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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2017 TO 20/12/2017

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
2017/12/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	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
2017/12/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	2025	01/02/2018	133.89	Put	Bond Future	5,074.2500	5.0743	4,463.8800	4.4639	(12.029)	0	0	0
2017/12/20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	01/02/2018			Bond Future	128.8158	128.8158	129.4261	129.4261	0.474	0.0000	0.0000	1,070
2017/12/20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	01/02/2018	133.88	Put	Bond Future	5,064.2500	5.0643	4,453.8800	4.4539	(12.053)	0	0	0
2017/12/20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	01/02/2018	133.90	Put	Bond Future	5,084.2500	5.0843	4,473.8800	4.4739	(12.005)	0	0	0
2017/12/20	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	03/05/2018	133.20	Put	Bond Future	1,969.0800	1.9691	1,346.7200	1.3467	(31.607)	0	0	0
2017/12/20	2025	03/05/2018			Bond Future	131.2309	131.2309	131.8533	131.8533	0.474	0.0000	0.0000	0
2017/12/20	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	03/05/2018	133.22	Put	Bond Future	1,989.0800	1.9891	1,366.7200	1.3667	(31.289)	0	0	0
2017/12/20	2025	03/05/2018	133.21	Put	Bond Future	1,979.0800	1.9791	1,356.7200	1.3567	(31.447)	0	0	0
2017/12/20	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	02/08/2018			Bond Future	133.6846	133.6846	134.3178	134.3178	0.474	0.0000	0.0000	0
2017/12/20	2025	02/08/2018	136.65	Put	Bond Future	2,965.4400	2.9654	2,332.2200	2.3322	(21.353)	0	0	0
2017/12/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2025	02/08/2018	136.67	Put	Bond Future	2,985.4400	2.9854	2,352.2200	2.3522	(21.210)	0	0	0
2017/12/20	2025	02/08/2018	136.66	Put	Bond Future	2,975.4400	2.9754	2,342.2200	2.3422	(21.282)	0	0	0
2017/12/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2029	01/02/2018			Bond Future	99.7328	99.7328	100.1451	100.1451	0.413	0.0000	0.0000	1,370
2017/12/20	2029	03/05/2018			Bond Future	100.5846	100.5846	101.0051	101.0051	0.418	0.0000	0.0000	0
2017/12/20	2029	02/08/2018			Bond Future	102.4994	102.4994	102.9270	102.9270	0.417	0.0000	0.0000	0
2017/12/20	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	01/02/2018			Bond Future	9.1984	91.5359	9.2309	91.3169	0.354	0.0000	0.0000	71,608
2017/12/20	2030	01/02/2018	9.38	Call	Bond Future	1,213.6500	1.2136	994.6600	0.9947	(18.044)	0	0	0
2017/12/20	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	01/02/2018	9.39	Call	Bond Future	1,279.8500	1.2798	1,060.8600	1.0609	(17.111)	0	0	0
2017/12/20	2030	01/02/2018	9.37	Call	Bond Future	1,147.3900	1.1474	928.4000	0.9284	(19.086)	0	0	0
2017/12/20	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	03/05/2018	9.51	Call	Bond Future	1,664.9800	1.6650	1,442.4300	1.4424	(13.367)	0	0	0
2017/12/20	2030	03/05/2018			Bond Future	9.2560	93.2459	9.2895	93.0234	0.363	0.0000	0.0000	0
2017/12/20	2030	03/05/2018	9.49	Call	Bond Future	1,535.4100	1.5354	1,312.8600	1.3129	(14.494)	0	0	0
2017/12/20	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	03/05/2018	9.50	Call	Bond Future	1,600.2300	1.6002	1,377.6800	1.3777	(13.907)	0	0	0
2017/12/20	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	02/08/2018			Bond Future	9.3144	90.9991	9.3494	90.7713	0.375	0.0000	0.0000	0

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2017/12/20	2030	02/08/2018	9.46	Call	Bond Future	943.0600	0.9431	715.3200	0.7153	(24.149)	0	0	0
2017/12/20	2030	02/08/2018	9.47	Call	Bond Future	1,007.3500	1.0073	779.6100	0.7796	(22.608)	0	0	0
2017/12/20	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2030	02/08/2018	9.45	Call	Bond Future	878.7200	0.8787	650.9800	0.6510	(25.917)	0	0	0
2017/12/20	2032	01/02/2018	9.56	Call	Bond Future	2,493.1500	2.4931	2,348.3300	2.3483	(5.809)	0	0	0
2017/12/20	2032	01/02/2018	9.55	Put	Bond Future	1,154.3000	1.1543	1,244.9800	1.2450	7.856	0	0	0
2017/12/20	2032	01/02/2018	9.20	Call	Bond Future	1,160.9600	1.1610	1,063.6300	1.0636	(8.384)	0	0	7,500
2017/12/20	2032	01/02/2018	9.45	Put	Bond Future	1,447.8400	1.4478	1,550.9600	1.5510	7.122	0	0	0
2017/12/20	2032	01/02/2018	9.40	Put	Bond Future	1,613.5400	1.6135	1,722.9600	1.7230	6.781	0	0	0
2017/12/20	2032	01/02/2018			Bond Future	9.3701	94.2233	9.4024	93.9890	0.345	0.0000	0.0000	46,184
2017/12/20	2032	01/02/2018	9.57	Call	Bond Future	2,537.9700	2.5380	2,391.9200	2.3919	(5.755)	0	0	0
2017/12/20	2032	01/02/2018	9.57	Put	Bond Future	1,101.3900	1.1014	1,189.6000	1.1896	8.009	0	0	0
2017/12/20	2032	01/02/2018	9.30	Put	Bond Future	1,984.4100	1.9844	2,106.7200	2.1067	6.164	0	0	0
2017/12/20	2032	01/02/2018	9.30	Call	Bond Future	1,472.9000	1.4729	1,360.9500	1.3609	(7.601)	0	0	7,800
2017/12/20	2032	01/02/2018	9.56	Put	Bond Future	1,127.6700	1.1277	1,217.1100	1.2171	7.931	0	0	0
2017/12/20	2032	01/02/2018	9.55	Call	Bond Future	2,448.6000	2.4486	2,305.0200	2.3050	(5.864)	0	0	0
2017/12/20	2032	01/02/2018	9.20	Put	Bond Future	2,409.2400	2.4092	2,546.1700	2.5462	5.684	0	0	0
2017/12/20	2032	01/02/2018	9.45	Call	Bond Future	2,025.9400	2.0259	1,894.8000	1.8948	(6.473)	0	0	750
2017/12/20	2032	01/02/2018	9.40	Call	Bond Future	1,830.4900	1.8305	1,705.6500	1.7056	(6.820)	0	0	6,800
2017/12/20	2032	03/05/2018	9.70	Call	Bond Future	4,303.8600	4.3039	4,116.2900	4.1163	(4.358)	0	0	0
2017/12/20	2032	03/05/2018	9.71	Put	Bond Future	2,350.2600	2.3503	2,400.4900	2.4005	2.137	0	0	0
2017/12/20	2032	03/05/2018			Bond Future	9.4271	91.8263	9.4604	91.5882	0.353	0.0000	0.0000	0
2017/12/20	2032	03/05/2018	9.70	Put	Bond Future	2,377.8900	2.3779	2,428.3800	2.4284	2.123	0	0	0
2017/12/20	2032	03/05/2018	9.71	Call	Bond Future	4,345.6900	4.3457	4,157.8600	4.1579	(4.322)	0	0	0
2017/12/20	2032	03/05/2018	9.72	Call	Bond Future	4,387.7100	4.3877	4,199.4000	4.1994	(4.292)	0	0	0
2017/12/20	2032	03/05/2018	9.72	Put	Bond Future	2,322.8900	2.3229	2,372.6400	2.3726	2.142	0	0	0
2017/12/20	2032	02/08/2018	9.66	Put	Bond Future	3,490.3900	3.4904	3,539.6500	3.5396	1.411	0	0	0
2017/12/20	2032	02/08/2018	9.67	Call	Bond Future	4,768.1400	4.7681	4,573.8000	4.5738	(4.076)	0	0	0
2017/12/20	2032	02/08/2018			Bond Future	9.4829	93.5584	9.5174	93.3148	0.364	0.0000	0.0000	0
2017/12/20	2032	02/08/2018	9.68	Call	Bond Future	4,807.1300	4.8071	4,612.7700	4.6128	(4.043)	0	0	0
2017/12/20	2032	02/08/2018	9.68	Put	Bond Future	3,429.5400	3.4295	3,478.7700	3.4788	1.435	0	0	0
2017/12/20	2032	02/08/2018	9.66	Call	Bond Future	4,729.5800	4.7296	4,535.2500	4.5352	(4.109)	0	0	0
2017/12/20	2032	02/08/2018	9.67	Put	Bond Future	3,459.7100	3.4597	3,508.9600	3.5090	1.424	0	0	0
2017/12/20	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	01/02/2018			Bond Future	103.7978	103.7978	103.9465	103.9465	0.143	0.0000	0.0000	5,283
2017/12/20	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	01/02/2018	109.64	Put	Bond Future	5,842.1600	5.8422	5,693.5500	5.6936	(2.544)	0	0	0
2017/12/20	2033	01/02/2018	109.66	Put	Bond Future	5,862.1600	5.8622	5,713.5500	5.7136	(2.535)	0	0	0
2017/12/20	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	01/02/2018	109.65	Put	Bond Future	5,852.1600	5.8522	5,703.5500	5.7036	(2.539)	0	0	0
