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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2017 TO 09/11/2017

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
2017/11/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	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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2017/11/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	2025	01/02/2018	133.89	Put	Bond Future	4,309.5100	4.3095	4,322.5700	4.3226	0.303	0	0	0
2017/11/09	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	01/02/2018			Bond Future	129.5805	129.5805	129.5674	129.5674	(0.010)	0.0000	0.0000	1,070
2017/11/09	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	01/02/2018	133.88	Put	Bond Future	4,299.5100	4.2995	4,312.5700	4.3126	0.304	0	0	0
2017/11/09	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	01/02/2018	133.90	Put	Bond Future	4,319.5100	4.3195	4,332.5700	4.3326	0.302	0	0	0
2017/11/09	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	03/05/2018	133.20	Put	Bond Future	1,194.9100	1.1949	1,207.7800	1.2078	1.077	0	0	0
2017/11/09	2025	03/05/2018			Bond Future	132.0051	132.0051	131.9922	131.9922	(0.010)	0.0000	0.0000	0
2017/11/09	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	03/05/2018	133.22	Put	Bond Future	1,214.9100	1.2149	1,227.7800	1.2278	1.059	0	0	0
2017/11/09	2025	03/05/2018	133.21	Put	Bond Future	1,204.9100	1.2049	1,217.7800	1.2178	1.068	0	0	0
2017/11/09	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	02/08/2018			Bond Future	134.5010	134.5010	134.4854	134.4854	(0.012)	0.0000	0.0000	0
2017/11/09	2025	02/08/2018	136.65	Put	Bond Future	2,149.0000	2.1490	2,164.5700	2.1646	0.725	0	0	0
2017/11/09	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2025	02/08/2018	136.67	Put	Bond Future	2,169.0000	2.1690	2,184.5700	2.1846	0.718	0	0	0
2017/11/09	2025	02/08/2018	136.66	Put	Bond Future	2,159.0000	2.1590	2,174.5700	2.1746	0.721	0	0	0
2017/11/09	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2029	01/02/2018			Bond Future	100.1496	100.1496	100.1399	100.1399	(0.010)	0.0000	0.0000	1,370
2017/11/09	2029	03/05/2018			Bond Future	101.0055	101.0055	100.9959	100.9959	(0.010)	0.0000	0.0000	0
2017/11/09	2029	02/08/2018			Bond Future	102.9493	102.9493	102.9377	102.9377	(0.011)	0.0000	0.0000	0
2017/11/09	2030	01/02/2018	9.39	Put	Bond Future	2,792.1200	2.7921	2,950.7200	2.9507	5.680	0	0	0
2017/11/09	2030	01/02/2018			Bond Future	9.8212	87.4639	9.8463	87.3053	0.255	0.0000	0.0000	63,877
2017/11/09	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	01/02/2018	9.38	Put	Bond Future	2,858.3200	2.8583	3,016.9200	3.0169	5.549	0	0	0
2017/11/09	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	01/02/2018	9.37	Put	Bond Future	2,924.5800	2.9246	3,083.1800	3.0832	5.423	0	0	0
2017/11/09	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	03/05/2018			Bond Future	9.9022	89.0911	9.9281	88.9302	0.261	0.0000	0.0000	0
2017/11/09	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	03/05/2018	9.49	Put	Bond Future	2,619.4300	2.6194	2,780.3100	2.7803	6.142	0	0	0
2017/11/09	2030	03/05/2018	9.51	Put	Bond Future	2,489.8600	2.4899	2,650.7400	2.6507	6.461	0	0	0
2017/11/09	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	03/05/2018	9.50	Put	Bond Future	2,554.6100	2.5546	2,715.4900	2.7155	6.298	0	0	0
2017/11/09	2030	02/08/2018	9.46	Put	Bond Future	3,278.7800	3.2788	3,443.4100	3.4434	5.021	0	0	0
2017/11/09	2030	02/08/2018			Bond Future	9.9828	86.7772	10.0098	86.6126	0.270	0.0000	0.0000	0

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2017/11/09	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2030	02/08/2018	9.45	Put	Bond Future	3,343.1200	3.3431	3,507.7500	3.5077	4.924	0	0	0
2017/11/09	2030	02/08/2018	9.47	Put	Bond Future	3,214.4900	3.2145	3,379.1200	3.3791	5.121	0	0	0
2017/11/09	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2032	01/02/2018	9.56	Call	Bond Future	767.3800	0.7674	714.1100	0.7141	(6.942)	0	0	0
2017/11/09	2032	01/02/2018	9.55	Put	Bond Future	4,004.3100	4.0043	4,120.4400	4.1204	2.900	0	0	0
2017/11/09	2032	01/02/2018	9.20	Call	Bond Future	286.4800	0.2865	260.6700	0.2607	(9.009)	0	0	7,500
2017/11/09	2032	01/02/2018	9.45	Put	Bond Future	4,554.1300	4.5541	4,678.7800	4.6788	2.737	0	0	0
2017/11/09	2032	01/02/2018	9.40	Put	Bond Future	4,843.0400	4.8430	4,971.7100	4.9717	2.657	0	0	0
2017/11/09	2032	01/02/2018			Bond Future	10.0193	89.6737	10.0443	89.5052	0.249	0.0000	0.0000	42,399
2017/11/09	2032	01/02/2018	9.57	Call	Bond Future	786.0400	0.7860	731.8800	0.7319	(6.890)	0	0	0
2017/11/09	2032	01/02/2018	9.57	Put	Bond Future	3,899.0400	3.8990	4,013.3900	4.0134	2.933	0	0	0
2017/11/09	2032	01/02/2018	9.30	Put	Bond Future	5,447.2800	5.4473	5,583.3800	5.5834	2.498	0	0	0
2017/11/09	2032	01/02/2018	9.30	Call	Bond Future	386.1900	0.3862	353.7800	0.3538	(8.392)	0	0	7,800
2017/11/09	2032	01/02/2018	9.56	Put	Bond Future	3,951.4800	3.9515	4,066.7200	4.0667	2.916	0	0	0
2017/11/09	2032	01/02/2018	9.55	Call	Bond Future	749.0300	0.7490	696.6500	0.6967	(6.993)	0	0	0
2017/11/09	2032	01/02/2018	9.20	Put	Bond Future	6,084.3400	6.0843	6,227.0400	6.2270	2.345	0	0	0
2017/11/09	2032	01/02/2018	9.45	Call	Bond Future	582.6500	0.5827	538.7900	0.5388	(7.528)	0	0	750
2017/11/09	2032	01/02/2018	9.40	Call	Bond Future	510.4100	0.5104	470.5700	0.4706	(7.805)	0	0	6,800
2017/11/09	2032	03/05/2018	9.70	Call	Bond Future	1,730.7100	1.7307	1,660.7800	1.6608	(4.041)	0	0	0
2017/11/09	2032	03/05/2018	9.71	Put	Bond Future	4,401.1900	4.4012	4,501.6300	4.5016	2.282	0	0	0
2017/11/09	2032	03/05/2018			Bond Future	10.0994	87.1852	10.1251	87.0142	0.255	0.0000	0.0000	0
2017/11/09	2032	03/05/2018	9.70	Put	Bond Future	4,445.8500	4.4458	4,546.9500	4.5469	2.274	0	0	0
2017/11/09	2032	03/05/2018	9.71	Call	Bond Future	1,755.5100	1.7555	1,684.9200	1.6849	(4.021)	0	0	0
2017/11/09	2032	03/05/2018	9.72	Call	Bond Future	1,780.5200	1.7805	1,709.2900	1.7093	(4.001)	0	0	0
2017/11/09	2032	03/05/2018	9.72	Put	Bond Future	4,356.8100	4.3568	4,456.6100	4.4566	2.291	0	0	0
2017/11/09	2032	02/08/2018	9.66	Put	Bond Future	5,629.9200	5.6299	5,734.4900	5.7345	1.857	0	0	0
2017/11/09	2032	02/08/2018	9.67	Call	Bond Future	2,176.1900	2.1762	2,105.3600	2.1054	(3.255)	0	0	0
2017/11/09	2032	02/08/2018			Bond Future	10.1764	88.8409	10.2032	88.6660	0.263	0.0000	0.0000	0
2017/11/09	2032	02/08/2018	9.68	Call	Bond Future	2,200.6400	2.2006	2,129.2800	2.1293	(3.243)	0	0	0
2017/11/09	2032	02/08/2018	9.68	Put	Bond Future	5,540.5300	5.5405	5,644.0600	5.6441	1.869	0	0	0
