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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2017 TO 08/11/2017

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
2017/11/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	2025	01/02/2018	133.89	Put	Bond Future	4,270.4200	4.2704	4,309.5100	4.3095	0.915	0	0	0
2017/11/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	01/02/2018			Bond Future	129.6196	129.6196	129.5805	129.5805	(0.030)	0.0000	0.0000	1,070
2017/11/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	01/02/2018	133.88	Put	Bond Future	4,260.4200	4.2604	4,299.5100	4.2995	0.918	0	0	0
2017/11/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	01/02/2018	133.90	Put	Bond Future	4,280.4200	4.2804	4,319.5100	4.3195	0.913	0	0	0
2017/11/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	03/05/2018	133.20	Put	Bond Future	1,155.1500	1.1552	1,194.9100	1.1949	3.442	0	0	0
2017/11/08	2025	03/05/2018			Bond Future	132.0449	132.0449	132.0051	132.0051	(0.030)	0.0000	0.0000	0
2017/11/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	03/05/2018	133.22	Put	Bond Future	1,175.1500	1.1752	1,214.9100	1.2149	3.383	0	0	0
2017/11/08	2025	03/05/2018	133.21	Put	Bond Future	1,165.1500	1.1652	1,204.9100	1.2049	3.412	0	0	0
2017/11/08	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	02/08/2018			Bond Future	134.5417	134.5417	134.5010	134.5010	(0.030)	0.0000	0.0000	0
2017/11/08	2025	02/08/2018	136.65	Put	Bond Future	2,108.3400	2.1083	2,149.0000	2.1490	1.929	0	0	0
2017/11/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2025	02/08/2018	136.67	Put	Bond Future	2,128.3400	2.1283	2,169.0000	2.1690	1.910	0	0	0
2017/11/08	2025	02/08/2018	136.66	Put	Bond Future	2,118.3400	2.1183	2,159.0000	2.1590	1.919	0	0	0
2017/11/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2029	01/02/2018			Bond Future	100.1786	100.1786	100.1496	100.1496	(0.029)	0.0000	0.0000	1,370
2017/11/08	2029	03/05/2018			Bond Future	101.0350	101.0350	101.0055	101.0055	(0.029)	0.0000	0.0000	0
2017/11/08	2029	02/08/2018			Bond Future	102.9795	102.9795	102.9493	102.9493	(0.029)	0.0000	0.0000	0
2017/11/08	2030	01/02/2018	9.39	Put	Bond Future	2,281.3000	2.2813	2,792.1200	2.7921	22.392	0	0	0
2017/11/08	2030	01/02/2018			Bond Future	9.7409	87.9747	9.8212	87.4639	0.824	0.0000	0.0000	63,877
2017/11/08	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	01/02/2018	9.38	Put	Bond Future	2,347.5000	2.3475	2,858.3200	2.8583	21.760	0	0	0
2017/11/08	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	01/02/2018	9.37	Put	Bond Future	2,413.7600	2.4138	2,924.5800	2.9246	21.163	0	0	0
2017/11/08	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	03/05/2018			Bond Future	9.8190	89.6111	9.9022	89.0911	0.847	0.0000	0.0000	0
2017/11/08	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	03/05/2018	9.49	Put	Bond Future	2,099.3600	2.0994	2,619.4300	2.6194	24.773	0	0	0
2017/11/08	2030	03/05/2018	9.51	Put	Bond Future	1,969.7900	1.9698	2,489.8600	2.4899	26.402	0	0	0
2017/11/08	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	03/05/2018	9.50	Put	Bond Future	2,034.5400	2.0345	2,554.6100	2.5546	25.562	0	0	0
2017/11/08	2030	02/08/2018	9.46	Put	Bond Future	2,748.4100	2.7484	3,278.7800	3.2788	19.297	0	0	0
2017/11/08	2030	02/08/2018			Bond Future	9.8964	87.3076	9.9828	86.7772	0.873	0.0000	0.0000	0

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2017/11/08	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2030	02/08/2018	9.45	Put	Bond Future	2,812.7500	2.8127	3,343.1200	3.3431	18.856	0	0	0
2017/11/08	2030	02/08/2018	9.47	Put	Bond Future	2,684.1200	2.6841	3,214.4900	3.2145	19.760	0	0	0
2017/11/08	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2032	01/02/2018	9.56	Call	Bond Future	868.7100	0.8687	767.3800	0.7674	(11.664)	0	0	0
2017/11/08	2032	01/02/2018	9.55	Put	Bond Future	3,560.1700	3.5602	4,004.3100	4.0043	12.475	0	0	0
2017/11/08	2032	01/02/2018	9.20	Call	Bond Future	325.0800	0.3251	286.4800	0.2865	(11.874)	0	0	7,500
2017/11/08	2032	01/02/2018	9.45	Put	Bond Future	4,089.0300	4.0890	4,554.1300	4.5541	11.374	0	0	0
2017/11/08	2032	01/02/2018	9.40	Put	Bond Future	4,368.5600	4.3686	4,843.0400	4.8430	10.861	0	0	0
2017/11/08	2032	01/02/2018			Bond Future	9.9392	90.2169	10.0193	89.6737	0.805	0.0000	0.0000	42,246
2017/11/08	2032	01/02/2018	9.57	Call	Bond Future	889.5000	0.8895	786.0400	0.7860	(11.631)	0	0	0
2017/11/08	2032	01/02/2018	9.57	Put	Bond Future	3,459.2800	3.4593	3,899.0400	3.8990	12.712	0	0	0
2017/11/08	2032	01/02/2018	9.30	Put	Bond Future	4,956.2700	4.9563	5,447.2800	5.4473	9.907	0	0	0
2017/11/08	2032	01/02/2018	9.30	Call	Bond Future	438.4000	0.4384	386.1900	0.3862	(11.909)	0	0	7,800
2017/11/08	2032	01/02/2018	9.56	Put	Bond Future	3,509.5900	3.5096	3,951.4800	3.9515	12.591	0	0	0
2017/11/08	2032	01/02/2018	9.55	Call	Bond Future	848.1100	0.8481	749.0300	0.7490	(11.682)	0	0	0
2017/11/08	2032	01/02/2018	9.20	Put	Bond Future	5,579.7200	5.5797	6,084.3400	6.0843	9.044	0	0	0
2017/11/08	2032	01/02/2018	9.45	Call	Bond Future	660.7700	0.6608	582.6500	0.5827	(11.823)	0	0	750
2017/11/08	2032	01/02/2018	9.40	Call	Bond Future	579.1500	0.5791	510.4100	0.5104	(11.869)	0	0	6,800
2017/11/08	2032	03/05/2018	9.70	Call	Bond Future	1,847.1900	1.8472	1,730.7100	1.7307	(6.306)	0	0	0
2017/11/08	2032	03/05/2018	9.71	Put	Bond Future	3,966.5300	3.9665	4,401.1900	4.4012	10.958	0	0	0
2017/11/08	2032	03/05/2018			Bond Future	10.0166	87.7381	10.0994	87.1852	0.826	0.0000	0.0000	0
2017/11/08	2032	03/05/2018	9.70	Put	Bond Future	4,009.4000	4.0094	4,445.8500	4.4458	10.886	0	0	0
2017/11/08	2032	03/05/2018	9.71	Call	Bond Future	1,873.7800	1.8738	1,755.5100	1.7555	(6.312)	0	0	0
2017/11/08	2032	03/05/2018	9.72	Call	Bond Future	1,900.6000	1.9006	1,780.5200	1.7805	(6.318)	0	0	0
2017/11/08	2032	03/05/2018	9.72	Put	Bond Future	3,923.9600	3.9240	4,356.8100	4.3568	11.031	0	0	0
2017/11/08	2032	02/08/2018	9.66	Put	Bond Future	5,161.3000	5.1613	5,629.9200	5.6299	9.079	0	0	0
2017/11/08	2032	02/08/2018	9.67	Call	Bond Future	2,272.8900	2.2729	2,176.1900	2.1762	(4.254)	0	0	0
2017/11/08	2032	02/08/2018			Bond Future	10.0907	89.4048	10.1764	88.8409	0.850	0.0000	0.0000	0
2017/11/08	2032	02/08/2018	9.68	Call	Bond Future	2,298.7300	2.2987	2,200.6400	2.2006	(4.267)	0	0	0
2017/11/08	2032	02/08/2018	9.68	Put	Bond Future	5,074.7000	5.0747	5,540.5300	5.5405	9.179	0	0	0
2017/11/08	2032	02/08/2018	9.66	Call	Bond Future	2,246.9300	2.2469	2,151.6300	2.1516	(4.241)	0	0	0