2017/12/20	2033	03/05/2018	107.71	Put	Bond Future	3,054.0900	3.0541	2,902.2700	2.9023	(4.971)	0	0	0
2017/12/20	2033	03/05/2018			Bond Future	104.6559	104.6559	104.8077	104.8077	0.145	0.0000	0.0000	0
2017/12/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	03/05/2018	107.70	Put	Bond Future	3,044.0900	3.0441	2,892.2700	2.8923	(4.987)	0	0	0
2017/12/20	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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2017/12/20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	03/05/2018	107.69	Put	Bond Future	3,034.0900	3.0341	2,882.2700	2.8823	(5.004)	0	0	0
2017/12/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	02/08/2018			Bond Future	106.6481	106.6481	106.8021	106.8021	0.144	0.0000	0.0000	0
2017/12/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	02/08/2018	109.92	Put	Bond Future	3,271.8600	3.2719	3,117.9400	3.1179	(4.704)	0	0	0
2017/12/20	2033	02/08/2018	109.94	Put	Bond Future	3,291.8600	3.2919	3,137.9400	3.1379	(4.676)	0	0	0
2017/12/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2033	02/08/2018	109.93	Put	Bond Future	3,281.8600	3.2819	3,127.9400	3.1279	(4.690)	0	0	0
2017/12/20	2037	01/02/2018	9.82	Put	Bond Future	1,201.2800	1.2013	1,345.6500	1.3456	12.018	0	0	0
2017/12/20	2037	01/02/2018			Bond Future	9.5943	90.6576	9.6469	90.2368	0.549	0.0000	0.0000	53,670
2017/12/20	2037	01/02/2018	9.88	Put	Bond Future	1,043.8100	1.0438	1,175.4800	1.1755	12.614	0	0	0
2017/12/20	2037	01/02/2018	9.88	Call	Bond Future	3,292.4000	3.2924	3,003.2600	3.0033	(8.782)	0	0	2,000
2017/12/20	2037	01/02/2018	9.82	Call	Bond Future	2,984.9400	2.9849	2,708.5000	2.7085	(9.261)	0	0	0
2017/12/20	2037	01/02/2018	9.81	Put	Bond Future	1,229.1900	1.2292	1,375.6800	1.3757	11.918	0	0	0
2017/12/20	2037	01/02/2018	9.83	Call	Bond Future	3,035.1600	3.0352	2,756.6100	2.7566	(9.177)	0	0	0
2017/12/20	2037	01/02/2018	9.83	Put	Bond Future	1,173.7500	1.1738	1,316.0100	1.3160	12.120	0	0	0
2017/12/20	2037	01/02/2018	9.81	Call	Bond Future	2,934.9900	2.9350	2,660.6700	2.6607	(9.347)	0	0	0
2017/12/20	2037	01/02/2018	10.32	Call	Bond Future	5,877.4800	5.8775	5,511.2000	5.5112	(6.232)	0	0	0
2017/12/20	2037	01/02/2018	10.32	Put	Bond Future	332.6100	0.3326	387.1400	0.3871	16.395	0	0	2,000
2017/12/20	2037	01/02/2018	10.72	Call	Bond Future	8,476.3800	8.4764	8,067.2500	8.0673	(4.827)	0	0	0
2017/12/20	2037	01/02/2018	10.72	Put	Bond Future	99.7000	0.0997	111.3800	0.1114	11.715	0	0	2,000
2017/12/20	2037	03/05/2018	9.99	Call	Bond Future	5,106.1500	5.1062	4,894.2800	4.8943	(4.149)	0	0	0
2017/12/20	2037	03/05/2018	9.97	Put	Bond Future	2,552.4100	2.5524	2,770.4900	2.7705	8.544	0	0	0
2017/12/20	2037	03/05/2018			Bond Future	9.6530	92.3512	9.7072	91.9232	0.561	0.0000	0.0000	0
2017/12/20	2037	03/05/2018	9.99	Put	Bond Future	2,493.7700	2.4938	2,709.9500	2.7100	8.669	0	0	0
2017/12/20	2037	03/05/2018	9.97	Call	Bond Future	5,013.0600	5.0131	4,803.0900	4.8031	(4.188)	0	0	0
2017/12/20	2037	03/05/2018	9.98	Put	Bond Future	2,522.8400	2.5228	2,740.0800	2.7401	8.611	0	0	0
2017/12/20	2037	03/05/2018	9.98	Call	Bond Future	5,059.4100	5.0594	4,848.6000	4.8486	(4.167)	0	0	0
2017/12/20	2037	02/08/2018	9.96	Put	Bond Future	3,700.6100	3.7006	3,878.5900	3.8786	4.809	0	0	0
2017/12/20	2037	02/08/2018	9.95	Call	Bond Future	5,563.2000	5.5632	5,304.5900	5.3046	(4.649)	0	0	0
2017/12/20	2037	02/08/2018			Bond Future	9.7125	89.8372	9.7686	89.4000	0.577	0.0000	0.0000	0
2017/12/20	2037	02/08/2018	9.96	Call	Bond Future	5,606.5200	5.6065	5,347.3200	5.3473	(4.623)	0	0	0
2017/12/20	2037	02/08/2018	9.95	Put	Bond Future	3,733.0900	3.7331	3,911.6600	3.9117	4.783	0	0	0
2017/12/20	2037	02/08/2018	9.97	Call	Bond Future	5,649.9800	5.6500	5,390.2000	5.3902	(4.598)	0	0	0
2017/12/20	2037	02/08/2018	9.97	Put	Bond Future	3,668.3700	3.6684	3,845.7700	3.8458	4.836	0	0	0
2017/12/20	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	01/02/2018	136.95	Put	Bond Future	11,291.1300	11.2911	10,872.8900	10.8729	(3.704)	0	0	0
2017/12/20	2038	01/02/2018			Bond Future	125.6589	125.6589	126.0771	126.0771	0.333	0.0000	0.0000	19,692
2017/12/20	2038	01/02/2018	136.94	Put	Bond Future	11,281.1300	11.2811	10,862.8900	10.8629	(3.707)	0	0	0
2017/12/20	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	01/02/2018	136.93	Put	Bond Future	11,271.1300	11.2711	10,852.8900	10.8529	(3.711)	0	0	0
2017/12/20	2038	03/05/2018	132.28	Put	Bond Future	4,265.1200	4.2651	3,838.5800	3.8386	(10.001)	0	0	0
2017/12/20	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	03/05/2018			Bond Future	128.0149	128.0149	128.4414	128.4414	0.333	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
2017/12/20	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	03/05/2018	132.27	Put	Bond Future	4,255.1200	4.2551	3,828.5800	3.8286	(10.024)	0	0	0
2017/12/20	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	03/05/2018	132.29	Put	Bond Future	4,275.1200	4.2751	3,848.5800	3.8486	(9.977)	0	0	0
2017/12/20	2038	02/08/2018	134.55	Put	Bond Future	4,148.3000	4.1483	3,714.5400	3.7145	(10.456)	0	0	0
2017/12/20	2038	02/08/2018			Bond Future	130.4017	130.4017	130.8355	130.8355	0.333	0.0000	0.0000	0
2017/12/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	02/08/2018	134.54	Put	Bond Future	4,138.3000	4.1383	3,704.5400	3.7045	(10.482)	0	0	0
2017/12/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2038	02/08/2018	134.53	Put	Bond Future	4,128.3000	4.1283	3,694.5400	3.6945	(10.507)	0	0	0
2017/12/20	2040	01/02/2018	9.89	Call	Bond Future	3,081.7600	3.0818	2,769.7400	2.7697	(10.125)	0	0	0
2017/12/20	2040	01/02/2018			Bond Future	9.6846	93.9607	9.7423	93.4681	0.595	0.0000	0.0000	28,354
2017/12/20	2040	01/02/2018	9.87	Call	Bond Future	2,977.5600	2.9776	2,670.8500	2.6708	(10.301)	0	0	0
2017/12/20	2040	01/02/2018	9.87	Put	Bond Future	1,408.2300	1.4082	1,594.1400	1.5941	13.202	0	0	0
2017/12/20	2040	01/02/2018	9.88	Put	Bond Future	1,376.7400	1.3767	1,559.9300	1.5599	13.306	0	0	0
2017/12/20	2040	01/02/2018	9.89	Put	Bond Future	1,345.6800	1.3457	1,526.2800	1.5263	13.421	0	0	0
2017/12/20	2040	01/02/2018	9.88	Call	Bond Future	3,029.5100	3.0295	2,720.0800	2.7201	(10.214)	0	0	0
2017/12/20	2040	03/05/2018	10.08	Put	Bond Future	2,716.2400	2.7162	2,928.9000	2.9289	7.829	0	0	0
2017/12/20	2040	03/05/2018			Bond Future	9.7439	95.7161	9.8033	95.2148	0.609	0.0000	0.0000	0
2017/12/20	2040	03/05/2018	10.07	Call	Bond Future	5,449.0200	5.4490	5,161.3500	5.1613	(5.279)	0	0	0
2017/12/20	2040	03/05/2018	10.07	Put	Bond Future	2,747.7300	2.7477	2,961.3400	2.9613	7.774	0	0	0
2017/12/20	2040	03/05/2018	10.08	Call	Bond Future	5,498.3600	5.4984	5,209.7400	5.2097	(5.249)	0	0	0
2017/12/20	2040	03/05/2018	10.00	Put	Bond Future	2,975.2900	2.9753	3,197.2200	3.1972	7.459	0	0	0
2017/12/20	2040	03/05/2018	10.00	Call	Bond Future	5,107.4900	5.1075	4,828.1400	4.8281	(5.469)	0	0	1,500
2017/12/20	2040	03/05/2018	9.00	Put	Bond Future	8,170.7200	8.1707	8,503.0900	8.5031	4.068	0	0	0
2017/12/20	2040	03/05/2018	9.00	Call	Bond Future	1,499.8200	1.4998	1,330.9100	1.3309	(11.262)	0	0	1,500
2017/12/20	2040	03/05/2018	10.06	Call	Bond Future	5,399.6400	5.3996	5,113.1500	5.1131	(5.306)	0	0	0
2017/12/20	2040	03/05/2018	10.06	Put	Bond Future	2,779.2900	2.7793	2,994.0800	2.9941	7.728	0	0	0
