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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2017 TO 06/11/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	2025	02/11/2017			Bond Future	128.7083	128.7083	128.7083	128.7083	0.000	0.0000	0.0000	0
2017/11/06	2025	01/02/2018	133.89	Put	Bond Future	4,157.5000	4.1575	4,169.9800	4.1700	0.300	0	0	0
2017/11/06	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	01/02/2018			Bond Future	129.7325	129.7325	129.7200	129.7200	(0.010)	0.0000	0.0000	1,070
2017/11/06	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	01/02/2018	133.88	Put	Bond Future	4,147.5000	4.1475	4,159.9800	4.1600	0.301	0	0	0
2017/11/06	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	01/02/2018	133.90	Put	Bond Future	4,167.5000	4.1675	4,179.9800	4.1800	0.299	0	0	0
2017/11/06	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	03/05/2018	133.20	Put	Bond Future	1,037.5800	1.0376	1,053.7500	1.0538	1.558	0	0	0
2017/11/06	2025	03/05/2018			Bond Future	132.1624	132.1624	132.1463	132.1463	(0.012)	0.0000	0.0000	0
2017/11/06	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	03/05/2018	133.22	Put	Bond Future	1,057.5800	1.0576	1,073.7500	1.0738	1.529	0	0	0
2017/11/06	2025	03/05/2018	133.21	Put	Bond Future	1,047.5800	1.0476	1,063.7500	1.0638	1.544	0	0	0
2017/11/06	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	02/08/2018			Bond Future	134.6645	134.6645	134.6451	134.6451	(0.014)	0.0000	0.0000	0
2017/11/06	2025	02/08/2018	136.65	Put	Bond Future	1,985.4600	1.9855	2,004.9200	2.0049	0.980	0	0	0
2017/11/06	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2025	02/08/2018	136.67	Put	Bond Future	2,005.4600	2.0055	2,024.9200	2.0249	0.970	0	0	0
2017/11/06	2025	02/08/2018	136.66	Put	Bond Future	1,995.4600	1.9955	2,014.9200	2.0149	0.975	0	0	0
2017/11/06	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2029	02/11/2017			Bond Future	98.6880	98.6880	98.6880	98.6880	0.000	0.0000	0.0000	0
2017/11/06	2029	01/02/2018			Bond Future	100.5020	100.5020	100.4927	100.4927	(0.009)	0.0000	0.0000	1,370
2017/11/06	2029	03/05/2018			Bond Future	101.3664	101.3664	101.3542	101.3542	(0.012)	0.0000	0.0000	0
2017/11/06	2029	02/08/2018			Bond Future	103.3196	103.3196	103.3049	103.3049	(0.014)	0.0000	0.0000	0
2017/11/06	2030	02/11/2017			Bond Future	9.5050	91.3807	9.5050	91.3807	0.000	0.0000	0.0000	0
2017/11/06	2030	01/02/2018	9.39	Put	Bond Future	2,884.3100	2.8843	2,878.4900	2.8785	(0.202)	0	0	0
2017/11/06	2030	01/02/2018			Bond Future	9.8358	87.3717	9.8348	87.3775	(0.009)	0.0000	0.0000	63,832
2017/11/06	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	01/02/2018	9.38	Put	Bond Future	2,950.5100	2.9505	2,944.6900	2,9447	(0.197)	0	0	0
2017/11/06	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	01/02/2018	9.37	Put	Bond Future	3,016.7700	3.0168	3,010.9500	3.0110	(0.193)	0	0	0
2017/11/06	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	03/05/2018			Bond Future	9.9171	88.9983	9.9165	89.0022	(0.006)	0.0000	0.0000	0
2017/11/06	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	03/05/2018	9.49	Put	Bond Future	2,712.2600	2.7123	2,708.3500	2.7083	(0.144)	0	0	0
2017/11/06	2030	03/05/2018	9.51	Put	Bond Future	2,582.6900	2.5827	2,578.7800	2.5788	(0.151)	0	0	0
2017/11/06	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/06	2030	03/05/2018	9.50	Put	Bond Future	2,647.4400	2.6474	2,643.5300	2.6435	(0.148)	0	0	0
2017/11/06	2030	02/08/2018	9.46	Put	Bond Future	3,372.4500	3.3725	3,368.9700	3.3690	(0.103)	0	0	0
2017/11/06	2030	02/08/2018			Bond Future	9.9981	86.6836	9.9976	86.6870	(0.006)	0.0000	0.0000	0
2017/11/06	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2030	02/08/2018	9.45	Put	Bond Future	3,436.7900	3.4368	3,433.3100	3.4333	(0.101)	0	0	0
2017/11/06	2030	02/08/2018	9.47	Put	Bond Future	3,308.1600	3.3082	3,304.6800	3.3047	(0.105)	0	0	0
2017/11/06	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2032	02/11/2017			Bond Future	9.6950	89.7550	9.6950	89.7550	0.000	0.0000	0.0000	0
2017/11/06	2032	01/02/2018	9.56	Call	Bond Future	716.9800	0.7170	701.6900	0.7017	(2.133)	0	0	0
2017/11/06	2032	01/02/2018	9.55	Put	Bond Future	4,088.8800	4.0889	4,032.4000	4.0324	(1.381)	0	0	0
2017/11/06	2032	01/02/2018	9.20	Call	Bond Future	260.5500	0.2605	249.9700	0.2500	(4.061)	0	0	7,500
2017/11/06	2032	01/02/2018	9.45	Put	Bond Future	4,646.1000	4.6461	4,590.5500	4.5906	(1.196)	0	0	0
2017/11/06	2032	01/02/2018	9.40	Put	Bond Future	4,938.5500	4.9386	4,883.6300	4.8836	(1.112)	0	0	0
2017/11/06	2032	01/02/2018			Bond Future	10.0392	89.5395	10.0330	89.5807	(0.061)	0.0000	0.0000	42,246
2017/11/06	2032	01/02/2018	9.57	Call	Bond Future	734.7300	0.7347	719.3800	0.7194	(2.089)	0	0	0
2017/11/06	2032	01/02/2018	9.57	Put	Bond Future	3,981.9400	3.9819	3,925.3300	3.9253	(1.422)	0	0	0
2017/11/06	2032	01/02/2018	9.30	Put	Bond Future	5,549.4900	5.5495	5,496.0100	5.4960	(0.964)	0	0	0
2017/11/06	2032	01/02/2018	9.30	Call	Bond Future	354.1900	0.3542	341.9700	0.3420	(3.450)	0	0	7,800
2017/11/06	2032	01/02/2018	9.56	Put	Bond Future	4,035.2900	4.0353	3,978.7400	3.9787	(1.401)	0	0	0
2017/11/06	2032	01/02/2018	9.55	Call	Bond Future	699.3900	0.6994	684.1700	0.6842	(2.176)	0	0	0
2017/11/06	2032	01/02/2018	9.20	Put	Bond Future	6,192.6200	6.1926	6,140.7800	6.1408	(0.837)	0	0	0
2017/11/06	2032	01/02/2018	9.45	Call	Bond Future	540.4100	0.5404	526.1200	0.5261	(2.644)	0	0	750
2017/11/06	2032	01/02/2018	9.40	Call	Bond Future	471.7100	0.4717	458.0500	0.4580	(2.896)	0	0	6,800
2017/11/06	2032	03/05/2018	9.70	Call	Bond Future	1,617.7400	1.6177	1,610.5100	1.6105	(0.447)	0	0	0
2017/11/06	2032	03/05/2018	9.71	Put	Bond Future	4,423.2700	4.4233	4,376.0100	4.3760	(1.068)	0	0	0
2017/11/06	2032	03/05/2018			Bond Future	10.1198	87.0494	10.1138	87.0895	(0.060)	0.0000	0.0000	0
2017/11/06	2032	03/05/2018	9.70	Put	Bond Future	4,468.6300	4.4686	4,421.3100	4.4213	(1.059)	0	0	0
2017/11/06	2032	03/05/2018	9.71	Call	Bond Future	1,641.8400	1.6418	1,634.6700	1.6347	(0.437)	0	0	0
2017/11/06	2032	03/05/2018	9.72	Call	Bond Future	1,666.1700	1.6662	1,659.0600	1.6591	(0.427)	0	0	0
2017/11/06	2032	03/05/2018	9.72	Put	Bond Future	4,378.2100	4.3782	4,331.0100	4.3310	(1.078)	0	0	0
2017/11/06	2032	02/08/2018	9.66	Put	Bond Future	5,624.6200	5.6246	5,580.8400	5.5808	(0.778)	0	0	0
2017/11/06	2032	02/08/2018	9.67	Call	Bond Future	2,032.8600	2.0329	2,029.5200	2.0295	(0.164)	0	0	0
2017/11/06	2032	02/08/2018			Bond Future	10.1974	88.7035	10.1913	88.7439	(0.061)	0.0000	0.0000	0
2017/11/06	2032	02/08/2018	9.68	Call	Bond Future	2,056.6800	2.0567	2,053.4100	2.0534	(0.159)	0	0	0
2017/11/06	2032	02/08/2018	9.68	Put	Bond Future	5,533.9700	5.5340	5,490.3200	5.4903	(0.789)	0	0	0
2017/11/06	2032	02/08/2018	9.66	Call	Bond Future	2,008.9300	2.0089	2,005.5300	2.0055	(0.169)	0	0	0
2017/11/06	2032	02/08/2018	9.67	Put	Bond Future	5,579.3100	5.5793	5,535.5900	5.5356	(0.784)	0	0	0
2017/11/06	2033	02/11/2017			Bond Future	102.8206	102.8206	102.8206	102.8206	0.000	0.0000	0.0000	0
