12-04	2032	01/02/2018	9.40	Put	Bond Future	4,851.6400	4.8516	4,288.2700	4.2883	(11.612)	0	0	0
2017-12-04	2032	01/02/2018			Bond Future	10.0295	89.6046	9.9316	90.2689	(0.976)	0.0000	0.0000	44,248
2017-12-04	2032	01/02/2018	9.57	Call	Bond Future	714.5800	0.7146	862.6200	0.8626	20.717	0	0	0
2017-12-04	2032	01/02/2018	9.57	Put	Bond Future	3,896.7100	3.8967	3,380.4400	3.3804	(13.249)	0	0	0
2017-12-04	2032	01/02/2018	9.30	Put	Bond Future	5,463.2600	5.4633	4,876.9900	4.8770	(10.731)	0	0	0
2017-12-04	2032	01/02/2018	9.30	Call	Bond Future	333.0400	0.3330	411.0800	0.4111	23.433	0	0	7,800
2017-12-04	2032	01/02/2018	9.56	Put	Bond Future	3,949.7300	3.9497	3,430.4100	3.4304	(13.148)	0	0	0
2017-12-04	2032	01/02/2018	9.55	Call	Bond Future	678.7300	0.6787	820.7200	0.8207	20.920	0	0	0
2017-12-04	2032	01/02/2018	9.20	Put	Bond Future	6,107.9200	6.1079	5,502.4200	5.5024	(9.913)	0	0	0
2017-12-04	2032	01/02/2018	9.45	Call	Bond Future	518.6100	0.5186	632.3500	0.6323	21.932	0	0	750
2017-12-04	2032	01/02/2018	9.40	Call	Bond Future	449.8800	0.4499	550.8200	0.5508	22.437	0	0	6,800
2017-12-04	2032	03/05/2018	9.70	Call	Bond Future	1,876.6600	1.8767	2,113.0700	2.1131	12.597	0	0	0
2017-12-04	2032	03/05/2018	9.71	Put	Bond Future	4,614.5600	4.6146	4,176.1500	4.1762	(9.501)	0	0	0
2017-12-04	2032	03/05/2018			Bond Future	10.1094	87.1186	10.0080	87.7957	(1.003)	0.0000	0.0000	0
2017-12-04	2032	03/05/2018	9.70	Put	Bond Future	4,658.3800	4.6584	4,217.6800	4.2177	(9.460)	0	0	0
2017-12-04	2032	03/05/2018	9.71	Call	Bond Future	1,902.3000	1.9023	2,141.0000	2.1410	12.548	0	0	0
2017-12-04	2032	03/05/2018	9.72	Call	Bond Future	1,928.1500	1.9281	2,169.1400	2.1691	12.499	0	0	0
2017-12-04	2032	03/05/2018	9.72	Put	Bond Future	4,571.0200	4.5710	4,134.9000	4.1349	(9.541)	0	0	0
2017-12-04	2032	02/08/2018	9.66	Put	Bond Future	6,010.4400	6.0104	5,570.1400	5.5701	(7.326)	0	0	0
2017-12-04	2032	02/08/2018	9.67	Call	Bond Future	2,488.4800	2.4885	2,739.4800	2.7395	10.086	0	0	0
2017-12-04	2032	02/08/2018			Bond Future	10.1870	88.7716	10.0822	89.4611	(1.029)	0.0000	0.0000	0
2017-12-04	2032	02/08/2018	9.68	Call	Bond Future	2,514.5500	2.5146	2,767.3600	2.7674	10.054	0	0	0
2017-12-04	2032	02/08/2018	9.68	Put	Bond Future	5,923.7400	5.9237	5,487.0600	5.4871	(7.372)	0	0	0
2017-12-04	2032	02/08/2018	9.66	Call	Bond Future	2,462.8500	2.4628	2,712.0400	2.7120	10.118	0	0	0
2017-12-04	2032	02/08/2018	9.67	Put	Bond Future	5,966.8300	5.9668	5,528.3400	5.5283	(7.349)	0	0	0
2017-12-04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	01/02/2018			Bond Future	101.2396	101.2396	101.2418	101.2418	0.002	0.0000	0.0000	5,283
2017-12-04	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	01/02/2018	109.64	Put	Bond Future	8,400.4000	8.4004	8,398.2100	8.3982	(0.026)	0	0	0
2017-12-04	2033	01/02/2018	109.66	Put	Bond Future	8,420.4000	8.4204	8,418.2100	8.4182	(0.026)	0	0	0
2017-12-04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	01/02/2018	109.65	Put	Bond Future	8,410.4000	8.4104	8,408.2100	8.4082	(0.026)	0	0	0
2017-12-04	2033	03/05/2018	107.71	Put	Bond Future	5,662.6500	5.6626	5,660.4600	5.6605	(0.039)	0	0	0
2017-12-04	2033	03/05/2018			Bond Future	102.0474	102.0474	102.0495	102.0495	0.002	0.0000	0.0000	0
2017-12-04	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	03/05/2018	107.70	Put	Bond Future	5,652.6500	5.6526	5,650.4600	5.6505	(0.039)	0	0	0
2017-12-04	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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2017-12-04	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	03/05/2018	107.69	Put	Bond Future	5,642.6500	5.6426	5,640.4600	5.6405	(0.039)	0	0	0
2017-12-04	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	02/08/2018			Bond Future	104.0048	104.0048	104.0062	104.0062	0.001	0.0000	0.0000	0
2017-12-04	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	02/08/2018	109.92	Put	Bond Future	5,915.1700	5.9152	5,913.8000	5.9138	(0.023)	0	0	0
2017-12-04	2033	02/08/2018	109.94	Put	Bond Future	5,935.1700	5.9352	5,933.8000	5.9338	(0.023)	0	0	0
2017-12-04	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2033	02/08/2018	109.93	Put	Bond Future	5,925.1700	5.9252	5,923.8000	5.9238	(0.023)	0	0	0
2017-12-04	2037	01/02/2018	9.82	Put	Bond Future	4,124.9700	4.1250	3,571.7600	3.5718	(13.411)	0	0	0
2017-12-04	2037	01/02/2018			Bond Future	10.2577	85.5679	10.1599	86.2896	(0.953)	0.0000	0.0000	53,533
2017-12-04	2037	01/02/2018	9.88	Put	Bond Future	3,789.9900	3.7900	3,257.7900	3.2578	(14.042)	0	0	0
2017-12-04	2037	01/02/2018	9.88	Call	Bond Future	948.9000	0.9489	1,138.3400	1.1383	19.964	0	0	2,000
2017-12-04	2037	01/02/2018	9.82	Call	Bond Future	818.9500	0.8189	987.3800	0.9874	20.567	0	0	0
2017-12-04	2037	01/02/2018	9.81	Put	Bond Future	4,182.4700	4.1825	3,625.8700	3.6259	(13.308)	0	0	0
2017-12-04	2037	01/02/2018	9.83	Call	Bond Future	839.6700	0.8397	1,011.5100	1.0115	20.465	0	0	0
2017-12-04	2037	01/02/2018	9.83	Put	Bond Future	4,067.9400	4.0679	3,518.1400	3.5181	(13.515)	0	0	0
2017-12-04	2037	01/02/2018	9.81	Call	Bond Future	798.5900	0.7986	963.6300	0.9636	20.666	0	0	0
2017-12-04	2037	01/02/2018	10.32	Call	Bond Future	2,317.9200	2.3179	2,682.1800	2.6822	15.715	0	0	0
2017-12-04	2037	01/02/2018	10.32	Put	Bond Future	1,862.7300	1.8627	1,505.3500	1.5053	(19.186)	0	0	2,000
2017-12-04	2037	01/02/2018	10.72	Call	Bond Future	4,144.2200	4.1442	4,657.2600	4.6573	12.380	0	0	0
2017-12-04	2037	01/02/2018	10.72	Put	Bond Future	857.2200	0.8572	648.6200	0.6486	(24.334)	0	0	2,000
2017-12-04	2037	03/05/2018	9.99	Call	Bond Future	2,376.2900	2.3763	2,651.7800	2.6518	11.593	0	0	0
2017-12-04	2037	03/05/2018	9.97	Put	Bond Future	5,044.3800	5.0444	4,579.4200	4.5794	(9.217)	0	0	0
2017-12-04	2037	03/05/2018			Bond Future	10.3379	87.1637	10.2368	87.8993	(0.977)	0.0000	0.0000	0
2017-12-04	2037	03/05/2018	9.99	Put	Bond Future	4,951.4300	4.9514	4,491.3000	4.4913	(9.293)	0	0	0
2017-12-04	2037	03/05/2018	9.97	Call	Bond Future	2,317.5100	2.3175	2,588.1700	2.5882	11.679	0	0	0
2017-12-04	2037	03/05/2018	9.98	Put	Bond Future	4,997.6400	4.9976	4,535.0900	4.5351	(9.255)	0	0	0
2017-12-04	2037	03/05/2018	9.98	Call	Bond Future	2,346.6900	2.3467	2,619.7600	2.6198	11.636	0	0	0
2017-12-04	2037	02/08/2018	9.96	Put	Bond Future	6,243.9500	6.2439	5,780.8300	5.7808	(7.417)	0	0	0
2017-12-04	2037	02/08/2018	9.95	Call	Bond Future	2,845.1200	2.8451	3,129.0800	3.1291	9.981	0	0	0
2017-12-04	2037	02/08/2018			Bond Future	10.4186	84.5614	10.3142	85.3104	(1.002)	0.0000	0.0000	0
2017-12-04	2037	02/08/2018	9.96	Call	Bond Future	2,874.0700	2.8741	3,160.0200	3.1600	9.949	0	0	0
2017-12-04	2037	02/08/2018	9.95	Put	Bond Future	6,290.8000	6.2908	5,825.6900	5.8257	(7.393)	0	0	0
