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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2017 TO 19/12/2017

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
2017/12/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	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
2017/12/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	2025	01/02/2018	133.89	Put	Bond Future	5,077.4100	5.0774	5,074.2500	5.0743	(0.062)	0	0	0
2017/12/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	01/02/2018			Bond Future	128.8126	128.8126	128.8158	128.8158	0.002	0.0000	0.0000	1,070
2017/12/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	01/02/2018	133.88	Put	Bond Future	5,067.4100	5.0674	5,064.2500	5.0643	(0.062)	0	0	0
2017/12/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	01/02/2018	133.90	Put	Bond Future	5,087.4100	5.0874	5,084.2500	5.0843	(0.062)	0	0	0
2017/12/19	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	03/05/2018	133.20	Put	Bond Future	1,972.6700	1.9727	1,969.0800	1.9691	(0.182)	0	0	0
2017/12/19	2025	03/05/2018			Bond Future	131.2273	131.2273	131.2309	131.2309	0.003	0.0000	0.0000	0
2017/12/19	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	03/05/2018	133.22	Put	Bond Future	1,992.6700	1.9927	1,989.0800	1.9891	(0.180)	0	0	0
2017/12/19	2025	03/05/2018	133.21	Put	Bond Future	1,982.6700	1.9827	1,979.0800	1.9791	(0.181)	0	0	0
2017/12/19	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	02/08/2018			Bond Future	133.6829	133.6829	133.6846	133.6846	0.001	0.0000	0.0000	0
2017/12/19	2025	02/08/2018	136.65	Put	Bond Future	2,967.1100	2.9671	2,965.4400	2.9654	(0.056)	0	0	0
2017/12/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2025	02/08/2018	136.67	Put	Bond Future	2,987.1100	2.9871	2,985.4400	2.9854	(0.056)	0	0	0
2017/12/19	2025	02/08/2018	136.66	Put	Bond Future	2,977.1100	2.9771	2,975.4400	2.9754	(0.056)	0	0	0
2017/12/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2029	01/02/2018			Bond Future	99.7302	99.7302	99.7328	99.7328	0.003	0.0000	0.0000	1,370
2017/12/19	2029	03/05/2018			Bond Future	100.5817	100.5817	100.5846	100.5846	0.003	0.0000	0.0000	0
2017/12/19	2029	02/08/2018			Bond Future	102.4979	102.4979	102.4994	102.4994	0.001	0.0000	0.0000	0
2017/12/19	2030	01/02/2018	9.39	Put	Bond Future	419.3300	0.4193	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	01/02/2018			Bond Future	9.4536	89.8367	9.1984	91.5359	(2.699)	0.0000	0.0000	71,658
2017/12/19	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	1,213.6500	1.2136	100.000	0	0	0
2017/12/19	2030	01/02/2018	9.38	Put	Bond Future	485.5300	0.4855	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	1,279.8500	1.2798	100.000	0	0	0
2017/12/19	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	1,147.3900	1.1474	100.000	0	0	0
2017/12/19	2030	01/02/2018	9.37	Put	Bond Future	551.7900	0.5518	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	1,664.9800	1.6650	100.000	0	0	0
2017/12/19	2030	03/05/2018			Bond Future	9.5202	91.5148	9.2560	93.2459	(2.776)	0.0000	0.0000	0
2017/12/19	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	1,535.4100	1.5354	100.000	0	0	0
2017/12/19	2030	03/05/2018	9.49	Put	Bond Future	195.6800	0.1957	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	03/05/2018	9.51	Put	Bond Future	66.1100	0.0661	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	1,600.2300	1.6002	100.000	0	0	0
2017/12/19	2030	03/05/2018	9.50	Put	Bond Future	130.8600	0.1309	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	02/08/2018	9.46	Put	Bond Future	819.9000	0.8199	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	02/08/2018			Bond Future	9.5883	89.2361	9.3144	90.9991	(2.856)	0.0000	0.0000	0

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2017/12/19	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	943.0600	0.9431	100.000	0	0	0
2017/12/19	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	1,007.3500	1.0073	100.000	0	0	0
2017/12/19	2030	02/08/2018	9.45	Put	Bond Future	884.2400	0.8842	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	02/08/2018	9.47	Put	Bond Future	755.6100	0.7556	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	878.7200	0.8787	100.000	0	0	0
2017/12/19	2032	01/02/2018	9.56	Call	Bond Future	1,523.6300	1.5236	2,493.1500	2.4931	63.632	0	0	0
2017/12/19	2032	01/02/2018	9.55	Put	Bond Future	1,987.1000	1.9871	1,154.3000	1.1543	(41.910)	0	0	0
2017/12/19	2032	01/02/2018	9.20	Call	Bond Future	607.9100	0.6079	1,160.9600	1.1610	90.976	0	0	7,500
2017/12/19	2032	01/02/2018	9.45	Put	Bond Future	2,398.0300	2.3980	1,447.8400	1.4478	(39.624)	0	0	0
2017/12/19	2032	01/02/2018	9.40	Put	Bond Future	2,622.7200	2.6227	1,613.5400	1.6135	(38.478)	0	0	0
2017/12/19	2032	01/02/2018			Bond Future	9.6200	92.4326	9.3701	94.2233	(2.598)	0.0000	0.0000	46,234
2017/12/19	2032	01/02/2018	9.57	Call	Bond Future	1,556.8800	1.5569	2,537.9700	2.5380	63.016	0	0	0
2017/12/19	2032	01/02/2018	9.57	Put	Bond Future	1,911.0100	1.9110	1,101.3900	1.1014	(42.366)	0	0	0
2017/12/19	2032	01/02/2018	9.30	Put	Bond Future	3,110.1500	3.1101	1,984.4100	1.9844	(36.196)	0	0	0
2017/12/19	2032	01/02/2018	9.30	Call	Bond Future	807.9300	0.8079	1,472.9000	1.4729	82.305	0	0	7,800
2017/12/19	2032	01/02/2018	9.56	Put	Bond Future	1,948.8600	1.9489	1,127.6700	1.1277	(42.137)	0	0	0
2017/12/19	2032	01/02/2018	9.55	Call	Bond Future	1,490.6900	1.4907	2,448.6000	2.4486	64.260	0	0	0
2017/12/19	2032	01/02/2018	9.20	Put	Bond Future	3,646.9000	3.6469	2,409.2400	2.4092	(33.937)	0	0	0
2017/12/19	2032	01/02/2018	9.45	Call	Bond Future	1,185.4200	1.1854	2,025.9400	2.0259	70.905	0	0	750
2017/12/19	2032	01/02/2018	9.40	Call	Bond Future	1,048.9600	1.0490	1,830.4900	1.8305	74.505	0	0	6,800
2017/12/19	2032	03/05/2018	9.70	Call	Bond Future	3,281.0200	3.2810	4,303.8600	4.3039	31.174	0	0	0
2017/12/19	2032	03/05/2018	9.71	Put	Bond Future	3,145.5000	3.1455	2,350.2600	2.3503	(25.282)	0	0	0
2017/12/19	2032	03/05/2018			Bond Future	9.6854	90.0021	9.4271	91.8263	(2.667)	0.0000	0.0000	0
2017/12/19	2032	03/05/2018	9.70	Put	Bond Future	3,179.2600	3.1793	2,377.8900	2.3779	(25.206)	0	0	0
2017/12/19	2032	03/05/2018	9.71	Call	Bond Future	3,316.7200	3.3167	4,345.6900	4.3457	31.024	0	0	0
2017/12/19	2032	03/05/2018	9.72	Call	Bond Future	3,352.6200	3.3526	4,387.7100	4.3877	30.874	0	0	0
2017/12/19	2032	03/05/2018	9.72	Put	Bond Future	3,112.0100	3.1120	2,322.8900	2.3229	(25.357)	0	0	0
2017/12/19	2032	02/08/2018	9.66	Put	Bond Future	4,365.1400	4.3651	3,490.3900	3.4904	(20.039)	0	0	0
2017/12/19	2032	02/08/2018	9.67	Call	Bond Future	3,779.9700	3.7800	4,768.1400	4.7681	26.142	0	0	0
2017/12/19	2032	02/08/2018			Bond Future	9.7498	91.7005	9.4829	93.5584	(2.737)	0.0000	0.0000	0
2017/12/19	2032	02/08/2018	9.68	Call	Bond Future	3,813.9400	3.8139	4,807.1300	4.8071	26.041	0	0	0
2017/12/19	2032	02/08/2018	9.68	Put	Bond Future	4,294.2500	4.2943	3,429.5400	3.4295	(20.136)	0	0	0
2017/12/19	2032	02/08/2018	9.66	Call	Bond Future	3,746.4300	3.7464	4,729.5800	4.7296	26.242	0	0	0
2017/12/19	2032	02/08/2018	9.67	Put	Bond Future	4,329.4400	4.3294	3,459.7100	3.4597	(20.089)	0	0	0
2017/12/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	01/02/2018			Bond Future	103.7950	103.7950	103.7978	103.7978	0.003	0.0000	0.0000	5,283
2017/12/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	01/02/2018	109.64	Put	Bond Future	5,845.0200	5.8450	5,842.1600	5.8422	(0.049)	0	0	0
