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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2017 TO 27/11/2017

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
2017-11-27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	2025	01/02/2018	133.89	Put	Bond Future	6,725.0500	6.7250	6,737.7500	6.7377	0.189	0	0	0
2017-11-27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	01/02/2018			Bond Future	127.1650	127.1650	127.1523	127.1523	(0.010)	0.0000	0.0000	1,070
2017-11-27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	01/02/2018	133.88	Put	Bond Future	6,715.0500	6.7150	6,727.7500	6.7277	0.189	0	0	0
2017-11-27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	01/02/2018	133.90	Put	Bond Future	6,735.0500	6.7350	6,747.7500	6.7477	0.189	0	0	0
2017-11-27	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	03/05/2018	133.20	Put	Bond Future	3,652.3200	3.6523	3,665.0000	3.6650	0.347	0	0	0
2017-11-27	2025	03/05/2018			Bond Future	129.5477	129.5477	129.5350	129.5350	(0.010)	0.0000	0.0000	0
2017-11-27	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	03/05/2018	133.22	Put	Bond Future	3,672.3200	3.6723	3,685.0000	3.6850	0.345	0	0	0
2017-11-27	2025	03/05/2018	133.21	Put	Bond Future	3,662.3200	3.6623	3,675.0000	3.6750	0.346	0	0	0
2017-11-27	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	02/08/2018			Bond Future	131.9990	131.9990	131.9812	131.9812	(0.013)	0.0000	0.0000	0
2017-11-27	2025	02/08/2018	136.65	Put	Bond Future	4,651.0500	4.6511	4,668.8400	4.6688	0.382	0	0	0
2017-11-27	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2025	02/08/2018	136.67	Put	Bond Future	4,671.0500	4.6711	4,688.8400	4.6888	0.381	0	0	0
2017-11-27	2025	02/08/2018	136.66	Put	Bond Future	4,661.0500	4.6611	4,678.8400	4.6788	0.382	0	0	0
2017-11-27	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2029	01/02/2018			Bond Future	97.2317	97.2317	97.2224	97.2224	(0.010)	0.0000	0.0000	1,370
2017-11-27	2029	03/05/2018			Bond Future	98.0356	98.0356	98.0263	98.0263	(0.009)	0.0000	0.0000	0
2017-11-27	2029	02/08/2018			Bond Future	99.9242	99.9242	99.9111	99.9111	(0.013)	0.0000	0.0000	0
2017-11-27	2030	01/02/2018	9.39	Put	Bond Future	3,061.1100	3.0611	2,142.6000	2.1426	(30.006)	0	0	0
2017-11-27	2030	01/02/2018			Bond Future	9.8637	87.1949	9.7192	88.1134	(1.465)	0.0000	0.0000	63,507
2017-11-27	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	01/02/2018	9.38	Put	Bond Future	3,127.3100	3.1273	2,208.8000	2.2088	(29.371)	0	0	0
2017-11-27	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	01/02/2018	9.37	Put	Bond Future	3,193.5700	3.1936	2,275.0600	2.2751	(28.761)	0	0	0
2017-11-27	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	03/05/2018			Bond Future	9.9457	88.8209	9.7958	89.7571	(1.507)	0.0000	0.0000	0
2017-11-27	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	03/05/2018	9.49	Put	Bond Future	2,889.5900	2.8896	1,953.4200	1.9534	(32.398)	0	0	0
2017-11-27	2030	03/05/2018	9.51	Put	Bond Future	2,760.0200	2.7600	1,823.8500	1.8238	(33.919)	0	0	0
2017-11-27	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	03/05/2018	9.50	Put	Bond Future	2,824.7700	2.8248	1,888.6000	1.8886	(33.141)	0	0	0
2017-11-27	2030	02/08/2018	9.46	Put	Bond Future	3,549.8000	3.5498	2,597.8000	2.5978	(26.818)	0	0	0
2017-11-27	2030	02/08/2018			Bond Future	10.0272	86.5062	9.8720	87.4582	(1.548)	0.0000	0.0000	0

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2017-11-27	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2030	02/08/2018	9.45	Put	Bond Future	3,614.1400	3.6141	2,662.1400	2.6621	(26.341)	0	0	0
2017-11-27	2030	02/08/2018	9.47	Put	Bond Future	3,485.5100	3.4855	2,533.5100	2.5335	(27.313)	0	0	0
2017-11-27	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2032	01/02/2018	9.56	Call	Bond Future	596.2500	0.5963	826.0700	0.8261	38.544	0	0	0
2017-11-27	2032	01/02/2018	9.55	Put	Bond Future	4,048.8300	4.0488	3,294.1000	3.2941	(18.641)	0	0	0
2017-11-27	2032	01/02/2018	9.20	Call	Bond Future	196.5000	0.1965	290.4900	0.2905	47.832	0	0	7,500
2017-11-27	2032	01/02/2018	9.45	Put	Bond Future	4,621.6000	4.6216	3,822.2500	3.8223	(17.296)	0	0	0
2017-11-27	2032	01/02/2018	9.40	Put	Bond Future	4,921.9100	4.9219	4,102.3100	4.1023	(16.652)	0	0	0
2017-11-27	2032	01/02/2018			Bond Future	10.0509	89.4603	9.9065	90.4401	(1.436)	0.0000	0.0000	42,499
2017-11-27	2032	01/02/2018	9.57	Call	Bond Future	612.6200	0.6126	847.2500	0.8472	38.299	0	0	0
2017-11-27	2032	01/02/2018	9.57	Put	Bond Future	3,938.9800	3.9390	3,193.8000	3.1938	(18.918)	0	0	0
2017-11-27	2032	01/02/2018	9.30	Put	Bond Future	5,548.3100	5.5483	4,692.5000	4.6925	(15.425)	0	0	0
2017-11-27	2032	01/02/2018	9.30	Call	Bond Future	273.8600	0.2739	397.8600	0.3979	45.279	0	0	7,800
2017-11-27	2032	01/02/2018	9.56	Put	Bond Future	3,993.7100	3.9937	3,243.7200	3.2437	(18.779)	0	0	0
2017-11-27	2032	01/02/2018	9.55	Call	Bond Future	580.1900	0.5802	805.2700	0.8053	38.794	0	0	0
2017-11-27	2032	01/02/2018	9.20	Put	Bond Future	6,207.7200	6.2077	5,321.9000	5.3219	(14.270)	0	0	0
2017-11-27	2032	01/02/2018	9.45	Call	Bond Future	436.7600	0.4368	617.2200	0.6172	41.318	0	0	750
2017-11-27	2032	01/02/2018	9.40	Call	Bond Future	375.9200	0.3759	536.1300	0.5361	42.618	0	0	6,800
2017-11-27	2032	03/05/2018	9.70	Call	Bond Future	1,632.7100	1.6327	1,989.3500	1.9894	21.843	0	0	0
2017-11-27	2032	03/05/2018	9.71	Put	Bond Future	4,515.8700	4.5159	3,877.4700	3.8775	(14.137)	0	0	0
2017-11-27	2032	03/05/2018			Bond Future	10.1316	86.9716	9.9821	87.9703	(1.475)	0.0000	0.0000	0
2017-11-27	2032	03/05/2018	9.70	Put	Bond Future	4,561.4300	4.5614	3,919.4100	3.9194	(14.075)	0	0	0
2017-11-27	2032	03/05/2018	9.71	Call	Bond Future	1,656.6100	1.6566	2,016.8700	2.0169	21.747	0	0	0
2017-11-27	2032	03/05/2018	9.72	Call	Bond Future	1,680.7300	1.6807	2,044.6200	2.0446	21.651	0	0	0
2017-11-27	2032	03/05/2018	9.72	Put	Bond Future	4,470.6000	4.4706	3,835.8300	3.8358	(14.199)	0	0	0
2017-11-27	2032	02/08/2018	9.66	Put	Bond Future	5,845.6700	5.8457	5,200.6500	5.2007	(11.034)	0	0	0
2017-11-27	2032	02/08/2018	9.67	Call	Bond Future	2,177.8300	2.1778	2,551.3400	2.5513	17.151	0	0	0
2017-11-27	2032	02/08/2018			Bond Future	10.2091	88.6275	10.0547	89.6432	(1.512)	0.0000	0.0000	0
2017-11-27	2032	02/08/2018	9.68	Call	Bond Future	2,202.1100	2.2021	2,578.4800	2.5785	17.091	0	0	0
2017-11-27	2032	02/08/2018	9.68	Put	Bond Future	5,755.3900	5.7554	5,116.0700	5.1161	(11.108)	0	0	0
2017-11-27	2032	02/08/2018	9.66	Call	Bond Future	2,153.9900	2.1540	2,524.6600	2.5247	17.209	0	0	0
2017-11-27	2032	02/08/2018	9.67	Put	Bond Future	5,800.2700	5.8003	5,158.0900	5.1581	(11.072)	0	0	0
2017-11-27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	01/02/2018			Bond Future	100.8503	100.8503	100.8407	100.8407	(0.010)	0.0000	0.0000	5,283
2017-11-27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	01/02/2018	109.64	Put	Bond Future	8,789.6700	8.7897	8,799.2900	8.7993	0.109	0	0	0
2017-11-27	2033	01/02/2018	109.66	Put	Bond Future	8,809.6700	8.8097	8,819.2900	8.8193	0.109	0	0	0