2017-12-04	2037	02/08/2018	9.97	Call	Bond Future	2,903.4500	2.9035	3,191.4000	3.1914	9.918	0	0	0
2017-12-04	2037	02/08/2018	9.97	Put	Bond Future	6,197.6300	6.1976	5,736.5100	5.7365	(7.440)	0	0	0
2017-12-04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	01/02/2018	136.95	Put	Bond Future	16,438.4600	16.4385	16,052.4200	16.0524	(2.348)	0	0	0
2017-12-04	2038	01/02/2018			Bond Future	120.5115	120.5115	120.8976	120.8976	0.320	0.0000	0.0000	19,043
2017-12-04	2038	01/02/2018	136.94	Put	Bond Future	16,428.4600	16.4285	16,042.4200	16.0424	(2.350)	0	0	0
2017-12-04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	01/02/2018	136.93	Put	Bond Future	16,418.4600	16.4185	16,032.4200	16.0324	(2.351)	0	0	0
2017-12-04	2038	03/05/2018	132.28	Put	Bond Future	9,510.9400	9.5109	9,117.8800	9.1179	(4.133)	0	0	0
2017-12-04	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	03/05/2018			Bond Future	122.7691	122.7691	123.1621	123.1621	0.320	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
2017-12-04	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	03/05/2018	132.27	Put	Bond Future	9,500.9400	9.5009	9,107.8800	9.1079	(4.137)	0	0	0
2017-12-04	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	03/05/2018	132.29	Put	Bond Future	9,520.9400	9.5209	9,127.8800	9.1279	(4.128)	0	0	0
2017-12-04	2038	02/08/2018	134.55	Put	Bond Future	9,476.1100	9.4761	9,076.4400	9.0764	(4.218)	0	0	0
2017-12-04	2038	02/08/2018			Bond Future	125.0739	125.0739	125.4736	125.4736	0.320	0.0000	0.0000	0
2017-12-04	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	02/08/2018	134.54	Put	Bond Future	9,466.1100	9.4661	9,066.4400	9.0664	(4.222)	0	0	0
2017-12-04	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2038	02/08/2018	134.53	Put	Bond Future	9,456.1100	9.4561	9,056.4400	9.0564	(4.227)	0	0	0
2017-12-04	2040	01/02/2018	9.89	Call	Bond Future	866.4400	0.8664	1,016.8600	1.0169	17.361	0	0	0
2017-12-04	2040	01/02/2018			Bond Future	10.3430	88.5759	10.2554	89.2626	(0.847)	0.0000	0.0000	26,025
2017-12-04	2040	01/02/2018	9.87	Call	Bond Future	823.9500	0.8239	968.2200	0.9682	17.510	0	0	0
2017-12-04	2040	01/02/2018	9.87	Put	Bond Future	4,639.3700	4.6394	4,096.9700	4.0970	(11.691)	0	0	0
2017-12-04	2040	01/02/2018	9.88	Put	Bond Future	4,577.0500	4.5770	4,037.7200	4.0377	(11.783)	0	0	0
2017-12-04	2040	01/02/2018	9.89	Put	Bond Future	4,515.1100	4.5151	3,978.8600	3.9789	(11.877)	0	0	0
2017-12-04	2040	01/02/2018	9.88	Call	Bond Future	845.0700	0.8451	992.4100	0.9924	17.435	0	0	0
2017-12-04	2040	03/05/2018	10.08	Put	Bond Future	5,260.9300	5.2609	4,819.6900	4.8197	(8.387)	0	0	0
2017-12-04	2040	03/05/2018			Bond Future	10.4234	90.2278	10.3330	90.9277	(0.868)	0.0000	0.0000	0
2017-12-04	2040	03/05/2018	10.07	Call	Bond Future	2,523.4600	2.5235	2,779.8200	2.7798	10.159	0	0	0
2017-12-04	2040	03/05/2018	10.07	Put	Bond Future	5,310.3900	5.3104	4,866.8600	4.8669	(8.352)	0	0	0
2017-12-04	2040	03/05/2018	10.08	Call	Bond Future	2,554.8300	2.5548	2,813.4800	2.8135	10.124	0	0	0
2017-12-04	2040	03/05/2018	10.06	Call	Bond Future	2,492.0900	2.4921	2,746.1600	2.7462	10.195	0	0	0
2017-12-04	2040	03/05/2018	10.06	Put	Bond Future	5,359.9600	5.3600	4,914.1400	4.9141	(8.318)	0	0	0
2017-12-04	2040	02/08/2018	10.04	Call	Bond Future	3,110.5800	3.1106	3,379.1100	3.3791	8.633	0	0	0
2017-12-04	2040	02/08/2018	10.03	Put	Bond Future	6,798.9200	6.7989	6,352.8400	6.3528	(6.561)	0	0	0
2017-12-04	2040	02/08/2018			Bond Future	10.5044	87.4333	10.4110	88.1460	(0.890)	0.0000	0.0000	0
2017-12-04	2040	02/08/2018	10.05	Call	Bond Future	3,141.8300	3.1418	3,412.2400	3.4122	8.607	0	0	0
2017-12-04	2040	02/08/2018	10.05	Put	Bond Future	6,699.2900	6.6993	6,256.9500	6.2570	(6.603)	0	0	0
2017-12-04	2040	02/08/2018	10.04	Put	Bond Future	6,748.9700	6.7490	6,304.7500	6.3048	(6.582)	0	0	0
2017-12-04	2040	02/08/2018	10.03	Call	Bond Future	3,079.4900	3.0795	3,346.1600	3.3462	8.660	0	0	0
2017-12-04	2044	01/02/2018	9.90	Put	Bond Future	4,790.0700	4.7901	4,184.3300	4.1843	(12.646)	0	0	0
2017-12-04	2044	01/02/2018	9.89	Call	Bond Future	778.2800	0.7783	937.5800	0.9376	20.468	0	0	0
2017-12-04	2044	01/02/2018			Bond Future	10.3920	85.4773	10.2942	86.2457	(0.941)	0.0000	0.0000	18,064
2017-12-04	2044	01/02/2018	9.90	Call	Bond Future	798.5200	0.7985	961.2100	0.9612	20.374	0	0	0
2017-12-04	2044	01/02/2018	9.89	Put	Bond Future	4,854.2700	4.8543	4,245.1400	4.2451	(12.548)	0	0	0
2017-12-04	2044	01/02/2018	9.91	Call	Bond Future	819.1200	0.8191	985.2400	0.9852	20.280	0	0	0
2017-12-04	2044	01/02/2018	9.91	Put	Bond Future	4,726.3800	4.7264	4,124.0700	4.1241	(12.744)	0	0	0
2017-12-04	2044	03/05/2018	10.10	Call	Bond Future	2,500.4400	2.5004	2,789.2300	2.7892	11.550	0	0	0
2017-12-04	2044	03/05/2018	10.09	Put	Bond Future	5,490.0400	5.4900	4,993.1200	4.9931	(9.051)	0	0	0
2017-12-04	2044	03/05/2018			Bond Future	10.4708	87.0714	10.3699	87.8546	(0.964)	0.0000	0.0000	0
2017-12-04	2044	03/05/2018	10.11	Call	Bond Future	2,531.7600	2.5318	2,823.1000	2.8231	11.507	0	0	0
2017-12-04	2044	03/05/2018	10.11	Put	Bond Future	5,389.2400	5.3892	4,897.4300	4.8974	(9.126)	0	0	0
2017-12-04	2044	03/05/2018	10.10	Put	Bond Future	5,439.4600	5.4395	4,945.1000	4.9451	(9.088)	0	0	0
2017-12-04	2044	03/05/2018	10.09	Call	Bond Future	2,469.3600	2.4694	2,755.5900	2.7556	11.591	0	0	0

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2017-12-04	2044	02/08/2018	10.07	Call	Bond Future	3,100.4500	3.1005	3,403.1400	3.4031	9.763	0	0	0
2017-12-04	2044	02/08/2018			Bond Future	10.5501	84.3421	10.4459	85.1397	(0.988)	0.0000	0.0000	0
2017-12-04	2044	02/08/2018	10.05	Call	Bond Future	3,039.0300	3.0390	3,337.5400	3.3375	9.823	0	0	0
2017-12-04	2044	02/08/2018	10.05	Put	Bond Future	6,987.4200	6.9874	6,488.3800	6.4884	(7.142)	0	0	0
2017-12-04	2044	02/08/2018	10.07	Put	Bond Future	6,884.9200	6.8849	6,390.0600	6.3901	(7.188)	0	0	0
2017-12-04	2044	02/08/2018	10.06	Call	Bond Future	3,069.7900	3.0698	3,370.3900	3.3704	9.792	0	0	0
2017-12-04	2044	02/08/2018	10.06	Put	Bond Future	6,936.1600	6.9362	6,439.2100	6.4392	(7.165)	0	0	0
2017-12-04	2046	01/02/2018	132.92	Put	Bond Future	18,208.3800	18.2084	17,529.9700	17.5300	(3.726)	0	0	0
2017-12-04	2046	01/02/2018			Bond Future	114.7116	114.7116	115.3900	115.3900	0.591	0.0000	0.0000	21,177
2017-12-04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	01/02/2018	132.91	Put	Bond Future	18,198.3800	18.1984	17,519.9700	17.5200	(3.728)	0	0	0
2017-12-04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	01/02/2018	132.90	Put	Bond Future	18,188.3800	18.1884	17,509.9700	17.5100	(3.730)	0	0	0
2017-12-04	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	03/05/2018			Bond Future	115.2606	115.2606	115.9515	115.9515	0.599	0.0000	0.0000	0