2017/11/06	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	01/02/2018			Bond Future	104.3701	104.3701	104.3605	104.3605	(0.009)	0.0000	0.0000	5,283
2017/11/06	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	01/02/2018	109.64	Put	Bond Future	5,269.8800	5.2699	5,279.4800	5.2795	0.182	0	0	0
2017/11/06	2033	01/02/2018	109.66	Put	Bond Future	5,289.8800	5.2899	5,299.4800	5.2995	0.181	0	0	0
2017/11/06	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	01/02/2018	109.65	Put	Bond Future	5,279.8800	5.2799	5,289.4800	5.2895	0.182	0	0	0

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2017/11/06	2033	03/05/2018	107.71	Put	Bond Future	2,473.5800	2.4736	2,485.9800	2.4860	0.501	0	0	0
2017/11/06	2033	03/05/2018			Bond Future	105.2364	105.2364	105.2240	105.2240	(0.012)	0.0000	0.0000	0
2017/11/06	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	03/05/2018	107.70	Put	Bond Future	2,463.5800	2.4636	2,475.9800	2.4760	0.503	0	0	0
2017/11/06	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	03/05/2018	107.69	Put	Bond Future	2,453.5800	2.4536	2,465.9800	2.4660	0.505	0	0	0
2017/11/06	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	02/08/2018			Bond Future	107.2642	107.2642	107.2492	107.2492	(0.014)	0.0000	0.0000	0
2017/11/06	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	02/08/2018	109.92	Put	Bond Future	2,655.7600	2.6558	2,670.8400	2.6708	0.568	0	0	0
2017/11/06	2033	02/08/2018	109.94	Put	Bond Future	2,675.7600	2.6758	2,690.8400	2.6908	0.564	0	0	0
2017/11/06	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2033	02/08/2018	109.93	Put	Bond Future	2,665.7600	2.6658	2,680.8400	2.6808	0.566	0	0	0
2017/11/06	2037	02/11/2017			Bond Future	9.9250	90.1322	9.9250	90.1322	0.000	0.0000	0.0000	0
2017/11/06	2037	01/02/2018	9.82	Put	Bond Future	4,308.2900	4.3083	4,272.3000	4.2723	(0.835)	0	0	0
2017/11/06	2037	01/02/2018			Bond Future	10.2664	85.5036	10.2655	85.5103	(0.009)	0.0000	0.0000	52,960
2017/11/06	2037	01/02/2018	9.82	Call	Bond Future	937.9300	0.9379	908.6800	0.9087	(3.119)	0	0	0
2017/11/06	2037	01/02/2018	9.81	Put	Bond Future	4,364.5800	4.3646	4,328.8400	4.3288	(0.819)	0	0	0
2017/11/06	2037	01/02/2018	9.83	Call	Bond Future	959.8300	0.9598	930.3500	0.9303	(3.071)	0	0	0
2017/11/06	2037	01/02/2018	9.83	Put	Bond Future	4,252.4400	4.2524	4,216.2200	4.2162	(0.852)	0	0	0
2017/11/06	2037	01/02/2018	9.81	Call	Bond Future	916.3600	0.9164	887.3600	0.8874	(3.165)	0	0	0
2017/11/06	2037	03/05/2018	9.99	Call	Bond Future	2,033.2800	2.0333	2,010.1100	2.0101	(1.140)	0	0	0
2017/11/06	2037	03/05/2018	9.97	Put	Bond Future	4,772.8600	4.7729	4,744.9800	4.7450	(0.584)	0	0	0
2017/11/06	2037	03/05/2018			Bond Future	10.3473	87.0953	10.3467	87.1002	(0.006)	0.0000	0.0000	0
2017/11/06	2037	03/05/2018	9.99	Put	Bond Future	4,676.7800	4.6768	4,648.7700	4.6488	(0.599)	0	0	0
2017/11/06	2037	03/05/2018	9.97	Call	Bond Future	1,977.6300	1.9776	1,954.5900	1.9546	(1.165)	0	0	0
2017/11/06	2037	03/05/2018	9.98	Put	Bond Future	4,724.7700	4.7248	4,696.8200	4.6968	(0.592)	0	0	0
2017/11/06	2037	03/05/2018	9.98	Call	Bond Future	2,005.4600	2.0055	1,982.3500	1.9824	(1.152)	0	0	0
2017/11/06	2037	02/08/2018	9.96	Put	Bond Future	5,922.3600	5.9224	5,898.9600	5.8990	(0.395)	0	0	0
2017/11/06	2037	02/08/2018	9.95	Call	Bond Future	2,457.6400	2.4576	2,438.7600	2.4388	(0.768)	0	0	0
2017/11/06	2037	02/08/2018			Bond Future	10.4280	84.4941	10.4274	84.4986	(0.006)	0.0000	0.0000	0
2017/11/06	2037	02/08/2018	9.96	Call	Bond Future	2,485.2400	2.4852	2,466.3200	2.4663	(0.761)	0	0	0
2017/11/06	2037	02/08/2018	9.95	Put	Bond Future	5,970.5600	5.9706	5,947.2000	5.9472	(0.391)	0	0	0
2017/11/06	2037	02/08/2018	9.97	Call	Bond Future	2,512.7400	2.5127	2,493.7800	2.4938	(0.755)	0	0	0
2017/11/06	2037	02/08/2018	9.97	Put	Bond Future	5,874.1600	5.8742	5,850.7200	5.8507	(0.399)	0	0	0
2017/11/06	2038	02/11/2017			Bond Future	126.0822	126.0822	126.0822	126.0822	0.000	0.0000	0.0000	0
2017/11/06	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	01/02/2018	136.95	Put	Bond Future	10,059.3400	10.0593	10,885.0400	10.8850	8.208	0	0	0
2017/11/06	2038	01/02/2018			Bond Future	126.8907	126.8907	126.0650	126.0650	(0.651)	0.0000	0.0000	18,785
2017/11/06	2038	01/02/2018	136.94	Put	Bond Future	10,049.3400	10.0493	10,875.0400	10.8750	8.216	0	0	0
2017/11/06	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	01/02/2018	136.93	Put	Bond Future	10,039.3400	10.0393	10,865.0400	10.8650	8.225	0	0	0
2017/11/06	2038	03/05/2018	132.28	Put	Bond Future	3,012.7300	3.0127	3,857.2000	3.8572	28.030	0	0	0
2017/11/06	2038	03/05/2018	132.27	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
2017/11/06	2038	03/05/2018			Bond Future	129.2673	129.2673	128.4228	128.4228	(0.653)	0.0000	0.0000	0
2017/11/06	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	03/05/2018	132.27	Put	Bond Future	3,002.7300	3.0027	3,847.2000	3.8472	28.123	0	0	0
2017/11/06	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	03/05/2018	132.29	Put	Bond Future	3,022.7300	3.0227	3,867.2000	3.8672	27.937	0	0	0
2017/11/06	2038	02/08/2018	134.55	Put	Bond Future	2,841.8900	2.8419	3,705.6100	3.7056	30.392	0	0	0
2017/11/06	2038	02/08/2018			Bond Future	131.7081	131.7081	130.8444	130.8444	(0.656)	0.0000	0.0000	0
2017/11/06	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	02/08/2018	134.54	Put	Bond Future	2,831.8900	2.8319	3,695.6100	3.6956	30.500	0	0	0
2017/11/06	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2038	02/08/2018	134.53	Put	Bond Future	2,821.8900	2.8219	3,685.6100	3.6856	30.608	0	0	0
2017/11/06	2040	02/11/2017			Bond Future	10.0200	93.3724	10.0200	93.3724	0.000	0.0000	0.0000	0
2017/11/06	2040	01/02/2018	9.89	Call	Bond Future	962.5700	0.9626	931.6200	0.9316	(3.215)	0	0	0
2017/11/06	2040	01/02/2018			Bond Future	10.3622	88.4262	10.3613	88.4334	(0.009)	0.0000	0.0000	25,930
2017/11/06	2040	01/02/2018	9.87	Call	Bond Future	919.5100	0.9195	889.0800	0.8891	(3.309)	0	0	0
2017/11/06	2040	01/02/2018	9.87	Put	Bond Future	4,884.6500	4.8846	4,847.0700	4.8471	(0.769)	0	0	0
2017/11/06	2040	01/02/2018	9.88	Put	Bond Future	4,822.6400	4.8226	4,784.8000	4.7848	(0.785)	0	0	0
2017/11/06	2040	01/02/2018	9.89	Put	Bond Future	4,760.9600	4.7610	4,722.8600	4.7229	(0.800)	0	0	0
2017/11/06	2040	01/02/2018	9.88	Call	Bond Future	940.9400	0.9409	910.2500	0.9103	(3.262)	0	0	0
2017/11/06	2040	03/05/2018	10.08	Put	Bond Future	5,090.6000	5.0906	5,060.0100	5.0600	(0.601)	0	0	0
2017/11/06	2040	03/05/2018			Bond Future	10.4437	90.0724	10.4430	90.0776	(0.007)	0.0000	0.0000	0
2017/11/06	2040	03/05/2018	10.07	Call	Bond Future	2,198.6400	2.1986	2,173.4100	2.1734	(1.148)	0	0	0
2017/11/06	2040	03/05/2018	10.07	Put	Bond Future	5,141.0600	5.1411	5,110.5400	5.1105	(0.594)	0	0	0
2017/11/06	2040	03/05/2018	10.08	Call	Bond Future	2,229.0100	2.2290	2,203.7100	2.2037	(1.135)	0	0	0
2017/11/06	2040	03/05/2018	10.06	Call	Bond Future	2,168.2700	2.1683	2,143.1100	2.1431	(1.160)	0	0	0