2017/12/20	2040	02/08/2018	10.03	Put	Bond Future	4,096.8600	4.0969	4,338.7500	4.3388	5.904	0	0	0
2017/12/20	2040	02/08/2018	10.04	Call	Bond Future	6,005.0200	6.0050	5,734.6500	5.7347	(4.502)	0	0	0
2017/12/20	2040	02/08/2018			Bond Future	9.8041	93.0150	9.8654	92.5033	0.626	0.0000	0.0000	0
2017/12/20	2040	02/08/2018	10.05	Call	Bond Future	6,050.9900	6.0510	5,779.8500	5.7799	(4.481)	0	0	0
2017/12/20	2040	02/08/2018	10.05	Put	Bond Future	4,026.6800	4.0267	4,267.3100	4.2673	5.976	0	0	0
2017/12/20	2040	02/08/2018	10.03	Call	Bond Future	5,959.2000	5.9592	5,689.3200	5.6893	(4.529)	0	0	0
2017/12/20	2040	02/08/2018	10.04	Put	Bond Future	4,061.6400	4.0616	4,303.0400	4.3030	5.943	0	0	0
2017/12/20	2044	01/02/2018	9.90	Put	Bond Future	1,490.7100	1.4907	1,679.5200	1.6795	12.666	0	0	0
2017/12/20	2044	01/02/2018	9.89	Call	Bond Future	2,858.9600	2.8590	2,596.2200	2.5962	(9.190)	0	0	0
2017/12/20	2044	01/02/2018			Bond Future	9.7340	90.8881	9.7866	90.4339	0.541	0.0000	0.0000	22,082
2017/12/20	2044	01/02/2018	9.90	Call	Bond Future	2,909.9100	2.9099	2,644.5900	2.6446	(9.118)	0	0	0
2017/12/20	2044	01/02/2018	9.89	Put	Bond Future	1,524.2000	1.5242	1,715.5900	1.7156	12.557	0	0	0
2017/12/20	2044	01/02/2018	9.91	Call	Bond Future	2,961.2900	2.9613	2,693.5100	2.6935	(9.043)	0	0	0
2017/12/20	2044	01/02/2018	9.91	Put	Bond Future	1,457.8000	1.4578	1,644.1500	1.6441	12.783	0	0	0
2017/12/20	2044	03/05/2018	10.10	Call	Bond Future	5,419.8600	5.4199	5,182.9000	5.1829	(4.372)	0	0	0
2017/12/20	2044	03/05/2018	10.09	Put	Bond Future	2,876.7700	2.8768	3,102.9800	3.1030	7.863	0	0	0
2017/12/20	2044	03/05/2018			Bond Future	9.7921	92.5860	9.8462	92.1240	0.553	0.0000	0.0000	0

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2017/12/20	2044	03/05/2018	10.11	Call	Bond Future	5,469.2000	5.4692	5,231.3400	5.2313	(4.349)	0	0	0
2017/12/20	2044	03/05/2018	10.11	Put	Bond Future	2,812.0700	2.8121	3,036.2600	3.0363	7.972	0	0	0
2017/12/20	2044	03/05/2018	10.10	Put	Bond Future	2,844.2700	2.8443	3,069.3600	3.0694	7.914	0	0	0
2017/12/20	2044	03/05/2018	10.09	Call	Bond Future	5,370.7000	5.3707	5,134.8600	5.1349	(4.391)	0	0	0
2017/12/20	2044	02/08/2018	10.07	Call	Bond Future	6,001.0500	6.0011	5,789.0600	5.7891	(3.533)	0	0	0
2017/12/20	2044	02/08/2018			Bond Future	9.8509	89.9511	9.9068	89.4794	0.568	0.0000	0.0000	0
2017/12/20	2044	02/08/2018	10.05	Call	Bond Future	5,909.7400	5.9097	5,698.6500	5.6987	(3.572)	0	0	0
2017/12/20	2044	02/08/2018	10.05	Put	Bond Future	4,249.1300	4.2491	4,509.7700	4.5098	6.134	0	0	0
2017/12/20	2044	02/08/2018	10.07	Put	Bond Future	4,176.5200	4.1765	4,436.2600	4.4363	6.219	0	0	0
2017/12/20	2044	02/08/2018	10.06	Call	Bond Future	5,955.3200	5.9553	5,743.7800	5.7438	(3.552)	0	0	0
2017/12/20	2044	02/08/2018	10.06	Put	Bond Future	4,212.6900	4.2127	4,472.8800	4.4729	6.176	0	0	0
2017/12/20	2046	01/02/2018	132.92	Put	Bond Future	12,606.1900	12.6062	12,587.7500	12.5878	(0.146)	0	0	0
2017/12/20	2046	01/02/2018			Bond Future	120.3138	120.3138	120.3323	120.3323	0.015	0.0000	0.0000	21,177
2017/12/20	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	01/02/2018	132.91	Put	Bond Future	12,596.1900	12.5962	12,577.7500	12.5778	(0.146)	0	0	0
2017/12/20	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	01/02/2018	132.90	Put	Bond Future	12,586.1900	12.5862	12,567.7500	12.5678	(0.147)	0	0	0
2017/12/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	03/05/2018			Bond Future	120.9697	120.9697	120.9892	120.9892	0.016	0.0000	0.0000	0
2017/12/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	03/05/2018	127.93	Put	Bond Future	6,960.2700	6.9603	6,940.7700	6.9408	(0.280)	0	0	0
2017/12/20	2046	03/05/2018	127.95	Put	Bond Future	6,980.2700	6.9803	6,960.7700	6.9608	(0.279)	0	0	0
2017/12/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	03/05/2018	127.94	Put	Bond Future	6,970.2700	6.9703	6,950.7700	6.9508	(0.280)	0	0	0
2017/12/20	2046	02/08/2018	128.78	Put	Bond Future	5,507.5000	5.5075	5,488.6900	5.4887	(0.342)	0	0	0
2017/12/20	2046	02/08/2018			Bond Future	123.2725	123.2725	123.2913	123.2913	0.015	0.0000	0.0000	0
2017/12/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2046	02/08/2018	128.77	Put	Bond Future	5,497.5000	5.4975	5,478.6900	5.4787	(0.342)	0	0	0
2017/12/20	2046	02/08/2018	128.79	Put	Bond Future	5,517.5000	5.5175	5,498.6900	5.4987	(0.341)	0	0	0
2017/12/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	01/02/2018	140.23	Put	Bond Future	14,906.9900	14.9070	13,781.6800	13.7817	(7.549)	0	0	0
2017/12/20	2050	01/02/2018			Bond Future	125.3230	125.3230	126.4483	126.4483	0.898	0.0000	0.0000	24,012
2017/12/20	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	01/02/2018	140.25	Put	Bond Future	14,926.9900	14.9270	13,801.6800	13.8017	(7.539)	0	0	0
2017/12/20	2050	01/02/2018	140.24	Put	Bond Future	14,916.9900	14.9170	13,791.6800	13.7917	(7.544)	0	0	0
2017/12/20	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	03/05/2018	135.62	Put	Bond Future	7,947.3200	7.9473	6,800.4200	6.8004	(14.431)	0	0	0
2017/12/20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	03/05/2018			Bond Future	127.6727	127.6727	128.8196	128.8196	0.898	0.0000	0.0000	0
2017/12/20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	03/05/2018	135.61	Put	Bond Future	7,937.3200	7.9373	6,790.4200	6.7904	(14.449)	0	0	0
2017/12/20	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	03/05/2018	135.63	Put	Bond Future	7,957.3200	7.9573	6,810.4200	6.8104	(14.413)	0	0	0

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2017/12/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	02/08/2018	137.54	Put	Bond Future	9,169.9900	9.1700	8,002.2800	8.0023	(12.734)	0	0	0
2017/12/20	2050	02/08/2018	137.52	Put	Bond Future	9,149.9900	9.1500	7,982.2800	7.9823	(12.762)	0	0	0
2017/12/20	2050	02/08/2018			Bond Future	128.3700	128.3700	129.5377	129.5377	0.910	0.0000	0.0000	0
2017/12/20	2050	02/08/2018	137.53	Put	Bond Future	9,159.9900	9.1600	7,992.2800	7.9923	(12.748)	0	0	0
2017/12/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	AL37	01/02/2018			Index Future	565.7020	565.7020	566.6120	566.6120	0.161	0.0000	0.0000	0
2017/12/20	AL37	03/05/2018			Index Future	576.2700	576.2700	577.2010	577.2010	0.162	0.0000	0.0000	0
2017/12/20	AL37	02/08/2018			Index Future	587.1420	587.1420	588.0830	588.0830	0.160	0.0000	0.0000	0
2017/12/20	AL7T	01/02/2018			Index Future	652.6590	652.6590	653.6450	653.6450	0.151	0.0000	0.0000	0
2017/12/20	AL7T	03/05/2018			Index Future	664.8510	664.8510	665.8600	665.8600	0.152	0.0000	0.0000	0
2017/12/20	AL7T	02/08/2018			Index Future	677.3950	677.3950	678.4130	678.4130	0.150	0.0000	0.0000	0
2017/12/20	ALBI	01/02/2018			Index Future	591.8150	591.8150	590.5060	590.5060	(0.221)	0.0000	0.0000	780
2017/12/20	ALBI	03/05/2018			Index Future	602.8710	602.8710	601.5410	601.5410	(0.221)	0.0000	0.0000	0
2017/12/20	ALBI	02/08/2018			Index Future	614.2450	614.2450	612.8820	612.8820	(0.222)	0.0000	0.0000	0
2017/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	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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2017/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	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