2017-12-04	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	03/05/2018	127.93	Put	Bond Future	12,669.3900	12.6694	11,978.4700	11.9785	(5.453)	0	0	0
2017-12-04	2046	03/05/2018	127.95	Put	Bond Future	12,689.3900	12.6894	11,998.4700	11.9985	(5.445)	0	0	0
2017-12-04	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	03/05/2018	127.94	Put	Bond Future	12,679.3900	12.6794	11,988.4700	11.9885	(5.449)	0	0	0
2017-12-04	2046	02/08/2018	128.78	Put	Bond Future	11,308.4200	11.3084	10,605.2100	10.6052	(6.218)	0	0	0
2017-12-04	2046	02/08/2018			Bond Future	117.4716	117.4716	118.1748	118.1748	0.599	0.0000	0.0000	0
2017-12-04	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2046	02/08/2018	128.77	Put	Bond Future	11,298.4200	11.2984	10,595.2100	10.5952	(6.224)	0	0	0
2017-12-04	2046	02/08/2018	128.79	Put	Bond Future	11,318.4200	11.3184	10,615.2100	10.6152	(6.213)	0	0	0
2017-12-04	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	01/02/2018	140.23	Put	Bond Future	21,097.9200	21.0979	20,577.3500	20.5774	(2.467)	0	0	0
2017-12-04	2050	01/02/2018			Bond Future	119.1321	119.1321	119.6526	119.6526	0.437	0.0000	0.0000	24,130
2017-12-04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	01/02/2018	140.25	Put	Bond Future	21,117.9200	21.1179	20,597.3500	20.5974	(2.465)	0	0	0
2017-12-04	2050	01/02/2018	140.24	Put	Bond Future	21,107.9200	21.1079	20,587.3500	20.5874	(2.466)	0	0	0
2017-12-04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	03/05/2018	135.62	Put	Bond Future	14,256.3100	14.2563	13,726.1500	13.7262	(3.719)	0	0	0
2017-12-04	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	03/05/2018			Bond Future	121.3637	121.3637	121.8939	121.8939	0.437	0.0000	0.0000	0
2017-12-04	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	03/05/2018	135.61	Put	Bond Future	14,246.3100	14.2463	13,716.1500	13.7162	(3.721)	0	0	0
2017-12-04	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	03/05/2018	135.63	Put	Bond Future	14,266.3100	14.2663	13,736.1500	13.7362	(3.716)	0	0	0
2017-12-04	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	02/08/2018	137.54	Put	Bond Future	15,581.6500	15.5816	15,042.2200	15.0422	(3.462)	0	0	0
2017-12-04	2050	02/08/2018	137.52	Put	Bond Future	15,561.6500	15.5616	15,022.2200	15.0222	(3.466)	0	0	0
2017-12-04	2050	02/08/2018			Bond Future	121.9583	121.9583	122.4978	122.4978	0.442	0.0000	0.0000	0

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2017-12-04	2050	02/08/2018	137.53	Put	Bond Future	15,571.6500	15.5716	15,032.2200	15.0322	(3.464)	0	0	0
2017-12-04	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	AL37	01/02/2018			Index Future	553.2910	553.2910	554.8480	554.8480	0.281	0.0000	0.0000	0
2017-12-04	AL37	03/05/2018			Index Future	563.6110	563.6110	565.2000	565.2000	0.282	0.0000	0.0000	0
2017-12-04	AL37	02/08/2018			Index Future	574.3050	574.3050	575.9220	575.9220	0.282	0.0000	0.0000	0
2017-12-04	AL7T	01/02/2018			Index Future	628.7310	628.7310	631.6680	631.6680	0.467	0.0000	0.0000	0
2017-12-04	AL7T	03/05/2018			Index Future	640.4580	640.4580	643.4530	643.4530	0.468	0.0000	0.0000	0
2017-12-04	AL7T	02/08/2018			Index Future	652.6110	652.6110	655.6590	655.6590	0.467	0.0000	0.0000	0
2017-12-04	ALBI	01/02/2018			Index Future	565.4330	565.4330	569.1080	569.1080	0.650	0.0000	0.0000	761
2017-12-04	ALBI	03/05/2018			Index Future	575.9800	575.9800	579.7260	579.7260	0.650	0.0000	0.0000	0
2017-12-04	ALBI	02/08/2018			Index Future	586.9090	586.9090	590.7240	590.7240	0.650	0.0000	0.0000	0
2017-12-04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	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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2017-12-04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-12-04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	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
2017-12-04	EL28	01/02/2018			Bond Future	125.8235	125.8235	125.8284	125.8284	0.004	0.0000	0.0000	0
2017-12-04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	01/02/2018	132.29	Put	Bond Future	6,466.5400	6.4665	6,461.5600	6.4616	(0.077)	0	0	0
2017-12-04	EL28	01/02/2018	132.31	Put	Bond Future	6,486.5400	6.4865	6,481.5600	6.4816	(0.077)	0	0	0
2017-12-04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	01/02/2018	132.30	Put	Bond Future	6,476.5400	6.4765	6,471.5600	6.4716	(0.077)	0	0	0
2017-12-04	EL28	03/05/2018	133.20	Put	Bond Future	6,779.1300	6.7791	6,774.1000	6.7741	(0.074)	0	0	0
2017-12-04	EL28	03/05/2018			Bond Future	126.4209	126.4209	126.4259	126.4259	0.004	0.0000	0.0000	0
2017-12-04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	03/05/2018	133.19	Put	Bond Future	6,769.1300	6.7691	6,764.1000	6.7641	(0.074)	0	0	0
2017-12-04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	03/05/2018	133.18	Put	Bond Future	6,759.1300	6.7591	6,754.1000	6.7541	(0.074)	0	0	0
2017-12-04	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	02/08/2018			Bond Future	128.8459	128.8459	128.8499	128.8499	0.003	0.0000	0.0000	0
2017-12-04	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	02/08/2018	134.93	Put	Bond Future	6,084.1000	6.0841	6,080.1200	6.0801	(0.065)	0	0	0
2017-12-04	EL28	02/08/2018	134.95	Put	Bond Future	6,104.1000	6.1041	6,100.1200	6.1001	(0.065)	0	0	0
2017-12-04	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	EL28	02/08/2018	134.94	Put	Bond Future	6,094.1000	6.0941	6,090.1200	6.0901	(0.065)	0	0	0
2017-12-04	ES33	01/02/2018	11.00	Put	Bond Future	2,135.0300	2.1350	1,602.9900	1.6030	(24.920)	0	0	0
2017-12-04	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	01/02/2018			Bond Future	11.3687	74.9992	11.2753	75.5313	(0.821)	0.0000	0.0000	9,466
2017-12-04	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	01/02/2018	10.99	Put	Bond Future	2,194.2600	2.1943	1,662.2200	1.6622	(24.247)	0	0	0
2017-12-04	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	01/02/2018	11.01	Put	Bond Future	2,075.8800	2.0759	1,543.8400	1.5438	(25.630)	0	0	0
2017-12-04	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	03/05/2018	11.20	Put	Bond Future	1,636.5700	1.6366	1,094.2600	1.0943	(33.137)	0	0	0
2017-12-04	ES33	03/05/2018			Bond Future	11.4890	72.6065	11.3921	73.1488	(0.843)	0.0000	0.0000	0
2017-12-04	ES33	03/05/2018	11.22	Put	Bond Future	1,521.5000	1.5215	979.1900	0.9792	(35.643)	0	0	0
2017-12-04	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	03/05/2018	11.21	Put	Bond Future	1,579.0000	1.5790	1,036.6900	1.0367	(34.345)	0	0	0
2017-12-04	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	02/08/2018	11.15	Put	Bond Future	2,574.6900	2.5747	2,022.4400	2.0224	(21.449)	0	0	0