2017/12/19	2033	01/02/2018	109.66	Put	Bond Future	5,865.0200	5.8650	5,862.1600	5.8622	(0.049)	0	0	0
2017/12/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	01/02/2018	109.65	Put	Bond Future	5,855.0200	5.8550	5,852.1600	5.8522	(0.049)	0	0	0
2017/12/19	2033	03/05/2018	107.71	Put	Bond Future	3,057.8000	3.0578	3,054.0900	3.0541	(0.121)	0	0	0
2017/12/19	2033	03/05/2018			Bond Future	104.6522	104.6522	104.6559	104.6559	0.004	0.0000	0.0000	0
2017/12/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	03/05/2018	107.70	Put	Bond Future	3,047.8000	3.0478	3,044.0900	3.0441	(0.122)	0	0	0
2017/12/19	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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2017/12/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	03/05/2018	107.69	Put	Bond Future	3,037.8000	3.0378	3,034.0900	3.0341	(0.122)	0	0	0
2017/12/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	02/08/2018			Bond Future	106.6459	106.6459	106.6481	106.6481	0.002	0.0000	0.0000	0
2017/12/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	02/08/2018	109.92	Put	Bond Future	3,274.1100	3.2741	3,271.8600	3.2719	(0.069)	0	0	0
2017/12/19	2033	02/08/2018	109.94	Put	Bond Future	3,294.1100	3.2941	3,291.8600	3.2919	(0.068)	0	0	0
2017/12/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2033	02/08/2018	109.93	Put	Bond Future	3,284.1100	3.2841	3,281.8600	3.2819	(0.069)	0	0	0
2017/12/19	2037	01/02/2018	9.82	Put	Bond Future	1,981.6500	1.9816	1,201.2800	1.2013	(39.380)	0	0	0
2017/12/19	2037	01/02/2018			Bond Future	9.8235	88.8466	9.5943	90.6576	(2.334)	0.0000	0.0000	53,670
2017/12/19	2037	01/02/2018	9.88	Put	Bond Future	1,758.1800	1.7582	1,043.8100	1.0438	(40.631)	0	0	0
2017/12/19	2037	01/02/2018	9.88	Call	Bond Future	2,195.7300	2.1957	3,292.4000	3.2924	49.946	0	0	2,000
2017/12/19	2037	01/02/2018	9.82	Call	Bond Future	1,954.2700	1.9543	2,984.9400	2.9849	52.739	0	0	0
2017/12/19	2037	01/02/2018	9.81	Put	Bond Future	2,020.7400	2.0207	1,229.1900	1.2292	(39.171)	0	0	0
2017/12/19	2037	01/02/2018	9.83	Call	Bond Future	1,993.3600	1.9934	3,035.1600	3.0352	52.264	0	0	0
2017/12/19	2037	01/02/2018	9.83	Put	Bond Future	1,942.9900	1.9430	1,173.7500	1.1738	(39.591)	0	0	0
2017/12/19	2037	01/02/2018	9.81	Call	Bond Future	1,915.5000	1.9155	2,934.9900	2.9350	53.223	0	0	0
2017/12/19	2037	01/02/2018	10.32	Call	Bond Future	4,388.7000	4.3887	5,877.4800	5.8775	33.923	0	0	0
2017/12/19	2037	01/02/2018	10.32	Put	Bond Future	654.8700	0.6549	332.6100	0.3326	(49.210)	0	0	2,000
2017/12/19	2037	01/02/2018	10.72	Call	Bond Future	6,792.3300	6.7923	8,476.3800	8.4764	24.793	0	0	0
2017/12/19	2037	01/02/2018	10.72	Put	Bond Future	226.6900	0.2267	99.7000	0.0997	(56.019)	0	0	2,000
2017/12/19	2037	03/05/2018	9.99	Call	Bond Future	4,025.4700	4.0255	5,106.1500	5.1062	26.846	0	0	0
2017/12/19	2037	03/05/2018	9.97	Put	Bond Future	3,328.6200	3.3286	2,552.4100	2.5524	(23.319)	0	0	0
2017/12/19	2037	03/05/2018			Bond Future	9.8894	90.5063	9.6530	92.3512	(2.391)	0.0000	0.0000	0
2017/12/19	2037	03/05/2018	9.99	Put	Bond Future	3,258.0200	3.2580	2,493.7700	2.4938	(23.457)	0	0	0
2017/12/19	2037	03/05/2018	9.97	Call	Bond Future	3,944.3400	3.9443	5,013.0600	5.0131	27.095	0	0	0
2017/12/19	2037	03/05/2018	9.98	Put	Bond Future	3,293.0600	3.2931	2,522.8400	2.5228	(23.389)	0	0	0
2017/12/19	2037	03/05/2018	9.98	Call	Bond Future	3,984.7000	3.9847	5,059.4100	5.0594	26.971	0	0	0
2017/12/19	2037	02/08/2018	9.96	Put	Bond Future	4,539.0000	4.5390	3,700.6100	3.7006	(18.471)	0	0	0
2017/12/19	2037	02/08/2018	9.95	Call	Bond Future	4,527.5100	4.5275	5,563.2000	5.5632	22.875	0	0	0
2017/12/19	2037	02/08/2018			Bond Future	9.9564	87.9581	9.7125	89.8372	(2.450)	0.0000	0.0000	0
2017/12/19	2037	02/08/2018	9.96	Call	Bond Future	4,565.9000	4.5659	5,606.5200	5.6065	22.791	0	0	0
2017/12/19	2037	02/08/2018	9.95	Put	Bond Future	4,576.4100	4.5764	3,733.0900	3.7331	(18.428)	0	0	0
2017/12/19	2037	02/08/2018	9.97	Call	Bond Future	4,604.4500	4.6044	5,649.9800	5.6500	22.707	0	0	0
2017/12/19	2037	02/08/2018	9.97	Put	Bond Future	4,501.8500	4.5019	3,668.3700	3.6684	(18.514)	0	0	0
2017/12/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	01/02/2018	136.95	Put	Bond Future	11,294.3400	11.2943	11,291.1300	11.2911	(0.028)	0	0	0
2017/12/19	2038	01/02/2018			Bond Future	125.6557	125.6557	125.6589	125.6589	0.003	0.0000	0.0000	19,692
2017/12/19	2038	01/02/2018	136.94	Put	Bond Future	11,284.3400	11.2843	11,281.1300	11.2811	(0.028)	0	0	0
2017/12/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	01/02/2018	136.93	Put	Bond Future	11,274.3400	11.2743	11,271.1300	11.2711	(0.028)	0	0	0
2017/12/19	2038	03/05/2018	132.28	Put	Bond Future	4,268.7100	4.2687	4,265.1200	4.2651	(0.084)	0	0	0
2017/12/19	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	03/05/2018			Bond Future	128.0113	128.0113	128.0149	128.0149	0.003	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
2017/12/19	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	03/05/2018	132.27	Put	Bond Future	4,258.7100	4.2587	4,255.1200	4.2551	(0.084)	0	0	0
2017/12/19	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	03/05/2018	132.29	Put	Bond Future	4,278.7100	4.2787	4,275.1200	4.2751	(0.084)	0	0	0
2017/12/19	2038	02/08/2018	134.55	Put	Bond Future	4,150.0000	4.1500	4,148.3000	4.1483	(0.041)	0	0	0
2017/12/19	2038	02/08/2018			Bond Future	130.4000	130.4000	130.4017	130.4017	0.001	0.0000	0.0000	0
2017/12/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	02/08/2018	134.54	Put	Bond Future	4,140.0000	4.1400	4,138.3000	4.1383	(0.041)	0	0	0
2017/12/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2038	02/08/2018	134.53	Put	Bond Future	4,130.0000	4.1300	4,128.3000	4.1283	(0.041)	0	0	0
2017/12/19	2040	01/02/2018	9.89	Call	Bond Future	2,068.2000	2.0682	3,081.7600	3.0818	49.007	0	0	0
2017/12/19	2040	01/02/2018			Bond Future	9.8986	92.1532	9.6846	93.9607	(2.162)	0.0000	0.0000	28,354
2017/12/19	2040	01/02/2018	9.87	Call	Bond Future	1,986.4800	1.9865	2,977.5600	2.9776	49.891	0	0	0
2017/12/19	2040	01/02/2018	9.87	Put	Bond Future	2,224.7000	2.2247	1,408.2300	1.4082	(36.700)	0	0	0
2017/12/19	2040	01/02/2018	9.88	Put	Bond Future	2,181.9500	2.1819	1,376.7400	1.3767	(36.903)	0	0	0
2017/12/19	2040	01/02/2018	9.89	Put	Bond Future	2,139.6700	2.1397	1,345.6800	1.3457	(37.108)	0	0	0
2017/12/19	2040	01/02/2018	9.88	Call	Bond Future	2,027.1700	2.0272	3,029.5100	3.0295	49.445	0	0	0
2017/12/19	2040	03/05/2018	10.08	Put	Bond Future	3,476.2100	3.4762	2,716.2400	2.7162	(21.862)	0	0	0
2017/12/19	2040	03/05/2018			Bond Future	9.9645	93.8745	9.7439	95.7161	(2.214)	0.0000	0.0000	0
2017/12/19	2040	03/05/2018	10.07	Call	Bond Future	4,373.3300	4.3733	5,449.0200	5.4490	24.597	0	0	0
2017/12/19	2040	03/05/2018	10.07	Put	Bond Future	3,513.5700	3.5136	2,747.7300	2.7477	(21.797)	0	0	0
2017/12/19	2040	03/05/2018	10.08	Call	Bond Future	4,416.8000	4.4168	5,498.3600	5.4984	24.487	0	0	0
2017/12/19	2040	03/05/2018	10.00	Put	Bond Future	3,782.7400	3.7827	2,975.2900	2.9753	(21.346)	0	0	0
2017/12/19	2040	03/05/2018	10.00	Call	Bond Future	4,073.4100	4.0734	5,107.4900	5.1075	25.386	0	0	1,500
2017/12/19	2040	03/05/2018	9.00	Put	Bond Future	9,584.5100	9.5845	8,170.7200	8.1707	(14.751)	0	0	0