2017/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/20	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	01/02/2018			Bond Future	127.5033	127.5033	128.1034	128.1034	0.471	0.0000	0.0000	0
2017/12/20	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	01/02/2018	132.29	Put	Bond Future	4,786.6500	4.7867	4,186.5900	4.1866	(12.536)	0	0	0
2017/12/20	EL28	01/02/2018	132.31	Put	Bond Future	4,806.6500	4.8067	4,206.5900	4.2066	(12.484)	0	0	0
2017/12/20	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	01/02/2018	132.30	Put	Bond Future	4,796.6500	4.7967	4,196.5900	4.1966	(12.510)	0	0	0
2017/12/20	EL28	03/05/2018	133.20	Put	Bond Future	5,065.5700	5.0656	4,453.7700	4.4538	(12.078)	0	0	0
2017/12/20	EL28	03/05/2018			Bond Future	128.1344	128.1344	128.7462	128.7462	0.477	0.0000	0.0000	0
2017/12/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	03/05/2018	133.19	Put	Bond Future	5,055.5700	5.0556	4,443.7700	4.4438	(12.102)	0	0	0
2017/12/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	03/05/2018	133.18	Put	Bond Future	5,045.5700	5.0456	4,433.7700	4.4338	(12.125)	0	0	0
2017/12/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	02/08/2018			Bond Future	130.5735	130.5735	131.1960	131.1960	0.477	0.0000	0.0000	0
2017/12/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	02/08/2018	134.93	Put	Bond Future	4,356.4800	4.3565	3,733.9600	3.7340	(14.290)	0	0	0
2017/12/20	EL28	02/08/2018	134.95	Put	Bond Future	4,376.4800	4.3765	3,753.9600	3.7540	(14.224)	0	0	0
2017/12/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	EL28	02/08/2018	134.94	Put	Bond Future	4,366.4800	4.3665	3,743.9600	3.7440	(14.257)	0	0	0
2017/12/20	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	01/02/2018	10.99	Call	Bond Future	1,710.9300	1.7109	1,434.2200	1.4342	(16.173)	0	0	0
2017/12/20	ES33	01/02/2018			Bond Future	10.7062	78.9044	10.7514	78.6277	0.423	0.0000	0.0000	9,466
2017/12/20	ES33	01/02/2018	11.00	Call	Bond Future	1,770.1600	1.7702	1,493.4500	1.4934	(15.632)	0	0	0
2017/12/20	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	01/02/2018	11.01	Call	Bond Future	1,829.3100	1.8293	1,552.6000	1.5526	(15.126)	0	0	0
2017/12/20	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	03/05/2018	11.22	Call	Bond Future	2,458.9000	2.4589	2,177.4700	2.1775	(11.445)	0	0	0
2017/12/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	03/05/2018			Bond Future	10.8025	76.5869	10.8493	76.3055	0.433	0.0000	0.0000	0
2017/12/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	03/05/2018	11.20	Call	Bond Future	2,343.8300	2.3438	2,062.4000	2.0624	(12.007)	0	0	0
2017/12/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	03/05/2018	11.21	Call	Bond Future	2,401.4000	2.4014	2,119.9700	2.1200	(11.719)	0	0	0
2017/12/20	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	02/08/2018	11.14	Call	Bond Future	1,415.0300	1.4150	1,127.3900	1.1274	(20.327)	0	0	0
2017/12/20	ES33	02/08/2018			Bond Future	10.8986	78.0315	10.9471	77.7439	0.445	0.0000	0.0000	0
2017/12/20	ES33	02/08/2018	11.15	Call	Bond Future	1,472.7800	1.4728	1,185.1400	1.1851	(19.530)	0	0	0
2017/12/20	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES33	02/08/2018	11.16	Call	Bond Future	1,530.4700	1.5305	1,242.8300	1.2428	(18.794)	0	0	0
2017/12/20	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	ES42	01/02/2018			Bond Future	10.9595	81.6533	11.0202	81.2347	0.553	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
2017/12/20	ES42	03/05/2018			Bond Future	11.0578	78.9174	11.1205	78.4914	0.567	0.0000	0.0000	0
2017/12/20	ES42	02/08/2018			Bond Future	11.1541	80.4058	11.2191	79.9709	0.583	0.0000	0.0000	0
2017/12/20	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	01/02/2018			GOVI	590.1890	590.1890	588.9820	588.9820	(0.205)	0.0000	0.0000	783
2017/12/20	GOVI	01/02/2018	581.03	Call	GOVI	91,590.0000	9.1590	79,520.0000	7.9520	(13.178)	0	0	0
2017/12/20	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	01/02/2018	581.04	Call	GOVI	91,490.0000	9.1490	79,420.0000	7.9420	(13.193)	0	0	0
2017/12/20	GOVI	01/02/2018	581.02	Call	GOVI	91,690.0000	9.1690	79,620.0000	7.9620	(13.164)	0	0	0
2017/12/20	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	03/05/2018	590.29	Call	GOVI	109,240.0000	10.9240	96,990.0000	9.6990	(11.214)	0	0	0
2017/12/20	GOVI	03/05/2018	590.27	Call	GOVI	109,440.0000	10.9440	97,190.0000	9.7190	(11.193)	0	0	0
2017/12/20	GOVI	03/05/2018			GOVI	601.2140	601.2140	599.9890	599.9890	(0.204)	0.0000	0.0000	0
2017/12/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	03/05/2018	590.28	Call	GOVI	109,340.0000	10.9340	97,090.0000	9.7090	(11.204)	0	0	0
2017/12/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	02/08/2018			GOVI	612.5570	612.5570	611.3000	611.3000	(0.205)	0.0000	0.0000	0
2017/12/20	GOVI	02/08/2018	605.71	Call	GOVI	68,470.0000	6.8470	55,900.0000	5.5900	(18.358)	0	0	0
2017/12/20	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GOVI	02/08/2018	605.72	Call	GOVI	68,370.0000	6.8370	55,800.0000	5.5800	(18.385)	0	0	0
2017/12/20	GOVI	02/08/2018	605.70	Call	GOVI	68,570.0000	6.8570	56,000.0000	5.6000	(18.332)	0	0	0
2017/12/20	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/20	IGOV	01/02/2018			Index Future	248.3410	248.3410	249.1200	249.1200	0.314	0.0000	0.0000	879
2017/12/20	IGOV	03/05/2018			Index Future	252.9970	252.9970	253.7920	253.7920	0.314	0.0000	0.0000	269
2017/12/20	IGOV	02/08/2018			Index Future	257.8130	257.8130	258.6210	258.6210	0.313	0.0000	0.0000	0
2017/12/20	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/20	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/20	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.8900	99.8900	(0.020)	0.0000	0.0000	0
2017/12/20	IS01	20/09/2018			Interest Rate Swap	100.0900	100.0900	100.0400	100.0400	(0.050)	0.0000	0.0000	0
2017/12/20	IS01	20/12/2018			Interest Rate Swap	100.5900	100.5900	100.5100	100.5100	(0.080)	0.0000	0.0000	0
2017/12/20	IS01	22/03/2019			Interest Rate Swap	99.6500	99.6500	99.5400	99.5400	(0.110)	0.0000	0.0000	0
2017/12/20	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/20	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2017/12/20	IS02	21/09/2018			Interest Rate Swap	98.5600	98.5600	98.5100	98.5100	(0.051)	0.0000	0.0000	0
2017/12/20	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	98.8900	98.8900	(0.081)	0.0000	0.0000	0
2017/12/20	IS02	15/03/2019			Interest Rate Swap	99.3900	99.3900	99.2800	99.2800	(0.111)	0.0000	0.0000	0
2017/12/20	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.6700	99.6700	(0.150)	0.0000	0.0000	0
2017/12/20	IS02	20/09/2019			Interest Rate Swap	100.2500	100.2500	100.0800	100.0800	(0.170)	0.0000	0.0000	0
2017/12/20	IS02	20/12/2019			Interest Rate Swap	101.2300	101.2300	101.0500	101.0500	(0.178)	0.0000	0.0000	0
2017/12/20	IS02	23/03/2020			Interest Rate Swap	99.0300	99.0300	98.8200	98.8200	(0.212)	0.0000	0.0000	0

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2017/12/20	IS05	17/12/2020			Interest Rate Swap	96.6200	96.6200	96.2300	96.2300	(0.404)	0.0000	0.0000	0
2017/12/20	IS05	16/03/2021			Interest Rate Swap	95.8900	95.8900	95.4600	95.4600	(0.448)	0.0000	0.0000	0
2017/12/20	IS05	15/06/2021			Interest Rate Swap	95.1300	95.1300	94.6700	94.6700	(0.484)	0.0000	0.0000	0