2017-12-04	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	02/08/2018			Bond Future	11.6080	73.9841	11.5077	74.5363	(0.864)	0.0000	0.0000	0
2017-12-04	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	02/08/2018	11.14	Put	Bond Future	2,632.4400	2.6324	2,080.1900	2.0802	(20.979)	0	0	0
2017-12-04	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	ES33	02/08/2018	11.16	Put	Bond Future	2,517.0000	2.5170	1,964.7500	1.9647	(21.941)	0	0	0
2017-12-04	ES42	01/02/2018			Bond Future	11.6163	77.3147	11.5229	77.9062	(0.804)	0.0000	0.0000	7,957
2017-12-04	ES42	03/05/2018			Bond Future	11.7389	74.4954	11.6420	75.0982	(0.826)	0.0000	0.0000	0
2017-12-04	ES42	02/08/2018			Bond Future	11.8582	75.9088	11.7577	76.5227	(0.847)	0.0000	0.0000	0
2017-12-04	GOVI	01/02/2018	581.04	Put	GOVI	174,420.0000	17.4420	136,900.0000	13.6900	(21.511)	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
2017-12-04	GOVI	01/02/2018			GOVI	563.5980	563.5980	567.3500	567.3500	0.666	0.0000	0.0000	781
2017-12-04	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	01/02/2018	581.03	Put	GOVI	174,320.0000	17.4320	136,800.0000	13.6800	(21.524)	0	0	0
2017-12-04	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	01/02/2018	581.02	Put	GOVI	174,220.0000	17.4220	136,700.0000	13.6700	(21.536)	0	0	0
2017-12-04	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	03/05/2018			GOVI	574.1100	574.1100	577.9360	577.9360	0.666	0.0000	0.0000	0
2017-12-04	GOVI	03/05/2018	590.27	Put	GOVI	161,600.0000	16.1600	123,340.0000	12.3340	(23.676)	0	0	0
2017-12-04	GOVI	03/05/2018	590.29	Put	GOVI	161,800.0000	16.1800	123,540.0000	12.3540	(23.646)	0	0	0
2017-12-04	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	03/05/2018	590.28	Put	GOVI	161,700.0000	16.1700	123,440.0000	12.3440	(23.661)	0	0	0
2017-12-04	GOVI	02/08/2018	605.72	Put	GOVI	207,160.0000	20.7160	168,210.0000	16.8210	(18.802)	0	0	0
2017-12-04	GOVI	02/08/2018			GOVI	585.0040	585.0040	588.8990	588.8990	0.666	0.0000	0.0000	0
2017-12-04	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	02/08/2018	605.71	Put	GOVI	207,060.0000	20.7060	168,110.0000	16.8110	(18.811)	0	0	0
2017-12-04	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	GOVI	02/08/2018	605.70	Put	GOVI	206,960.0000	20.6960	168,010.0000	16.8010	(18.820)	0	0	0
2017-12-04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-12-04	IGOV	01/02/2018			Index Future	242.9430	242.9430	243.3160	243.3160	0.154	0.0000	0.0000	877
2017-12-04	IGOV	03/05/2018			Index Future	247.4930	247.4930	247.8740	247.8740	0.154	0.0000	0.0000	272
2017-12-04	IGOV	02/08/2018			Index Future	252.2410	252.2410	252.6260	252.6260	0.153	0.0000	0.0000	0
2017-12-04	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-12-04	IS01	15/03/2018			Interest Rate Swap	99.7270	99.7270	99.7274	99.7274	0.000	0.0000	0.0000	0
2017-12-04	IS01	21/06/2018			Interest Rate Swap	99.9474	99.9474	99.9452	99.9452	(0.002)	0.0000	0.0000	0
2017-12-04	IS01	20/09/2018			Interest Rate Swap	100.2086	100.2086	100.1982	100.1982	(0.010)	0.0000	0.0000	0
2017-12-04	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-12-04	IS02	16/03/2018			Interest Rate Swap	99.0088	99.0088	99.0096	99.0096	0.001	0.0000	0.0000	0
2017-12-04	IS02	15/06/2018			Interest Rate Swap	98.6366	98.6366	98.6340	98.6340	(0.003)	0.0000	0.0000	0
2017-12-04	IS02	21/09/2018			Interest Rate Swap	98.6770	98.6770	98.6666	98.6666	(0.011)	0.0000	0.0000	0
2017-12-04	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.1700	99.1700	(0.030)	0.0000	0.0000	0
2017-12-04	IS02	15/03/2019			Interest Rate Swap	99.7207	99.7207	99.6856	99.6856	(0.035)	0.0000	0.0000	0
2017-12-04	IS02	21/06/2019			Interest Rate Swap	100.2643	100.2643	100.2156	100.2156	(0.049)	0.0000	0.0000	0
2017-12-04	IS02	20/09/2019			Interest Rate Swap	100.8197	100.8197	100.7642	100.7642	(0.055)	0.0000	0.0000	0
2017-12-04	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	IS05	17/12/2020			Interest Rate Swap	97.7828	97.7828	97.6728	97.6728	(0.112)	0.0000	0.0000	0
2017-12-04	IS05	16/03/2021			Interest Rate Swap	97.1518	97.1518	97.0248	97.0248	(0.131)	0.0000	0.0000	0
2017-12-04	IS05	15/06/2021			Interest Rate Swap	96.4945	96.4945	96.3495	96.3495	(0.150)	0.0000	0.0000	0
2017-12-04	IS05	21/09/2021			Interest Rate Swap	96.8108	96.8108	96.6480	96.6480	(0.168)	0.0000	0.0000	0
2017-12-04	IS05	21/12/2021			Interest Rate Swap	99.1134	99.1134	98.9357	98.9357	(0.179)	0.0000	0.0000	51

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
2017-12-04	IS05	15/03/2022			Interest Rate Swap	99.3678		99.3678	99.1750	99.1750	(0.194)	0.0000	0.0000	0
2017-12-04	IS05	21/06/2022			Interest Rate Swap	100.6767		100.6767	100.4673	100.4673	(0.208)	0.0000	0.0000	0
2017-12-04	IS05	20/09/2022			Interest Rate Swap	102.9673		102.9673	102.7455	102.7455	(0.215)	0.0000	0.0000	0
2017-12-04	IS05	20/12/2022			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	IS10	17/12/2025			Interest Rate Swap	98.6821		98.6821	98.4588	98.4588	(0.226)	0.0000	0.0000	0
2017-12-04	IS10	16/03/2026			Interest Rate Swap	95.8215		95.8215	95.5847	95.5847	(0.247)	0.0000	0.0000	0
2017-12-04	IS10	15/06/2026			Interest Rate Swap	94.6724		94.6724	94.4198	94.4198	(0.267)	0.0000	0.0000	0
2017-12-04	IS10	21/09/2026			Interest Rate Swap	96.8545		96.8545	96.5915	96.5915	(0.272)	0.0000	0.0000	0
2017-12-04	IS10	21/12/2026			Interest Rate Swap	100.6055		100.6055	100.3396	100.3396	(0.264)	0.0000	0.0000	0
2017-12-04	IS10	15/03/2027			Interest Rate Swap	99.2655		99.2655	98.9916	98.9916	(0.276)	0.0000	0.0000	0
2017-12-04	IS10	21/06/2027			Interest Rate Swap	101.3325		101.3325	101.0577	101.0577	(0.271)	0.0000	0.0000	0
2017-12-04	IS10	20/09/2027			Interest Rate Swap	105.0002		105.0002	104.7291	104.7291	(0.258)	0.0000	0.0000	0
2017-12-04	IS10	20/12/2027			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-12-04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-12-04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-12-04	JBAF	20/12/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-12-04	JBAF	17/01/2018			Jibar Tradeable Future	7.2000		92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017-12-04	JBAF	21/02/2018			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017-12-04	JBAF	20/03/2018			Jibar Tradeable Future	7.3000		92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017-12-04	JBAF	18/04/2018			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017-12-04	JBAF	20/06/2018			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017-12-04	JBAF	19/09/2018			Jibar Tradeable Future	7.4900		92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017-12-04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-12-04	JBAF	19/12/2018			Jibar Tradeable Future	7.5800		92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017-12-04	JBAF	20/03/2019			Jibar Tradeable Future	7.6700		92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017-12-04	JBAF	19/06/2019			Jibar Tradeable Future	7.7700		92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017-12-04	JBAF	18/09/2019			Jibar Tradeable Future	7.8500		92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017-12-04	R023	01/02/2018	8.33	Put	Bond Future	1,918.0700		1.9181	1,661.2500	1.6613	(13.390)	0	0	0