2017/11/06	2040	03/05/2018	10.06	Put	Bond Future	5,191.6300	5.1916	5,161.1800	5.1612	(0.587)	0	0	0
2017/11/06	2040	02/08/2018	10.04	Call	Bond Future	2,693.2700	2.6933	2,672.6900	2.6727	(0.764)	0	0	0
2017/11/06	2040	02/08/2018	10.03	Put	Bond Future	6,538.5300	6.5385	6,513.0800	6.5131	(0.389)	0	0	0
2017/11/06	2040	02/08/2018			Bond Future	10.5251	87.2773	10.5244	87.2823	(0.006)	0.0000	0.0000	0
2017/11/06	2040	02/08/2018	10.05	Call	Bond Future	2,723.5600	2.7236	2,702.9200	2.7029	(0.758)	0	0	0
2017/11/06	2040	02/08/2018	10.05	Put	Bond Future	6,436.9400	6.4369	6,411.3900	6.4114	(0.397)	0	0	0
2017/11/06	2040	02/08/2018	10.04	Put	Bond Future	6,487.5800	6.4876	6,462.0900	6.4621	(0.393)	0	0	0
2017/11/06	2040	02/08/2018	10.03	Call	Bond Future	2,663.1800	2.6632	2,642.6400	2.6426	(0.771)	0	0	0
2017/11/06	2044	02/11/2017			Bond Future	10.0350	90.5038	10.0350	90.5038	0.000	0.0000	0.0000	0
2017/11/06	2044	01/02/2018	9.90	Put	Bond Future	4,860.5000	4.8605	4,822.1700	4.8222	(0.789)	0	0	0
2017/11/06	2044	01/02/2018	9.89	Call	Bond Future	942.1900	0.9422	911.1600	0.9112	(3.293)	0	0	0
2017/11/06	2044	01/02/2018			Bond Future	10.3798	85.5723	10.3789	85.5794	(0.009)	0.0000	0.0000	17,728
2017/11/06	2044	01/02/2018	9.90	Call	Bond Future	963.9700	0.9640	932.6800	0.9327	(3.246)	0	0	0
2017/11/06	2044	01/02/2018	9.89	Put	Bond Future	4,923.1600	4.9232	4,885.0900	4.8851	(0.773)	0	0	0
2017/11/06	2044	01/02/2018	9.91	Call	Bond Future	986.0900	0.9861	954.5400	0.9545	(3.200)	0	0	0
2017/11/06	2044	01/02/2018	9.91	Put	Bond Future	4,798.3300	4.7983	4,759.7400	4.7597	(0.804)	0	0	0
2017/11/06	2044	03/05/2018	10.10	Call	Bond Future	2,281.5100	2.2815	2,255.7300	2.2557	(1.130)	0	0	0
2017/11/06	2044	03/05/2018	10.09	Put	Bond Future	5,177.3100	5.1773	5,146.4400	5.1464	(0.596)	0	0	0
2017/11/06	2044	03/05/2018			Bond Future	10.4586	87.1653	10.4580	87.1705	(0.006)	0.0000	0.0000	0
2017/11/06	2044	03/05/2018	10.11	Call	Bond Future	2,312.7200	2.3127	2,286.8700	2.2869	(1.118)	0	0	0

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2017/11/06	2044	03/05/2018	10.11	Put	Bond Future	5,076.2900	5.0763	5,045.2700	5.0453	(0.611)	0	0	0
2017/11/06	2044	03/05/2018	10.10	Put	Bond Future	5,126.6200	5.1266	5,095.6700	5.0957	(0.604)	0	0	0
2017/11/06	2044	03/05/2018	10.09	Call	Bond Future	2,250.5400	2.2505	2,224.8400	2.2248	(1.142)	0	0	0
2017/11/06	2044	02/08/2018	10.07	Call	Bond Future	2,793.1500	2.7931	2,772.1000	2.7721	(0.754)	0	0	0
2017/11/06	2044	02/08/2018			Bond Future	10.5372	84.4403	10.5366	84.4451	(0.006)	0.0000	0.0000	0
2017/11/06	2044	02/08/2018	10.05	Call	Bond Future	2,731.9800	2.7320	2,711.0300	2.7110	(0.767)	0	0	0
2017/11/06	2044	02/08/2018	10.05	Put	Bond Future	6,582.2100	6.5822	6,556.4700	6.5565	(0.391)	0	0	0
2017/11/06	2044	02/08/2018	10.07	Put	Bond Future	6,479.4600	6.4795	6,453.6200	6.4536	(0.399)	0	0	0
2017/11/06	2044	02/08/2018	10.06	Call	Bond Future	2,762.4700	2.7625	2,741.4700	2.7415	(0.760)	0	0	0
2017/11/06	2044	02/08/2018	10.06	Put	Bond Future	6,530.6800	6.5307	6,504.8900	6.5049	(0.395)	0	0	0
2017/11/06	2046	02/11/2017			Bond Future	121.9142	121.9142	121.9142	121.9142	0.000	0.0000	0.0000	0
2017/11/06	2046	01/02/2018	132.92	Put	Bond Future	9,508.3500	9.5084	10,012.0900	10.0121	5.298	0	0	0
2017/11/06	2046	01/02/2018			Bond Future	123.4117	123.4117	122.9079	122.9079	(0.408)	0.0000	0.0000	21,197
2017/11/06	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	01/02/2018	132.91	Put	Bond Future	9,498.3500	9.4984	10,002.0900	10.0021	5.303	0	0	0
2017/11/06	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	01/02/2018	132.90	Put	Bond Future	9,488.3500	9.4884	9,992.0900	9.9921	5.309	0	0	0
2017/11/06	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	03/05/2018			Bond Future	124.1235	124.1235	123.6073	123.6073	(0.416)	0.0000	0.0000	0
2017/11/06	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	03/05/2018	127.93	Put	Bond Future	3,806.5000	3.8065	4,322.7100	4.3227	13.561	0	0	0
2017/11/06	2046	03/05/2018	127.95	Put	Bond Future	3,826.5000	3.8265	4,342.7100	4.3427	13.490	0	0	0
2017/11/06	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	03/05/2018	127.94	Put	Bond Future	3,816.5000	3.8165	4,332.7100	4.3327	13.526	0	0	0
2017/11/06	2046	02/08/2018	128.78	Put	Bond Future	2,264.6800	2.2647	2,793.8300	2.7938	23.365	0	0	0
2017/11/06	2046	02/08/2018			Bond Future	126.5153	126.5153	125.9862	125.9862	(0.418)	0.0000	0.0000	0
2017/11/06	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2046	02/08/2018	128.77	Put	Bond Future	2,254.6800	2.2547	2,783.8300	2.7838	23.469	0	0	0
2017/11/06	2046	02/08/2018	128.79	Put	Bond Future	2,274.6800	2.2747	2,803.8300	2.8038	23.263	0	0	0
2017/11/06	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	02/11/2017			Bond Future	129.0690	129.0690	129.0690	129.0690	0.000	0.0000	0.0000	0
2017/11/06	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	01/02/2018	140.23	Put	Bond Future	10,756.0000	10.7560	10,768.2700	10.7683	0.114	0	0	0
2017/11/06	2050	01/02/2018			Bond Future	129.4740	129.4740	129.4617	129.4617	(0.009)	0.0000	0.0000	22,879
2017/11/06	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	01/02/2018	140.25	Put	Bond Future	10,776.0000	10.7760	10,788.2700	10.7883	0.114	0	0	0
2017/11/06	2050	01/02/2018	140.24	Put	Bond Future	10,766.0000	10.7660	10,778.2700	10.7783	0.114	0	0	0
2017/11/06	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	03/05/2018	135.62	Put	Bond Future	3,721.1900	3.7212	3,736.7000	3.7367	0.417	0	0	0
2017/11/06	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	03/05/2018			Bond Future	131.8988	131.8988	131.8833	131.8833	(0.012)	0.0000	0.0000	0
2017/11/06	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	03/05/2018	135.61	Put	Bond Future	3,711.1900	3.7112	3,726.7000	3.7267	0.418	0	0	0
2017/11/06	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/06	2050	03/05/2018	135.63	Put	Bond Future	3,731.1900	3.7312	3,746.7000	3.7467	0.416	0	0	0
2017/11/06	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	02/08/2018	137.54	Put	Bond Future	4,832.7900	4.8328	4,851.8300	4.8518	0.394	0	0	0
2017/11/06	2050	02/08/2018	137.52	Put	Bond Future	4,812.7900	4.8128	4,831.8300	4.8318	0.396	0	0	0
2017/11/06	2050	02/08/2018			Bond Future	132.7072	132.7072	132.6882	132.6882	(0.014)	0.0000	0.0000	0
2017/11/06	2050	02/08/2018	137.53	Put	Bond Future	4,822.7900	4.8228	4,841.8300	4.8418	0.395	0	0	0
2017/11/06	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	AL37	01/02/2018			Index Future	554.7570	554.7570	554.7120	554.7120	(0.008)	0.0000	0.0000	0
2017/11/06	AL37	03/05/2018			Index Future	565.0860	565.0860	565.0290	565.0290	(0.010)	0.0000	0.0000	0
2017/11/06	AL37	02/08/2018			Index Future	575.8250	575.8250	575.7630	575.7630	(0.011)	0.0000	0.0000	0
2017/11/06	AL7T	01/02/2018			Index Future	629.6810	629.6810	629.7810	629.7810	0.016	0.0000	0.0000	0
2017/11/06	AL7T	03/05/2018			Index Future	641.4060	641.4060	641.4940	641.4940	0.014	0.0000	0.0000	0
2017/11/06	AL7T	02/08/2018			Index Future	653.5940	653.5940	653.6810	653.6810	0.013	0.0000	0.0000	0
