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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2017 TO 13/11/2017

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
2017/11/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	2025	01/02/2018	133.89	Put	Bond Future	4,337.2100	4.3372	4,351.0200	4.3510	0.318	0	0	0
2017/11/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	01/02/2018			Bond Future	129.5528	129.5528	129.5390	129.5390	(0.011)	0.0000	0.0000	1,070
2017/11/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	01/02/2018	133.88	Put	Bond Future	4,327.2100	4.3272	4,341.0200	4.3410	0.319	0	0	0
2017/11/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	01/02/2018	133.90	Put	Bond Future	4,347.2100	4.3472	4,361.0200	4.3610	0.318	0	0	0
2017/11/13	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	03/05/2018	133.20	Put	Bond Future	1,222.2900	1.2223	1,238.2700	1.2383	1.307	0	0	0
2017/11/13	2025	03/05/2018			Bond Future	131.9777	131.9777	131.9617	131.9617	(0.012)	0.0000	0.0000	0
2017/11/13	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	03/05/2018	133.22	Put	Bond Future	1,242.2900	1.2423	1,258.2700	1.2583	1.286	0	0	0
2017/11/13	2025	03/05/2018	133.21	Put	Bond Future	1,232.2900	1.2323	1,248.2700	1.2483	1.297	0	0	0
2017/11/13	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	02/08/2018			Bond Future	134.4708	134.4708	134.4529	134.4529	(0.013)	0.0000	0.0000	0
2017/11/13	2025	02/08/2018	136.65	Put	Bond Future	2,179.2100	2.1792	2,197.0800	2.1971	0.820	0	0	0
2017/11/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2025	02/08/2018	136.67	Put	Bond Future	2,199.2100	2.1992	2,217.0800	2.2171	0.813	0	0	0
2017/11/13	2025	02/08/2018	136.66	Put	Bond Future	2,189.2100	2.1892	2,207.0800	2.2071	0.816	0	0	0
2017/11/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2029	01/02/2018			Bond Future	99.7261	99.7261	99.4153	99.4153	(0.312)	0.0000	0.0000	1,370
2017/11/13	2029	03/05/2018			Bond Future	100.5747	100.5747	100.2566	100.2566	(0.316)	0.0000	0.0000	0
2017/11/13	2029	02/08/2018			Bond Future	102.5085	102.5085	102.1830	102.1830	(0.318)	0.0000	0.0000	0
2017/11/13	2030	01/02/2018	9.39	Put	Bond Future	3,206.9500	3.2069	3,881.3200	3.8813	21.028	0	0	0
2017/11/13	2030	01/02/2018			Bond Future	9.8869	87.0491	9.9946	86.3747	1.089	0.0000	0.0000	63,877
2017/11/13	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	01/02/2018	9.38	Put	Bond Future	3,273.1500	3.2731	3,947.5200	3.9475	20.603	0	0	0
2017/11/13	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	01/02/2018	9.37	Put	Bond Future	3,339.4100	3.3394	4,013.7800	4.0138	20.194	0	0	0
2017/11/13	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	03/05/2018			Bond Future	9.9702	88.6692	10.0820	87.9812	1.122	0.0000	0.0000	0
2017/11/13	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	03/05/2018	9.49	Put	Bond Future	3,041.2600	3.0413	3,729.3200	3.7293	22.624	0	0	0
2017/11/13	2030	03/05/2018	9.51	Put	Bond Future	2,911.6900	2.9117	3,599.7500	3.5998	23.631	0	0	0
2017/11/13	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	03/05/2018	9.50	Put	Bond Future	2,976.4400	2.9764	3,664.5000	3.6645	23.117	0	0	0
2017/11/13	2030	02/08/2018	9.46	Put	Bond Future	3,709.7200	3.7097	4,410.3000	4.4103	18.885	0	0	0
2017/11/13	2030	02/08/2018			Bond Future	10.0535	86.3463	10.1695	85.6457	1.154	0.0000	0.0000	0

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2017/11/13	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2030	02/08/2018	9.45	Put	Bond Future	3,774.0600	3.7741	4,474.6400	4.4746	18.563	0	0	0
2017/11/13	2030	02/08/2018	9.47	Put	Bond Future	3,645.4300	3.6454	4,346.0100	4.3460	19.218	0	0	0
2017/11/13	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2032	01/02/2018	9.56	Call	Bond Future	638.4100	0.6384	462.4700	0.4625	(27.559)	0	0	0
2017/11/13	2032	01/02/2018	9.55	Put	Bond Future	4,318.3100	4.3183	4,862.2700	4.8623	12.597	0	0	0
2017/11/13	2032	01/02/2018	9.20	Call	Bond Future	225.6000	0.2256	148.6500	0.1487	(34.109)	0	0	7,500
2017/11/13	2032	01/02/2018	9.45	Put	Bond Future	4,889.4800	4.8895	5,465.3200	5.4653	11.777	0	0	0
2017/11/13	2032	01/02/2018	9.40	Put	Bond Future	5,188.3800	5.1884	5,778.8400	5.7788	11.380	0	0	0
2017/11/13	2032	01/02/2018			Bond Future	10.0848	89.2330	10.1923	88.5164	1.066	0.0000	0.0000	42,477
2017/11/13	2032	01/02/2018	9.57	Call	Bond Future	654.8200	0.6548	475.4700	0.4755	(27.389)	0	0	0
2017/11/13	2032	01/02/2018	9.57	Put	Bond Future	4,208.5500	4.2086	4,745.7300	4.7457	12.764	0	0	0
2017/11/13	2032	01/02/2018	9.30	Put	Bond Future	5,810.9900	5.8110	6,427.9200	6.4279	10.617	0	0	0
2017/11/13	2032	01/02/2018	9.30	Call	Bond Future	309.1700	0.3092	209.5700	0.2096	(32.215)	0	0	7,800
2017/11/13	2032	01/02/2018	9.56	Put	Bond Future	4,263.2400	4.2632	4,803.8300	4.8038	12.680	0	0	0
2017/11/13	2032	01/02/2018	9.55	Call	Bond Future	622.3000	0.6223	449.7300	0.4497	(27.731)	0	0	0
2017/11/13	2032	01/02/2018	9.20	Put	Bond Future	6,464.1900	6.4642	7,103.7700	7.1038	9.894	0	0	0
2017/11/13	2032	01/02/2018	9.45	Call	Bond Future	477.2700	0.4773	336.5800	0.3366	(29.478)	0	0	750
2017/11/13	2032	01/02/2018	9.40	Call	Bond Future	415.0200	0.4150	288.9500	0.2889	(30.377)	0	0	6,800
2017/11/13	2032	03/05/2018	9.70	Call	Bond Future	1,555.6200	1.5556	1,296.2500	1.2963	(16.673)	0	0	0
2017/11/13	2032	03/05/2018	9.71	Put	Bond Future	4,672.7300	4.6727	5,141.7000	5.1417	10.036	0	0	0
2017/11/13	2032	03/05/2018			Bond Future	10.1671	86.7369	10.2785	86.0058	1.096	0.0000	0.0000	0
2017/11/13	2032	03/05/2018	9.70	Put	Bond Future	4,719.0800	4.7191	5,190.7200	5.1907	9.994	0	0	0
2017/11/13	2032	03/05/2018	9.71	Call	Bond Future	1,578.7300	1.5787	1,316.6900	1.3167	(16.598)	0	0	0
2017/11/13	2032	03/05/2018	9.72	Call	Bond Future	1,602.0700	1.6021	1,337.3400	1.3373	(16.524)	0	0	0
2017/11/13	2032	03/05/2018	9.72	Put	Bond Future	4,626.6800	4.6267	5,092.9600	5.0930	10.078	0	0	0
2017/11/13	2032	02/08/2018	9.66	Put	Bond Future	5,910.4700	5.9105	6,388.0500	6.3880	8.080	0	0	0
2017/11/13	2032	02/08/2018	9.67	Call	Bond Future	1,997.5300	1.9975	1,728.5300	1.7285	(13.467)	0	0	0
2017/11/13	2032	02/08/2018			Bond Future	10.2466	88.3830	10.3619	87.6386	1.125	0.0000	0.0000	0
2017/11/13	2032	02/08/2018	9.68	Call	Bond Future	2,020.6200	2.0206	1,749.4700	1.7495	(13.419)	0	0	0
2017/11/13	2032	02/08/2018	9.68	Put	Bond Future	5,818.3800	5.8184	6,291.6300	6.2916	8.134	0	0	0
2017/11/13	2032	02/08/2018	9.66	Call	Bond Future	1,974.3100	1.9743	1,707.4900	1.7075	(13.515)	0	0	0
2017/11/13	2032	02/08/2018	9.67	Put	Bond Future	5,864.4500	5.8645	6,339.8500	6.3399	8.106	0	0	0