2017/11/09	2032	02/08/2018	9.66	Call	Bond Future	2,151.6300	2.1516	2,081.3100	2.0813	(3.268)	0	0	0
2017/11/09	2032	02/08/2018	9.67	Put	Bond Future	5,585.2400	5.5852	5,689.3000	5.6893	1.863	0	0	0
2017/11/09	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	01/02/2018			Bond Future	103.9139	103.9139	103.6343	103.6343	(0.269)	0.0000	0.0000	5,283
2017/11/09	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	01/02/2018	109.64	Put	Bond Future	5,726.1200	5.7261	6,005.6700	6.0057	4.882	0	0	0
2017/11/09	2033	01/02/2018	109.66	Put	Bond Future	5,746.1200	5.7461	6,025.6700	6.0257	4.865	0	0	0
2017/11/09	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	01/02/2018	109.65	Put	Bond Future	5,736.1200	5.7361	6,015.6700	6.0157	4.874	0	0	0
2017/11/09	2033	03/05/2018	107.71	Put	Bond Future	2,940.3500	2.9404	3,224.8400	3.2248	9.675	0	0	0
2017/11/09	2033	03/05/2018			Bond Future	104.7697	104.7697	104.4852	104.4852	(0.272)	0.0000	0.0000	0
2017/11/09	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	03/05/2018	107.70	Put	Bond Future	2,930.3500	2.9304	3,214.8400	3.2148	9.708	0	0	0
2017/11/09	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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2017/11/09	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	03/05/2018	107.69	Put	Bond Future	2,920.3500	2.9204	3,204.8400	3.2048	9.742	0	0	0
2017/11/09	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	02/08/2018			Bond Future	106.7860	106.7860	106.4940	106.4940	(0.273)	0.0000	0.0000	0
2017/11/09	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	02/08/2018	109.92	Put	Bond Future	3,134.0300	3.1340	3,425.9800	3.4260	9.315	0	0	0
2017/11/09	2033	02/08/2018	109.94	Put	Bond Future	3,154.0300	3.1540	3,445.9800	3.4460	9.256	0	0	0
2017/11/09	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2033	02/08/2018	109.93	Put	Bond Future	3,144.0300	3.1440	3,435.9800	3.4360	9.286	0	0	0
2017/11/09	2037	01/02/2018	9.82	Put	Bond Future	4,184.4900	4.1845	4,196.2900	4.1963	0.282	0	0	0
2017/11/09	2037	01/02/2018			Bond Future	10.2467	85.6482	10.2511	85.6162	0.043	0.0000	0.0000	52,960
2017/11/09	2037	01/02/2018	9.82	Call	Bond Future	958.7500	0.9588	938.5400	0.9385	(2.108)	0	0	0
2017/11/09	2037	01/02/2018	9.81	Put	Bond Future	4,240.8500	4.2408	4,252.9000	4.2529	0.284	0	0	0
2017/11/09	2037	01/02/2018	9.83	Call	Bond Future	980.7200	0.9807	960.2800	0.9603	(2.084)	0	0	0
2017/11/09	2037	01/02/2018	9.83	Put	Bond Future	4,128.7100	4.1287	4,140.2800	4.1403	0.280	0	0	0
2017/11/09	2037	01/02/2018	9.81	Call	Bond Future	937.2500	0.9372	917.2900	0.9173	(2.130)	0	0	0
2017/11/09	2037	03/05/2018	9.99	Call	Bond Future	2,136.9600	2.1370	2,115.5400	2.1155	(1.002)	0	0	0
2017/11/09	2037	03/05/2018	9.97	Put	Bond Future	4,728.9700	4.7290	4,739.8400	4.7398	0.230	0	0	0
2017/11/09	2037	03/05/2018			Bond Future	10.3271	87.2417	10.3315	87.2097	0.043	0.0000	0.0000	0
2017/11/09	2037	03/05/2018	9.99	Put	Bond Future	4,634.1600	4.6342	4,644.7400	4.6447	0.228	0	0	0
2017/11/09	2037	03/05/2018	9.97	Call	Bond Future	2,080.0400	2.0800	2,058.9100	2.0589	(1.016)	0	0	0
2017/11/09	2037	03/05/2018	9.98	Put	Bond Future	4,681.5200	4.6815	4,692.2400	4.6922	0.229	0	0	0
2017/11/09	2037	03/05/2018	9.98	Call	Bond Future	2,108.5100	2.1085	2,087.2300	2.0872	(1.009)	0	0	0
2017/11/09	2037	02/08/2018	9.96	Put	Bond Future	5,908.6600	5.9087	5,921.5400	5.9215	0.218	0	0	0
2017/11/09	2037	02/08/2018	9.95	Call	Bond Future	2,591.5000	2.5915	2,571.3100	2.5713	(0.779)	0	0	0
2017/11/09	2037	02/08/2018			Bond Future	10.4072	84.6423	10.4119	84.6091	0.045	0.0000	0.0000	0
2017/11/09	2037	02/08/2018	9.96	Call	Bond Future	2,619.6700	2.6197	2,599.3700	2.5994	(0.775)	0	0	0
2017/11/09	2037	02/08/2018	9.95	Put	Bond Future	5,956.2900	5.9563	5,969.2800	5.9693	0.218	0	0	0
2017/11/09	2037	02/08/2018	9.97	Call	Bond Future	2,647.7500	2.6477	2,627.3400	2.6273	(0.771)	0	0	0
2017/11/09	2037	02/08/2018	9.97	Put	Bond Future	5,861.0400	5.8610	5,873.8100	5.8738	0.218	0	0	0
2017/11/09	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	01/02/2018	136.95	Put	Bond Future	11,540.7500	11.5408	11,954.8300	11.9548	3.588	0	0	0
2017/11/09	2038	01/02/2018			Bond Future	125.4092	125.4092	124.9952	124.9952	(0.330)	0.0000	0.0000	18,785
2017/11/09	2038	01/02/2018	136.94	Put	Bond Future	11,530.7500	11.5308	11,944.8300	11.9448	3.591	0	0	0
2017/11/09	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	01/02/2018	136.93	Put	Bond Future	11,520.7500	11.5208	11,934.8300	11.9348	3.594	0	0	0
2017/11/09	2038	03/05/2018	132.28	Put	Bond Future	4,524.3300	4.5243	4,945.5900	4.9456	9.311	0	0	0
2017/11/09	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	03/05/2018			Bond Future	127.7557	127.7557	127.3344	127.3344	(0.330)	0.0000	0.0000	0
2017/11/09	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	03/05/2018	132.27	Put	Bond Future	4,514.3300	4.5143	4,935.5900	4.9356	9.332	0	0	0
2017/11/09	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	03/05/2018	132.29	Put	Bond Future	4,534.3300	4.5343	4,955.5900	4.9556	9.290	0	0	0
2017/11/09	2038	02/08/2018	134.55	Put	Bond Future	4,385.7400	4.3857	4,817.5400	4.8175	9.846	0	0	0
2017/11/09	2038	02/08/2018			Bond Future	130.1643	130.1643	129.7325	129.7325	(0.332)	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
2017/11/09	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	02/08/2018	134.54	Put	Bond Future	4,375.7400	4.3757	4,807.5400	4.8075	9.868	0	0	0
2017/11/09	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2038	02/08/2018	134.53	Put	Bond Future	4,365.7400	4.3657	4,797.5400	4.7975	9.891	0	0	0
2017/11/09	2040	01/02/2018	9.89	Call	Bond Future	1,004.2400	1.0042	982.9700	0.9830	(2.118)	0	0	0
2017/11/09	2040	01/02/2018			Bond Future	10.3424	88.5800	10.3468	88.5462	0.042	0.0000	0.0000	25,950
2017/11/09	2040	01/02/2018	9.87	Call	Bond Future	959.8300	0.9598	939.0700	0.9391	(2.163)	0	0	0
2017/11/09	2040	01/02/2018	9.87	Put	Bond Future	4,771.1900	4.7712	4,784.2500	4.7843	0.274	0	0	0
2017/11/09	2040	01/02/2018	9.88	Put	Bond Future	4,709.8500	4.7099	4,722.6600	4.7227	0.272	0	0	0
2017/11/09	2040	01/02/2018	9.89	Put	Bond Future	4,648.8500	4.6488	4,661.4000	4.6614	0.270	0	0	0
2017/11/09	2040	01/02/2018	9.88	Call	Bond Future	981.9300	0.9819	960.9200	0.9609	(2.140)	0	0	0
2017/11/09	2040	03/05/2018	10.08	Put	Bond Future	5,033.3800	5.0334	5,044.2900	5.0443	0.217	0	0	0
2017/11/09	2040	03/05/2018			Bond Future	10.4234	90.2280	10.4278	90.1941	0.042	0.0000	0.0000	0
2017/11/09	2040	03/05/2018	10.07	Call	Bond Future	2,296.9200	2.2969	2,274.0900	2.2741	(0.994)	0	0	0