2017/12/19	2040	03/05/2018	9.00	Call	Bond Future	1,072.0800	1.0721	1,499.8200	1.4998	39.898	0	0	1,500
2017/12/19	2040	03/05/2018	10.06	Call	Bond Future	4,329.8400	4.3298	5,399.6400	5.3996	24.708	0	0	0
2017/12/19	2040	03/05/2018	10.06	Put	Bond Future	3,551.0200	3.5510	2,779.2900	2.7793	(21.733)	0	0	0
2017/12/19	2040	02/08/2018	10.03	Put	Bond Future	4,939.5700	4.9396	4,096.8600	4.0969	(17.060)	0	0	0
2017/12/19	2040	02/08/2018	10.04	Call	Bond Future	4,967.4900	4.9675	6,005.0200	6.0050	20.886	0	0	0
2017/12/19	2040	02/08/2018			Bond Future	10.0316	91.1396	9.8041	93.0150	(2.268)	0.0000	0.0000	0
2017/12/19	2040	02/08/2018	10.05	Call	Bond Future	5,008.6200	5.0086	6,050.9900	6.0510	20.812	0	0	0
2017/12/19	2040	02/08/2018	10.05	Put	Bond Future	4,859.7000	4.8597	4,026.6800	4.0267	(17.141)	0	0	0
2017/12/19	2040	02/08/2018	10.03	Call	Bond Future	4,926.5200	4.9265	5,959.2000	5.9592	20.962	0	0	0
2017/12/19	2040	02/08/2018	10.04	Put	Bond Future	4,899.5000	4.8995	4,061.6400	4.0616	(17.101)	0	0	0
2017/12/19	2044	01/02/2018	9.90	Put	Bond Future	2,313.1700	2.3132	1,490.7100	1.4907	(35.556)	0	0	0
2017/12/19	2044	01/02/2018	9.89	Call	Bond Future	1,913.1100	1.9131	2,858.9600	2.8590	49.440	0	0	0
2017/12/19	2044	01/02/2018			Bond Future	9.9428	89.1086	9.7340	90.8881	(2.100)	0.0000	0.0000	22,082
2017/12/19	2044	01/02/2018	9.90	Call	Bond Future	1,952.9100	1.9529	2,909.9100	2.9099	49.004	0	0	0
2017/12/19	2044	01/02/2018	9.89	Put	Bond Future	2,357.8100	2.3578	1,524.2000	1.5242	(35.355)	0	0	0
2017/12/19	2044	01/02/2018	9.91	Call	Bond Future	1,993.1700	1.9932	2,961.2900	2.9613	48.572	0	0	0
2017/12/19	2044	01/02/2018	9.91	Put	Bond Future	2,269.1400	2.2691	1,457.8000	1.4578	(35.755)	0	0	0
2017/12/19	2044	03/05/2018	10.10	Call	Bond Future	4,369.0200	4.3690	5,419.8600	5.4199	24.052	0	0	0
2017/12/19	2044	03/05/2018	10.09	Put	Bond Future	3,644.5400	3.6445	2,876.7700	2.8768	(21.066)	0	0	0
2017/12/19	2044	03/05/2018			Bond Future	10.0072	90.7732	9.7921	92.5860	(2.150)	0.0000	0.0000	0

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2017/12/19	2044	03/05/2018	10.11	Call	Bond Future	4,412.5900	4.4126	5,469.2000	5.4692	23.945	0	0	0
2017/12/19	2044	03/05/2018	10.11	Put	Bond Future	3,568.2700	3.5683	2,812.0700	2.8121	(21.192)	0	0	0
2017/12/19	2044	03/05/2018	10.10	Put	Bond Future	3,606.2400	3.6062	2,844.2700	2.8443	(21.129)	0	0	0
2017/12/19	2044	03/05/2018	10.09	Call	Bond Future	4,325.6600	4.3257	5,370.7000	5.3707	24.159	0	0	0
2017/12/19	2044	02/08/2018	10.07	Call	Bond Future	4,984.4100	4.9844	6,001.0500	6.0011	20.396	0	0	0
2017/12/19	2044	02/08/2018			Bond Future	10.0726	88.1049	9.8509	89.9511	(2.202)	0.0000	0.0000	0
2017/12/19	2044	02/08/2018	10.05	Call	Bond Future	4,902.6600	4.9027	5,909.7400	5.9097	20.542	0	0	0
2017/12/19	2044	02/08/2018	10.05	Put	Bond Future	5,088.2700	5.0883	4,249.1300	4.2491	(16.492)	0	0	0
2017/12/19	2044	02/08/2018	10.07	Put	Bond Future	5,006.1000	5.0061	4,176.5200	4.1765	(16.571)	0	0	0
2017/12/19	2044	02/08/2018	10.06	Call	Bond Future	4,943.4600	4.9435	5,955.3200	5.9553	20.469	0	0	0
2017/12/19	2044	02/08/2018	10.06	Put	Bond Future	5,047.0500	5.0470	4,212.6900	4.2127	(16.532)	0	0	0
2017/12/19	2046	01/02/2018	132.92	Put	Bond Future	12,847.2900	12.8473	12,606.1900	12.6062	(1.877)	0	0	0
2017/12/19	2046	01/02/2018			Bond Future	120.0727	120.0727	120.3138	120.3138	0.201	0.0000	0.0000	21,177
2017/12/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	01/02/2018	132.91	Put	Bond Future	12,837.2900	12.8373	12,596.1900	12.5962	(1.878)	0	0	0
2017/12/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	01/02/2018	132.90	Put	Bond Future	12,827.2900	12.8273	12,586.1900	12.5862	(1.880)	0	0	0
2017/12/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	03/05/2018			Bond Future	120.7238	120.7238	120.9697	120.9697	0.204	0.0000	0.0000	0
2017/12/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	03/05/2018	127.93	Put	Bond Future	7,206.2200	7.2062	6,960.2700	6.9603	(3.413)	0	0	0
2017/12/19	2046	03/05/2018	127.95	Put	Bond Future	7,226.2200	7.2262	6,980.2700	6.9803	(3.404)	0	0	0
2017/12/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	03/05/2018	127.94	Put	Bond Future	7,216.2200	7.2162	6,970.2700	6.9703	(3.408)	0	0	0
2017/12/19	2046	02/08/2018	128.78	Put	Bond Future	5,756.2200	5.7562	5,507.5000	5.5075	(4.321)	0	0	0
2017/12/19	2046	02/08/2018			Bond Future	123.0238	123.0238	123.2725	123.2725	0.202	0.0000	0.0000	0
2017/12/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2046	02/08/2018	128.77	Put	Bond Future	5,746.2200	5.7462	5,497.5000	5.4975	(4.328)	0	0	0
2017/12/19	2046	02/08/2018	128.79	Put	Bond Future	5,766.2200	5.7662	5,517.5000	5.5175	(4.313)	0	0	0
2017/12/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	01/02/2018	140.23	Put	Bond Future	15,732.1900	15.7322	14,906.9900	14.9070	(5.245)	0	0	0
2017/12/19	2050	01/02/2018			Bond Future	124.4978	124.4978	125.3230	125.3230	0.663	0.0000	0.0000	24,012
2017/12/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	01/02/2018	140.25	Put	Bond Future	15,752.1900	15.7522	14,926.9900	14.9270	(5.239)	0	0	0
2017/12/19	2050	01/02/2018	140.24	Put	Bond Future	15,742.1900	15.7422	14,916.9900	14.9170	(5.242)	0	0	0
2017/12/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	03/05/2018	135.62	Put	Bond Future	8,788.3000	8.7883	7,947.3200	7.9473	(9.569)	0	0	0
2017/12/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	03/05/2018			Bond Future	126.8317	126.8317	127.6727	127.6727	0.663	0.0000	0.0000	0
2017/12/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	03/05/2018	135.61	Put	Bond Future	8,778.3000	8.7783	7,937.3200	7.9373	(9.580)	0	0	0
2017/12/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	03/05/2018	135.63	Put	Bond Future	8,798.3000	8.7983	7,957.3200	7.9573	(9.558)	0	0	0

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2017/12/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	02/08/2018	137.54	Put	Bond Future	10,025.3600	10.0254	9,169.9900	9.1700	(8.532)	0	0	0
2017/12/19	2050	02/08/2018	137.52	Put	Bond Future	10,005.3600	10.0054	9,149.9900	9.1500	(8.549)	0	0	0
2017/12/19	2050	02/08/2018			Bond Future	127.5146	127.5146	128.3700	128.3700	0.671	0.0000	0.0000	0
2017/12/19	2050	02/08/2018	137.53	Put	Bond Future	10,015.3600	10.0154	9,159.9900	9.1600	(8.541)	0	0	0
2017/12/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	AL37	01/02/2018			Index Future	560.2820	560.2820	565.7020	565.7020	0.967	0.0000	0.0000	0
2017/12/19	AL37	03/05/2018			Index Future	570.7480	570.7480	576.2700	576.2700	0.968	0.0000	0.0000	0
2017/12/19	AL37	02/08/2018			Index Future	581.5210	581.5210	587.1420	587.1420	0.967	0.0000	0.0000	0
2017/12/19	AL7T	01/02/2018			Index Future	642.4930	642.4930	652.6590	652.6590	1.582	0.0000	0.0000	0
2017/12/19	AL7T	03/05/2018			Index Future	654.4940	654.4940	664.8510	664.8510	1.582	0.0000	0.0000	0
2017/12/19	AL7T	02/08/2018			Index Future	666.8480	666.8480	677.3950	677.3950	1.582	0.0000	0.0000	0
2017/12/19	ALBI	01/02/2018			Index Future	582.0030	582.0030	591.8150	591.8150	1.686	0.0000	0.0000	756
2017/12/19	ALBI	03/05/2018			Index Future	592.8750	592.8750	602.8710	602.8710	1.686	0.0000	0.0000	0
2017/12/19	ALBI	02/08/2018			Index Future	604.0650	604.0650	614.2450	614.2450	1.685	0.0000	0.0000	0
2017/12/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	01/02/2018			Bond Future	127.4976	127.4976	127.5033	127.5033	0.005	0.0000	0.0000	0