2017/11/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	01/02/2018			Bond Future	103.2202	103.2202	103.0761	103.0761	(0.140)	0.0000	0.0000	5,283
2017/11/13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	01/02/2018	109.64	Put	Bond Future	6,419.7800	6.4198	6,563.9200	6.5639	2.245	0	0	0
2017/11/13	2033	01/02/2018	109.66	Put	Bond Future	6,439.7800	6.4398	6,583.9200	6.5839	2.238	0	0	0
2017/11/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	01/02/2018	109.65	Put	Bond Future	6,429.7800	6.4298	6,573.9200	6.5739	2.242	0	0	0
2017/11/13	2033	03/05/2018	107.71	Put	Bond Future	3,646.3700	3.6464	3,794.7300	3.7947	4.069	0	0	0
2017/11/13	2033	03/05/2018			Bond Future	104.0636	104.0636	103.9153	103.9153	(0.143)	0.0000	0.0000	0
2017/11/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	03/05/2018	107.70	Put	Bond Future	3,636.3700	3.6364	3,784.7300	3.7847	4.080	0	0	0
2017/11/13	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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2017/11/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	03/05/2018	107.69	Put	Bond Future	3,626.3700	3.6264	3,774.7300	3.7747	4.091	0	0	0
2017/11/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	02/08/2018			Bond Future	106.0645	106.0645	105.9121	105.9121	(0.144)	0.0000	0.0000	0
2017/11/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	02/08/2018	109.92	Put	Bond Future	3,855.4500	3.8555	4,007.9300	4.0079	3.955	0	0	0
2017/11/13	2033	02/08/2018	109.94	Put	Bond Future	3,875.4500	3.8755	4,027.9300	4.0279	3.935	0	0	0
2017/11/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2033	02/08/2018	109.93	Put	Bond Future	3,865.4500	3.8655	4,017.9300	4.0179	3.945	0	0	0
2017/11/13	2037	01/02/2018	9.82	Put	Bond Future	4,372.0300	4.3720	4,929.8700	4.9299	12.759	0	0	0
2017/11/13	2037	01/02/2018			Bond Future	10.2864	85.3576	10.3938	84.5791	1.044	0.0000	0.0000	53,202
2017/11/13	2037	01/02/2018	9.88	Put	Bond Future	4,034.2500	4.0343	4,568.6000	4.5686	13.245	0	0	0
2017/11/13	2037	01/02/2018	9.88	Call	Bond Future	982.8300	0.9828	738.6600	0.7387	(24.844)	0	0	2,000
2017/11/13	2037	01/02/2018	9.82	Call	Bond Future	855.6800	0.8557	635.0000	0.6350	(25.790)	0	0	0
2017/11/13	2037	01/02/2018	9.81	Put	Bond Future	4,429.9600	4.4300	4,991.6100	4.9916	12.678	0	0	0
2017/11/13	2037	01/02/2018	9.83	Call	Bond Future	876.0800	0.8761	651.5400	0.6515	(25.630)	0	0	0
2017/11/13	2037	01/02/2018	9.83	Put	Bond Future	4,314.6800	4.3147	4,868.6600	4.8687	12.839	0	0	0
2017/11/13	2037	01/02/2018	9.81	Call	Bond Future	835.7500	0.8358	618.8800	0.6189	(25.949)	0	0	0
2017/11/13	2037	01/02/2018	10.32	Call	Bond Future	2,301.7900	2.3018	1,871.5100	1.8715	(18.693)	0	0	0
2017/11/13	2037	01/02/2018	10.32	Put	Bond Future	2,056.9300	2.0569	2,405.1700	2.4052	16.930	0	0	2,000
2017/11/13	2037	01/02/2018	10.72	Call	Bond Future	4,068.3400	4.0683	3,487.6700	3.4877	(14.273)	0	0	0
2017/11/13	2037	01/02/2018	10.72	Put	Bond Future	991.6700	0.9917	1,189.5200	1.1895	19.951	0	0	2,000
2017/11/13	2037	03/05/2018	9.99	Call	Bond Future	2,004.6400	2.0046	1,691.7100	1.6917	(15.610)	0	0	0
2017/11/13	2037	03/05/2018	9.97	Put	Bond Future	4,894.1900	4.8942	5,381.2600	5.3813	9.952	0	0	0
2017/11/13	2037	03/05/2018			Bond Future	10.3680	86.9463	10.4791	86.1522	1.071	0.0000	0.0000	0
2017/11/13	2037	03/05/2018	9.99	Put	Bond Future	4,797.1500	4.7971	5,278.3800	5.2784	10.032	0	0	0
2017/11/13	2037	03/05/2018	9.97	Call	Bond Future	1,949.9500	1.9500	1,642.8600	1.6429	(15.749)	0	0	0
2017/11/13	2037	03/05/2018	9.98	Put	Bond Future	4,845.6100	4.8456	5,329.7600	5.3298	9.992	0	0	0
2017/11/13	2037	03/05/2018	9.98	Call	Bond Future	1,977.2900	1.9773	1,667.2800	1.6673	(15.679)	0	0	0
2017/11/13	2037	02/08/2018	9.96	Put	Bond Future	6,078.6700	6.0787	6,569.1600	6.5692	8.069	0	0	0
2017/11/13	2037	02/08/2018	9.95	Call	Bond Future	2,460.4400	2.4604	2,144.6000	2.1446	(12.837)	0	0	0
2017/11/13	2037	02/08/2018			Bond Future	10.4496	84.3403	10.5644	83.5316	1.099	0.0000	0.0000	0
2017/11/13	2037	02/08/2018	9.96	Call	Bond Future	2,487.7200	2.4877	2,169.5100	2.1695	(12.791)	0	0	0
2017/11/13	2037	02/08/2018	9.95	Put	Bond Future	6,127.1900	6.1272	6,620.0500	6.6200	8.044	0	0	0
2017/11/13	2037	02/08/2018	9.97	Call	Bond Future	2,514.8900	2.5149	2,194.3300	2.1943	(12.746)	0	0	0
2017/11/13	2037	02/08/2018	9.97	Put	Bond Future	6,030.1400	6.0301	6,518.2800	6.5183	8.095	0	0	0
2017/11/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	01/02/2018	136.95	Put	Bond Future	11,968.6700	11.9687	11,981.5200	11.9815	0.107	0	0	0
2017/11/13	2038	01/02/2018			Bond Future	124.9813	124.9813	124.9685	124.9685	(0.010)	0.0000	0.0000	18,785
2017/11/13	2038	01/02/2018	136.94	Put	Bond Future	11,958.6700	11.9587	11,971.5200	11.9715	0.107	0	0	0
2017/11/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	01/02/2018	136.93	Put	Bond Future	11,948.6700	11.9487	11,961.5200	11.9615	0.108	0	0	0
2017/11/13	2038	03/05/2018	132.28	Put	Bond Future	4,959.2700	4.9593	4,974.1400	4.9741	0.300	0	0	0
2017/11/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	03/05/2018			Bond Future	127.3207	127.3207	127.3059	127.3059	(0.012)	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
2017/11/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	03/05/2018	132.27	Put	Bond Future	4,949.2700	4.9493	4,964.1400	4.9641	0.300	0	0	0
2017/11/13	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	03/05/2018	132.29	Put	Bond Future	4,969.2700	4.9693	4,984.1400	4.9841	0.299	0	0	0
2017/11/13	2038	02/08/2018	134.55	Put	Bond Future	4,831.2300	4.8312	4,848.0200	4.8480	0.348	0	0	0
2017/11/13	2038	02/08/2018			Bond Future	129.7188	129.7188	129.7020	129.7020	(0.013)	0.0000	0.0000	0
2017/11/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	02/08/2018	134.54	Put	Bond Future	4,821.2300	4.8212	4,838.0200	4.8380	0.348	0	0	0
2017/11/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2038	02/08/2018	134.53	Put	Bond Future	4,811.2300	4.8112	4,828.0200	4.8280	0.349	0	0	0
2017/11/13	2040	01/02/2018	9.89	Call	Bond Future	896.8600	0.8969	675.9000	0.6759	(24.637)	0	0	0
2017/11/13	2040	01/02/2018			Bond Future	10.3821	88.2719	10.4843	87.4858	0.984	0.0000	0.0000	25,950
2017/11/13	2040	01/02/2018	9.87	Call	Bond Future	855.7000	0.8557	642.2700	0.6423	(24.942)	0	0	0
2017/11/13	2040	01/02/2018	9.87	Put	Bond Future	4,975.1700	4.9752	5,547.8100	5.5478	11.510	0	0	0
2017/11/13	2040	01/02/2018	9.88	Put	Bond Future	4,912.2100	4.9122	5,481.0900	5.4811	11.581	0	0	0
2017/11/13	2040	01/02/2018	9.89	Put	Bond Future	4,849.5800	4.8496	5,414.6900	5.4147	11.653	0	0	0
2017/11/13	2040	01/02/2018	9.88	Call	Bond Future	876.1800	0.8762	658.9900	0.6590	(24.788)	0	0	0