2017/11/09	2040	03/05/2018	10.07	Put	Bond Future	5,083.7000	5.0837	5,094.7500	5.0948	0.217	0	0	0
2017/11/09	2040	03/05/2018	10.08	Call	Bond Future	2,327.4300	2.3274	2,304.4600	2.3045	(0.987)	0	0	0
2017/11/09	2040	03/05/2018	10.06	Call	Bond Future	2,266.8900	2.2669	2,244.2100	2.2442	(1.000)	0	0	0
2017/11/09	2040	03/05/2018	10.06	Put	Bond Future	5,134.6100	5.1346	5,145.8100	5.1458	0.218	0	0	0
2017/11/09	2040	02/08/2018	10.04	Call	Bond Future	2,784.9600	2.7850	2,763.4700	2.7635	(0.772)	0	0	0
2017/11/09	2040	02/08/2018	10.03	Put	Bond Future	6,473.2800	6.4733	6,486.9700	6.4870	0.211	0	0	0
2017/11/09	2040	02/08/2018			Bond Future	10.5042	87.4349	10.5088	87.3999	0.044	0.0000	0.0000	0
2017/11/09	2040	02/08/2018	10.05	Call	Bond Future	2,814.8700	2.8149	2,793.2700	2.7933	(0.767)	0	0	0
2017/11/09	2040	02/08/2018	10.05	Put	Bond Future	6,370.6600	6.3707	6,384.1300	6.3841	0.211	0	0	0
2017/11/09	2040	02/08/2018	10.04	Put	Bond Future	6,421.6800	6.4217	6,435.2600	6.4353	0.211	0	0	0
2017/11/09	2040	02/08/2018	10.03	Call	Bond Future	2,755.5200	2.7555	2,734.1400	2.7341	(0.776)	0	0	0
2017/11/09	2044	01/02/2018	9.90	Put	Bond Future	4,744.3500	4.7444	4,757.1700	4.7572	0.270	0	0	0
2017/11/09	2044	01/02/2018	9.89	Call	Bond Future	978.9800	0.9790	957.8800	0.9579	(2.155)	0	0	0
2017/11/09	2044	01/02/2018			Bond Future	10.3602	85.7259	10.3645	85.6917	0.042	0.0000	0.0000	17,728
2017/11/09	2044	01/02/2018	9.90	Call	Bond Future	1,001.4000	1.0014	980.0500	0.9800	(2.132)	0	0	0
2017/11/09	2044	01/02/2018	9.89	Put	Bond Future	4,806.3700	4.8064	4,819.4400	4.8194	0.272	0	0	0
2017/11/09	2044	01/02/2018	9.91	Call	Bond Future	1,024.1700	1.0242	1,002.5600	1.0026	(2.110)	0	0	0
2017/11/09	2044	01/02/2018	9.91	Put	Bond Future	4,682.8300	4.6828	4,695.3900	4.6954	0.268	0	0	0
2017/11/09	2044	03/05/2018	10.10	Call	Bond Future	2,370.8000	2.3708	2,347.4600	2.3475	(0.984)	0	0	0
2017/11/09	2044	03/05/2018	10.09	Put	Bond Future	5,111.2400	5.1112	5,122.3000	5.1223	0.216	0	0	0
2017/11/09	2044	03/05/2018			Bond Future	10.4385	87.3208	10.4429	87.2865	0.042	0.0000	0.0000	0
2017/11/09	2044	03/05/2018	10.11	Call	Bond Future	2,401.9000	2.4019	2,378.4100	2.3784	(0.978)	0	0	0
2017/11/09	2044	03/05/2018	10.11	Put	Bond Future	5,010.0000	5.0100	5,020.7600	5.0208	0.215	0	0	0
2017/11/09	2044	03/05/2018	10.10	Put	Bond Future	5,060.4400	5.0604	5,071.3500	5.0713	0.216	0	0	0
2017/11/09	2044	03/05/2018	10.09	Call	Bond Future	2,339.9400	2.3399	2,316.7500	2.3168	(0.991)	0	0	0
2017/11/09	2044	02/08/2018	10.07	Call	Bond Future	2,874.2700	2.8743	2,852.2700	2.8523	(0.765)	0	0	0
2017/11/09	2044	02/08/2018			Bond Future	10.5165	84.5977	10.5212	84.5623	0.044	0.0000	0.0000	0
2017/11/09	2044	02/08/2018	10.05	Call	Bond Future	2,814.1100	2.8141	2,792.3600	2.7924	(0.773)	0	0	0
2017/11/09	2044	02/08/2018	10.05	Put	Bond Future	6,506.8900	6.5069	6,520.6000	6.5206	0.211	0	0	0
2017/11/09	2044	02/08/2018	10.07	Put	Bond Future	6,403.1300	6.4031	6,416.5900	6.4166	0.210	0	0	0
2017/11/09	2044	02/08/2018	10.06	Call	Bond Future	2,844.2400	2.8442	2,822.3600	2.8224	(0.769)	0	0	0

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2017/11/09	2044	02/08/2018	10.06	Put	Bond Future	6,455.0000	6.4550	6,468.5800	6.4686	0.210	0	0	0
2017/11/09	2046	01/02/2018	132.92	Put	Bond Future	10,548.9900	10.5490	10,560.5800	10.5606	0.110	0	0	0
2017/11/09	2046	01/02/2018			Bond Future	122.3710	122.3710	122.3594	122.3594	(0.009)	0.0000	0.0000	21,197
2017/11/09	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	01/02/2018	132.91	Put	Bond Future	10,538.9900	10.5390	10,550.5800	10.5506	0.110	0	0	0
2017/11/09	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	01/02/2018	132.90	Put	Bond Future	10,528.9900	10.5290	10,540.5800	10.5406	0.110	0	0	0
2017/11/09	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	03/05/2018			Bond Future	123.0612	123.0612	123.0495	123.0495	(0.009)	0.0000	0.0000	0
2017/11/09	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	03/05/2018	127.93	Put	Bond Future	4,868.7900	4.8688	4,880.4500	4.8805	0.239	0	0	0
2017/11/09	2046	03/05/2018	127.95	Put	Bond Future	4,888.7900	4.8888	4,900.4500	4.9005	0.239	0	0	0
2017/11/09	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	03/05/2018	127.94	Put	Bond Future	4,878.7900	4.8788	4,890.4500	4.8905	0.239	0	0	0
2017/11/09	2046	02/08/2018	128.78	Put	Bond Future	3,350.6000	3.3506	3,364.5900	3.3646	0.418	0	0	0
2017/11/09	2046	02/08/2018			Bond Future	125.4294	125.4294	125.4154	125.4154	(0.011)	0.0000	0.0000	0
2017/11/09	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2046	02/08/2018	128.77	Put	Bond Future	3,340.6000	3.3406	3,354.5900	3.3546	0.419	0	0	0
2017/11/09	2046	02/08/2018	128.79	Put	Bond Future	3,360.6000	3.3606	3,374.5900	3.3746	0.416	0	0	0
2017/11/09	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	01/02/2018	140.23	Put	Bond Future	12,815.5800	12.8156	12,827.8800	12.8279	0.096	0	0	0
2017/11/09	2050	01/02/2018			Bond Future	127.4144	127.4144	127.4021	127.4021	(0.010)	0.0000	0.0000	22,915
2017/11/09	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	01/02/2018	140.25	Put	Bond Future	12,835.5800	12.8356	12,847.8800	12.8479	0.096	0	0	0
2017/11/09	2050	01/02/2018	140.24	Put	Bond Future	12,825.5800	12.8256	12,837.8800	12.8379	0.096	0	0	0
2017/11/09	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	03/05/2018	135.62	Put	Bond Future	5,821.4800	5.8215	5,833.5900	5.8336	0.208	0	0	0
2017/11/09	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	03/05/2018			Bond Future	129.7985	129.7985	129.7864	129.7864	(0.009)	0.0000	0.0000	0
2017/11/09	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	03/05/2018	135.61	Put	Bond Future	5,811.4800	5.8115	5,823.5900	5.8236	0.208	0	0	0
2017/11/09	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	03/05/2018	135.63	Put	Bond Future	5,831.4800	5.8315	5,843.5900	5.8436	0.208	0	0	0
2017/11/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	02/08/2018	137.54	Put	Bond Future	6,976.7900	6.9768	6,991.5200	6.9915	0.211	0	0	0
2017/11/09	2050	02/08/2018	137.52	Put	Bond Future	6,956.7900	6.9568	6,971.5200	6.9715	0.212	0	0	0
2017/11/09	2050	02/08/2018			Bond Future	130.5632	130.5632	130.5485	130.5485	(0.011)	0.0000	0.0000	0
2017/11/09	2050	02/08/2018	137.53	Put	Bond Future	6,966.7900	6.9668	6,981.5200	6.9815	0.211	0	0	0
2017/11/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	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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2017/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	AL37	01/02/2018			Index Future	555.0520	555.0520	554.4230	554.4230	(0.113)	0.0000	0.0000	0