2017/12/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	01/02/2018	132.29	Put	Bond Future	4,792.3900	4.7924	4,786.6500	4.7867	(0.120)	0	0	0
2017/12/19	EL28	01/02/2018	132.31	Put	Bond Future	4,812.3900	4.8124	4,806.6500	4.8067	(0.119)	0	0	0
2017/12/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	01/02/2018	132.30	Put	Bond Future	4,802.3900	4.8024	4,796.6500	4.7967	(0.120)	0	0	0
2017/12/19	EL28	03/05/2018	133.20	Put	Bond Future	5,071.9000	5.0719	5,065.5700	5.0656	(0.125)	0	0	0
2017/12/19	EL28	03/05/2018			Bond Future	128.1281	128.1281	128.1344	128.1344	0.005	0.0000	0.0000	0
2017/12/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	03/05/2018	133.19	Put	Bond Future	5,061.9000	5.0619	5,055.5700	5.0556	(0.125)	0	0	0
2017/12/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	03/05/2018	133.18	Put	Bond Future	5,051.9000	5.0519	5,045.5700	5.0456	(0.125)	0	0	0
2017/12/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	02/08/2018			Bond Future	130.5691	130.5691	130.5735	130.5735	0.003	0.0000	0.0000	0
2017/12/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	02/08/2018	134.93	Put	Bond Future	4,360.9200	4.3609	4,356.4800	4.3565	(0.102)	0	0	0
2017/12/19	EL28	02/08/2018	134.95	Put	Bond Future	4,380.9200	4.3809	4,376.4800	4.3765	(0.101)	0	0	0
2017/12/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	EL28	02/08/2018	134.94	Put	Bond Future	4,370.9200	4.3709	4,366.4800	4.3665	(0.102)	0	0	0
2017/12/19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	01/02/2018	10.99	Call	Bond Future	318.8900	0.3189	1,710.9300	1.7109	436.527	0	0	0
2017/12/19	ES33	01/02/2018			Bond Future	10.9364	77.5124	10.7062	78.9044	(2.105)	0.0000	0.0000	9,466
2017/12/19	ES33	01/02/2018	11.00	Call	Bond Future	378.1200	0.3781	1,770.1600	1.7702	368.148	0	0	0
2017/12/19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	01/02/2018	11.01	Call	Bond Future	437.2700	0.4373	1,829.3100	1.8293	318.348	0	0	0
2017/12/19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	03/05/2018	11.22	Call	Bond Future	1,040.7700	1.0408	2,458.9000	2.4589	136.258	0	0	0
2017/12/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	03/05/2018			Bond Future	11.0408	75.1688	10.8025	76.5869	(2.158)	0.0000	0.0000	0
2017/12/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	03/05/2018	11.20	Call	Bond Future	925.7000	0.9257	2,343.8300	2.3438	153.195	0	0	0
2017/12/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	03/05/2018	11.21	Call	Bond Future	983.2700	0.9833	2,401.4000	2.4014	144.226	0	0	0
2017/12/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	1,415.0300	1.4150	100.000	0	0	0
2017/12/19	ES33	02/08/2018			Bond Future	11.1451	76.5873	10.8986	78.0315	(2.212)	0.0000	0.0000	0
2017/12/19	ES33	02/08/2018	11.15	Call	Bond Future	28.5200	0.0285	1,472.7800	1.4728	5064.025	0	0	0
2017/12/19	ES33	02/08/2018	11.14	Put	Bond Future	29.2300	0.0292	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	ES33	02/08/2018	11.16	Call	Bond Future	86.2100	0.0862	1,530.4700	1.5305	1675.281	0	0	0
2017/12/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	ES42	01/02/2018			Bond Future	11.1743	80.1874	10.9595	81.6533	(1.923)	0.0000	0.0000	7,957

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/19	ES42	03/05/2018			Bond Future	11.2803	77.4239	11.0578	78.9174	(1.973)	0.0000	0.0000	0
2017/12/19	ES42	02/08/2018			Bond Future	11.3842	78.8849	11.1541	80.4058	(2.022)	0.0000	0.0000	0
2017/12/19	GOVI	01/02/2018	581.04	Put	GOVI	8,370.0000	0.8370	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GOVI	01/02/2018			GOVI	580.2030	580.2030	590.1890	590.1890	1.721	0.0000	0.0000	783
2017/12/19	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	91,590.0000	9.1590	100.000	0	0	0
2017/12/19	GOVI	01/02/2018	581.03	Put	GOVI	8,270.0000	0.8270	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	91,490.0000	9.1490	100.000	0	0	0
2017/12/19	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	91,690.0000	9.1690	100.000	0	0	0
2017/12/19	GOVI	01/02/2018	581.02	Put	GOVI	8,170.0000	0.8170	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GOVI	03/05/2018	590.29	Call	GOVI	7,510.0000	0.7510	109,240.0000	10.9240	1354.594	0	0	0
2017/12/19	GOVI	03/05/2018	590.27	Call	GOVI	7,710.0000	0.7710	109,440.0000	10.9440	1319.455	0	0	0
2017/12/19	GOVI	03/05/2018			GOVI	591.0410	591.0410	601.2140	601.2140	1.721	0.0000	0.0000	0
2017/12/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	GOVI	03/05/2018	590.28	Call	GOVI	7,610.0000	0.7610	109,340.0000	10.9340	1336.794	0	0	0
2017/12/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	GOVI	02/08/2018	605.72	Put	GOVI	35,230.0000	3.5230	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GOVI	02/08/2018			GOVI	602.1970	602.1970	612.5570	612.5570	1.720	0.0000	0.0000	0
2017/12/19	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	68,470.0000	6.8470	100.000	0	0	0
2017/12/19	GOVI	02/08/2018	605.71	Put	GOVI	35,130.0000	3.5130	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	68,370.0000	6.8370	100.000	0	0	0
2017/12/19	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	68,570.0000	6.8570	100.000	0	0	0
2017/12/19	GOVI	02/08/2018	605.70	Put	GOVI	35,030.0000	3.5030	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/19	IGOV	01/02/2018			Index Future	248.1200	248.1200	248.3410	248.3410	0.089	0.0000	0.0000	879
2017/12/19	IGOV	03/05/2018			Index Future	252.7710	252.7710	252.9970	252.9970	0.089	0.0000	0.0000	269
2017/12/19	IGOV	02/08/2018			Index Future	257.5870	257.5870	257.8130	257.8130	0.088	0.0000	0.0000	0
2017/12/19	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/19	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/19	IS01	21/06/2018			Interest Rate Swap	99.9200	99.9200	99.9100	99.9100	(0.010)	0.0000	0.0000	0
2017/12/19	IS01	20/09/2018			Interest Rate Swap	100.1600	100.1600	100.0900	100.0900	(0.070)	0.0000	0.0000	0
2017/12/19	IS01	20/12/2018			Interest Rate Swap	100.7200	100.7200	100.5900	100.5900	(0.129)	0.0000	0.0000	0
2017/12/19	IS01	22/03/2019			Interest Rate Swap	99.8600	99.8600	99.6500	99.6500	(0.210)	0.0000	0.0000	0
2017/12/19	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/19	IS02	15/06/2018			Interest Rate Swap	98.6100	98.6100	98.5900	98.5900	(0.020)	0.0000	0.0000	0
2017/12/19	IS02	21/09/2018			Interest Rate Swap	98.6300	98.6300	98.5600	98.5600	(0.071)	0.0000	0.0000	0
2017/12/19	IS02	21/12/2018			Interest Rate Swap	99.1000	99.1000	98.9700	98.9700	(0.131)	0.0000	0.0000	0
2017/12/19	IS02	15/03/2019			Interest Rate Swap	99.6000	99.6000	99.3900	99.3900	(0.211)	0.0000	0.0000	0
2017/12/19	IS02	21/06/2019			Interest Rate Swap	100.1000	100.1000	99.8200	99.8200	(0.280)	0.0000	0.0000	0
2017/12/19	IS02	20/09/2019			Interest Rate Swap	100.6300	100.6300	100.2500	100.2500	(0.378)	0.0000	0.0000	0
2017/12/19	IS02	20/12/2019			Interest Rate Swap	101.7000	101.7000	101.2300	101.2300	(0.462)	0.0000	0.0000	0
2017/12/19	IS02	23/03/2020			Interest Rate Swap	99.5900	99.5900	99.0300	99.0300	(0.562)	0.0000	0.0000	0

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2017/12/19	IS05	17/12/2020			Interest Rate Swap	97.3800	97.3800	96.6200	96.6200	(0.780)	0.0000	0.0000	0
2017/12/19	IS05	16/03/2021			Interest Rate Swap	96.7000	96.7000	95.8900	95.8900	(0.838)	0.0000	0.0000	0
2017/12/19	IS05	15/06/2021			Interest Rate Swap	95.9900	95.9900	95.1300	95.1300	(0.896)	0.0000	0.0000	0