2017/11/13	2040	03/05/2018	10.08	Put	Bond Future	5,205.3000	5.2053	5,686.7800	5.6868	9.250	0	0	0
2017/11/13	2040	03/05/2018			Bond Future	10.4643	89.9148	10.5700	89.1129	1.010	0.0000	0.0000	0
2017/11/13	2040	03/05/2018	10.07	Call	Bond Future	2,156.8000	2.1568	1,839.3300	1.8393	(14.719)	0	0	0
2017/11/13	2040	03/05/2018	10.07	Put	Bond Future	5,256.7800	5.2568	5,741.1700	5.7412	9.215	0	0	0
2017/11/13	2040	03/05/2018	10.08	Call	Bond Future	2,186.1500	2.1862	1,865.7700	1.8658	(14.655)	0	0	0
2017/11/13	2040	03/05/2018	10.06	Call	Bond Future	2,127.9300	2.1279	1,813.3500	1.8134	(14.783)	0	0	0
2017/11/13	2040	03/05/2018	10.06	Put	Bond Future	5,308.8500	5.3088	5,796.1300	5.7961	9.179	0	0	0
2017/11/13	2040	02/08/2018	10.04	Call	Bond Future	2,645.5900	2.6456	2,324.0000	2.3240	(12.156)	0	0	0
2017/11/13	2040	02/08/2018	10.03	Put	Bond Future	6,655.0600	6.6551	7,152.3900	7.1524	7.473	0	0	0
2017/11/13	2040	02/08/2018			Bond Future	10.5466	87.1147	10.6559	86.2982	1.036	0.0000	0.0000	0
2017/11/13	2040	02/08/2018	10.05	Call	Bond Future	2,674.5600	2.6746	2,350.6000	2.3506	(12.113)	0	0	0
2017/11/13	2040	02/08/2018	10.05	Put	Bond Future	6,550.5600	6.5506	7,043.1600	7.0432	7.520	0	0	0
2017/11/13	2040	02/08/2018	10.04	Put	Bond Future	6,602.5200	6.6025	7,097.4900	7.0975	7.497	0	0	0
2017/11/13	2040	02/08/2018	10.03	Call	Bond Future	2,617.0900	2.6171	2,297.8600	2.2979	(12.198)	0	0	0
2017/11/13	2044	01/02/2018	9.90	Put	Bond Future	4,947.1700	4.9472	5,516.6200	5.5166	11.511	0	0	0
2017/11/13	2044	01/02/2018	9.89	Call	Bond Future	873.3200	0.8733	656.8400	0.6568	(24.788)	0	0	0
2017/11/13	2044	01/02/2018			Bond Future	10.3999	85.4158	10.5020	84.6261	0.983	0.0000	0.0000	17,728
2017/11/13	2044	01/02/2018	9.90	Call	Bond Future	894.1100	0.8941	673.8400	0.6738	(24.636)	0	0	0
2017/11/13	2044	01/02/2018	9.89	Put	Bond Future	5,010.8200	5.0108	5,584.0600	5.5841	11.440	0	0	0
2017/11/13	2044	01/02/2018	9.91	Call	Bond Future	915.2400	0.9152	691.1500	0.6911	(24.484)	0	0	0
2017/11/13	2044	01/02/2018	9.91	Put	Bond Future	4,884.0100	4.8840	5,449.6400	5.4496	11.581	0	0	0
2017/11/13	2044	03/05/2018	10.10	Call	Bond Future	2,227.5900	2.2276	1,903.1400	1.9031	(14.565)	0	0	0
2017/11/13	2044	03/05/2018	10.09	Put	Bond Future	5,284.4200	5.2844	5,768.4500	5.7685	9.160	0	0	0
2017/11/13	2044	03/05/2018			Bond Future	10.4794	87.0056	10.5851	86.2000	1.008	0.0000	0.0000	0
2017/11/13	2044	03/05/2018	10.11	Call	Bond Future	2,257.5200	2.2575	1,930.1500	1.9301	(14.501)	0	0	0
2017/11/13	2044	03/05/2018	10.11	Put	Bond Future	5,180.8400	5.1808	5,659.0300	5.6590	9.230	0	0	0
2017/11/13	2044	03/05/2018	10.10	Put	Bond Future	5,232.4500	5.2325	5,713.5600	5.7136	9.195	0	0	0
2017/11/13	2044	03/05/2018	10.09	Call	Bond Future	2,197.9000	2.1979	1,876.3700	1.8764	(14.629)	0	0	0

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2017/11/13	2044	02/08/2018	10.07	Call	Bond Future	2,731.8000	2.7318	2,403.1800	2.4032	(12.029)	0	0	0
2017/11/13	2044	02/08/2018			Bond Future	10.5589	84.2755	10.6681	83.4551	1.034	0.0000	0.0000	0
2017/11/13	2044	02/08/2018	10.05	Call	Bond Future	2,673.5500	2.6736	2,349.6900	2.3497	(12.113)	0	0	0
2017/11/13	2044	02/08/2018	10.05	Put	Bond Future	6,688.6100	6.6886	7,185.0900	7.1851	7.423	0	0	0
2017/11/13	2044	02/08/2018	10.07	Put	Bond Future	6,582.9400	6.5829	7,074.6600	7.0747	7.470	0	0	0
2017/11/13	2044	02/08/2018	10.06	Call	Bond Future	2,702.7200	2.7027	2,376.4800	2.3765	(12.071)	0	0	0
2017/11/13	2044	02/08/2018	10.06	Put	Bond Future	6,635.7600	6.6358	7,129.8600	7.1299	7.446	0	0	0
2017/11/13	2046	01/02/2018	132.92	Put	Bond Future	11,303.1500	11.3032	11,798.1300	11.7981	4.379	0	0	0
2017/11/13	2046	01/02/2018			Bond Future	121.6168	121.6168	121.1219	121.1219	(0.407)	0.0000	0.0000	21,197
2017/11/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	01/02/2018	132.91	Put	Bond Future	11,293.1500	11.2932	11,788.1300	11.7881	4.383	0	0	0
2017/11/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	01/02/2018	132.90	Put	Bond Future	11,283.1500	11.2832	11,778.1300	11.7781	4.387	0	0	0
2017/11/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	03/05/2018			Bond Future	122.2935	122.2935	121.7874	121.7874	(0.414)	0.0000	0.0000	0
2017/11/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	03/05/2018	127.93	Put	Bond Future	5,636.4500	5.6364	6,142.6500	6.1426	8.981	0	0	0
2017/11/13	2046	03/05/2018	127.95	Put	Bond Future	5,656.4500	5.6564	6,162.6500	6.1626	8.949	0	0	0
2017/11/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	03/05/2018	127.94	Put	Bond Future	5,646.4500	5.6464	6,152.6500	6.1526	8.965	0	0	0
2017/11/13	2046	02/08/2018	128.78	Put	Bond Future	4,134.9300	4.1349	4,652.3800	4.6524	12.514	0	0	0
2017/11/13	2046	02/08/2018			Bond Future	124.6451	124.6451	124.1276	124.1276	(0.415)	0.0000	0.0000	0
2017/11/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2046	02/08/2018	128.77	Put	Bond Future	4,124.9300	4.1249	4,642.3800	4.6424	12.544	0	0	0
2017/11/13	2046	02/08/2018	128.79	Put	Bond Future	4,144.9300	4.1449	4,662.3800	4.6624	12.484	0	0	0
2017/11/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	01/02/2018	140.23	Put	Bond Future	13,404.3300	13.4043	13,417.3900	13.4174	0.097	0	0	0
2017/11/13	2050	01/02/2018			Bond Future	126.8257	126.8257	126.8126	126.8126	(0.010)	0.0000	0.0000	23,955
2017/11/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	01/02/2018	140.25	Put	Bond Future	13,424.3300	13.4243	13,437.3900	13.4374	0.097	0	0	0
2017/11/13	2050	01/02/2018	140.24	Put	Bond Future	13,414.3300	13.4143	13,427.3900	13.4274	0.097	0	0	0
2017/11/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	03/05/2018	135.62	Put	Bond Future	6,420.3600	6.4204	6,435.4700	6.4355	0.235	0	0	0
2017/11/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	03/05/2018			Bond Future	129.1996	129.1996	129.1845	129.1845	(0.012)	0.0000	0.0000	0
2017/11/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	03/05/2018	135.61	Put	Bond Future	6,410.3600	6.4104	6,425.4700	6.4255	0.236	0	0	0
2017/11/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	03/05/2018	135.63	Put	Bond Future	6,430.3600	6.4304	6,445.4700	6.4455	0.235	0	0	0
2017/11/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	02/08/2018	137.54	Put	Bond Future	7,589.6200	7.5896	7,606.4500	7.6064	0.222	0	0	0
2017/11/13	2050	02/08/2018	137.52	Put	Bond Future	7,569.6200	7.5696	7,586.4500	7.5864	0.222	0	0	0
2017/11/13	2050	02/08/2018			Bond Future	129.9504	129.9504	129.9335	129.9335	(0.013)	0.0000	0.0000	0

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2017/11/13	2050	02/08/2018	137.53	Put	Bond Future	7,579.6200	7.5796	7,596.4500	7.5964	0.222	0	0	0