2017/12/20	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	94.8500	94.8500	(0.514)	0.0000	0.0000	0
2017/12/20	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.0500	97.0500	(0.523)	0.0000	0.0000	51
2017/12/20	IS05	15/03/2022			Interest Rate Swap	97.7200	97.7200	97.1900	97.1900	(0.542)	0.0000	0.0000	0
2017/12/20	IS05	21/06/2022			Interest Rate Swap	98.9300	98.9300	98.3700	98.3700	(0.566)	0.0000	0.0000	0
2017/12/20	IS05	20/09/2022			Interest Rate Swap	101.1400	101.1400	100.5700	100.5700	(0.564)	0.0000	0.0000	0
2017/12/20	IS05	20/12/2022			Interest Rate Swap	102.4000	102.4000	101.8100	101.8100	(0.576)	0.0000	0.0000	0
2017/12/20	IS05	22/03/2023			Interest Rate Swap	97.5700	97.5700	96.9500	96.9500	(0.635)	0.0000	0.0000	0
2017/12/20	IS10	17/12/2025			Interest Rate Swap	95.9000	95.9000	95.1800	95.1800	(0.751)	0.0000	0.0000	0
2017/12/20	IS10	16/03/2026			Interest Rate Swap	92.9200	92.9200	92.1900	92.1900	(0.786)	0.0000	0.0000	0
2017/12/20	IS10	15/06/2026			Interest Rate Swap	91.6700	91.6700	90.9400	90.9400	(0.796)	0.0000	0.0000	0
2017/12/20	IS10	21/09/2026			Interest Rate Swap	93.8000	93.8000	93.0800	93.0800	(0.768)	0.0000	0.0000	0
2017/12/20	IS10	21/12/2026			Interest Rate Swap	97.5500	97.5500	96.8400	96.8400	(0.728)	0.0000	0.0000	0
2017/12/20	IS10	15/03/2027			Interest Rate Swap	96.1300	96.1300	95.4100	95.4100	(0.749)	0.0000	0.0000	0
2017/12/20	IS10	21/06/2027			Interest Rate Swap	98.1900	98.1900	97.4500	97.4500	(0.754)	0.0000	0.0000	0
2017/12/20	IS10	20/09/2027			Interest Rate Swap	101.8800	101.8800	101.1400	101.1400	(0.726)	0.0000	0.0000	0
2017/12/20	IS10	20/12/2027			Interest Rate Swap	102.2300	102.2300	101.4800	101.4800	(0.734)	0.0000	0.0000	0
2017/12/20	IS10	22/03/2028			Interest Rate Swap	97.5300	97.5300	96.7300	96.7300	(0.820)	0.0000	0.0000	0
2017/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/20	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/20	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/20	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/20	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/20	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/20	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/20	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/20	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/20	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/20	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/20	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/20	R023	01/02/2018	8.33	Put	Bond Future	442.4000	0.4424	377.3300	0.3773	(14.708)	0	0	0
2017/12/20	R023	01/02/2018			Bond Future	8.0912	102.0017	8.0478	102.1775	(0.536)	0.0000	0.0000	60,572
2017/12/20	R023	01/02/2018	8.32	Call	Bond Future	1,377.1600	1.3772	1,486.5800	1.4866	7.945	0	0	0
2017/12/20	R023	01/02/2018	8.32	Put	Bond Future	455.1300	0.4551	388.7700	0.3888	(14.580)	0	0	0
2017/12/20	R023	01/02/2018	8.33	Call	Bond Future	1,404.4800	1.4045	1,515.1900	1.5152	7.883	0	0	0
2017/12/20	R023	01/02/2018	8.31	Call	Bond Future	1,350.0900	1.3501	1,458.1000	1.4581	8.000	0	0	0
2017/12/20	R023	01/02/2018	8.31	Put	Bond Future	468.1300	0.4681	400.3600	0.4004	(14.477)	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
2017/12/20	R023	03/05/2018	8.27	Call	Bond Future	1,810.4300	1.8104	1,891.8500	1.8919	4.497	0	0	0
2017/12/20	R023	03/05/2018			Bond Future	8.1220	99.9774	8.0758	100.1571	(0.569)	0.0000	0.0000	0
2017/12/20	R023	03/05/2018	8.27	Put	Bond Future	1,237.2500	1.2372	1,139.0100	1.1390	(7.940)	0	0	0
2017/12/20	R023	03/05/2018	8.28	Call	Bond Future	1,832.7900	1.8328	1,914.9600	1.9150	4.483	0	0	0
2017/12/20	R023	03/05/2018	8.29	Put	Bond Future	1,204.9900	1.2050	1,108.2600	1.1083	(8.027)	0	0	0
2017/12/20	R023	03/05/2018	9.19	Call	Bond Future	4,355.9900	4.3560	4,487.7100	4.4877	3.024	0	0	0
2017/12/20	R023	03/05/2018	9.19	Put	Bond Future	310.5900	0.3106	262.6500	0.2627	(15.435)	0	0	2,500
2017/12/20	R023	03/05/2018	8.28	Put	Bond Future	1,221.0400	1.2210	1,123.5500	1.1236	(7.984)	0	0	0
2017/12/20	R023	03/05/2018	8.29	Call	Bond Future	1,855.2900	1.8553	1,938.2200	1.9382	4.470	0	0	0
2017/12/20	R035	01/02/2018	9.75	Call	Bond Future	1,886.0800	1.8861	1,507.1700	1.5072	(20.090)	0	0	0
2017/12/20	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R035	01/02/2018			Bond Future	9.5114	98.5672	9.5587	98.1883	0.498	0.0000	0.0000	55,143
2017/12/20	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R035	01/02/2018	9.73	Call	Bond Future	1,730.1800	1.7302	1,351.2700	1.3513	(21.900)	0	0	0
2017/12/20	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R035	01/02/2018	9.74	Call	Bond Future	1,808.1800	1.8082	1,429.2700	1.4293	(20.955)	0	0	0
2017/12/20	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R035	03/05/2018			Bond Future	9.5672	95.9082	9.6160	95.5229	0.510	0.0000	0.0000	0
2017/12/20	R035	03/05/2018	9.90	Call	Bond Future	2,583.0900	2.5831	2,197.7700	2.1978	(14.917)	0	0	0
2017/12/20	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R035	03/05/2018	9.91	Call	Bond Future	2,659.0500	2.6590	2,273.7300	2.2737	(14.491)	0	0	0
2017/12/20	R035	03/05/2018	9.89	Call	Bond Future	2,507.0400	2.5070	2,121.7200	2.1217	(15.370)	0	0	0
2017/12/20	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R186	01/02/2018	8.96	Call	Bond Future	2,414.1300	2.4141	2,500.4400	2.5004	3.575	0	0	0
2017/12/20	R186	01/02/2018	8.50	Put	Bond Future	2,249.9600	2.2500	2,087.9900	2.0880	(7.199)	0	0	0
2017/12/20	R186	01/02/2018	9.00	Call	Bond Future	2,589.9100	2.5899	2,682.7400	2.6827	3.584	0	0	0
2017/12/20	R186	01/02/2018	9.25	Call	Bond Future	3,800.3700	3.8004	3,930.7800	3.9308	3.432	0	0	0
2017/12/20	R186	01/02/2018			Bond Future	8.7113	112.2301	8.6830	112.4150	(0.325)	0.0000	0.0000	98,758
2017/12/20	R186	01/02/2018	8.50	Call	Bond Future	859.5100	0.8595	882.3500	0.8823	2.657	0	0	1,460
2017/12/20	R186	01/02/2018	7.75	Put	Bond Future	6,569.2800	6.5693	6,372.6900	6.3727	(2.993)	0	0	0
2017/12/20	R186	01/02/2018	7.75	Call	Bond Future	54.6000	0.0546	42.8200	0.0428	(21.575)	0	0	1,460
2017/12/20	R186	01/02/2018	8.97	Call	Bond Future	2,457.5400	2.4575	2,545.4500	2.5454	3.577	0	0	0
2017/12/20	R186	01/02/2018	8.96	Put	Bond Future	807.0400	0.8070	708.5400	0.7085	(12.205)	0	0	0
2017/12/20	R186	01/02/2018	9.00	Put	Bond Future	727.1900	0.7272	635.2100	0.6352	(12.649)	0	0	6,200
2017/12/20	R186	01/02/2018	8.75	Put	Bond Future	1,340.1300	1.3401	1,207.2000	1.2072	(9.919)	0	0	775
2017/12/20	R186	01/02/2018	9.25	Put	Bond Future	357.8500	0.3578	303.4500	0.3034	(15.202)	0	0	775
2017/12/20	R186	01/02/2018	8.97	Put	Bond Future	786.4700	0.7865	689.5700	0.6896	(12.321)	0	0	0
2017/12/20	R186	01/02/2018	8.98	Call	Bond Future	2,501.3200	2.5013	2,590.8300	2.5908	3.579	0	0	0
2017/12/20	R186	01/02/2018	8.98	Put	Bond Future	766.3100	0.7663	671.0100	0.6710	(12.436)	0	0	0
2017/12/20	R186	01/02/2018	8.75	Call	Bond Future	1,592.0900	1.5921	1,643.9700	1.6440	3.259	0	0	0
2017/12/20	R186	01/02/2018	9.65	Call	Bond Future	6,004.7500	6.0048	6,169.2000	6.1692	2.739	0	0	0
2017/12/20	R186	01/02/2018	9.65	Put	Bond Future	97.2900	0.0973	76.9300	0.0769	(20.927)	0	0	1,950
2017/12/20	R186	03/05/2018	10.14	Put	Bond Future	433.3400	0.4333	349.5300	0.3495	(19.340)	0	0	1,120
2017/12/20	R186	03/05/2018	8.69	Call	Bond Future	2,491.3900	2.4914	2,504.5300	2.5045	0.527	0	0	0