2017/12/19	IS05	21/09/2021			Interest Rate Swap	96.2500	96.2500	95.3400	95.3400	(0.945)	0.0000	0.0000	0
2017/12/19	IS05	21/12/2021			Interest Rate Swap	98.5100	98.5100	97.5600	97.5600	(0.964)	0.0000	0.0000	51
2017/12/19	IS05	15/03/2022			Interest Rate Swap	98.7200	98.7200	97.7200	97.7200	(1.013)	0.0000	0.0000	0
2017/12/19	IS05	21/06/2022			Interest Rate Swap	99.9800	99.9800	98.9300	98.9300	(1.050)	0.0000	0.0000	0
2017/12/19	IS05	20/09/2022			Interest Rate Swap	102.2400	102.2400	101.1400	101.1400	(1.076)	0.0000	0.0000	0
2017/12/19	IS05	20/12/2022			Interest Rate Swap	103.5400	103.5400	102.4000	102.4000	(1.101)	0.0000	0.0000	0
2017/12/19	IS05	22/03/2023			Interest Rate Swap	98.7800	98.7800	97.5700	97.5700	(1.225)	0.0000	0.0000	0
2017/12/19	IS10	17/12/2025			Interest Rate Swap	97.4100	97.4100	95.9000	95.9000	(1.550)	0.0000	0.0000	0
2017/12/19	IS10	16/03/2026			Interest Rate Swap	94.4800	94.4800	92.9200	92.9200	(1.651)	0.0000	0.0000	0
2017/12/19	IS10	15/06/2026			Interest Rate Swap	93.2700	93.2700	91.6700	91.6700	(1.715)	0.0000	0.0000	0
2017/12/19	IS10	21/09/2026			Interest Rate Swap	95.4100	95.4100	93.8000	93.8000	(1.687)	0.0000	0.0000	0
2017/12/19	IS10	21/12/2026			Interest Rate Swap	99.1500	99.1500	97.5500	97.5500	(1.614)	0.0000	0.0000	0
2017/12/19	IS10	15/03/2027			Interest Rate Swap	97.7600	97.7600	96.1300	96.1300	(1.667)	0.0000	0.0000	0
2017/12/19	IS10	21/06/2027			Interest Rate Swap	99.8100	99.8100	98.1900	98.1900	(1.623)	0.0000	0.0000	0
2017/12/19	IS10	20/09/2027			Interest Rate Swap	103.4800	103.4800	101.8800	101.8800	(1.546)	0.0000	0.0000	0
2017/12/19	IS10	20/12/2027			Interest Rate Swap	103.8500	103.8500	102.2300	102.2300	(1.560)	0.0000	0.0000	0
2017/12/19	IS10	22/03/2028			Interest Rate Swap	99.2300	99.2300	97.5300	97.5300	(1.713)	0.0000	0.0000	0
2017/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/19	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/19	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/19	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/19	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/19	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/19	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/19	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/19	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/19	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/19	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/19	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/19	R023	01/02/2018	8.33	Put	Bond Future	913.6700	0.9137	442.4000	0.4424	(51.580)	0	0	0
2017/12/19	R023	01/02/2018			Bond Future	8.3650	100.8997	8.0912	102.0017	(3.274)	0.0000	0.0000	60,572
2017/12/19	R023	01/02/2018	8.32	Call	Bond Future	754.4500	0.7544	1,377.1600	1.3772	82.538	0	0	0
2017/12/19	R023	01/02/2018	8.32	Put	Bond Future	934.5100	0.9345	455.1300	0.4551	(51.297)	0	0	0
2017/12/19	R023	01/02/2018	8.33	Call	Bond Future	773.6600	0.7737	1,404.4800	1.4045	81.537	0	0	0
2017/12/19	R023	01/02/2018	8.31	Call	Bond Future	735.5300	0.7355	1,350.0900	1.3501	83.553	0	0	0
2017/12/19	R023	01/02/2018	8.31	Put	Bond Future	955.6600	0.9557	468.1300	0.4681	(51.015)	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
2017/12/19	R023	03/05/2018	8.27	Call	Bond Future	1,244.7200	1.2447	1,810.4300	1.8104	45.449	0	0	0
2017/12/19	R023	03/05/2018			Bond Future	8.4129	98.8546	8.1220	99.9774	(3.459)	0.0000	0.0000	0
2017/12/19	R023	03/05/2018	8.27	Put	Bond Future	1,794.3600	1.7944	1,237.2500	1.2372	(31.048)	0	0	0
2017/12/19	R023	03/05/2018	8.28	Call	Bond Future	1,262.5100	1.2625	1,832.7900	1.8328	45.170	0	0	0
2017/12/19	R023	03/05/2018	8.29	Put	Bond Future	1,752.9700	1.7530	1,204.9900	1.2050	(31.260)	0	0	0
2017/12/19	R023	03/05/2018	9.19	Call	Bond Future	3,442.7400	3.4427	4,355.9900	4.3560	26.527	0	0	0
2017/12/19	R023	03/05/2018	9.19	Put	Bond Future	520.1600	0.5202	310.5900	0.3106	(40.290)	0	0	2,500
2017/12/19	R023	03/05/2018	8.28	Put	Bond Future	1,773.5800	1.7736	1,221.0400	1.2210	(31.154)	0	0	0
2017/12/19	R023	03/05/2018	8.29	Call	Bond Future	1,280.4500	1.2804	1,855.2900	1.8553	44.894	0	0	0
2017/12/19	R035	01/02/2018	9.75	Call	Bond Future	71.2800	0.0713	1,886.0800	1.8861	2546.016	0	0	0
2017/12/19	R035	01/02/2018	9.73	Put	Bond Future	84.6200	0.0846	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	R035	01/02/2018			Bond Future	9.7409	96.7524	9.5114	98.5672	(2.356)	0.0000	0.0000	55,243
2017/12/19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	1,730.1800	1.7302	100.000	0	0	0
2017/12/19	R035	01/02/2018	9.74	Put	Bond Future	6.6200	0.0066	0.0000	0.0000	(100.000)	0	0	0
2017/12/19	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	1,808.1800	1.8082	100.000	0	0	0
2017/12/19	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R035	03/05/2018			Bond Future	9.8040	94.0593	9.5672	95.9082	(2.415)	0.0000	0.0000	0
2017/12/19	R035	03/05/2018	9.90	Call	Bond Future	734.2100	0.7342	2,583.0900	2.5831	251.819	0	0	0
2017/12/19	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R035	03/05/2018	9.91	Call	Bond Future	810.1700	0.8102	2,659.0500	2.6590	228.209	0	0	0
2017/12/19	R035	03/05/2018	9.89	Call	Bond Future	658.1600	0.6582	2,507.0400	2.5070	280.916	0	0	0
2017/12/19	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R186	01/02/2018	8.96	Call	Bond Future	1,406.7500	1.4068	2,414.1300	2.4141	71.610	0	0	0
2017/12/19	R186	01/02/2018	8.50	Put	Bond Future	3,535.3100	3.5353	2,249.9600	2.2500	(36.357)	0	0	0
2017/12/19	R186	01/02/2018	9.00	Call	Bond Future	1,536.0900	1.5361	2,589.9100	2.5899	68.604	0	0	0
2017/12/19	R186	01/02/2018	9.25	Call	Bond Future	2,486.1400	2.4861	3,800.3700	3.8004	52.862	0	0	0
2017/12/19	R186	01/02/2018			Bond Future	8.9827	110.4779	8.7113	112.2301	(3.021)	0.0000	0.0000	96,125
2017/12/19	R186	01/02/2018	8.50	Call	Bond Future	392.6000	0.3926	859.5100	0.8595	118.928	0	0	1,460
2017/12/19	R186	01/02/2018	7.75	Put	Bond Future	8,282.3100	8.2823	6,569.2800	6.5693	(20.683)	0	0	0
2017/12/19	R186	01/02/2018	7.75	Call	Bond Future	15.3700	0.0154	54.6000	0.0546	255.237	0	0	1,460
2017/12/19	R186	01/02/2018	8.97	Call	Bond Future	1,438.4600	1.4385	2,457.5400	2.4575	70.845	0	0	0
2017/12/19	R186	01/02/2018	8.96	Put	Bond Future	1,551.9200	1.5519	807.0400	0.8070	(47.997)	0	0	0
2017/12/19	R186	01/02/2018	9.00	Put	Bond Future	1,425.6300	1.4256	727.1900	0.7272	(48.992)	0	0	6,200
2017/12/19	R186	01/02/2018	8.75	Put	Bond Future	2,338.1400	2.3381	1,340.1300	1.3401	(42.684)	0	0	775
2017/12/19	R186	01/02/2018	9.25	Put	Bond Future	795.8800	0.7959	357.8500	0.3578	(55.037)	0	0	775
2017/12/19	R186	01/02/2018	8.97	Put	Bond Future	1,519.6500	1.5197	786.4700	0.7865	(48.247)	0	0	0
2017/12/19	R186	01/02/2018	8.98	Call	Bond Future	1,470.6000	1.4706	2,501.3200	2.5013	70.088	0	0	0
2017/12/19	R186	01/02/2018	8.98	Put	Bond Future	1,487.8500	1.4878	766.3100	0.7663	(48.495)	0	0	0
2017/12/19	R186	01/02/2018	8.75	Call	Bond Future	837.8400	0.8378	1,592.0900	1.5921	90.023	0	0	0
2017/12/19	R186	01/02/2018	9.65	Call	Bond Future	4,420.3800	4.4204	6,004.7500	6.0048	35.842	0	0	0
2017/12/19	R186	01/02/2018	9.65	Put	Bond Future	265.1800	0.2652	97.2900	0.0973	(63.312)	0	0	1,950
2017/12/19	R186	03/05/2018	10.14	Put	Bond Future	693.3600	0.6934	433.3400	0.4333	(37.501)	0	0	1,120