2017/11/08	2032	02/08/2018	9.67	Put	Bond Future	5,118.0200	5.1180	5,585.2400	5.5852	9.129	0	0	0
2017/11/08	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	01/02/2018			Bond Future	103.9435	103.9435	103.9139	103.9139	(0.028)	0.0000	0.0000	5,283
2017/11/08	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	01/02/2018	109.64	Put	Bond Future	5,696.5100	5.6965	5,726.1200	5.7261	0.520	0	0	0
2017/11/08	2033	01/02/2018	109.66	Put	Bond Future	5,716.5100	5.7165	5,746.1200	5.7461	0.518	0	0	0
2017/11/08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	01/02/2018	109.65	Put	Bond Future	5,706.5100	5.7065	5,736.1200	5.7361	0.519	0	0	0
2017/11/08	2033	03/05/2018	107.71	Put	Bond Future	2,910.1000	2.9101	2,940.3500	2.9404	1.039	0	0	0
2017/11/08	2033	03/05/2018			Bond Future	104.7999	104.7999	104.7697	104.7697	(0.029)	0.0000	0.0000	0
2017/11/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	03/05/2018	107.70	Put	Bond Future	2,900.1000	2.9001	2,930.3500	2.9304	1.043	0	0	0
2017/11/08	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	03/05/2018	107.69	Put	Bond Future	2,890.1000	2.8901	2,920.3500	2.9204	1.047	0	0	0
2017/11/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	02/08/2018			Bond Future	106.8168	106.8168	106.7860	106.7860	(0.029)	0.0000	0.0000	0
2017/11/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	02/08/2018	109.92	Put	Bond Future	3,103.1800	3.1032	3,134.0300	3.1340	0.994	0	0	0
2017/11/08	2033	02/08/2018	109.94	Put	Bond Future	3,123.1800	3.1232	3,154.0300	3.1540	0.988	0	0	0
2017/11/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2033	02/08/2018	109.93	Put	Bond Future	3,113.1800	3.1132	3,144.0300	3.1440	0.991	0	0	0
2017/11/08	2037	01/02/2018	9.82	Put	Bond Future	3,753.9900	3.7540	4,184.4900	4.1845	11.468	0	0	0
2017/11/08	2037	01/02/2018			Bond Future	10.1667	86.2389	10.2467	85.6482	0.787	0.0000	0.0000	52,960
2017/11/08	2037	01/02/2018	9.82	Call	Bond Future	1,118.8900	1.1189	958.7500	0.9588	(14.312)	0	0	0
2017/11/08	2037	01/02/2018	9.81	Put	Bond Future	3,806.9800	3.8070	4,240.8500	4.2408	11.397	0	0	0
2017/11/08	2037	01/02/2018	9.83	Call	Bond Future	1,144.1200	1.1441	980.7200	0.9807	(14.282)	0	0	0
2017/11/08	2037	01/02/2018	9.83	Put	Bond Future	3,701.4700	3.7015	4,128.7100	4.1287	11.542	0	0	0
2017/11/08	2037	01/02/2018	9.81	Call	Bond Future	1,094.0200	1.0940	937.2500	0.9372	(14.330)	0	0	0
2017/11/08	2037	03/05/2018	9.99	Call	Bond Future	2,302.0500	2.3021	2,136.9600	2.1370	(7.171)	0	0	0
2017/11/08	2037	03/05/2018	9.97	Put	Bond Future	4,288.7300	4.2887	4,728.9700	4.7290	10.265	0	0	0
2017/11/08	2037	03/05/2018			Bond Future	10.2445	87.8429	10.3271	87.2417	0.806	0.0000	0.0000	0
2017/11/08	2037	03/05/2018	9.99	Put	Bond Future	4,197.9800	4.1980	4,634.1600	4.6342	10.390	0	0	0
2017/11/08	2037	03/05/2018	9.97	Call	Bond Future	2,241.0700	2.2411	2,080.0400	2.0800	(7.185)	0	0	0
2017/11/08	2037	03/05/2018	9.98	Put	Bond Future	4,243.3000	4.2433	4,681.5200	4.6815	10.327	0	0	0
2017/11/08	2037	03/05/2018	9.98	Call	Bond Future	2,271.5600	2.2716	2,108.5100	2.1085	(7.178)	0	0	0
2017/11/08	2037	02/08/2018	9.96	Put	Bond Future	5,438.6000	5.4386	5,908.6600	5.9087	8.643	0	0	0
2017/11/08	2037	02/08/2018	9.95	Call	Bond Future	2,733.0500	2.7331	2,591.5000	2.5915	(5.179)	0	0	0
2017/11/08	2037	02/08/2018			Bond Future	10.3218	85.2555	10.4072	84.6423	0.828	0.0000	0.0000	0
2017/11/08	2037	02/08/2018	9.96	Call	Bond Future	2,762.8300	2.7628	2,619.6700	2.6197	(5.182)	0	0	0
2017/11/08	2037	02/08/2018	9.95	Put	Bond Future	5,484.6200	5.4846	5,956.2900	5.9563	8.600	0	0	0
2017/11/08	2037	02/08/2018	9.97	Call	Bond Future	2,792.5200	2.7925	2,647.7500	2.6477	(5.184)	0	0	0
2017/11/08	2037	02/08/2018	9.97	Put	Bond Future	5,392.5900	5.3926	5,861.0400	5.8610	8.687	0	0	0
2017/11/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	01/02/2018	136.95	Put	Bond Future	11,705.3900	11.7054	11,540.7500	11.5408	(1.407)	0	0	0
2017/11/08	2038	01/02/2018			Bond Future	125.2446	125.2446	125.4092	125.4092	0.131	0.0000	0.0000	18,785
2017/11/08	2038	01/02/2018	136.94	Put	Bond Future	11,695.3900	11.6954	11,530.7500	11.5308	(1.408)	0	0	0
2017/11/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	01/02/2018	136.93	Put	Bond Future	11,685.3900	11.6854	11,520.7500	11.5208	(1.409)	0	0	0
2017/11/08	2038	03/05/2018	132.28	Put	Bond Future	4,691.9600	4.6920	4,524.3300	4.5243	(3.573)	0	0	0
2017/11/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	03/05/2018			Bond Future	127.5880	127.5880	127.7557	127.7557	0.131	0.0000	0.0000	0
2017/11/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	03/05/2018	132.27	Put	Bond Future	4,681.9600	4.6820	4,514.3300	4.5143	(3.580)	0	0	0
2017/11/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	03/05/2018	132.29	Put	Bond Future	4,701.9600	4.7020	4,534.3300	4.5343	(3.565)	0	0	0
2017/11/08	2038	02/08/2018	134.55	Put	Bond Future	4,556.4500	4.5564	4,385.7400	4.3857	(3.747)	0	0	0
2017/11/08	2038	02/08/2018			Bond Future	129.9935	129.9935	130.1643	130.1643	0.131	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
2017/11/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	02/08/2018	134.54	Put	Bond Future	4,546.4500	4.5464	4,375.7400	4.3757	(3.755)	0	0	0
2017/11/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2038	02/08/2018	134.53	Put	Bond Future	4,536.4500	4.5364	4,365.7400	4.3657	(3.763)	0	0	0
2017/11/08	2040	01/02/2018	9.89	Call	Bond Future	1,147.0900	1.1471	1,004.2400	1.0042	(12.453)	0	0	0
2017/11/08	2040	01/02/2018			Bond Future	10.2625	89.2068	10.3424	88.5800	0.779	0.0000	0.0000	25,950
2017/11/08	2040	01/02/2018	9.87	Call	Bond Future	1,097.3000	1.0973	959.8300	0.9598	(12.528)	0	0	0
2017/11/08	2040	01/02/2018	9.87	Put	Bond Future	4,281.8200	4.2818	4,771.1900	4.7712	11.429	0	0	0
2017/11/08	2040	01/02/2018	9.88	Put	Bond Future	4,223.1700	4.2232	4,709.8500	4.7099	11.524	0	0	0
2017/11/08	2040	01/02/2018	9.89	Put	Bond Future	4,164.8600	4.1649	4,648.8500	4.6488	11.621	0	0	0
2017/11/08	2040	01/02/2018	9.88	Call	Bond Future	1,122.0900	1.1221	981.9300	0.9819	(12.491)	0	0	0
2017/11/08	2040	03/05/2018	10.08	Put	Bond Future	4,582.3800	4.5824	5,033.3800	5.0334	9.842	0	0	0
2017/11/08	2040	03/05/2018			Bond Future	10.3409	90.8662	10.4234	90.2280	0.798	0.0000	0.0000	0
2017/11/08	2040	03/05/2018	10.07	Call	Bond Future	2,481.4600	2.4815	2,296.9200	2.2969	(7.437)	0	0	0
2017/11/08	2040	03/05/2018	10.07	Put	Bond Future	4,630.0600	4.6301	5,083.7000	5.0837	9.798	0	0	0
2017/11/08	2040	03/05/2018	10.08	Call	Bond Future	2,514.6100	2.5146	2,327.4300	2.3274	(7.444)	0	0	0