2017-11-27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	01/02/2018	109.65	Put	Bond Future	8,799.6700	8.7997	8,809.2900	8.8093	0.109	0	0	0
2017-11-27	2033	03/05/2018	107.71	Put	Bond Future	6,058.5200	6.0585	6,068.1300	6.0681	0.159	0	0	0
2017-11-27	2033	03/05/2018			Bond Future	101.6515	101.6515	101.6419	101.6419	(0.009)	0.0000	0.0000	0
2017-11-27	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	03/05/2018	107.70	Put	Bond Future	6,048.5200	6.0485	6,058.1300	6.0581	0.159	0	0	0
2017-11-27	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-11-27	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	03/05/2018	107.69	Put	Bond Future	6,038.5200	6.0385	6,048.1300	6.0481	0.159	0	0	0
2017-11-27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	02/08/2018			Bond Future	103.6098	103.6098	103.5962	103.5962	(0.013)	0.0000	0.0000	0
2017-11-27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	02/08/2018	109.92	Put	Bond Future	6,310.2300	6.3102	6,323.8400	6.3238	0.216	0	0	0
2017-11-27	2033	02/08/2018	109.94	Put	Bond Future	6,330.2300	6.3302	6,343.8400	6.3438	0.215	0	0	0
2017-11-27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2033	02/08/2018	109.93	Put	Bond Future	6,320.2300	6.3202	6,333.8400	6.3338	0.215	0	0	0
2017-11-27	2037	01/02/2018	9.82	Put	Bond Future	4,335.2800	4.3353	3,367.9700	3.3680	(22.313)	0	0	0
2017-11-27	2037	01/02/2018			Bond Future	10.3096	85.1885	10.1347	86.4774	(1.697)	0.0000	0.0000	54,223
2017-11-27	2037	01/02/2018	9.88	Put	Bond Future	3,982.4400	3.9824	3,055.1100	3.0551	(23.285)	0	0	0
2017-11-27	2037	01/02/2018	9.88	Call	Bond Future	761.9100	0.7619	1,123.4300	1.1234	47.449	0	0	2,000
2017-11-27	2037	01/02/2018	9.82	Call	Bond Future	649.8200	0.6498	971.3600	0.9714	49.481	0	0	0
2017-11-27	2037	01/02/2018	9.81	Put	Bond Future	4,395.7000	4.3957	3,421.9400	3.4219	(22.153)	0	0	0
2017-11-27	2037	01/02/2018	9.83	Call	Bond Future	667.6100	0.6676	995.6600	0.9957	49.138	0	0	0
2017-11-27	2037	01/02/2018	9.83	Put	Bond Future	4,275.3200	4.2753	3,314.5200	3.3145	(22.473)	0	0	0
2017-11-27	2037	01/02/2018	9.81	Call	Bond Future	632.3800	0.6324	947.4700	0.9475	49.826	0	0	0
2017-11-27	2037	01/02/2018	10.32	Call	Bond Future	2,003.1200	2.0031	2,694.6500	2.6946	34.523	0	0	0
2017-11-27	2037	01/02/2018	10.32	Put	Bond Future	1,927.3700	1.9274	1,330.0500	1.3300	(30.991)	0	0	2,000
2017-11-27	2037	01/02/2018	10.72	Call	Bond Future	3,757.9600	3.7580	4,721.5600	4.7216	25.642	0	0	0
2017-11-27	2037	01/02/2018	10.72	Put	Bond Future	850.4000	0.8504	525.1500	0.5252	(38.247)	0	0	2,000
2017-11-27	2037	03/05/2018	9.99	Call	Bond Future	1,985.3700	1.9854	2,489.7900	2.4898	25.407	0	0	0
2017-11-27	2037	03/05/2018	9.97	Put	Bond Future	5,045.1800	5.0452	4,226.8900	4.2269	(16.219)	0	0	0
2017-11-27	2037	03/05/2018			Bond Future	10.3915	86.7771	10.2108	88.0905	(1.739)	0.0000	0.0000	0
2017-11-27	2037	03/05/2018	9.99	Put	Bond Future	4,947.0900	4.9471	4,138.1100	4.1381	(16.353)	0	0	0
2017-11-27	2037	03/05/2018	9.97	Call	Bond Future	1,931.7300	1.9317	2,426.8400	2.4268	25.630	0	0	0
2017-11-27	2037	03/05/2018	9.98	Put	Bond Future	4,995.8600	4.9959	4,182.2200	4.1822	(16.286)	0	0	0
2017-11-27	2037	03/05/2018	9.98	Call	Bond Future	1,958.3300	1.9583	2,458.0900	2.4581	25.520	0	0	0
2017-11-27	2037	02/08/2018	9.96	Put	Bond Future	6,193.4200	6.1934	5,372.2500	5.3723	(13.259)	0	0	0
2017-11-27	2037	02/08/2018	9.95	Call	Bond Future	2,408.7600	2.4088	2,920.2200	2.9202	21.233	0	0	0
2017-11-27	2037	02/08/2018			Bond Future	10.4732	84.1731	10.2867	85.5095	(1.781)	0.0000	0.0000	0
2017-11-27	2037	02/08/2018	9.96	Call	Bond Future	2,435.2700	2.4353	2,950.5400	2.9505	21.159	0	0	0
2017-11-27	2037	02/08/2018	9.95	Put	Bond Future	6,242.7100	6.2427	5,417.7300	5.4177	(13.215)	0	0	0
2017-11-27	2037	02/08/2018	9.97	Call	Bond Future	2,462.2300	2.4622	2,981.3200	2.9813	21.082	0	0	0
2017-11-27	2037	02/08/2018	9.97	Put	Bond Future	6,144.6800	6.1447	5,327.3300	5.3273	(13.302)	0	0	0
2017-11-27	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	01/02/2018	136.95	Put	Bond Future	17,387.7200	17.3877	17,019.1700	17.0192	(2.120)	0	0	0
2017-11-27	2038	01/02/2018			Bond Future	119.5623	119.5623	119.9308	119.9308	0.308	0.0000	0.0000	19,013
2017-11-27	2038	01/02/2018	136.94	Put	Bond Future	17,377.7200	17.3777	17,009.1700	17.0092	(2.121)	0	0	0
2017-11-27	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	01/02/2018	136.93	Put	Bond Future	17,367.7200	17.3677	16,999.1700	16.9992	(2.122)	0	0	0
2017-11-27	2038	03/05/2018	132.28	Put	Bond Future	10,477.4100	10.4774	10,101.6200	10.1016	(3.587)	0	0	0
2017-11-27	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	03/05/2018			Bond Future	121.8026	121.8026	122.1784	122.1784	0.309	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
2017-11-27	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	03/05/2018	132.27	Put	Bond Future	10,467.4100	10.4674	10,091.6200	10.0916	(3.590)	0	0	0
2017-11-27	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	03/05/2018	132.29	Put	Bond Future	10,487.4100	10.4874	10,111.6200	10.1116	(3.583)	0	0	0
2017-11-27	2038	02/08/2018	134.55	Put	Bond Future	10,451.0100	10.4510	10,072.5100	10.0725	(3.622)	0	0	0
2017-11-27	2038	02/08/2018			Bond Future	124.0990	124.0990	124.4775	124.4775	0.305	0.0000	0.0000	0
2017-11-27	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	02/08/2018	134.54	Put	Bond Future	10,441.0100	10.4410	10,062.5100	10.0625	(3.625)	0	0	0
2017-11-27	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2038	02/08/2018	134.53	Put	Bond Future	10,431.0100	10.4310	10,052.5100	10.0525	(3.629)	0	0	0
2017-11-27	2040	01/02/2018	9.89	Call	Bond Future	664.3000	0.6643	991.6700	0.9917	49.280	0	0	0
2017-11-27	2040	01/02/2018			Bond Future	10.4052	88.0934	10.2302	89.4615	(1.681)	0.0000	0.0000	25,992
2017-11-27	2040	01/02/2018	9.87	Call	Bond Future	628.8000	0.6288	942.9200	0.9429	49.955	0	0	0
2017-11-27	2040	01/02/2018	9.87	Put	Bond Future	4,926.8100	4.9268	3,872.8200	3.8728	(21.393)	0	0	0
2017-11-27	2040	01/02/2018	9.88	Put	Bond Future	4,861.0000	4.8610	3,813.6100	3.8136	(21.547)	0	0	0
2017-11-27	2040	01/02/2018	9.89	Put	Bond Future	4,795.5600	4.7956	3,754.8200	3.7548	(21.702)	0	0	0
2017-11-27	2040	01/02/2018	9.88	Call	Bond Future	646.4300	0.6464	967.1500	0.9672	49.614	0	0	0
2017-11-27	2040	03/05/2018	10.08	Put	Bond Future	5,305.6900	5.3057	4,445.1400	4.4451	(16.219)	0	0	0
2017-11-27	2040	03/05/2018			Bond Future	10.4877	89.7361	10.3070	91.1303	(1.723)	0.0000	0.0000	0
2017-11-27	2040	03/05/2018	10.07	Call	Bond Future	2,079.4100	2.0794	2,608.2000	2.6082	25.430	0	0	0
2017-11-27	2040	03/05/2018	10.07	Put	Bond Future	5,358.1200	5.3581	4,492.6500	4.4926	(16.152)	0	0	0
2017-11-27	2040	03/05/2018	10.08	Call	Bond Future	2,107.8100	2.1078	2,641.5200	2.6415	25.321	0	0	0
2017-11-27	2040	03/05/2018	10.06	Call	Bond Future	2,051.0200	2.0510	2,574.8800	2.5749	25.541	0	0	0
2017-11-27	2040	03/05/2018	10.06	Put	Bond Future	5,410.6700	5.4107	4,540.2700	4.5403	(16.087)	0	0	0
2017-11-27	2040	02/08/2018	10.04	Call	Bond Future	2,590.9600	2.5910	3,134.1400	3.1341	20.964	0	0	0
2017-11-27	2040	02/08/2018	10.03	Put	Bond Future	6,777.6200	6.7776	5,898.0300	5.8980	(12.978)	0	0	0
