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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2017 TO 17/11/2017

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
2017/11/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	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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2017/11/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	2025	01/02/2018	133.89	Put	Bond Future	5,703.8400	5.7038	6,306.2300	6.3062	10.561	0	0	0
2017/11/17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	01/02/2018			Bond Future	128.1862	128.1862	127.5838	127.5838	(0.470)	0.0000	0.0000	1,070
2017/11/17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	01/02/2018	133.88	Put	Bond Future	5,693.8400	5.6938	6,296.2300	6.2962	10.580	0	0	0
2017/11/17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	01/02/2018	133.90	Put	Bond Future	5,713.8400	5.7138	6,316.2300	6.3162	10.543	0	0	0
2017/11/17	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	03/05/2018	133.20	Put	Bond Future	2,616.3300	2.6163	3,227.5200	3.2275	23.361	0	0	0
2017/11/17	2025	03/05/2018			Bond Future	130.5837	130.5837	129.9725	129.9725	(0.468)	0.0000	0.0000	0
2017/11/17	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	03/05/2018	133.22	Put	Bond Future	2,636.3300	2.6363	3,247.5200	3.2475	23.183	0	0	0
2017/11/17	2025	03/05/2018	133.21	Put	Bond Future	2,626.3300	2.6263	3,237.5200	3.2375	23.272	0	0	0
2017/11/17	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	02/08/2018			Bond Future	133.0457	133.0457	132.4348	132.4348	(0.459)	0.0000	0.0000	0
2017/11/17	2025	02/08/2018	136.65	Put	Bond Future	3,604.3300	3.6043	4,215.2000	4.2152	16.948	0	0	0
2017/11/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2025	02/08/2018	136.67	Put	Bond Future	3,624.3300	3.6243	4,235.2000	4.2352	16.855	0	0	0
2017/11/17	2025	02/08/2018	136.66	Put	Bond Future	3,614.3300	3.6143	4,225.2000	4.2252	16.901	0	0	0
2017/11/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2029	01/02/2018			Bond Future	99.6681	99.6681	98.8647	98.8647	(0.806)	0.0000	0.0000	1,370
2017/11/17	2029	03/05/2018			Bond Future	100.5142	100.5142	99.6976	99.6976	(0.812)	0.0000	0.0000	0
2017/11/17	2029	02/08/2018			Bond Future	102.4435	102.4435	101.6206	101.6206	(0.803)	0.0000	0.0000	0
2017/11/17	2030	01/02/2018	9.39	Put	Bond Future	3,305.3300	3.3053	3,166.2700	3.1663	(4.207)	0	0	0
2017/11/17	2030	01/02/2018			Bond Future	9.9025	86.9507	9.8804	87.0898	(0.223)	0.0000	0.0000	63,494
2017/11/17	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	01/02/2018	9.38	Put	Bond Future	3,371.5300	3.3715	3,232.4700	3.2325	(4.125)	0	0	0
2017/11/17	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	01/02/2018	9.37	Put	Bond Future	3,437.7900	3.4378	3,298.7300	3.2987	(4.045)	0	0	0