2017/11/08	2040	03/05/2018	10.06	Call	Bond Future	2,448.3200	2.4483	2,266.8900	2.2669	(7.410)	0	0	0
2017/11/08	2040	03/05/2018	10.06	Put	Bond Future	4,677.8600	4.6779	5,134.6100	5.1346	9.764	0	0	0
2017/11/08	2040	02/08/2018	10.04	Call	Bond Future	2,986.6200	2.9866	2,784.9600	2.7850	(6.752)	0	0	0
2017/11/08	2040	02/08/2018	10.03	Put	Bond Future	6,021.1600	6.0212	6,473.2800	6.4733	7.509	0	0	0
2017/11/08	2040	02/08/2018			Bond Future	10.4188	88.0858	10.5042	87.4349	0.819	0.0000	0.0000	0
2017/11/08	2040	02/08/2018	10.05	Call	Bond Future	3,019.2000	3.0192	2,814.8700	2.8149	(6.768)	0	0	0
2017/11/08	2040	02/08/2018	10.05	Put	Bond Future	5,924.1500	5.9241	6,370.6600	6.3707	7.537	0	0	0
2017/11/08	2040	02/08/2018	10.04	Put	Bond Future	5,972.5000	5.9725	6,421.6800	6.4217	7.521	0	0	0
2017/11/08	2040	02/08/2018	10.03	Call	Bond Future	2,954.2400	2.9542	2,755.5200	2.7555	(6.727)	0	0	0
2017/11/08	2044	01/02/2018	9.90	Put	Bond Future	4,259.1900	4.2592	4,744.3500	4.7444	11.391	0	0	0
2017/11/08	2044	01/02/2018	9.89	Call	Bond Future	1,122.4200	1.1224	978.9800	0.9790	(12.780)	0	0	0
2017/11/08	2044	01/02/2018			Bond Future	10.2802	86.3572	10.3602	85.7259	0.778	0.0000	0.0000	17,728
2017/11/08	2044	01/02/2018	9.90	Call	Bond Future	1,147.5800	1.1476	1,001.4000	1.0014	(12.738)	0	0	0
2017/11/08	2044	01/02/2018	9.89	Put	Bond Future	4,318.4700	4.3185	4,806.3700	4.8064	11.298	0	0	0
2017/11/08	2044	01/02/2018	9.91	Call	Bond Future	1,173.1100	1.1731	1,024.1700	1.0242	(12.696)	0	0	0
2017/11/08	2044	01/02/2018	9.91	Put	Bond Future	4,200.4300	4.2004	4,682.8300	4.6828	11.485	0	0	0
2017/11/08	2044	03/05/2018	10.10	Call	Bond Future	2,570.8600	2.5709	2,370.8000	2.3708	(7.782)	0	0	0
2017/11/08	2044	03/05/2018	10.09	Put	Bond Future	4,665.7400	4.6657	5,111.2400	5.1112	9.548	0	0	0
2017/11/08	2044	03/05/2018			Bond Future	10.3560	87.9634	10.4385	87.3208	0.797	0.0000	0.0000	0
2017/11/08	2044	03/05/2018	10.11	Call	Bond Future	2,604.8700	2.6049	2,401.9000	2.4019	(7.792)	0	0	0
2017/11/08	2044	03/05/2018	10.11	Put	Bond Future	4,570.3100	4.5703	5,010.0000	5.0100	9.621	0	0	0
2017/11/08	2044	03/05/2018	10.10	Put	Bond Future	4,617.8400	4.6178	5,060.4400	5.0604	9.585	0	0	0
2017/11/08	2044	03/05/2018	10.09	Call	Bond Future	2,537.1000	2.5371	2,339.9400	2.3399	(7.771)	0	0	0
2017/11/08	2044	02/08/2018	10.07	Call	Bond Future	3,093.2100	3.0932	2,874.2700	2.8743	(7.078)	0	0	0
2017/11/08	2044	02/08/2018			Bond Future	10.4312	85.2531	10.5165	84.5977	0.818	0.0000	0.0000	0
2017/11/08	2044	02/08/2018	10.05	Call	Bond Future	3,027.4500	3.0275	2,814.1100	2.8141	(7.047)	0	0	0
2017/11/08	2044	02/08/2018	10.05	Put	Bond Future	6,064.8400	6.0648	6,506.8900	6.5069	7.289	0	0	0
2017/11/08	2044	02/08/2018	10.07	Put	Bond Future	5,966.6800	5.9667	6,403.1300	6.4031	7.315	0	0	0
2017/11/08	2044	02/08/2018	10.06	Call	Bond Future	3,060.2300	3.0602	2,844.2400	2.8442	(7.058)	0	0	0

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2017/11/08	2044	02/08/2018	10.06	Put	Bond Future	6,015.6000	6.0156	6,455.0000	6.4550	7.304	0	0	0
2017/11/08	2046	01/02/2018	132.92	Put	Bond Future	10,513.9700	10.5140	10,548.9900	10.5490	0.333	0	0	0
2017/11/08	2046	01/02/2018			Bond Future	122.4060	122.4060	122.3710	122.3710	(0.029)	0.0000	0.0000	21,197
2017/11/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	01/02/2018	132.91	Put	Bond Future	10,503.9700	10.5040	10,538.9900	10.5390	0.333	0	0	0
2017/11/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	01/02/2018	132.90	Put	Bond Future	10,493.9700	10.4940	10,528.9900	10.5290	0.334	0	0	0
2017/11/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	03/05/2018			Bond Future	123.0964	123.0964	123.0612	123.0612	(0.029)	0.0000	0.0000	0
2017/11/08	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	03/05/2018	127.93	Put	Bond Future	4,833.5600	4.8336	4,868.7900	4.8688	0.729	0	0	0
2017/11/08	2046	03/05/2018	127.95	Put	Bond Future	4,853.5600	4.8536	4,888.7900	4.8888	0.726	0	0	0
2017/11/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	03/05/2018	127.94	Put	Bond Future	4,843.5600	4.8436	4,878.7900	4.8788	0.727	0	0	0
2017/11/08	2046	02/08/2018	128.78	Put	Bond Future	3,314.3300	3.3143	3,350.6000	3.3506	1.094	0	0	0
2017/11/08	2046	02/08/2018			Bond Future	125.4657	125.4657	125.4294	125.4294	(0.029)	0.0000	0.0000	0
2017/11/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2046	02/08/2018	128.77	Put	Bond Future	3,304.3300	3.3043	3,340.6000	3.3406	1.098	0	0	0
2017/11/08	2046	02/08/2018	128.79	Put	Bond Future	3,324.3300	3.3243	3,360.6000	3.3606	1.091	0	0	0
2017/11/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	01/02/2018	140.23	Put	Bond Future	12,212.3100	12.2123	12,815.5800	12.8156	4.940	0	0	0
2017/11/08	2050	01/02/2018			Bond Future	128.0177	128.0177	127.4144	127.4144	(0.471)	0.0000	0.0000	22,903
2017/11/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	01/02/2018	140.25	Put	Bond Future	12,232.3100	12.2323	12,835.5800	12.8356	4.932	0	0	0
2017/11/08	2050	01/02/2018	140.24	Put	Bond Future	12,222.3100	12.2223	12,825.5800	12.8256	4.936	0	0	0
2017/11/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	03/05/2018	135.62	Put	Bond Future	5,206.8100	5.2068	5,821.4800	5.8215	11.805	0	0	0
2017/11/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	03/05/2018			Bond Future	130.4132	130.4132	129.7985	129.7985	(0.471)	0.0000	0.0000	0
2017/11/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	03/05/2018	135.61	Put	Bond Future	5,196.8100	5.1968	5,811.4800	5.8115	11.828	0	0	0
2017/11/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	03/05/2018	135.63	Put	Bond Future	5,216.8100	5.2168	5,831.4800	5.8315	11.782	0	0	0
2017/11/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	02/08/2018	137.54	Put	Bond Future	6,350.2600	6.3503	6,976.7900	6.9768	9.866	0	0	0
2017/11/08	2050	02/08/2018	137.52	Put	Bond Future	6,330.2600	6.3303	6,956.7900	6.9568	9.897	0	0	0
2017/11/08	2050	02/08/2018			Bond Future	131.1897	131.1897	130.5632	130.5632	(0.478)	0.0000	0.0000	0
2017/11/08	2050	02/08/2018	137.53	Put	Bond Future	6,340.2600	6.3403	6,966.7900	6.9668	9.882	0	0	0
2017/11/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	AL37	01/02/2018			Index Future	556.5860	556.5860	555.0520	555.0520	(0.276)	0.0000	0.0000	0
2017/11/08	AL37	03/05/2018			Index Future	566.9420	566.9420	565.3810	565.3810	(0.275)	0.0000	0.0000	0
2017/11/08	AL37	02/08/2018			Index Future	577.7130	577.7130	576.1190	576.1190	(0.276)	0.0000	0.0000	0
2017/11/08	AL7T	01/02/2018			Index Future	633.0630	633.0630	630.1990	630.1990	(0.452)	0.0000	0.0000	0