2017-11-27	2040	02/08/2018			Bond Future	10.5701	86.9380	10.3836	88.3568	(1.765)	0.0000	0.0000	0
2017-11-27	2040	02/08/2018	10.05	Call	Bond Future	2,619.1300	2.6191	3,166.3100	3.1663	20.892	0	0	0
2017-11-27	2040	02/08/2018	10.05	Put	Bond Future	6,671.8100	6.6718	5,800.2200	5.8002	(13.064)	0	0	0
2017-11-27	2040	02/08/2018	10.04	Put	Bond Future	6,724.5700	6.7246	5,848.9800	5.8490	(13.021)	0	0	0
2017-11-27	2040	02/08/2018	10.03	Call	Bond Future	2,562.9700	2.5630	3,102.1500	3.1021	21.037	0	0	0
2017-11-27	2044	01/02/2018	9.90	Put	Bond Future	5,013.5300	5.0135	3,980.5000	3.9805	(20.605)	0	0	0
2017-11-27	2044	01/02/2018	9.89	Call	Bond Future	602.0500	0.6020	893.8000	0.8938	48.459	0	0	0
2017-11-27	2044	01/02/2018			Bond Future	10.4438	85.0745	10.2741	86.4055	(1.625)	0.0000	0.0000	17,462
2017-11-27	2044	01/02/2018	9.90	Call	Bond Future	619.1600	0.6192	917.1900	0.9172	48.135	0	0	0
2017-11-27	2044	01/02/2018	9.89	Put	Bond Future	5,080.8600	5.0809	4,041.5500	4.0415	(20.455)	0	0	0
2017-11-27	2044	01/02/2018	9.91	Call	Bond Future	636.5000	0.6365	940.8500	0.9408	47.816	0	0	0
2017-11-27	2044	01/02/2018	9.91	Put	Bond Future	4,946.5800	4.9466	3,919.8700	3.9199	(20.756)	0	0	0
2017-11-27	2044	03/05/2018	10.10	Call	Bond Future	2,076.7400	2.0767	2,586.9300	2.5869	24.567	0	0	0
2017-11-27	2044	03/05/2018	10.09	Put	Bond Future	5,479.7200	5.4797	4,628.7100	4.6287	(15.530)	0	0	0
2017-11-27	2044	03/05/2018			Bond Future	10.5244	86.6610	10.3491	88.0174	(1.666)	0.0000	0.0000	0
2017-11-27	2044	03/05/2018	10.11	Call	Bond Future	2,105.3400	2.1053	2,620.3200	2.6203	24.461	0	0	0
2017-11-27	2044	03/05/2018	10.11	Put	Bond Future	5,373.2600	5.3733	4,531.8100	4.5318	(15.660)	0	0	0
2017-11-27	2044	03/05/2018	10.10	Put	Bond Future	5,426.2000	5.4262	4,579.9600	4.5800	(15.595)	0	0	0
2017-11-27	2044	03/05/2018	10.09	Call	Bond Future	2,048.6000	2.0486	2,554.0200	2.5540	24.671	0	0	0

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2017-11-27	2044	02/08/2018	10.07	Call	Bond Future	2,593.8900	2.5939	3,119.9600	3.1200	20.281	0	0	0
2017-11-27	2044	02/08/2018			Bond Future	10.6047	83.9296	10.4239	85.3099	(1.705)	0.0000	0.0000	0
2017-11-27	2044	02/08/2018	10.05	Call	Bond Future	2,537.7100	2.5377	3,055.9800	3.0560	20.423	0	0	0
2017-11-27	2044	02/08/2018	10.05	Put	Bond Future	6,898.6800	6.8987	6,036.5900	6.0366	(12.496)	0	0	0
2017-11-27	2044	02/08/2018	10.07	Put	Bond Future	6,790.9400	6.7909	5,936.6500	5.9366	(12.580)	0	0	0
2017-11-27	2044	02/08/2018	10.06	Call	Bond Future	2,565.8400	2.5658	3,088.0100	3.0880	20.351	0	0	0
2017-11-27	2044	02/08/2018	10.06	Put	Bond Future	6,844.7900	6.8448	5,986.6000	5.9866	(12.538)	0	0	0
2017-11-27	2046	01/02/2018	132.92	Put	Bond Future	19,102.5600	19.1026	19,112.9100	19.1129	0.054	0	0	0
2017-11-27	2046	01/02/2018			Bond Future	113.8174	113.8174	113.8071	113.8071	(0.009)	0.0000	0.0000	21,177
2017-11-27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	01/02/2018	132.91	Put	Bond Future	19,092.5600	19.0926	19,102.9100	19.1029	0.054	0	0	0
2017-11-27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	01/02/2018	132.90	Put	Bond Future	19,082.5600	19.0826	19,092.9100	19.0929	0.054	0	0	0
2017-11-27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	03/05/2018			Bond Future	114.3504	114.3504	114.3400	114.3400	(0.009)	0.0000	0.0000	0
2017-11-27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	03/05/2018	127.93	Put	Bond Future	13,579.6300	13.5796	13,590.0300	13.5900	0.077	0	0	0
2017-11-27	2046	03/05/2018	127.95	Put	Bond Future	13,599.6300	13.5996	13,610.0300	13.6100	0.076	0	0	0
2017-11-27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	03/05/2018	127.94	Put	Bond Future	13,589.6300	13.5896	13,600.0300	13.6000	0.077	0	0	0
2017-11-27	2046	02/08/2018	128.78	Put	Bond Future	12,226.6000	12.2266	12,241.4900	12.2415	0.122	0	0	0
2017-11-27	2046	02/08/2018			Bond Future	116.5534	116.5534	116.5385	116.5385	(0.013)	0.0000	0.0000	0
2017-11-27	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2046	02/08/2018	128.77	Put	Bond Future	12,216.6000	12.2166	12,231.4900	12.2315	0.122	0	0	0
2017-11-27	2046	02/08/2018	128.79	Put	Bond Future	12,236.6000	12.2366	12,251.4900	12.2515	0.122	0	0	0
2017-11-27	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	01/02/2018	140.23	Put	Bond Future	22,122.1600	22.1222	22,388.1900	22.3882	1.203	0	0	0
2017-11-27	2050	01/02/2018			Bond Future	118.1078	118.1078	117.8418	117.8418	(0.225)	0.0000	0.0000	24,130
2017-11-27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	01/02/2018	140.25	Put	Bond Future	22,142.1600	22.1422	22,408.1900	22.4082	1.201	0	0	0
2017-11-27	2050	01/02/2018	140.24	Put	Bond Future	22,132.1600	22.1322	22,398.1900	22.3982	1.202	0	0	0
2017-11-27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	03/05/2018	135.62	Put	Bond Future	15,299.1200	15.2991	15,569.8600	15.5699	1.770	0	0	0
2017-11-27	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	03/05/2018			Bond Future	120.3209	120.3209	120.0501	120.0501	(0.225)	0.0000	0.0000	0
2017-11-27	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	03/05/2018	135.61	Put	Bond Future	15,289.1200	15.2891	15,559.8600	15.5599	1.771	0	0	0
2017-11-27	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	03/05/2018	135.63	Put	Bond Future	15,309.1200	15.3091	15,579.8600	15.5799	1.768	0	0	0
2017-11-27	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	02/08/2018	137.54	Put	Bond Future	16,634.3300	16.6343	16,914.8100	16.9148	1.686	0	0	0
2017-11-27	2050	02/08/2018	137.52	Put	Bond Future	16,614.3300	16.6143	16,894.8100	16.8948	1.688	0	0	0
2017-11-27	2050	02/08/2018			Bond Future	120.9057	120.9057	120.6252	120.6252	(0.232)	0.0000	0.0000	0

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2017-11-27	2050	02/08/2018	137.53	Put	Bond Future	16,624.3300	16.6243	16,904.8100	16.9048	1.687	0	0	0
2017-11-27	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	AL37	01/02/2018			Index Future	553.3670	553.3670	555.6540	555.6540	0.413	0.0000	0.0000	0
2017-11-27	AL37	03/05/2018			Index Future	563.6880	563.6880	566.0210	566.0210	0.414	0.0000	0.0000	0
2017-11-27	AL37	02/08/2018			Index Future	574.4210	574.4210	576.7870	576.7870	0.412	0.0000	0.0000	0
2017-11-27	AL7T	01/02/2018			Index Future	627.9820	627.9820	632.3590	632.3590	0.697	0.0000	0.0000	0
2017-11-27	AL7T	03/05/2018			Index Future	639.6940	639.6940	644.1580	644.1580	0.698	0.0000	0.0000	0
2017-11-27	AL7T	02/08/2018			Index Future	651.8740	651.8740	656.4090	656.4090	0.696	0.0000	0.0000	0
2017-11-27	ALBI	01/02/2018			Index Future	563.9800	563.9800	570.0290	570.0290	1.073	0.0000	0.0000	762
2017-11-27	ALBI	03/05/2018			Index Future	574.4980	574.4980	580.6640	580.6640	1.073	0.0000	0.0000	0
2017-11-27	ALBI	02/08/2018			Index Future	585.4370	585.4370	591.7080	591.7080	1.071	0.0000	0.0000	0
2017-11-27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C070	01/08/2021			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
2017-11-27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-11-27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	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