2017/12/20	R186	03/05/2018	9.72	Put	Bond Future	796.3100	0.7963	719.9700	0.7200	(9.587)	0	0	10,640
2017/12/20	R186	03/05/2018	8.92	Call	Bond Future	3,262.2400	3.2622	3,300.5200	3.3005	1.173	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
2017/12/20	R186	03/05/2018	8.91	Put	Bond Future	2,287.8800	2.2879	2,135.8800	2.1359	(6.644)	0	0	0
2017/12/20	R186	03/05/2018			Bond Future	8.7617	114.3268	8.7321	114.5157	(0.338)	0.0000	0.0000	200
2017/12/20	R186	03/05/2018	9.30	Put	Bond Future	1,403.5600	1.4036	1,294.8200	1.2948	(7.747)	0	0	0
2017/12/20	R186	03/05/2018	9.30	Call	Bond Future	4,761.6100	4.7616	4,841.8000	4.8418	1.684	0	0	1,120
2017/12/20	R186	03/05/2018	10.14	Call	Bond Future	8,766.2900	8.7663	8,871.4100	8.8714	1.199	0	0	0
2017/12/20	R186	03/05/2018	8.93	Call	Bond Future	3,298.3400	3.2983	3,337.7000	3.3377	1.193	0	0	0
2017/12/20	R186	03/05/2018	8.93	Put	Bond Future	2,233.7900	2.2338	2,084.2200	2.0842	(6.696)	0	0	0
2017/12/20	R186	03/05/2018	8.69	Put	Bond Future	2,949.3400	2.9493	2,773.5500	2.7736	(5.960)	0	0	0
2017/12/20	R186	03/05/2018	9.72	Call	Bond Future	6,681.1700	6.6812	6,793.7600	6.7938	1.685	0	0	0
2017/12/20	R186	03/05/2018	9.19	Put	Bond Future	1,617.3300	1.6173	1,498.3700	1.4984	(7.355)	0	0	0
2017/12/20	R186	03/05/2018	8.92	Put	Bond Future	2,260.5800	2.2606	2,109.9300	2.1099	(6.664)	0	0	0
2017/12/20	R186	03/05/2018	8.91	Call	Bond Future	3,226.6100	3.2266	3,263.5400	3.2635	1.145	0	0	0
2017/12/20	R186	03/05/2018	9.75	Call	Bond Future	6,825.7500	6.8258	6,940.6200	6.9406	1.683	0	0	0
2017/12/20	R186	03/05/2018	9.75	Put	Bond Future	763.4500	0.7634	689.3900	0.6894	(9.701)	0	0	3,200
2017/12/20	R186	03/05/2018	9.19	Call	Bond Future	4,300.2400	4.3002	4,370.2100	4.3702	1.627	0	0	0
2017/12/20	R197	01/02/2018	301.68	Put	Bond Future	6,168.0600	6.1681	5,218.7100	5.2187	(15.391)	0	0	0
2017/12/20	R197	01/02/2018			Bond Future	295.5119	295.5119	296.4613	296.4613	0.321	0.0000	0.0000	2,350
2017/12/20	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	01/02/2018	301.67	Put	Bond Future	6,158.0600	6.1581	5,208.7100	5.2087	(15.416)	0	0	0
2017/12/20	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	01/02/2018	301.66	Put	Bond Future	6,148.0600	6.1481	5,198.7100	5.1987	(15.441)	0	0	0
2017/12/20	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	03/05/2018			Bond Future	301.0525	301.0525	302.0209	302.0209	0.322	0.0000	0.0000	0
2017/12/20	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	03/05/2018	304.44	Put	Bond Future	3,387.4700	3.3875	2,419.0800	2.4191	(28.587)	0	0	0
2017/12/20	R197	03/05/2018	304.46	Put	Bond Future	3,407.4700	3.4075	2,439.0800	2.4391	(28.420)	0	0	0
2017/12/20	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R197	03/05/2018	304.45	Put	Bond Future	3,397.4700	3.3975	2,429.0800	2.4291	(28.503)	0	0	0
2017/12/20	R202	01/02/2018	249.07	Call	Bond Future	0.6000	0.0006	0.5300	0.0005	(11.667)	0	0	0
2017/12/20	R202	01/02/2018	249.06	Put	Bond Future	13,703.0000	13.7030	13,669.1200	13.6691	(0.247)	0	0	0
2017/12/20	R202	01/02/2018			Bond Future	235.3576	235.3576	235.3914	235.3914	0.014	0.0000	0.0000	21,519
2017/12/20	R202	01/02/2018	249.08	Call	Bond Future	0.6000	0.0006	0.5300	0.0005	(11.667)	0	0	0
2017/12/20	R202	01/02/2018	249.08	Put	Bond Future	13,722.9900	13.7230	13,689.1100	13.6891	(0.247)	0	0	0
2017/12/20	R202	01/02/2018	249.07	Put	Bond Future	13,712.9900	13.7130	13,679.1100	13.6791	(0.247)	0	0	0
2017/12/20	R202	01/02/2018	249.06	Call	Bond Future	0.6100	0.0006	0.5400	0.0005	(11.475)	0	0	0
2017/12/20	R202	03/05/2018	247.48	Put	Bond Future	8,249.7800	8.2498	8,213.1700	8.2132	(0.444)	0	0	0
2017/12/20	R202	03/05/2018	247.47	Call	Bond Future	541.4000	0.5414	540.5500	0.5405	(0.157)	0	0	0
2017/12/20	R202	03/05/2018			Bond Future	239.7702	239.7702	239.8060	239.8060	0.015	0.0000	0.0000	0
2017/12/20	R202	03/05/2018	247.48	Call	Bond Future	539.9800	0.5400	539.1400	0.5391	(0.156)	0	0	0
2017/12/20	R202	03/05/2018	247.47	Put	Bond Future	8,241.2000	8.2412	8,204.5800	8.2046	(0.444)	0	0	0
2017/12/20	R202	03/05/2018	247.49	Call	Bond Future	538.5700	0.5386	537.7200	0.5377	(0.158)	0	0	0
2017/12/20	R202	03/05/2018	247.49	Put	Bond Future	8,258.3700	8.2584	8,221.7500	8.2217	(0.443)	0	0	0
2017/12/20	R204	01/02/2018	7.27	Call	Bond Future	193.4200	0.1934	200.3700	0.2004	3.593	0	0	0
2017/12/20	R204	01/02/2018			Bond Future	7.1437	101.7303	7.1254	101.7457	(0.256)	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
2017/12/20	R204	01/02/2018	7.25	Call	Bond Future	182.9000	0.1829	189.5200	0.1895	3.619	0	0	0
2017/12/20	R204	01/02/2018	7.25	Put	Bond Future	94.0500	0.0940	85.3500	0.0854	(9.250)	0	0	0
2017/12/20	R204	01/02/2018	7.27	Put	Bond Future	87.8600	0.0879	79.4900	0.0795	(9.527)	0	0	0
2017/12/20	R204	01/02/2018	7.26	Call	Bond Future	188.1200	0.1881	194.9100	0.1949	3.609	0	0	0
2017/12/20	R204	01/02/2018	7.26	Put	Bond Future	90.9100	0.0909	82.3800	0.0824	(9.383)	0	0	0
2017/12/20	R204	03/05/2018	7.10	Put	Bond Future	151.1700	0.1512	138.5900	0.1386	(8.322)	0	0	0
2017/12/20	R204	03/05/2018			Bond Future	6.9784	103.6308	6.9514	103.6470	(0.387)	0.0000	0.0000	0
2017/12/20	R204	03/05/2018	7.09	Call	Bond Future	220.7900	0.2208	224.3800	0.2244	1.626	0	0	0
2017/12/20	R204	03/05/2018	7.09	Put	Bond Future	153.5700	0.1536	140.9000	0.1409	(8.250)	0	0	0
2017/12/20	R204	03/05/2018	7.10	Call	Bond Future	224.4100	0.2244	228.0900	0.2281	1.640	0	0	0
2017/12/20	R204	03/05/2018	7.08	Call	Bond Future	217.2100	0.2172	220.7000	0.2207	1.607	0	0	0
2017/12/20	R204	03/05/2018	7.08	Put	Bond Future	156.0100	0.1560	143.2400	0.1432	(8.185)	0	0	0
2017/12/20	R207	01/02/2018	7.61	Put	Bond Future	221.1700	0.2212	171.5500	0.1716	(22.435)	0	0	0
2017/12/20	R207	01/02/2018	7.60	Call	Bond Future	398.5400	0.3985	450.9800	0.4510	13.158	0	0	0
2017/12/20	R207	01/02/2018			Bond Future	7.5036	99.9836	7.4454	100.0867	(0.775)	0.0000	0.0000	45,501
2017/12/20	R207	01/02/2018	7.61	Call	Bond Future	409.2400	0.4092	462.6700	0.4627	13.056	0	0	0
2017/12/20	R207	01/02/2018	7.60	Put	Bond Future	228.1200	0.2281	177.5100	0.1775	(22.186)	0	0	0
2017/12/20	R207	01/02/2018	7.62	Call	Bond Future	420.0900	0.4201	474.5000	0.4745	12.952	0	0	0
2017/12/20	R207	01/02/2018	7.62	Put	Bond Future	214.3700	0.2144	165.7300	0.1657	(22.690)	0	0	0
2017/12/20	R207	03/05/2018	7.57	Call	Bond Future	566.7900	0.5668	614.0500	0.6141	8.338	0	0	0
2017/12/20	R207	03/05/2018	7.56	Put	Bond Future	471.5200	0.4715	412.4100	0.4124	(12.536)	0	0	0
2017/12/20	R207	03/05/2018			Bond Future	7.5042	101.8514	7.4363	101.9570	(0.904)	0.0000	0.0000	0
2017/12/20	R207	03/05/2018	7.58	Call	Bond Future	575.5500	0.5755	623.3200	0.6233	8.300	0	0	0
2017/12/20	R207	03/05/2018	7.58	Put	Bond Future	457.6300	0.4576	399.8000	0.3998	(12.637)	0	0	0
2017/12/20	R207	03/05/2018	7.57	Put	Bond Future	464.4100	0.4644	406.0700	0.4061	(12.562)	0	0	0
2017/12/20	R207	03/05/2018	7.56	Call	Bond Future	558.3600	0.5584	604.8500	0.6048	8.326	0	0	0
2017/12/20	R208	01/02/2018	7.85	Put	Bond Future	412.8600	0.4129	330.9900	0.3310	(19.830)	0	0	0
2017/12/20	R208	01/02/2018			Bond Future	7.7698	99.5805	7.7111	99.7390	(0.755)	0.0000	0.0000	35,491
2017/12/20	R208	01/02/2018	7.84	Call	Bond Future	613.3800	0.6134	688.6600	0.6887	12.273	0	0	0