2017/11/09	AL37	03/05/2018			Index Future	565.3810	565.3810	564.7440	564.7440	(0.113)	0.0000	0.0000	0
2017/11/09	AL37	02/08/2018			Index Future	576.1190	576.1190	575.4650	575.4650	(0.114)	0.0000	0.0000	0
2017/11/09	AL7T	01/02/2018			Index Future	630.1990	630.1990	629.1480	629.1480	(0.167)	0.0000	0.0000	0
2017/11/09	AL7T	03/05/2018			Index Future	641.9250	641.9250	640.8600	640.8600	(0.166)	0.0000	0.0000	0
2017/11/09	AL7T	02/08/2018			Index Future	654.1170	654.1170	653.0260	653.0260	(0.167)	0.0000	0.0000	0
2017/11/09	ALBI	01/02/2018			Index Future	566.4250	566.4250	565.8390	565.8390	(0.103)	0.0000	0.0000	774
2017/11/09	ALBI	03/05/2018			Index Future	576.9650	576.9650	576.3720	576.3720	(0.103)	0.0000	0.0000	0
2017/11/09	ALBI	02/08/2018			Index Future	587.9230	587.9230	587.3140	587.3140	(0.104)	0.0000	0.0000	0
2017/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	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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2017/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	01/02/2018			Bond Future	128.6528	128.6528	128.3522	128.3522	(0.234)	0.0000	0.0000	0
2017/11/09	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	01/02/2018	132.29	Put	Bond Future	3,637.2000	3.6372	3,937.8300	3.9378	8.265	0	0	0
2017/11/09	EL28	01/02/2018	132.31	Put	Bond Future	3,657.2000	3.6572	3,957.8300	3.9578	8.220	0	0	0
2017/11/09	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	01/02/2018	132.30	Put	Bond Future	3,647.2000	3.6472	3,947.8300	3.9478	8.243	0	0	0
2017/11/09	EL28	03/05/2018	133.20	Put	Bond Future	3,899.5100	3.8995	4,205.3700	4.2054	7.844	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
2017/11/09	EL28	03/05/2018			Bond Future	129.3005		128.9946		(0.237)	0.0000	0.0000	0
2017/11/09	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	03/05/2018	133.19	Put	Bond Future	3,889.5100	3.8895	4,195.3700	4.1954	7.864	0	0	0
2017/11/09	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	03/05/2018	133.18	Put	Bond Future	3,879.5100	3.8795	4,185.3700	4.1854	7.884	0	0	0
2017/11/09	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	02/08/2018			Bond Future	131.7890	131.7890	131.4748	131.4748	(0.238)	0.0000	0.0000	0
2017/11/09	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	02/08/2018	134.93	Put	Bond Future	3,141.0500	3.1411	3,455.1800	3.4552	10.001	0	0	0
2017/11/09	EL28	02/08/2018	134.95	Put	Bond Future	3,161.0500	3.1611	3,475.1800	3.4752	9.938	0	0	0
2017/11/09	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	EL28	02/08/2018	134.94	Put	Bond Future	3,151.0500	3.1511	3,465.1800	3.4652	9.969	0	0	0
2017/11/09	ES33	01/02/2018	11.00	Put	Bond Future	2,108.9000	2.1089	2,130.8400	2.1308	1.040	0	0	0
2017/11/09	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	01/02/2018			Bond Future	11.3641	75.0254	11.3679	75.0034	0.034	0.0000	0.0000	9,466
2017/11/09	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	01/02/2018	10.99	Put	Bond Future	2,168.1300	2.1681	2,190.0700	2.1901	1.012	0	0	0
2017/11/09	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	01/02/2018	11.01	Put	Bond Future	2,049.7500	2.0497	2,071.6900	2.0717	1.070	0	0	0
2017/11/09	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	03/05/2018	11.20	Put	Bond Future	1,613.1800	1.6132	1,635.0700	1.6351	1.357	0	0	0
2017/11/09	ES33	03/05/2018			Bond Future	11.4848	72.6299	11.4887	72.6080	0.034	0.0000	0.0000	0
2017/11/09	ES33	03/05/2018	11.22	Put	Bond Future	1,498.1100	1.4981	1,520.0000	1.5200	1.461	0	0	0
2017/11/09	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	03/05/2018	11.21	Put	Bond Future	1,555.6100	1.5556	1,577.5000	1.5775	1.407	0	0	0
2017/11/09	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	02/08/2018	11.15	Put	Bond Future	2,549.5600	2.5496	2,572.3900	2.5724	0.895	0	0	0
2017/11/09	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	02/08/2018			Bond Future	11.6034	74.0092	11.6076	73.9864	0.036	0.0000	0.0000	0
2017/11/09	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	02/08/2018	11.14	Put	Bond Future	2,607.3100	2.6073	2,630.1400	2.6301	0.876	0	0	0
2017/11/09	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	ES33	02/08/2018	11.16	Put	Bond Future	2,491.8700	2.4919	2,514.7000	2.5147	0.916	0	0	0
2017/11/09	ES42	01/02/2018			Bond Future	11.5901	77.4798	11.5940	77.4551	0.034	0.0000	0.0000	7,957
2017/11/09	ES42	03/05/2018			Bond Future	11.7123	74.6602	11.7163	74.6355	0.034	0.0000	0.0000	0
2017/11/09	ES42	02/08/2018			Bond Future	11.8304	76.0780	11.8346	76.0524	0.036	0.0000	0.0000	0
2017/11/09	GOVI	01/02/2018	581.04	Put	GOVI	164,060.0000	16.4060	170,440.0000	17.0440	3.889	0	0	0
2017/11/09	GOVI	01/02/2018			GOVI	564.6340	564.6340	563.9960	563.9960	(0.113)	0.0000	0.0000	794
2017/11/09	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	01/02/2018	581.03	Put	GOVI	163,960.0000	16.3960	170,340.0000	17.0340	3.891	0	0	0
2017/11/09	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	01/02/2018	581.02	Put	GOVI	163,860.0000	16.3860	170,240.0000	17.0240	3.894	0	0	0
2017/11/09	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
2017/11/09	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	03/05/2018			GOVI	575.1410	575.1410	574.4950	574.4950	(0.112)	0.0000	0.0000	0
2017/11/09	GOVI	03/05/2018	590.27	Put	GOVI	151,290.0000	15.1290	157,750.0000	15.7750	4.270	0	0	0
2017/11/09	GOVI	03/05/2018	590.29	Put	GOVI	151,490.0000	15.1490	157,950.0000	15.7950	4.264	0	0	0
2017/11/09	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	03/05/2018	590.28	Put	GOVI	151,390.0000	15.1390	157,850.0000	15.7850	4.267	0	0	0
2017/11/09	GOVI	02/08/2018	605.72	Put	GOVI	196,560.0000	19.6560	203,180.0000	20.3180	3.368	0	0	0
2017/11/09	GOVI	02/08/2018			GOVI	586.0640	586.0640	585.4020	585.4020	(0.113)	0.0000	0.0000	0
2017/11/09	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	02/08/2018	605.71	Put	GOVI	196,460.0000	19.6460	203,080.0000	20.3080	3.370	0	0	0
2017/11/09	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	GOVI	02/08/2018	605.70	Put	GOVI	196,360.0000	19.6360	202,980.0000	20.2980	3.371	0	0	0
2017/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/09	IGOV	01/02/2018			Index Future	250.3690	250.3690	249.9680	249.9680	(0.160)	0.0000	0.0000	872
2017/11/09	IGOV	03/05/2018			Index Future	255.0540	255.0540	254.6460	254.6460	(0.160)	0.0000	0.0000	272
2017/11/09	IGOV	02/08/2018			Index Future	259.9630	259.9630	259.5410	259.5410	(0.162)	0.0000	0.0000	0