2017/11/06	ALBI	01/02/2018			Index Future	565.7480	565.7480	565.8410	565.8410	0.016	0.0000	0.0000	774
2017/11/06	ALBI	03/05/2018			Index Future	576.2820	576.2820	576.3650	576.3650	0.014	0.0000	0.0000	0
2017/11/06	ALBI	02/08/2018			Index Future	587.2330	587.2330	587.3140	587.3140	0.014	0.0000	0.0000	0
2017/11/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	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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2017/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	CS23	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	EL28	02/11/2017			Bond Future	126.3781	126.3781	126.3781	126.3781	0.000	0.0000	0.0000	0
2017/11/06	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	01/02/2018			Bond Future	128.7034	128.7034	128.6939	128.6939	(0.007)	0.0000	0.0000	0
2017/11/06	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	01/02/2018	132.29	Put	Bond Future	3,586.6000	3.5866	3,596.1300	3.5961	0.266	0	0	0
2017/11/06	EL28	01/02/2018	132.31	Put	Bond Future	3,606.6000	3.6066	3,616.1300	3.6161	0.264	0	0	0
2017/11/06	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	01/02/2018	132.30	Put	Bond Future	3,596.6000	3.5966	3,606.1300	3.6061	0.265	0	0	0
2017/11/06	EL28	03/05/2018	133.20	Put	Bond Future	3,845.3800	3.8454	3,858.5200	3.8585	0.342	0	0	0
2017/11/06	EL28	03/05/2018			Bond Future	129.3546	129.3546	129.3415	129.3415	(0.010)	0.0000	0.0000	0
2017/11/06	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	03/05/2018	133.19	Put	Bond Future	3,835.3800	3.8354	3,848.5200	3.8485	0.343	0	0	0
2017/11/06	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	03/05/2018	133.18	Put	Bond Future	3,825.3800	3.8254	3,838.5200	3.8385	0.343	0	0	0
2017/11/06	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	02/08/2018			Bond Future	131.8472	131.8472	131.8309	131.8309	(0.012)	0.0000	0.0000	0
2017/11/06	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	02/08/2018	134.93	Put	Bond Future	3,082.7800	3.0828	3,099.1100	3.0991	0.530	0	0	0
2017/11/06	EL28	02/08/2018	134.95	Put	Bond Future	3,102.7800	3.1028	3,119.1100	3.1191	0.526	0	0	0
2017/11/06	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	EL28	02/08/2018	134.94	Put	Bond Future	3,092.7800	3.0928	3,109.1100	3.1091	0.528	0	0	0
2017/11/06	ES33	02/11/2017			Bond Future	11.0050	75.0560	11.0050	75.0560	0.000	0.0000	0.0000	0
2017/11/06	ES33	01/02/2018	11.00	Put	Bond Future	2,235.0400	2.2350	2,226.9500	2.2269	(0.362)	0	0	0
2017/11/06	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	01/02/2018			Bond Future	11.3863	74.8992	11.3849	74.9073	(0.013)	0.0000	0.0000	9,466
2017/11/06	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	01/02/2018	10.99	Put	Bond Future	2,294.2700	2.2943	2,286.1800	2.2862	(0.353)	0	0	0
2017/11/06	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	01/02/2018	11.01	Put	Bond Future	2,175.8900	2.1759	2,167.8000	2.1678	(0.372)	0	0	0
2017/11/06	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	03/05/2018	11.20	Put	Bond Future	1,740.8700	1.7409	1,734.3100	1.7343	(0.377)	0	0	0
2017/11/06	ES33	03/05/2018			Bond Future	11.5077	72.5022	11.5065	72.5088	(0.010)	0.0000	0.0000	0
2017/11/06	ES33	03/05/2018	11.22	Put	Bond Future	1,625.8000	1.6258	1,619.2400	1.6192	(0.403)	0	0	0
2017/11/06	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	03/05/2018	11.21	Put	Bond Future	1,683.3000	1.6833	1,676.7400	1.6767	(0.390)	0	0	0
2017/11/06	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	02/08/2018	11.15	Put	Bond Future	2,678.8600	2.6789	2,672.5800	2.6726	(0.234)	0	0	0
2017/11/06	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	02/08/2018			Bond Future	11.6270	73.8799	11.6259	73.8862	(0.010)	0.0000	0.0000	0
2017/11/06	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	ES33	02/08/2018	11.14	Put	Bond Future	2,736.6100	2.7366	2,730.3300	2.7303	(0.229)	0	0	0
2017/11/06	ES33	02/08/2018	11.16	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
2017/11/06	ES33	02/08/2018	11.16	Put	Bond Future	2,621.1700	2.6212	2,614.8900	2.6149	(0.240)	0	0	0
2017/11/06	ES42	02/11/2017			Bond Future	11.2300	77.6645	11.2300	77.6645	0.000	0.0000	0.0000	0
2017/11/06	ES42	01/02/2018			Bond Future	11.6121	77.3408	11.6108	77.3494	(0.012)	0.0000	0.0000	7,957
2017/11/06	ES42	03/05/2018			Bond Future	11.7351	74.5194	11.7339	74.5265	(0.010)	0.0000	0.0000	0
2017/11/06	ES42	02/08/2018			Bond Future	11.8538	75.9354	11.8527	75.9422	(0.009)	0.0000	0.0000	0
2017/11/06	GOVI	01/02/2018	581.04	Put	GOVI	170,650.0000	17.0650	169,710.0000	16.9710	(0.551)	0	0	0
2017/11/06	GOVI	01/02/2018			GOVI	563.9750	563.9750	564.0690	564.0690	0.017	0.0000	0.0000	795
2017/11/06	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	01/02/2018	581.03	Put	GOVI	170,550.0000	17.0550	169,610.0000	16.9610	(0.551)	0	0	0
2017/11/06	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	01/02/2018	581.02	Put	GOVI	170,450.0000	17.0450	169,510.0000	16.9510	(0.551)	0	0	0
2017/11/06	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	03/05/2018			GOVI	574.4760	574.4760	574.5600	574.5600	0.015	0.0000	0.0000	0
2017/11/06	GOVI	03/05/2018	590.27	Put	GOVI	157,940.0000	15.7940	157,100.0000	15.7100	(0.532)	0	0	0
2017/11/06	GOVI	03/05/2018	590.29	Put	GOVI	158,140.0000	15.8140	157,300.0000	15.7300	(0.531)	0	0	0
2017/11/06	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	03/05/2018	590.28	Put	GOVI	158,040.0000	15.8040	157,200.0000	15.7200	(0.532)	0	0	0
2017/11/06	GOVI	02/08/2018	605.72	Put	GOVI	203,270.0000	20.3270	202,440.0000	20.2440	(0.408)	0	0	0
2017/11/06	GOVI	02/08/2018			GOVI	585.3930	585.3930	585.4760	585.4760	0.014	0.0000	0.0000	0
2017/11/06	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	02/08/2018	605.71	Put	GOVI	203,170.0000	20.3170	202,340.0000	20.2340	(0.409)	0	0	0
2017/11/06	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	GOVI	02/08/2018	605.70	Put	GOVI	203,070.0000	20.3070	202,240.0000	20.2240	(0.409)	0	0	0
2017/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/06	IGOV	01/02/2018			Index Future	251.7450	251.7450	251.1810	251.1810	(0.224)	0.0000	0.0000	872
2017/11/06	IGOV	03/05/2018			Index Future	256.4610	256.4610	255.8800	255.8800	(0.227)	0.0000	0.0000	272
2017/11/06	IGOV	02/08/2018			Index Future	261.4020	261.4020	260.8040	260.8040	(0.229)	0.0000	0.0000	0
2017/11/06	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/06	IS01	15/03/2018			Interest Rate Swap	99.7130	99.7130	99.7104	99.7104	(0.003)	0.0000	0.0000	0
2017/11/06	IS01	21/06/2018			Interest Rate Swap	99.9222	99.9222	99.9152	99.9152	(0.007)	0.0000	0.0000	0
2017/11/06	IS01	20/09/2018			Interest Rate Swap	100.1678	100.1678	100.1558	100.1558	(0.012)	0.0000	0.0000	0
2017/11/06	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/06	IS02	16/03/2018			Interest Rate Swap	98.9972	98.9972	98.9942	98.9942	(0.003)	0.0000	0.0000	0
2017/11/06	IS02	15/06/2018			Interest Rate Swap	98.6070	98.6070	98.6019	98.6019	(0.005)	0.0000	0.0000	0