2017/11/17	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	03/05/2018			Bond Future	9.9864	88.5687	9.9633	88.7119	(0.232)	0.0000	0.0000	0
2017/11/17	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	03/05/2018	9.49	Put	Bond Future	3,141.8100	3.1418	2,998.5600	2.9986	(4.559)	0	0	0
2017/11/17	2030	03/05/2018	9.51	Put	Bond Future	3,012.2400	3.0122	2,868.9900	2.8690	(4.756)	0	0	0
2017/11/17	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	03/05/2018	9.50	Put	Bond Future	3,076.9900	3.0770	2,933.7400	2.9337	(4.656)	0	0	0
2017/11/17	2030	02/08/2018	9.46	Put	Bond Future	3,813.6600	3.8137	3,659.3500	3.6594	(4.046)	0	0	0
2017/11/17	2030	02/08/2018			Bond Future	10.0707	86.2424	10.0452	86.3967	(0.252)	0.0000	0.0000	0

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2017/11/17	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2030	02/08/2018	9.45	Put	Bond Future	3,878.0000	3.8780	3,723.6900	3.7237	(3.979)	0	0	0
2017/11/17	2030	02/08/2018	9.47	Put	Bond Future	3,749.3700	3.7494	3,595.0600	3.5951	(4.116)	0	0	0
2017/11/17	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2032	01/02/2018	9.56	Call	Bond Future	600.4700	0.6005	625.3900	0.6254	4.150	0	0	0
2017/11/17	2032	01/02/2018	9.55	Put	Bond Future	4,349.4400	4.3494	4,225.9100	4.2259	(2.840)	0	0	0
2017/11/17	2032	01/02/2018	9.20	Call	Bond Future	285.1500	0.2082	217.6300	0.2176	4.554	0	0	7,500
2017/11/17	2032	01/02/2018	9.45	Put	Bond Future	4,926.2500	4.9263	4,797.4900	4.7975	(2.614)	0	0	0
2017/11/17	2032	01/02/2018	9.40	Put	Bond Future	5,227.8600	5.2279	5,096.7900	5.0968	(2.507)	0	0	0
2017/11/17	2032	01/02/2018			Bond Future	10.0950	89.1645	10.0729	89.3124	(0.218)	0.0000	0.0000	42,573
2017/11/17	2032	01/02/2018	9.57	Call	Bond Future	616.3000	0.6163	641.8000	0.6418	4.138	0	0	0
2017/11/17	2032	01/02/2018	9.57	Put	Bond Future	4,238.5300	4.2385	4,116.1400	4.1161	(2.888)	0	0	0
2017/11/17	2032	01/02/2018	9.30	Put	Bond Future	5,855.6500	5.8557	5,720.5200	5.7205	(2.308)	0	0	0
2017/11/17	2032	01/02/2018	9.30	Call	Bond Future	285.3300	0.2853	298.0900	0.2981	4.472	0	0	7,800
2017/11/17	2032	01/02/2018	9.56	Put	Bond Future	4,293.8000	4.2938	4,170.8300	4.1708	(2.864)	0	0	0
2017/11/17	2032	01/02/2018	9.55	Call	Bond Future	584.9300	0.5849	609.2900	0.6093	4.165	0	0	0
2017/11/17	2032	01/02/2018	9.20	Put	Bond Future	6,515.2400	6.5152	6,376.8300	6.3768	(2.124)	0	0	0
2017/11/17	2032	01/02/2018	9.45	Call	Bond Future	445.5400	0.4455	464.6700	0.4647	4.294	0	0	750
2017/11/17	2032	01/02/2018	9.40	Call	Bond Future	386.0000	0.3860	402.8200	0.4028	4.358	0	0	6,800
2017/11/17	2032	03/05/2018	9.70	Call	Bond Future	1,583.7400	1.5837	1,628.8700	1.6289	2.850	0	0	0
2017/11/17	2032	03/05/2018	9.71	Put	Bond Future	4,771.0300	4.7710	4,664.2700	4.6643	(2.238)	0	0	0
2017/11/17	2032	03/05/2018			Bond Future	10.1777	86.6666	10.1546	86.8190	(0.227)	0.0000	0.0000	0
