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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2017 TO 07/11/2017

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
2017/11/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	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
2017/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	2025	02/11/2017			Bond Future	128.7083	128.7083	128.7083	128.7083	0.000	0.0000	0.0000	0
2017/11/07	2025	01/02/2018	133.89	Put	Bond Future	4,169.9800	4.1700	4,270.4200	4.2704	2.409	0	0	0
2017/11/07	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	01/02/2018			Bond Future	129.7200	129.7200	129.6196	129.6196	(0.077)	0.0000	0.0000	1,070
2017/11/07	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	01/02/2018	133.88	Put	Bond Future	4,159.9800	4.1600	4,260.4200	4.2604	2.414	0	0	0
2017/11/07	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	01/02/2018	133.90	Put	Bond Future	4,179.9800	4.1800	4,280.4200	4.2804	2.403	0	0	0
2017/11/07	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	03/05/2018	133.20	Put	Bond Future	1,053.7500	1.0538	1,155.1500	1.1552	9.623	0	0	0
2017/11/07	2025	03/05/2018			Bond Future	132.1463	132.1463	132.0449	132.0449	(0.077)	0.0000	0.0000	0
2017/11/07	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	03/05/2018	133.22	Put	Bond Future	1,073.7500	1.0738	1,175.1500	1.1752	9.444	0	0	0
2017/11/07	2025	03/05/2018	133.21	Put	Bond Future	1,063.7500	1.0638	1,165.1500	1.1652	9.532	0	0	0
2017/11/07	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	02/08/2018			Bond Future	134.6451	134.6451	134.5417	134.5417	(0.077)	0.0000	0.0000	0
2017/11/07	2025	02/08/2018	136.65	Put	Bond Future	2,004.9200	2.0049	2,108.3400	2.1083	5.158	0	0	0
2017/11/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2025	02/08/2018	136.67	Put	Bond Future	2,024.9200	2.0249	2,128.3400	2.1283	5.107	0	0	0
2017/11/07	2025	02/08/2018	136.66	Put	Bond Future	2,014.9200	2.0149	2,118.3400	2.1183	5.133	0	0	0
2017/11/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2029	02/11/2017			Bond Future	98.6880	98.6880	98.6880	98.6880	0.000	0.0000	0.0000	0
2017/11/07	2029	01/02/2018			Bond Future	100.4927	100.4927	100.1786	100.1786	(0.313)	0.0000	0.0000	1,370
2017/11/07	2029	03/05/2018			Bond Future	101.3542	101.3542	101.0350	101.0350	(0.315)	0.0000	0.0000	0
2017/11/07	2029	02/08/2018			Bond Future	103.3049	103.3049	102.9795	102.9795	(0.315)	0.0000	0.0000	0
2017/11/07	2030	02/11/2017			Bond Future	9.5050	91.3807	9.5050	91.3807	0.000	0.0000	0.0000	0
2017/11/07	2030	01/02/2018	9.39	Put	Bond Future	2,878.4900	2.8785	2,281.3000	2.2813	(20.747)	0	0	0
2017/11/07	2030	01/02/2018			Bond Future	9.8348	87.3775	9.7409	87.9747	(0.955)	0.0000	0.0000	63,832
2017/11/07	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	01/02/2018	9.38	Put	Bond Future	2,944.6900	2.9447	2,347.5000	2.3475	(20.280)	0	0	0
2017/11/07	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	01/02/2018	9.37	Put	Bond Future	3,010.9500	3.0110	2,413.7600	2.4138	(19.834)	0	0	0
2017/11/07	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	03/05/2018			Bond Future	9.9165	89.0022	9.8190	89.6111	(0.983)	0.0000	0.0000	0
2017/11/07	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	03/05/2018	9.49	Put	Bond Future	2,708.3500	2.7083	2,099.3600	2.0994	(22.486)	0	0	0
2017/11/07	2030	03/05/2018	9.51	Put	Bond Future	2,578.7800	2.5788	1,969.7900	1.9698	(23.615)	0	0	0
2017/11/07	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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2017/11/07	2030	03/05/2018	9.50	Put	Bond Future	2,643.5300	2.6435	2,034.5400	2.0345	(23.037)	0	0	0
2017/11/07	2030	02/08/2018	9.46	Put	Bond Future	3,368.9700	3.3690	2,748.4100	2.7484	(18.420)	0	0	0
2017/11/07	2030	02/08/2018			Bond Future	9.9976	86.6870	9.8964	87.3076	(1.012)	0.0000	0.0000	0
2017/11/07	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2030	02/08/2018	9.45	Put	Bond Future	3,433.3100	3.4333	2,812.7500	2.8127	(18.075)	0	0	0
2017/11/07	2030	02/08/2018	9.47	Put	Bond Future	3,304.6800	3.3047	2,684.1200	2.6841	(18.778)	0	0	0
2017/11/07	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2032	02/11/2017			Bond Future	9.6950	89.7550	9.6950	89.7550	0.000	0.0000	0.0000	0
2017/11/07	2032	01/02/2018	9.56	Call	Bond Future	701.6900	0.7017	868.7100	0.8687	23.803	0	0	0
2017/11/07	2032	01/02/2018	9.55	Put	Bond Future	4,032.4000	4.0324	3,560.1700	3.5602	(11.711)	0	0	0
2017/11/07	2032	01/02/2018	9.20	Call	Bond Future	249.9700	0.2500	325.0800	0.3251	30.048	0	0	7,500
2017/11/07	2032	01/02/2018	9.45	Put	Bond Future	4,590.5500	4.5906	4,089.0300	4.0890	(10.925)	0	0	0
2017/11/07	2032	01/02/2018	9.40	Put	Bond Future	4,883.6300	4.8836	4,368.5600	4.3686	(10.547)	0	0	0
2017/11/07	2032	01/02/2018			Bond Future	10.0330	89.5807	9.9392	90.2169	(0.935)	0.0000	0.0000	42,246
2017/11/07	2032	01/02/2018	9.57	Call	Bond Future	719.3800	0.7194	889.5000	0.8895	23.648	0	0	0
2017/11/07	2032	01/02/2018	9.57	Put	Bond Future	3,925.3300	3.9253	3,459.2800	3.4593	(11.873)	0	0	0
2017/11/07	2032	01/02/2018	9.30	Put	Bond Future	5,496.0100	5.4960	4,956.2700	4.9563	(9.821)	0	0	0
2017/11/07	2032	01/02/2018	9.30	Call	Bond Future	341.9700	0.3420	438.4000	0.4384	28.198	0	0	7,800
2017/11/07	2032	01/02/2018	9.56	Put	Bond Future	3,978.7400	3.9787	3,509.5900	3.5096	(11.791)	0	0	0
2017/11/07	2032	01/02/2018	9.55	Call	Bond Future	684.1700	0.6842	848.1100	0.8481	23.962	0	0	0
2017/11/07	2032	01/02/2018	9.20	Put	Bond Future	6,140.7800	6.1408	5,579.7200	5.5797	(9.137)	0	0	0
2017/11/07	2032	01/02/2018	9.45	Call	Bond Future	526.1200	0.5261	660.7700	0.6608	25.593	0	0	750
2017/11/07	2032	01/02/2018	9.40	Call	Bond Future	458.0500	0.4580	579.1500	0.5791	26.438	0	0	6,800
2017/11/07	2032	03/05/2018	9.70	Call	Bond Future	1,610.5100	1.6105	1,847.1900	1.8472	14.696	0	0	0
2017/11/07	2032	03/05/2018	9.71	Put	Bond Future	4,376.0100	4.3760	3,966.5300	3.9665	(9.357)	0	0	0
2017/11/07	2032	03/05/2018			Bond Future	10.1138	87.0895	10.0166	87.7381	(0.961)	0.0000	0.0000	0
2017/11/07	2032	03/05/2018	9.70	Put	Bond Future	4,421.3100	4.4213	4,009.4000	4.0094	(9.316)	0	0	0
2017/11/07	2032	03/05/2018	9.71	Call	Bond Future	1,634.6700	1.6347	1,873.7800	1.8738	14.627	0	0	0
2017/11/07	2032	03/05/2018	9.72	Call	Bond Future	1,659.0600	1.6591	1,900.6000	1.9006	14.559	0	0	0
2017/11/07	2032	03/05/2018	9.72	Put	Bond Future	4,331.0100	4.3310	3,923.9600	3.9240	(9.399)	0	0	0
2017/11/07	2032	02/08/2018	9.66	Put	Bond Future	5,580.8400	5.5808	5,161.3000	5.1613	(7.518)	0	0	0
2017/11/07	2032	02/08/2018	9.67	Call	Bond Future	2,029.5200	2.0295	2,272.8900	2.2729	11.992	0	0	0
2017/11/07	2032	02/08/2018			Bond Future	10.1913	88.7439	10.0907	89.4048	(0.987)	0.0000	0.0000	0
2017/11/07	2032	02/08/2018	9.68	Call	Bond Future	2,053.4100	2.0534	2,298.7300	2.2987	11.947	0	0	0
2017/11/07	2032	02/08/2018	9.68	Put	Bond Future	5,490.3200	5.4903	5,074.7000	5.0747	(7.570)	0	0	0