2017/12/20	R208	01/02/2018	7.84	Put	Bond Future	424.3000	0.4243	341.0400	0.3410	(19.623)	0	0	0
2017/12/20	R208	01/02/2018	7.85	Call	Bond Future	628.8500	0.6288	705.5200	0.7055	12.192	0	0	0
2017/12/20	R208	01/02/2018	7.83	Call	Bond Future	598.1100	0.5981	672.0100	0.6720	12.356	0	0	0
2017/12/20	R208	01/02/2018	7.83	Put	Bond Future	435.9500	0.4359	351.3100	0.3513	(19.415)	0	0	0
2017/12/20	R208	03/05/2018	7.77	Call	Bond Future	854.4400	0.8544	922.0300	0.9220	7.910	0	0	0
2017/12/20	R208	03/05/2018			Bond Future	7.7900	98.0394	7.7255	98.2016	(0.829)	0.0000	0.0000	0
2017/12/20	R208	03/05/2018	7.77	Put	Bond Future	904.7400	0.9047	810.1900	0.8102	(10.451)	0	0	0
2017/12/20	R208	03/05/2018	7.78	Call	Bond Future	867.1800	0.8672	935.5100	0.9355	7.880	0	0	0
2017/12/20	R208	03/05/2018	7.79	Put	Bond Future	880.3900	0.8804	787.3300	0.7873	(10.570)	0	0	0
2017/12/20	R208	03/05/2018	7.78	Put	Bond Future	892.3900	0.8924	798.5800	0.7986	(10.512)	0	0	0
2017/12/20	R208	03/05/2018	7.79	Call	Bond Future	880.2600	0.8803	949.3400	0.9493	7.848	0	0	0
2017/12/20	R209	01/02/2018	9.72	Call	Bond Future	2,714.1900	2.7142	2,482.5500	2.4825	(8.534)	0	0	0
2017/12/20	R209	01/02/2018	9.73	Call	Bond Future	2,758.6600	2.7587	2,525.5000	2.5255	(8.452)	0	0	0
2017/12/20	R209	01/02/2018	9.71	Put	Bond Future	878.8800	0.8789	972.5500	0.9725	10.658	0	0	0
2017/12/20	R209	01/02/2018	10.10	Call	Bond Future	4,587.7500	4.5877	4,306.7500	4.3068	(6.125)	0	0	0
2017/12/20	R209	01/02/2018	9.85	Call	Bond Future	3,316.3700	3.3164	3,065.3500	3.0654	(7.569)	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
2017/12/20	R209	01/02/2018	9.33	Call	Bond Future	1,258.6700	1.2587	1,103.0600	1.1031	(12.363)	0	0	220
2017/12/20	R209	01/02/2018	10.22	Put	Bond Future	218.2700	0.2183	250.0600	0.2501	14.565	0	0	739
2017/12/20	R209	01/02/2018	9.75	Call	Bond Future	2,848.6900	2.8487	2,612.3800	2.6124	(8.295)	0	0	5,000
2017/12/20	R209	01/02/2018			Bond Future	9.4415	74.7349	9.4893	74.4111	0.506	0.0000	0.0000	145,964
2017/12/20	R209	01/02/2018	9.73	Put	Bond Future	836.8100	0.8368	927.4400	0.9274	10.830	0	0	0
2017/12/20	R209	01/02/2018	9.71	Call	Bond Future	2,669.9600	2.6700	2,439.8400	2.4398	(8.619)	0	0	0
2017/12/20	R209	01/02/2018	9.88	Call	Bond Future	3,461.8900	3.4619	3,206.8000	3.2068	(7.369)	0	0	0
2017/12/20	R209	01/02/2018	9.88	Put	Bond Future	570.6900	0.5707	639.3900	0.6394	12.038	0	0	220
2017/12/20	R209	01/02/2018	9.59	Call	Bond Future	2,165.3500	2.1653	1,955.5400	1.9555	(9.689)	0	0	0
2017/12/20	R209	01/02/2018	9.59	Put	Bond Future	1,166.5700	1.1666	1,280.5500	1.2806	9.771	0	0	377
2017/12/20	R209	01/02/2018	9.72	Put	Bond Future	857.6800	0.8577	949.8300	0.9498	10.744	0	0	0
2017/12/20	R209	01/02/2018	10.10	Put	Bond Future	310.6100	0.3106	353.4000	0.3534	13.776	0	0	3,000
2017/12/20	R209	01/02/2018	9.85	Put	Bond Future	617.4300	0.6174	690.2000	0.6902	11.786	0	0	7,500
2017/12/20	R209	01/02/2018	9.33	Put	Bond Future	2,022.5300	2.0225	2,190.7100	2.1907	8.315	0	0	0
2017/12/20	R209	01/02/2018	10.22	Call	Bond Future	5,233.9100	5.2339	4,941.9100	4.9419	(5.579)	0	0	0
2017/12/20	R209	01/02/2018	9.75	Put	Bond Future	796.4300	0.7964	883.9100	0.8839	10.984	0	0	0
2017/12/20	R209	01/02/2018	10.00	Call	Bond Future	4,064.1900	4.0642	3,794.4500	3.7944	(6.637)	0	0	0
2017/12/20	R209	01/02/2018	10.00	Put	Bond Future	411.8200	0.4118	465.8700	0.4659	13.125	0	0	7,488
2017/12/20	R209	01/02/2018	9.89	Call	Bond Future	3,510.8500	3.5108	3,254.4500	3.2544	(7.303)	0	0	0
2017/12/20	R209	01/02/2018	9.89	Put	Bond Future	555.7400	0.5557	623.1300	0.6231	12.126	0	0	157
2017/12/20	R209	01/02/2018	9.32	Put	Bond Future	2,062.1900	2.0622	2,232.6300	2.2326	8.265	0	0	0
2017/12/20	R209	01/02/2018	9.32	Call	Bond Future	1,229.2500	1.2292	1,075.9000	1.0759	(12.475)	0	0	157
2017/12/20	R209	01/02/2018	9.87	Call	Bond Future	3,413.0800	3.4131	3,159.4100	3.1594	(7.432)	0	0	0
2017/12/20	R209	01/02/2018	9.87	Put	Bond Future	585.8800	0.5859	656.0000	0.6560	11.968	0	0	739
2017/12/20	R209	01/02/2018	9.52	Put	Bond Future	1,364.5400	1.3645	1,491.1800	1.4912	9.281	0	0	0
2017/12/20	R209	01/02/2018	9.52	Call	Bond Future	1,895.0200	1.8950	1,697.8700	1.6979	(10.404)	0	0	739
2017/12/20	R209	03/05/2018	10.73	Call	Bond Future	8,332.7800	8.3328	8,022.6400	8.0226	(3.722)	0	0	0
2017/12/20	R209	03/05/2018	9.75	Call	Bond Future	3,987.2600	3.9873	3,771.5200	3.7715	(5.411)	0	0	435
2017/12/20	R209	03/05/2018	10.00	Call	Bond Future	4,994.5800	4.9946	4,763.8500	4.7638	(4.620)	0	0	0
2017/12/20	R209	03/05/2018	9.85	Put	Bond Future	2,025.7700	2.0258	2,133.1500	2.1331	5.301	0	0	0
2017/12/20	R209	03/05/2018			Bond Future	9.4916	72.9816	9.5407	72.6522	0.517	0.0000	0.0000	0
2017/12/20	R209	03/05/2018	10.73	Put	Bond Future	666.3000	0.6663	685.5100	0.6855	2.883	0	0	435
2017/12/20	R209	03/05/2018	9.75	Put	Bond Future	2,278.7700	2.2788	2,392.3800	2.3924	4.986	0	0	0
2017/12/20	R209	03/05/2018	9.85	Call	Bond Future	4,379.2400	4.3792	4,157.2700	4.1573	(5.069)	0	0	0
2017/12/20	R209	03/05/2018	10.22	Call	Bond Future	5,954.1100	5.9541	5,704.2300	5.7042	(4.197)	0	0	0
2017/12/20	R209	03/05/2018	10.22	Put	Bond Future	1,289.3300	1.2893	1,368.8000	1.3688	6.164	0	0	435
2017/12/20	R209	03/05/2018	10.00	Put	Bond Future	1,690.0200	1.6900	1,788.6400	1.7886	5.835	0	0	5,000
2017/12/20	R209	03/05/2018	9.86	Call	Bond Future	4,419.2400	4.4192	4,196.7600	4.1968	(5.034)	0	0	0
2017/12/20	R209	03/05/2018	9.84	Call	Bond Future	4,339.3900	4.3394	4,118.0900	4.1181	(5.100)	0	0	0
2017/12/20	R209	03/05/2018	9.84	Put	Bond Future	2,050.0200	2.0500	2,158.0700	2.1581	5.271	0	0	0
2017/12/20	R209	03/05/2018	9.86	Put	Bond Future	2,001.7600	2.0018	2,108.6300	2.1086	5.339	0	0	0
2017/12/20	R209	02/08/2018	9.66	Call	Bond Future	4,258.0900	4.2581	4,054.3300	4.0543	(4.785)	0	0	435
2017/12/20	R209	02/08/2018	10.38	Call	Bond Future	7,096.3600	7.0964	6,853.2800	6.8533	(3.425)	0	0	0
2017/12/20	R209	02/08/2018	10.39	Put	Bond Future	1,790.2800	1.7903	1,882.9600	1.8830	5.177	0	0	0
2017/12/20	R209	02/08/2018			Bond Future	9.5402	74.3582	9.5909	74.0218	0.531	0.0000	0.0000	0
2017/12/20	R209	02/08/2018	10.84	Call	Bond Future	9,114.6500	9.1147	8,783.9900	8.7840	(3.628)	0	0	0
2017/12/20	R209	02/08/2018	10.84	Put	Bond Future	1,171.1400	1.1711	1,176.9200	1.1769	0.494	0	0	435
2017/12/20	R209	02/08/2018	10.21	Call	Bond Future	6,379.8600	6.3799	6,148.7300	6.1487	(3.623)	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
2017/12/20	R209	02/08/2018	10.21	Put	Bond Future	2,113.4400	2.1134	2,218.7500	2.2188	4.983	0	0	435
2017/12/20	R209	02/08/2018	9.66	Put	Bond Future	3,466.5300	3.4665	3,599.2100	3.5992	3.827	0	0	0
2017/12/20	R209	02/08/2018	10.38	Put	Bond Future	1,807.0000	1.8070	1,900.3600	1.9004	5.167	0	0	0
2017/12/20	R209	02/08/2018	10.39	Call	Bond Future	7,139.0900	7.1391	6,895.3300	6.8953	(3.414)	0	0	0
2017/12/20	R209	02/08/2018	10.40	Call	Bond Future	7,181.9000	7.1819	6,937.4500	6.9375	(3.404)	0	0	0
2017/12/20	R209	02/08/2018	10.40	Put	Bond Future	1,773.7200	1.7737	1,865.7100	1.8657	5.186	0	0	0
2017/12/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R209	01/11/2018	9.34	Put	Bond Future	5,339.4600	5.3395	5,540.4400	5.5404	3.764	0	0	0
2017/12/20	R209	01/11/2018	1,016.00	Call	Bond Future	71,758.2100	71.7582	71,415.7900	71.4158	(0.477)	0	0	0