2017-11-27	EL28	01/02/2018			Bond Future	124.7992		124.7896		(0.008)	0.0000	0.0000	0
2017-11-27	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	01/02/2018	132.29	Put	Bond Future	7,490.7500	7.4908	7,500.3900	7.5004	0.129	0	0	0
2017-11-27	EL28	01/02/2018	132.31	Put	Bond Future	7,510.7500	7.5108	7,520.3900	7.5204	0.128	0	0	0
2017-11-27	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	01/02/2018	132.30	Put	Bond Future	7,500.7500	7.5008	7,510.3900	7.5104	0.129	0	0	0
2017-11-27	EL28	03/05/2018	133.20	Put	Bond Future	7,821.8300	7.8218	7,831.3700	7.8314	0.122	0	0	0
2017-11-27	EL28	03/05/2018			Bond Future	125.3782	125.3782	125.3686		(0.008)	0.0000	0.0000	0
2017-11-27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	03/05/2018	133.19	Put	Bond Future	7,811.8300	7.8118	7,821.3700	7.8214	0.122	0	0	0
2017-11-27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	03/05/2018	133.18	Put	Bond Future	7,801.8300	7.8018	7,811.3700	7.8114	0.122	0	0	0
2017-11-27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	02/08/2018			Bond Future	127.7936	127.7936	127.7793		(0.011)	0.0000	0.0000	0
2017-11-27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	02/08/2018	134.93	Put	Bond Future	7,136.3600	7.1364	7,150.7400	7.1507	0.202	0	0	0
2017-11-27	EL28	02/08/2018	134.95	Put	Bond Future	7,156.3600	7.1564	7,170.7400	7.1707	0.201	0	0	0
2017-11-27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	EL28	02/08/2018	134.94	Put	Bond Future	7,146.3600	7.1464	7,160.7400	7.1607	0.201	0	0	0
2017-11-27	ES33	01/02/2018	11.00	Put	Bond Future	2,477.7500	2.4778	1,477.7800	1.4778	(40.358)	0	0	0
2017-11-27	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	01/02/2018			Bond Future	11.4294	74.6565	11.2535	75.6565	(1.539)	0.0000	0.0000	9,466
2017-11-27	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	01/02/2018	10.99	Put	Bond Future	2,536.9800	2.5370	1,537.0100	1.5370	(39.416)	0	0	0
2017-11-27	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	01/02/2018	11.01	Put	Bond Future	2,418.6000	2.4186	1,418.6300	1.4186	(41.345)	0	0	0
2017-11-27	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	03/05/2018	11.20	Put	Bond Future	1,985.7700	1.9858	966.7600	0.9668	(51.316)	0	0	0
2017-11-27	ES33	03/05/2018			Bond Future	11.5519	72.2573	11.3695	73.2763	(1.579)	0.0000	0.0000	0
2017-11-27	ES33	03/05/2018	11.22	Put	Bond Future	1,870.7000	1.8707	851.6900	0.8517	(54.472)	0	0	0
2017-11-27	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	03/05/2018	11.21	Put	Bond Future	1,928.2000	1.9282	909.1900	0.9092	(52.848)	0	0	0
2017-11-27	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	02/08/2018	11.15	Put	Bond Future	2,925.7000	2.9257	1,888.9000	1.8889	(35.438)	0	0	0
2017-11-27	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	02/08/2018			Bond Future	11.6723	73.6331	11.4836	74.6699	(1.617)	0.0000	0.0000	0
2017-11-27	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	02/08/2018	11.14	Put	Bond Future	2,983.4500	2.9835	1,946.6500	1.9466	(34.752)	0	0	0
2017-11-27	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	ES33	02/08/2018	11.16	Put	Bond Future	2,868.0100	2.8680	1,831.2100	1.8312	(36.151)	0	0	0
2017-11-27	ES42	01/02/2018			Bond Future	11.6767	76.9360	11.5008	78.0472	(1.506)	0.0000	0.0000	7,957
2017-11-27	ES42	03/05/2018			Bond Future	11.8017	74.1096	11.6191	75.2419	(1.547)	0.0000	0.0000	0
2017-11-27	ES42	02/08/2018			Bond Future	11.9225	75.5206	11.7334	76.6727	(1.586)	0.0000	0.0000	0
2017-11-27	GOVI	01/02/2018	581.04	Put	GOVI	187,580.0000	18.7580	127,790.0000	12.7790	(31.874)	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
2017-11-27	GOVI	01/02/2018			GOVI	562.2820	562.2820	568.2610	568.2610	1.063	0.0000	0.0000	795
2017-11-27	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	01/02/2018	581.03	Put	GOVI	187,480.0000	18.7480	127,690.0000	12.7690	(31.891)	0	0	0
2017-11-27	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	01/02/2018	581.02	Put	GOVI	187,380.0000	18.7380	127,590.0000	12.7590	(31.908)	0	0	0
2017-11-27	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	03/05/2018			GOVI	572.7690	572.7690	578.8640	578.8640	1.064	0.0000	0.0000	0
2017-11-27	GOVI	03/05/2018	590.27	Put	GOVI	175,010.0000	17.5010	114,060.0000	11.4060	(34.827)	0	0	0
2017-11-27	GOVI	03/05/2018	590.29	Put	GOVI	175,210.0000	17.5210	114,260.0000	11.4260	(34.787)	0	0	0
2017-11-27	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	03/05/2018	590.28	Put	GOVI	175,110.0000	17.5110	114,160.0000	11.4160	(34.807)	0	0	0
2017-11-27	GOVI	02/08/2018	605.72	Put	GOVI	220,450.0000	22.0450	158,470.0000	15.8470	(28.115)	0	0	0
2017-11-27	GOVI	02/08/2018			GOVI	583.6750	583.6750	589.8730	589.8730	1.062	0.0000	0.0000	0
2017-11-27	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	02/08/2018	605.71	Put	GOVI	220,350.0000	22.0350	158,370.0000	15.8370	(28.128)	0	0	0
2017-11-27	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	GOVI	02/08/2018	605.70	Put	GOVI	220,250.0000	22.0250	158,270.0000	15.8270	(28.141)	0	0	0
2017-11-27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-11-27	IGOV	01/02/2018			Index Future	241.7400	241.7400	241.6800	241.6800	(0.025)	0.0000	0.0000	876
2017-11-27	IGOV	03/05/2018			Index Future	246.2690	246.2690	246.2100	246.2100	(0.024)	0.0000	0.0000	272
2017-11-27	IGOV	02/08/2018			Index Future	251.0140	251.0140	250.9430	250.9430	(0.028)	0.0000	0.0000	0
2017-11-27	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-11-27	IS01	15/03/2018			Interest Rate Swap	99.7214	99.7214	99.7250	99.7250	0.004	0.0000	0.0000	0
2017-11-27	IS01	21/06/2018			Interest Rate Swap	99.9328	99.9328	99.9345	99.9345	0.002	0.0000	0.0000	0
2017-11-27	IS01	20/09/2018			Interest Rate Swap	100.1876	100.1876	100.1879	100.1879	0.000	0.0000	0.0000	0
2017-11-27	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-11-27	IS02	16/03/2018			Interest Rate Swap	99.0037	99.0037	99.0065	99.0065	0.003	0.0000	0.0000	0
2017-11-27	IS02	15/06/2018			Interest Rate Swap	98.6234	98.6234	98.6264	98.6264	0.003	0.0000	0.0000	0
2017-11-27	IS02	21/09/2018			Interest Rate Swap	98.6568	98.6568	98.6561	98.6561	(0.001)	0.0000	0.0000	0
2017-11-27	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1800	99.1800	0.000	0.0000	0.0000	0
2017-11-27	IS02	15/03/2019			Interest Rate Swap	99.7078	99.7078	99.6895	99.6895	(0.018)	0.0000	0.0000	0
2017-11-27	IS02	21/06/2019			Interest Rate Swap	100.2537	100.2537	100.2173	100.2173	(0.036)	0.0000	0.0000	0
2017-11-27	IS02	20/09/2019			Interest Rate Swap	100.8175	100.8175	100.7683	100.7683	(0.049)	0.0000	0.0000	0
2017-11-27	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	IS05	17/12/2020			Interest Rate Swap	97.7899	97.7899	97.6639	97.6639	(0.129)	0.0000	0.0000	0
2017-11-27	IS05	16/03/2021			Interest Rate Swap	97.1618	97.1618	96.9961	96.9961	(0.171)	0.0000	0.0000	0
2017-11-27	IS05	15/06/2021			Interest Rate Swap	96.5070	96.5070	96.2957	96.2957	(0.219)	0.0000	0.0000	0
2017-11-27	IS05	21/09/2021			Interest Rate Swap	96.8274	96.8274	96.5663	96.5663	(0.270)	0.0000	0.0000	0