2017/11/07	2032	02/08/2018	9.66	Call	Bond Future	2,005.5300	2.0055	2,246.9300	2.2469	12.037	0	0	0
2017/11/07	2032	02/08/2018	9.67	Put	Bond Future	5,535.5900	5.5356	5,118.0200	5.1180	(7.543)	0	0	0
2017/11/07	2033	02/11/2017			Bond Future	102.8206	102.8206	102.8206	102.8206	0.000	0.0000	0.0000	0
2017/11/07	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	01/02/2018			Bond Future	104.3605	104.3605	103.9435	103.9435	(0.400)	0.0000	0.0000	5,283
2017/11/07	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	01/02/2018	109.64	Put	Bond Future	5,279.4800	5.2795	5,696.5100	5.6965	7.899	0	0	0
2017/11/07	2033	01/02/2018	109.66	Put	Bond Future	5,299.4800	5.2995	5,716.5100	5.7165	7.869	0	0	0
2017/11/07	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	01/02/2018	109.65	Put	Bond Future	5,289.4800	5.2895	5,706.5100	5.7065	7.884	0	0	0

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2017/11/07	2033	03/05/2018	107.71	Put	Bond Future	2,485.9800	2.4860	2,910.1000	2.9101	17.060	0	0	0
2017/11/07	2033	03/05/2018			Bond Future	105.2240	105.2240	104.7999	104.7999	(0.403)	0.0000	0.0000	0
2017/11/07	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	03/05/2018	107.70	Put	Bond Future	2,475.9800	2.4760	2,900.1000	2.9001	17.129	0	0	0
2017/11/07	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	03/05/2018	107.69	Put	Bond Future	2,465.9800	2.4660	2,890.1000	2.8901	17.199	0	0	0
2017/11/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	02/08/2018			Bond Future	107.2492	107.2492	106.8168	106.8168	(0.403)	0.0000	0.0000	0
2017/11/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	02/08/2018	109.92	Put	Bond Future	2,670.8400	2.6708	3,103.1800	3.1032	16.187	0	0	0
2017/11/07	2033	02/08/2018	109.94	Put	Bond Future	2,690.8400	2.6908	3,123.1800	3.1232	16.067	0	0	0
2017/11/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2033	02/08/2018	109.93	Put	Bond Future	2,680.8400	2.6808	3,113.1800	3.1132	16.127	0	0	0
2017/11/07	2037	02/11/2017			Bond Future	9.9250	90.1322	9.9250	90.1322	0.000	0.0000	0.0000	0
2017/11/07	2037	01/02/2018	9.82	Put	Bond Future	4,272.3000	4.2723	3,753.9900	3.7540	(12.132)	0	0	0
2017/11/07	2037	01/02/2018			Bond Future	10.2655	85.5103	10.1667	86.2389	(0.962)	0.0000	0.0000	52,960
2017/11/07	2037	01/02/2018	9.82	Call	Bond Future	908.6800	0.9087	1,118.8900	1.1189	23.134	0	0	0
2017/11/07	2037	01/02/2018	9.81	Put	Bond Future	4,328.8400	4.3288	3,806.9800	3.8070	(12.055)	0	0	0
2017/11/07	2037	01/02/2018	9.83	Call	Bond Future	930.3500	0.9303	1,144.1200	1.1441	22.977	0	0	0
2017/11/07	2037	01/02/2018	9.83	Put	Bond Future	4,216.2200	4.2162	3,701.4700	3.7015	(12.209)	0	0	0
2017/11/07	2037	01/02/2018	9.81	Call	Bond Future	887.3600	0.8874	1,094.0200	1.0940	23.289	0	0	0
2017/11/07	2037	03/05/2018	9.99	Call	Bond Future	2,010.1100	2.0101	2,302.0500	2.3021	14.524	0	0	0
2017/11/07	2037	03/05/2018	9.97	Put	Bond Future	4,744.9800	4.7450	4,288.7300	4.2887	(9.615)	0	0	0
2017/11/07	2037	03/05/2018			Bond Future	10.3467	87.1002	10.2445	87.8429	(0.987)	0.0000	0.0000	0
2017/11/07	2037	03/05/2018	9.99	Put	Bond Future	4,648.7700	4.6488	4,197.9800	4.1980	(9.697)	0	0	0
2017/11/07	2037	03/05/2018	9.97	Call	Bond Future	1,954.5900	1.9546	2,241.0700	2.2411	14.657	0	0	0
2017/11/07	2037	03/05/2018	9.98	Put	Bond Future	4,696.8200	4.6968	4,243.3000	4.2433	(9.656)	0	0	0
2017/11/07	2037	03/05/2018	9.98	Call	Bond Future	1,982.3500	1.9824	2,271.5600	2.2716	14.589	0	0	0
2017/11/07	2037	02/08/2018	9.96	Put	Bond Future	5,898.9600	5.8990	5,438.6000	5.4386	(7.804)	0	0	0
2017/11/07	2037	02/08/2018	9.95	Call	Bond Future	2,438.7600	2.4388	2,733.0500	2.7331	12.067	0	0	0
2017/11/07	2037	02/08/2018			Bond Future	10.4274	84.4986	10.3218	85.2555	(1.012)	0.0000	0.0000	0
2017/11/07	2037	02/08/2018	9.96	Call	Bond Future	2,466.3200	2.4663	2,762.8300	2.7628	12.022	0	0	0
2017/11/07	2037	02/08/2018	9.95	Put	Bond Future	5,947.2000	5.9472	5,484.6200	5.4846	(7.778)	0	0	0
2017/11/07	2037	02/08/2018	9.97	Call	Bond Future	2,493.7800	2.4938	2,792.5200	2.7925	11.979	0	0	0
2017/11/07	2037	02/08/2018	9.97	Put	Bond Future	5,850.7200	5.8507	5,392.5900	5.3926	(7.830)	0	0	0
2017/11/07	2038	02/11/2017			Bond Future	126.0822	126.0822	126.0822	126.0822	0.000	0.0000	0.0000	0
2017/11/07	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	01/02/2018	136.95	Put	Bond Future	10,885.0400	10.8850	11,705.3900	11.7054	7.536	0	0	0
2017/11/07	2038	01/02/2018			Bond Future	126.0650	126.0650	125.2446	125.2446	(0.651)	0.0000	0.0000	18,785
2017/11/07	2038	01/02/2018	136.94	Put	Bond Future	10,875.0400	10.8750	11,695.3900	11.6954	7.543	0	0	0
2017/11/07	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	01/02/2018	136.93	Put	Bond Future	10,865.0400	10.8650	11,685.3900	11.6854	7.550	0	0	0
2017/11/07	2038	03/05/2018	132.28	Put	Bond Future	3,857.2000	3.8572	4,691.9600	4.6920	21.642	0	0	0
2017/11/07	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
2017/11/07	2038	03/05/2018			Bond Future	128.4228	128.4228	127.5880	127.5880	(0.650)	0.0000	0.0000	0
2017/11/07	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	03/05/2018	132.27	Put	Bond Future	3,847.2000	3.8472	4,681.9600	4.6820	21.698	0	0	0
2017/11/07	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	03/05/2018	132.29	Put	Bond Future	3,867.2000	3.8672	4,701.9600	4.7020	21.586	0	0	0
2017/11/07	2038	02/08/2018	134.55	Put	Bond Future	3,705.6100	3.7056	4,556.4500	4.5564	22.961	0	0	0
2017/11/07	2038	02/08/2018			Bond Future	130.8444	130.8444	129.9935	129.9935	(0.650)	0.0000	0.0000	0
2017/11/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	02/08/2018	134.54	Put	Bond Future	3,695.6100	3.6956	4,546.4500	4.5464	23.023	0	0	0
2017/11/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2038	02/08/2018	134.53	Put	Bond Future	3,685.6100	3.6856	4,536.4500	4.5364	23.085	0	0	0
2017/11/07	2040	02/11/2017			Bond Future	10.0200	93.3724	10.0200	93.3724	0.000	0.0000	0.0000	0
2017/11/07	2040	01/02/2018	9.89	Call	Bond Future	931.6200	0.9316	1,147.0900	1.1471	23.129	0	0	0
2017/11/07	2040	01/02/2018			Bond Future	10.3613	88.4334	10.2625	89.2068	(0.954)	0.0000	0.0000	25,930
2017/11/07	2040	01/02/2018	9.87	Call	Bond Future	889.0800	0.8891	1,097.3000	1.0973	23.420	0	0	0
2017/11/07	2040	01/02/2018	9.87	Put	Bond Future	4,847.0700	4.8471	4,281.8200	4.2818	(11.662)	0	0	0
2017/11/07	2040	01/02/2018	9.88	Put	Bond Future	4,784.8000	4.7848	4,223.1700	4.2232	(11.738)	0	0	0
2017/11/07	2040	01/02/2018	9.89	Put	Bond Future	4,722.8600	4.7229	4,164.8600	4.1649	(11.815)	0	0	0
2017/11/07	2040	01/02/2018	9.88	Call	Bond Future	910.2500	0.9103	1,122.0900	1.1221	23.273	0	0	0
2017/11/07	2040	03/05/2018	10.08	Put	Bond Future	5,060.0100	5.0600	4,582.3800	4.5824	(9.439)	0	0	0
2017/11/07	2040	03/05/2018			Bond Future	10.4430	90.0776	10.3409	90.8662	(0.978)	0.0000	0.0000	0
2017/11/07	2040	03/05/2018	10.07	Call	Bond Future	2,173.4100	2.1734	2,481.4600	2.4815	14.174	0	0	0