2017/11/06	IS02	21/09/2018			Interest Rate Swap	98.6381	98.6381	98.6255	98.6255	(0.013)	0.0000	0.0000	0
2017/11/06	IS02	21/12/2018			Interest Rate Swap	99.1500	99.1500	99.1300	99.1300	(0.020)	0.0000	0.0000	0
2017/11/06	IS02	15/03/2019			Interest Rate Swap	99.6584	99.6584	99.6376	99.6376	(0.021)	0.0000	0.0000	0
2017/11/06	IS02	21/06/2019			Interest Rate Swap	100.1866	100.1866	100.1598	100.1598	(0.027)	0.0000	0.0000	0

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2017/11/06	IS02	20/09/2019			Interest Rate Swap	100.7359	100.7359	100.7068	100.7068	(0.029)	0.0000	0.0000	0
2017/11/06	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	IS05	17/12/2020			Interest Rate Swap	97.6360	97.6360	97.6228	97.6228	(0.013)	0.0000	0.0000	0
2017/11/06	IS05	16/03/2021			Interest Rate Swap	97.0002	97.0002	96.9739	96.9739	(0.027)	0.0000	0.0000	0
2017/11/06	IS05	15/06/2021			Interest Rate Swap	96.3360	96.3360	96.2934	96.2934	(0.044)	0.0000	0.0000	0
2017/11/06	IS05	21/09/2021			Interest Rate Swap	96.6480	96.6480	96.5892	96.5892	(0.061)	0.0000	0.0000	0
2017/11/06	IS05	21/12/2021			Interest Rate Swap	98.9493	98.9493	98.8838	98.8838	(0.066)	0.0000	0.0000	51
2017/11/06	IS05	15/03/2022			Interest Rate Swap	99.2037	99.2037	99.1375	99.1375	(0.067)	0.0000	0.0000	0
2017/11/06	IS05	21/06/2022			Interest Rate Swap	100.5101	100.5101	100.4454	100.4454	(0.064)	0.0000	0.0000	0
2017/11/06	IS05	20/09/2022			Interest Rate Swap	102.8018	102.8018	102.7383	102.7383	(0.062)	0.0000	0.0000	0
2017/11/06	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	IS10	17/12/2025			Interest Rate Swap	98.6069	98.6069	98.4793	98.4793	(0.129)	0.0000	0.0000	0
2017/11/06	IS10	16/03/2026			Interest Rate Swap	95.7572	95.7572	95.6075	95.6075	(0.156)	0.0000	0.0000	0
2017/11/06	IS10	15/06/2026			Interest Rate Swap	94.6152	94.6152	94.4416	94.4416	(0.183)	0.0000	0.0000	0
2017/11/06	IS10	21/09/2026			Interest Rate Swap	96.8086	96.8086	96.6151	96.6151	(0.200)	0.0000	0.0000	0
2017/11/06	IS10	21/12/2026			Interest Rate Swap	100.5727	100.5727	100.3734	100.3734	(0.198)	0.0000	0.0000	0
2017/11/06	IS10	15/03/2027			Interest Rate Swap	99.2434	99.2434	99.0425	99.0425	(0.202)	0.0000	0.0000	0
2017/11/06	IS10	21/06/2027			Interest Rate Swap	101.3233	101.3233	101.1274	101.1274	(0.193)	0.0000	0.0000	0
2017/11/06	IS10	20/09/2027			Interest Rate Swap	105.0072	105.0072	104.8187	104.8187	(0.180)	0.0000	0.0000	0
2017/11/06	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/06	JBAF	15/11/2017			Jibar Tradeable Future	7.0600	92.9400	7.3200	92.6800	3.683	0.0000	0.0000	0
2017/11/06	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.2500	92.7500	2.546	0.0000	0.0000	0
2017/11/06	JBAF	17/01/2018			Jibar Tradeable Future	7.1100	92.8900	7.2400	92.7600	1.828	0.0000	0.0000	0
2017/11/06	JBAF	21/02/2018			Jibar Tradeable Future	7.1400	92.8600	7.1700	92.8300	0.420	0.0000	0.0000	0
2017/11/06	JBAF	20/03/2018			Jibar Tradeable Future	7.1900	92.8100	7.1500	92.8500	(0.556)	0.0000	0.0000	2,500
2017/11/06	JBAF	18/04/2018			Jibar Tradeable Future	7.2100	92.7900	7.1400	92.8600	(0.971)	0.0000	0.0000	0
2017/11/06	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.0700	92.9300	(2.617)	0.0000	0.0000	0
2017/11/06	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.0100	92.9900	(4.626)	0.0000	0.0000	0
2017/11/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/06	JBAF	19/12/2018			Jibar Tradeable Future	7.4100	92.5900	7.0100	92.9900	(5.398)	0.0000	0.0000	0
2017/11/06	JBAF	20/03/2019			Jibar Tradeable Future	7.4800	92.5200	7.0300	92.9700	(6.016)	0.0000	0.0000	0
2017/11/06	JBAF	19/06/2019			Jibar Tradeable Future	7.5700	92.4300	7.0700	92.9300	(6.605)	0.0000	0.0000	0
2017/11/06	JBAF	18/09/2019			Jibar Tradeable Future	7.6500	92.3500	7.1300	92.8700	(6.797)	0.0000	0.0000	0
2017/11/06	R023	02/11/2017			Bond Future	8.3100	99.0711	8.3100	99.0711	0.000	0.0000	0.0000	0
2017/11/06	R023	01/02/2018	8.33	Put	Bond Future	1,706.1500	1.7062	1,704.8900	1.7049	(0.074)	0	0	0
2017/11/06	R023	01/02/2018			Bond Future	8.6514	99.7630	8.6558	99.7457	0.051	0.0000	0.0000	61,158
2017/11/06	R023	01/02/2018	8.32	Call	Bond Future	417.3400	0.4173	399.1000	0.3991	(4.371)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	R023	01/02/2018	8.32	Put	Bond Future	1,734.0900	1.7341	1,733.0700	1.7331	(0.059)	0	0	0
2017/11/06	R023	01/02/2018	8.33	Call	Bond Future	429.4500	0.4295	410.9700	0.4110	(4.303)	0	0	0
2017/11/06	R023	01/02/2018	8.31	Call	Bond Future	405.6300	0.4056	387.6400	0.3876	(4.435)	0	0	0
2017/11/06	R023	01/02/2018	8.31	Put	Bond Future	1,762.4500	1.7625	1,761.6800	1.7617	(0.044)	0	0	0
2017/11/06	R023	03/05/2018	8.27	Call	Bond Future	597.2700	0.5973	582.1900	0.5822	(2.525)	0	0	0
2017/11/06	R023	03/05/2018			Bond Future	8.7190	97.6906	8.7242	97.6708	0.060	0.0000	0.0000	0
2017/11/06	R023	03/05/2018	8.27	Put	Bond Future	2,310.9300	2.3109	2,315.5900	2.3156	0.202	0	0	0
2017/11/06	R023	03/05/2018	8.28	Call	Bond Future	609.5100	0.6095	594.2800	0.5943	(2.499)	0	0	0
2017/11/06	R023	03/05/2018	8.29	Put	Bond Future	2,258.2200	2.2582	2,262.5800	2.2626	0.193	0	0	0
2017/11/06	R023	03/05/2018	8.28	Put	Bond Future	2,284.6000	2.2846	2,289.1100	2.2891	0.197	0	0	0
2017/11/06	R023	03/05/2018	8.29	Call	Bond Future	621.6800	0.6217	606.3000	0.6063	(2.474)	0	0	0
2017/11/06	R035	02/11/2017			Bond Future	9.8500	93.6172	9.8500	93.6172	0.000	0.0000	0.0000	0
2017/11/06	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	01/02/2018	9.73	Put	Bond Future	3,576.2700	3.5763	3,569.0600	3.5691	(0.202)	0	0	0
2017/11/06	R035	01/02/2018			Bond Future	10.2020	93.2607	10.2011	93.2679	(0.010)	0.0000	0.0000	47,336
2017/11/06	R035	01/02/2018	9.75	Put	Bond Future	3,420.3700	3.4204	3,413.1600	3.4132	(0.211)	0	0	0
2017/11/06	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	01/02/2018	9.74	Put	Bond Future	3,498.2700	3.4983	3,491.0600	3.4911	(0.206)	0	0	0
2017/11/06	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	03/05/2018	9.91	Put	Bond Future	2,752.4300	2.7524	2,747.0700	2.7471	(0.195)	0	0	0
2017/11/06	R035	03/05/2018			Bond Future	10.2811	90.4967	10.2803	90.5021	(0.007)	0.0000	0.0000	0
2017/11/06	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	03/05/2018	9.90	Put	Bond Future	2,828.3900	2.8284	2,823.0300	2.8230	(0.190)	0	0	0
2017/11/06	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R035	03/05/2018	9.89	Put	Bond Future	2,904.4400	2.9044	2,899.0800	2.8991	(0.185)	0	0	0
2017/11/06	R186	02/11/2017			Bond Future	9.0100	113.1009	9.0100	113.1009	0.000	0.0000	0.0000	0
2017/11/06	R186	01/02/2018	8.96	Call	Bond Future	730.9400	0.7309	708.9100	0.7089	(3.014)	0	0	0
2017/11/06	R186	01/02/2018	9.00	Call	Bond Future	808.0500	0.8081	785.2600	0.7853	(2.820)	0	0	0
2017/11/06	R186	01/02/2018	9.25	Call	Bond Future	1,414.4200	1.4144	1,388.8400	1.3888	(1.809)	0	0	0
2017/11/06	R186	01/02/2018	8.50	Put	Bond Future	5,615.9500	5.6160	5,599.0900	5.5991	(0.300)	0	0	0
2017/11/06	R186	01/02/2018			Bond Future	9.3463	108.1873	9.3453	108.1932	(0.010)	0.0000	0.0000	121,902