2017/11/08	AL7T	03/05/2018			Index Future	644.8420	644.8420	641.9250	641.9250	(0.452)	0.0000	0.0000	0
2017/11/08	AL7T	02/08/2018			Index Future	657.0930	657.0930	654.1170	654.1170	(0.453)	0.0000	0.0000	0
2017/11/08	ALBI	01/02/2018			Index Future	569.5830	569.5830	566.4250	566.4250	(0.554)	0.0000	0.0000	774
2017/11/08	ALBI	03/05/2018			Index Future	580.1800	580.1800	576.9650	576.9650	(0.554)	0.0000	0.0000	0
2017/11/08	ALBI	02/08/2018			Index Future	591.2030	591.2030	587.9230	587.9230	(0.555)	0.0000	0.0000	0
2017/11/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	EL28	01/02/2018			Bond Future	128.6832	128.6832	128.6528	128.6528	(0.024)	0.0000	0.0000	0
2017/11/08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	EL28	01/02/2018	132.29	Put	Bond Future	3,606.7900	3.6068	3,637.2000	3.6372	0.843	0	0	0
2017/11/08	EL28	01/02/2018	132.31	Put	Bond Future	3,626.7900	3.6268	3,657.2000	3.6572	0.838	0	0	0
2017/11/08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	EL28	01/02/2018	132.30	Put	Bond Future	3,616.7900	3.6168	3,647.2000	3.6472	0.841	0	0	0
2017/11/08	EL28	03/05/2018	133.20	Put	Bond Future	3,868.5200	3.8685	3,899.5100	3.8995	0.801	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	
2017/11/08	EL28	03/05/2018			Bond Future	129.3315		129.3315	129.3005	129.3005	(0.024)	0.0000	0.0000	0
2017/11/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	03/05/2018	133.19	Put	Bond Future	3,858.5200	3.8585	3,889.5100	3.8895	0.803	0	0	0	
2017/11/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	03/05/2018	133.18	Put	Bond Future	3,848.5200	3.8485	3,879.5100	3.8795	0.805	0	0	0	
2017/11/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	02/08/2018			Bond Future	131.8207		131.8207	131.7890	131.7890	(0.024)	0.0000	0.0000	0
2017/11/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	02/08/2018	134.93	Put	Bond Future	3,109.3500	3.1094	3,141.0500	3.1411	1.020	0	0	0	
2017/11/08	EL28	02/08/2018	134.95	Put	Bond Future	3,129.3500	3.1294	3,161.0500	3.1611	1.013	0	0	0	
2017/11/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	EL28	02/08/2018	134.94	Put	Bond Future	3,119.3500	3.1194	3,151.0500	3.1511	1.016	0	0	0	
2017/11/08	ES33	01/02/2018	11.00	Put	Bond Future	1,660.0700	1.6601	2,108.9000	2.1089	27.037	0	0	0	
2017/11/08	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	01/02/2018			Bond Future	11.2853	75.4742	11.3641	75.0254	0.698	0.0000	0.0000	9,466	
2017/11/08	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	01/02/2018	10.99	Put	Bond Future	1,719.3000	1.7193	2,168.1300	2.1681	26.105	0	0	0	
2017/11/08	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	01/02/2018	11.01	Put	Bond Future	1,600.9200	1.6009	2,049.7500	2.0497	28.036	0	0	0	
2017/11/08	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	03/05/2018	11.20	Put	Bond Future	1,156.3400	1.1563	1,613.1800	1.6132	39.507	0	0	0	
2017/11/08	ES33	03/05/2018			Bond Future	11.4032	73.0868	11.4848	72.6299	0.716	0.0000	0.0000	0	
2017/11/08	ES33	03/05/2018	11.22	Put	Bond Future	1,041.2700	1.0413	1,498.1100	1.4981	43.873	0	0	0	
2017/11/08	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	03/05/2018	11.21	Put	Bond Future	1,098.7700	1.0988	1,555.6100	1.5556	41.577	0	0	0	
2017/11/08	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	02/08/2018	11.15	Put	Bond Future	2,083.6500	2.0837	2,549.5600	2.5496	22.360	0	0	0	
2017/11/08	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	02/08/2018			Bond Future	11.5188	74.4751	11.6034	74.0092	0.735	0.0000	0.0000	0	
2017/11/08	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	02/08/2018	11.14	Put	Bond Future	2,141.4000	2.1414	2,607.3100	2.6073	21.757	0	0	0	
2017/11/08	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	ES33	02/08/2018	11.16	Put	Bond Future	2,025.9600	2.0260	2,491.8700	2.4919	22.997	0	0	0	
2017/11/08	ES42	01/02/2018			Bond Future	11.5112	77.9812	11.5901	77.4798	0.686	0.0000	0.0000	7,957	
2017/11/08	ES42	03/05/2018			Bond Future	11.6304	75.1706	11.7123	74.6602	0.704	0.0000	0.0000	0	
2017/11/08	ES42	02/08/2018			Bond Future	11.7454	76.5985	11.8304	76.0780	0.723	0.0000	0.0000	0	
2017/11/08	GOVI	01/02/2018	581.04	Put	GOVI	132,220.0000	13.2220	164,060.0000	16.4060	24.081	0	0	0	
2017/11/08	GOVI	01/02/2018			GOVI	567.8180	567.8180	564.6340	564.6340	(0.561)	0.0000	0.0000	794	
2017/11/08	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	GOVI	01/02/2018	581.03	Put	GOVI	132,120.0000	13.2120	163,960.0000	16.3960	24.099	0	0	0	
2017/11/08	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/08	GOVI	01/02/2018	581.02	Put	GOVI	132,020.0000	13.2020	163,860.0000	16.3860	24.118	0	0	0	
2017/11/08	GOVI	03/05/2018	590.29	Call	GOVI	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
2017/11/08	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	GOVI	03/05/2018			GOVI	578.3820	578.3820	575.1410	575.1410	(0.560)	0.0000	0.0000	0
2017/11/08	GOVI	03/05/2018	590.27	Put	GOVI	118,880.0000	11.8880	151,290.0000	15.1290	27.263	0	0	0
2017/11/08	GOVI	03/05/2018	590.29	Put	GOVI	119,080.0000	11.9080	151,490.0000	15.1490	27.217	0	0	0
2017/11/08	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	GOVI	03/05/2018	590.28	Put	GOVI	118,980.0000	11.8980	151,390.0000	15.1390	27.240	0	0	0
2017/11/08	GOVI	02/08/2018	605.72	Put	GOVI	163,500.0000	16.3500	196,560.0000	19.6560	20.220	0	0	0
2017/11/08	GOVI	02/08/2018			GOVI	589.3700	589.3700	586.0640	586.0640	(0.561)	0.0000	0.0000	0
2017/11/08	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	GOVI	02/08/2018	605.71	Put	GOVI	163,400.0000	16.3400	196,460.0000	19.6460	20.233	0	0	0
2017/11/08	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	GOVI	02/08/2018	605.70	Put	GOVI	163,300.0000	16.3300	196,360.0000	19.6360	20.245	0	0	0
2017/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/08	IGOV	01/02/2018			Index Future	250.4820	250.4820	250.3690	250.3690	(0.045)	0.0000	0.0000	872
2017/11/08	IGOV	03/05/2018			Index Future	255.1690	255.1690	255.0540	255.0540	(0.045)	0.0000	0.0000	272
2017/11/08	IGOV	02/08/2018			Index Future	260.0800	260.0800	259.9630	259.9630	(0.045)	0.0000	0.0000	0
2017/11/08	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/08	IS01	15/03/2018			Interest Rate Swap	99.7105	99.7105	99.7137	99.7137	0.003	0.0000	0.0000	0
2017/11/08	IS01	21/06/2018			Interest Rate Swap	99.9048	99.9048	99.9225	99.9225	0.018	0.0000	0.0000	0
2017/11/08	IS01	20/09/2018			Interest Rate Swap	100.1309	100.1309	100.1683	100.1683	0.037	0.0000	0.0000	0