2017/11/09	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/09	IS01	15/03/2018			Interest Rate Swap	99.7137	99.7137	99.7179	99.7179	0.004	0.0000	0.0000	0
2017/11/09	IS01	21/06/2018			Interest Rate Swap	99.9225	99.9225	99.9384	99.9384	0.016	0.0000	0.0000	0
2017/11/09	IS01	20/09/2018			Interest Rate Swap	100.1683	100.1683	100.2001	100.2001	0.032	0.0000	0.0000	0
2017/11/09	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/09	IS02	16/03/2018			Interest Rate Swap	98.9975	98.9975	99.0019	99.0019	0.004	0.0000	0.0000	0
2017/11/09	IS02	15/06/2018			Interest Rate Swap	98.6091	98.6091	98.6230	98.6230	0.014	0.0000	0.0000	0
2017/11/09	IS02	21/09/2018			Interest Rate Swap	98.6381	98.6381	98.6705	98.6705	0.033	0.0000	0.0000	0
2017/11/09	IS02	21/12/2018			Interest Rate Swap	99.1500	99.1500	99.2000	99.2000	0.050	0.0000	0.0000	0
2017/11/09	IS02	15/03/2019			Interest Rate Swap	99.6501	99.6501	99.7146	99.7146	0.065	0.0000	0.0000	0
2017/11/09	IS02	21/06/2019			Interest Rate Swap	100.1704	100.1704	100.2553	100.2553	0.085	0.0000	0.0000	0
2017/11/09	IS02	20/09/2019			Interest Rate Swap	100.7028	100.7028	100.8113	100.8113	0.108	0.0000	0.0000	0
2017/11/09	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	IS05	17/12/2020			Interest Rate Swap	97.5463	97.5463	97.7408	97.7408	0.199	0.0000	0.0000	0
2017/11/09	IS05	16/03/2021			Interest Rate Swap	96.8849	96.8849	97.0974	97.0974	0.219	0.0000	0.0000	0
2017/11/09	IS05	15/06/2021			Interest Rate Swap	96.1921	96.1921	96.4232	96.4232	0.240	0.0000	0.0000	0
2017/11/09	IS05	21/09/2021			Interest Rate Swap	96.4760	96.4760	96.7249	96.7249	0.258	0.0000	0.0000	0
2017/11/09	IS05	21/12/2021			Interest Rate Swap	98.7605	98.7605	99.0195	99.0195	0.262	0.0000	0.0000	51
2017/11/09	IS05	15/03/2022			Interest Rate Swap	99.0044	99.0044	99.2709	99.2709	0.269	0.0000	0.0000	0
2017/11/09	IS05	21/06/2022			Interest Rate Swap	100.3033	100.3033	100.5759	100.5759	0.272	0.0000	0.0000	0
2017/11/09	IS05	20/09/2022			Interest Rate Swap	102.5885	102.5885	102.8647	102.8647	0.269	0.0000	0.0000	0
2017/11/09	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	IS10	17/12/2025			Interest Rate Swap	98.1201	98.1201	98.5017	98.5017	0.389	0.0000	0.0000	0
2017/11/09	IS10	16/03/2026			Interest Rate Swap	95.2342	95.2342	95.6182	95.6182	0.403	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
2017/11/09	IS10	15/06/2026			Interest Rate Swap	94.0582	94.0582	94.4377	94.4377	0.403	0.0000	0.0000	0
2017/11/09	IS10	21/09/2026			Interest Rate Swap	96.2234	96.2234	96.5902	96.5902	0.381	0.0000	0.0000	0
2017/11/09	IS10	21/12/2026			Interest Rate Swap	99.9692	99.9692	100.3210	100.3210	0.352	0.0000	0.0000	0
2017/11/09	IS10	15/03/2027			Interest Rate Swap	98.6117	98.6117	98.9608	98.9608	0.354	0.0000	0.0000	0
2017/11/09	IS10	21/06/2027			Interest Rate Swap	100.6702	100.6702	101.0082	101.0082	0.336	0.0000	0.0000	0
2017/11/09	IS10	20/09/2027			Interest Rate Swap	104.3420	104.3420	104.6662	104.6662	0.311	0.0000	0.0000	0
2017/11/09	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/09	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/09	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/09	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/09	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/09	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/09	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/09	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/09	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/09	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/09	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/09	R023	01/02/2018	8.33	Put	Bond Future	1,672.8000	1.6728	1,753.9500	1.7540	4.851	0	0	0
2017/11/09	R023	01/02/2018			Bond Future	8.6369	99.8203	8.6679	99.6981	0.359	0.0000	0.0000	61,360
2017/11/09	R023	01/02/2018	8.32	Call	Bond Future	441.3200	0.4413	401.0300	0.4010	(9.129)	0	0	0
2017/11/09	R023	01/02/2018	8.32	Put	Bond Future	1,700.6900	1.7007	1,782.6000	1.7826	4.816	0	0	0
2017/11/09	R023	01/02/2018	8.33	Call	Bond Future	453.4800	0.4535	412.4300	0.4124	(9.052)	0	0	0
2017/11/09	R023	01/02/2018	8.31	Call	Bond Future	429.2200	0.4292	389.7000	0.3897	(9.207)	0	0	0
2017/11/09	R023	01/02/2018	8.31	Put	Bond Future	1,728.6600	1.7287	1,811.3400	1.8113	4.783	0	0	0
2017/11/09	R023	03/05/2018	8.27	Call	Bond Future	639.8900	0.6399	598.8900	0.5989	(6.407)	0	0	0
2017/11/09	R023	03/05/2018			Bond Future	8.7038	97.7479	8.7366	97.6241	0.377	0.0000	0.0000	0
2017/11/09	R023	03/05/2018	8.27	Put	Bond Future	2,296.2100	2.2962	2,379.0500	2.3791	3.608	0	0	0
2017/11/09	R023	03/05/2018	8.28	Call	Bond Future	652.0400	0.6520	610.5000	0.6105	(6.371)	0	0	0
2017/11/09	R023	03/05/2018	8.29	Put	Bond Future	2,243.7900	2.2438	2,325.5400	2.3255	3.643	0	0	0
2017/11/09	R023	03/05/2018	8.28	Put	Bond Future	2,269.7900	2.2698	2,352.0900	2.3521	3.626	0	0	0
2017/11/09	R023	03/05/2018	8.29	Call	Bond Future	664.5900	0.6646	622.5000	0.6225	(6.333)	0	0	0
2017/11/09	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R035	01/02/2018	9.73	Put	Bond Future	3,428.6500	3.4287	3,498.3400	3.4983	2.033	0	0	0
2017/11/09	R035	01/02/2018			Bond Future	10.1820	93.4083	10.1914	93.3386	0.093	0.0000	0.0000	53,126
2017/11/09	R035	01/02/2018	9.75	Put	Bond Future	3,272.7500	3.2727	3,342.4400	3.3424	2.129	0	0	0
2017/11/09	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
2017/11/09	R035	01/02/2018	9.74	Put	Bond Future	3,350.6500	3.3506	3,420.3400	3.4203	2.080	0	0	0
2017/11/09	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R035	03/05/2018	9.91	Put	Bond Future	2,603.0000	2.6030	2,673.3700	2.6734	2.703	0	0	0
2017/11/09	R035	03/05/2018			Bond Future	10.2605	90.6461	10.2702	90.5758	0.094	0.0000	0.0000	0
2017/11/09	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R035	03/05/2018	9.90	Put	Bond Future	2,678.9600	2.6790	2,749.3300	2.7493	2.627	0	0	0
2017/11/09	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R035	03/05/2018	9.89	Put	Bond Future	2,755.0100	2.7550	2,825.3800	2.8254	2.554	0	0	0
2017/11/09	R186	01/02/2018	8.96	Call	Bond Future	760.2400	0.7602	697.6400	0.6976	(8.234)	0	0	0
2017/11/09	R186	01/02/2018	9.00	Call	Bond Future	837.6000	0.8376	770.7000	0.7707	(7.987)	0	0	0
2017/11/09	R186	01/02/2018	9.25	Call	Bond Future	1,445.9100	1.4459	1,350.8200	1.3508	(6.576)	0	0	0
2017/11/09	R186	01/02/2018	8.50	Put	Bond Future	5,539.5100	5.5395	5,705.7600	5.7058	3.001	0	0	0
2017/11/09	R186	01/02/2018			Bond Future	9.3316	108.2787	9.3620	108.0896	0.326	0.0000	0.0000	110,272
2017/11/09	R186	01/02/2018	7.75	Put	Bond Future	10,475.0200	10.4750	10,662.4900	10.6625	1.790	0	0	0