2017-11-27	IS05	21/12/2021			Interest Rate Swap	99.1340	99.1340	98.8379	98.8379	(0.299)	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
2017-11-27	IS05	15/03/2022			Interest Rate Swap	99.3931	99.3931	99.0716	99.0716	(0.323)	0.0000	0.0000	0
2017-11-27	IS05	21/06/2022			Interest Rate Swap	100.7067	100.7067	100.3591	100.3591	(0.345)	0.0000	0.0000	0
2017-11-27	IS05	20/09/2022			Interest Rate Swap	103.0013	103.0013	102.6352	102.6352	(0.355)	0.0000	0.0000	0
2017-11-27	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	IS10	17/12/2025			Interest Rate Swap	98.6486	98.6486	98.0721	98.0721	(0.584)	0.0000	0.0000	0
2017-11-27	IS10	16/03/2026			Interest Rate Swap	95.7751	95.7751	95.1669	95.1669	(0.635)	0.0000	0.0000	0
2017-11-27	IS10	15/06/2026			Interest Rate Swap	94.6101	94.6101	93.9714	93.9714	(0.675)	0.0000	0.0000	0
2017-11-27	IS10	21/09/2026			Interest Rate Swap	96.7745	96.7745	96.1128	96.1128	(0.684)	0.0000	0.0000	0
2017-11-27	IS10	21/12/2026			Interest Rate Swap	100.5080	100.5080	99.8394	99.8394	(0.665)	0.0000	0.0000	0
2017-11-27	IS10	15/03/2027			Interest Rate Swap	99.1510	99.1510	98.4660	98.4660	(0.691)	0.0000	0.0000	0
2017-11-27	IS10	21/06/2027			Interest Rate Swap	101.1966	101.1966	100.5065	100.5065	(0.682)	0.0000	0.0000	0
2017-11-27	IS10	20/09/2027			Interest Rate Swap	104.8464	104.8464	104.1625	104.1625	(0.652)	0.0000	0.0000	0
2017-11-27	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-11-27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-11-27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-11-27	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017-11-27	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017-11-27	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017-11-27	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017-11-27	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-11-27	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-27	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-11-27	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-27	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017-11-27	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-27	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017-11-27	R023	01/02/2018	8.33	Put	Bond Future	1,878.5100	1.8785	1,536.0500	1.5360	(18.230)	0	0	0
2017-11-27	R023	01/02/2018			Bond Future	8.7175	99.5033	8.6018	99.9590	(1.327)	0.0000	0.0000	61,187
2017-11-27	R023	01/02/2018	8.32	Call	Bond Future	332.0400	0.3320	442.7400	0.4427	33.339	0	0	0
2017-11-27	R023	01/02/2018	8.32	Put	Bond Future	1,908.5000	1.9085	1,563.4800	1.5635	(18.078)	0	0	0
2017-11-27	R023	01/02/2018	8.33	Call	Bond Future	342.1000	0.3421	455.3600	0.4554	33.107	0	0	0
2017-11-27	R023	01/02/2018	8.31	Call	Bond Future	322.0600	0.3221	430.2100	0.4302	33.581	0	0	0
2017-11-27	R023	01/02/2018	8.31	Put	Bond Future	1,938.5900	1.9386	1,591.0200	1.5910	(17.929)	0	0	0
2017-11-27	R023	03/05/2018	8.27	Call	Bond Future	590.9700	0.5910	723.6800	0.7237	22.456	0	0	0
2017-11-27	R023	03/05/2018			Bond Future	8.7883	97.4291	8.6652	97.8939	(1.401)	0.0000	0.0000	0
2017-11-27	R023	03/05/2018	8.27	Put	Bond Future	2,566.1200	2.5661	2,234.0100	2.2340	(12.942)	0	0	0
2017-11-27	R023	03/05/2018	8.28	Call	Bond Future	602.0800	0.6021	736.6200	0.7366	22.346	0	0	0
2017-11-27	R023	03/05/2018	8.29	Put	Bond Future	2,511.5900	2.5116	2,183.1500	2.1831	(13.077)	0	0	0
2017-11-27	R023	03/05/2018	9.19	Call	Bond Future	2,271.7600	2.2718	2,583.6600	2.5837	13.729	0	0	0
2017-11-27	R023	03/05/2018	9.19	Put	Bond Future	774.6900	0.7747	621.7700	0.6218	(19.740)	0	0	2,500

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
2017-11-27	R023	03/05/2018	8.28	Put	Bond Future	2,538.6600	2.5387	2,208.3800	2.2084	(13.010)	0	0	0
2017-11-27	R023	03/05/2018	8.29	Call	Bond Future	613.5600	0.6136	749.9400	0.7499	22.228	0	0	0
2017-11-27	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	01/02/2018	9.73	Put	Bond Future	3,845.8100	3.8458	2,549.5200	2.5495	(33.707)	0	0	0
2017-11-27	R035	01/02/2018			Bond Future	10.2388	92.9912	10.0636	94.2875	(1.711)	0.0000	0.0000	53,530
2017-11-27	R035	01/02/2018	9.75	Put	Bond Future	3,689.9100	3.6899	2,393.6200	2.3936	(35.131)	0	0	0
2017-11-27	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	01/02/2018	9.74	Put	Bond Future	3,767.8100	3.7678	2,471.5200	2.4715	(34.404)	0	0	0
2017-11-27	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	03/05/2018	9.91	Put	Bond Future	3,024.0300	3.0240	1,703.0900	1.7031	(43.681)	0	0	0
2017-11-27	R035	03/05/2018			Bond Future	10.3186	90.2251	10.1376	91.5460	(1.755)	0.0000	0.0000	0
2017-11-27	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	03/05/2018	9.90	Put	Bond Future	3,099.9900	3.1000	1,779.0500	1.7791	(42.611)	0	0	0
2017-11-27	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R035	03/05/2018	9.89	Put	Bond Future	3,176.0400	3.1760	1,855.1000	1.8551	(41.591)	0	0	0
2017-11-27	R186	01/02/2018	8.96	Call	Bond Future	531.3200	0.5313	715.8100	0.7158	34.723	0	0	0
2017-11-27	R186	01/02/2018	8.50	Put	Bond Future	5,841.3000	5.8413	5,115.9900	5.1160	(12.417)	0	0	0
2017-11-27	R186	01/02/2018	9.00	Call	Bond Future	595.4500	0.5955	796.6600	0.7967	33.791	0	0	0
2017-11-27	R186	01/02/2018	9.25	Call	Bond Future	1,123.0800	1.1231	1,441.2900	1.4413	28.334	0	0	0
2017-11-27	R186	01/02/2018			Bond Future	9.3947	107.8870	9.2700	108.6623	(1.327)	9.4460	9.4460	95,037
2017-11-27	R186	01/02/2018	8.50	Call	Bond Future	107.7100	0.1077	157.6400	0.1576	46.356	0	0	1,460
2017-11-27	R186	01/02/2018	7.75	Put	Bond Future	10,860.7400	10.8607	10,087.3000	10.0873	(7.121)	0	0	0
2017-11-27	R186	01/02/2018	7.75	Call	Bond Future	2.9200	0.0029	4.7200	0.0047	61.644	0	0	1,460
2017-11-27	R186	01/02/2018	8.97	Call	Bond Future	546.8900	0.5469	735.5000	0.7355	34.488	0	0	0
2017-11-27	R186	01/02/2018	8.96	Put	Bond Future	3,267.3700	3.2674	2,676.6200	2.6766	(18.080)	0	0	0
2017-11-27	R186	01/02/2018	9.00	Put	Bond Future	3,075.8700	3.0759	2,501.8400	2.5018	(18.662)	0	0	6,200
2017-11-27	R186	01/02/2018	8.75	Put	Bond Future	4,366.1900	4.3662	3,700.4200	3.7004	(15.248)	0	0	775
2017-11-27	R186	01/02/2018	9.25	Put	Bond Future	2,023.7000	2.0237	1,566.6700	1.5667	(22.584)	0	0	775
2017-11-27	R186	01/02/2018	8.97	Put	Bond Future	3,218.9600	3.2190	2,632.3300	2.6323	(18.224)	0	0	0
2017-11-27	R186	01/02/2018	8.98	Call	Bond Future	562.8000	0.5628	755.5700	0.7556	34.252	0	0	0
2017-11-27	R186	01/02/2018	8.98	Put	Bond Future	3,170.9300	3.1709	2,588.4600	2.5885	(18.369)	0	0	0
2017-11-27	R186	01/02/2018	8.75	Call	Bond Future	275.0100	0.2750	384.4800	0.3845	39.806	0	0	0
2017-11-27	R186	01/02/2018	9.65	Call	Bond Future	2,453.7600	2.4538	2,966.7200	2.9667	20.905	0	0	0
2017-11-27	R186	01/02/2018	9.65	Put	Bond Future	889.4400	0.8894	627.1600	0.6272	(29.488)	0	0	1,950
2017-11-27	R186	03/05/2018	10.14	Put	Bond Future	1,046.5700	1.0466	838.2100	0.8382	(19.909)	0	0	1,120
2017-11-27	R186	03/05/2018	8.92	Call	Bond Future	1,126.0000	1.1260	1,359.6100	1.3596	20.747	0	0	0
2017-11-27	R186	03/05/2018	8.91	Put	Bond Future	4,596.6600	4.5967	4,037.1700	4.0372	(12.172)	0	0	0