2017/11/08	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/08	IS02	16/03/2018			Interest Rate Swap	98.9942	98.9942	98.9975	98.9975	0.003	0.0000	0.0000	0
2017/11/08	IS02	15/06/2018			Interest Rate Swap	98.5920	98.5920	98.6091	98.6091	0.017	0.0000	0.0000	0
2017/11/08	IS02	21/09/2018			Interest Rate Swap	98.6004	98.6004	98.6381	98.6381	0.038	0.0000	0.0000	0
2017/11/08	IS02	21/12/2018			Interest Rate Swap	99.0900	99.0900	99.1500	99.1500	0.061	0.0000	0.0000	0
2017/11/08	IS02	15/03/2019			Interest Rate Swap	99.5725	99.5725	99.6501	99.6501	0.078	0.0000	0.0000	0
2017/11/08	IS02	21/06/2019			Interest Rate Swap	100.0702	100.0702	100.1704	100.1704	0.100	0.0000	0.0000	0
2017/11/08	IS02	20/09/2019			Interest Rate Swap	100.5847	100.5847	100.7028	100.7028	0.117	0.0000	0.0000	0
2017/11/08	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	IS05	17/12/2020			Interest Rate Swap	97.3540	97.3540	97.5463	97.5463	0.198	0.0000	0.0000	0
2017/11/08	IS05	16/03/2021			Interest Rate Swap	96.6801	96.6801	96.8849	96.8849	0.212	0.0000	0.0000	0
2017/11/08	IS05	15/06/2021			Interest Rate Swap	95.9753	95.9753	96.1921	96.1921	0.226	0.0000	0.0000	0
2017/11/08	IS05	21/09/2021			Interest Rate Swap	96.2478	96.2478	96.4760	96.4760	0.237	0.0000	0.0000	0
2017/11/08	IS05	21/12/2021			Interest Rate Swap	98.5248	98.5248	98.7605	98.7605	0.239	0.0000	0.0000	51
2017/11/08	IS05	15/03/2022			Interest Rate Swap	98.7612	98.7612	99.0044	99.0044	0.246	0.0000	0.0000	0
2017/11/08	IS05	21/06/2022			Interest Rate Swap	100.0527	100.0527	100.3033	100.3033	0.250	0.0000	0.0000	0
2017/11/08	IS05	20/09/2022			Interest Rate Swap	102.3328	102.3328	102.5885	102.5885	0.250	0.0000	0.0000	0
2017/11/08	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	IS10	17/12/2025			Interest Rate Swap	97.7915	97.7915	98.1201	98.1201	0.336	0.0000	0.0000	0
2017/11/08	IS10	16/03/2026			Interest Rate Swap	94.8953	94.8953	95.2342	95.2342	0.357	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
2017/11/08	IS10	15/06/2026			Interest Rate Swap	93.7116	93.7116	94.0582	94.0582	0.370	0.0000	0.0000	0
2017/11/08	IS10	21/09/2026			Interest Rate Swap	95.8767	95.8767	96.2234	96.2234	0.362	0.0000	0.0000	0
2017/11/08	IS10	21/12/2026			Interest Rate Swap	99.6292	99.6292	99.9692	99.9692	0.341	0.0000	0.0000	0
2017/11/08	IS10	15/03/2027			Interest Rate Swap	98.2686	98.2686	98.6117	98.6117	0.349	0.0000	0.0000	0
2017/11/08	IS10	21/06/2027			Interest Rate Swap	100.3328	100.3328	100.6702	100.6702	0.336	0.0000	0.0000	0
2017/11/08	IS10	20/09/2027			Interest Rate Swap	104.0150	104.0150	104.3420	104.3420	0.314	0.0000	0.0000	0
2017/11/08	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/08	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/08	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/08	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/08	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/08	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/08	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/08	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/08	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/08	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/08	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/08	R023	01/02/2018	8.33	Put	Bond Future	1,442.0000	1.4420	1,672.8000	1.6728	16.006	0	0	0
2017/11/08	R023	01/02/2018			Bond Future	8.5598	100.1250	8.6369	99.8203	0.901	0.0000	0.0000	61,158
2017/11/08	R023	01/02/2018	8.32	Call	Bond Future	513.1300	0.5131	441.3200	0.4413	(13.995)	0	0	0
2017/11/08	R023	01/02/2018	8.32	Put	Bond Future	1,467.8200	1.4678	1,700.6900	1.7007	15.865	0	0	0
2017/11/08	R023	01/02/2018	8.33	Call	Bond Future	527.3600	0.5274	453.4800	0.4535	(14.009)	0	0	0
2017/11/08	R023	01/02/2018	8.31	Call	Bond Future	499.3500	0.4994	429.2200	0.4292	(14.044)	0	0	0
2017/11/08	R023	01/02/2018	8.31	Put	Bond Future	1,494.1100	1.4941	1,728.6600	1.7287	15.698	0	0	0
2017/11/08	R023	03/05/2018	8.27	Call	Bond Future	702.6200	0.7026	639.8900	0.6399	(8.928)	0	0	0
2017/11/08	R023	03/05/2018			Bond Future	8.6219	98.0579	8.7038	97.7479	0.950	0.0000	0.0000	0
2017/11/08	R023	03/05/2018	8.27	Put	Bond Future	2,048.9400	2.0489	2,296.2100	2.2962	12.068	0	0	0
2017/11/08	R023	03/05/2018	8.28	Call	Bond Future	716.4200	0.7164	652.0400	0.6520	(8.986)	0	0	0
2017/11/08	R023	03/05/2018	8.29	Put	Bond Future	1,999.3400	1.9993	2,243.7900	2.2438	12.227	0	0	0
2017/11/08	R023	03/05/2018	8.28	Put	Bond Future	2,024.1700	2.0242	2,269.7900	2.2698	12.134	0	0	0
2017/11/08	R023	03/05/2018	8.29	Call	Bond Future	730.1400	0.7301	664.5900	0.6646	(8.978)	0	0	0
2017/11/08	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R035	01/02/2018	9.73	Put	Bond Future	2,836.5200	2.8365	3,428.6500	3.4287	20.875	0	0	0
2017/11/08	R035	01/02/2018			Bond Future	10.1021	94.0005	10.1820	93.4083	0.791	0.0000	0.0000	53,126
2017/11/08	R035	01/02/2018	9.75	Put	Bond Future	2,680.6200	2.6806	3,272.7500	3.2727	22.089	0	0	0
2017/11/08	R035	01/02/2018	9.73	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
2017/11/08	R035	01/02/2018	9.74	Put	Bond Future	2,758.5200	2.7585	3,350.6500	3.3506	21.465	0	0	0
2017/11/08	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R035	03/05/2018	9.91	Put	Bond Future	2,000.2800	2.0003	2,603.0000	2.6030	30.132	0	0	0
2017/11/08	R035	03/05/2018			Bond Future	10.1779	91.2489	10.2605	90.6461	0.811	0.0000	0.0000	0
2017/11/08	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R035	03/05/2018	9.90	Put	Bond Future	2,076.2400	2.0762	2,678.9600	2.6790	29.029	0	0	0
2017/11/08	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R035	03/05/2018	9.89	Put	Bond Future	2,152.2900	2.1523	2,755.0100	2.7550	28.004	0	0	0
2017/11/08	R186	01/02/2018	8.96	Call	Bond Future	882.8600	0.8829	760.2400	0.7602	(13.889)	0	0	0
2017/11/08	R186	01/02/2018	9.00	Call	Bond Future	972.2000	0.9722	837.6000	0.8376	(13.845)	0	0	0
2017/11/08	R186	01/02/2018	9.25	Call	Bond Future	1,661.8800	1.6619	1,445.9100	1.4459	(12.996)	0	0	0
2017/11/08	R186	01/02/2018	8.50	Put	Bond Future	5,067.8500	5.0679	5,539.5100	5.5395	9.307	0	0	0
2017/11/08	R186	01/02/2018			Bond Future	9.2507	108.7831	9.3316	108.2787	0.874	0.0000	0.0000	117,177
2017/11/08	R186	01/02/2018	7.75	Put	Bond Future	9,969.6800	9.9697	10,475.0200	10.4750	5.069	0	0	0
2017/11/08	R186	01/02/2018	7.75	Call	Bond Future	7.9800	0.0080	8.8900	0.0089	11.404	0	0	1,460
2017/11/08	R186	01/02/2018	8.50	Call	Bond Future	230.3800	0.2304	197.6100	0.1976	(14.224)	0	0	1,460