2017/11/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	AL37	01/02/2018			Index Future	553.1300	553.1300	550.7420	550.7420	(0.432)	0.0000	0.0000	0
2017/11/13	AL37	03/05/2018			Index Future	563.4270	563.4270	560.9870	560.9870	(0.433)	0.0000	0.0000	0
2017/11/13	AL37	02/08/2018			Index Future	574.1200	574.1200	571.6380	571.6380	(0.432)	0.0000	0.0000	0
2017/11/13	AL7T	01/02/2018			Index Future	627.2030	627.2030	622.8230	622.8230	(0.698)	0.0000	0.0000	0
2017/11/13	AL7T	03/05/2018			Index Future	638.8780	638.8780	634.4090	634.4090	(0.700)	0.0000	0.0000	0
2017/11/13	AL7T	02/08/2018			Index Future	651.0040	651.0040	646.4540	646.4540	(0.699)	0.0000	0.0000	0
2017/11/13	ALBI	01/02/2018			Index Future	564.2130	564.2130	560.0700	560.0700	(0.734)	0.0000	0.0000	774
2017/11/13	ALBI	03/05/2018			Index Future	574.7160	574.7160	570.4890	570.4890	(0.735)	0.0000	0.0000	0
2017/11/13	ALBI	02/08/2018			Index Future	585.6240	585.6240	581.3210	581.3210	(0.735)	0.0000	0.0000	0
2017/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	EL28	01/02/2018	132.31	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
2017/11/13	EL28	01/02/2018			Bond Future	128.3404		128.3297		(0.008)	0.0000	0.0000	0
2017/11/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	01/02/2018	132.29	Put	Bond Future	3,949.6000	3.9496	3,960.3400	3.9603	0.272	0	0	0
2017/11/13	EL28	01/02/2018	132.31	Put	Bond Future	3,969.6000	3.9696	3,980.3400	3.9803	0.271	0	0	0
2017/11/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	01/02/2018	132.30	Put	Bond Future	3,959.6000	3.9596	3,970.3400	3.9703	0.271	0	0	0
2017/11/13	EL28	03/05/2018	133.20	Put	Bond Future	4,216.7900	4.2168	4,229.6600	4.2297	0.305	0	0	0
2017/11/13	EL28	03/05/2018			Bond Future	128.9832	128.9832	128.9703	128.9703	(0.010)	0.0000	0.0000	0
2017/11/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	03/05/2018	133.19	Put	Bond Future	4,206.7900	4.2068	4,219.6600	4.2197	0.306	0	0	0
2017/11/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	03/05/2018	133.18	Put	Bond Future	4,196.7900	4.1968	4,209.6600	4.2097	0.307	0	0	0
2017/11/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	02/08/2018			Bond Future	131.4633	131.4633	131.4486	131.4486	(0.011)	0.0000	0.0000	0
2017/11/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	02/08/2018	134.93	Put	Bond Future	3,466.7000	3.4667	3,481.3700	3.4814	0.423	0	0	0
2017/11/13	EL28	02/08/2018	134.95	Put	Bond Future	3,486.7000	3.4867	3,501.3700	3.5014	0.421	0	0	0
2017/11/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	EL28	02/08/2018	134.94	Put	Bond Future	3,476.7000	3.4767	3,491.3700	3.4914	0.422	0	0	0
2017/11/13	ES33	01/02/2018	11.00	Put	Bond Future	2,357.6800	2.3577	3,073.5100	3.0735	30.362	0	0	0
2017/11/13	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	01/02/2018			Bond Future	11.4081	74.7766	11.5360	74.0607	1.121	0.0000	0.0000	9,466
2017/11/13	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	01/02/2018	10.99	Put	Bond Future	2,416.9100	2.4169	3,132.7400	3.1327	29.618	0	0	0
2017/11/13	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	01/02/2018	11.01	Put	Bond Future	2,298.5300	2.2985	3,014.3600	3.0144	31.143	0	0	0
2017/11/13	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	03/05/2018	11.20	Put	Bond Future	1,866.0500	1.8660	2,596.2100	2.5962	39.129	0	0	0
2017/11/13	ES33	03/05/2018			Bond Future	11.5303	72.3770	11.6631	71.6469	1.152	0.0000	0.0000	0
2017/11/13	ES33	03/05/2018	11.22	Put	Bond Future	1,750.9800	1.7510	2,481.1400	2.4811	41.700	0	0	0
2017/11/13	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	03/05/2018	11.21	Put	Bond Future	1,808.4800	1.8085	2,538.6400	2.5386	40.374	0	0	0
2017/11/13	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	02/08/2018	11.15	Put	Bond Future	2,808.1400	2.8081	3,551.6700	3.5517	26.478	0	0	0
2017/11/13	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	02/08/2018			Bond Future	11.6507	73.7506	11.7883	73.0071	1.181	0.0000	0.0000	0
2017/11/13	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	02/08/2018	11.14	Put	Bond Future	2,865.8900	2.8659	3,609.4200	3.6094	25.944	0	0	0
2017/11/13	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	ES33	02/08/2018	11.16	Put	Bond Future	2,750.4500	2.7505	3,493.9800	3.4940	27.033	0	0	0
2017/11/13	ES42	01/02/2018			Bond Future	11.6290	77.2348	11.7414	76.5344	0.967	0.0000	0.0000	7,957
2017/11/13	ES42	03/05/2018			Bond Future	11.7526	74.4112	11.8695	73.6968	0.995	0.0000	0.0000	0
2017/11/13	ES42	02/08/2018			Bond Future	11.8723	75.8233	11.9935	75.0958	1.021	0.0000	0.0000	0
2017/11/13	GOVI	01/02/2018	581.04	Put	GOVI	186,990.0000	18.6990	228,550.0000	22.8550	22.226	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
2017/11/13	GOVI	01/02/2018			GOVI	562.3410	562.3410	558.1850	558.1850	(0.739)	0.0000	0.0000	796
2017/11/13	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	01/02/2018	581.03	Put	GOVI	186,890.0000	18.6890	228,450.0000	22.8450	22.238	0	0	0
2017/11/13	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	01/02/2018	581.02	Put	GOVI	186,790.0000	18.6790	228,350.0000	22.8350	22.250	0	0	0
2017/11/13	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	03/05/2018			GOVI	572.8090	572.8090	568.5690	568.5690	(0.740)	0.0000	0.0000	0
2017/11/13	GOVI	03/05/2018	590.27	Put	GOVI	174,610.0000	17.4610	217,010.0000	21.7010	24.283	0	0	0
2017/11/13	GOVI	03/05/2018	590.29	Put	GOVI	174,810.0000	17.4810	217,210.0000	21.7210	24.255	0	0	0
2017/11/13	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	03/05/2018	590.28	Put	GOVI	174,710.0000	17.4710	217,110.0000	21.7110	24.269	0	0	0
2017/11/13	GOVI	02/08/2018	605.72	Put	GOVI	220,390.0000	22.0390	263,560.0000	26.3560	19.588	0	0	0
2017/11/13	GOVI	02/08/2018			GOVI	583.6810	583.6810	579.3640	579.3640	(0.740)	0.0000	0.0000	0
2017/11/13	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	02/08/2018	605.71	Put	GOVI	220,290.0000	22.0290	263,460.0000	26.3460	19.597	0	0	0
2017/11/13	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	GOVI	02/08/2018	605.70	Put	GOVI	220,190.0000	22.0190	263,360.0000	26.3360	19.606	0	0	0
2017/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/13	IGOV	01/02/2018			Index Future	249.6450	249.6450	249.3900	249.3900	(0.102)	0.0000	0.0000	872
2017/11/13	IGOV	03/05/2018			Index Future	254.3180	254.3180	254.0540	254.0540	(0.104)	0.0000	0.0000	272
2017/11/13	IGOV	02/08/2018			Index Future	259.2080	259.2080	258.9360	258.9360	(0.105)	0.0000	0.0000	0
2017/11/13	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/13	IS01	15/03/2018			Interest Rate Swap	99.7163	99.7163	99.7175	99.7175	0.001	0.0000	0.0000	0