2017/11/09	R186	01/02/2018	7.75	Call	Bond Future	8.8900	0.0089	7.2800	0.0073	(18.110)	0	0	1,460
2017/11/09	R186	01/02/2018	8.50	Call	Bond Future	197.6100	0.1976	174.7800	0.1748	(11.553)	0	0	1,460
2017/11/09	R186	01/02/2018	8.97	Call	Bond Future	779.0100	0.7790	715.3400	0.7153	(8.173)	0	0	0
2017/11/09	R186	01/02/2018	8.96	Put	Bond Future	3,104.6000	3.1046	3,231.0800	3.2311	4.074	0	0	0
2017/11/09	R186	01/02/2018	9.00	Put	Bond Future	2,926.3300	2.9263	3,048.5100	3.0485	4.175	0	0	6,200
2017/11/09	R186	01/02/2018	8.75	Put	Bond Future	4,134.2900	4.1343	4,281.4800	4.2815	3.560	0	0	775
2017/11/09	R186	01/02/2018	9.25	Put	Bond Future	1,954.8400	1.9548	2,048.8300	2.0488	4.808	0	0	775
2017/11/09	R186	01/02/2018	8.97	Put	Bond Future	3,059.3900	3.0594	3,184.8000	3.1848	4.099	0	0	0
2017/11/09	R186	01/02/2018	8.98	Call	Bond Future	798.2800	0.7983	733.5300	0.7335	(8.111)	0	0	0
2017/11/09	R186	01/02/2018	8.98	Put	Bond Future	3,014.7200	3.0147	3,139.0500	3.1390	4.124	0	0	0
2017/11/09	R186	01/02/2018	8.75	Call	Bond Future	434.8000	0.4348	392.9100	0.3929	(9.634)	0	0	0
2017/11/09	R186	03/05/2018	8.91	Put	Bond Future	4,296.2000	4.2962	4,422.4200	4.4224	2.938	0	0	0
2017/11/09	R186	03/05/2018	8.92	Call	Bond Future	1,221.2000	1.2212	1,154.8300	1.1548	(5.435)	0	0	0
2017/11/09	R186	03/05/2018			Bond Future	9.4110	110.2934	9.4426	110.1016	0.337	0.0000	0.0000	0
2017/11/09	R186	03/05/2018	8.93	Call	Bond Future	1,241.3300	1.2413	1,174.2200	1.1742	(5.406)	0	0	0
2017/11/09	R186	03/05/2018	8.93	Put	Bond Future	4,210.1400	4.2101	4,334.8800	4.3349	2.963	0	0	0
2017/11/09	R186	03/05/2018	8.91	Call	Bond Future	1,201.5700	1.2016	1,135.9400	1.1359	(5.462)	0	0	0
2017/11/09	R186	03/05/2018	8.92	Put	Bond Future	4,252.9000	4.2529	4,378.3800	4.3784	2.950	0	0	0
2017/11/09	R197	01/02/2018	301.68	Put	Bond Future	4,683.3500	4.6833	4,714.3000	4.7143	0.661	0	0	0
2017/11/09	R197	01/02/2018			Bond Future	296.9967	296.9967	296.9657	296.9657	(0.010)	0.0000	0.0000	2,350
2017/11/09	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R197	01/02/2018	301.67	Put	Bond Future	4,673.3500	4.6733	4,704.3000	4.7043	0.662	0	0	0
2017/11/09	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R197	01/02/2018	301.66	Put	Bond Future	4,663.3500	4.6633	4,694.3000	4.6943	0.664	0	0	0
2017/11/09	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R197	03/05/2018			Bond Future	302.5538	302.5538	302.5232	302.5232	(0.010)	0.0000	0.0000	0
2017/11/09	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R197	03/05/2018	304.44	Put	Bond Future	1,886.2000	1.8862	1,916.7600	1.9168	1.620	0	0	0
2017/11/09	R197	03/05/2018	304.46	Put	Bond Future	1,906.2000	1.9062	1,936.7600	1.9368	1.603	0	0	0
2017/11/09	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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2017/11/09	R197	03/05/2018	304.45	Put	Bond Future	1,896.2000	1.8962	1,926.7600	1.9268	1.612	0	0	0
2017/11/09	R202	01/02/2018	249.07	Call	Bond Future	58.2900	0.0583	31.3300	0.0313	(46.252)	0	0	0
2017/11/09	R202	01/02/2018	249.06	Put	Bond Future	11,418.3600	11.4184	12,602.0000	12.6020	10.366	0	0	0
2017/11/09	R202	01/02/2018			Bond Future	237.7002	237.7002	236.4895	236.4895	(0.509)	0.0000	0.0000	22,922
2017/11/09	R202	01/02/2018	249.08	Call	Bond Future	58.0300	0.0580	31.1900	0.0312	(46.252)	0	0	0
2017/11/09	R202	01/02/2018	249.08	Put	Bond Future	11,437.8500	11.4379	12,621.7100	12.6217	10.350	0	0	0
2017/11/09	R202	01/02/2018	249.07	Put	Bond Future	11,428.1100	11.4281	12,611.8500	12.6118	10.358	0	0	0
2017/11/09	R202	01/02/2018	249.06	Call	Bond Future	58.5400	0.0585	31.4800	0.0315	(46.225)	0	0	0
2017/11/09	R202	03/05/2018	247.48	Put	Bond Future	6,653.0200	6.6530	7,578.9700	7.5790	13.918	0	0	0
2017/11/09	R202	03/05/2018	247.47	Call	Bond Future	1,323.4600	1.3235	1,016.2300	1.0162	(23.214)	0	0	0
2017/11/09	R202	03/05/2018			Bond Future	242.1479	242.1479	240.9152	240.9152	(0.509)	0.0000	0.0000	0
2017/11/09	R202	03/05/2018	247.48	Call	Bond Future	1,320.9000	1.3209	1,014.1300	1.0141	(23.224)	0	0	0
2017/11/09	R202	03/05/2018	247.47	Put	Bond Future	6,645.5800	6.6456	7,571.0700	7.5711	13.926	0	0	0
2017/11/09	R202	03/05/2018	247.49	Call	Bond Future	1,318.3400	1.3183	1,012.0400	1.0120	(23.234)	0	0	0
2017/11/09	R202	03/05/2018	247.49	Put	Bond Future	6,660.4600	6.6605	7,586.8800	7.5869	13.909	0	0	0
2017/11/09	R204	01/02/2018	7.27	Call	Bond Future	44.6200	0.0446	23.3000	0.0233	(47.781)	0	0	0
2017/11/09	R204	01/02/2018			Bond Future	7.6136	101.3385	7.7604	101.2165	1.929	0.0000	0.0000	41,951
2017/11/09	R204	01/02/2018	7.25	Call	Bond Future	40.8700	0.0409	21.0300	0.0210	(48.544)	0	0	0
2017/11/09	R204	01/02/2018	7.25	Put	Bond Future	343.8700	0.3439	445.9900	0.4460	29.697	0	0	0
2017/11/09	R204	01/02/2018	7.27	Put	Bond Future	330.9100	0.3309	431.5500	0.4316	30.413	0	0	0
2017/11/09	R204	01/02/2018	7.26	Call	Bond Future	42.7200	0.0427	22.1400	0.0221	(48.174)	0	0	0
2017/11/09	R204	01/02/2018	7.26	Put	Bond Future	337.3600	0.3374	438.7400	0.4387	30.051	0	0	0
2017/11/09	R204	03/05/2018	7.10	Put	Bond Future	376.1200	0.3761	480.0300	0.4800	27.627	0	0	0
2017/11/09	R204	03/05/2018			Bond Future	7.6558	103.2241	7.8626	103.1005	2.701	0.0000	0.0000	0
2017/11/09	R204	03/05/2018	7.09	Call	Bond Future	41.4900	0.0415	22.3100	0.0223	(46.228)	0	0	0
2017/11/09	R204	03/05/2018	7.09	Put	Bond Future	380.9700	0.3810	485.3400	0.4853	27.396	0	0	0
2017/11/09	R204	03/05/2018	7.10	Call	Bond Future	42.6600	0.0427	23.0200	0.0230	(46.038)	0	0	0
2017/11/09	R204	03/05/2018	7.08	Call	Bond Future	40.1500	0.0401	21.4700	0.0215	(46.526)	0	0	0
2017/11/09	R204	03/05/2018	7.08	Put	Bond Future	385.6500	0.3856	490.5200	0.4905	27.193	0	0	0
2017/11/09	R207	01/02/2018	7.61	Put	Bond Future	819.9700	0.8200	883.8100	0.8838	7.786	0	0	0
2017/11/09	R207	01/02/2018	7.60	Call	Bond Future	75.1900	0.0752	61.4000	0.0614	(18.340)	0	0	0
2017/11/09	R207	01/02/2018			Bond Future	8.0321	99.0540	8.0768	98.9759	0.556	0.0000	0.0000	42,141
2017/11/09	R207	01/02/2018	7.61	Call	Bond Future	78.4100	0.0784	64.1600	0.0642	(18.174)	0	0	0
2017/11/09	R207	01/02/2018	7.60	Put	Bond Future	834.4000	0.8344	898.7000	0.8987	7.706	0	0	0
2017/11/09	R207	01/02/2018	7.62	Call	Bond Future	81.7300	0.0817	67.0200	0.0670	(17.998)	0	0	0
2017/11/09	R207	01/02/2018	7.62	Put	Bond Future	805.6400	0.8056	869.0200	0.8690	7.867	0	0	0
2017/11/09	R207	03/05/2018	7.57	Call	Bond Future	128.8900	0.1289	112.0100	0.1120	(13.096)	0	0	0
2017/11/09	R207	03/05/2018	7.56	Put	Bond Future	993.0500	0.9931	1,055.3800	1.0554	6.277	0	0	0
2017/11/09	R207	03/05/2018			Bond Future	8.1215	100.8970	8.1728	100.8181	0.632	0.0000	0.0000	0