2017-12-04	R023	01/02/2018			Bond Future	8.7223		99.4842	8.6385	99.8140	(0.961)	0.0000	0.0000	61,216
2017-12-04	R023	01/02/2018	8.32	Call	Bond Future	352.0800		0.3521	423.3700	0.4234	20.248	0	0	0
2017-12-04	R023	01/02/2018	8.32	Put	Bond Future	1,947.6300		1.9476	1,689.0900	1.6891	(13.275)	0	0	0
2017-12-04	R023	01/02/2018	8.33	Call	Bond Future	362.5700		0.3626	435.5800	0.4356	20.137	0	0	0
2017-12-04	R023	01/02/2018	8.31	Call	Bond Future	341.8000		0.3418	411.4000	0.4114	20.363	0	0	0
2017-12-04	R023	01/02/2018	8.31	Put	Bond Future	1,977.4200		1.9774	1,717.1900	1.7172	(13.160)	0	0	0
2017-12-04	R023	03/05/2018	8.27	Call	Bond Future	668.5600		0.6686	761.5700	0.7616	13.912	0	0	0
2017-12-04	R023	03/05/2018			Bond Future	8.7935		97.4098	8.7042	97.7462	(1.015)	0.0000	0.0000	0
2017-12-04	R023	03/05/2018	8.27	Put	Bond Future	2,663.0100		2.6630	2,419.5500	2.4196	(9.142)	0	0	0
2017-12-04	R023	03/05/2018	8.28	Call	Bond Future	680.5300		0.6805	774.7700	0.7748	13.848	0	0	0
2017-12-04	R023	03/05/2018	8.29	Put	Bond Future	2,609.9700		2.6100	2,368.9700	2.3690	(9.234)	0	0	0
2017-12-04	R023	03/05/2018	9.19	Call	Bond Future	2,373.6600		2.3737	2,586.9900	2.5870	8.987	0	0	0
2017-12-04	R023	03/05/2018	9.19	Put	Bond Future	895.8900		0.8959	772.7500	0.7728	(13.745)	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
2017-12-04	R023	03/05/2018	8.28	Put	Bond Future	2,636.4100		2.6364	2,394.1800	2.3942	(9.188)	0	0	0
2017-12-04	R023	03/05/2018	8.29	Call	Bond Future	692.6400		0.6926	788.1100	0.7881	13.783	0	0	0
2017-12-04	R035	01/02/2018	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	01/02/2018	9.73	Put	Bond Future	3,347.8700		3.3479	2,658.8100	2.6588	(20.582)	0	0	0
2017-12-04	R035	01/02/2018			Bond Future	10.1710		93.4891	10.0782	94.1782	(0.912)	0.0000	0.0000	56,034
2017-12-04	R035	01/02/2018	9.75	Put	Bond Future	3,191.9700		3.1920	2,502.9100	2.5029	(21.587)	0	0	0
2017-12-04	R035	01/02/2018	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	01/02/2018	9.74	Put	Bond Future	3,269.8700		3.2699	2,580.8100	2.5808	(21.073)	0	0	0
2017-12-04	R035	01/02/2018	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	03/05/2018	9.91	Put	Bond Future	2,516.6900		2.5167	1,814.3300	1.8143	(27.908)	0	0	0
2017-12-04	R035	03/05/2018			Bond Future	10.2486		90.7325	10.1526	91.4348	(0.936)	0.0000	0.0000	0
2017-12-04	R035	03/05/2018	9.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	03/05/2018	9.90	Put	Bond Future	2,592.6500		2.5926	1,890.2900	1.8903	(27.090)	0	0	0
2017-12-04	R035	03/05/2018	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	03/05/2018	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R035	03/05/2018	9.89	Put	Bond Future	2,668.7000		2.6687	1,966.3400	1.9663	(26.318)	0	0	0
2017-12-04	R186	01/02/2018	8.96	Call	Bond Future	618.7500		0.6188	731.8500	0.7319	18.279	0	0	0
2017-12-04	R186	01/02/2018	8.50	Put	Bond Future	5,736.8400		5.7368	5,250.8900	5.2509	(8.471)	0	0	0
2017-12-04	R186	01/02/2018	9.00	Call	Bond Future	689.2600		0.6893	812.7300	0.8127	17.913	0	0	0
2017-12-04	R186	01/02/2018	9.25	Call	Bond Future	1,256.2200		1.2562	1,452.7100	1.4527	15.641	0	0	0
2017-12-04	R186	01/02/2018			Bond Future	9.3733		108.0196	9.2903	108.5357	(0.885)	0.0000	0.0000	90,024
2017-12-04	R186	01/02/2018	8.50	Call	Bond Future	135.8500		0.1359	165.9900	0.1660	22.186	0	0	1,460
2017-12-04	R186	01/02/2018	7.75	Put	Bond Future	10,729.1600		10.7292	10,214.0000	10.2140	(4.801)	0	0	0
2017-12-04	R186	01/02/2018	7.75	Call	Bond Future	3.9400		0.0039	4.8700	0.0049	23.604	0	0	1,460
2017-12-04	R186	01/02/2018	8.97	Call	Bond Future	635.8800		0.6359	751.5300	0.7515	18.187	0	0	0
2017-12-04	R186	01/02/2018	8.96	Put	Bond Future	3,222.2000		3.2222	2,819.2100	2.8192	(12.507)	0	0	0
2017-12-04	R186	01/02/2018	9.00	Put	Bond Future	3,037.0800		3.0371	2,644.4600	2.6445	(12.928)	0	0	6,200
2017-12-04	R186	01/02/2018	8.75	Put	Bond Future	4,289.1400		4.2891	3,839.7000	3.8397	(10.479)	0	0	775
2017-12-04	R186	01/02/2018	9.25	Put	Bond Future	2,024.2400		2.0242	1,704.6400	1.7046	(15.789)	0	0	775
2017-12-04	R186	01/02/2018	8.97	Put	Bond Future	3,175.3500		3.1754	2,774.9100	2.7749	(12.611)	0	0	0
2017-12-04	R186	01/02/2018	8.98	Call	Bond Future	653.3400		0.6533	771.5700	0.7716	18.096	0	0	0
2017-12-04	R186	01/02/2018	8.98	Put	Bond Future	3,128.8700		3.1289	2,731.0100	2.7310	(12.716)	0	0	0
2017-12-04	R186	01/02/2018	8.75	Call	Bond Future	330.5600		0.3306	397.2100	0.3972	20.163	0	0	0
2017-12-04	R186	01/02/2018	9.65	Call	Bond Future	2,628.5500		2.6286	2,949.3500	2.9494	12.204	0	0	0
2017-12-04	R186	01/02/2018	9.65	Put	Bond Future	931.6300		0.9316	736.3400	0.7363	(20.962)	0	0	1,950
2017-12-04	R186	03/05/2018	10.14	Put	Bond Future	1,199.7300		1.1997	1,042.5600	1.0426	(13.100)	0	0	1,120
2017-12-04	R186	03/05/2018	8.92	Call	Bond Future	1,309.6000		1.3096	1,461.6600	1.4617	11.611	0	0	0
2017-12-04	R186	03/05/2018	8.91	Put	Bond Future	4,643.1300		4.6431	4,267.2500	4.2673	(8.095)	0	0	0
2017-12-04	R186	03/05/2018			Bond Future	9.4538		110.0343	9.3670	110.5605	(0.918)	0.0000	0.0000	0
2017-12-04	R186	03/05/2018	9.30	Put	Bond Future	3,161.4200		3.1614	2,857.3600	2.8574	(9.618)	0	0	0
2017-12-04	R186	03/05/2018	9.30	Call	Bond Future	2,226.9900		2.2270	2,449.1200	2.4491	9.974	0	0	1,120
2017-12-04	R186	03/05/2018	10.14	Call	Bond Future	5,240.2000		5.2402	5,609.2200	5.6092	7.042	0	0	0
2017-12-04	R186	03/05/2018	8.93	Call	Bond Future	1,330.0300		1.3300	1,483.8500	1.4838	11.565	0	0	0
2017-12-04	R186	03/05/2018	8.93	Put	Bond Future	4,557.9600		4.5580	4,185.5900	4.1856	(8.170)	0	0	0
2017-12-04	R186	03/05/2018	8.92	Put	Bond Future	4,600.4200		4.6004	4,226.2900	4.2263	(8.133)	0	0	0
2017-12-04	R186	03/05/2018	8.91	Call	Bond Future	1,289.3800		1.2894	1,439.6900	1.4397	11.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-04	R186	03/05/2018	9.75	Call	Bond Future	3,693.3600	3.6934	3,999.0000	3.9990	8.275	0	0	0
2017-12-04	R186	03/05/2018	9.75	Put	Bond Future	1,923.5400	1.9235	1,702.9900	1.7030	(11.466)	0	0	3,200
2017-12-04	R197	01/02/2018	301.68	Put	Bond Future	7,496.4100	7.4964	7,491.9800	7.4920	(0.059)	0	0	0