2017/11/13	IS01	21/06/2018			Interest Rate Swap	99.9355	99.9355	99.9465	99.9465	0.011	0.0000	0.0000	0
2017/11/13	IS01	20/09/2018			Interest Rate Swap	100.2002	100.2002	100.2280	100.2280	0.028	0.0000	0.0000	0
2017/11/13	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/13	IS02	16/03/2018			Interest Rate Swap	99.0005	99.0005	99.0017	99.0017	0.001	0.0000	0.0000	0
2017/11/13	IS02	15/06/2018			Interest Rate Swap	98.6203	98.6203	98.6311	98.6311	0.011	0.0000	0.0000	0
2017/11/13	IS02	21/09/2018			Interest Rate Swap	98.6705	98.6705	98.6982	98.6982	0.028	0.0000	0.0000	0
2017/11/13	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.2500	99.2500	0.050	0.0000	0.0000	0
2017/11/13	IS02	15/03/2019			Interest Rate Swap	99.7240	99.7240	99.7851	99.7851	0.061	0.0000	0.0000	0
2017/11/13	IS02	21/06/2019			Interest Rate Swap	100.2664	100.2664	100.3497	100.3497	0.083	0.0000	0.0000	0
2017/11/13	IS02	20/09/2019			Interest Rate Swap	100.8209	100.8209	100.9219	100.9219	0.100	0.0000	0.0000	0
2017/11/13	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	IS05	17/12/2020			Interest Rate Swap	97.7570	97.7570	97.9959	97.9959	0.244	0.0000	0.0000	0
2017/11/13	IS05	16/03/2021			Interest Rate Swap	97.1353	97.1353	97.3947	97.3947	0.267	0.0000	0.0000	0
2017/11/13	IS05	15/06/2021			Interest Rate Swap	96.4880	96.4880	96.7662	96.7662	0.288	0.0000	0.0000	0
2017/11/13	IS05	21/09/2021			Interest Rate Swap	96.8179	96.8179	97.1153	97.1153	0.307	0.0000	0.0000	0
2017/11/13	IS05	21/12/2021			Interest Rate Swap	99.1318	99.1318	99.4462	99.4462	0.317	0.0000	0.0000	51

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
2017/11/13	IS05	15/03/2022			Interest Rate Swap	99.3985	99.3985	99.7320	99.7320	0.336	0.0000	0.0000	0
2017/11/13	IS05	21/06/2022			Interest Rate Swap	100.7191	100.7191	101.0740	101.0740	0.352	0.0000	0.0000	0
2017/11/13	IS05	20/09/2022			Interest Rate Swap	103.0185	103.0185	103.3893	103.3893	0.360	0.0000	0.0000	0
2017/11/13	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	IS10	17/12/2025			Interest Rate Swap	98.7454	98.7454	99.2687	99.2687	0.530	0.0000	0.0000	0
2017/11/13	IS10	16/03/2026			Interest Rate Swap	95.8734	95.8734	96.4307	96.4307	0.581	0.0000	0.0000	0
2017/11/13	IS10	15/06/2026			Interest Rate Swap	94.7039	94.7039	95.2951	95.2951	0.624	0.0000	0.0000	0
2017/11/13	IS10	21/09/2026			Interest Rate Swap	96.8621	96.8621	97.4790	97.4790	0.637	0.0000	0.0000	0
2017/11/13	IS10	21/12/2026			Interest Rate Swap	100.5906	100.5906	101.2218	101.2218	0.628	0.0000	0.0000	0
2017/11/13	IS10	15/03/2027			Interest Rate Swap	99.2310	99.2310	99.8910	99.8910	0.665	0.0000	0.0000	0
2017/11/13	IS10	21/06/2027			Interest Rate Swap	101.2720	101.2720	101.9516	101.9516	0.671	0.0000	0.0000	0
2017/11/13	IS10	20/09/2027			Interest Rate Swap	104.9200	104.9200	105.6068	105.6068	0.655	0.0000	0.0000	0
2017/11/13	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/13	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/13	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/13	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/13	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/13	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/13	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/13	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/13	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/13	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/13	R023	01/02/2018	8.33	Put	Bond Future	1,945.4400	1.9454	2,320.8400	2.3208	19.296	0	0	0
2017/11/13	R023	01/02/2018			Bond Future	8.7360	99.4305	8.8620	98.9376	1.443	0.0000	0.0000	61,360
2017/11/13	R023	01/02/2018	8.32	Call	Bond Future	326.4700	0.3265	211.6800	0.2117	(35.161)	0	0	0
2017/11/13	R023	01/02/2018	8.32	Put	Bond Future	1,975.6600	1.9757	2,353.7400	2.3537	19.137	0	0	0
2017/11/13	R023	01/02/2018	8.33	Call	Bond Future	336.3000	0.3363	218.8300	0.2188	(34.930)	0	0	0
2017/11/13	R023	01/02/2018	8.31	Call	Bond Future	316.7000	0.3167	204.5900	0.2046	(35.399)	0	0	0
2017/11/13	R023	01/02/2018	8.31	Put	Bond Future	2,005.9600	2.0060	2,386.7200	2.3867	18.981	0	0	0
2017/11/13	R023	03/05/2018	8.27	Call	Bond Future	518.5400	0.5185	387.6600	0.3877	(25.240)	0	0	0
2017/11/13	R023	03/05/2018			Bond Future	8.8089	97.3516	8.9433	96.8482	1.525	0.0000	0.0000	0
2017/11/13	R023	03/05/2018	8.27	Put	Bond Future	2,571.2100	2.5712	2,943.6900	2.9437	14.487	0	0	0
2017/11/13	R023	03/05/2018	8.28	Call	Bond Future	529.0200	0.5290	396.1400	0.3961	(25.118)	0	0	0
2017/11/13	R023	03/05/2018	8.29	Put	Bond Future	2,515.4200	2.5154	2,883.8700	2.8839	14.648	0	0	0
2017/11/13	R023	03/05/2018	8.28	Put	Bond Future	2,543.1200	2.5431	2,913.6000	2.9136	14.568	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
2017/11/13	R023	03/05/2018	8.29	Call	Bond Future	539.8700	0.5399	404.9600	0.4050	(24.989)	0	0	0
2017/11/13	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	01/02/2018	9.73	Put	Bond Future	3,757.6900	3.7577	4,577.2300	4.5772	21.810	0	0	0
2017/11/13	R035	01/02/2018			Bond Future	10.2267	93.0793	10.3393	92.2598	1.101	0.0000	0.0000	53,126
2017/11/13	R035	01/02/2018	9.75	Put	Bond Future	3,601.7900	3.6018	4,421.3300	4.4213	22.754	0	0	0
2017/11/13	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	01/02/2018	9.74	Put	Bond Future	3,679.6900	3.6797	4,499.2300	4.4992	22.272	0	0	0
2017/11/13	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	03/05/2018	9.91	Put	Bond Future	2,937.5400	2.9375	3,773.4900	3.7735	28.457	0	0	0
2017/11/13	R035	03/05/2018			Bond Future	10.3066	90.3116	10.4232	89.4757	1.131	0.0000	0.0000	0
2017/11/13	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	03/05/2018	9.90	Put	Bond Future	3,013.5000	3.0135	3,849.4500	3.8494	27.740	0	0	0
2017/11/13	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R035	03/05/2018	9.89	Put	Bond Future	3,089.5500	3.0895	3,925.5000	3.9255	27.057	0	0	0
2017/11/13	R186	01/02/2018	8.96	Call	Bond Future	597.2700	0.5973	402.4800	0.4025	(32.613)	0	0	0
2017/11/13	R186	01/02/2018	9.00	Call	Bond Future	662.8100	0.6628	451.9300	0.4519	(31.816)	0	0	0
2017/11/13	R186	01/02/2018	9.25	Call	Bond Future	1,192.3600	1.1924	869.7900	0.8698	(27.053)	0	0	0
2017/11/13	R186	01/02/2018	8.50	Put	Bond Future	6,021.6100	6.0216	6,756.0000	6.7560	12.196	0	0	0
2017/11/13	R186	01/02/2018			Bond Future	9.4185	107.7398	9.5477	106.9456	1.372	0.0000	0.0000	101,977
2017/11/13	R186	01/02/2018	7.75	Put	Bond Future	11,010.2400	11.0102	11,801.4400	11.8014	7.186	0	0	0
2017/11/13	R186	01/02/2018	7.75	Call	Bond Future	5.2000	0.0052	2.1700	0.0022	(58.269)	0	0	1,460