2017/11/08	R186	01/02/2018	8.97	Call	Bond Future	904.7100	0.9047	779.0100	0.7790	(13.894)	0	0	0
2017/11/08	R186	01/02/2018	8.96	Put	Bond Future	2,722.7900	2.7228	3,104.6000	3.1046	14.023	0	0	0
2017/11/08	R186	01/02/2018	9.00	Put	Bond Future	2,556.5000	2.5565	2,926.3300	2.9263	14.466	0	0	6,200
2017/11/08	R186	01/02/2018	8.75	Put	Bond Future	3,699.3600	3.6994	4,134.2900	4.1343	11.757	0	0	775
2017/11/08	R186	01/02/2018	9.25	Put	Bond Future	1,666.3800	1.6664	1,954.8400	1.9548	17.311	0	0	775
2017/11/08	R186	01/02/2018	8.97	Put	Bond Future	2,680.6600	2.6807	3,059.3900	3.0594	14.128	0	0	0
2017/11/08	R186	01/02/2018	8.98	Call	Bond Future	926.9200	0.9269	798.2800	0.7983	(13.878)	0	0	0
2017/11/08	R186	01/02/2018	8.98	Put	Bond Future	2,638.9300	2.6389	3,014.7200	3.0147	14.240	0	0	0
2017/11/08	R186	01/02/2018	8.75	Call	Bond Future	504.3000	0.5043	434.8000	0.4348	(13.781)	0	0	0
2017/11/08	R186	03/05/2018	8.91	Put	Bond Future	3,854.4300	3.8544	4,296.2000	4.2962	11.461	0	0	0
2017/11/08	R186	03/05/2018	8.92	Call	Bond Future	1,294.3200	1.2943	1,221.2000	1.2212	(5.649)	0	0	0
2017/11/08	R186	03/05/2018			Bond Future	9.3265	110.8068	9.4110	110.2934	0.905	0.0000	0.0000	0
2017/11/08	R186	03/05/2018	8.93	Call	Bond Future	1,315.9900	1.3160	1,241.3300	1.2413	(5.673)	0	0	0
2017/11/08	R186	03/05/2018	8.93	Put	Bond Future	3,771.4300	3.7714	4,210.1400	4.2101	11.632	0	0	0
2017/11/08	R186	03/05/2018	8.91	Call	Bond Future	1,273.1700	1.2732	1,201.5700	1.2016	(5.624)	0	0	0
2017/11/08	R186	03/05/2018	8.92	Put	Bond Future	3,812.6500	3.8126	4,252.9000	4.2529	11.547	0	0	0
2017/11/08	R197	01/02/2018	301.68	Put	Bond Future	4,591.0700	4.5911	4,683.3500	4.6833	2.010	0	0	0
2017/11/08	R197	01/02/2018			Bond Future	297.0889	297.0889	296.9967	296.9967	(0.031)	0.0000	0.0000	2,350
2017/11/08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R197	01/02/2018	301.67	Put	Bond Future	4,581.0700	4.5811	4,673.3500	4.6733	2.014	0	0	0
2017/11/08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R197	01/02/2018	301.66	Put	Bond Future	4,571.0700	4.5711	4,663.3500	4.6633	2.019	0	0	0
2017/11/08	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R197	03/05/2018			Bond Future	302.6477	302.6477	302.5538	302.5538	(0.031)	0.0000	0.0000	0
2017/11/08	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R197	03/05/2018	304.44	Put	Bond Future	1,792.3200	1.7923	1,886.2000	1.8862	5.238	0	0	0
2017/11/08	R197	03/05/2018	304.46	Put	Bond Future	1,812.3200	1.8123	1,906.2000	1.9062	5.180	0	0	0
2017/11/08	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/08	R197	03/05/2018	304.45	Put	Bond Future	1,802.3200	1.8023	1,896.2000	1.8962	5.209	0	0	0
2017/11/08	R202	01/02/2018	249.07	Call	Bond Future	62.3600	0.0624	58.2900	0.0583	(6.527)	0	0	0
2017/11/08	R202	01/02/2018	249.06	Put	Bond Future	11,352.2400	11.3522	11,418.3600	11.4184	0.582	0	0	0
2017/11/08	R202	01/02/2018			Bond Future	237.7704	237.7704	237.7002	237.7002	(0.030)	0.0000	0.0000	22,922
2017/11/08	R202	01/02/2018	249.08	Call	Bond Future	62.1000	0.0621	58.0300	0.0580	(6.554)	0	0	0
2017/11/08	R202	01/02/2018	249.08	Put	Bond Future	11,371.7100	11.3717	11,437.8500	11.4379	0.582	0	0	0
2017/11/08	R202	01/02/2018	249.07	Put	Bond Future	11,361.9700	11.3620	11,428.1100	11.4281	0.582	0	0	0
2017/11/08	R202	01/02/2018	249.06	Call	Bond Future	62.6300	0.0626	58.5400	0.0585	(6.530)	0	0	0
2017/11/08	R202	03/05/2018	247.48	Put	Bond Future	6,608.4300	6.6084	6,653.0200	6.6530	0.675	0	0	0
2017/11/08	R202	03/05/2018	247.47	Call	Bond Future	1,350.4500	1.3504	1,323.4600	1.3235	(1.999)	0	0	0
2017/11/08	R202	03/05/2018			Bond Future	242.2194	242.2194	242.1479	242.1479	(0.030)	0.0000	0.0000	0
2017/11/08	R202	03/05/2018	247.48	Call	Bond Future	1,347.8500	1.3478	1,320.9000	1.3209	(1.999)	0	0	0
2017/11/08	R202	03/05/2018	247.47	Put	Bond Future	6,601.0300	6.6010	6,645.5800	6.6456	0.675	0	0	0
2017/11/08	R202	03/05/2018	247.49	Call	Bond Future	1,345.2600	1.3453	1,318.3400	1.3183	(2.001)	0	0	0
2017/11/08	R202	03/05/2018	247.49	Put	Bond Future	6,615.8400	6.6158	6,660.4600	6.6605	0.674	0	0	0
2017/11/08	R204	01/02/2018	7.27	Call	Bond Future	2,513.4800	2.5135	44.6200	0.0446	(98.225)	0	0	0
2017/11/08	R204	01/02/2018			Bond Future	7.5243	101.4128	7.6136	101.3385	1.187	0.0000	0.0000	41,951
2017/11/08	R204	01/02/2018	7.25	Call	Bond Future	2,505.5600	2.5056	40.8700	0.0409	(98.369)	0	0	0
2017/11/08	R204	01/02/2018	7.25	Put	Bond Future	2,734.2700	2.7343	343.8700	0.3439	(87.424)	0	0	0
2017/11/08	R204	01/02/2018	7.27	Put	Bond Future	2,725.4800	2.7255	330.9100	0.3309	(87.859)	0	0	0
2017/11/08	R204	01/02/2018	7.26	Call	Bond Future	2,509.5200	2.5095	42.7200	0.0427	(98.298)	0	0	0
2017/11/08	R204	01/02/2018	7.26	Put	Bond Future	2,729.8700	2.7299	337.3600	0.3374	(87.642)	0	0	0
2017/11/08	R204	03/05/2018	7.10	Put	Bond Future	4,145.8000	4.1458	376.1200	0.3761	(90.928)	0	0	0
2017/11/08	R204	03/05/2018			Bond Future	7.5301	103.2993	7.6558	103.2241	1.670	0.0000	0.0000	0
2017/11/08	R204	03/05/2018	7.09	Call	Bond Future	3,884.7700	3.8848	41.4900	0.0415	(98.932)	0	0	0
2017/11/08	R204	03/05/2018	7.09	Put	Bond Future	4,148.9900	4.1490	380.9700	0.3810	(90.818)	0	0	0
2017/11/08	R204	03/05/2018	7.10	Call	Bond Future	3,887.6000	3.8876	42.6600	0.0427	(98.903)	0	0	0
2017/11/08	R204	03/05/2018	7.08	Call	Bond Future	3,881.9400	3.8819	40.1500	0.0401	(98.966)	0	0	0
2017/11/08	R204	03/05/2018	7.08	Put	Bond Future	4,152.1800	4.1522	385.6500	0.3856	(90.712)	0	0	0
2017/11/08	R207	01/02/2018	7.61	Put	Bond Future	690.1400	0.6901	819.9700	0.8200	18.812	0	0	0
2017/11/08	R207	01/02/2018	7.60	Call	Bond Future	99.7100	0.0997	75.1900	0.0752	(24.591)	0	0	0
2017/11/08	R207	01/02/2018			Bond Future	7.9433	99.2094	8.0321	99.0540	1.118	0.0000	0.0000	42,141
2017/11/08	R207	01/02/2018	7.61	Call	Bond Future	103.9400	0.1039	78.4100	0.0784	(24.562)	0	0	0
2017/11/08	R207	01/02/2018	7.60	Put	Bond Future	703.5600	0.7036	834.4000	0.8344	18.597	0	0	0
2017/11/08	R207	01/02/2018	7.62	Call	Bond Future	108.1500	0.1081	81.7300	0.0817	(24.429)	0	0	0
2017/11/08	R207	01/02/2018	7.62	Put	Bond Future	676.7000	0.6767	805.6400	0.8056	19.054	0	0	0
2017/11/08	R207	03/05/2018	7.57	Call	Bond Future	154.2800	0.1543	128.8900	0.1289	(16.457)	0	0	0
2017/11/08	R207	03/05/2018	7.56	Put	Bond Future	859.9900	0.8600	993.0500	0.9931	15.472	0	0	0
2017/11/08	R207	03/05/2018			Bond Future	8.0188	101.0548	8.1215	100.8970	1.280	0.0000	0.0000	0
2017/11/08	R207	03/05/2018	7.58	Call	Bond Future	158.6400	0.1586	132.6100	0.1326	(16.408)	0	0	0