2017/11/07	2040	03/05/2018	10.07	Put	Bond Future	5,110.5400	5.1105	4,630.0600	4.6301	(9.402)	0	0	0
2017/11/07	2040	03/05/2018	10.08	Call	Bond Future	2,203.7100	2.2037	2,514.6100	2.5146	14.108	0	0	0
2017/11/07	2040	03/05/2018	10.06	Call	Bond Future	2,143.1100	2.1431	2,448.3200	2.4483	14.241	0	0	0
2017/11/07	2040	03/05/2018	10.06	Put	Bond Future	5,161.1800	5.1612	4,677.8600	4.6779	(9.365)	0	0	0
2017/11/07	2040	02/08/2018	10.04	Call	Bond Future	2,672.6900	2.6727	2,986.6200	2.9866	11.746	0	0	0
2017/11/07	2040	02/08/2018	10.03	Put	Bond Future	6,513.0800	6.5131	6,021.1600	6.0212	(7.553)	0	0	0
2017/11/07	2040	02/08/2018			Bond Future	10.5244	87.2823	10.4188	88.0858	(1.003)	0.0000	0.0000	0
2017/11/07	2040	02/08/2018	10.05	Call	Bond Future	2,702.9200	2.7029	3,019.2000	3.0192	11.701	0	0	0
2017/11/07	2040	02/08/2018	10.05	Put	Bond Future	6,411.3900	6.4114	5,924.1500	5.9241	(7.600)	0	0	0
2017/11/07	2040	02/08/2018	10.04	Put	Bond Future	6,462.0900	6.4621	5,972.5000	5.9725	(7.576)	0	0	0
2017/11/07	2040	02/08/2018	10.03	Call	Bond Future	2,642.6400	2.6426	2,954.2400	2.9542	11.791	0	0	0
2017/11/07	2044	02/11/2017			Bond Future	10.0350	90.5038	10.0350	90.5038	0.000	0.0000	0.0000	0
2017/11/07	2044	01/02/2018	9.90	Put	Bond Future	4,822.1700	4.8222	4,259.1900	4.2592	(11.675)	0	0	0
2017/11/07	2044	01/02/2018	9.89	Call	Bond Future	911.1600	0.9112	1,122.4200	1.1224	23.186	0	0	0
2017/11/07	2044	01/02/2018			Bond Future	10.3789	85.5794	10.2802	86.3572	(0.951)	0.0000	0.0000	17,728
2017/11/07	2044	01/02/2018	9.90	Call	Bond Future	932.6800	0.9327	1,147.5800	1.1476	23.041	0	0	0
2017/11/07	2044	01/02/2018	9.89	Put	Bond Future	4,885.0900	4.8851	4,318.4700	4.3185	(11.599)	0	0	0
2017/11/07	2044	01/02/2018	9.91	Call	Bond Future	954.5400	0.9545	1,173.1100	1.1731	22.898	0	0	0
2017/11/07	2044	01/02/2018	9.91	Put	Bond Future	4,759.7400	4.7597	4,200.4300	4.2004	(11.751)	0	0	0
2017/11/07	2044	03/05/2018	10.10	Call	Bond Future	2,255.7300	2.2557	2,570.8600	2.5709	13.970	0	0	0
2017/11/07	2044	03/05/2018	10.09	Put	Bond Future	5,146.4400	5.1464	4,665.7400	4.6657	(9.340)	0	0	0
2017/11/07	2044	03/05/2018			Bond Future	10.4580	87.1705	10.3560	87.9634	(0.975)	0.0000	0.0000	0
2017/11/07	2044	03/05/2018	10.11	Call	Bond Future	2,286.8700	2.2869	2,604.8700	2.6049	13.905	0	0	0

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2017/11/07	2044	03/05/2018	10.11	Put	Bond Future	5,045.2700	5.0453	4,570.3100	4.5703	(9.414)	0	0	0
2017/11/07	2044	03/05/2018	10.10	Put	Bond Future	5,095.6700	5.0957	4,617.8400	4.6178	(9.377)	0	0	0
2017/11/07	2044	03/05/2018	10.09	Call	Bond Future	2,224.8400	2.2248	2,537.1000	2.5371	14.035	0	0	0
2017/11/07	2044	02/08/2018	10.07	Call	Bond Future	2,772.1000	2.7721	3,093.2100	3.0932	11.584	0	0	0
2017/11/07	2044	02/08/2018			Bond Future	10.5366	84.4451	10.4312	85.2531	(1.000)	0.0000	0.0000	0
2017/11/07	2044	02/08/2018	10.05	Call	Bond Future	2,711.0300	2.7110	3,027.4500	3.0275	11.672	0	0	0
2017/11/07	2044	02/08/2018	10.05	Put	Bond Future	6,556.4700	6.5565	6,064.8400	6.0648	(7.498)	0	0	0
2017/11/07	2044	02/08/2018	10.07	Put	Bond Future	6,453.6200	6.4536	5,966.6800	5.9667	(7.545)	0	0	0
2017/11/07	2044	02/08/2018	10.06	Call	Bond Future	2,741.4700	2.7415	3,060.2300	3.0602	11.627	0	0	0
2017/11/07	2044	02/08/2018	10.06	Put	Bond Future	6,504.8900	6.5049	6,015.6000	6.0156	(7.522)	0	0	0
2017/11/07	2046	02/11/2017			Bond Future	121.9142	121.9142	121.9142	121.9142	0.000	0.0000	0.0000	0
2017/11/07	2046	01/02/2018	132.92	Put	Bond Future	10,012.0900	10.0121	10,513.9700	10.5140	5.013	0	0	0
2017/11/07	2046	01/02/2018			Bond Future	122.9079	122.9079	122.4060	122.4060	(0.408)	0.0000	0.0000	21,197
2017/11/07	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	01/02/2018	132.91	Put	Bond Future	10,002.0900	10.0021	10,503.9700	10.5040	5.018	0	0	0
2017/11/07	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	01/02/2018	132.90	Put	Bond Future	9,992.0900	9.9921	10,493.9700	10.4940	5.023	0	0	0
2017/11/07	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	03/05/2018			Bond Future	123.6073	123.6073	123.0964	123.0964	(0.413)	0.0000	0.0000	0
2017/11/07	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	03/05/2018	127.93	Put	Bond Future	4,322.7100	4.3227	4,833.5600	4.8336	11.818	0	0	0
2017/11/07	2046	03/05/2018	127.95	Put	Bond Future	4,342.7100	4.3427	4,853.5600	4.8536	11.763	0	0	0
2017/11/07	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	03/05/2018	127.94	Put	Bond Future	4,332.7100	4.3327	4,843.5600	4.8436	11.791	0	0	0
2017/11/07	2046	02/08/2018	128.78	Put	Bond Future	2,793.8300	2.7938	3,314.3300	3.3143	18.630	0	0	0
2017/11/07	2046	02/08/2018			Bond Future	125.9862	125.9862	125.4657	125.4657	(0.413)	0.0000	0.0000	0
2017/11/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2046	02/08/2018	128.77	Put	Bond Future	2,783.8300	2.7838	3,304.3300	3.3043	18.697	0	0	0
2017/11/07	2046	02/08/2018	128.79	Put	Bond Future	2,803.8300	2.8038	3,324.3300	3.3243	18.564	0	0	0
2017/11/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	02/11/2017			Bond Future	129.0690	129.0690	129.0690	129.0690	0.000	0.0000	0.0000	0
2017/11/07	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	01/02/2018	140.23	Put	Bond Future	10,768.2700	10.7683	12,212.3100	12.2123	13.410	0	0	0
2017/11/07	2050	01/02/2018			Bond Future	129.4617	129.4617	128.0177	128.0177	(1.115)	0.0000	0.0000	22,879
2017/11/07	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	01/02/2018	140.25	Put	Bond Future	10,788.2700	10.7883	12,232.3100	12.2323	13.385	0	0	0
2017/11/07	2050	01/02/2018	140.24	Put	Bond Future	10,778.2700	10.7783	12,222.3100	12.2223	13.398	0	0	0
2017/11/07	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	03/05/2018	135.62	Put	Bond Future	3,736.7000	3.7367	5,206.8100	5.2068	39.342	0	0	0
2017/11/07	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	03/05/2018			Bond Future	131.8833	131.8833	130.4132	130.4132	(1.115)	0.0000	0.0000	0
2017/11/07	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	03/05/2018	135.61	Put	Bond Future	3,726.7000	3.7267	5,196.8100	5.1968	39.448	0	0	0
2017/11/07	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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2017/11/07	2050	03/05/2018	135.63	Put	Bond Future	3,746.7000	3.7467	5,216.8100	5.2168	39.237	0	0	0
2017/11/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	02/08/2018	137.54	Put	Bond Future	4,851.8300	4.8518	6,350.2600	6.3503	30.884	0	0	0
2017/11/07	2050	02/08/2018	137.52	Put	Bond Future	4,831.8300	4.8318	6,330.2600	6.3303	31.012	0	0	0
2017/11/07	2050	02/08/2018			Bond Future	132.6882	132.6882	131.1897	131.1897	(1.129)	0.0000	0.0000	0
2017/11/07	2050	02/08/2018	137.53	Put	Bond Future	4,841.8300	4.8418	6,340.2600	6.3403	30.948	0	0	0
2017/11/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	AL37	01/02/2018			Index Future	554.7120	554.7120	556.5860	556.5860	0.338	0.0000	0.0000	0