2017/11/17	2032	03/05/2018	9.70	Put	Bond Future	4,817.4400	4.8174	4,710.1800	4.7102	(2.226)	0	0	0
2017/11/17	2032	03/05/2018	9.71	Call	Bond Future	1,606.7900	1.6068	1,652.4200	1.6524	2.840	0	0	0
2017/11/17	2032	03/05/2018	9.72	Call	Bond Future	1,630.0500	1.6300	1,676.1900	1.6762	2.831	0	0	0
2017/11/17	2032	03/05/2018	9.72	Put	Bond Future	4,724.9000	4.7249	4,618.6500	4.6187	(2.249)	0	0	0
2017/11/17	2032	02/08/2018	9.66	Put	Bond Future	6,124.8900	6.1249	6,013.4200	6.0134	(1.820)	0	0	0
2017/11/17	2032	02/08/2018	9.67	Call	Bond Future	2,139.2200	2.1392	2,191.6000	2.1916	2.449	0	0	0
2017/11/17	2032	02/08/2018			Bond Future	10.2579	88.3100	10.2327	88.4735	(0.245)	0.0000	0.0000	0
2017/11/17	2032	02/08/2018	9.68	Call	Bond Future	2,162.8400	2.1628	2,215.6500	2.2156	2.442	0	0	0
2017/11/17	2032	02/08/2018	9.68	Put	Bond Future	6,033.5800	6.0336	5,922.9600	5.9230	(1.833)	0	0	0
2017/11/17	2032	02/08/2018	9.66	Call	Bond Future	2,115.7500	2.1157	2,167.7100	2.1677	2.456	0	0	0
2017/11/17	2032	02/08/2018	9.67	Put	Bond Future	6,079.1200	6.0791	5,968.0700	5.9681	(1.827)	0	0	0
2017/11/17	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	01/02/2018			Bond Future	102.4947	102.4947	101.9603	101.9603	(0.521)	0.0000	0.0000	5,283
2017/11/17	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	01/02/2018	109.64	Put	Bond Future	7,145.2600	7.1453	7,679.7300	7.6797	7.480	0	0	0
2017/11/17	2033	01/02/2018	109.66	Put	Bond Future	7,165.2600	7.1653	7,699.7300	7.6997	7.459	0	0	0
2017/11/17	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	01/02/2018	109.65	Put	Bond Future	7,155.2600	7.1553	7,689.7300	7.6897	7.470	0	0	0
2017/11/17	2033	03/05/2018	107.71	Put	Bond Future	4,386.8000	4.3868	4,929.3700	4.9294	12.368	0	0	0
2017/11/17	2033	03/05/2018			Bond Future	103.3232	103.3232	102.7806	102.7806	(0.525)	0.0000	0.0000	0
2017/11/17	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	03/05/2018	107.70	Put	Bond Future	4,376.8000	4.3768	4,919.3700	4.9194	12.396	0	0	0
2017/11/17	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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2017/11/17	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	03/05/2018	107.69	Put	Bond Future	4,366.8000	4.3668	4,909.3700	4.9094	12.425	0	0	0
2017/11/17	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	02/08/2018			Bond Future	105.3065	105.3065	104.7630	104.7630	(0.516)	0.0000	0.0000	0
2017/11/17	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	02/08/2018	109.92	Put	Bond Future	4,613.5400	4.6135	5,157.0100	5.1570	11.780	0	0	0
2017/11/17	2033	02/08/2018	109.94	Put	Bond Future	4,633.5400	4.6335	5,177.0100	5.1770	11.729	0	0	0
2017/11/17	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2033	02/08/2018	109.93	Put	Bond Future	4,623.5400	4.6235	5,167.0100	5.1670	11.754	0	0	0
2017/11/17	2037	01/02/2018	9.82	Put	Bond Future	4,656.6400	4.6566	4,667.5500	4.6675	0.234	0	0	0