2017-12-04	R197	01/02/2018			Bond Future	294.1836	294.1836	294.1880	294.1880	0.002	0.0000	0.0000	2,350
2017-12-04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	01/02/2018	301.67	Put	Bond Future	7,486.4100	7.4864	7,481.9800	7.4820	(0.059)	0	0	0
2017-12-04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	01/02/2018	301.66	Put	Bond Future	7,476.4100	7.4764	7,471.9800	7.4720	(0.059)	0	0	0
2017-12-04	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	03/05/2018			Bond Future	299.6945	299.6945	299.6987	299.6987	0.001	0.0000	0.0000	0
2017-12-04	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	03/05/2018	304.44	Put	Bond Future	4,745.5100	4.7455	4,741.3500	4.7413	(0.088)	0	0	0
2017-12-04	R197	03/05/2018	304.46	Put	Bond Future	4,765.5100	4.7655	4,761.3500	4.7613	(0.087)	0	0	0
2017-12-04	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R197	03/05/2018	304.45	Put	Bond Future	4,755.5100	4.7555	4,751.3500	4.7513	(0.087)	0	0	0
2017-12-04	R202	01/02/2018	249.07	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-12-04	R202	01/02/2018	249.06	Put	Bond Future	19,853.6300	19.8536	19,848.3000	19.8483	(0.027)	0	0	0
2017-12-04	R202	01/02/2018			Bond Future	229.2064	229.2064	229.2117	229.2117	0.002	0.0000	0.0000	21,522
2017-12-04	R202	01/02/2018	249.08	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-12-04	R202	01/02/2018	249.08	Put	Bond Future	19,873.6300	19.8736	19,868.3000	19.8683	(0.027)	0	0	0
2017-12-04	R202	01/02/2018	249.07	Put	Bond Future	19,863.6300	19.8636	19,858.3000	19.8583	(0.027)	0	0	0
2017-12-04	R202	01/02/2018	249.06	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-12-04	R202	03/05/2018	247.48	Put	Bond Future	14,081.2100	14.0812	14,070.8100	14.0708	(0.074)	0	0	0
2017-12-04	R202	03/05/2018	247.47	Call	Bond Future	101.6600	0.1017	96.2700	0.0963	(5.302)	0	0	0
2017-12-04	R202	03/05/2018			Bond Future	233.5001	233.5001	233.5051	233.5051	0.002	0.0000	0.0000	0
2017-12-04	R202	03/05/2018	247.48	Call	Bond Future	101.3300	0.1013	95.9600	0.0960	(5.300)	0	0	0
2017-12-04	R202	03/05/2018	247.47	Put	Bond Future	14,071.5400	14.0715	14,061.1200	14.0611	(0.074)	0	0	0
2017-12-04	R202	03/05/2018	247.49	Call	Bond Future	101.0100	0.1010	95.6400	0.0956	(5.316)	0	0	0
2017-12-04	R202	03/05/2018	247.49	Put	Bond Future	14,090.8900	14.0909	14,080.4900	14.0805	(0.074)	0	0	0
2017-12-04	R204	01/02/2018	7.27	Call	Bond Future	71.8500	0.0718	81.1700	0.0812	12.971	0	0	0
2017-12-04	R204	01/02/2018			Bond Future	7.5667	101.3774	7.5142	101.4211	(0.694)	0.0000	0.0000	38,225
2017-12-04	R204	01/02/2018	7.25	Call	Bond Future	67.0600	0.0671	75.8500	0.0759	13.108	0	0	0
2017-12-04	R204	01/02/2018	7.25	Put	Bond Future	331.1100	0.3311	296.1800	0.2962	(10.549)	0	0	0
2017-12-04	R204	01/02/2018	7.27	Put	Bond Future	319.1900	0.3192	284.7900	0.2848	(10.777)	0	0	0
2017-12-04	R204	01/02/2018	7.26	Call	Bond Future	69.4300	0.0694	78.4800	0.0785	13.035	0	0	0
2017-12-04	R204	01/02/2018	7.26	Put	Bond Future	325.1200	0.3251	290.4500	0.2905	(10.664)	0	0	0
2017-12-04	R204	03/05/2018	7.10	Put	Bond Future	388.3100	0.3883	355.3400	0.3553	(8.491)	0	0	0
2017-12-04	R204	03/05/2018			Bond Future	7.5820	103.2682	7.5068	103.3132	(0.991)	0.0000	0.0000	0
2017-12-04	R204	03/05/2018	7.09	Call	Bond Future	97.0200	0.0970	108.9000	0.1089	12.245	0	0	0
2017-12-04	R204	03/05/2018	7.09	Put	Bond Future	392.3400	0.3923	359.2000	0.3592	(8.447)	0	0	0
2017-12-04	R204	03/05/2018	7.10	Call	Bond Future	99.0100	0.0990	111.0600	0.1111	12.170	0	0	0
2017-12-04	R204	03/05/2018	7.08	Call	Bond Future	95.0700	0.0951	106.7700	0.1068	12.307	0	0	0
2017-12-04	R204	03/05/2018	7.08	Put	Bond Future	396.4100	0.3964	363.0900	0.3631	(8.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-04	R207	01/02/2018	7.61	Put	Bond Future	1,036.2700	1.0363	933.2700	0.9333	(9.939)	0	0	0
2017-12-04	R207	01/02/2018	7.60	Call	Bond Future	54.9000	0.0549	66.1200	0.0661	20.437	0	0	0
2017-12-04	R207	01/02/2018			Bond Future	8.1681	98.8166	8.1024	98.9313	(0.805)	0.0000	0.0000	45,210
2017-12-04	R207	01/02/2018	7.61	Call	Bond Future	57.3300	0.0573	68.9900	0.0690	20.338	0	0	0
2017-12-04	R207	01/02/2018	7.60	Put	Bond Future	1,051.4900	1.0515	948.0500	0.9481	(9.837)	0	0	0
2017-12-04	R207	01/02/2018	7.62	Call	Bond Future	59.8400	0.0598	71.9400	0.0719	20.221	0	0	0
2017-12-04	R207	01/02/2018	7.62	Put	Bond Future	1,021.1300	1.0211	918.5700	0.9186	(10.044)	0	0	0
2017-12-04	R207	03/05/2018	7.57	Call	Bond Future	142.3800	0.1424	163.6300	0.1636	14.925	0	0	0
2017-12-04	R207	03/05/2018	7.56	Put	Bond Future	1,244.0000	1.2440	1,147.5700	1.1476	(7.752)	0	0	0
2017-12-04	R207	03/05/2018			Bond Future	8.2763	100.6596	8.1997	100.7769	(0.925)	0.0000	0.0000	0
2017-12-04	R207	03/05/2018	7.58	Call	Bond Future	145.8400	0.1458	167.4900	0.1675	14.845	0	0	0
2017-12-04	R207	03/05/2018	7.58	Put	Bond Future	1,219.7700	1.2198	1,124.1400	1.1241	(7.840)	0	0	0
2017-12-04	R207	03/05/2018	7.57	Put	Bond Future	1,231.8500	1.2319	1,135.8200	1.1358	(7.796)	0	0	0
2017-12-04	R207	03/05/2018	7.56	Call	Bond Future	138.9900	0.1390	159.8400	0.1598	15.001	0	0	0
2017-12-04	R208	01/02/2018	7.85	Put	Bond Future	1,588.4400	1.5884	1,439.5200	1.4395	(9.375)	0	0	0
2017-12-04	R208	01/02/2018			Bond Future	8.3989	97.9011	8.3349	98.0703	(0.762)	0.0000	0.0000	34,879
2017-12-04	R208	01/02/2018	7.84	Call	Bond Future	120.5800	0.1206	140.1900	0.1402	16.263	0	0	0
2017-12-04	R208	01/02/2018	7.84	Put	Bond Future	1,610.8400	1.6108	1,461.2700	1.4613	(9.285)	0	0	0
2017-12-04	R208	01/02/2018	7.85	Call	Bond Future	125.0900	0.1251	145.3500	0.1454	16.196	0	0	0
2017-12-04	R208	01/02/2018	7.83	Call	Bond Future	116.1900	0.1162	135.1700	0.1352	16.335	0	0	0
2017-12-04	R208	01/02/2018	7.83	Put	Bond Future	1,633.3700	1.6334	1,483.1700	1.4832	(9.196)	0	0	0
2017-12-04	R208	03/05/2018	7.77	Call	Bond Future	245.6300	0.2456	277.2300	0.2772	12.865	0	0	0
2017-12-04	R208	03/05/2018			Bond Future	8.4808	96.3258	8.4105	96.4986	(0.830)	0.0000	0.0000	0
2017-12-04	R208	03/05/2018	7.77	Put	Bond Future	2,009.5600	2.0096	1,868.3500	1.8684	(7.027)	0	0	0
2017-12-04	R208	03/05/2018	7.78	Call	Bond Future	251.4500	0.2514	283.6300	0.2836	12.798	0	0	0
2017-12-04	R208	03/05/2018	7.79	Put	Bond Future	1,970.9400	1.9709	1,830.8800	1.8309	(7.106)	0	0	0
2017-12-04	R208	03/05/2018	7.78	Put	Bond Future	1,990.2900	1.9903	1,849.6600	1.8497	(7.066)	0	0	0
2017-12-04	R208	03/05/2018	7.79	Call	Bond Future	257.1800	0.2572	289.9300	0.2899	12.734	0	0	0
2017-12-04	R209	01/02/2018	9.72	Call	Bond Future	830.0200	0.8300	981.0600	0.9811	18.197	0	0	0
2017-12-04	R209	01/02/2018	9.73	Call	Bond Future	849.8600	0.8499	1,003.7700	1.0038	18.110	0	0	0