2017/11/07	AL37	03/05/2018			Index Future	565.0290	565.0290	566.9420	566.9420	0.339	0.0000	0.0000	0
2017/11/07	AL37	02/08/2018			Index Future	575.7630	575.7630	577.7130	577.7130	0.339	0.0000	0.0000	0
2017/11/07	AL7T	01/02/2018			Index Future	629.7810	629.7810	633.0630	633.0630	0.521	0.0000	0.0000	0
2017/11/07	AL7T	03/05/2018			Index Future	641.4940	641.4940	644.8420	644.8420	0.522	0.0000	0.0000	0
2017/11/07	AL7T	02/08/2018			Index Future	653.6810	653.6810	657.0930	657.0930	0.522	0.0000	0.0000	0
2017/11/07	ALBI	01/02/2018			Index Future	565.8410	565.8410	569.5830	569.5830	0.661	0.0000	0.0000	774
2017/11/07	ALBI	03/05/2018			Index Future	576.3650	576.3650	580.1800	580.1800	0.662	0.0000	0.0000	0
2017/11/07	ALBI	02/08/2018			Index Future	587.3140	587.3140	591.2030	591.2030	0.662	0.0000	0.0000	0
2017/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	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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2017/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	EL28	02/11/2017			Bond Future	126.3781	126.3781	126.3781	126.3781	0.000	0.0000	0.0000	0
2017/11/07	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	01/02/2018			Bond Future	128.6939	128.6939	128.6832	128.6832	(0.008)	0.0000	0.0000	0
2017/11/07	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	01/02/2018	132.29	Put	Bond Future	3,596.1300	3.5961	3,606.7900	3.6068	0.296	0	0	0
2017/11/07	EL28	01/02/2018	132.31	Put	Bond Future	3,616.1300	3.6161	3,626.7900	3.6268	0.295	0	0	0
2017/11/07	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	01/02/2018	132.30	Put	Bond Future	3,606.1300	3.6061	3,616.7900	3.6168	0.296	0	0	0
2017/11/07	EL28	03/05/2018	133.20	Put	Bond Future	3,858.5200	3.8585	3,868.5200	3.8685	0.259	0	0	0
2017/11/07	EL28	03/05/2018			Bond Future	129.3415	129.3415	129.3315	129.3315	(0.008)	0.0000	0.0000	0
2017/11/07	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	03/05/2018	133.19	Put	Bond Future	3,848.5200	3.8485	3,858.5200	3.8585	0.260	0	0	0
2017/11/07	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	03/05/2018	133.18	Put	Bond Future	3,838.5200	3.8385	3,848.5200	3.8485	0.261	0	0	0
2017/11/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	02/08/2018			Bond Future	131.8309	131.8309	131.8207	131.8207	(0.008)	0.0000	0.0000	0
2017/11/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	02/08/2018	134.93	Put	Bond Future	3,099.1100	3.0991	3,109.3500	3.1094	0.330	0	0	0
2017/11/07	EL28	02/08/2018	134.95	Put	Bond Future	3,119.1100	3.1191	3,129.3500	3.1294	0.328	0	0	0
2017/11/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	EL28	02/08/2018	134.94	Put	Bond Future	3,109.1100	3.1091	3,119.3500	3.1194	0.329	0	0	0
2017/11/07	ES33	02/11/2017			Bond Future	11.0050	75.0560	11.0050	75.0560	0.000	0.0000	0.0000	0
2017/11/07	ES33	01/02/2018	11.00	Put	Bond Future	2,226.9500	2.2269	1,660.0700	1.6601	(25.455)	0	0	0
2017/11/07	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	01/02/2018			Bond Future	11.3849	74.9073	11.2853	75.4742	(0.875)	0.0000	0.0000	9,466
2017/11/07	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	01/02/2018	10.99	Put	Bond Future	2,286.1800	2.2862	1,719.3000	1.7193	(24.796)	0	0	0
2017/11/07	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	01/02/2018	11.01	Put	Bond Future	2,167.8000	2.1678	1,600.9200	1.6009	(26.150)	0	0	0
2017/11/07	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	03/05/2018	11.20	Put	Bond Future	1,734.3100	1.7343	1,156.3400	1.1563	(33.326)	0	0	0
2017/11/07	ES33	03/05/2018			Bond Future	11.5065	72.5088	11.4032	73.0868	(0.898)	0.0000	0.0000	0
2017/11/07	ES33	03/05/2018	11.22	Put	Bond Future	1,619.2400	1.6192	1,041.2700	1.0413	(35.694)	0	0	0
2017/11/07	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	03/05/2018	11.21	Put	Bond Future	1,676.7400	1.6767	1,098.7700	1.0988	(34.470)	0	0	0
2017/11/07	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	02/08/2018	11.15	Put	Bond Future	2,672.5800	2.6726	2,083.6500	2.0837	(22.036)	0	0	0
2017/11/07	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	02/08/2018			Bond Future	11.6259	73.8862	11.5188	74.4751	(0.922)	0.0000	0.0000	0
2017/11/07	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	ES33	02/08/2018	11.14	Put	Bond Future	2,730.3300	2.7303	2,141.4000	2.1414	(21.570)	0	0	0
2017/11/07	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/07	ES33	02/08/2018	11.16	Put	Bond Future	2,614.8900	2.6149	2,025.9600	2.0260	(22.522)	0	0	0
2017/11/07	ES42	02/11/2017			Bond Future	11.2300	77.6645	11.2300	77.6645	0.000	0.0000	0.0000	0
2017/11/07	ES42	01/02/2018			Bond Future	11.6108	77.3494	11.5112	77.9812	(0.858)	0.0000	0.0000	7,957
2017/11/07	ES42	03/05/2018			Bond Future	11.7339	74.5265	11.6304	75.1706	(0.882)	0.0000	0.0000	0
2017/11/07	ES42	02/08/2018			Bond Future	11.8527	75.9422	11.7454	76.5985	(0.905)	0.0000	0.0000	0
2017/11/07	GOVI	01/02/2018	581.04	Put	GOVI	169,710.0000	16.9710	132,220.0000	13.2220	(22.091)	0	0	0
2017/11/07	GOVI	01/02/2018			GOVI	564.0690	564.0690	567.8180	567.8180	0.665	0.0000	0.0000	795
2017/11/07	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	01/02/2018	581.03	Put	GOVI	169,610.0000	16.9610	132,120.0000	13.2120	(22.104)	0	0	0
2017/11/07	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	01/02/2018	581.02	Put	GOVI	169,510.0000	16.9510	132,020.0000	13.2020	(22.117)	0	0	0
2017/11/07	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	03/05/2018			GOVI	574.5600	574.5600	578.3820	578.3820	0.665	0.0000	0.0000	0
2017/11/07	GOVI	03/05/2018	590.27	Put	GOVI	157,100.0000	15.7100	118,880.0000	11.8880	(24.328)	0	0	0
2017/11/07	GOVI	03/05/2018	590.29	Put	GOVI	157,300.0000	15.7300	119,080.0000	11.9080	(24.298)	0	0	0
2017/11/07	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	03/05/2018	590.28	Put	GOVI	157,200.0000	15.7200	118,980.0000	11.8980	(24.313)	0	0	0
2017/11/07	GOVI	02/08/2018	605.72	Put	GOVI	202,440.0000	20.2440	163,500.0000	16.3500	(19.235)	0	0	0
2017/11/07	GOVI	02/08/2018			GOVI	585.4760	585.4760	589.3700	589.3700	0.665	0.0000	0.0000	0
2017/11/07	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	02/08/2018	605.71	Put	GOVI	202,340.0000	20.2340	163,400.0000	16.3400	(19.245)	0	0	0
2017/11/07	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	GOVI	02/08/2018	605.70	Put	GOVI	202,240.0000	20.2240	163,300.0000	16.3300	(19.254)	0	0	0
2017/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/07	IGOV	01/02/2018			Index Future	251.1810	251.1810	250.4820	250.4820	(0.278)	0.0000	0.0000	872
2017/11/07	IGOV	03/05/2018			Index Future	255.8800	255.8800	255.1690	255.1690	(0.278)	0.0000	0.0000	272
2017/11/07	IGOV	02/08/2018			Index Future	260.8040	260.8040	260.0800	260.0800	(0.278)	0.0000	0.0000	0
2017/11/07	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/07	IS01	15/03/2018			Interest Rate Swap	99.7104	99.7104	99.7105	99.7105	0.000	0.0000	0.0000	0
2017/11/07	IS01	21/06/2018			Interest Rate Swap	99.9152	99.9152	99.9048	99.9048	(0.010)	0.0000	0.0000	0