2017/11/06	R186	01/02/2018	7.75	Put	Bond Future	10,563.4900	10.5635	10,556.7300	10.5567	(0.064)	0	0	0
2017/11/06	R186	01/02/2018	7.75	Call	Bond Future	6.0000	0.0060	5.1400	0.0051	(14.333)	0	0	1,460
2017/11/06	R186	01/02/2018	8.50	Call	Bond Future	182.6900	0.1827	171.7300	0.1717	(5.999)	0	0	1,460
2017/11/06	R186	01/02/2018	8.97	Call	Bond Future	749.7700	0.7498	727.5400	0.7275	(2.965)	0	0	0
2017/11/06	R186	01/02/2018	8.96	Put	Bond Future	3,166.6600	3.1667	3,138.7300	3.1387	(0.882)	0	0	0
2017/11/06	R186	01/02/2018	9.00	Put	Bond Future	2,988.1400	2.9881	2,959.4500	2.9594	(0.960)	0	0	6,200
2017/11/06	R186	01/02/2018	8.75	Put	Bond Future	4,199.8800	4.1999	4,176.7800	4.1768	(0.550)	0	0	775
2017/11/06	R186	01/02/2018	9.25	Put	Bond Future	2,014.7100	2.0147	1,983.2300	1.9832	(1.563)	0	0	775
2017/11/06	R186	01/02/2018	8.97	Put	Bond Future	3,121.5100	3.1215	3,093.3800	3.0934	(0.901)	0	0	0
2017/11/06	R186	01/02/2018	8.98	Call	Bond Future	768.9300	0.7689	746.5100	0.7465	(2.916)	0	0	0
2017/11/06	R186	01/02/2018	8.98	Put	Bond Future	3,076.7300	3.0767	3,048.4100	3.0484	(0.920)	0	0	0
2017/11/06	R186	01/02/2018	8.75	Call	Bond Future	409.0300	0.4090	391.8300	0.3918	(4.205)	0	0	0
2017/11/06	R186	03/05/2018	8.91	Put	Bond Future	4,288.2400	4.2882	4,268.7800	4.2688	(0.454)	0	0	0
2017/11/06	R186	03/05/2018	8.92	Call	Bond Future	1,120.6400	1.1206	1,104.6700	1.1047	(1.425)	0	0	0

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2017/11/06	R186	03/05/2018			Bond Future	9.4261	110.2015	9.4255	110.2051	(0.006)	0.0000	0.0000	0
2017/11/06	R186	03/05/2018	8.93	Call	Bond Future	1,140.0800	1.1401	1,124.0200	1.1240	(1.409)	0	0	0
2017/11/06	R186	03/05/2018	8.93	Put	Bond Future	4,200.7900	4.2008	4,181.1500	4.1812	(0.468)	0	0	0
2017/11/06	R186	03/05/2018	8.91	Call	Bond Future	1,101.7100	1.1017	1,085.8300	1.0858	(1.441)	0	0	0
2017/11/06	R186	03/05/2018	8.92	Put	Bond Future	4,244.2400	4.2442	4,224.6900	4.2247	(0.461)	0	0	0
2017/11/06	R197	02/11/2017			Bond Future	299.1136	299.1136	299.1136	299.1136	0.000	0.0000	0.0000	0
2017/11/06	R197	01/02/2018	301.68	Put	Bond Future	4,058.7000	4.0587	4,088.5300	4.0885	0.735	0	0	0
2017/11/06	R197	01/02/2018			Bond Future	297.6213	297.6213	297.5915	297.5915	(0.010)	0.0000	0.0000	2,350
2017/11/06	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	01/02/2018	301.67	Put	Bond Future	4,048.7000	4.0487	4,078.5300	4.0785	0.737	0	0	0
2017/11/06	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	01/02/2018	301.66	Put	Bond Future	4,038.7000	4.0387	4,068.5300	4.0685	0.739	0	0	0
2017/11/06	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	03/05/2018			Bond Future	303.1958	303.1958	303.1576	303.1576	(0.013)	0.0000	0.0000	0
2017/11/06	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	03/05/2018	304.44	Put	Bond Future	1,244.1700	1.2442	1,282.3600	1.2824	3.070	0	0	0
2017/11/06	R197	03/05/2018	304.46	Put	Bond Future	1,264.1700	1.2642	1,302.3600	1.3024	3.021	0	0	0
2017/11/06	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R197	03/05/2018	304.45	Put	Bond Future	1,254.1700	1.2542	1,292.3600	1.2924	3.045	0	0	0
2017/11/06	R202	02/11/2017			Bond Future	238.6400	238.6400	238.6400	238.6400	0.000	0.0000	0.0000	0
2017/11/06	R202	01/02/2018	249.07	Call	Bond Future	136.4800	0.1365	65.2700	0.0653	(52.176)	0	0	0
2017/11/06	R202	01/02/2018	249.06	Put	Bond Future	9,883.0300	9.8830	11,330.8700	11.3309	14.650	0	0	0
2017/11/06	R202	01/02/2018			Bond Future	239.3140	239.3140	237.7947	237.7947	(0.635)	0.0000	0.0000	22,936
2017/11/06	R202	01/02/2018	249.08	Call	Bond Future	135.9600	0.1360	64.9900	0.0650	(52.199)	0	0	0
2017/11/06	R202	01/02/2018	249.08	Put	Bond Future	9,901.9900	9.9020	11,350.3100	11.3503	14.627	0	0	0
2017/11/06	R202	01/02/2018	249.07	Put	Bond Future	9,892.5100	9.8925	11,340.5900	11.3406	14.638	0	0	0
2017/11/06	R202	01/02/2018	249.06	Call	Bond Future	137.0000	0.1370	65.5500	0.0655	(52.153)	0	0	0
2017/11/06	R202	03/05/2018	247.48	Put	Bond Future	5,543.7000	5.5437	6,599.3700	6.5994	19.043	0	0	0
2017/11/06	R202	03/05/2018	247.47	Call	Bond Future	1,863.3000	1.8633	1,364.4700	1.3645	(26.771)	0	0	0
2017/11/06	R202	03/05/2018			Bond Future	243.7963	243.7963	242.2425	242.2425	(0.637)	0.0000	0.0000	0
2017/11/06	R202	03/05/2018	247.48	Call	Bond Future	1,860.0400	1.8600	1,361.8600	1.3619	(26.783)	0	0	0
2017/11/06	R202	03/05/2018	247.47	Put	Bond Future	5,536.9600	5.5370	6,591.9800	6.5920	19.054	0	0	0
2017/11/06	R202	03/05/2018	247.49	Call	Bond Future	1,856.7800	1.8568	1,359.2500	1.3593	(26.795)	0	0	0
2017/11/06	R202	03/05/2018	247.49	Put	Bond Future	5,550.4400	5.5504	6,606.7600	6.6068	19.031	0	0	0
2017/11/06	R204	02/11/2017			Bond Future	7.2950	103.7705	7.2950	103.7705	0.000	0.0000	0.0000	0
2017/11/06	R204	01/02/2018	7.27	Call	Bond Future	2,551.9500	2.5519	2,499.3500	2.4994	(2.061)	0	0	0
2017/11/06	R204	01/02/2018			Bond Future	7.5764	101.3694	7.5949	101.3540	0.244	0.0000	0.0000	41,951
2017/11/06	R204	01/02/2018	7.25	Call	Bond Future	2,544.0700	2.5441	2,491.5000	2.4915	(2.066)	0	0	0
2017/11/06	R204	01/02/2018	7.25	Put	Bond Future	2,816.1900	2.8162	2,778.9800	2.7790	(1.321)	0	0	0
2017/11/06	R204	01/02/2018	7.27	Put	Bond Future	2,807.3600	2.8074	2,770.1200	2.7701	(1.327)	0	0	0
2017/11/06	R204	01/02/2018	7.26	Call	Bond Future	2,548.0100	2.5480	2,495.4300	2.4954	(2.064)	0	0	0
2017/11/06	R204	01/02/2018	7.26	Put	Bond Future	2,811.7700	2.8118	2,774.5500	2.7745	(1.324)	0	0	0
2017/11/06	R204	03/05/2018	7.10	Put	Bond Future	4,211.8300	4.2118	4,186.9300	4.1869	(0.591)	0	0	0
2017/11/06	R204	03/05/2018			Bond Future	7.6013	103.2567	7.6313	103.2387	0.394	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	R204	03/05/2018	7.09	Call	Bond Future	3,908.1400	3.9081	3,865.3100	3.8653	(1.096)	0	0	0
2017/11/06	R204	03/05/2018	7.09	Put	Bond Future	4,215.0300	4.2150	4,190.1300	4.1901	(0.591)	0	0	0
2017/11/06	R204	03/05/2018	7.10	Call	Bond Future	3,910.9600	3.9110	3,868.1300	3.8681	(1.095)	0	0	0
2017/11/06	R204	03/05/2018	7.08	Call	Bond Future	3,905.3300	3.9053	3,862.5000	3.8625	(1.097)	0	0	0
2017/11/06	R204	03/05/2018	7.08	Put	Bond Future	4,218.2400	4.2182	4,193.3400	4.1933	(0.590)	0	0	0
2017/11/06	R207	02/11/2017			Bond Future	7.7150	101.3297	7.7150	101.3297	0.000	0.0000	0.0000	0
2017/11/06	R207	01/02/2018	7.61	Put	Bond Future	840.3700	0.8404	835.5200	0.8355	(0.577)	0	0	0
2017/11/06	R207	01/02/2018	7.60	Call	Bond Future	69.7200	0.0697	66.6900	0.0667	(4.346)	0	0	0
2017/11/06	R207	01/02/2018			Bond Future	8.0469	99.0281	8.0459	99.0298	(0.013)	0.0000	0.0000	42,141
2017/11/06	R207	01/02/2018	7.61	Call	Bond Future	72.8900	0.0729	69.8000	0.0698	(4.239)	0	0	0
2017/11/06	R207	01/02/2018	7.60	Put	Bond Future	854.8500	0.8548	850.0600	0.8501	(0.560)	0	0	0
2017/11/06	R207	01/02/2018	7.62	Call	Bond Future	76.0500	0.0761	72.8900	0.0729	(4.155)	0	0	0
2017/11/06	R207	01/02/2018	7.62	Put	Bond Future	825.8800	0.8259	820.9600	0.8210	(0.596)	0	0	0
2017/11/06	R207	03/05/2018	7.57	Call	Bond Future	116.3300	0.1163	113.8200	0.1138	(2.158)	0	0	0