2017-11-27	R186	03/05/2018			Bond Future	9.4762	109.8991	9.3458	110.6894	(1.376)	0.0000	0.0000	0
2017-11-27	R186	03/05/2018	9.30	Put	Bond Future	3,055.6700	3.0557	2,611.9000	2.6119	(14.523)	0	0	0
2017-11-27	R186	03/05/2018	9.30	Call	Bond Future	1,986.0200	1.9860	2,332.5700	2.3326	17.449	0	0	1,120
2017-11-27	R186	03/05/2018	10.14	Call	Bond Future	4,951.8200	4.9518	5,533.7800	5.5338	11.752	0	0	0
2017-11-27	R186	03/05/2018	8.93	Call	Bond Future	1,144.7700	1.1448	1,381.2000	1.3812	20.653	0	0	0
2017-11-27	R186	03/05/2018	8.93	Put	Bond Future	4,507.9200	4.5079	3,954.0300	3.9540	(12.287)	0	0	0
2017-11-27	R186	03/05/2018	8.92	Put	Bond Future	4,552.0400	4.5520	3,995.3300	3.9953	(12.230)	0	0	0
2017-11-27	R186	03/05/2018	8.91	Call	Bond Future	1,107.6900	1.1077	1,338.5200	1.3385	20.839	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
2017-11-27	R186	03/05/2018	9.75	Call	Bond Future	3,402.3600	3.4024	3,884.2400	3.8842	14.163	0	0	0
2017-11-27	R186	03/05/2018	9.75	Put	Bond Future	1,767.7600	1.7678	1,459.3200	1.4593	(17.448)	0	0	3,200
2017-11-27	R197	01/02/2018	301.68	Put	Bond Future	9,460.3900	9.4604	9,489.5800	9.4896	0.309	0	0	0
2017-11-27	R197	01/02/2018			Bond Future	292.2196	292.2196	292.1904	292.1904	(0.010)	0.0000	0.0000	2,350
2017-11-27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	01/02/2018	301.67	Put	Bond Future	9,450.3900	9.4504	9,479.5800	9.4796	0.309	0	0	0
2017-11-27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	01/02/2018	301.66	Put	Bond Future	9,440.3900	9.4404	9,469.5800	9.4696	0.309	0	0	0
2017-11-27	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	03/05/2018			Bond Future	297.6952	297.6952	297.6660	297.6660	(0.010)	0.0000	0.0000	0
2017-11-27	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	03/05/2018	304.44	Put	Bond Future	6,744.7700	6.7448	6,774.0300	6.7740	0.434	0	0	0
2017-11-27	R197	03/05/2018	304.46	Put	Bond Future	6,764.7700	6.7648	6,794.0300	6.7940	0.433	0	0	0
2017-11-27	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R197	03/05/2018	304.45	Put	Bond Future	6,754.7700	6.7548	6,784.0300	6.7840	0.433	0	0	0
2017-11-27	R202	01/02/2018	249.07	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2017-11-27	R202	01/02/2018	249.06	Put	Bond Future	20,133.7000	20.1337	20,155.4900	20.1555	0.108	0	0	0
2017-11-27	R202	01/02/2018			Bond Future	228.9264	228.9264	228.9046	228.9046	(0.010)	0.0000	0.0000	22,205
2017-11-27	R202	01/02/2018	249.08	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2017-11-27	R202	01/02/2018	249.08	Put	Bond Future	20,153.7000	20.1537	20,175.4900	20.1755	0.108	0	0	0
2017-11-27	R202	01/02/2018	249.07	Put	Bond Future	20,143.7000	20.1437	20,165.4900	20.1655	0.108	0	0	0
2017-11-27	R202	01/02/2018	249.06	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2017-11-27	R202	03/05/2018	247.48	Put	Bond Future	14,368.3600	14.3684	14,383.9400	14.3839	0.108	0	0	0
2017-11-27	R202	03/05/2018	247.47	Call	Bond Future	104.6800	0.1047	98.4800	0.0985	(5.923)	0	0	0
2017-11-27	R202	03/05/2018			Bond Future	233.2160	233.2160	233.1942	233.1942	(0.009)	0.0000	0.0000	0
2017-11-27	R202	03/05/2018	247.48	Call	Bond Future	104.3500	0.1044	98.1700	0.0982	(5.922)	0	0	0
2017-11-27	R202	03/05/2018	247.47	Put	Bond Future	14,358.6900	14.3587	14,374.2500	14.3742	0.108	0	0	0
2017-11-27	R202	03/05/2018	247.49	Call	Bond Future	104.0300	0.1040	97.8600	0.0979	(5.931)	0	0	0
2017-11-27	R202	03/05/2018	247.49	Put	Bond Future	14,378.0400	14.3780	14,393.6300	14.3936	0.108	0	0	0
2017-11-27	R204	01/02/2018	7.27	Call	Bond Future	24.9000	0.0249	37.7600	0.0378	51.647	0	0	0
2017-11-27	R204	01/02/2018			Bond Future	7.7993	101.1842	7.6834	101.2804	(1.486)	0.0000	0.0000	42,225
2017-11-27	R204	01/02/2018	7.25	Call	Bond Future	22.7500	0.0227	34.7000	0.0347	52.527	0	0	0
2017-11-27	R204	01/02/2018	7.25	Put	Bond Future	479.9900	0.4800	395.7400	0.3957	(17.552)	0	0	0
2017-11-27	R204	01/02/2018	7.27	Put	Bond Future	465.4300	0.4654	382.0900	0.3821	(17.906)	0	0	0
2017-11-27	R204	01/02/2018	7.26	Call	Bond Future	23.7600	0.0238	36.1500	0.0362	52.146	0	0	0
2017-11-27	R204	01/02/2018	7.26	Put	Bond Future	472.6400	0.4726	388.8300	0.3888	(17.732)	0	0	0
2017-11-27	R204	03/05/2018	7.10	Put	Bond Future	527.2600	0.5273	445.7000	0.4457	(15.469)	0	0	0
2017-11-27	R204	03/05/2018			Bond Future	7.9115	103.0713	7.7463	103.1699	(2.088)	0.0000	0.0000	0
2017-11-27	R204	03/05/2018	7.09	Call	Bond Future	40.0900	0.0401	56.8400	0.0568	41.781	0	0	0
2017-11-27	R204	03/05/2018	7.09	Put	Bond Future	532.3300	0.5323	450.4600	0.4505	(15.380)	0	0	0
2017-11-27	R204	03/05/2018	7.10	Call	Bond Future	41.0400	0.0410	58.1000	0.0581	41.569	0	0	0
2017-11-27	R204	03/05/2018	7.08	Call	Bond Future	38.9900	0.0390	55.4100	0.0554	42.113	0	0	0
2017-11-27	R204	03/05/2018	7.08	Put	Bond Future	537.2500	0.5373	455.0500	0.4551	(15.300)	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
2017-11-27	R207	01/02/2018	7.61	Put	Bond Future	982.1400	0.9821	798.1600	0.7982	(18.733)	0	0	0
2017-11-27	R207	01/02/2018	7.60	Call	Bond Future	49.1700	0.0492	76.8800	0.0769	56.356	0	0	0
2017-11-27	R207	01/02/2018			Bond Future	8.1404	98.8650	8.0186	99.0777	(1.496)	0.0000	0.0000	46,865
2017-11-27	R207	01/02/2018	7.61	Call	Bond Future	51.5300	0.0515	80.2800	0.0803	55.793	0	0	0
2017-11-27	R207	01/02/2018	7.60	Put	Bond Future	997.4300	0.9974	812.4100	0.8124	(18.550)	0	0	0
2017-11-27	R207	01/02/2018	7.62	Call	Bond Future	53.8800	0.0539	83.6800	0.0837	55.308	0	0	0
2017-11-27	R207	01/02/2018	7.62	Put	Bond Future	966.8400	0.9668	783.9100	0.7839	(18.920)	0	0	0
2017-11-27	R207	03/05/2018	7.57	Call	Bond Future	129.3700	0.1294	174.0100	0.1740	34.506	0	0	0
2017-11-27	R207	03/05/2018	7.56	Put	Bond Future	1,182.1500	1.1822	1,008.6500	1.0086	(14.677)	0	0	0
2017-11-27	R207	03/05/2018			Bond Future	8.2442	100.7087	8.1026	100.9260	(1.718)	0.0000	0.0000	0
2017-11-27	R207	03/05/2018	7.58	Call	Bond Future	132.7500	0.1328	178.2500	0.1782	34.275	0	0	0
2017-11-27	R207	03/05/2018	7.58	Put	Bond Future	1,157.6000	1.1576	985.7700	0.9858	(14.844)	0	0	0
2017-11-27	R207	03/05/2018	7.57	Put	Bond Future	1,169.7600	1.1698	997.0700	0.9971	(14.763)	0	0	0
2017-11-27	R207	03/05/2018	7.56	Call	Bond Future	126.2200	0.1262	170.0500	0.1700	34.725	0	0	0
2017-11-27	R208	01/02/2018	7.85	Put	Bond Future	1,557.5600	1.5576	1,292.6400	1.2926	(17.009)	0	0	0
2017-11-27	R208	01/02/2018			Bond Future	8.3939	97.9144	8.2760	98.2265	(1.405)	0.0000	0.0000	34,724
2017-11-27	R208	01/02/2018	7.84	Call	Bond Future	103.3600	0.1034	149.1100	0.1491	44.263	0	0	0
2017-11-27	R208	01/02/2018	7.84	Put	Bond Future	1,580.3600	1.5804	1,314.0000	1.3140	(16.854)	0	0	0
2017-11-27	R208	01/02/2018	7.85	Call	Bond Future	107.4700	0.1075	154.6600	0.1547	43.910	0	0	0
2017-11-27	R208	01/02/2018	7.83	Call	Bond Future	99.3800	0.0994	143.7100	0.1437	44.607	0	0	0
2017-11-27	R208	01/02/2018	7.83	Put	Bond Future	1,603.3000	1.6033	1,335.5200	1.3355	(16.702)	0	0	0
2017-11-27	R208	03/05/2018	7.77	Call	Bond Future	214.7900	0.2148	278.5200	0.2785	29.671	0	0	0