2017/11/07	IS01	20/09/2018			Interest Rate Swap	100.1558	100.1558	100.1309	100.1309	(0.025)	0.0000	0.0000	0
2017/11/07	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/07	IS02	16/03/2018			Interest Rate Swap	98.9942	98.9942	98.9942	98.9942	0.000	0.0000	0.0000	0
2017/11/07	IS02	15/06/2018			Interest Rate Swap	98.6019	98.6019	98.5920	98.5920	(0.010)	0.0000	0.0000	0
2017/11/07	IS02	21/09/2018			Interest Rate Swap	98.6255	98.6255	98.6004	98.6004	(0.025)	0.0000	0.0000	0
2017/11/07	IS02	21/12/2018			Interest Rate Swap	99.1300	99.1300	99.0900	99.0900	(0.040)	0.0000	0.0000	0
2017/11/07	IS02	15/03/2019			Interest Rate Swap	99.6376	99.6376	99.5725	99.5725	(0.065)	0.0000	0.0000	0
2017/11/07	IS02	21/06/2019			Interest Rate Swap	100.1598	100.1598	100.0702	100.0702	(0.089)	0.0000	0.0000	0

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2017/11/07	IS02	20/09/2019			Interest Rate Swap	100.7068	100.7068	100.5847	100.5847	(0.121)	0.0000	0.0000	0
2017/11/07	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	IS05	17/12/2020			Interest Rate Swap	97.6228	97.6228	97.3540	97.3540	(0.275)	0.0000	0.0000	0
2017/11/07	IS05	16/03/2021			Interest Rate Swap	96.9739	96.9739	96.6801	96.6801	(0.303)	0.0000	0.0000	0
2017/11/07	IS05	15/06/2021			Interest Rate Swap	96.2934	96.2934	95.9753	95.9753	(0.330)	0.0000	0.0000	0
2017/11/07	IS05	21/09/2021			Interest Rate Swap	96.5892	96.5892	96.2478	96.2478	(0.354)	0.0000	0.0000	0
2017/11/07	IS05	21/12/2021			Interest Rate Swap	98.8838	98.8838	98.5248	98.5248	(0.363)	0.0000	0.0000	51
2017/11/07	IS05	15/03/2022			Interest Rate Swap	99.1375	99.1375	98.7612	98.7612	(0.380)	0.0000	0.0000	0
2017/11/07	IS05	21/06/2022			Interest Rate Swap	100.4454	100.4454	100.0527	100.0527	(0.391)	0.0000	0.0000	0
2017/11/07	IS05	20/09/2022			Interest Rate Swap	102.7383	102.7383	102.3328	102.3328	(0.395)	0.0000	0.0000	0
2017/11/07	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	IS10	17/12/2025			Interest Rate Swap	98.4793	98.4793	97.7915	97.7915	(0.698)	0.0000	0.0000	0
2017/11/07	IS10	16/03/2026			Interest Rate Swap	95.6075	95.6075	94.8953	94.8953	(0.745)	0.0000	0.0000	0
2017/11/07	IS10	15/06/2026			Interest Rate Swap	94.4416	94.4416	93.7116	93.7116	(0.773)	0.0000	0.0000	0
2017/11/07	IS10	21/09/2026			Interest Rate Swap	96.6151	96.6151	95.8767	95.8767	(0.764)	0.0000	0.0000	0
2017/11/07	IS10	21/12/2026			Interest Rate Swap	100.3734	100.3734	99.6292	99.6292	(0.741)	0.0000	0.0000	0
2017/11/07	IS10	15/03/2027			Interest Rate Swap	99.0425	99.0425	98.2686	98.2686	(0.781)	0.0000	0.0000	0
2017/11/07	IS10	21/06/2027			Interest Rate Swap	101.1274	101.1274	100.3328	100.3328	(0.786)	0.0000	0.0000	0
2017/11/07	IS10	20/09/2027			Interest Rate Swap	104.8187	104.8187	104.0150	104.0150	(0.767)	0.0000	0.0000	0
2017/11/07	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/07	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/07	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/07	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/07	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/07	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/07	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/07	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/07	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/07	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/07	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/07	R023	02/11/2017			Bond Future	8.3100	99.0711	8.3100	99.0711	0.000	0.0000	0.0000	0
2017/11/07	R023	01/02/2018	8.33	Put	Bond Future	1,704.8900	1.7049	1,442.0000	1.4420	(15.420)	0	0	0
2017/11/07	R023	01/02/2018			Bond Future	8.6558	99.7457	8.5598	100.1250	(1.110)	0.0000	0.0000	61,158
2017/11/07	R023	01/02/2018	8.32	Call	Bond Future	399.1000	0.3991	513.1300	0.5131	28.572	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
2017/11/07	R023	01/02/2018	8.32	Put	Bond Future	1,733.0700	1.7331	1,467.8200	1.4678	(15.305)	0	0	0
2017/11/07	R023	01/02/2018	8.33	Call	Bond Future	410.9700	0.4110	527.3600	0.5274	28.321	0	0	0
2017/11/07	R023	01/02/2018	8.31	Call	Bond Future	387.6400	0.3876	499.3500	0.4994	28.818	0	0	0
2017/11/07	R023	01/02/2018	8.31	Put	Bond Future	1,761.6800	1.7617	1,494.1100	1.4941	(15.188)	0	0	0
2017/11/07	R023	03/05/2018	8.27	Call	Bond Future	582.1900	0.5822	702.6200	0.7026	20.686	0	0	0
2017/11/07	R023	03/05/2018			Bond Future	8.7242	97.6708	8.6219	98.0579	(1.172)	0.0000	0.0000	0
2017/11/07	R023	03/05/2018	8.27	Put	Bond Future	2,315.5900	2.3156	2,048.9400	2.0489	(11.515)	0	0	0
2017/11/07	R023	03/05/2018	8.28	Call	Bond Future	594.2800	0.5943	716.4200	0.7164	20.553	0	0	0
2017/11/07	R023	03/05/2018	8.29	Put	Bond Future	2,262.5800	2.2626	1,999.3400	1.9993	(11.635)	0	0	0
2017/11/07	R023	03/05/2018	8.28	Put	Bond Future	2,289.1100	2.2891	2,024.1700	2.0242	(11.574)	0	0	0
2017/11/07	R023	03/05/2018	8.29	Call	Bond Future	606.3000	0.6063	730.1400	0.7301	20.426	0	0	0
2017/11/07	R035	02/11/2017			Bond Future	9.8500	93.6172	9.8500	93.6172	0.000	0.0000	0.0000	0
2017/11/07	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	01/02/2018	9.73	Put	Bond Future	3,569.0600	3.5691	2,836.5200	2.8365	(20.525)	0	0	0
2017/11/07	R035	01/02/2018			Bond Future	10.2011	93.2679	10.1021	94.0005	(0.970)	0.0000	0.0000	48,547
2017/11/07	R035	01/02/2018	9.75	Put	Bond Future	3,413.1600	3.4132	2,680.6200	2.6806	(21.462)	0	0	0
2017/11/07	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	01/02/2018	9.74	Put	Bond Future	3,491.0600	3.4911	2,758.5200	2.7585	(20.983)	0	0	0
2017/11/07	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	03/05/2018	9.91	Put	Bond Future	2,747.0700	2.7471	2,000.2800	2.0003	(27.185)	0	0	0
2017/11/07	R035	03/05/2018			Bond Future	10.2803	90.5021	10.1779	91.2489	(0.996)	0.0000	0.0000	0
2017/11/07	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	03/05/2018	9.90	Put	Bond Future	2,823.0300	2.8230	2,076.2400	2.0762	(26.453)	0	0	0
2017/11/07	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R035	03/05/2018	9.89	Put	Bond Future	2,899.0800	2.8991	2,152.2900	2.1523	(25.760)	0	0	0
2017/11/07	R186	02/11/2017			Bond Future	9.0100	113.1009	9.0100	113.1009	0.000	0.0000	0.0000	0
2017/11/07	R186	01/02/2018	8.96	Call	Bond Future	708.9100	0.7089	882.8600	0.8829	24.538	0	0	0
2017/11/07	R186	01/02/2018	9.00	Call	Bond Future	785.2600	0.7853	972.2000	0.9722	23.806	0	0	0
2017/11/07	R186	01/02/2018	9.25	Call	Bond Future	1,388.8400	1.3888	1,661.8800	1.6619	19.660	0	0	0
2017/11/07	R186	01/02/2018	8.50	Put	Bond Future	5,599.0900	5.5991	5,067.8500	5.0679	(9.488)	0	0	0
2017/11/07	R186	01/02/2018			Bond Future	9.3453	108.1932	9.2507	108.7831	(1.012)	9.3254	9.3254	121,025
2017/11/07	R186	01/02/2018	7.75	Put	Bond Future	10,556.7300	10.5567	9,969.6800	9.9697	(5.561)	0	0	0
2017/11/07	R186	01/02/2018	7.75	Call	Bond Future	5.1400	0.0051	7.9800	0.0080	55.253	0	0	1,460