2017/11/09	R207	03/05/2018	7.58	Call	Bond Future	132.6100	0.1326	115.3800	0.1154	(12.993)	0	0	0
2017/11/09	R207	03/05/2018	7.58	Put	Bond Future	969.1400	0.9691	1,030.7700	1.0308	6.359	0	0	0
2017/11/09	R207	03/05/2018	7.57	Put	Bond Future	980.9600	0.9810	1,042.9400	1.0429	6.318	0	0	0
2017/11/09	R207	03/05/2018	7.56	Call	Bond Future	125.4400	0.1254	108.9100	0.1089	(13.178)	0	0	0
2017/11/09	R208	01/02/2018	7.85	Put	Bond Future	1,308.7000	1.3087	1,386.8700	1.3869	5.973	0	0	0

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2017/11/09	R208	01/02/2018			Bond Future	8.2848	98.2031	8.3221	98.1043	0.450	0.0000	0.0000	34,887
2017/11/09	R208	01/02/2018	7.84	Call	Bond Future	141.9100	0.1419	121.8800	0.1219	(14.115)	0	0	0
2017/11/09	R208	01/02/2018	7.84	Put	Bond Future	1,330.2100	1.3302	1,408.9600	1.4090	5.920	0	0	0
2017/11/09	R208	01/02/2018	7.85	Call	Bond Future	147.3100	0.1473	126.7000	0.1267	(13.991)	0	0	0
2017/11/09	R208	01/02/2018	7.83	Call	Bond Future	136.5300	0.1365	117.0700	0.1171	(14.253)	0	0	0
2017/11/09	R208	01/02/2018	7.83	Put	Bond Future	1,351.7500	1.3518	1,431.0700	1.4311	5.868	0	0	0
2017/11/09	R208	03/05/2018	7.77	Call	Bond Future	214.0700	0.2141	192.2500	0.1923	(10.193)	0	0	0
2017/11/09	R208	03/05/2018			Bond Future	8.3574	96.6291	8.3980	96.5292	0.486	0.0000	0.0000	0
2017/11/09	R208	03/05/2018	7.77	Put	Bond Future	1,674.6700	1.6747	1,752.8000	1.7528	4.665	0	0	0
2017/11/09	R208	03/05/2018	7.78	Call	Bond Future	219.7000	0.2197	197.4600	0.1975	(10.123)	0	0	0
2017/11/09	R208	03/05/2018	7.79	Put	Bond Future	1,635.6700	1.6357	1,712.9500	1.7129	4.725	0	0	0
2017/11/09	R208	03/05/2018	7.78	Put	Bond Future	1,655.2100	1.6552	1,732.9200	1.7329	4.695	0	0	0
2017/11/09	R208	03/05/2018	7.79	Call	Bond Future	225.2400	0.2252	202.5700	0.2026	(10.065)	0	0	0
2017/11/09	R209	01/02/2018	9.72	Call	Bond Future	850.6100	0.8506	833.0100	0.8330	(2.069)	0	0	0
2017/11/09	R209	01/02/2018	9.73	Call	Bond Future	869.9700	0.8700	852.1700	0.8522	(2.046)	0	0	0
2017/11/09	R209	01/02/2018	9.71	Put	Bond Future	3,386.2900	3.3863	3,396.2200	3.3962	0.293	0	0	0
2017/11/09	R209	01/02/2018	10.10	Call	Bond Future	1,800.9900	1.8010	1,776.3500	1.7763	(1.368)	0	0	0
2017/11/09	R209	01/02/2018	9.85	Call	Bond Future	1,125.1600	1.1252	1,104.9200	1.1049	(1.799)	0	0	0
2017/11/09	R209	01/02/2018	9.33	Call	Bond Future	308.1800	0.3082	298.6000	0.2986	(3.109)	0	0	220
2017/11/09	R209	01/02/2018	10.22	Put	Bond Future	1,524.2500	1.5243	1,525.2700	1.5253	0.067	0	0	739
2017/11/09	R209	01/02/2018			Bond Future	10.1111	70.3890	10.1155	70.3617	0.044	0.0000	0.0000	151,679
2017/11/09	R209	01/02/2018	9.73	Put	Bond Future	3,293.9600	3.2940	3,303.4800	3.3035	0.289	0	0	0
2017/11/09	R209	01/02/2018	9.71	Call	Bond Future	831.5300	0.8315	814.1400	0.8141	(2.091)	0	0	0
2017/11/09	R209	01/02/2018	9.59	Call	Bond Future	625.0900	0.6251	610.2400	0.6102	(2.376)	0	0	0
2017/11/09	R209	01/02/2018	9.59	Put	Bond Future	3,972.1500	3.9721	3,984.6200	3.9846	0.314	0	0	377
2017/11/09	R209	01/02/2018	9.88	Call	Bond Future	1,195.7500	1.1958	1,174.9300	1.1749	(1.741)	0	0	0
2017/11/09	R209	01/02/2018	9.88	Put	Bond Future	2,650.3900	2.6504	2,656.8900	2.6569	0.245	0	0	220
2017/11/09	R209	01/02/2018	9.72	Put	Bond Future	3,339.9400	3.3399	3,349.6600	3.3497	0.291	0	0	0
2017/11/09	R209	01/02/2018	10.10	Put	Bond Future	1,869.6900	1.8697	1,872.3700	1.8724	0.143	0	0	3,000
2017/11/09	R209	01/02/2018	9.85	Put	Bond Future	2,772.0600	2.7721	2,779.1400	2.7791	0.255	0	0	7,500
2017/11/09	R209	01/02/2018	9.33	Put	Bond Future	5,417.8800	5.4179	5,435.6200	5.4356	0.327	0	0	0
2017/11/09	R209	01/02/2018	10.22	Call	Bond Future	2,194.0500	2.1941	2,167.7500	2.1678	(1.199)	0	0	0
2017/11/09	R209	01/02/2018	10.00	Call	Bond Future	1,505.4000	1.5054	1,482.4000	1.4824	(1.528)	0	0	0
2017/11/09	R209	01/02/2018	10.00	Put	Bond Future	2,198.8700	2.1989	2,203.1900	2.2032	0.196	0	0	7,500
2017/11/09	R209	01/02/2018	9.32	Put	Bond Future	5,477.8700	5.4779	5,495.8000	5.4958	0.327	0	0	0
2017/11/09	R209	01/02/2018	9.32	Call	Bond Future	299.0900	0.2991	289.7000	0.2897	(3.140)	0	0	157
2017/11/09	R209	01/02/2018	9.87	Call	Bond Future	1,171.8700	1.1719	1,151.2500	1.1513	(1.760)	0	0	0
2017/11/09	R209	01/02/2018	9.87	Put	Bond Future	2,690.5100	2.6905	2,697.2100	2.6972	0.249	0	0	739
2017/11/09	R209	01/02/2018	9.52	Put	Bond Future	4,338.4200	4.3384	4,352.3600	4.3524	0.321	0	0	0
2017/11/09	R209	01/02/2018	9.52	Call	Bond Future	523.0600	0.5231	509.6800	0.5097	(2.558)	0	0	739
2017/11/09	R209	01/02/2018	9.89	Call	Bond Future	1,219.8000	1.2198	1,198.7900	1.1988	(1.722)	0	0	0
2017/11/09	R209	01/02/2018	9.89	Put	Bond Future	2,610.5300	2.6105	2,616.8400	2.6168	0.242	0	0	157
2017/11/09	R209	03/05/2018	10.00	Call	Bond Future	2,175.8600	2.1759	2,155.9100	2.1559	(0.917)	0	0	0
2017/11/09	R209	03/05/2018	9.85	Put	Bond Future	3,868.9400	3.8689	3,878.1000	3.8781	0.237	0	0	0
2017/11/09	R209	03/05/2018			Bond Future	10.1819	68.5494	10.1864	68.5221	0.044	0.0000	0.0000	0
2017/11/09	R209	03/05/2018	9.85	Call	Bond Future	1,790.2900	1.7903	1,772.0900	1.7721	(1.017)	0	0	0
2017/11/09	R209	03/05/2018	9.86	Call	Bond Future	1,814.6200	1.8146	1,796.3100	1.7963	(1.009)	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
2017/11/09	R209	03/05/2018	10.00	Put	Bond Future	3,303.4200	3.3034	3,310.8300	3.3108	0.224	0	0	5,000
2017/11/09	R209	03/05/2018	9.86	Put	Bond Future	3,829.2600	3.8293	3,838.3100	3.8383	0.236	0	0	0
2017/11/09	R209	03/05/2018	9.84	Call	Bond Future	1,766.1500	1.7662	1,748.0800	1.7481	(1.023)	0	0	0
2017/11/09	R209	03/05/2018	9.84	Put	Bond Future	3,908.9000	3.9089	3,918.1900	3.9182	0.238	0	0	0
2017/11/09	R209	01/11/2018	1,016.00	Call	Bond Future	67,136.7600	67.1368	67,108.4700	67.1085	(0.042)	0	0	0
2017/11/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R209	01/11/2018	9.34	Put	Bond Future	7,755.5600	7.7556	7,771.6700	7.7717	0.208	0	0	0
2017/11/09	R209	01/11/2018			Bond Future	10.3214	68.0246	10.3261	67.9963	0.046	0.0000	0.0000	0
2017/11/09	R209	01/11/2018	1,016.01	Call	Bond Future	67,136.7600	67.1368	67,108.4700	67.1085	(0.042)	0	0	0
2017/11/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R209	01/11/2018	1,015.99	Call	Bond Future	67,136.7500	67.1368	67,108.4600	67.1085	(0.042)	0	0	0
2017/11/09	R209	01/11/2018	9.34	Call	Bond Future	1,481.1900	1.4812	1,469.0100	1.4690	(0.822)	0	0	435
2017/11/09	R209	01/11/2018	10.57	Call	Bond Future	4,608.7200	4.6087	4,586.8000	4.5868	(0.476)	0	0	0
2017/11/09	R209	01/11/2018	10.57	Put	Bond Future	3,145.7400	3.1457	3,152.1100	3.1521	0.202	0	0	435