2017-11-27	R208	03/05/2018			Bond Future	8.4754	96.3392	8.3458	96.6577	(1.528)	0.0000	0.0000	0
2017-11-27	R208	03/05/2018	7.77	Put	Bond Future	1,965.3200	1.9653	1,710.5400	1.7105	(12.964)	0	0	0
2017-11-27	R208	03/05/2018	7.78	Call	Bond Future	219.9600	0.2200	284.8300	0.2848	29.492	0	0	0
2017-11-27	R208	03/05/2018	7.79	Put	Bond Future	1,925.5700	1.9256	1,673.1000	1.6731	(13.111)	0	0	0
2017-11-27	R208	03/05/2018	7.78	Put	Bond Future	1,945.4000	1.9454	1,691.7600	1.6918	(13.038)	0	0	0
2017-11-27	R208	03/05/2018	7.79	Call	Bond Future	225.2100	0.2252	291.2500	0.2913	29.324	0	0	0
2017-11-27	R209	01/02/2018	9.72	Call	Bond Future	658.8200	0.6588	966.1600	0.9662	46.650	0	0	0
2017-11-27	R209	01/02/2018	9.73	Call	Bond Future	675.9000	0.6759	989.0000	0.9890	46.323	0	0	0
2017-11-27	R209	01/02/2018	9.71	Put	Bond Future	3,433.1200	3.4331	2,645.9000	2.6459	(22.930)	0	0	0
2017-11-27	R209	01/02/2018	10.10	Call	Bond Future	1,532.1000	1.5321	2,077.3300	2.0773	35.587	0	0	0
2017-11-27	R209	01/02/2018	9.85	Call	Bond Future	904.7400	0.9047	1,289.9600	1.2900	42.578	0	0	0
2017-11-27	R209	01/02/2018	9.33	Call	Bond Future	206.0600	0.2061	331.1400	0.3311	60.701	0	0	220
2017-11-27	R209	01/02/2018	10.22	Put	Bond Future	1,472.2400	1.4722	1,004.8800	1.0049	(31.745)	0	0	739
2017-11-27	R209	01/02/2018	9.75	Call	Bond Future	710.9700	0.7110	1,035.7300	1.0357	45.678	0	0	5,000
2017-11-27	R209	01/02/2018			Bond Future	10.1493	70.1527	9.9748	71.2415	(1.720)	0.0000	0.0000	153,934
2017-11-27	R209	01/02/2018	9.73	Put	Bond Future	3,336.1900	3.3362	2,560.4600	2.5605	(23.252)	0	0	0
2017-11-27	R209	01/02/2018	9.71	Call	Bond Future	642.0600	0.6421	943.6700	0.9437	46.975	0	0	0
2017-11-27	R209	01/02/2018	9.88	Call	Bond Future	969.1400	0.9691	1,373.1000	1.3731	41.682	0	0	0
2017-11-27	R209	01/02/2018	9.88	Put	Bond Future	2,660.0800	2.6601	1,975.2100	1.9752	(25.746)	0	0	220
2017-11-27	R209	01/02/2018	9.59	Call	Bond Future	463.8000	0.4638	700.5500	0.7006	51.046	0	0	0
2017-11-27	R209	01/02/2018	9.59	Put	Bond Future	4,047.1600	4.0472	3,195.0800	3.1951	(21.054)	0	0	377
2017-11-27	R209	01/02/2018	9.72	Put	Bond Future	3,384.4500	3.3844	2,602.9600	2.6030	(23.091)	0	0	0
2017-11-27	R209	01/02/2018	10.10	Put	Bond Future	1,837.1000	1.8371	1,293.5000	1.2935	(29.590)	0	0	3,000
2017-11-27	R209	01/02/2018	9.85	Put	Bond Future	2,787.9400	2.7879	2,084.3300	2.0843	(25.238)	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
2017-11-27	R209	01/02/2018	9.33	Put	Bond Future	5,552.0600	5.5521	4,588.3100	4.5883	(17.358)	0	0	0
2017-11-27	R209	01/02/2018	10.22	Call	Bond Future	1,905.7400	1.9057	2,527.2100	2.5272	32.610	0	0	0
2017-11-27	R209	01/02/2018	9.75	Put	Bond Future	3,240.8500	3.2408	2,476.7800	2.4768	(23.576)	0	0	0
2017-11-27	R209	01/02/2018	10.00	Call	Bond Future	1,256.1800	1.2562	1,736.8100	1.7368	38.261	0	0	0
2017-11-27	R209	01/02/2018	10.00	Put	Bond Future	2,185.9500	2.1859	1,577.7500	1.5778	(27.823)	0	0	7,500
2017-11-27	R209	01/02/2018	9.89	Call	Bond Future	991.1900	0.9912	1,401.4400	1.4014	41.390	0	0	0
2017-11-27	R209	01/02/2018	9.89	Put	Bond Future	2,618.2200	2.6182	1,939.6400	1.9396	(25.918)	0	0	157
2017-11-27	R209	01/02/2018	9.32	Put	Bond Future	5,614.1600	5.6142	4,646.9700	4.6470	(17.228)	0	0	0
2017-11-27	R209	01/02/2018	9.32	Call	Bond Future	199.0800	0.1991	320.7200	0.3207	61.101	0	0	157
2017-11-27	R209	01/02/2018	9.87	Call	Bond Future	947.3100	0.9473	1,345.0000	1.3450	41.981	0	0	0
2017-11-27	R209	01/02/2018	9.87	Put	Bond Future	2,702.2500	2.7023	2,011.1100	2.0111	(25.576)	0	0	739
2017-11-27	R209	01/02/2018	9.52	Put	Bond Future	4,429.9500	4.4300	3,543.6700	3.5437	(20.007)	0	0	0
2017-11-27	R209	01/02/2018	9.52	Call	Bond Future	378.2900	0.3783	580.8400	0.5808	53.544	0	0	739
2017-11-27	R209	03/05/2018	10.73	Call	Bond Future	4,405.2500	4.4052	5,183.4100	5.1834	17.664	0	0	0
2017-11-27	R209	03/05/2018	9.75	Call	Bond Future	1,422.9300	1.4229	1,816.9100	1.8169	27.688	0	0	435
2017-11-27	R209	03/05/2018	10.00	Call	Bond Future	2,012.8700	2.0129	2,509.8700	2.5099	24.691	0	0	0
2017-11-27	R209	03/05/2018	9.85	Put	Bond Future	3,960.3200	3.9603	3,285.6100	3.2856	(17.037)	0	0	0
2017-11-27	R209	03/05/2018			Bond Future	10.2208	68.3117	10.0409	69.4212	(1.761)	0.0000	0.0000	0
2017-11-27	R209	03/05/2018	10.73	Put	Bond Future	1,408.6100	1.4086	1,077.2700	1.0773	(23.522)	0	0	435
2017-11-27	R209	03/05/2018	9.75	Put	Bond Future	4,384.2800	4.3843	3,668.7600	3.6688	(16.320)	0	0	0
2017-11-27	R209	03/05/2018	9.85	Call	Bond Future	1,643.9500	1.6440	2,078.7400	2.0787	26.448	0	0	0
2017-11-27	R209	03/05/2018	10.22	Call	Bond Future	2,633.2300	2.6332	3,221.1000	3.2211	22.325	0	0	0
2017-11-27	R209	03/05/2018	10.22	Put	Bond Future	2,638.2900	2.6383	2,116.6600	2.1167	(19.772)	0	0	435
2017-11-27	R209	03/05/2018	10.00	Put	Bond Future	3,378.1500	3.3781	2,765.6500	2.7656	(18.131)	0	0	5,000
2017-11-27	R209	03/05/2018	9.86	Call	Bond Future	1,667.0500	1.6671	2,105.9500	2.1059	26.328	0	0	0
2017-11-27	R209	03/05/2018	9.84	Call	Bond Future	1,620.8800	1.6209	2,051.5500	2.0516	26.570	0	0	0
2017-11-27	R209	03/05/2018	9.84	Put	Bond Future	4,001.3500	4.0013	3,322.5200	3.3225	(16.965)	0	0	0
2017-11-27	R209	03/05/2018	9.86	Put	Bond Future	3,919.4100	3.9194	3,248.8100	3.2488	(17.110)	0	0	0
2017-11-27	R209	02/08/2018	9.66	Call	Bond Future	1,846.4100	1.8464	2,246.4400	2.2464	21.665	0	0	435
2017-11-27	R209	02/08/2018	10.38	Call	Bond Future	3,736.2600	3.7363	4,365.2000	4.3652	16.833	0	0	0
2017-11-27	R209	02/08/2018	10.39	Put	Bond Future	3,164.2900	3.1643	2,667.1800	2.6672	(15.710)	0	0	0
2017-11-27	R209	02/08/2018			Bond Future	10.2892	69.6123	10.1040	70.7415	(1.800)	0.0000	0.0000	0
2017-11-27	R209	02/08/2018	10.84	Call	Bond Future	5,302.9700	5.3030	6,062.7100	6.0627	14.327	0	0	0
2017-11-27	R209	02/08/2018	10.84	Put	Bond Future	2,105.3500	2.1053	1,735.9800	1.7360	(17.544)	0	0	435
2017-11-27	R209	02/08/2018	10.21	Call	Bond Future	3,226.8800	3.2269	3,802.9000	3.8029	17.851	0	0	0
2017-11-27	R209	02/08/2018	10.21	Put	Bond Future	3,706.3500	3.7063	3,153.2600	3.1533	(14.923)	0	0	435
2017-11-27	R209	02/08/2018	9.66	Put	Bond Future	5,800.7400	5.8007	5,071.6600	5.0717	(12.569)	0	0	0
2017-11-27	R209	02/08/2018	10.38	Put	Bond Future	3,192.7900	3.1928	2,692.6200	2.6926	(15.666)	0	0	0
2017-11-27	R209	02/08/2018	10.39	Call	Bond Future	3,767.2100	3.7672	4,399.2100	4.3992	16.776	0	0	0
2017-11-27	R209	02/08/2018	10.40	Call	Bond Future	3,798.5100	3.7985	4,433.5600	4.4336	16.718	0	0	0
2017-11-27	R209	02/08/2018	10.40	Put	Bond Future	3,136.2200	3.1362	2,642.1600	2.6422	(15.753)	0	0	0
2017-11-27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R209	01/11/2018	9.34	Put	Bond Future	8,169.9700	8.1700	7,359.4000	7.3594	(9.921)	0	0	0
2017-11-27	R209	01/11/2018	1,016.00	Call	Bond Future	66,916.2500	66.9163	68,068.4300	68.0684	1.722	0	0	0
2017-11-27	R209	01/11/2018			Bond Future	10.3584	67.8041	10.1673	68.9563	(1.845)	0.0000	0.0000	0
2017-11-27	R209	01/11/2018	1,016.01	Call	Bond Future	66,916.2500	66.9163	68,068.4300	68.0684	1.722	0	0	0
2017-11-27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R209	01/11/2018	1,015.99	Call	Bond Future	66,916.2400	66.9162	68,068.4200	68.0684	1.722	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