2017/11/07	R186	01/02/2018	8.50	Call	Bond Future	171.7300	0.1717	230.3800	0.2304	34.152	0	0	1,460
2017/11/07	R186	01/02/2018	8.97	Call	Bond Future	727.5400	0.7275	904.7100	0.9047	24.352	0	0	0
2017/11/07	R186	01/02/2018	8.96	Put	Bond Future	3,138.7300	3.1387	2,722.7900	2.7228	(13.252)	0	0	0
2017/11/07	R186	01/02/2018	9.00	Put	Bond Future	2,959.4500	2.9594	2,556.5000	2.5565	(13.616)	0	0	6,200
2017/11/07	R186	01/02/2018	8.75	Put	Bond Future	4,176.7800	4.1768	3,699.3600	3.6994	(11.430)	0	0	775
2017/11/07	R186	01/02/2018	9.25	Put	Bond Future	1,983.2300	1.9832	1,666.3800	1.6664	(15.976)	0	0	775
2017/11/07	R186	01/02/2018	8.97	Put	Bond Future	3,093.3800	3.0934	2,680.6600	2.6807	(13.342)	0	0	0
2017/11/07	R186	01/02/2018	8.98	Call	Bond Future	746.5100	0.7465	926.9200	0.9269	24.167	0	0	0
2017/11/07	R186	01/02/2018	8.98	Put	Bond Future	3,048.4100	3.0484	2,638.9300	2.6389	(13.433)	0	0	0
2017/11/07	R186	01/02/2018	8.75	Call	Bond Future	391.8300	0.3918	504.3000	0.5043	28.704	0	0	0
2017/11/07	R186	03/05/2018	8.91	Put	Bond Future	4,268.7800	4.2688	3,854.4300	3.8544	(9.707)	0	0	0
2017/11/07	R186	03/05/2018	8.92	Call	Bond Future	1,104.6700	1.1047	1,294.3200	1.2943	17.168	0	0	0

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2017/11/07	R186	03/05/2018			Bond Future	9.4255	110.2051	9.3265	110.8068	(1.050)	0.0000	0.0000	0
2017/11/07	R186	03/05/2018	8.93	Call	Bond Future	1,124.0200	1.1240	1,315.9900	1.3160	17.079	0	0	0
2017/11/07	R186	03/05/2018	8.93	Put	Bond Future	4,181.1500	4.1812	3,771.4300	3.7714	(9.799)	0	0	0
2017/11/07	R186	03/05/2018	8.91	Call	Bond Future	1,085.8300	1.0858	1,273.1700	1.2732	17.253	0	0	0
2017/11/07	R186	03/05/2018	8.92	Put	Bond Future	4,224.6900	4.2247	3,812.6500	3.8126	(9.753)	0	0	0
2017/11/07	R197	02/11/2017			Bond Future	299.1136	299.1136	299.1136	299.1136	0.000	0.0000	0.0000	0
2017/11/07	R197	01/02/2018	301.68	Put	Bond Future	4,088.5300	4.0885	4,591.0700	4.5911	12.291	0	0	0
2017/11/07	R197	01/02/2018			Bond Future	297.5915	297.5915	297.0889	297.0889	(0.169)	0.0000	0.0000	2,350
2017/11/07	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	01/02/2018	301.67	Put	Bond Future	4,078.5300	4.0785	4,581.0700	4.5811	12.322	0	0	0
2017/11/07	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	01/02/2018	301.66	Put	Bond Future	4,068.5300	4.0685	4,571.0700	4.5711	12.352	0	0	0
2017/11/07	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	03/05/2018			Bond Future	303.1576	303.1576	302.6477	302.6477	(0.168)	0.0000	0.0000	0
2017/11/07	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	03/05/2018	304.44	Put	Bond Future	1,282.3600	1.2824	1,792.3200	1.7923	39.767	0	0	0
2017/11/07	R197	03/05/2018	304.46	Put	Bond Future	1,302.3600	1.3024	1,812.3200	1.8123	39.157	0	0	0
2017/11/07	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R197	03/05/2018	304.45	Put	Bond Future	1,292.3600	1.2924	1,802.3200	1.8023	39.460	0	0	0
2017/11/07	R202	02/11/2017			Bond Future	238.6400	238.6400	238.6400	238.6400	0.000	0.0000	0.0000	0
2017/11/07	R202	01/02/2018	249.07	Call	Bond Future	65.2700	0.0653	62.3600	0.0624	(4.458)	0	0	0
2017/11/07	R202	01/02/2018	249.06	Put	Bond Future	11,330.8700	11.3309	11,352.2400	11.3522	0.189	0	0	0
2017/11/07	R202	01/02/2018			Bond Future	237.7947	237.7947	237.7704	237.7704	(0.010)	0.0000	0.0000	22,922
2017/11/07	R202	01/02/2018	249.08	Call	Bond Future	64.9900	0.0650	62.1000	0.0621	(4.447)	0	0	0
2017/11/07	R202	01/02/2018	249.08	Put	Bond Future	11,350.3100	11.3503	11,371.7100	11.3717	0.189	0	0	0
2017/11/07	R202	01/02/2018	249.07	Put	Bond Future	11,340.5900	11.3406	11,361.9700	11.3620	0.189	0	0	0
2017/11/07	R202	01/02/2018	249.06	Call	Bond Future	65.5500	0.0655	62.6300	0.0626	(4.455)	0	0	0
2017/11/07	R202	03/05/2018	247.48	Put	Bond Future	6,599.3700	6.5994	6,608.4300	6.6084	0.137	0	0	0
2017/11/07	R202	03/05/2018	247.47	Call	Bond Future	1,364.4700	1.3645	1,350.4500	1.3504	(1.028)	0	0	0
2017/11/07	R202	03/05/2018			Bond Future	242.2425	242.2425	242.2194	242.2194	(0.010)	0.0000	0.0000	0
2017/11/07	R202	03/05/2018	247.48	Call	Bond Future	1,361.8600	1.3619	1,347.8500	1.3478	(1.029)	0	0	0
2017/11/07	R202	03/05/2018	247.47	Put	Bond Future	6,591.9800	6.5920	6,601.0300	6.6010	0.137	0	0	0
2017/11/07	R202	03/05/2018	247.49	Call	Bond Future	1,359.2500	1.3593	1,345.2600	1.3453	(1.029)	0	0	0
2017/11/07	R202	03/05/2018	247.49	Put	Bond Future	6,606.7600	6.6068	6,615.8400	6.6158	0.137	0	0	0
2017/11/07	R204	02/11/2017			Bond Future	7.2950	103.7705	7.2950	103.7705	0.000	0.0000	0.0000	0
2017/11/07	R204	01/02/2018	7.27	Call	Bond Future	2,499.3500	2.4994	2,513.4800	2.5135	0.565	0	0	0
2017/11/07	R204	01/02/2018			Bond Future	7.5949	101.3540	7.5243	101.4128	(0.930)	0.0000	0.0000	41,951
2017/11/07	R204	01/02/2018	7.25	Call	Bond Future	2,491.5000	2.4915	2,505.5600	2.5056	0.564	0	0	0
2017/11/07	R204	01/02/2018	7.25	Put	Bond Future	2,778.9800	2.7790	2,734.2700	2.7343	(1.609)	0	0	0
2017/11/07	R204	01/02/2018	7.27	Put	Bond Future	2,770.1200	2.7701	2,725.4800	2.7255	(1.611)	0	0	0
2017/11/07	R204	01/02/2018	7.26	Call	Bond Future	2,495.4300	2.4954	2,509.5200	2.5095	0.565	0	0	0
2017/11/07	R204	01/02/2018	7.26	Put	Bond Future	2,774.5500	2.7745	2,729.8700	2.7299	(1.610)	0	0	0
2017/11/07	R204	03/05/2018	7.10	Put	Bond Future	4,186.9300	4.1869	4,145.8000	4.1458	(0.982)	0	0	0
2017/11/07	R204	03/05/2018			Bond Future	7.6313	103.2387	7.5301	103.2993	(1.326)	0.0000	0.0000	0

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2017/11/07	R204	03/05/2018	7.09	Call	Bond Future	3,865.3100	3.8653	3,884.7700	3.8848	0.503	0	0	0
2017/11/07	R204	03/05/2018	7.09	Put	Bond Future	4,190.1300	4.1901	4,148.9900	4.1490	(0.982)	0	0	0
2017/11/07	R204	03/05/2018	7.10	Call	Bond Future	3,868.1300	3.8681	3,887.6000	3.8876	0.503	0	0	0
2017/11/07	R204	03/05/2018	7.08	Call	Bond Future	3,862.5000	3.8625	3,881.9400	3.8819	0.503	0	0	0
2017/11/07	R204	03/05/2018	7.08	Put	Bond Future	4,193.3400	4.1933	4,152.1800	4.1522	(0.982)	0	0	0
2017/11/07	R207	02/11/2017			Bond Future	7.7150	101.3297	7.7150	101.3297	0.000	0.0000	0.0000	0
2017/11/07	R207	01/02/2018	7.61	Put	Bond Future	835.5200	0.8355	690.1400	0.6901	(17.400)	0	0	0
2017/11/07	R207	01/02/2018	7.60	Call	Bond Future	66.6900	0.0667	99.7100	0.0997	49.513	0	0	0
2017/11/07	R207	01/02/2018			Bond Future	8.0459	99.0298	7.9433	99.2094	(1.275)	0.0000	0.0000	42,141
2017/11/07	R207	01/02/2018	7.61	Call	Bond Future	69.8000	0.0698	103.9400	0.1039	48.911	0	0	0
2017/11/07	R207	01/02/2018	7.60	Put	Bond Future	850.0600	0.8501	703.5600	0.7036	(17.234)	0	0	0
2017/11/07	R207	01/02/2018	7.62	Call	Bond Future	72.8900	0.0729	108.1500	0.1081	48.374	0	0	0
2017/11/07	R207	01/02/2018	7.62	Put	Bond Future	820.9600	0.8210	676.7000	0.6767	(17.572)	0	0	0
2017/11/07	R207	03/05/2018	7.57	Call	Bond Future	113.8200	0.1138	154.2800	0.1543	35.547	0	0	0
2017/11/07	R207	03/05/2018	7.56	Put	Bond Future	1,003.9500	1.0039	859.9900	0.8600	(14.339)	0	0	0