2017/11/13	R186	01/02/2018	8.50	Call	Bond Future	140.8000	0.1408	80.9600	0.0810	(42.500)	0	0	1,460
2017/11/13	R186	01/02/2018	8.97	Call	Bond Future	613.1200	0.6131	414.3800	0.4144	(32.415)	0	0	0
2017/11/13	R186	01/02/2018	8.96	Put	Bond Future	3,480.5400	3.4805	4,079.9800	4.0800	17.223	0	0	0
2017/11/13	R186	01/02/2018	9.00	Put	Bond Future	3,290.4500	3.2905	3,873.8000	3.8738	17.729	0	0	6,200
2017/11/13	R186	01/02/2018	8.75	Put	Bond Future	4,566.2500	4.5663	5,239.2800	5.2393	14.739	0	0	775
2017/11/13	R186	01/02/2018	9.25	Put	Bond Future	2,240.2000	2.2402	2,711.8600	2.7119	21.054	0	0	775
2017/11/13	R186	01/02/2018	8.97	Put	Bond Future	3,432.4100	3.4324	4,027.9000	4.0279	17.349	0	0	0
2017/11/13	R186	01/02/2018	8.98	Call	Bond Future	629.4300	0.6294	426.6700	0.4267	(32.213)	0	0	0
2017/11/13	R186	01/02/2018	8.98	Put	Bond Future	3,384.7800	3.3848	3,976.2500	3.9763	17.474	0	0	0
2017/11/13	R186	01/02/2018	8.75	Call	Bond Future	327.8500	0.3278	206.6500	0.2066	(36.968)	0	0	0
2017/11/13	R186	03/05/2018	8.91	Put	Bond Future	4,668.0500	4.6681	5,250.9400	5.2509	12.487	0	0	0
2017/11/13	R186	03/05/2018	8.92	Call	Bond Future	1,042.8300	1.0428	812.3900	0.8124	(22.098)	0	0	0
2017/11/13	R186	03/05/2018			Bond Future	9.5017	109.7452	9.6370	108.9348	1.424	0.0000	0.0000	0
2017/11/13	R186	03/05/2018	8.93	Call	Bond Future	1,060.8800	1.0609	827.5200	0.8275	(21.997)	0	0	0
2017/11/13	R186	03/05/2018	8.93	Put	Bond Future	4,577.8600	4.5779	5,154.9400	5.1549	12.606	0	0	0
2017/11/13	R186	03/05/2018	8.91	Call	Bond Future	1,025.2500	1.0253	797.7000	0.7977	(22.195)	0	0	0
2017/11/13	R186	03/05/2018	8.92	Put	Bond Future	4,622.7000	4.6227	5,202.7000	5.2027	12.547	0	0	0
2017/11/13	R197	01/02/2018	301.68	Put	Bond Future	4,748.8400	4.7488	5,093.0500	5.0931	7.248	0	0	0
2017/11/13	R197	01/02/2018			Bond Future	296.9312	296.9312	296.5869	296.5869	(0.116)	0.0000	0.0000	2,350
2017/11/13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R197	01/02/2018	301.67	Put	Bond Future	4,738.8400	4.7388	5,083.0500	5.0831	7.264	0	0	0
2017/11/13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/13	R197	01/02/2018	301.66	Put	Bond Future	4,728.8400	4.7288	5,073.0500	5.0731	7.279	0	0	0
2017/11/13	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R197	03/05/2018			Bond Future	302.4892	302.4892	302.1340	302.1340	(0.117)	0.0000	0.0000	0
2017/11/13	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R197	03/05/2018	304.44	Put	Bond Future	1,950.7900	1.9508	2,306.0300	2.3060	18.210	0	0	0
2017/11/13	R197	03/05/2018	304.46	Put	Bond Future	1,970.7900	1.9708	2,326.0300	2.3260	18.025	0	0	0
2017/11/13	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R197	03/05/2018	304.45	Put	Bond Future	1,960.7900	1.9608	2,316.0300	2.3160	18.117	0	0	0
2017/11/13	R202	01/02/2018	249.07	Call	Bond Future	29.6300	0.0296	25.5900	0.0256	(13.635)	0	0	0
2017/11/13	R202	01/02/2018	249.06	Put	Bond Future	12,626.1700	12.6262	12,646.5200	12.6465	0.161	0	0	0
2017/11/13	R202	01/02/2018			Bond Future	236.4636	236.4636	236.4392	236.4392	(0.010)	0.0000	0.0000	22,086
2017/11/13	R202	01/02/2018	249.08	Call	Bond Future	29.4900	0.0295	25.4700	0.0255	(13.632)	0	0	0
2017/11/13	R202	01/02/2018	249.08	Put	Bond Future	12,645.8800	12.6459	12,666.2700	12.6663	0.161	0	0	0
2017/11/13	R202	01/02/2018	249.07	Put	Bond Future	12,636.0200	12.6360	12,656.3900	12.6564	0.161	0	0	0
2017/11/13	R202	01/02/2018	249.06	Call	Bond Future	29.7800	0.0298	25.7200	0.0257	(13.633)	0	0	0
2017/11/13	R202	03/05/2018	247.48	Put	Bond Future	7,592.0000	7.5920	7,593.5400	7.5935	0.020	0	0	0
2017/11/13	R202	03/05/2018	247.47	Call	Bond Future	1,003.7200	1.0037	976.8000	0.9768	(2.682)	0	0	0
2017/11/13	R202	03/05/2018			Bond Future	240.8896	240.8896	240.8612	240.8612	(0.012)	0.0000	0.0000	0
2017/11/13	R202	03/05/2018	247.48	Call	Bond Future	1,001.6300	1.0016	974.7500	0.9747	(2.684)	0	0	0
2017/11/13	R202	03/05/2018	247.47	Put	Bond Future	7,584.0900	7.5841	7,585.5900	7.5856	0.020	0	0	0
2017/11/13	R202	03/05/2018	247.49	Call	Bond Future	999.5500	0.9995	972.7000	0.9727	(2.686)	0	0	0
2017/11/13	R202	03/05/2018	247.49	Put	Bond Future	7,599.9200	7.5999	7,601.4900	7.6015	0.021	0	0	0
2017/11/13	R204	01/02/2018	7.27	Call	Bond Future	15.3100	0.0153	8.0100	0.0080	(47.681)	0	0	0
2017/11/13	R204	01/02/2018			Bond Future	7.8436	101.1475	7.9513	101.0583	1.374	0.0000	0.0000	43,726
2017/11/13	R204	01/02/2018	7.25	Call	Bond Future	13.6900	0.0137	7.0600	0.0071	(48.430)	0	0	0
2017/11/13	R204	01/02/2018	7.25	Put	Bond Future	507.6300	0.5076	590.2800	0.5903	16.282	0	0	0
2017/11/13	R204	01/02/2018	7.27	Put	Bond Future	492.5400	0.4925	574.5200	0.5745	16.644	0	0	0
2017/11/13	R204	01/02/2018	7.26	Call	Bond Future	14.4800	0.0145	7.5200	0.0075	(48.066)	0	0	0
2017/11/13	R204	01/02/2018	7.26	Put	Bond Future	500.0600	0.5001	582.3800	0.5824	16.462	0	0	0
2017/11/13	R204	03/05/2018	7.10	Put	Bond Future	542.7700	0.5428	628.2400	0.6282	15.747	0	0	0
2017/11/13	R204	03/05/2018			Bond Future	7.9802	103.0303	8.1353	102.9380	1.943	0.0000	0.0000	0
2017/11/13	R204	03/05/2018	7.09	Call	Bond Future	15.0500	0.0150	8.3800	0.0084	(44.319)	0	0	0
2017/11/13	R204	03/05/2018	7.09	Put	Bond Future	548.2800	0.5483	633.9400	0.6339	15.623	0	0	0
2017/11/13	R204	03/05/2018	7.10	Call	Bond Future	15.5600	0.0156	8.7000	0.0087	(44.087)	0	0	0
2017/11/13	R204	03/05/2018	7.08	Call	Bond Future	14.4400	0.0144	8.0000	0.0080	(44.598)	0	0	0
2017/11/13	R204	03/05/2018	7.08	Put	Bond Future	553.6900	0.5537	639.5800	0.6396	15.512	0	0	0
2017/11/13	R207	01/02/2018	7.61	Put	Bond Future	984.3000	0.9843	1,194.7400	1.1947	21.380	0	0	0
2017/11/13	R207	01/02/2018	7.60	Call	Bond Future	44.8300	0.0448	21.7500	0.0217	(51.483)	0	0	0
2017/11/13	R207	01/02/2018			Bond Future	8.1442	98.8582	8.2789	98.6238	1.653	0.0000	0.0000	42,141
2017/11/13	R207	01/02/2018	7.61	Call	Bond Future	46.9800	0.0470	22.9600	0.0230	(51.128)	0	0	0
2017/11/13	R207	01/02/2018	7.60	Put	Bond Future	999.8000	0.9998	1,211.1800	1.2112	21.142	0	0	0
2017/11/13	R207	01/02/2018	7.62	Call	Bond Future	49.2200	0.0492	24.2200	0.0242	(50.792)	0	0	0
2017/11/13	R207	01/02/2018	7.62	Put	Bond Future	968.8900	0.9689	1,178.3500	1.1783	21.619	0	0	0
2017/11/13	R207	03/05/2018	7.57	Call	Bond Future	90.0100	0.0900	55.5300	0.0555	(38.307)	0	0	0
2017/11/13	R207	03/05/2018	7.56	Put	Bond Future	1,153.6800	1.1537	1,360.1700	1.3602	17.898	0	0	0

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2017/11/13	R207	03/05/2018			Bond Future	8.2510	100.6983	8.4080	100.4582	1.903	0.0000	0.0000	0
2017/11/13	R207	03/05/2018	7.58	Call	Bond Future	92.8700	0.0929	57.5000	0.0575	(38.085)	0	0	0