2017/11/17	2037	01/02/2018			Bond Future	10.3534	84.8707	10.3571	84.8437	0.036	0.0000	0.0000	54,352
2017/11/17	2037	01/02/2018	9.88	Put	Bond Future	4,300.2000	4.3002	4,309.6700	4.3097	0.220	0	0	0
2017/11/17	2037	01/02/2018	9.88	Call	Bond Future	761.8300	0.7618	744.3100	0.7443	(2.300)	0	0	2,000
2017/11/17	2037	01/02/2018	9.82	Call	Bond Future	653.3400	0.6533	637.2600	0.6373	(2.461)	0	0	0
2017/11/17	2037	01/02/2018	9.81	Put	Bond Future	4,717.5200	4.7175	4,728.6700	4.7287	0.236	0	0	0
2017/11/17	2037	01/02/2018	9.83	Call	Bond Future	670.6400	0.6706	654.3200	0.6543	(2.433)	0	0	0
2017/11/17	2037	01/02/2018	9.83	Put	Bond Future	4,596.1900	4.5962	4,606.8600	4.6069	0.232	0	0	0
2017/11/17	2037	01/02/2018	9.81	Call	Bond Future	636.3600	0.6364	620.5200	0.6205	(2.489)	0	0	0
2017/11/17	2037	01/02/2018	10.32	Call	Bond Future	1,945.3200	1.9453	1,918.6000	1.9186	(1.374)	0	0	0
2017/11/17	2037	01/02/2018	10.32	Put	Bond Future	2,187.4100	2.1874	2,187.6800	2.1877	0.012	0	0	2,000
2017/11/17	2037	01/02/2018	10.72	Call	Bond Future	3,619.4600	3.6195	3,588.6000	3.5886	(0.853)	0	0	0
2017/11/17	2037	01/02/2018	10.72	Put	Bond Future	1,029.7400	1.0297	1,025.8700	1.0259	(0.376)	0	0	2,000
2017/11/17	2037	03/05/2018	9.99	Call	Bond Future	1,927.9600	1.9280	1,909.4400	1.9094	(0.961)	0	0	0
2017/11/17	2037	03/05/2018	9.97	Put	Bond Future	5,316.7800	5.3168	5,324.3900	5.3244	0.143	0	0	0
2017/11/17	2037	03/05/2018			Bond Future	10.4372	86.4499	10.4409	86.4240	0.035	0.0000	0.0000	0
2017/11/17	2037	03/05/2018	9.99	Put	Bond Future	5,216.8800	5.2169	5,224.2500	5.2242	0.141	0	0	0
2017/11/17	2037	03/05/2018	9.97	Call	Bond Future	1,876.1300	1.8761	1,857.8500	1.8578	(0.974)	0	0	0
2017/11/17	2037	03/05/2018	9.98	Put	Bond Future	5,266.5600	5.2666	5,274.0500	5.2740	0.142	0	0	0
2017/11/17	2037	03/05/2018	9.98	Call	Bond Future	1,901.8300	1.9018	1,883.4300	1.8834	(0.967)	0	0	0
2017/11/17	2037	02/08/2018	9.96	Put	Bond Future	6,482.0100	6.4820	6,486.2400	6.4862	0.065	0	0	0
2017/11/17	2037	02/08/2018	9.95	Call	Bond Future	2,358.0200	2.3580	2,344.0500	2.3441	(0.592)	0	0	0
2017/11/17	2037	02/08/2018			Bond Future	10.5214	83.8330	10.5240	83.8147	0.025	0.0000	0.0000	0
2017/11/17	2037	02/08/2018	9.96	Call	Bond Future	2,383.7900	2.3838	2,369.7400	2.3697	(0.589)	0	0	0
2017/11/17	2037	02/08/2018	9.95	Put	Bond Future	6,532.0400	6.5320	6,536.3500	6.5363	0.066	0	0	0
2017/11/17	2037	02/08/2018	9.97	Call	Bond Future	2,409.7200	2.4097	2,395.6100	2.3956	(0.586)	0	0	0
2017/11/17	2037	02/08/2018	9.97	Put	Bond Future	6,432.2400	6.4322	6,436.4100	6.4364	0.065	0	0	0
2017/11/17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	01/02/2018	136.95	Put	Bond Future	13,828.2200	13.8282	14,813.3700	14.8134	7.124	0	0	0
2017/11/17	2038	01/02/2018			Bond Future	123.1218	123.1218	122.1366	122.1366	(0.800)	0.0000	0.0000	18,979