2017/11/06	R207	03/05/2018	7.56	Put	Bond Future	1,005.9900	1.0060	1,003.9500	1.0039	(0.203)	0	0	0
2017/11/06	R207	03/05/2018			Bond Future	8.1380	100.8717	8.1382	100.8713	0.003	0.0000	0.0000	0
2017/11/06	R207	03/05/2018	7.58	Call	Bond Future	119.8500	0.1198	117.3100	0.1173	(2.119)	0	0	0
2017/11/06	R207	03/05/2018	7.58	Put	Bond Future	981.6800	0.9817	979.5700	0.9796	(0.215)	0	0	0
2017/11/06	R207	03/05/2018	7.57	Put	Bond Future	993.7000	0.9937	991.6200	0.9916	(0.209)	0	0	0
2017/11/06	R207	03/05/2018	7.56	Call	Bond Future	113.0800	0.1131	110.6100	0.1106	(2.184)	0	0	0
2017/11/06	R208	02/11/2017			Bond Future	7.9600	97.1545	7.9600	97.1545	0.000	0.0000	0.0000	0
2017/11/06	R208	01/02/2018	7.85	Put	Bond Future	1,344.9600	1.3450	1,348.3500	1.3484	0.252	0	0	0
2017/11/06	R208	01/02/2018			Bond Future	8.2995	98.1641	8.3040	98.1522	0.054	0.0000	0.0000	34,887
2017/11/06	R208	01/02/2018	7.84	Call	Bond Future	139.2700	0.1393	130.9900	0.1310	(5.945)	0	0	0
2017/11/06	R208	01/02/2018	7.84	Put	Bond Future	1,366.5900	1.3666	1,370.1600	1.3702	0.261	0	0	0
2017/11/06	R208	01/02/2018	7.85	Call	Bond Future	144.5500	0.1446	136.0900	0.1361	(5.853)	0	0	0
2017/11/06	R208	01/02/2018	7.83	Call	Bond Future	134.1400	0.1341	126.0300	0.1260	(6.046)	0	0	0
2017/11/06	R208	01/02/2018	7.83	Put	Bond Future	1,388.3800	1.3884	1,392.1200	1.3921	0.269	0	0	0
2017/11/06	R208	03/05/2018	7.77	Call	Bond Future	201.9700	0.2020	194.9300	0.1949	(3.486)	0	0	0
2017/11/06	R208	03/05/2018			Bond Future	8.3731	96.5905	8.3789	96.5763	0.069	0.0000	0.0000	0
2017/11/06	R208	03/05/2018	7.77	Put	Bond Future	1,701.2100	1.7012	1,708.3700	1.7084	0.421	0	0	0
2017/11/06	R208	03/05/2018	7.78	Call	Bond Future	207.4000	0.2074	200.2500	0.2002	(3.447)	0	0	0
2017/11/06	R208	03/05/2018	7.79	Put	Bond Future	1,662.2000	1.6622	1,669.1400	1.6691	0.418	0	0	0
2017/11/06	R208	03/05/2018	7.78	Put	Bond Future	1,681.5500	1.6816	1,688.6000	1.6886	0.419	0	0	0
2017/11/06	R208	03/05/2018	7.79	Call	Bond Future	213.1300	0.2131	205.8700	0.2059	(3.406)	0	0	0
2017/11/06	R209	02/11/2017			Bond Future	9.8000	70.6480	9.8000	70.6480	0.000	0.0000	0.0000	0
2017/11/06	R209	01/02/2018	9.72	Call	Bond Future	805.5300	0.8055	781.1500	0.7811	(3.027)	0	0	0
2017/11/06	R209	01/02/2018	9.73	Call	Bond Future	824.2600	0.8243	799.6800	0.7997	(2.982)	0	0	0
2017/11/06	R209	01/02/2018	9.71	Put	Bond Future	3,461.5900	3.4616	3,432.2100	3.4322	(0.849)	0	0	0
2017/11/06	R209	01/02/2018	10.10	Call	Bond Future	1,743.0500	1.7431	1,714.8100	1.7148	(1.620)	0	0	0
2017/11/06	R209	01/02/2018	9.85	Call	Bond Future	1,075.7900	1.0758	1,049.2400	1.0492	(2.468)	0	0	0
2017/11/06	R209	01/02/2018	9.33	Call	Bond Future	285.6100	0.2856	270.5900	0.2706	(5.259)	0	0	220
2017/11/06	R209	01/02/2018	10.22	Put	Bond Future	1,579.3500	1.5794	1,546.3500	1.5463	(2.089)	0	0	739
2017/11/06	R209	01/02/2018			Bond Future	10.1304	70.2693	10.1296	70.2745	(0.008)	0.0000	0.0000	151,904
2017/11/06	R209	01/02/2018	9.73	Put	Bond Future	3,367.9800	3.3680	3,338.2100	3.3382	(0.884)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	R209	01/02/2018	9.71	Call	Bond Future	787.1000	0.7871	762.9100	0.7629	(3.073)	0	0	0
2017/11/06	R209	01/02/2018	9.59	Call	Bond Future	588.1800	0.5882	566.5700	0.5666	(3.674)	0	0	0
2017/11/06	R209	01/02/2018	9.59	Put	Bond Future	4,054.9700	4.0550	4,028.1700	4.0282	(0.661)	0	0	377
2017/11/06	R209	01/02/2018	9.88	Call	Bond Future	1,145.7900	1.1458	1,118.8500	1.1189	(2.351)	0	0	0
2017/11/06	R209	01/02/2018	9.88	Put	Bond Future	2,720.1600	2.7202	2,688.0300	2.6880	(1.181)	0	0	220
2017/11/06	R209	01/02/2018	9.72	Put	Bond Future	3,414.5900	3.4146	3,385.0200	3.3850	(0.866)	0	0	0
2017/11/06	R209	01/02/2018	10.10	Put	Bond Future	1,931.4800	1.9315	1,898.0500	1.8981	(1.731)	0	0	3,000
2017/11/06	R209	01/02/2018	9.85	Put	Bond Future	2,842.4200	2.8424	2,810.6800	2.8107	(1.117)	0	0	7,500
2017/11/06	R209	01/02/2018	9.33	Put	Bond Future	5,515.0400	5.5150	5,494.8300	5.4948	(0.366)	0	0	0
2017/11/06	R209	01/02/2018	10.22	Call	Bond Future	2,129.4200	2.1294	2,101.6100	2.1016	(1.306)	0	0	0
2017/11/06	R209	01/02/2018	10.00	Call	Bond Future	1,453.0400	1.4530	1,425.0500	1.4250	(1.926)	0	0	0
2017/11/06	R209	01/02/2018	10.00	Put	Bond Future	2,266.2400	2.2662	2,233.0600	2.2331	(1.464)	0	0	7,500
2017/11/06	R209	01/02/2018	9.32	Put	Bond Future	5,575.5200	5.5755	5,555.5700	5.5556	(0.358)	0	0	0
2017/11/06	R209	01/02/2018	9.32	Call	Bond Future	277.0100	0.2770	262.2500	0.2623	(5.328)	0	0	157
2017/11/06	R209	01/02/2018	9.87	Call	Bond Future	1,122.1500	1.1222	1,095.3300	1.0953	(2.390)	0	0	0
2017/11/06	R209	01/02/2018	9.87	Put	Bond Future	2,760.5200	2.7605	2,728.5100	2.7285	(1.160)	0	0	739
2017/11/06	R209	01/02/2018	9.52	Put	Bond Future	4,425.4000	4.4254	4,400.3000	4.4003	(0.567)	0	0	0
2017/11/06	R209	01/02/2018	9.52	Call	Bond Future	490.3100	0.4903	470.4000	0.4704	(4.061)	0	0	739
2017/11/06	R209	01/02/2018	9.89	Call	Bond Future	1,169.6100	1.1696	1,142.5500	1.1425	(2.314)	0	0	0
2017/11/06	R209	01/02/2018	9.89	Put	Bond Future	2,680.0700	2.6801	2,647.8200	2.6478	(1.203)	0	0	157
2017/11/06	R209	03/05/2018	10.00	Call	Bond Future	2,084.4900	2.0845	2,064.4200	2.0644	(0.963)	0	0	0
2017/11/06	R209	03/05/2018	9.85	Put	Bond Future	3,897.3800	3.8974	3,874.1900	3.8742	(0.595)	0	0	0
2017/11/06	R209	03/05/2018			Bond Future	10.2017	68.4283	10.2011	68.4320	(0.006)	0.0000	0.0000	0
2017/11/06	R209	03/05/2018	9.85	Call	Bond Future	1,697.5500	1.6975	1,678.1400	1.6781	(1.143)	0	0	0
2017/11/06	R209	03/05/2018	9.86	Call	Bond Future	1,721.9000	1.7219	1,702.4300	1.7024	(1.131)	0	0	0
2017/11/06	R209	03/05/2018	10.00	Put	Bond Future	3,333.2300	3.3332	3,309.3800	3.3094	(0.716)	0	0	5,000
2017/11/06	R209	03/05/2018	9.86	Put	Bond Future	3,857.7200	3.8577	3,834.4700	3.8345	(0.603)	0	0	0
2017/11/06	R209	03/05/2018	9.84	Call	Bond Future	1,673.4100	1.6734	1,654.0500	1.6541	(1.157)	0	0	0
2017/11/06	R209	03/05/2018	9.84	Put	Bond Future	3,937.3400	3.9373	3,914.2000	3.9142	(0.588)	0	0	0
2017/11/06	R209	01/11/2018	1,016.00	Call	Bond Future	67,009.6900	67.0097	67,015.1200	67.0151	0.008	0	0	0
2017/11/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R209	01/11/2018	9.34	Put	Bond Future	7,794.4700	7.7945	7,778.1800	7.7782	(0.209)	0	0	0
2017/11/06	R209	01/11/2018			Bond Future	10.3427	67.8976	10.3418	67.9030	(0.009)	0.0000	0.0000	0
2017/11/06	R209	01/11/2018	1,016.01	Call	Bond Future	67,009.6900	67.0097	67,015.1200	67.0151	0.008	0	0	0
2017/11/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R209	01/11/2018	1,015.99	Call	Bond Future	67,009.6800	67.0097	67,015.1100	67.0151	0.008	0	0	0
2017/11/06	R209	01/11/2018	9.34	Call	Bond Future	1,393.0300	1.3930	1,382.1700	1.3822	(0.780)	0	0	435
2017/11/06	R209	01/11/2018	10.57	Call	Bond Future	4,521.7700	4.5218	4,509.3200	4.5093	(0.275)	0	0	0
2017/11/06	R209	01/11/2018	10.57	Put	Bond Future	3,185.8600	3.1859	3,167.9800	3.1680	(0.561)	0	0	435
2017/11/06	R209	01/11/2018	9.94	Call	Bond Future	2,663.3000	2.6633	2,650.5400	2.6505	(0.479)	0	0	0