2017/11/13	R207	03/05/2018	7.58	Put	Bond Future	1,128.0800	1.1281	1,332.8600	1.3329	18.153	0	0	0
2017/11/13	R207	03/05/2018	7.57	Put	Bond Future	1,140.7600	1.1408	1,346.4300	1.3464	18.029	0	0	0
2017/11/13	R207	03/05/2018	7.56	Call	Bond Future	87.3900	0.0874	53.7300	0.0537	(38.517)	0	0	0
2017/11/13	R208	01/02/2018	7.85	Put	Bond Future	1,528.1500	1.5281	1,811.5800	1.8116	18.547	0	0	0
2017/11/13	R208	01/02/2018			Bond Future	8.3865	97.9339	8.5102	97.6077	1.475	0.0000	0.0000	34,847
2017/11/13	R208	01/02/2018	7.84	Call	Bond Future	93.5600	0.0936	52.3300	0.0523	(44.068)	0	0	0
2017/11/13	R208	01/02/2018	7.84	Put	Bond Future	1,551.1200	1.5511	1,835.9900	1.8360	18.365	0	0	0
2017/11/13	R208	01/02/2018	7.85	Call	Bond Future	97.5000	0.0975	54.8300	0.0548	(43.764)	0	0	0
2017/11/13	R208	01/02/2018	7.83	Call	Bond Future	89.6400	0.0896	49.8500	0.0499	(44.389)	0	0	0
2017/11/13	R208	01/02/2018	7.83	Put	Bond Future	1,574.1200	1.5741	1,860.4300	1.8604	18.189	0	0	0
2017/11/13	R208	03/05/2018	7.77	Call	Bond Future	159.2700	0.1593	107.1000	0.1071	(32.756)	0	0	0
2017/11/13	R208	03/05/2018			Bond Future	8.4687	96.3556	8.6048	96.0221	1.608	0.0000	0.0000	0
2017/11/13	R208	03/05/2018	7.77	Put	Bond Future	1,893.4000	1.8934	2,174.7300	2.1747	14.858	0	0	0
2017/11/13	R208	03/05/2018	7.78	Call	Bond Future	163.7800	0.1638	110.4300	0.1104	(32.574)	0	0	0
2017/11/13	R208	03/05/2018	7.79	Put	Bond Future	1,852.1800	1.8522	2,131.1500	2.1312	15.062	0	0	0
2017/11/13	R208	03/05/2018	7.78	Put	Bond Future	1,872.8200	1.8728	2,152.9700	2.1530	14.959	0	0	0
2017/11/13	R208	03/05/2018	7.79	Call	Bond Future	168.2200	0.1682	113.6900	0.1137	(32.416)	0	0	0
2017/11/13	R209	01/02/2018	9.72	Call	Bond Future	751.0300	0.7510	565.2400	0.5652	(24.738)	0	0	0
2017/11/13	R209	01/02/2018	9.73	Call	Bond Future	768.8800	0.7689	579.8900	0.5799	(24.580)	0	0	0
2017/11/13	R209	01/02/2018	9.71	Put	Bond Future	3,565.2600	3.5653	4,006.7700	4.0068	12.384	0	0	0
2017/11/13	R209	01/02/2018	10.10	Call	Bond Future	1,642.2400	1.6422	1,326.1600	1.3262	(19.247)	0	0	0
2017/11/13	R209	01/02/2018	9.85	Call	Bond Future	1,005.4800	1.0055	776.7300	0.7767	(22.750)	0	0	0
2017/11/13	R209	01/02/2018	9.33	Call	Bond Future	260.4800	0.2605	178.6500	0.1786	(31.415)	0	0	220
2017/11/13	R209	01/02/2018	10.22	Put	Bond Future	1,624.8000	1.6248	1,891.4800	1.8915	16.413	0	0	739
2017/11/13	R209	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	609.9900	0.6100	100.000	0	0	5,000
2017/11/13	R209	01/02/2018			Bond Future	10.1559	70.1120	10.2580	69.4879	1.005	0.0000	0.0000	153,030
2017/11/13	R209	01/02/2018	9.73	Put	Bond Future	3,469.8900	3.4699	3,905.0200	3.9050	12.540	0	0	0
2017/11/13	R209	01/02/2018	9.71	Call	Bond Future	733.4800	0.7335	550.8700	0.5509	(24.896)	0	0	0
2017/11/13	R209	01/02/2018	9.88	Call	Bond Future	1,071.3500	1.0714	832.3400	0.8323	(22.309)	0	0	0
2017/11/13	R209	01/02/2018	9.88	Put	Bond Future	2,803.0100	2.8030	3,188.1200	3.1881	13.739	0	0	220
2017/11/13	R209	01/02/2018	9.59	Call	Bond Future	544.6400	0.5446	398.3800	0.3984	(26.854)	0	0	0
2017/11/13	R209	01/02/2018	9.59	Put	Bond Future	4,168.7200	4.1687	4,646.5800	4.6466	11.463	0	0	377
2017/11/13	R209	01/02/2018	9.72	Put	Bond Future	3,517.3800	3.5174	3,955.7100	3.9557	12.462	0	0	0
2017/11/13	R209	01/02/2018	10.10	Put	Bond Future	1,987.9600	1.9880	2,296.0000	2.2960	15.495	0	0	3,000
2017/11/13	R209	01/02/2018	9.85	Put	Bond Future	2,929.4000	2.9294	3,324.7700	3.3248	13.497	0	0	7,500
2017/11/13	R209	01/02/2018	9.33	Put	Bond Future	5,647.2000	5.6472	6,189.4900	6.1895	9.603	0	0	0
2017/11/13	R209	01/02/2018	10.22	Call	Bond Future	2,017.5800	2.0176	1,660.1400	1.6601	(17.716)	0	0	0
2017/11/13	R209	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	3,804.7100	3.8047	100.000	0	0	0
2017/11/13	R209	01/02/2018	10.00	Call	Bond Future	1,362.1500	1.3622	1,081.3400	1.0813	(20.615)	0	0	0
2017/11/13	R209	01/02/2018	10.00	Put	Bond Future	2,332.6400	2.3326	2,675.9500	2.6760	14.718	0	0	7,500
2017/11/13	R209	01/02/2018	9.89	Call	Bond Future	1,093.8400	1.0938	851.3800	0.8514	(22.166)	0	0	0
2017/11/13	R209	01/02/2018	9.89	Put	Bond Future	2,761.5900	2.7616	3,143.2500	3.1432	13.820	0	0	157
2017/11/13	R209	01/02/2018	9.32	Put	Bond Future	5,708.2800	5.7083	6,252.6100	6.2526	9.536	0	0	0
2017/11/13	R209	01/02/2018	9.32	Call	Bond Future	252.4800	0.2525	172.6900	0.1727	(31.603)	0	0	157

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
2017/11/13	R209	01/02/2018	9.87	Call	Bond Future	1,049.0500	1.0491	813.4700	0.8135	(22.457)	0	0	0
2017/11/13	R209	01/02/2018	9.87	Put	Bond Future	2,844.7100	2.8447	3,233.2500	3.2332	13.658	0	0	739
2017/11/13	R209	01/02/2018	9.52	Put	Bond Future	4,544.6300	4.5446	5,041.9200	5.0419	10.942	0	0	0
2017/11/13	R209	01/02/2018	9.52	Call	Bond Future	452.2500	0.4523	325.4200	0.3254	(28.044)	0	0	739
2017/11/13	R209	03/05/2018	10.00	Call	Bond Future	2,035.5000	2.0355	1,747.7800	1.7478	(14.135)	0	0	0
2017/11/13	R209	03/05/2018	9.85	Put	Bond Future	4,026.2800	4.0263	4,410.9900	4.4110	9.555	0	0	0
2017/11/13	R209	03/05/2018			Bond Future	10.2280	68.2678	10.3334	67.6311	1.030	0.0000	0.0000	0
2017/11/13	R209	03/05/2018	9.85	Call	Bond Future	1,665.9600	1.6660	1,414.0100	1.4140	(15.123)	0	0	0
2017/11/13	R209	03/05/2018	10.00	Put	Bond Future	3,444.7300	3.4447	3,793.6700	3.7937	10.130	0	0	5,000
2017/11/13	R209	03/05/2018	9.86	Call	Bond Future	1,689.2200	1.6892	1,434.9000	1.4349	(15.055)	0	0	0
2017/11/13	R209	03/05/2018	9.86	Put	Bond Future	3,985.5300	3.9855	4,367.8700	4.3679	9.593	0	0	0
2017/11/13	R209	03/05/2018	9.84	Call	Bond Future	1,642.8900	1.6429	1,393.3100	1.3933	(15.192)	0	0	0
2017/11/13	R209	03/05/2018	9.84	Put	Bond Future	4,067.3100	4.0673	4,454.3900	4.4544	9.517	0	0	0
2017/11/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R209	01/11/2018	9.34	Put	Bond Future	7,960.4400	7.9604	8,439.0500	8.4390	6.012	0	0	0
2017/11/13	R209	01/11/2018	1,016.00	Call	Bond Future	66,843.0900	66.8431	66,183.8600	66.1839	(0.986)	0	0	0
2017/11/13	R209	01/11/2018			Bond Future	10.3707	67.7310	10.4824	67.0717	1.077	0.0000	0.0000	0
2017/11/13	R209	01/11/2018	1,016.01	Call	Bond Future	66,843.0900	66.8431	66,183.8600	66.1839	(0.986)	0	0	0
2017/11/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R209	01/11/2018	1,015.99	Call	Bond Future	66,843.0800	66.8431	66,183.8500	66.1839	(0.986)	0	0	0
2017/11/13	R209	01/11/2018	9.34	Call	Bond Future	1,392.4000	1.3924	1,211.7800	1.2118	(12.972)	0	0	435
2017/11/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R209	01/11/2018	10.57	Call	Bond Future	4,427.0400	4.4270	4,039.7700	4.0398	(8.748)	0	0	0