2017/11/09	R209	01/11/2018	9.94	Call	Bond Future	2,760.7400	2.7607	2,743.4200	2.7434	(0.627)	0	0	0
2017/11/09	R209	01/11/2018	9.94	Put	Bond Future	5,101.4600	5.1015	5,112.4300	5.1124	0.215	0	0	435
2017/11/09	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R210	01/02/2018			Bond Future	186.8635	186.8635	186.4243	186.4243	(0.235)	0.0000	0.0000	2,159
2017/11/09	R210	01/02/2018	192.36	Put	Bond Future	5,496.5200	5.4965	5,935.6900	5.9357	7.990	0	0	0
2017/11/09	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R210	01/02/2018	192.38	Put	Bond Future	5,516.5200	5.5165	5,955.6900	5.9557	7.961	0	0	0
2017/11/09	R210	01/02/2018	192.37	Put	Bond Future	5,506.5200	5.5065	5,945.6900	5.9457	7.975	0	0	0
2017/11/09	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R210	03/05/2018	191.44	Put	Bond Future	3,505.0600	3.5051	3,951.9500	3.9519	12.750	0	0	0
2017/11/09	R210	03/05/2018			Bond Future	187.9349	187.9349	187.4881	187.4881	(0.238)	0.0000	0.0000	0
2017/11/09	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R210	03/05/2018	191.46	Put	Bond Future	3,525.0600	3.5251	3,971.9500	3.9719	12.678	0	0	0
2017/11/09	R210	03/05/2018	191.45	Put	Bond Future	3,515.0600	3.5151	3,961.9500	3.9619	12.714	0	0	0
2017/11/09	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	01/02/2018	154.71	Put	Bond Future	3,993.4500	3.9935	4,039.1800	4.0392	1.145	0	0	0
2017/11/09	R212	01/02/2018			Bond Future	150.7166	150.7166	150.6708	150.6708	(0.030)	0.0000	0.0000	4,869
2017/11/09	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	01/02/2018	154.70	Put	Bond Future	3,983.4500	3.9835	4,029.1800	4.0292	1.148	0	0	0
2017/11/09	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	01/02/2018	154.69	Put	Bond Future	3,973.4500	3.9735	4,019.1800	4.0192	1.151	0	0	0
2017/11/09	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	03/05/2018			Bond Future	153.5366	153.5366	153.4905	153.4905	(0.030)	0.0000	0.0000	0
2017/11/09	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	03/05/2018	154.28	Put	Bond Future	743.3800	0.7434	789.5200	0.7895	6.207	0	0	0
2017/11/09	R212	03/05/2018	154.30	Put	Bond Future	763.3800	0.7634	809.5200	0.8095	6.044	0	0	0
2017/11/09	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/09	R212	03/05/2018	154.29	Put	Bond Future	753.3800	0.7534	799.5200	0.7995	6.124	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
2017/11/09	R213	01/02/2018	9.42	Call	Bond Future	637.6100	0.6376	592.0200	0.5920	(7.150)	0	0	0
2017/11/09	R213	01/02/2018	9.41	Put	Bond Future	3,799.7600	3.7998	3,908.3000	3.9083	2.856	0	0	0
2017/11/09	R213	01/02/2018			Bond Future	9.9132	81.9835	9.9382	81.8302	0.252	0.0000	0.0000	58,189
2017/11/09	R213	01/02/2018	9.43	Call	Bond Future	653.5500	0.6536	607.1700	0.6072	(7.097)	0	0	0
2017/11/09	R213	01/02/2018	9.43	Put	Bond Future	3,701.6000	3.7016	3,808.5600	3.8086	2.890	0	0	0
2017/11/09	R213	01/02/2018	9.42	Put	Bond Future	3,750.4400	3.7504	3,858.1900	3.8582	2.873	0	0	0
2017/11/09	R213	01/02/2018	9.41	Call	Bond Future	622.0700	0.6221	577.2700	0.5773	(7.202)	0	0	0
2017/11/09	R213	03/05/2018	9.57	Put	Bond Future	4,086.5600	4.0866	4,180.1100	4.1801	2.289	0	0	0
2017/11/09	R213	03/05/2018	9.56	Call	Bond Future	1,478.6300	1.4786	1,417.1700	1.4172	(4.157)	0	0	0
2017/11/09	R213	03/05/2018			Bond Future	9.9878	79.9595	10.0135	79.8039	0.258	0.0000	0.0000	0
2017/11/09	R213	03/05/2018	9.57	Call	Bond Future	1,500.4900	1.5005	1,438.4400	1.4384	(4.135)	0	0	0
2017/11/09	R213	03/05/2018	9.56	Put	Bond Future	4,128.0300	4.1280	4,222.1700	4.2222	2.281	0	0	0
2017/11/09	R213	03/05/2018	9.58	Call	Bond Future	1,522.3500	1.5224	1,459.7000	1.4597	(4.115)	0	0	0
2017/11/09	R213	03/05/2018	9.58	Put	Bond Future	4,045.1700	4.0452	4,138.1200	4.1381	2.298	0	0	0
2017/11/09	R214	01/02/2018	9.84	Call	Bond Future	855.0900	0.8551	837.2700	0.8373	(2.084)	0	0	0
2017/11/09	R214	01/02/2018			Bond Future	10.2485	69.9198	10.2528	69.8919	0.043	0.0000	0.0000	50,369
2017/11/09	R214	01/02/2018	9.82	Call	Bond Future	816.9600	0.8170	799.5600	0.7996	(2.130)	0	0	0
2017/11/09	R214	01/02/2018	9.82	Put	Bond Future	3,641.3500	3.6413	3,651.7900	3.6518	0.287	0	0	0
2017/11/09	R214	01/02/2018	9.84	Put	Bond Future	3,543.3500	3.5433	3,553.3700	3.5534	0.283	0	0	0
2017/11/09	R214	01/02/2018	9.83	Call	Bond Future	835.9300	0.8359	818.3300	0.8183	(2.105)	0	0	0
2017/11/09	R214	01/02/2018	9.83	Put	Bond Future	3,592.2000	3.5922	3,602.4400	3.6024	0.285	0	0	0
2017/11/09	R214	03/05/2018	9.99	Put	Bond Future	3,996.8100	3.9968	4,005.9500	4.0060	0.229	0	0	0
2017/11/09	R214	03/05/2018			Bond Future	10.3180	67.9248	10.3224	67.8969	0.043	0.0000	0.0000	0
2017/11/09	R214	03/05/2018	9.98	Call	Bond Future	1,851.7500	1.8518	1,833.0400	1.8330	(1.010)	0	0	0
2017/11/09	R214	03/05/2018	9.98	Put	Bond Future	4,038.1400	4.0381	4,047.4000	4.0474	0.229	0	0	0
2017/11/09	R214	03/05/2018	9.99	Call	Bond Future	1,876.7800	1.8768	1,857.9500	1.8579	(1.003)	0	0	0
2017/11/09	R214	03/05/2018	9.97	Call	Bond Future	1,826.9200	1.8269	1,808.3400	1.8083	(1.017)	0	0	0
2017/11/09	R214	03/05/2018	9.97	Put	Bond Future	4,079.7800	4.0798	4,089.1700	4.0892	0.230	0	0	0
2017/11/09	R248	01/02/2018	9.90	Put	Bond Future	4,560.9300	4.5609	4,572.7800	4.5728	0.260	0	0	0
2017/11/09	R248	01/02/2018	9.89	Call	Bond Future	1,114.7600	1.1148	1,091.9100	1.0919	(2.050)	0	0	0
2017/11/09	R248	01/02/2018			Bond Future	10.3109	89.4306	10.3152	89.3956	0.042	0.0000	0.0000	103,556
2017/11/09	R248	01/02/2018	9.90	Call	Bond Future	1,139.6100	1.1396	1,116.4900	1.1165	(2.029)	0	0	0
2017/11/09	R248	01/02/2018	9.89	Put	Bond Future	4,622.3800	4.6224	4,634.5000	4.6345	0.262	0	0	0
2017/11/09	R248	01/02/2018	9.91	Call	Bond Future	1,164.8200	1.1648	1,141.4400	1.1414	(2.007)	0	0	0
2017/11/09	R248	01/02/2018	9.91	Put	Bond Future	4,500.0000	4.5000	4,511.5900	4.5116	0.258	0	0	0
2017/11/09	R248	03/05/2018	10.06	Call	Bond Future	2,474.2400	2.4742	2,450.1000	2.4501	(0.976)	0	0	0
2017/11/09	R248	03/05/2018	10.05	Put	Bond Future	5,160.0700	5.1601	5,171.1600	5.1712	0.215	0	0	0
2017/11/09	R248	03/05/2018			Bond Future	10.3828	86.6577	10.3872	86.6226	0.043	0.0000	0.0000	0
2017/11/09	R248	03/05/2018	10.07	Call	Bond Future	2,506.5100	2.5065	2,482.2100	2.4822	(0.969)	0	0	0
2017/11/09	R248	03/05/2018	10.07	Put	Bond Future	5,056.7100	5.0567	5,067.4900	5.0675	0.213	0	0	0
2017/11/09	R248	03/05/2018	10.06	Put	Bond Future	5,108.2000	5.1082	5,119.1400	5.1191	0.214	0	0	0
2017/11/09	R248	03/05/2018	10.05	Call	Bond Future	2,442.2100	2.4422	2,418.2200	2.4182	(0.982)	0	0	0

Total

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