2017/11/06	R209	01/11/2018	9.94	Put	Bond Future	5,131.0900	5.1311	5,112.9000	5.1129	(0.355)	0	0	435
2017/11/06	R210	02/11/2017			Bond Future	183.5816	183.5816	183.5816	183.5816	0.000	0.0000	0.0000	0
2017/11/06	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R210	01/02/2018			Bond Future	186.9557	186.9557	186.9381	186.9381	(0.009)	0.0000	0.0000	2,159
2017/11/06	R210	01/02/2018	192.36	Put	Bond Future	5,404.3000	5.4043	5,421.8900	5.4219	0.325	0	0	0
2017/11/06	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/06	R210	01/02/2018	192.38	Put	Bond Future	5,424.3000	5.4243	5,441.8900	5.4419	0.324	0	0	0
2017/11/06	R210	01/02/2018	192.37	Put	Bond Future	5,414.3000	5.4143	5,431.8900	5.4319	0.325	0	0	0
2017/11/06	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R210	03/05/2018	191.44	Put	Bond Future	3,407.5500	3.4075	3,430.3500	3.4304	0.669	0	0	0
2017/11/06	R210	03/05/2018			Bond Future	188.0324	188.0324	188.0097	188.0097	(0.012)	0.0000	0.0000	0
2017/11/06	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R210	03/05/2018	191.46	Put	Bond Future	3,427.5500	3.4275	3,450.3500	3.4504	0.665	0	0	0
2017/11/06	R210	03/05/2018	191.45	Put	Bond Future	3,417.5500	3.4175	3,440.3500	3.4404	0.667	0	0	0
2017/11/06	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	02/11/2017			Bond Future	150.1992	150.1992	150.1992	150.1992	0.000	0.0000	0.0000	0
2017/11/06	R212	01/02/2018	154.71	Put	Bond Future	3,794.6800	3.7947	3,809.7600	3.8098	0.397	0	0	0
2017/11/06	R212	01/02/2018			Bond Future	150.9153	150.9153	150.9002	150.9002	(0.010)	0.0000	0.0000	4,869
2017/11/06	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	01/02/2018	154.70	Put	Bond Future	3,784.6800	3.7847	3,799.7600	3.7998	0.398	0	0	0
2017/11/06	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	01/02/2018	154.69	Put	Bond Future	3,774.6800	3.7747	3,789.7600	3.7898	0.400	0	0	0
2017/11/06	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	03/05/2018			Bond Future	153.7420	153.7420	153.7227	153.7227	(0.013)	0.0000	0.0000	0
2017/11/06	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	03/05/2018	154.28	Put	Bond Future	537.9800	0.5380	557.3300	0.5573	3.597	0	0	0
2017/11/06	R212	03/05/2018	154.30	Put	Bond Future	557.9800	0.5580	577.3300	0.5773	3.468	0	0	0
2017/11/06	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/06	R212	03/05/2018	154.29	Put	Bond Future	547.9800	0.5480	567.3300	0.5673	3.531	0	0	0
2017/11/06	R213	02/11/2017			Bond Future	9.5950	82.0176	9.5950	82.0176	0.000	0.0000	0.0000	0
2017/11/06	R213	01/02/2018	9.42	Call	Bond Future	592.7400	0.5927	579.1800	0.5792	(2.288)	0	0	0
2017/11/06	R213	01/02/2018	9.41	Put	Bond Future	3,877.1800	3.8772	3,826.2200	3.8262	(1.314)	0	0	0
2017/11/06	R213	01/02/2018			Bond Future	9.9330	81.8618	9.9269	81.8993	(0.062)	0.0000	0.0000	58,189
2017/11/06	R213	01/02/2018	9.43	Call	Bond Future	607.8500	0.6078	594.2300	0.5942	(2.241)	0	0	0
2017/11/06	R213	01/02/2018	9.43	Put	Bond Future	3,777.6200	3.7776	3,726.5200	3.7265	(1.353)	0	0	0
2017/11/06	R213	01/02/2018	9.42	Put	Bond Future	3,827.2900	3.8273	3,776.2500	3.7763	(1.334)	0	0	0
2017/11/06	R213	01/02/2018	9.41	Call	Bond Future	577.7700	0.5778	564.2900	0.5643	(2.333)	0	0	0
2017/11/06	R213	03/05/2018	9.57	Put	Bond Future	4,134.9000	4.1349	4,091.8500	4.0919	(1.041)	0	0	0
2017/11/06	R213	03/05/2018	9.56	Call	Bond Future	1,403.8400	1.4038	1,397.1200	1.3971	(0.479)	0	0	0
2017/11/06	R213	03/05/2018			Bond Future	10.0081	79.8364	10.0021	79.8728	(0.060)	0.0000	0.0000	0
2017/11/06	R213	03/05/2018	9.57	Call	Bond Future	1,425.7800	1.4258	1,419.1000	1.4191	(0.469)	0	0	0
2017/11/06	R213	03/05/2018	9.56	Put	Bond Future	4,176.2900	4.1763	4,133.2000	4.1332	(1.032)	0	0	0
2017/11/06	R213	03/05/2018	9.58	Call	Bond Future	1,447.9200	1.4479	1,441.2900	1.4413	(0.458)	0	0	0
2017/11/06	R213	03/05/2018	9.58	Put	Bond Future	4,093.7900	4.0938	4,050.7900	4.0508	(1.050)	0	0	0
2017/11/06	R214	02/11/2017			Bond Future	9.9300	70.2679	9.9300	70.2679	0.000	0.0000	0.0000	0
2017/11/06	R214	01/02/2018	9.84	Call	Bond Future	835.0700	0.8351	809.4900	0.8095	(3.063)	0	0	0
2017/11/06	R214	01/02/2018			Bond Future	10.2680	69.7957	10.2671	69.8012	(0.008)	0.0000	0.0000	50,369
2017/11/06	R214	01/02/2018	9.82	Call	Bond Future	796.7900	0.7968	771.6300	0.7716	(3.158)	0	0	0
2017/11/06	R214	01/02/2018	9.82	Put	Bond Future	3,745.2600	3.7453	3,714.5700	3.7146	(0.819)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/06	R214	01/02/2018	9.84	Put	Bond Future	3,647.4100	3.6474	3,616.3000	3.6163	(0.853)	0	0	0
2017/11/06	R214	01/02/2018	9.83	Call	Bond Future	815.7800	0.8158	790.4100	0.7904	(3.110)	0	0	0
2017/11/06	R214	01/02/2018	9.83	Put	Bond Future	3,696.1300	3.6961	3,665.2300	3.6652	(0.836)	0	0	0
2017/11/06	R214	03/05/2018	9.99	Put	Bond Future	4,025.5800	4.0256	4,001.3000	4.0013	(0.603)	0	0	0
2017/11/06	R214	03/05/2018			Bond Future	10.3379	67.7992	10.3373	67.8033	(0.006)	0.0000	0.0000	0
2017/11/06	R214	03/05/2018	9.98	Call	Bond Future	1,755.4400	1.7554	1,735.3700	1.7354	(1.143)	0	0	0
2017/11/06	R214	03/05/2018	9.98	Put	Bond Future	4,067.4700	4.0675	4,043.2500	4.0432	(0.595)	0	0	0
2017/11/06	R214	03/05/2018	9.99	Call	Bond Future	1,779.9100	1.7799	1,759.7800	1.7598	(1.131)	0	0	0
2017/11/06	R214	03/05/2018	9.97	Call	Bond Future	1,731.1700	1.7312	1,711.1500	1.7112	(1.156)	0	0	0
2017/11/06	R214	03/05/2018	9.97	Put	Bond Future	4,109.6700	4.1097	4,085.5000	4.0855	(0.588)	0	0	0
2017/11/06	R248	02/11/2017			Bond Future	9.9900	89.8527	9.9900	89.8527	0.000	0.0000	0.0000	0
2017/11/06	R248	01/02/2018	9.90	Put	Bond Future	4,655.5200	4.6555	4,643.9700	4.6440	(0.248)	0	0	0
2017/11/06	R248	01/02/2018	9.89	Call	Bond Future	1,093.3300	1.0933	1,048.0700	1.0481	(4.140)	0	0	0
2017/11/06	R248	01/02/2018			Bond Future	10.3254	89.3141	10.3296	89.2799	0.041	0.0000	0.0000	103,662
2017/11/06	R248	01/02/2018	9.90	Call	Bond Future	1,117.7400	1.1177	1,072.0300	1.0720	(4.090)	0	0	0
2017/11/06	R248	01/02/2018	9.89	Put	Bond Future	4,717.4100	4.7174	4,706.3100	4.7063	(0.235)	0	0	0
2017/11/06	R248	01/02/2018	9.91	Call	Bond Future	1,142.5100	1.1425	1,096.3600	1.0964	(4.039)	0	0	0
2017/11/06	R248	01/02/2018	9.91	Put	Bond Future	4,594.1500	4.5942	4,582.1600	4.5822	(0.261)	0	0	0
2017/11/06	R248	03/05/2018	10.06	Call	Bond Future	2,403.1200	2.4031	2,359.8000	2.3598	(1.803)	0	0	0
2017/11/06	R248	03/05/2018	10.05	Put	Bond Future	5,206.1500	5.2062	5,199.7900	5.1998	(0.122)	0	0	0
2017/11/06	R248	03/05/2018			Bond Future	10.3977	86.5400	10.4023	86.5033	0.045	0.0000	0.0000	0
2017/11/06	R248	03/05/2018	10.07	Call	Bond Future	2,435.6400	2.4356	2,392.1000	2.3921	(1.788)	0	0	0
2017/11/06	R248	03/05/2018	10.07	Put	Bond Future	5,103.5200	5.1035	5,096.7200	5.0967	(0.133)	0	0	0
2017/11/06	R248	03/05/2018	10.06	Put	Bond Future	5,154.7600	5.1548	5,148.1800	5.1482	(0.128)	0	0	0
2017/11/06	R248	03/05/2018	10.05	Call	Bond Future	2,370.6100	2.3706	2,327.5100	2.3275	(1.818)	0	0	0

Total

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