2017-11-27	R209	01/11/2018	9.34	Call	Bond Future	1,675.0900	1.6751	2,016.7000	2.0167	20.394	0	0	435
2017-11-27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R209	01/11/2018	10.57	Call	Bond Future	4,731.3300	4.7313	5,404.8600	5.4049	14.236	0	0	0
2017-11-27	R209	01/11/2018	10.57	Put	Bond Future	3,488.8600	3.4889	3,010.2100	3.0102	(13.719)	0	0	435
2017-11-27	R209	01/11/2018	9.94	Call	Bond Future	2,938.7700	2.9388	3,442.7000	3.4427	17.148	0	0	0
2017-11-27	R209	01/11/2018	9.94	Put	Bond Future	5,500.0000	5.5000	4,851.7500	4.8518	(11.786)	0	0	435
2017-11-27	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R210	01/02/2018			Bond Future	181.2229	181.2229	181.2054	181.2054	(0.010)	0.0000	0.0000	2,159
2017-11-27	R210	01/02/2018	192.36	Put	Bond Future	11,137.1100	11.1371	11,154.5600	11.1546	0.157	0	0	0
2017-11-27	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R210	01/02/2018	192.38	Put	Bond Future	11,157.1100	11.1571	11,174.5600	11.1746	0.156	0	0	0
2017-11-27	R210	01/02/2018	192.37	Put	Bond Future	11,147.1100	11.1471	11,164.5600	11.1646	0.157	0	0	0
2017-11-27	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R210	03/05/2018	191.44	Put	Bond Future	9,246.5300	9.2465	9,263.9600	9.2640	0.189	0	0	0
2017-11-27	R210	03/05/2018			Bond Future	182.1935	182.1935	182.1760	182.1760	(0.010)	0.0000	0.0000	0
2017-11-27	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R210	03/05/2018	191.46	Put	Bond Future	9,266.5300	9.2665	9,283.9600	9.2840	0.188	0	0	0
2017-11-27	R210	03/05/2018	191.45	Put	Bond Future	9,256.5300	9.2565	9,273.9600	9.2740	0.188	0	0	0
2017-11-27	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	01/02/2018	154.71	Put	Bond Future	5,475.9100	5.4759	5,491.5200	5.4915	0.285	0	0	0
2017-11-27	R212	01/02/2018			Bond Future	149.2341	149.2341	149.2185	149.2185	(0.010)	0.0000	0.0000	4,967
2017-11-27	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	01/02/2018	154.70	Put	Bond Future	5,465.9100	5.4659	5,481.5200	5.4815	0.286	0	0	0
2017-11-27	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	01/02/2018	154.69	Put	Bond Future	5,455.9100	5.4559	5,471.5200	5.4715	0.286	0	0	0
2017-11-27	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	03/05/2018			Bond Future	152.0303	152.0303	152.0147	152.0147	(0.010)	0.0000	0.0000	0
2017-11-27	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	03/05/2018	154.28	Put	Bond Future	2,249.6900	2.2497	2,265.2900	2.2653	0.693	0	0	0
2017-11-27	R212	03/05/2018	154.30	Put	Bond Future	2,269.6900	2.2697	2,285.2900	2.2853	0.687	0	0	0
2017-11-27	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-27	R212	03/05/2018	154.29	Put	Bond Future	2,259.6900	2.2597	2,275.2900	2.2753	0.690	0	0	0
2017-11-27	R213	01/02/2018	9.42	Call	Bond Future	495.7000	0.4957	691.7400	0.6917	39.548	0	0	0
2017-11-27	R213	01/02/2018	9.41	Put	Bond Future	3,823.5700	3.8236	3,123.9700	3.1240	(18.297)	0	0	0
2017-11-27	R213	01/02/2018			Bond Future	9.9399	81.8197	9.7955	82.7111	(1.452)	0.0000	0.0000	58,332
2017-11-27	R213	01/02/2018	9.43	Call	Bond Future	509.5800	0.5096	709.8500	0.7098	39.301	0	0	0
2017-11-27	R213	01/02/2018	9.43	Put	Bond Future	3,721.5100	3.7215	3,030.3400	3.0303	(18.572)	0	0	0
2017-11-27	R213	01/02/2018	9.42	Put	Bond Future	3,772.4100	3.7724	3,077.0100	3.0770	(18.434)	0	0	0
2017-11-27	R213	01/02/2018	9.41	Call	Bond Future	482.0000	0.4820	673.8400	0.6738	39.801	0	0	0
2017-11-27	R213	03/05/2018	9.57	Put	Bond Future	4,175.9300	4.1759	3,585.8600	3.5859	(14.130)	0	0	0
2017-11-27	R213	03/05/2018	9.56	Call	Bond Future	1,405.1900	1.4052	1,720.4100	1.7204	22.433	0	0	0
2017-11-27	R213	03/05/2018			Bond Future	10.0148	79.7960	9.8655	80.7046	(1.491)	0.0000	0.0000	0
2017-11-27	R213	03/05/2018	9.57	Call	Bond Future	1,426.3500	1.4263	1,744.8900	1.7449	22.333	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
2017-11-27	R213	03/05/2018	9.56	Put	Bond Future	4,218.1000	4.2181	3,624.7100	3.6247	(14.068)	0	0	0
2017-11-27	R213	03/05/2018	9.58	Call	Bond Future	1,447.7100	1.4477	1,769.5700	1.7696	22.232	0	0	0
2017-11-27	R213	03/05/2018	9.58	Put	Bond Future	4,134.0400	4.1340	3,547.2900	3.5473	(14.193)	0	0	0
2017-11-27	R214	01/02/2018	9.84	Call	Bond Future	584.9000	0.5849	865.3200	0.8653	47.943	0	0	0
2017-11-27	R214	01/02/2018			Bond Future	10.3323	69.3887	10.1577	70.5026	(1.691)	0.0000	0.0000	50,361
2017-11-27	R214	01/02/2018	9.82	Call	Bond Future	554.3000	0.5543	823.7000	0.8237	48.602	0	0	0
2017-11-27	R214	01/02/2018	9.82	Put	Bond Future	3,909.7400	3.9097	3,065.2700	3.0653	(21.599)	0	0	0
2017-11-27	R214	01/02/2018	9.84	Put	Bond Future	3,804.2100	3.8042	2,970.7600	2.9708	(21.909)	0	0	0
2017-11-27	R214	01/02/2018	9.83	Call	Bond Future	569.4500	0.5695	844.3400	0.8443	48.273	0	0	0
2017-11-27	R214	01/02/2018	9.83	Put	Bond Future	3,856.7700	3.8568	3,017.7900	3.0178	(21.753)	0	0	0
2017-11-27	R214	03/05/2018	9.99	Put	Bond Future	4,288.4600	4.2885	3,583.1100	3.5831	(16.448)	0	0	0
2017-11-27	R214	03/05/2018			Bond Future	10.4039	67.3868	10.2239	68.5219	(1.730)	0.0000	0.0000	0
2017-11-27	R214	03/05/2018	9.98	Call	Bond Future	1,607.4700	1.6075	2,033.0600	2.0331	26.476	0	0	0
2017-11-27	R214	03/05/2018	9.98	Put	Bond Future	4,331.9000	4.3319	3,622.4300	3.6224	(16.378)	0	0	0
2017-11-27	R214	03/05/2018	9.99	Call	Bond Future	1,630.3900	1.6304	2,060.1000	2.0601	26.356	0	0	0
2017-11-27	R214	03/05/2018	9.97	Call	Bond Future	1,584.7500	1.5847	2,006.2100	2.0062	26.595	0	0	0
2017-11-27	R214	03/05/2018	9.97	Put	Bond Future	4,375.6500	4.3756	3,662.0500	3.6620	(16.308)	0	0	0
2017-11-27	R248	01/02/2018	9.90	Put	Bond Future	4,874.7900	4.8748	3,848.7000	3.8487	(21.049)	0	0	0
2017-11-27	R248	01/02/2018	9.89	Call	Bond Future	726.2300	0.7262	1,058.1100	1.0581	45.699	0	0	0
2017-11-27	R248	01/02/2018			Bond Future	10.3995	88.7229	10.2297	90.0875	(1.633)	0.0000	0.0000	104,380
2017-11-27	R248	01/02/2018	9.90	Call	Bond Future	745.7900	0.7458	1,084.3400	1.0843	45.395	0	0	0
2017-11-27	R248	01/02/2018	9.89	Put	Bond Future	4,941.5300	4.9415	3,908.7700	3.9088	(20.900)	0	0	0
2017-11-27	R248	01/02/2018	9.91	Call	Bond Future	765.7100	0.7657	1,111.0000	1.1110	45.094	0	0	0
2017-11-27	R248	01/02/2018	9.91	Put	Bond Future	4,808.5700	4.8086	3,789.2200	3.7892	(21.199)	0	0	0
2017-11-27	R248	03/05/2018	10.06	Call	Bond Future	2,057.8500	2.0578	2,581.9500	2.5819	25.468	0	0	0
2017-11-27	R248	03/05/2018	10.05	Put	Bond Future	5,463.7900	5.4638	4,592.3000	4.5923	(15.950)	0	0	0
2017-11-27	R248	03/05/2018			Bond Future	10.4738	85.9406	10.2986	87.3311	(1.673)	0.0000	0.0000	0
2017-11-27	R248	03/05/2018	10.07	Call	Bond Future	2,086.8900	2.0869	2,616.0600	2.6161	25.357	0	0	0
2017-11-27	R248	03/05/2018	10.07	Put	Bond Future	5,354.1900	5.3542	4,492.8200	4.4928	(16.088)	0	0	0
2017-11-27	R248	03/05/2018	10.06	Put	Bond Future	5,408.9100	5.4089	4,542.4700	4.5425	(16.019)	0	0	0
2017-11-27	R248	03/05/2018	10.05	Call	Bond Future	2,028.8300	2.0288	2,547.8800	2.5479	25.584	0	0	0

**Total**

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