2017-12-04	R209	01/02/2018	9.71	Put	Bond Future	3,252.4400	3.2524	2,822.7200	2.8227	(13.212)	0	0	0
2017-12-04	R209	01/02/2018	10.10	Call	Bond Future	1,805.5900	1.8056	2,075.5100	2.0755	14.949	0	0	0
2017-12-04	R209	01/02/2018	9.85	Call	Bond Future	1,111.5300	1.1115	1,301.2800	1.3013	17.071	0	0	0
2017-12-04	R209	01/02/2018	9.33	Call	Bond Future	283.2500	0.2832	344.2600	0.3443	21.539	0	0	220
2017-12-04	R209	01/02/2018	10.22	Put	Bond Future	1,425.2900	1.4253	1,155.8800	1.1559	(18.902)	0	0	739
2017-12-04	R209	01/02/2018	9.75	Call	Bond Future	890.2900	0.8903	1,049.9700	1.0500	17.936	0	0	5,000
2017-12-04	R209	01/02/2018			Bond Future	10.0929	70.5019	10.0004	71.0798	(0.916)	0.0000	0.0000	154,182
2017-12-04	R209	01/02/2018	9.73	Put	Bond Future	3,160.9500	3.1610	2,736.9300	2.7369	(13.414)	0	0	0
2017-12-04	R209	01/02/2018	9.71	Call	Bond Future	810.5800	0.8106	958.7900	0.9588	18.284	0	0	0
2017-12-04	R209	01/02/2018	9.88	Call	Bond Future	1,184.1400	1.1841	1,383.2400	1.3832	16.814	0	0	0
2017-12-04	R209	01/02/2018	9.88	Put	Bond Future	2,525.8800	2.5259	2,147.0500	2.1471	(14.998)	0	0	220
2017-12-04	R209	01/02/2018	9.59	Call	Bond Future	600.8200	0.6008	716.9500	0.7169	19.329	0	0	0
2017-12-04	R209	01/02/2018	9.59	Put	Bond Future	3,834.9800	3.8350	3,373.1800	3.3732	(12.042)	0	0	377
2017-12-04	R209	01/02/2018	9.72	Put	Bond Future	3,206.4500	3.2064	2,779.5600	2.7796	(13.313)	0	0	0
2017-12-04	R209	01/02/2018	10.10	Put	Bond Future	1,761.3900	1.7614	1,453.3800	1.4534	(17.487)	0	0	3,000
2017-12-04	R209	01/02/2018	9.85	Put	Bond Future	2,645.5300	2.6455	2,257.3500	2.2574	(14.673)	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
2017-12-04	R209	01/02/2018	9.33	Put	Bond Future	5,280.0500	5.2800	4,763.1300	4.7631	(9.790)	0	0	0
2017-12-04	R209	01/02/2018	10.22	Call	Bond Future	2,207.9900	2.2080	2,516.5100	2.5165	13.973	0	0	0
2017-12-04	R209	01/02/2018	9.75	Put	Bond Future	3,070.9700	3.0710	2,652.7200	2.6527	(13.619)	0	0	0
2017-12-04	R209	01/02/2018	10.00	Call	Bond Future	1,503.0300	1.5030	1,740.4900	1.7405	15.799	0	0	0
2017-12-04	R209	01/02/2018	10.00	Put	Bond Future	2,083.6000	2.0836	1,743.1300	1.7431	(16.340)	0	0	7,488
2017-12-04	R209	01/02/2018	9.89	Call	Bond Future	1,208.9500	1.2089	1,411.1800	1.4112	16.728	0	0	0
2017-12-04	R209	01/02/2018	9.89	Put	Bond Future	2,486.7800	2.4868	2,111.0800	2.1111	(15.108)	0	0	157
2017-12-04	R209	01/02/2018	9.32	Put	Bond Future	5,340.1600	5.3402	4,821.5400	4.8215	(9.712)	0	0	0
2017-12-04	R209	01/02/2018	9.32	Call	Bond Future	274.2800	0.2743	333.5900	0.3336	21.624	0	0	157
2017-12-04	R209	01/02/2018	9.87	Call	Bond Future	1,159.5500	1.1595	1,355.5100	1.3555	16.900	0	0	0
2017-12-04	R209	01/02/2018	9.87	Put	Bond Future	2,565.2900	2.5653	2,183.3200	2.1833	(14.890)	0	0	739
2017-12-04	R209	01/02/2018	9.52	Put	Bond Future	4,200.2600	4.2003	3,721.5700	3.7216	(11.397)	0	0	0
2017-12-04	R209	01/02/2018	9.52	Call	Bond Future	497.8000	0.4978	597.0400	0.5970	19.936	0	0	739
2017-12-04	R209	03/05/2018	10.73	Call	Bond Future	4,860.0400	4.8600	5,254.6500	5.2547	8.119	0	0	0
2017-12-04	R209	03/05/2018	9.75	Call	Bond Future	1,718.0900	1.7181	1,922.1500	1.9222	11.877	0	0	435
2017-12-04	R209	03/05/2018	10.00	Call	Bond Future	2,363.2100	2.3632	2,618.2800	2.6183	10.793	0	0	0
2017-12-04	R209	03/05/2018	9.85	Put	Bond Future	3,922.6900	3.9227	3,557.9300	3.5579	(9.299)	0	0	0
2017-12-04	R209	03/05/2018			Bond Future	10.1626	68.6674	10.0673	69.2565	(0.938)	0.0000	0.0000	0
2017-12-04	R209	03/05/2018	10.73	Put	Bond Future	1,507.6700	1.5077	1,313.2300	1.3132	(12.897)	0	0	435
2017-12-04	R209	03/05/2018	9.75	Put	Bond Future	4,323.7100	4.3237	3,938.7200	3.9387	(8.904)	0	0	0
2017-12-04	R209	03/05/2018	9.85	Call	Bond Future	1,962.0500	1.9621	2,186.3400	2.1863	11.431	0	0	0
2017-12-04	R209	03/05/2018	10.22	Call	Bond Future	3,026.0700	3.0261	3,325.9900	3.3260	9.911	0	0	0
2017-12-04	R209	03/05/2018	10.22	Put	Bond Future	2,675.4000	2.6754	2,386.2700	2.3863	(10.807)	0	0	435
2017-12-04	R209	03/05/2018	10.00	Put	Bond Future	3,372.7600	3.3728	3,038.7800	3.0388	(9.902)	0	0	5,000
2017-12-04	R209	03/05/2018	9.86	Call	Bond Future	1,987.5200	1.9875	2,213.8600	2.2139	11.388	0	0	0
2017-12-04	R209	03/05/2018	9.84	Call	Bond Future	1,936.7600	1.9368	2,159.0200	2.1590	11.476	0	0	0
2017-12-04	R209	03/05/2018	9.84	Put	Bond Future	3,961.5000	3.9615	3,594.7100	3.5947	(9.259)	0	0	0
2017-12-04	R209	03/05/2018	9.86	Put	Bond Future	3,884.1500	3.8842	3,521.4400	3.5214	(9.338)	0	0	0
2017-12-04	R209	02/08/2018	9.66	Call	Bond Future	2,212.8200	2.2128	2,423.3900	2.4234	9.516	0	0	435
2017-12-04	R209	02/08/2018	10.38	Call	Bond Future	4,242.7100	4.2427	4,565.8600	4.5659	7.617	0	0	0
2017-12-04	R209	02/08/2018	10.39	Put	Bond Future	3,314.6800	3.3147	3,039.4900	3.0395	(8.302)	0	0	0
2017-12-04	R209	02/08/2018			Bond Future	10.2300	69.9704	10.1318	70.5702	(0.960)	0.0000	0.0000	0
2017-12-04	R209	02/08/2018	10.84	Call	Bond Future	5,853.0600	5.8531	6,240.4300	6.2404	6.618	0	0	0
2017-12-04	R209	02/08/2018	10.84	Put	Bond Future	2,297.4100	2.2974	2,084.9500	2.0850	(9.248)	0	0	435
2017-12-04	R209	02/08/2018	10.21	Call	Bond Future	3,702.3900	3.7024	3,999.6700	3.9997	8.029	0	0	0
2017-12-04	R209	02/08/2018	10.21	Put	Bond Future	3,823.8300	3.8238	3,521.2800	3.5213	(7.912)	0	0	435
2017-12-04	R209	02/08/2018	9.66	Put	Bond Future	5,809.1200	5.8091	5,419.8600	5.4199	(6.701)	0	0	0
2017-12-04	R209	02/08/2018	10.38	Put	Bond Future	3,341.2100	3.3412	3,064.5300	3.0645	(8.281)	0	0	0
2017-12-04	R209	02/08/2018	10.39	Call	Bond Future	4,275.6300	4.2756	4,600.2700	4.6003	7.593	0	0	0
2017-12-04	R209	02/08/2018	10.40	Call	Bond Future	4,308.6500	4.3087	4,634.7800	4.6348	7.569	0	0	0
2017-12-04	R209	02/08/2018	10.40	Put	Bond Future	3,288.3300	3.2883	3,014.6300	3.0146	(8.323)	0	0	0
2017-12-04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R209	01/11/2018	9.34	Put	Bond Future	8,125.1500	8.1251	7,695.2900	7.6953	(5.290)	0	0	0
2017-12-04	R209	01/11/2018	1,016.00	Call	Bond Future	67,283.2100	67.2832	67,895.8100	67.8958	0.910	0	0	0
2017-12-04	R209	01/11/2018			Bond Future	10.2970	68.1711	10.1956	68.7837	(0.985)	0.0000	0.0000	0
2017-12-04	R209	01/11/2018	1,016.01	Call	Bond Future	67,283.2100	67.2832	67,895.8100	67.8958	0.910	0	0	0
2017-12-04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R209	01/11/2018	1,015.99	Call	Bond Future	67,283.2000	67.2832	67,895.8000	67.8958	0.910	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
2017-12-04	R209	01/11/2018	9.34	Call	Bond Future	1,997.2300	1.9972	2,179.9700	2.1800	9.150	0	0	435
2017-12-04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R209	01/11/2018	10.57	Call	Bond Future	5,313.8800	5.3139	5,661.8500	5.6618	6.548	0	0	0