2017/11/17	2038	01/02/2018	136.94	Put	Bond Future	13,818.2200	13.8182	14,803.3700	14.8034	7.129	0	0	0
2017/11/17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	01/02/2018	136.93	Put	Bond Future	13,808.2200	13.8082	14,793.3700	14.7934	7.135	0	0	0
2017/11/17	2038	03/05/2018	132.28	Put	Bond Future	6,855.5400	6.8555	7,856.7700	7.8568	14.605	0	0	0
2017/11/17	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	03/05/2018			Bond Future	125.4245	125.4245	124.4232	124.4232	(0.798)	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
2017/11/17	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	03/05/2018	132.27	Put	Bond Future	6,845.5400	6.8455	7,846.7700	7.8468	14.626	0	0	0
2017/11/17	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	03/05/2018	132.29	Put	Bond Future	6,865.5400	6.8655	7,866.7700	7.8668	14.583	0	0	0
2017/11/17	2038	02/08/2018	134.55	Put	Bond Future	6,768.0700	6.7681	7,776.9700	7.7770	14.907	0	0	0
2017/11/17	2038	02/08/2018			Bond Future	127.7819	127.7819	126.7730	126.7730	(0.790)	0.0000	0.0000	0
2017/11/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	02/08/2018	134.54	Put	Bond Future	6,758.0700	6.7581	7,766.9700	7.7670	14.929	0	0	0
2017/11/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2038	02/08/2018	134.53	Put	Bond Future	6,748.0700	6.7481	7,756.9700	7.7570	14.951	0	0	0
2017/11/17	2040	01/02/2018	9.89	Call	Bond Future	671.8900	0.6719	655.1100	0.6551	(2.497)	0	0	0
2017/11/17	2040	01/02/2018			Bond Future	10.4490	87.7559	10.4527	87.7273	0.036	0.0000	0.0000	25,982
2017/11/17	2040	01/02/2018	9.87	Call	Bond Future	637.4200	0.6374	621.1400	0.6211	(2.554)	0	0	0
2017/11/17	2040	01/02/2018	9.87	Put	Bond Future	5,272.9200	5.2729	5,285.2500	5.2852	0.234	0	0	0
2017/11/17	2040	01/02/2018	9.88	Put	Bond Future	5,206.4900	5.2065	5,218.5800	5.2186	0.232	0	0	0
2017/11/17	2040	01/02/2018	9.89	Put	Bond Future	5,140.6400	5.1406	5,152.4700	5.1525	0.230	0	0	0
2017/11/17	2040	01/02/2018	9.88	Call	Bond Future	654.4300	0.6544	637.9100	0.6379	(2.524)	0	0	0
2017/11/17	2040	03/05/2018	10.08	Put	Bond Future	5,625.5700	5.6256	5,633.2000	5.6332	0.136	0	0	0
2017/11/17	2040	03/05/2018			Bond Future	10.5335	89.3888	10.5371	89.3613	0.034	0.0000	0.0000	0
2017/11/17	2040	03/05/2018	10.07	Call	Bond Future	2,052.6600	2.0527	2,032.9500	2.0329	(0.960)	0	0	0
2017/11/17	2040	03/05/2018	10.07	Put	Bond Future	5,678.6300	5.6786	5,686.3800	5.6864	0.136	0	0	0
2017/11/17	2040	03/05/2018	10.08	Call	Bond Future	2,080.4300	2.0804	2,060.6000	2.0606	(0.953)	0	0	0
2017/11/17	2040	03/05/2018	10.06	Call	Bond Future	2,025.3400	2.0253	2,005.7600	2.0058	(0.967)	0	0	0
2017/11/17	2040	03/05/2018	10.06	Put	Bond Future	5,732.2500	5.7323	5,740.1300	5.7401	0.137	0	0	0
2017/11/17	2040	02/08/2018	10.04	Call	Bond Future	2,509.8900	2.5099	2,494.9400	2.4949	(0.596)	0	0	0
2017/11/17	2040	02/08/2018	10.03	Put	Bond Future	7,058.1800	7.0582	7,062.9100	7.0629	0.067	0	0	0