2017/11/07	R207	03/05/2018			Bond Future	8.1382	100.8713	8.0188	101.0548	(1.467)	0.0000	0.0000	0
2017/11/07	R207	03/05/2018	7.58	Call	Bond Future	117.3100	0.1173	158.6400	0.1586	35.231	0	0	0
2017/11/07	R207	03/05/2018	7.58	Put	Bond Future	979.5700	0.9796	837.3300	0.8373	(14.521)	0	0	0
2017/11/07	R207	03/05/2018	7.57	Put	Bond Future	991.6200	0.9916	848.5100	0.8485	(14.432)	0	0	0
2017/11/07	R207	03/05/2018	7.56	Call	Bond Future	110.6100	0.1106	150.2200	0.1502	35.811	0	0	0
2017/11/07	R208	02/11/2017			Bond Future	7.9600	97.1545	7.9600	97.1545	0.000	0.0000	0.0000	0
2017/11/07	R208	01/02/2018	7.85	Put	Bond Future	1,348.3500	1.3484	1,140.6300	1.1406	(15.405)	0	0	0
2017/11/07	R208	01/02/2018			Bond Future	8.3040	98.1522	8.2056	98.4134	(1.185)	0.0000	0.0000	34,887
2017/11/07	R208	01/02/2018	7.84	Call	Bond Future	130.9900	0.1310	182.9600	0.1830	39.675	0	0	0
2017/11/07	R208	01/02/2018	7.84	Put	Bond Future	1,370.1600	1.3702	1,160.9400	1.1609	(15.270)	0	0	0
2017/11/07	R208	01/02/2018	7.85	Call	Bond Future	136.0900	0.1361	189.5600	0.1896	39.290	0	0	0
2017/11/07	R208	01/02/2018	7.83	Call	Bond Future	126.0300	0.1260	176.5300	0.1765	40.070	0	0	0
2017/11/07	R208	01/02/2018	7.83	Put	Bond Future	1,392.1200	1.3921	1,181.4300	1.1814	(15.134)	0	0	0
2017/11/07	R208	03/05/2018	7.77	Call	Bond Future	194.9300	0.1949	252.5300	0.2525	29.549	0	0	0
2017/11/07	R208	03/05/2018			Bond Future	8.3789	96.5763	8.2707	96.8430	(1.291)	0.0000	0.0000	0
2017/11/07	R208	03/05/2018	7.77	Put	Bond Future	1,708.3700	1.7084	1,499.2700	1.4993	(12.240)	0	0	0
2017/11/07	R208	03/05/2018	7.78	Call	Bond Future	200.2500	0.2002	258.9900	0.2590	29.333	0	0	0
2017/11/07	R208	03/05/2018	7.79	Put	Bond Future	1,669.1400	1.6691	1,462.3600	1.4624	(12.388)	0	0	0
2017/11/07	R208	03/05/2018	7.78	Put	Bond Future	1,688.6000	1.6886	1,480.6400	1.4806	(12.316)	0	0	0
2017/11/07	R208	03/05/2018	7.79	Call	Bond Future	205.8700	0.2059	265.7900	0.2658	29.106	0	0	0
2017/11/07	R209	02/11/2017			Bond Future	9.8000	70.6480	9.8000	70.6480	0.000	0.0000	0.0000	0
2017/11/07	R209	01/02/2018	9.72	Call	Bond Future	781.1500	0.7811	965.4200	0.9654	23.590	0	0	0
2017/11/07	R209	01/02/2018	9.73	Call	Bond Future	799.6800	0.7997	987.0700	0.9871	23.433	0	0	0
2017/11/07	R209	01/02/2018	9.71	Put	Bond Future	3,432.2100	3.4322	3,000.3400	3.0003	(12.583)	0	0	0
2017/11/07	R209	01/02/2018	10.10	Call	Bond Future	1,714.8100	1.7148	2,025.4000	2.0254	18.112	0	0	0
2017/11/07	R209	01/02/2018	9.85	Call	Bond Future	1,049.2400	1.0492	1,275.5300	1.2755	21.567	0	0	0
2017/11/07	R209	01/02/2018	9.33	Call	Bond Future	270.5900	0.2706	352.8300	0.3528	30.393	0	0	220
2017/11/07	R209	01/02/2018	10.22	Put	Bond Future	1,546.3500	1.5463	1,283.4700	1.2835	(17.000)	0	0	739
2017/11/07	R209	01/02/2018			Bond Future	10.1296	70.2745	10.0311	70.8875	(0.973)	0.0000	0.0000	151,904
2017/11/07	R209	01/02/2018	9.73	Put	Bond Future	3,338.2100	3.3382	2,912.5600	2.9126	(12.751)	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
2017/11/07	R209	01/02/2018	9.71	Call	Bond Future	762.9100	0.7629	944.0800	0.9441	23.747	0	0	0
2017/11/07	R209	01/02/2018	9.59	Call	Bond Future	566.5700	0.5666	712.2200	0.7122	25.707	0	0	0
2017/11/07	R209	01/02/2018	9.59	Put	Bond Future	4,028.1700	4.0282	3,560.7800	3.5608	(11.603)	0	0	377
2017/11/07	R209	01/02/2018	9.88	Call	Bond Future	1,118.8500	1.1189	1,355.1500	1.3551	21.120	0	0	0
2017/11/07	R209	01/02/2018	9.88	Put	Bond Future	2,688.0300	2.6880	2,311.2900	2.3113	(14.015)	0	0	220
2017/11/07	R209	01/02/2018	9.72	Put	Bond Future	3,385.0200	3.3850	2,956.2500	2.9563	(12.667)	0	0	0
2017/11/07	R209	01/02/2018	10.10	Put	Bond Future	1,898.0500	1.8981	1,595.6000	1.5956	(15.935)	0	0	3,000
2017/11/07	R209	01/02/2018	9.85	Put	Bond Future	2,810.6800	2.8107	2,423.9300	2.4239	(13.760)	0	0	7,500
2017/11/07	R209	01/02/2018	9.33	Put	Bond Future	5,494.8300	5.4948	4,964.0300	4.9640	(9.660)	0	0	0
2017/11/07	R209	01/02/2018	10.22	Call	Bond Future	2,101.6100	2.1016	2,451.7700	2.4518	16.662	0	0	0
2017/11/07	R209	01/02/2018	10.00	Call	Bond Future	1,425.0500	1.4250	1,701.8900	1.7019	19.427	0	0	0
2017/11/07	R209	01/02/2018	10.00	Put	Bond Future	2,233.0600	2.2331	1,896.8600	1.8969	(15.056)	0	0	7,500
2017/11/07	R209	01/02/2018	9.32	Put	Bond Future	5,555.5700	5.5556	5,022.7400	5.0227	(9.591)	0	0	0
2017/11/07	R209	01/02/2018	9.32	Call	Bond Future	262.2500	0.2623	342.4600	0.3425	30.585	0	0	157
2017/11/07	R209	01/02/2018	9.87	Call	Bond Future	1,095.3300	1.0953	1,328.2900	1.3283	21.268	0	0	0
2017/11/07	R209	01/02/2018	9.87	Put	Bond Future	2,728.5100	2.7285	2,348.4300	2.3484	(13.930)	0	0	739
2017/11/07	R209	01/02/2018	9.52	Put	Bond Future	4,400.3000	4.4003	3,913.8500	3.9138	(11.055)	0	0	0
2017/11/07	R209	01/02/2018	9.52	Call	Bond Future	470.4000	0.4704	596.9900	0.5970	26.911	0	0	739
2017/11/07	R209	01/02/2018	9.89	Call	Bond Future	1,142.5500	1.1425	1,382.2000	1.3822	20.975	0	0	0
2017/11/07	R209	01/02/2018	9.89	Put	Bond Future	2,647.8200	2.6478	2,274.4300	2.2744	(14.102)	0	0	157
2017/11/07	R209	03/05/2018	10.00	Call	Bond Future	2,064.4200	2.0644	2,346.4100	2.3464	13.660	0	0	0
2017/11/07	R209	03/05/2018	9.85	Put	Bond Future	3,874.1900	3.8742	3,495.9000	3.4959	(9.764)	0	0	0
2017/11/07	R209	03/05/2018			Bond Future	10.2011	68.4320	10.0995	69.0569	(0.996)	0.0000	0.0000	0
2017/11/07	R209	03/05/2018	9.85	Call	Bond Future	1,678.1400	1.6781	1,924.7600	1.9248	14.696	0	0	0
2017/11/07	R209	03/05/2018	9.86	Call	Bond Future	1,702.4300	1.7024	1,951.4000	1.9514	14.624	0	0	0
2017/11/07	R209	03/05/2018	10.00	Put	Bond Future	3,309.3800	3.3094	2,966.4600	2.9665	(10.362)	0	0	5,000
2017/11/07	R209	03/05/2018	9.86	Put	Bond Future	3,834.4700	3.8345	3,458.5300	3.4585	(9.804)	0	0	0
2017/11/07	R209	03/05/2018	9.84	Call	Bond Future	1,654.0500	1.6541	1,898.3300	1.8983	14.769	0	0	0
2017/11/07	R209	03/05/2018	9.84	Put	Bond Future	3,914.2000	3.9142	3,533.5700	3.5336	(9.724)	0	0	0
2017/11/07	R209	01/11/2018	1,016.00	Call	Bond Future	67,015.1200	67.0151	67,664.1300	67.6641	0.968	0	0	0
2017/11/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R209	01/11/2018	9.34	Put	Bond Future	7,778.1800	7.7782	7,307.3900	7.3074	(6.053)	0	0	0
2017/11/07	R209	01/11/2018			Bond Future	10.3418	67.9030	10.2338	68.5520	(1.044)	0.0000	0.0000	0
2017/11/07	R209	01/11/2018	1,016.01	Call	Bond Future	67,015.1200	67.0151	67,664.1300	67.6641	0.968	0	0	0
2017/11/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R209	01/11/2018	1,015.99	Call	Bond Future	67,015.1100	67.0151	67,664.1200	67.6641	0.968	0	0	0
2017/11/07	R209	01/11/2018	9.34	Call	Bond Future	1,382.1700	1.3822	1,560.3900	1.5604	12.894	0	0	435
2017/11/07	R209	01/11/2018	10.57	Call	Bond Future	4,509.3200	4.5093	4,891.4800	4.8915	8.475	0	0	0
2017/11/07	R209	01/11/2018	10.57	Put	Bond Future	3,167.9800	3.1680	2,901.1300	2.9011	(8.423)	0	0	435
2017/11/07	R209	01/11/2018	9.94	Call	Bond Future	2,650.5400	2.6505	2,929.0700	2.9291	10.508	0	0	0
2017/11/07	R209	01/11/2018	9.94	Put	Bond Future	5,112.9000	5.1129	4,742.4200	4.7424	(7.246)	0	0	435