2017-12-04	R209	01/11/2018	10.57	Put	Bond Future	3,704.4500	3.7044	3,439.8200	3.4398	(7.144)	0	0	435
2017-12-04	R209	01/11/2018	9.94	Call	Bond Future	3,411.8900	3.4119	3,676.6200	3.6766	7.759	0	0	0
2017-12-04	R209	01/11/2018	9.94	Put	Bond Future	5,606.1600	5.6062	5,258.2900	5.2583	(6.205)	0	0	435
2017-12-04	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R210	01/02/2018			Bond Future	182.6806	182.6806	182.6841	182.6841	0.002	0.0000	0.0000	2,159
2017-12-04	R210	01/02/2018	192.36	Put	Bond Future	9,679.4100	9.6794	9,675.8800	9.6759	(0.036)	0	0	0
2017-12-04	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R210	01/02/2018	192.38	Put	Bond Future	9,699.4100	9.6994	9,695.8800	9.6959	(0.036)	0	0	0
2017-12-04	R210	01/02/2018	192.37	Put	Bond Future	9,689.4100	9.6894	9,685.8800	9.6859	(0.036)	0	0	0
2017-12-04	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R210	03/05/2018	191.44	Put	Bond Future	7,762.5200	7.7625	7,759.0300	7.7590	(0.045)	0	0	0
2017-12-04	R210	03/05/2018			Bond Future	183.6775	183.6775	183.6810	183.6810	0.002	0.0000	0.0000	0
2017-12-04	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R210	03/05/2018	191.46	Put	Bond Future	7,782.5200	7.7825	7,779.0300	7.7790	(0.045)	0	0	0
2017-12-04	R210	03/05/2018	191.45	Put	Bond Future	7,772.5200	7.7725	7,769.0300	7.7690	(0.045)	0	0	0
2017-12-04	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	01/02/2018	154.71	Put	Bond Future	5,312.8200	5.3128	5,310.5800	5.3106	(0.042)	0	0	0
2017-12-04	R212	01/02/2018			Bond Future	149.3972	149.3972	149.3994	149.3994	0.001	0.0000	0.0000	4,967
2017-12-04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	01/02/2018	154.70	Put	Bond Future	5,302.8200	5.3028	5,300.5800	5.3006	(0.042)	0	0	0
2017-12-04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	01/02/2018	154.69	Put	Bond Future	5,292.8200	5.2928	5,290.5800	5.2906	(0.042)	0	0	0
2017-12-04	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	03/05/2018			Bond Future	152.1957	152.1957	152.1978	152.1978	0.001	0.0000	0.0000	0
2017-12-04	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	03/05/2018	154.28	Put	Bond Future	2,084.2800	2.0843	2,082.1500	2.0822	(0.102)	0	0	0
2017-12-04	R212	03/05/2018	154.30	Put	Bond Future	2,104.2800	2.1043	2,102.1500	2.1022	(0.101)	0	0	0
2017-12-04	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-04	R212	03/05/2018	154.29	Put	Bond Future	2,094.2800	2.0943	2,092.1500	2.0922	(0.102)	0	0	0
2017-12-04	R213	01/02/2018	9.42	Call	Bond Future	564.8100	0.5648	687.3600	0.6874	21.698	0	0	0
2017-12-04	R213	01/02/2018	9.41	Put	Bond Future	3,760.8500	3.7608	3,276.3500	3.2763	(12.883)	0	0	0
2017-12-04	R213	01/02/2018			Bond Future	9.9186	81.9502	9.8207	82.5546	(0.987)	0.0000	0.0000	58,817
2017-12-04	R213	01/02/2018	9.43	Call	Bond Future	580.1600	0.5802	705.4000	0.7054	21.587	0	0	0
2017-12-04	R213	01/02/2018	9.43	Put	Bond Future	3,661.5100	3.6615	3,182.3700	3.1824	(13.086)	0	0	0
2017-12-04	R213	01/02/2018	9.42	Put	Bond Future	3,710.9400	3.7109	3,229.1100	3.2291	(12.984)	0	0	0
2017-12-04	R213	01/02/2018	9.41	Call	Bond Future	549.8600	0.5499	669.7400	0.6697	21.802	0	0	0
2017-12-04	R213	03/05/2018	9.57	Put	Bond Future	4,252.3800	4.2524	3,847.6200	3.8476	(9.518)	0	0	0
2017-12-04	R213	03/05/2018	9.56	Call	Bond Future	1,613.4300	1.6134	1,822.5700	1.8226	12.962	0	0	0
2017-12-04	R213	03/05/2018			Bond Future	9.9928	79.9291	9.8915	80.5452	(1.013)	0.0000	0.0000	0
2017-12-04	R213	03/05/2018	9.57	Call	Bond Future	1,635.9900	1.6360	1,847.2300	1.8472	12.912	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
2017-12-04	R213	03/05/2018	9.56	Put	Bond Future	4,293.1500	4.2931	3,886.2900	3.8863	(9.477)	0	0	0
2017-12-04	R213	03/05/2018	9.58	Call	Bond Future	1,658.9500	1.6590	1,872.2900	1.8723	12.860	0	0	0
2017-12-04	R213	03/05/2018	9.58	Put	Bond Future	4,212.0900	4.2121	3,809.4300	3.8094	(9.560)	0	0	0
2017-12-04	R214	01/02/2018	9.84	Call	Bond Future	749.4000	0.7494	887.1600	0.8872	18.383	0	0	0
2017-12-04	R214	01/02/2018			Bond Future	10.2756	69.7475	10.1830	70.3390	(0.901)	0.0000	0.0000	49,807
2017-12-04	R214	01/02/2018	9.82	Call	Bond Future	713.3900	0.7134	845.7100	0.8457	18.548	0	0	0
2017-12-04	R214	01/02/2018	9.82	Put	Bond Future	3,710.1100	3.7101	3,250.9400	3.2509	(12.376)	0	0	0
2017-12-04	R214	01/02/2018	9.84	Put	Bond Future	3,609.9900	3.6100	3,156.2600	3.1563	(12.569)	0	0	0
2017-12-04	R214	01/02/2018	9.83	Call	Bond Future	731.2400	0.7312	866.2700	0.8663	18.466	0	0	0
2017-12-04	R214	01/02/2018	9.83	Put	Bond Future	3,659.8400	3.6598	3,203.3800	3.2034	(12.472)	0	0	0
2017-12-04	R214	03/05/2018	9.99	Put	Bond Future	4,264.8600	4.2649	3,884.1500	3.8842	(8.927)	0	0	0
2017-12-04	R214	03/05/2018			Bond Future	10.3454	67.7522	10.2500	68.3552	(0.922)	0.0000	0.0000	0
2017-12-04	R214	03/05/2018	9.98	Call	Bond Future	1,947.0000	1.9470	2,167.2000	2.1672	11.310	0	0	0
2017-12-04	R214	03/05/2018	9.98	Put	Bond Future	4,305.9800	4.3060	3,923.2400	3.9232	(8.889)	0	0	0
2017-12-04	R214	03/05/2018	9.99	Call	Bond Future	1,972.2400	1.9722	2,194.4700	2.1945	11.268	0	0	0
2017-12-04	R214	03/05/2018	9.97	Call	Bond Future	1,921.9500	1.9219	2,140.1100	2.1401	11.351	0	0	0
2017-12-04	R214	03/05/2018	9.97	Put	Bond Future	4,347.4000	4.3474	3,962.6200	3.9626	(8.851)	0	0	0
2017-12-04	R248	01/02/2018	9.90	Put	Bond Future	4,671.0100	4.6710	4,039.2800	4.0393	(13.524)	0	0	0
2017-12-04	R248	01/02/2018	9.89	Call	Bond Future	932.4400	0.9324	1,126.3500	1.1264	20.796	0	0	0
2017-12-04	R248	01/02/2018			Bond Future	10.3476	89.1362	10.2447	89.9656	(0.994)	0.0000	0.0000	102,388
2017-12-04	R248	01/02/2018	9.90	Call	Bond Future	955.3200	0.9553	1,153.0400	1.1530	20.697	0	0	0
2017-12-04	R248	01/02/2018	9.89	Put	Bond Future	4,734.4300	4.7344	4,098.8900	4.0989	(13.424)	0	0	0
2017-12-04	R248	01/02/2018	9.91	Call	Bond Future	978.5700	0.9786	1,180.1400	1.1801	20.598	0	0	0
2017-12-04	R248	01/02/2018	9.91	Put	Bond Future	4,608.1200	4.6081	3,980.2400	3.9802	(13.626)	0	0	0
2017-12-04	R248	03/05/2018	10.06	Call	Bond Future	2,481.8400	2.4818	2,797.5500	2.7975	12.721	0	0	0
2017-12-04	R248	03/05/2018	10.05	Put	Bond Future	5,463.9000	5.4639	4,931.3600	4.9314	(9.747)	0	0	0
2017-12-04	R248	03/05/2018			Bond Future	10.4202	86.3617	10.3140	87.2070	(1.019)	0.0000	0.0000	0
2017-12-04	R248	03/05/2018	10.07	Call	Bond Future	2,513.9100	2.5139	2,832.4700	2.8325	12.672	0	0	0
2017-12-04	R248	03/05/2018	10.07	Put	Bond Future	5,360.1400	5.3601	4,833.3200	4.8333	(9.828)	0	0	0
2017-12-04	R248	03/05/2018	10.06	Put	Bond Future	5,411.8300	5.4118	4,882.1600	4.8822	(9.787)	0	0	0
2017-12-04	R248	03/05/2018	10.05	Call	Bond Future	2,450.0100	2.4500	2,762.8500	2.7629	12.769	0	0	0

**Total**

**1113868**