2017/11/17	2040	02/08/2018			Bond Future	10.6183	86.5773	10.6210	86.5577	0.025	0.0000	0.0000	0
2017/11/17	2040	02/08/2018	10.05	Call	Bond Future	2,537.2100	2.5372	2,522.1900	2.5222	(0.592)	0	0	0
2017/11/17	2040	02/08/2018	10.05	Put	Bond Future	6,950.6700	6.9507	6,955.2500	6.9552	0.066	0	0	0
2017/11/17	2040	02/08/2018	10.04	Put	Bond Future	7,004.2800	7.0043	7,008.9300	7.0089	0.066	0	0	0
2017/11/17	2040	02/08/2018	10.03	Call	Bond Future	2,482.7500	2.4828	2,467.8800	2.4679	(0.599)	0	0	0
2017/11/17	2044	01/02/2018	9.90	Put	Bond Future	5,266.9700	5.2670	5,310.5500	5.3105	0.827	0	0	0
2017/11/17	2044	01/02/2018	9.89	Call	Bond Future	637.5600	0.6376	612.9800	0.6130	(3.855)	0	0	0
2017/11/17	2044	01/02/2018			Bond Future	10.4720	84.8566	10.4810	84.7880	0.085	0.0000	0.0000	17,728
2017/11/17	2044	01/02/2018	9.90	Call	Bond Future	654.7400	0.6547	629.7300	0.6297	(3.820)	0	0	0
2017/11/17	2044	01/02/2018	9.89	Put	Bond Future	5,334.2300	5.3342	5,378.2400	5.3782	0.825	0	0	0
2017/11/17	2044	01/02/2018	9.91	Call	Bond Future	672.1200	0.6721	646.6900	0.6467	(3.784)	0	0	0
2017/11/17	2044	01/02/2018	9.91	Put	Bond Future	5,200.0600	5.2001	5,243.2200	5.2432	0.830	0	0	0
2017/11/17	2044	03/05/2018	10.10	Call	Bond Future	2,096.0400	2.0960	2,061.3100	2.0613	(1.657)	0	0	0
2017/11/17	2044	03/05/2018	10.09	Put	Bond Future	5,724.5500	5.7246	5,758.3400	5.7583	0.590	0	0	0
2017/11/17	2044	03/05/2018			Bond Future	10.5540	86.4356	10.5630	86.3674	0.085	0.0000	0.0000	0
2017/11/17	2044	03/05/2018	10.11	Call	Bond Future	2,124.2000	2.1242	2,089.2100	2.0892	(1.647)	0	0	0
2017/11/17	2044	03/05/2018	10.11	Put	Bond Future	5,617.4500	5.6175	5,650.7100	5.6507	0.592	0	0	0
2017/11/17	2044	03/05/2018	10.10	Put	Bond Future	5,670.8300	5.6708	5,704.3500	5.7043	0.591	0	0	0
2017/11/17	2044	03/05/2018	10.09	Call	Bond Future	2,068.1000	2.0681	2,033.6400	2.0336	(1.666)	0	0	0

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2017/11/17	2044	02/08/2018	10.07	Call	Bond Future	2,561.9500	2.5619	2,531.4600	2.5315	(1.190)	0	0	0
2017/11/17	2044	02/08/2018			Bond Future	10.6362	83.6933	10.6444	83.6318	0.077	0.0000	0.0000	0
2017/11/17	2044	02/08/2018	10.05	Call	Bond Future	2,506.7700	2.5068	2,476.6600	2.4767	(1.201)	0	0	0
2017/11/17	2044	02/08/2018	10.05	Put	Bond Future	7,104.0000	7.1040	7,135.3400	7.1353	0.441	0	0	0
2017/11/17	2044	02/08/2018	10.07	Put	Bond Future	6,995.2600	6.9953	7,026.2200	7.0262	0.443	0	0	0
2017/11/17	2044	02/08/2018	10.06	Call	Bond Future	2,534.4000	2.5344	2,504.1100	2.5041	(1.195)	0	0	0
2017/11/17	2044	02/08/2018	10.06	Put	Bond Future	7,049.6100	7.0496	7,080.7700	7.0808	0.442	0	0	0
2017/11/17	2046	01/02/2018	132.92	Put	Bond Future	14,466.1100	14.4661	16,095.8600	16.0959	11.266	0	0	0
2017/11/17	2046	01/02/2018			Bond Future	118.4539	118.4539	116.8241	116.8241	(1.376)	0.0000	0.0000	21,177