2017/12/19	R186	03/05/2018	8.69	Call	Bond Future	1,728.1700	1.7282	2,491.3900	2.4914	44.163	0	0	10,640
2017/12/19	R186	03/05/2018	9.72	Put	Bond Future	1,214.6500	1.2147	796.3100	0.7963	(34.441)	0	0	10,640
2017/12/19	R186	03/05/2018	8.92	Call	Bond Future	2,347.0200	2.3470	3,262.2400	3.2622	38.995	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
2017/12/19	R186	03/05/2018	8.91	Put	Bond Future	3,164.3700	3.1644	2,287.8800	2.2879	(27.699)	0	0	0
2017/12/19	R186	03/05/2018			Bond Future	9.0451	112.5416	8.7617	114.3268	(3.133)	0.0000	0.0000	100
2017/12/19	R186	03/05/2018	9.30	Put	Bond Future	2,037.3100	2.0373	1,403.5600	1.4036	(31.107)	0	0	0
2017/12/19	R186	03/05/2018	9.30	Call	Bond Future	3,610.1900	3.6102	4,761.6100	4.7616	31.894	0	0	1,120
2017/12/19	R186	03/05/2018	10.14	Call	Bond Future	7,241.1400	7.2411	8,766.2900	8.7663	21.062	0	0	0
2017/12/19	R186	03/05/2018	8.93	Call	Bond Future	2,376.5900	2.3766	3,298.3400	3.2983	38.785	0	0	0
2017/12/19	R186	03/05/2018	8.93	Put	Bond Future	3,097.2100	3.0972	2,233.7900	2.2338	(27.877)	0	0	0
2017/12/19	R186	03/05/2018	8.69	Put	Bond Future	3,971.2900	3.9713	2,949.3400	2.9493	(25.733)	0	0	0
2017/12/19	R186	03/05/2018	9.72	Call	Bond Future	5,314.3400	5.3143	6,681.1700	6.6812	25.720	0	0	0
2017/12/19	R186	03/05/2018	9.19	Put	Bond Future	2,316.2700	2.3163	1,617.3300	1.6173	(30.175)	0	0	0
2017/12/19	R186	03/05/2018	8.92	Put	Bond Future	3,130.5300	3.1305	2,260.5800	2.2606	(27.789)	0	0	0
2017/12/19	R186	03/05/2018	8.91	Call	Bond Future	2,317.9300	2.3179	3,226.6100	3.2266	39.202	0	0	0
2017/12/19	R186	03/05/2018	9.75	Call	Bond Future	5,445.7200	5.4457	6,825.7500	6.8258	25.342	0	0	0
2017/12/19	R186	03/05/2018	9.75	Put	Bond Future	1,168.5900	1.1686	763.4500	0.7634	(34.669)	0	0	3,200
2017/12/19	R186	03/05/2018	9.19	Call	Bond Future	3,214.0100	3.2140	4,300.2400	4.3002	33.797	0	0	10,640
2017/12/19	R197	01/02/2018	301.68	Put	Bond Future	6,174.7700	6.1748	6,168.0600	6.1681	(0.109)	0	0	0
2017/12/19	R197	01/02/2018			Bond Future	295.5052	295.5052	295.5119	295.5119	0.002	0.0000	0.0000	2,350
2017/12/19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	01/02/2018	301.67	Put	Bond Future	6,164.7700	6.1648	6,158.0600	6.1581	(0.109)	0	0	0
2017/12/19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	01/02/2018	301.66	Put	Bond Future	6,154.7700	6.1548	6,148.0600	6.1481	(0.109)	0	0	0
2017/12/19	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	03/05/2018			Bond Future	301.0449	301.0449	301.0525	301.0525	0.003	0.0000	0.0000	0
2017/12/19	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	03/05/2018	304.44	Put	Bond Future	3,395.1000	3.3951	3,387.4700	3.3875	(0.225)	0	0	0
2017/12/19	R197	03/05/2018	304.46	Put	Bond Future	3,415.1000	3.4151	3,407.4700	3.4075	(0.223)	0	0	0
2017/12/19	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R197	03/05/2018	304.45	Put	Bond Future	3,405.1000	3.4051	3,397.4700	3.3975	(0.224)	0	0	0
2017/12/19	R202	01/02/2018	249.07	Call	Bond Future	0.6900	0.0007	0.6000	0.0006	(13.043)	0	0	0
2017/12/19	R202	01/02/2018	249.06	Put	Bond Future	13,709.5000	13.7095	13,703.0000	13.7030	(0.047)	0	0	0
2017/12/19	R202	01/02/2018			Bond Future	235.3512	235.3512	235.3576	235.3576	0.003	0.0000	0.0000	21,519
2017/12/19	R202	01/02/2018	249.08	Call	Bond Future	0.6900	0.0007	0.6000	0.0006	(13.043)	0	0	0
2017/12/19	R202	01/02/2018	249.08	Put	Bond Future	13,729.4900	13.7295	13,722.9900	13.7230	(0.047)	0	0	0
2017/12/19	R202	01/02/2018	249.07	Put	Bond Future	13,719.4900	13.7195	13,712.9900	13.7130	(0.047)	0	0	0
2017/12/19	R202	01/02/2018	249.06	Call	Bond Future	0.7000	0.0007	0.6100	0.0006	(12.857)	0	0	0
2017/12/19	R202	03/05/2018	247.48	Put	Bond Future	8,262.0500	8.2621	8,249.7800	8.2498	(0.149)	0	0	0
2017/12/19	R202	03/05/2018	247.47	Call	Bond Future	546.4600	0.5465	541.4000	0.5414	(0.926)	0	0	0
2017/12/19	R202	03/05/2018			Bond Future	239.7630	239.7630	239.7702	239.7702	0.003	0.0000	0.0000	0
2017/12/19	R202	03/05/2018	247.48	Call	Bond Future	545.0400	0.5450	539.9800	0.5400	(0.928)	0	0	0
2017/12/19	R202	03/05/2018	247.47	Put	Bond Future	8,253.4700	8.2535	8,241.2000	8.2412	(0.149)	0	0	0
2017/12/19	R202	03/05/2018	247.49	Call	Bond Future	543.6200	0.5436	538.5700	0.5386	(0.929)	0	0	0
2017/12/19	R202	03/05/2018	247.49	Put	Bond Future	8,270.6300	8.2706	8,258.3700	8.2584	(0.148)	0	0	0
2017/12/19	R204	01/02/2018	7.27	Call	Bond Future	92.9400	0.0929	193.4200	0.1934	108.113	0	0	0
2017/12/19	R204	01/02/2018			Bond Future	7.3847	101.5290	7.1437	101.7303	(3.263)	0.0000	0.0000	30,645

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
2017/12/19	R204	01/02/2018	7.25	Call	Bond Future	86.3400	0.0863	182.9000	0.1829	111.837	0	0	0
2017/12/19	R204	01/02/2018	7.25	Put	Bond Future	198.7800	0.1988	94.0500	0.0940	(52.686)	0	0	0
2017/12/19	R204	01/02/2018	7.27	Put	Bond Future	188.6700	0.1887	87.8600	0.0879	(53.432)	0	0	0
2017/12/19	R204	01/02/2018	7.26	Call	Bond Future	89.6000	0.0896	188.1200	0.1881	109.955	0	0	0
2017/12/19	R204	01/02/2018	7.26	Put	Bond Future	193.6800	0.1937	90.9100	0.0909	(53.062)	0	0	0
2017/12/19	R204	03/05/2018	7.10	Put	Bond Future	259.3500	0.2593	151.1700	0.1512	(41.712)	0	0	0
2017/12/19	R204	03/05/2018			Bond Future	7.3195	103.4256	6.9784	103.6308	(4.660)	0.0000	0.0000	0
2017/12/19	R204	03/05/2018	7.09	Call	Bond Future	124.8600	0.1249	220.7900	0.2208	76.830	0	0	0
2017/12/19	R204	03/05/2018	7.09	Put	Bond Future	262.8100	0.2628	153.5700	0.1536	(41.566)	0	0	0
2017/12/19	R204	03/05/2018	7.10	Call	Bond Future	127.4200	0.1274	224.4100	0.2244	76.118	0	0	0
2017/12/19	R204	03/05/2018	7.08	Call	Bond Future	122.3400	0.1223	217.2100	0.2172	77.546	0	0	0
2017/12/19	R204	03/05/2018	7.08	Put	Bond Future	266.3100	0.2663	156.0100	0.1560	(41.418)	0	0	0
2017/12/19	R207	01/02/2018	7.61	Put	Bond Future	489.9800	0.4900	221.1700	0.2212	(54.861)	0	0	0
2017/12/19	R207	01/02/2018	7.60	Call	Bond Future	171.0200	0.1710	398.5400	0.3985	133.037	0	0	0
2017/12/19	R207	01/02/2018			Bond Future	7.7875	99.4828	7.5036	99.9836	(3.646)	0.0000	0.0000	45,501
2017/12/19	R207	01/02/2018	7.61	Call	Bond Future	177.2300	0.1772	409.2400	0.4092	130.909	0	0	0
2017/12/19	R207	01/02/2018	7.60	Put	Bond Future	501.4200	0.5014	228.1200	0.2281	(54.505)	0	0	0
2017/12/19	R207	01/02/2018	7.62	Call	Bond Future	183.6000	0.1836	420.0900	0.4201	128.807	0	0	0
2017/12/19	R207	01/02/2018	7.62	Put	Bond Future	478.7000	0.4787	214.3700	0.2144	(55.218)	0	0	0
2017/12/19	R207	03/05/2018	7.57	Call	Bond Future	336.1500	0.3362	566.7900	0.5668	68.612	0	0	0
2017/12/19	R207	03/05/2018	7.56	Put	Bond Future	753.6100	0.7536	471.5200	0.4715	(37.432)	0	0	0
2017/12/19	R207	03/05/2018			Bond Future	7.8332	101.3411	7.5042	101.8514	(4.201)	0.0000	0.0000	0
2017/12/19	R207	03/05/2018	7.58	Call	Bond Future	342.4600	0.3425	575.5500	0.5755	68.063	0	0	0
2017/12/19	R207	03/05/2018	7.58	Put	Bond Future	734.8400	0.7348	457.6300	0.4576	(37.724)	0	0	0
2017/12/19	R207	03/05/2018	7.57	Put	Bond Future	744.0700	0.7441	464.4100	0.4644	(37.585)	0	0	0
2017/12/19	R207	03/05/2018	7.56	Call	Bond Future	330.1500	0.3302	558.3600	0.5584	69.123	0	0	0
2017/12/19	R208	01/02/2018	7.85	Put	Bond Future	824.6200	0.8246	412.8600	0.4129	(49.933)	0	0	0
2017/12/19	R208	01/02/2018			Bond Future	8.0474	98.8352	7.7698	99.5805	(3.448)	0.0000	0.0000	35,491
2017/12/19	R208	01/02/2018	7.84	Call	Bond Future	285.9500	0.2859	613.3800	0.6134	114.506	0	0	0