2017/11/08	R207	03/05/2018	7.58	Put	Bond Future	837.3300	0.8373	969.1400	0.9691	15.742	0	0	0
2017/11/08	R207	03/05/2018	7.57	Put	Bond Future	848.5100	0.8485	980.9600	0.9810	15.610	0	0	0
2017/11/08	R207	03/05/2018	7.56	Call	Bond Future	150.2200	0.1502	125.4400	0.1254	(16.496)	0	0	0
2017/11/08	R208	01/02/2018	7.85	Put	Bond Future	1,140.6300	1.1406	1,308.7000	1.3087	14.735	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
2017/11/08	R208	01/02/2018			Bond Future	8.2056	98.4134	8.2848	98.2031	0.965	0.0000	0.0000	34,887
2017/11/08	R208	01/02/2018	7.84	Call	Bond Future	182.9600	0.1830	141.9100	0.1419	(22.437)	0	0	0
2017/11/08	R208	01/02/2018	7.84	Put	Bond Future	1,160.9400	1.1609	1,330.2100	1.3302	14.580	0	0	0
2017/11/08	R208	01/02/2018	7.85	Call	Bond Future	189.5600	0.1896	147.3100	0.1473	(22.288)	0	0	0
2017/11/08	R208	01/02/2018	7.83	Call	Bond Future	176.5300	0.1765	136.5300	0.1365	(22.659)	0	0	0
2017/11/08	R208	01/02/2018	7.83	Put	Bond Future	1,181.4300	1.1814	1,351.7500	1.3518	14.416	0	0	0
2017/11/08	R208	03/05/2018	7.77	Call	Bond Future	252.5300	0.2525	214.0700	0.2141	(15.230)	0	0	0
2017/11/08	R208	03/05/2018			Bond Future	8.2707	96.8430	8.3574	96.6291	1.048	0.0000	0.0000	0
2017/11/08	R208	03/05/2018	7.77	Put	Bond Future	1,499.2700	1.4993	1,674.6700	1.6747	11.699	0	0	0
2017/11/08	R208	03/05/2018	7.78	Call	Bond Future	258.9900	0.2590	219.7000	0.2197	(15.170)	0	0	0
2017/11/08	R208	03/05/2018	7.79	Put	Bond Future	1,462.3600	1.4624	1,635.6700	1.6357	11.851	0	0	0
2017/11/08	R208	03/05/2018	7.78	Put	Bond Future	1,480.6400	1.4806	1,655.2100	1.6552	11.790	0	0	0
2017/11/08	R208	03/05/2018	7.79	Call	Bond Future	265.7900	0.2658	225.2400	0.2252	(15.256)	0	0	0
2017/11/08	R209	01/02/2018	9.72	Call	Bond Future	965.4200	0.9654	850.6100	0.8506	(11.892)	0	0	0
2017/11/08	R209	01/02/2018	9.73	Call	Bond Future	987.0700	0.9871	869.9700	0.8700	(11.863)	0	0	0
2017/11/08	R209	01/02/2018	9.71	Put	Bond Future	3,000.3400	3.0003	3,386.2900	3.3863	12.864	0	0	0
2017/11/08	R209	01/02/2018	10.10	Call	Bond Future	2,025.4000	2.0254	1,800.9900	1.8010	(11.080)	0	0	0
2017/11/08	R209	01/02/2018	9.85	Call	Bond Future	1,275.5300	1.2755	1,125.1600	1.1252	(11.789)	0	0	0
2017/11/08	R209	01/02/2018	9.33	Call	Bond Future	352.8300	0.3528	308.1800	0.3082	(12.655)	0	0	220
2017/11/08	R209	01/02/2018	10.22	Put	Bond Future	1,283.4700	1.2835	1,524.2500	1.5243	18.760	0	0	739
2017/11/08	R209	01/02/2018			Bond Future	10.0311	70.8875	10.1111	70.3890	0.798	0.0000	0.0000	151,981
2017/11/08	R209	01/02/2018	9.73	Put	Bond Future	2,912.5600	2.9126	3,293.9600	3.2940	13.095	0	0	0
2017/11/08	R209	01/02/2018	9.71	Call	Bond Future	944.0800	0.9441	831.5300	0.8315	(11.922)	0	0	0
2017/11/08	R209	01/02/2018	9.59	Call	Bond Future	712.2200	0.7122	625.0900	0.6251	(12.234)	0	0	0
2017/11/08	R209	01/02/2018	9.59	Put	Bond Future	3,560.7800	3.5608	3,972.1500	3.9721	11.553	0	0	377
2017/11/08	R209	01/02/2018	9.88	Call	Bond Future	1,355.1500	1.3551	1,195.7500	1.1958	(11.763)	0	0	0
2017/11/08	R209	01/02/2018	9.88	Put	Bond Future	2,311.2900	2.3113	2,650.3900	2.6504	14.671	0	0	220
2017/11/08	R209	01/02/2018	9.72	Put	Bond Future	2,956.2500	2.9563	3,339.9400	3.3399	12.979	0	0	0
2017/11/08	R209	01/02/2018	10.10	Put	Bond Future	1,595.6000	1.5956	1,869.6900	1.8697	17.178	0	0	3,000
2017/11/08	R209	01/02/2018	9.85	Put	Bond Future	2,423.9300	2.4239	2,772.0600	2.7721	14.362	0	0	7,500
2017/11/08	R209	01/02/2018	9.33	Put	Bond Future	4,964.0300	4.9640	5,417.8800	5.4179	9.143	0	0	0
2017/11/08	R209	01/02/2018	10.22	Call	Bond Future	2,451.7700	2.4518	2,194.0500	2.1941	(10.512)	0	0	0
2017/11/08	R209	01/02/2018	10.00	Call	Bond Future	1,701.8900	1.7019	1,505.4000	1.5054	(11.545)	0	0	0
2017/11/08	R209	01/02/2018	10.00	Put	Bond Future	1,896.8600	1.8969	2,198.8700	2.1989	15.922	0	0	7,500
2017/11/08	R209	01/02/2018	9.32	Put	Bond Future	5,022.7400	5.0227	5,477.8700	5.4779	9.061	0	0	0
2017/11/08	R209	01/02/2018	9.32	Call	Bond Future	342.4600	0.3425	299.0900	0.2991	(12.664)	0	0	157
2017/11/08	R209	01/02/2018	9.87	Call	Bond Future	1,328.2900	1.3283	1,171.8700	1.1719	(11.776)	0	0	0
2017/11/08	R209	01/02/2018	9.87	Put	Bond Future	2,348.4300	2.3484	2,690.5100	2.6905	14.566	0	0	739
2017/11/08	R209	01/02/2018	9.52	Put	Bond Future	3,913.8500	3.9138	4,338.4200	4.3384	10.848	0	0	0
2017/11/08	R209	01/02/2018	9.52	Call	Bond Future	596.9900	0.5970	523.0600	0.5231	(12.384)	0	0	739
2017/11/08	R209	01/02/2018	9.89	Call	Bond Future	1,382.2000	1.3822	1,219.8000	1.2198	(11.749)	0	0	0
2017/11/08	R209	01/02/2018	9.89	Put	Bond Future	2,274.4300	2.2744	2,610.5300	2.6105	14.777	0	0	157
2017/11/08	R209	03/05/2018	10.00	Call	Bond Future	2,346.4100	2.3464	2,175.8600	2.1759	(7.269)	0	0	0
2017/11/08	R209	03/05/2018	9.85	Put	Bond Future	3,495.9000	3.4959	3,868.9400	3.8689	10.671	0	0	0
2017/11/08	R209	03/05/2018			Bond Future	10.0995	69.0569	10.1819	68.5494	0.816	0.0000	0.0000	0
2017/11/08	R209	03/05/2018	9.85	Call	Bond Future	1,924.7600	1.9248	1,790.2900	1.7903	(6.986)	0	0	0
2017/11/08	R209	03/05/2018	9.86	Call	Bond Future	1,951.4000	1.9514	1,814.6200	1.8146	(7.009)	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
2017/11/08	R209	03/05/2018	10.00	Put	Bond Future	2,966.4600	2.9665	3,303.4200	3.3034	11.359	0	0	5,000
2017/11/08	R209	03/05/2018	9.86	Put	Bond Future	3,458.5300	3.4585	3,829.2600	3.8293	10.719	0	0	0
2017/11/08	R209	03/05/2018	9.84	Call	Bond Future	1,898.3300	1.8983	1,766.1500	1.7662	(6.963)	0	0	0
2017/11/08	R209	03/05/2018	9.84	Put	Bond Future	3,533.5700	3.5336	3,908.9000	3.9089	10.622	0	0	0
2017/11/08	R209	01/11/2018	1,016.00	Call	Bond Future	67,664.1300	67.6641	67,136.7600	67.1368	(0.779)	0	0	0
2017/11/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R209	01/11/2018	9.34	Put	Bond Future	7,307.3900	7.3074	7,755.5600	7.7556	6.133	0	0	0
2017/11/08	R209	01/11/2018			Bond Future	10.2338	68.5520	10.3214	68.0246	0.856	0.0000	0.0000	0
2017/11/08	R209	01/11/2018	1,016.01	Call	Bond Future	67,664.1300	67.6641	67,136.7600	67.1368	(0.779)	0	0	0
2017/11/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R209	01/11/2018	1,015.99	Call	Bond Future	67,664.1200	67.6641	67,136.7500	67.1368	(0.779)	0	0	0
2017/11/08	R209	01/11/2018	9.34	Call	Bond Future	1,560.3900	1.5604	1,481.1900	1.4812	(5.076)	0	0	435
2017/11/08	R209	01/11/2018	10.57	Call	Bond Future	4,891.4800	4.8915	4,608.7200	4.6087	(5.781)	0	0	0
2017/11/08	R209	01/11/2018	10.57	Put	Bond Future	2,901.1300	2.9011	3,145.7400	3.1457	8.432	0	0	435
2017/11/08	R209	01/11/2018	9.94	Call	Bond Future	2,929.0700	2.9291	2,760.7400	2.7607	(5.747)	0	0	0