2017/11/13	R209	01/11/2018	10.57	Put	Bond Future	3,257.7300	3.2577	3,529.6900	3.5297	8.348	0	0	435
2017/11/13	R209	01/11/2018	9.94	Call	Bond Future	2,625.8900	2.6259	2,344.5100	2.3445	(10.716)	0	0	0
2017/11/13	R209	01/11/2018	9.94	Put	Bond Future	5,260.2800	5.2603	5,638.1300	5.6381	7.183	0	0	435
2017/11/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R210	01/02/2018			Bond Future	186.4037	186.4037	186.3842	186.3842	(0.010)	0.0000	0.0000	2,159
2017/11/13	R210	01/02/2018	192.36	Put	Bond Future	5,956.3300	5.9563	5,975.8300	5.9758	0.327	0	0	0
2017/11/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R210	01/02/2018	192.38	Put	Bond Future	5,976.3300	5.9763	5,995.8300	5.9958	0.326	0	0	0
2017/11/13	R210	01/02/2018	192.37	Put	Bond Future	5,966.3300	5.9663	5,985.8300	5.9858	0.327	0	0	0
2017/11/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R210	03/05/2018	191.44	Put	Bond Future	3,972.4000	3.9724	3,994.9500	3.9950	0.568	0	0	0
2017/11/13	R210	03/05/2018			Bond Future	187.4676	187.4676	187.4451	187.4451	(0.012)	0.0000	0.0000	0
2017/11/13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R210	03/05/2018	191.46	Put	Bond Future	3,992.4000	3.9924	4,014.9500	4.0150	0.565	0	0	0
2017/11/13	R210	03/05/2018	191.45	Put	Bond Future	3,982.4000	3.9824	4,004.9500	4.0050	0.566	0	0	0
2017/11/13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	01/02/2018	154.71	Put	Bond Future	4,056.7200	4.0567	4,222.8900	4.2229	4.096	0	0	0
2017/11/13	R212	01/02/2018			Bond Future	150.6533	150.6533	150.4871	150.4871	(0.110)	0.0000	0.0000	4,869
2017/11/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	01/02/2018	154.70	Put	Bond Future	4,046.7200	4.0467	4,212.8900	4.2129	4.106	0	0	0
2017/11/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/13	R212	01/02/2018	154.69	Put	Bond Future	4,036.7200	4.0367	4,202.8900	4.2029	4.116	0	0	0
2017/11/13	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	03/05/2018			Bond Future	153.4732	153.4732	153.3017	153.3017	(0.112)	0.0000	0.0000	0
2017/11/13	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	03/05/2018	154.28	Put	Bond Future	806.8500	0.8069	978.3500	0.9783	21.255	0	0	0
2017/11/13	R212	03/05/2018	154.30	Put	Bond Future	826.8500	0.8269	998.3500	0.9983	20.741	0	0	0
2017/11/13	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/13	R212	03/05/2018	154.29	Put	Bond Future	816.8500	0.8169	988.3500	0.9883	20.995	0	0	0
2017/11/13	R213	01/02/2018	9.42	Call	Bond Future	527.4900	0.5275	378.3900	0.3784	(28.266)	0	0	0
2017/11/13	R213	01/02/2018	9.41	Put	Bond Future	4,092.7100	4.0927	4,598.6600	4.5987	12.362	0	0	0
2017/11/13	R213	01/02/2018			Bond Future	9.9787	81.5824	10.0862	80.9303	1.077	0.0000	0.0000	58,189
2017/11/13	R213	01/02/2018	9.43	Call	Bond Future	541.4400	0.5414	389.3400	0.3893	(28.092)	0	0	0
2017/11/13	R213	01/02/2018	9.43	Put	Bond Future	3,990.5900	3.9906	4,490.5800	4.4906	12.529	0	0	0
2017/11/13	R213	01/02/2018	9.42	Put	Bond Future	4,041.4200	4.0414	4,544.4100	4.5444	12.446	0	0	0
2017/11/13	R213	01/02/2018	9.41	Call	Bond Future	513.9200	0.5139	367.7800	0.3678	(28.436)	0	0	0
2017/11/13	R213	03/05/2018	9.57	Put	Bond Future	4,339.2100	4.3392	4,775.1700	4.7752	10.047	0	0	0
2017/11/13	R213	03/05/2018	9.56	Call	Bond Future	1,324.8900	1.3249	1,097.9600	1.0980	(17.128)	0	0	0
2017/11/13	R213	03/05/2018			Bond Future	10.0554	79.5515	10.1668	78.8862	1.107	0.0000	0.0000	0
2017/11/13	R213	03/05/2018	9.57	Call	Bond Future	1,345.2200	1.3452	1,115.8500	1.1158	(17.051)	0	0	0
2017/11/13	R213	03/05/2018	9.56	Put	Bond Future	4,382.2100	4.3822	4,820.6100	4.8206	10.004	0	0	0
2017/11/13	R213	03/05/2018	9.58	Call	Bond Future	1,365.5400	1.3655	1,133.7400	1.1337	(16.975)	0	0	0
2017/11/13	R213	03/05/2018	9.58	Put	Bond Future	4,296.2800	4.2963	4,729.8100	4.7298	10.091	0	0	0
2017/11/13	R214	01/02/2018	9.84	Call	Bond Future	763.7100	0.7637	575.0700	0.5751	(24.700)	0	0	0
2017/11/13	R214	01/02/2018			Bond Future	10.2881	69.6678	10.3902	69.0264	0.992	0.0000	0.0000	50,369
2017/11/13	R214	01/02/2018	9.82	Call	Bond Future	728.3300	0.7283	546.1500	0.5462	(25.013)	0	0	0
2017/11/13	R214	01/02/2018	9.82	Put	Bond Future	3,804.6700	3.8047	4,263.9300	4.2639	12.071	0	0	0
2017/11/13	R214	01/02/2018	9.84	Put	Bond Future	3,703.9200	3.7039	4,156.7200	4.1567	12.225	0	0	0
2017/11/13	R214	01/02/2018	9.83	Call	Bond Future	745.9300	0.7459	560.5300	0.5605	(24.855)	0	0	0
2017/11/13	R214	01/02/2018	9.83	Put	Bond Future	3,754.1500	3.7542	4,210.1900	4.2102	12.148	0	0	0
2017/11/13	R214	03/05/2018	9.99	Put	Bond Future	4,136.9200	4.1369	4,528.4200	4.5284	9.464	0	0	0
2017/11/13	R214	03/05/2018			Bond Future	10.3587	67.6686	10.4641	67.0144	1.017	0.0000	0.0000	0
2017/11/13	R214	03/05/2018	9.98	Call	Bond Future	1,736.6300	1.7366	1,476.3300	1.4763	(14.989)	0	0	0
2017/11/13	R214	03/05/2018	9.98	Put	Bond Future	4,179.2300	4.1792	4,573.1500	4.5731	9.426	0	0	0
2017/11/13	R214	03/05/2018	9.99	Call	Bond Future	1,760.6800	1.7607	1,497.9600	1.4980	(14.922)	0	0	0
2017/11/13	R214	03/05/2018	9.97	Call	Bond Future	1,712.7700	1.7128	1,454.9000	1.4549	(15.056)	0	0	0
2017/11/13	R214	03/05/2018	9.97	Put	Bond Future	4,221.8400	4.2218	4,618.1900	4.6182	9.388	0	0	0
2017/11/13	R248	01/02/2018	9.90	Put	Bond Future	4,760.8300	4.7608	5,325.8400	5.3258	11.868	0	0	0
2017/11/13	R248	01/02/2018	9.89	Call	Bond Future	998.5200	0.9985	758.1100	0.7581	(24.077)	0	0	0
2017/11/13	R248	01/02/2018			Bond Future	10.3505	89.1127	10.4527	88.3032	0.987	0.0000	0.0000	103,551
2017/11/13	R248	01/02/2018	9.90	Call	Bond Future	1,021.6500	1.0217	777.2100	0.7772	(23.926)	0	0	0
2017/11/13	R248	01/02/2018	9.89	Put	Bond Future	4,824.0000	4.8240	5,393.0400	5.3930	11.796	0	0	0
2017/11/13	R248	01/02/2018	9.91	Call	Bond Future	1,045.1400	1.0451	796.6400	0.7966	(23.777)	0	0	0
2017/11/13	R248	01/02/2018	9.91	Put	Bond Future	4,698.1800	4.6982	5,259.1300	5.2591	11.940	0	0	0
2017/11/13	R248	03/05/2018	10.06	Call	Bond Future	2,325.5100	2.3255	1,988.2100	1.9882	(14.504)	0	0	0
2017/11/13	R248	03/05/2018	10.05	Put	Bond Future	5,335.7200	5.3357	5,827.0900	5.8271	9.209	0	0	0



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2017/11/13	R248	03/05/2018			Bond Future	10.4237	86.3345	10.5293	85.5089	1.013	0.0000	0.0000	0
2017/11/13	R248	03/05/2018	10.07	Call	Bond Future	2,356.5700	2.3566	2,016.2600	2.0163	(14.441)	0	0	0
2017/11/13	R248	03/05/2018	10.07	Put	Bond Future	5,229.9400	5.2299	5,715.3000	5.7153	9.280	0	0	0
2017/11/13	R248	03/05/2018	10.06	Put	Bond Future	5,282.6400	5.2826	5,771.0100	5.7710	9.245	0	0	0
2017/11/13	R248	03/05/2018	10.05	Call	Bond Future	2,294.6900	2.2947	1,960.3900	1.9604	(14.568)	0	0	0

**Total** **1103535**