2017/12/19	R208	01/02/2018	7.84	Put	Bond Future	842.1200	0.8421	424.3000	0.4243	(49.615)	0	0	0
2017/12/19	R208	01/02/2018	7.85	Call	Bond Future	295.3600	0.2954	628.8500	0.6288	112.910	0	0	0
2017/12/19	R208	01/02/2018	7.83	Call	Bond Future	276.7500	0.2768	598.1100	0.5981	116.119	0	0	0
2017/12/19	R208	01/02/2018	7.83	Put	Bond Future	859.8400	0.8598	435.9500	0.4359	(49.299)	0	0	0
2017/12/19	R208	03/05/2018	7.77	Call	Bond Future	533.0700	0.5331	854.4400	0.8544	60.287	0	0	0
2017/12/19	R208	03/05/2018			Bond Future	8.0942	97.2802	7.7900	98.0394	(3.758)	0.0000	0.0000	0
2017/12/19	R208	03/05/2018	7.77	Put	Bond Future	1,342.6400	1.3426	904.7400	0.9047	(32.615)	0	0	0
2017/12/19	R208	03/05/2018	7.78	Call	Bond Future	542.4100	0.5424	867.1800	0.8672	59.875	0	0	0
2017/12/19	R208	03/05/2018	7.79	Put	Bond Future	1,311.4800	1.3115	880.3900	0.8804	(32.870)	0	0	0
2017/12/19	R208	03/05/2018	7.78	Put	Bond Future	1,326.8900	1.3269	892.3900	0.8924	(32.746)	0	0	0
2017/12/19	R208	03/05/2018	7.79	Call	Bond Future	552.0800	0.5521	880.2600	0.8803	59.444	0	0	0
2017/12/19	R209	01/02/2018	9.72	Call	Bond Future	1,788.4900	1.7885	2,714.1900	2.7142	51.759	0	0	0
2017/12/19	R209	01/02/2018	9.73	Call	Bond Future	1,823.5400	1.8235	2,758.6600	2.7587	51.280	0	0	0
2017/12/19	R209	01/02/2018	9.71	Put	Bond Future	1,494.2200	1.4942	878.8800	0.8789	(41.181)	0	0	0
2017/12/19	R209	01/02/2018	10.10	Call	Bond Future	3,357.8600	3.3579	4,587.7500	4.5877	36.627	0	0	0
2017/12/19	R209	01/02/2018	9.85	Call	Bond Future	2,273.4800	2.2735	3,316.3700	3.3164	45.872	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
2017/12/19	R209	01/02/2018	9.33	Call	Bond Future	718.7700	0.7188	1,258.6700	1.2587	75.114	0	0	220
2017/12/19	R209	01/02/2018	10.22	Put	Bond Future	450.5500	0.4505	218.2700	0.2183	(51.555)	0	0	739
2017/12/19	R209	01/02/2018	9.75	Call	Bond Future	1,894.9500	1.8950	2,848.6900	2.8487	50.331	0	0	5,000
2017/12/19	R209	01/02/2018			Bond Future	9.6705	73.2033	9.4415	74.7349	(2.368)	0.0000	0.0000	145,964
2017/12/19	R209	01/02/2018	9.73	Put	Bond Future	1,433.2900	1.4333	836.8100	0.8368	(41.616)	0	0	0
2017/12/19	R209	01/02/2018	9.71	Call	Bond Future	1,753.7000	1.7537	2,669.9600	2.6700	52.247	0	0	0
2017/12/19	R209	01/02/2018	9.88	Call	Bond Future	2,393.6900	2.3937	3,461.8900	3.4619	44.626	0	0	0
2017/12/19	R209	01/02/2018	9.88	Put	Bond Future	1,034.0900	1.0341	570.6900	0.5707	(44.812)	0	0	220
2017/12/19	R209	01/02/2018	9.59	Call	Bond Future	1,366.0600	1.3661	2,165.3500	2.1653	58.511	0	0	0
2017/12/19	R209	01/02/2018	9.59	Put	Bond Future	1,898.8800	1.8989	1,166.5700	1.1666	(38.565)	0	0	377
2017/12/19	R209	01/02/2018	9.72	Put	Bond Future	1,463.5800	1.4636	857.6800	0.8577	(41.398)	0	0	0
2017/12/19	R209	01/02/2018	10.10	Put	Bond Future	612.3200	0.6123	310.6100	0.3106	(49.273)	0	0	3,000
2017/12/19	R209	01/02/2018	9.85	Put	Bond Future	1,106.1400	1.1061	617.4300	0.6174	(44.182)	0	0	7,500
2017/12/19	R209	01/02/2018	9.33	Put	Bond Future	3,014.2300	3.0142	2,022.5300	2.0225	(32.901)	0	0	0
2017/12/19	R209	01/02/2018	10.22	Call	Bond Future	3,934.5900	3.9346	5,233.9100	5.2339	33.023	0	0	0
2017/12/19	R209	01/02/2018	9.75	Put	Bond Future	1,374.2900	1.3743	796.4300	0.7964	(42.048)	0	0	0
2017/12/19	R209	01/02/2018	10.00	Call	Bond Future	2,902.2600	2.9023	4,064.1900	4.0642	40.035	0	0	0
2017/12/19	R209	01/02/2018	10.00	Put	Bond Future	781.4900	0.7815	411.8200	0.4118	(47.303)	0	0	7,488
2017/12/19	R209	01/02/2018	9.89	Call	Bond Future	2,434.3800	2.4344	3,510.8500	3.5108	44.219	0	0	0
2017/12/19	R209	01/02/2018	9.89	Put	Bond Future	1,010.8700	1.0109	555.7400	0.5557	(45.024)	0	0	157
2017/12/19	R209	01/02/2018	9.32	Put	Bond Future	3,063.5600	3.0636	2,062.1900	2.0622	(32.686)	0	0	0
2017/12/19	R209	01/02/2018	9.32	Call	Bond Future	699.0200	0.6990	1,229.2500	1.2292	75.853	0	0	157
2017/12/19	R209	01/02/2018	9.87	Call	Bond Future	2,353.2300	2.3532	3,413.0800	3.4131	45.038	0	0	0
2017/12/19	R209	01/02/2018	9.87	Put	Bond Future	1,057.6300	1.0576	585.8800	0.5859	(44.604)	0	0	739
2017/12/19	R209	01/02/2018	9.52	Put	Bond Future	2,167.0000	2.1670	1,364.5400	1.3645	(37.031)	0	0	0
2017/12/19	R209	01/02/2018	9.52	Call	Bond Future	1,165.8800	1.1659	1,895.0200	1.8950	62.540	0	0	739
2017/12/19	R209	03/05/2018	10.73	Call	Bond Future	7,050.0200	7.0500	8,332.7800	8.3328	18.195	0	0	0
2017/12/19	R209	03/05/2018	9.75	Call	Bond Future	3,110.3400	3.1103	3,987.2600	3.9873	28.194	0	0	435
2017/12/19	R209	03/05/2018	10.00	Call	Bond Future	3,992.4200	3.9924	4,994.5800	4.9946	25.102	0	0	0
2017/12/19	R209	03/05/2018	9.85	Put	Bond Future	2,657.5700	2.6576	2,025.7700	2.0258	(23.774)	0	0	0
2017/12/19	R209	03/05/2018			Bond Future	9.7272	71.4214	9.4916	72.9816	(2.422)	0.0000	0.0000	0
2017/12/19	R209	03/05/2018	10.73	Put	Bond Future	943.7300	0.9437	666.3000	0.6663	(29.397)	0	0	435
2017/12/19	R209	03/05/2018	9.75	Put	Bond Future	2,962.0400	2.9620	2,278.7700	2.2788	(23.068)	0	0	0
2017/12/19	R209	03/05/2018	9.85	Call	Bond Future	3,450.8500	3.4508	4,379.2400	4.3792	26.903	0	0	0
2017/12/19	R209	03/05/2018	10.22	Call	Bond Future	4,853.2200	4.8532	5,954.1100	5.9541	22.684	0	0	0
2017/12/19	R209	03/05/2018	10.22	Put	Bond Future	1,748.6300	1.7486	1,289.3300	1.2893	(26.266)	0	0	435
2017/12/19	R209	03/05/2018	10.00	Put	Bond Future	2,248.0500	2.2481	1,690.0200	1.6900	(24.823)	0	0	5,000
2017/12/19	R209	03/05/2018	9.86	Call	Bond Future	3,485.8000	3.4858	4,419.2400	4.4192	26.778	0	0	0
2017/12/19	R209	03/05/2018	9.84	Call	Bond Future	3,416.0700	3.4161	4,339.3900	4.3394	27.029	0	0	0
2017/12/19	R209	03/05/2018	9.84	Put	Bond Future	2,686.8900	2.6869	2,050.0200	2.0500	(23.703)	0	0	0
2017/12/19	R209	03/05/2018	9.86	Put	Bond Future	2,628.5100	2.6285	2,001.7600	2.0018	(23.844)	0	0	0
2017/12/19	R209	02/08/2018	9.66	Call	Bond Future	3,430.9000	3.4309	4,258.0900	4.2581	24.110	0	0	435
2017/12/19	R209	02/08/2018	10.38	Call	Bond Future	5,988.7100	5.9887	7,096.3600	7.0964	18.496	0	0	0
2017/12/19	R209	02/08/2018	10.39	Put	Bond Future	2,268.3900	2.2684	1,790.2800	1.7903	(21.077)	0	0	0
2017/12/19	R209	02/08/2018			Bond Future	9.7827	72.7691	9.5402	74.3582	(2.478)	0.0000	0.0000	0
2017/12/19	R209	02/08/2018	10.84	Call	Bond Future	7,869.9700	7.8700	9,114.6500	9.1147	15.816	0	0	0
2017/12/19	R209	02/08/2018	10.84	Put	Bond Future	1,515.5600	1.5156	1,171.1400	1.1711	(22.726)	0	0	435
2017/12/19	R209	02/08/2018	10.21	Call	Bond Future	5,331.6100	5.3316	6,379.8600	6.3799	19.661	0	0	0

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2017/12/19	R209	02/08/2018	10.21	Put	Bond Future	2,654.2900	2.6543	2,113.4400	2.1134	(20.376)	0	0	435
2017/12/19	R209	02/08/2018	9.66	Put	Bond Future	4,228.4400	4.2284	3,466.5300	3.4665	(18.019)	0	0	0
2017/12/19	R209	02/08/2018	10.38	Put	Bond Future	2,288.4500	2.2884	1,807.0000	1.8070	(21.038)	0	0	0
2017/12/19	R209	02/08/2018	10.39	Call	Bond Future	6,028.1000	6.0281	7,139.0900	7.1391	18.430	0	0	0
2017/12/19	R209	02/08/2018	10.40	Call	Bond Future	6,067.5700	6.0676	7,181.9000	7.1819	18.365	0	0	0
2017/12/19	R209	02/08/2018	10.40	Put	Bond Future	2,248.4900	2.2485	1,773.7200	1.7737	(21.115)	0	0	0
2017/12/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R209	01/11/2018	9.34	Put	Bond Future	6,249.6900	6.2497	5,339.4600	5.3395	(14.564)	0	0	0
2017/12/19	R209	01/11/2018	1,016.00	Call	Bond Future	70,137.7600	70.1378	71,758.2100	71.7582	2.310	0	0	0