2017/11/08	R209	01/11/2018	9.94	Put	Bond Future	4,742.4200	4.7424	5,101.4600	5.1015	7.571	0	0	435
2017/11/08	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R210	01/02/2018			Bond Future	186.9189	186.9189	186.8635	186.8635	(0.030)	0.0000	0.0000	2,159
2017/11/08	R210	01/02/2018	192.36	Put	Bond Future	5,441.1300	5.4411	5,496.5200	5.4965	1.018	0	0	0
2017/11/08	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R210	01/02/2018	192.38	Put	Bond Future	5,461.1300	5.4611	5,516.5200	5.5165	1.014	0	0	0
2017/11/08	R210	01/02/2018	192.37	Put	Bond Future	5,451.1300	5.4511	5,506.5200	5.5065	1.016	0	0	0
2017/11/08	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R210	03/05/2018	191.44	Put	Bond Future	3,448.7400	3.4487	3,505.0600	3.5051	1.633	0	0	0
2017/11/08	R210	03/05/2018			Bond Future	187.9913	187.9913	187.9349	187.9349	(0.030)	0.0000	0.0000	0
2017/11/08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R210	03/05/2018	191.46	Put	Bond Future	3,468.7400	3.4687	3,525.0600	3.5251	1.624	0	0	0
2017/11/08	R210	03/05/2018	191.45	Put	Bond Future	3,458.7400	3.4587	3,515.0600	3.5151	1.628	0	0	0
2017/11/08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	01/02/2018	154.71	Put	Bond Future	3,946.5200	3.9465	3,993.4500	3.9935	1.189	0	0	0
2017/11/08	R212	01/02/2018			Bond Future	150.7635	150.7635	150.7166	150.7166	(0.031)	0.0000	0.0000	4,869
2017/11/08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	01/02/2018	154.70	Put	Bond Future	3,936.5200	3.9365	3,983.4500	3.9835	1.192	0	0	0
2017/11/08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	01/02/2018	154.69	Put	Bond Future	3,926.5200	3.9265	3,973.4500	3.9735	1.195	0	0	0
2017/11/08	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	03/05/2018			Bond Future	153.5843	153.5843	153.5366	153.5366	(0.031)	0.0000	0.0000	0
2017/11/08	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	03/05/2018	154.28	Put	Bond Future	695.6700	0.6957	743.3800	0.7434	6.858	0	0	0
2017/11/08	R212	03/05/2018	154.30	Put	Bond Future	715.6700	0.7157	763.3800	0.7634	6.666	0	0	0
2017/11/08	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/08	R212	03/05/2018	154.29	Put	Bond Future	705.6700	0.7057	753.3800	0.7534	6.761	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
2017/11/08	R213	01/02/2018	9.42	Call	Bond Future	721.1200	0.7211	637.6100	0.6376	(11.581)	0	0	0
2017/11/08	R213	01/02/2018	9.41	Put	Bond Future	3,387.0100	3.3870	3,799.7600	3.7998	12.186	0	0	0
2017/11/08	R213	01/02/2018			Bond Future	9.8331	82.4777	9.9132	81.9835	0.814	0.0000	0.0000	58,189
2017/11/08	R213	01/02/2018	9.43	Call	Bond Future	738.9000	0.7389	653.5500	0.6536	(11.551)	0	0	0
2017/11/08	R213	01/02/2018	9.43	Put	Bond Future	3,292.7700	3.2928	3,701.6000	3.7016	12.416	0	0	0
2017/11/08	R213	01/02/2018	9.42	Put	Bond Future	3,339.7700	3.3398	3,750.4400	3.7504	12.296	0	0	0
2017/11/08	R213	01/02/2018	9.41	Call	Bond Future	703.5000	0.7035	622.0700	0.6221	(11.575)	0	0	0
2017/11/08	R213	03/05/2018	9.57	Put	Bond Future	3,712.9500	3.7130	4,086.5600	4.0866	10.062	0	0	0
2017/11/08	R213	03/05/2018	9.56	Call	Bond Future	1,605.8000	1.6058	1,478.6300	1.4786	(7.919)	0	0	0
2017/11/08	R213	03/05/2018			Bond Future	9.9050	80.4626	9.9878	79.9595	0.835	0.0000	0.0000	0
2017/11/08	R213	03/05/2018	9.57	Call	Bond Future	1,630.0000	1.6300	1,500.4900	1.5005	(7.945)	0	0	0
2017/11/08	R213	03/05/2018	9.56	Put	Bond Future	3,752.0800	3.7521	4,128.0300	4.1280	10.020	0	0	0
2017/11/08	R213	03/05/2018	9.58	Call	Bond Future	1,654.4200	1.6544	1,522.3500	1.5224	(7.983)	0	0	0
2017/11/08	R213	03/05/2018	9.58	Put	Bond Future	3,674.1200	3.6741	4,045.1700	4.0452	10.099	0	0	0
2017/11/08	R214	01/02/2018	9.84	Call	Bond Future	996.5200	0.9965	855.0900	0.8551	(14.192)	0	0	0
2017/11/08	R214	01/02/2018			Bond Future	10.1685	70.4327	10.2485	69.9198	0.787	0.0000	0.0000	50,369
2017/11/08	R214	01/02/2018	9.82	Call	Bond Future	952.3800	0.9524	816.9600	0.8170	(14.219)	0	0	0
2017/11/08	R214	01/02/2018	9.82	Put	Bond Future	3,263.8900	3.2639	3,641.3500	3.6413	11.565	0	0	0
2017/11/08	R214	01/02/2018	9.84	Put	Bond Future	3,171.9000	3.1719	3,543.3500	3.5433	11.711	0	0	0
2017/11/08	R214	01/02/2018	9.83	Call	Bond Future	974.2900	0.9743	835.9300	0.8359	(14.201)	0	0	0
2017/11/08	R214	01/02/2018	9.83	Put	Bond Future	3,217.6800	3.2177	3,592.2000	3.5922	11.639	0	0	0
2017/11/08	R214	03/05/2018	9.99	Put	Bond Future	3,613.6100	3.6136	3,996.8100	3.9968	10.604	0	0	0
2017/11/08	R214	03/05/2018			Bond Future	10.2356	68.4469	10.3180	67.9248	0.804	0.0000	0.0000	0
2017/11/08	R214	03/05/2018	9.98	Call	Bond Future	1,988.8600	1.9889	1,851.7500	1.8518	(6.894)	0	0	0
2017/11/08	R214	03/05/2018	9.98	Put	Bond Future	3,653.1600	3.6532	4,038.1400	4.0381	10.538	0	0	0
2017/11/08	R214	03/05/2018	9.99	Call	Bond Future	2,015.6700	2.0157	1,876.7800	1.8768	(6.891)	0	0	0
2017/11/08	R214	03/05/2018	9.97	Call	Bond Future	1,962.2600	1.9623	1,826.9200	1.8269	(6.897)	0	0	0
2017/11/08	R214	03/05/2018	9.97	Put	Bond Future	3,693.0300	3.6930	4,079.7800	4.0798	10.472	0	0	0
2017/11/08	R248	01/02/2018	9.90	Put	Bond Future	4,084.7200	4.0847	4,560.9300	4.5609	11.658	0	0	0
2017/11/08	R248	01/02/2018	9.89	Call	Bond Future	1,283.3100	1.2833	1,114.7600	1.1148	(13.134)	0	0	0
2017/11/08	R248	01/02/2018			Bond Future	10.2308	90.0783	10.3109	89.4306	0.782	0.0000	0.0000	103,556
2017/11/08	R248	01/02/2018	9.90	Call	Bond Future	1,311.1500	1.3112	1,139.6100	1.1396	(13.083)	0	0	0
2017/11/08	R248	01/02/2018	9.89	Put	Bond Future	4,143.1800	4.1432	4,622.3800	4.6224	11.566	0	0	0
2017/11/08	R248	01/02/2018	9.91	Call	Bond Future	1,339.3700	1.3394	1,164.8200	1.1648	(13.032)	0	0	0
2017/11/08	R248	01/02/2018	9.91	Put	Bond Future	4,026.8000	4.0268	4,500.0000	4.5000	11.751	0	0	0
2017/11/08	R248	03/05/2018	10.06	Call	Bond Future	2,688.1100	2.6881	2,474.2400	2.4742	(7.956)	0	0	0
2017/11/08	R248	03/05/2018	10.05	Put	Bond Future	4,711.2900	4.7113	5,160.0700	5.1601	9.526	0	0	0
2017/11/08	R248	03/05/2018			Bond Future	10.3004	87.3171	10.3828	86.6577	0.801	0.0000	0.0000	0
2017/11/08	R248	03/05/2018	10.07	Call	Bond Future	2,723.3700	2.7234	2,506.5100	2.5065	(7.963)	0	0	0
2017/11/08	R248	03/05/2018	10.07	Put	Bond Future	4,614.1400	4.6141	5,056.7100	5.0567	9.592	0	0	0
2017/11/08	R248	03/05/2018	10.06	Put	Bond Future	4,662.6400	4.6626	5,108.2000	5.1082	9.556	0	0	0
2017/11/08	R248	03/05/2018	10.05	Call	Bond Future	2,652.8600	2.6529	2,442.2100	2.4422	(7.940)	0	0	0

**Total**

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