2017/11/07	R210	02/11/2017			Bond Future	183.5816	183.5816	183.5816	183.5816	0.000	0.0000	0.0000	0
2017/11/07	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R210	01/02/2018			Bond Future	186.9381	186.9381	186.9189	186.9189	(0.010)	0.0000	0.0000	2,159
2017/11/07	R210	01/02/2018	192.36	Put	Bond Future	5,421.8900	5.4219	5,441.1300	5.4411	0.355	0	0	0
2017/11/07	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/07	R210	01/02/2018	192.38	Put	Bond Future	5,441.8900	5.4419	5,461.1300	5.4611	0.354	0	0	0
2017/11/07	R210	01/02/2018	192.37	Put	Bond Future	5,431.8900	5.4319	5,451.1300	5.4511	0.354	0	0	0
2017/11/07	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R210	03/05/2018	191.44	Put	Bond Future	3,430.3500	3.4304	3,448.7400	3.4487	0.536	0	0	0
2017/11/07	R210	03/05/2018			Bond Future	188.0097	188.0097	187.9913	187.9913	(0.010)	0.0000	0.0000	0
2017/11/07	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R210	03/05/2018	191.46	Put	Bond Future	3,450.3500	3.4504	3,468.7400	3.4687	0.533	0	0	0
2017/11/07	R210	03/05/2018	191.45	Put	Bond Future	3,440.3500	3.4404	3,458.7400	3.4587	0.535	0	0	0
2017/11/07	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	02/11/2017			Bond Future	150.1992	150.1992	150.1992	150.1992	0.000	0.0000	0.0000	0
2017/11/07	R212	01/02/2018	154.71	Put	Bond Future	3,809.7600	3.8098	3,946.5200	3.9465	3.590	0	0	0
2017/11/07	R212	01/02/2018			Bond Future	150.9002	150.9002	150.7635	150.7635	(0.091)	0.0000	0.0000	4,869
2017/11/07	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	01/02/2018	154.70	Put	Bond Future	3,799.7600	3.7998	3,936.5200	3.9365	3.599	0	0	0
2017/11/07	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	01/02/2018	154.69	Put	Bond Future	3,789.7600	3.7898	3,926.5200	3.9265	3.609	0	0	0
2017/11/07	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	03/05/2018			Bond Future	153.7227	153.7227	153.5843	153.5843	(0.090)	0.0000	0.0000	0
2017/11/07	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	03/05/2018	154.28	Put	Bond Future	557.3300	0.5573	695.6700	0.6957	24.822	0	0	0
2017/11/07	R212	03/05/2018	154.30	Put	Bond Future	577.3300	0.5773	715.6700	0.7157	23.962	0	0	0
2017/11/07	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/07	R212	03/05/2018	154.29	Put	Bond Future	567.3300	0.5673	705.6700	0.7057	24.384	0	0	0
2017/11/07	R213	02/11/2017			Bond Future	9.5950	82.0176	9.5950	82.0176	0.000	0.0000	0.0000	0
2017/11/07	R213	01/02/2018	9.42	Call	Bond Future	579.1800	0.5792	721.1200	0.7211	24.507	0	0	0
2017/11/07	R213	01/02/2018	9.41	Put	Bond Future	3,826.2200	3.8262	3,387.0100	3.3870	(11.479)	0	0	0
2017/11/07	R213	01/02/2018			Bond Future	9.9269	81.8993	9.8331	82.4777	(0.945)	0.0000	0.0000	58,189
2017/11/07	R213	01/02/2018	9.43	Call	Bond Future	594.2300	0.5942	738.9000	0.7389	24.346	0	0	0
2017/11/07	R213	01/02/2018	9.43	Put	Bond Future	3,726.5200	3.7265	3,292.7700	3.2928	(11.640)	0	0	0
2017/11/07	R213	01/02/2018	9.42	Put	Bond Future	3,776.2500	3.7763	3,339.7700	3.3398	(11.559)	0	0	0
2017/11/07	R213	01/02/2018	9.41	Call	Bond Future	564.2900	0.5643	703.5000	0.7035	24.670	0	0	0
2017/11/07	R213	03/05/2018	9.57	Put	Bond Future	4,091.8500	4.0919	3,712.9500	3.7130	(9.260)	0	0	0
2017/11/07	R213	03/05/2018	9.56	Call	Bond Future	1,397.1200	1.3971	1,605.8000	1.6058	14.936	0	0	0
2017/11/07	R213	03/05/2018			Bond Future	10.0021	79.8728	9.9050	80.4626	(0.971)	0.0000	0.0000	0
2017/11/07	R213	03/05/2018	9.57	Call	Bond Future	1,419.1000	1.4191	1,630.0000	1.6300	14.862	0	0	0
2017/11/07	R213	03/05/2018	9.56	Put	Bond Future	4,133.2000	4.1332	3,752.0800	3.7521	(9.221)	0	0	0
2017/11/07	R213	03/05/2018	9.58	Call	Bond Future	1,441.2900	1.4413	1,654.4200	1.6544	14.787	0	0	0
2017/11/07	R213	03/05/2018	9.58	Put	Bond Future	4,050.7900	4.0508	3,674.1200	3.6741	(9.299)	0	0	0
2017/11/07	R214	02/11/2017			Bond Future	9.9300	70.2679	9.9300	70.2679	0.000	0.0000	0.0000	0
2017/11/07	R214	01/02/2018	9.84	Call	Bond Future	809.4900	0.8095	996.5200	0.9965	23.105	0	0	0
2017/11/07	R214	01/02/2018			Bond Future	10.2671	69.8012	10.1685	70.4327	(0.960)	0.0000	0.0000	50,369
2017/11/07	R214	01/02/2018	9.82	Call	Bond Future	771.6300	0.7716	952.3800	0.9524	23.424	0	0	0
2017/11/07	R214	01/02/2018	9.82	Put	Bond Future	3,714.5700	3.7146	3,263.8900	3.2639	(12.133)	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
2017/11/07	R214	01/02/2018	9.84	Put	Bond Future	3,616.3000	3.6163	3,171.9000	3.1719	(12.289)	0	0	0
2017/11/07	R214	01/02/2018	9.83	Call	Bond Future	790.4100	0.7904	974.2900	0.9743	23.264	0	0	0
2017/11/07	R214	01/02/2018	9.83	Put	Bond Future	3,665.2300	3.6652	3,217.6800	3.2177	(12.211)	0	0	0
2017/11/07	R214	03/05/2018	9.99	Put	Bond Future	4,001.3000	4.0013	3,613.6100	3.6136	(9.689)	0	0	0
2017/11/07	R214	03/05/2018			Bond Future	10.3373	67.8033	10.2356	68.4469	(0.983)	0.0000	0.0000	0
2017/11/07	R214	03/05/2018	9.98	Call	Bond Future	1,735.3700	1.7354	1,988.8600	1.9889	14.607	0	0	0
2017/11/07	R214	03/05/2018	9.98	Put	Bond Future	4,043.2500	4.0432	3,653.1600	3.6532	(9.648)	0	0	0
2017/11/07	R214	03/05/2018	9.99	Call	Bond Future	1,759.7800	1.7598	2,015.6700	2.0157	14.541	0	0	0
2017/11/07	R214	03/05/2018	9.97	Call	Bond Future	1,711.1500	1.7112	1,962.2600	1.9623	14.675	0	0	0
2017/11/07	R214	03/05/2018	9.97	Put	Bond Future	4,085.5000	4.0855	3,693.0300	3.6930	(9.606)	0	0	0
2017/11/07	R248	02/11/2017			Bond Future	9.9900	89.8527	9.9900	89.8527	0.000	0.0000	0.0000	0
2017/11/07	R248	01/02/2018	9.90	Put	Bond Future	4,643.9700	4.6440	4,084.7200	4.0847	(12.042)	0	0	0
2017/11/07	R248	01/02/2018	9.89	Call	Bond Future	1,048.0700	1.0481	1,283.3100	1.2833	22.445	0	0	0
2017/11/07	R248	01/02/2018			Bond Future	10.3296	89.2799	10.2308	90.0783	(0.956)	0.0000	0.0000	103,556
2017/11/07	R248	01/02/2018	9.90	Call	Bond Future	1,072.0300	1.0720	1,311.1500	1.3112	22.305	0	0	0
2017/11/07	R248	01/02/2018	9.89	Put	Bond Future	4,706.3100	4.7063	4,143.1800	4.1432	(11.965)	0	0	0
2017/11/07	R248	01/02/2018	9.91	Call	Bond Future	1,096.3600	1.0964	1,339.3700	1.3394	22.165	0	0	0
2017/11/07	R248	01/02/2018	9.91	Put	Bond Future	4,582.1600	4.5822	4,026.8000	4.0268	(12.120)	0	0	0
2017/11/07	R248	03/05/2018	10.06	Call	Bond Future	2,359.8000	2.3598	2,688.1100	2.6881	13.913	0	0	0
2017/11/07	R248	03/05/2018	10.05	Put	Bond Future	5,199.7900	5.1998	4,711.2900	4.7113	(9.395)	0	0	0
2017/11/07	R248	03/05/2018			Bond Future	10.4023	86.5033	10.3004	87.3171	(0.980)	0.0000	0.0000	0
2017/11/07	R248	03/05/2018	10.07	Call	Bond Future	2,392.1000	2.3921	2,723.3700	2.7234	13.849	0	0	0
2017/11/07	R248	03/05/2018	10.07	Put	Bond Future	5,096.7200	5.0967	4,614.1400	4.6141	(9.468)	0	0	0
2017/11/07	R248	03/05/2018	10.06	Put	Bond Future	5,148.1800	5.1482	4,662.6400	4.6626	(9.431)	0	0	0
2017/11/07	R248	03/05/2018	10.05	Call	Bond Future	2,327.5100	2.3275	2,652.8600	2.6529	13.978	0	0	0

Total

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