2017/12/19	R209	01/11/2018			Bond Future	9.8358	71.0256	9.5862	72.6461	(2.538)	0.0000	0.0000	0
2017/12/19	R209	01/11/2018	1,016.01	Call	Bond Future	70,137.7600	70.1378	71,758.2100	71.7582	2.310	0	0	0
2017/12/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R209	01/11/2018	1,015.99	Call	Bond Future	70,137.7500	70.1377	71,758.2000	71.7582	2.310	0	0	0
2017/12/19	R209	01/11/2018	9.34	Call	Bond Future	2,976.3200	2.9763	3,686.5400	3.6865	23.862	0	0	435
2017/12/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R209	01/11/2018	10.57	Call	Bond Future	7,066.2900	7.0663	8,207.1900	8.2072	16.146	0	0	0
2017/12/19	R209	01/11/2018	10.57	Put	Bond Future	2,602.3100	2.6023	2,122.7600	2.1228	(18.428)	0	0	435
2017/12/19	R209	01/11/2018	9.94	Call	Bond Future	4,783.5500	4.7836	5,721.4000	5.7214	19.606	0	0	0
2017/12/19	R209	01/11/2018	9.94	Put	Bond Future	4,123.2700	4.1233	3,440.6700	3.4407	(16.555)	0	0	435
2017/12/19	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R210	01/02/2018			Bond Future	185.0494	185.0494	185.0540	185.0540	0.003	0.0000	0.0000	2,159
2017/12/19	R210	01/02/2018	192.36	Put	Bond Future	7,310.6300	7.3106	7,305.9500	7.3060	(0.064)	0	0	0
2017/12/19	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R210	01/02/2018	192.38	Put	Bond Future	7,330.6300	7.3306	7,325.9500	7.3260	(0.064)	0	0	0
2017/12/19	R210	01/02/2018	192.37	Put	Bond Future	7,320.6300	7.3206	7,315.9500	7.3160	(0.064)	0	0	0
2017/12/19	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R210	03/05/2018	191.44	Put	Bond Future	5,346.7200	5.3467	5,341.4100	5.3414	(0.099)	0	0	0
2017/12/19	R210	03/05/2018			Bond Future	186.0933	186.0933	186.0986	186.0986	0.003	0.0000	0.0000	0
2017/12/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R210	03/05/2018	191.46	Put	Bond Future	5,366.7200	5.3667	5,361.4100	5.3614	(0.099)	0	0	0
2017/12/19	R210	03/05/2018	191.45	Put	Bond Future	5,356.7200	5.3567	5,351.4100	5.3514	(0.099)	0	0	0
2017/12/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	01/02/2018	154.71	Put	Bond Future	4,562.8600	4.5629	4,559.6900	4.5597	(0.069)	0	0	0
2017/12/19	R212	01/02/2018			Bond Future	150.1471	150.1471	150.1503	150.1503	0.002	0.0000	0.0000	4,967
2017/12/19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	01/02/2018	154.70	Put	Bond Future	4,552.8600	4.5529	4,549.6900	4.5497	(0.070)	0	0	0
2017/12/19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	01/02/2018	154.69	Put	Bond Future	4,542.8600	4.5429	4,539.6900	4.5397	(0.070)	0	0	0
2017/12/19	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	03/05/2018			Bond Future	152.9618	152.9618	152.9655	152.9655	0.002	0.0000	0.0000	0
2017/12/19	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/19	R212	03/05/2018	154.28	Put	Bond Future	1,318.1700	1.3182	1,314.5200	1.3145	(0.277)	0	0	0
2017/12/19	R212	03/05/2018	154.30	Put	Bond Future	1,338.1700	1.3382	1,334.5200	1.3345	(0.273)	0	0	0
2017/12/19	R212	03/05/2018	154.29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/19	R212	03/05/2018	154.29	Put	Bond Future	1,328.1700	1.3282	1,324.5200	1.3245	(0.275)	0	0	0
2017/12/19	R213	01/02/2018	9.42	Call	Bond Future	1,294.3500	1.2944	2,164.3100	2.1643	67.212	0	0	0
2017/12/19	R213	01/02/2018	9.41	Put	Bond Future	1,906.3700	1.9064	1,105.9700	1.1060	(41.986)	0	0	0
2017/12/19	R213	01/02/2018			Bond Future	9.5093	84.5204	9.2543	86.1799	(2.681)	0.0000	0.0000	58,838
2017/12/19	R213	01/02/2018	9.43	Call	Bond Future	1,323.5200	1.3235	2,204.3100	2.2043	66.549	0	0	0
2017/12/19	R213	01/02/2018	9.43	Put	Bond Future	1,834.6900	1.8347	1,055.9600	1.0560	(42.445)	0	0	0
2017/12/19	R213	01/02/2018	9.42	Put	Bond Future	1,870.3000	1.8703	1,080.7400	1.0807	(42.216)	0	0	0
2017/12/19	R213	01/02/2018	9.41	Call	Bond Future	1,265.5600	1.2656	2,124.6800	2.1247	67.885	0	0	0
2017/12/19	R213	03/05/2018	9.57	Put	Bond Future	2,926.4100	2.9264	2,177.3000	2.1773	(25.598)	0	0	0
2017/12/19	R213	03/05/2018	9.56	Call	Bond Future	2,898.5400	2.8985	3,834.3000	3.8343	32.284	0	0	0
2017/12/19	R213	03/05/2018			Bond Future	9.5693	82.5497	9.3060	84.2403	(2.752)	0.0000	0.0000	0
2017/12/19	R213	03/05/2018	9.57	Call	Bond Future	2,930.5900	2.9306	3,872.0800	3.8721	32.126	0	0	0
2017/12/19	R213	03/05/2018	9.56	Put	Bond Future	2,957.6900	2.9577	2,202.8500	2.2028	(25.521)	0	0	0
2017/12/19	R213	03/05/2018	9.58	Call	Bond Future	2,962.8200	2.9628	3,910.0300	3.9100	31.970	0	0	0
2017/12/19	R213	03/05/2018	9.58	Put	Bond Future	2,895.3900	2.8954	2,152.0000	2.1520	(25.675)	0	0	0
2017/12/19	R214	01/02/2018	9.84	Call	Bond Future	1,678.5800	1.6786	2,515.2700	2.5153	49.845	0	0	0
2017/12/19	R214	01/02/2018			Bond Future	9.8423	72.5928	9.6285	74.0701	(2.172)	0.0000	0.0000	49,252
2017/12/19	R214	01/02/2018	9.82	Call	Bond Future	1,611.3300	1.6113	2,429.3500	2.4294	50.767	0	0	0
2017/12/19	R214	01/02/2018	9.82	Put	Bond Future	1,762.7500	1.7628	1,103.4800	1.1035	(37.400)	0	0	0
2017/12/19	R214	01/02/2018	9.84	Put	Bond Future	1,693.8700	1.6939	1,053.2700	1.0533	(37.819)	0	0	0
2017/12/19	R214	01/02/2018	9.83	Call	Bond Future	1,644.7600	1.6448	2,472.1400	2.4721	50.304	0	0	0
2017/12/19	R214	01/02/2018	9.83	Put	Bond Future	1,728.0600	1.7281	1,078.1500	1.0781	(37.609)	0	0	0
2017/12/19	R214	03/05/2018	9.99	Put	Bond Future	2,869.4700	2.8695	2,240.4600	2.2405	(21.921)	0	0	0
2017/12/19	R214	03/05/2018			Bond Future	9.8990	70.6528	9.6791	72.1577	(2.221)	0.0000	0.0000	0
2017/12/19	R214	03/05/2018	9.98	Call	Bond Future	3,442.3100	3.4423	4,313.2500	4.3132	25.301	0	0	0
2017/12/19	R214	03/05/2018	9.98	Put	Bond Future	2,900.6900	2.9007	2,266.7700	2.2668	(21.854)	0	0	0
2017/12/19	R214	03/05/2018	9.99	Call	Bond Future	3,477.4500	3.4775	4,353.3000	4.3533	25.187	0	0	0
2017/12/19	R214	03/05/2018	9.97	Call	Bond Future	3,407.1600	3.4072	4,273.1900	4.2732	25.418	0	0	0
2017/12/19	R214	03/05/2018	9.97	Put	Bond Future	2,932.0100	2.9320	2,293.1800	2.2932	(21.788)	0	0	0
2017/12/19	R248	01/02/2018	9.90	Put	Bond Future	2,164.5600	2.1646	1,368.6600	1.3687	(36.770)	0	0	0
2017/12/19	R248	01/02/2018	9.89	Call	Bond Future	2,136.7700	2.1368	3,163.5700	3.1636	48.054	0	0	0
2017/12/19	R248	01/02/2018			Bond Future	9.8982	92.8672	9.6894	94.7013	(2.110)	0.0000	0.0000	94,443
2017/12/19	R248	01/02/2018	9.90	Call	Bond Future	2,179.9100	2.1799	3,218.1100	3.2181	47.626	0	0	0
2017/12/19	R248	01/02/2018	9.89	Put	Bond Future	2,207.7200	2.2077	1,400.4200	1.4004	(36.567)	0	0	0
2017/12/19	R248	01/02/2018	9.91	Call	Bond Future	2,223.5100	2.2235	3,273.0600	3.2731	47.202	0	0	0
2017/12/19	R248	01/02/2018	9.91	Put	Bond Future	2,122.0200	2.1220	1,337.4700	1.3375	(36.972)	0	0	0
2017/12/19	R248	03/05/2018	10.06	Call	Bond Future	4,514.7300	4.5147	5,606.3100	5.6063	24.178	0	0	0
2017/12/19	R248	03/05/2018	10.05	Put	Bond Future	3,680.4600	3.6805	2,897.6600	2.8977	(21.269)	0	0	0
2017/12/19	R248	03/05/2018			Bond Future	9.9567	90.1651	9.7417	92.0335	(2.159)	0.0000	0.0000	0
2017/12/19	R248	03/05/2018	10.07	Call	Bond Future	4,559.6700	4.5597	5,657.2200	5.6572	24.071	0	0	0
2017/12/19	R248	03/05/2018	10.07	Put	Bond Future	3,602.4700	3.6025	2,831.6400	2.8316	(21.397)	0	0	0
2017/12/19	R248	03/05/2018	10.06	Put	Bond Future	3,641.2900	3.6413	2,864.4900	2.8645	(21.333)	0	0	0
2017/12/19	R248	03/05/2018	10.05	Call	Bond Future	4,470.0000	4.4700	5,555.5800	5.5556	24.286	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
Total											1140013	