2017/12/20	R209	01/11/2018			Bond Future	9.5862	72.6461	9.6383	72.3037	0.543	0.0000	0.0000	0
2017/12/20	R209	01/11/2018	1,016.01	Call	Bond Future	71,758.2100	71.7582	71,415.7900	71.4158	(0.477)	0	0	0
2017/12/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R209	01/11/2018	1,015.99	Call	Bond Future	71,758.2000	71.7582	71,415.7800	71.4158	(0.477)	0	0	0
2017/12/20	R209	01/11/2018	9.34	Call	Bond Future	3,686.5400	3.6865	3,545.1000	3.5451	(3.837)	0	0	435
2017/12/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R209	01/11/2018	10.57	Call	Bond Future	8,207.1900	8.2072	7,998.4700	7.9985	(2.543)	0	0	0
2017/12/20	R209	01/11/2018	10.57	Put	Bond Future	2,122.7600	2.1228	2,256.4600	2.2565	6.298	0	0	435
2017/12/20	R209	01/11/2018	9.94	Call	Bond Future	5,721.4000	5.7214	5,558.7800	5.5588	(2.842)	0	0	0
2017/12/20	R209	01/11/2018	9.94	Put	Bond Future	3,440.6700	3.4407	3,620.4700	3.6205	5.226	0	0	435
2017/12/20	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R210	01/02/2018			Bond Future	185.0540	185.0540	185.9040	185.9040	0.459	0.0000	0.0000	2,159
2017/12/20	R210	01/02/2018	192.36	Put	Bond Future	7,305.9500	7.3060	6,455.9700	6.4560	(11.634)	0	0	0
2017/12/20	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R210	01/02/2018	192.38	Put	Bond Future	7,325.9500	7.3260	6,475.9700	6.4760	(11.602)	0	0	0
2017/12/20	R210	01/02/2018	192.37	Put	Bond Future	7,315.9500	7.3160	6,465.9700	6.4660	(11.618)	0	0	0
2017/12/20	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R210	03/05/2018	191.44	Put	Bond Future	5,341.4100	5.3414	4,474.6600	4.4747	(16.227)	0	0	0
2017/12/20	R210	03/05/2018			Bond Future	186.0986	186.0986	186.9653	186.9653	0.466	0.0000	0.0000	0
2017/12/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R210	03/05/2018	191.46	Put	Bond Future	5,361.4100	5.3614	4,494.6600	4.4947	(16.166)	0	0	0
2017/12/20	R210	03/05/2018	191.45	Put	Bond Future	5,351.4100	5.3514	4,484.6600	4.4847	(16.197)	0	0	0
2017/12/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	01/02/2018	154.71	Put	Bond Future	4,559.6900	4.5597	4,135.6800	4.1357	(9.299)	0	0	0
2017/12/20	R212	01/02/2018			Bond Future	150.1503	150.1503	150.5743	150.5743	0.282	0.0000	0.0000	4,967
2017/12/20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	01/02/2018	154.70	Put	Bond Future	4,549.6900	4.5497	4,125.6800	4.1257	(9.320)	0	0	0
2017/12/20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	01/02/2018	154.69	Put	Bond Future	4,539.6900	4.5397	4,115.6800	4.1157	(9.340)	0	0	0
2017/12/20	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	03/05/2018			Bond Future	152.9655	152.9655	153.3982	153.3982	0.283	0.0000	0.0000	0
2017/12/20	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/20	R212	03/05/2018	154.28	Put	Bond Future	1,314.5200	1.3145	881.8400	0.8818	(32.915)	0	0	0
2017/12/20	R212	03/05/2018	154.30	Put	Bond Future	1,334.5200	1.3345	901.8400	0.9018	(32.422)	0	0	0
2017/12/20	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
2017/12/20	R212	03/05/2018	154.29	Put	Bond Future	1,324.5200	1.3245	891.8400	0.8918	(32.667)	0	0	0
2017/12/20	R213	01/02/2018	9.42	Call	Bond Future	2,164.3100	2.1643	2,002.9800	2.0030	(7.454)	0	0	0
2017/12/20	R213	01/02/2018	9.41	Put	Bond Future	1,105.9700	1.1060	1,159.0900	1.1591	4.803	0	0	0
2017/12/20	R213	01/02/2018			Bond Future	9.2543	86.1799	9.2867	85.9666	0.350	0.0000	0.0000	58,778
2017/12/20	R213	01/02/2018	9.43	Call	Bond Future	2,204.3100	2.2043	2,041.9800	2.0420	(7.364)	0	0	0
2017/12/20	R213	01/02/2018	9.43	Put	Bond Future	1,055.9600	1.0560	1,106.9500	1.1069	4.829	0	0	0
2017/12/20	R213	01/02/2018	9.42	Put	Bond Future	1,080.7400	1.0807	1,132.7300	1.1327	4.811	0	0	0
2017/12/20	R213	01/02/2018	9.41	Call	Bond Future	2,124.6800	2.1247	1,964.4800	1.9645	(7.540)	0	0	0
2017/12/20	R213	03/05/2018	9.57	Put	Bond Future	2,177.3000	2.1773	2,218.1400	2.2181	1.876	0	0	0
2017/12/20	R213	03/05/2018	9.56	Call	Bond Future	3,834.3000	3.8343	3,658.8200	3.6588	(4.577)	0	0	0
2017/12/20	R213	03/05/2018			Bond Future	9.3060	84.2403	9.3393	84.0236	0.358	0.0000	0.0000	0
2017/12/20	R213	03/05/2018	9.57	Call	Bond Future	3,872.0800	3.8721	3,696.1800	3.6962	(4.543)	0	0	0
2017/12/20	R213	03/05/2018	9.56	Put	Bond Future	2,202.8500	2.2028	2,244.1100	2.2441	1.873	0	0	0
2017/12/20	R213	03/05/2018	9.58	Call	Bond Future	3,910.0300	3.9100	3,733.8900	3.7339	(4.505)	0	0	0
2017/12/20	R213	03/05/2018	9.58	Put	Bond Future	2,152.0000	2.1520	2,192.6000	2.1926	1.887	0	0	0
2017/12/20	R214	01/02/2018	9.84	Call	Bond Future	2,515.2700	2.5153	2,266.6300	2.2666	(9.885)	0	0	0
2017/12/20	R214	01/02/2018			Bond Future	9.6285	74.0701	9.6912	73.6310	0.652	0.0000	0.0000	49,252
2017/12/20	R214	01/02/2018	9.82	Call	Bond Future	2,429.3500	2.4294	2,185.7500	2.1857	(10.027)	0	0	0
2017/12/20	R214	01/02/2018	9.82	Put	Bond Future	1,103.4800	1.1035	1,298.9600	1.2990	17.715	0	0	0
2017/12/20	R214	01/02/2018	9.84	Put	Bond Future	1,053.2700	1.0533	1,243.7100	1.2437	18.081	0	0	0
2017/12/20	R214	01/02/2018	9.83	Call	Bond Future	2,472.1400	2.4721	2,226.0200	2.2260	(9.956)	0	0	0
2017/12/20	R214	01/02/2018	9.83	Put	Bond Future	1,078.1500	1.0781	1,271.1100	1.2711	17.897	0	0	0
2017/12/20	R214	03/05/2018	9.99	Put	Bond Future	2,240.4600	2.2405	2,422.2600	2.4223	8.114	0	0	0
2017/12/20	R214	03/05/2018			Bond Future	9.6791	72.1577	9.7436	71.7109	0.666	0.0000	0.0000	0
2017/12/20	R214	03/05/2018	9.98	Call	Bond Future	4,313.2500	4.3132	4,049.2400	4.0492	(6.121)	0	0	0
2017/12/20	R214	03/05/2018	9.98	Put	Bond Future	2,266.7700	2.2668	2,449.5200	2.4495	8.062	0	0	0
2017/12/20	R214	03/05/2018	9.99	Call	Bond Future	4,353.3000	4.3533	4,088.3400	4.0883	(6.086)	0	0	0
2017/12/20	R214	03/05/2018	9.97	Call	Bond Future	4,273.1900	4.2732	4,010.3000	4.0103	(6.152)	0	0	0
2017/12/20	R214	03/05/2018	9.97	Put	Bond Future	2,293.1800	2.2932	2,477.0500	2.4771	8.018	0	0	0
2017/12/20	R248	01/02/2018	9.90	Put	Bond Future	1,368.6600	1.3687	1,547.5400	1.5475	13.070	0	0	0
2017/12/20	R248	01/02/2018	9.89	Call	Bond Future	3,163.5700	3.1636	2,921.8300	2.9218	(7.641)	0	0	0
2017/12/20	R248	01/02/2018			Bond Future	9.6894	94.7013	9.7369	94.2783	0.490	0.0000	0.0000	94,443
2017/12/20	R248	01/02/2018	9.90	Call	Bond Future	3,218.1100	3.2181	2,973.9600	2.9740	(7.587)	0	0	0
2017/12/20	R248	01/02/2018	9.89	Put	Bond Future	1,400.4200	1.4004	1,581.7100	1.5817	12.945	0	0	0
2017/12/20	R248	01/02/2018	9.91	Call	Bond Future	3,273.0600	3.2731	3,026.6400	3.0266	(7.529)	0	0	0
2017/12/20	R248	01/02/2018	9.91	Put	Bond Future	1,337.4700	1.3375	1,514.0800	1.5141	13.205	0	0	0
2017/12/20	R248	03/05/2018	10.06	Call	Bond Future	5,606.3100	5.6063	5,405.3900	5.4054	(3.584)	0	0	0
2017/12/20	R248	03/05/2018	10.05	Put	Bond Future	2,897.6600	2.8977	3,127.9200	3.1279	7.946	0	0	0
2017/12/20	R248	03/05/2018			Bond Future	9.7417	92.0335	9.7905	91.6032	0.501	0.0000	0.0000	0
2017/12/20	R248	03/05/2018	10.07	Call	Bond Future	5,657.2200	5.6572	5,455.4300	5.4554	(3.567)	0	0	0
2017/12/20	R248	03/05/2018	10.07	Put	Bond Future	2,831.6400	2.8316	3,060.1600	3.0602	8.070	0	0	0
2017/12/20	R248	03/05/2018	10.06	Put	Bond Future	2,864.4900	2.8645	3,093.8800	3.0939	8.008	0	0	0
2017/12/20	R248	03/05/2018	10.05	Call	Bond Future	5,555.5800	5.5556	5,355.5300	5.3555	(3.601)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1121230	