2017/11/17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	01/02/2018	132.91	Put	Bond Future	14,456.1100	14.4561	16,085.8600	16.0859	11.274	0	0	0
2017/11/17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	01/02/2018	132.90	Put	Bond Future	14,446.1100	14.4461	16,075.8600	16.0759	11.282	0	0	0
2017/11/17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	03/05/2018			Bond Future	119.0695	119.0695	117.4117	117.4117	(1.392)	0.0000	0.0000	0
2017/11/17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	03/05/2018	127.93	Put	Bond Future	8,860.5100	8.8605	10,518.3400	10.5183	18.710	0	0	0
2017/11/17	2046	03/05/2018	127.95	Put	Bond Future	8,880.5100	8.8805	10,538.3400	10.5383	18.668	0	0	0
2017/11/17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	03/05/2018	127.94	Put	Bond Future	8,870.5100	8.8705	10,528.3400	10.5283	18.689	0	0	0
2017/11/17	2046	02/08/2018	128.78	Put	Bond Future	7,424.8400	7.4248	9,103.7000	9.1037	22.611	0	0	0
2017/11/17	2046	02/08/2018			Bond Future	121.3552	121.3552	119.6763	119.6763	(1.383)	0.0000	0.0000	0
2017/11/17	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2046	02/08/2018	128.77	Put	Bond Future	7,414.8400	7.4148	9,093.7000	9.0937	22.642	0	0	0
2017/11/17	2046	02/08/2018	128.79	Put	Bond Future	7,434.8400	7.4348	9,113.7000	9.1137	22.581	0	0	0
2017/11/17	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	01/02/2018	140.23	Put	Bond Future	16,512.5600	16.5126	19,721.6800	19.7217	19.434	0	0	0
2017/11/17	2050	01/02/2018			Bond Future	123.7174	123.7174	120.5083	120.5083	(2.594)	0.0000	0.0000	24,032
2017/11/17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	01/02/2018	140.25	Put	Bond Future	16,532.5600	16.5326	19,741.6800	19.7417	19.411	0	0	0
2017/11/17	2050	01/02/2018	140.24	Put	Bond Future	16,522.5600	16.5226	19,731.6800	19.7317	19.423	0	0	0
2017/11/17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	03/05/2018	135.62	Put	Bond Future	9,588.7500	9.5888	12,855.4700	12.8555	34.068	0	0	0
2017/11/17	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	03/05/2018			Bond Future	126.0313	126.0313	122.7645	122.7645	(2.592)	0.0000	0.0000	0
2017/11/17	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	03/05/2018	135.61	Put	Bond Future	9,578.7500	9.5788	12,845.4700	12.8455	34.104	0	0	0
2017/11/17	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	03/05/2018	135.63	Put	Bond Future	9,598.7500	9.5988	12,865.4700	12.8655	34.033	0	0	0
2017/11/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	02/08/2018	137.54	Put	Bond Future	10,822.7900	10.8228	14,140.8900	14.1409	30.658	0	0	0
2017/11/17	2050	02/08/2018	137.52	Put	Bond Future	10,802.7900	10.8028	14,120.8900	14.1209	30.715	0	0	0
2017/11/17	2050	02/08/2018			Bond Future	126.7172	126.7172	123.3991	123.3991	(2.619)	0.0000	0.0000	0

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2017/11/17	2050	02/08/2018	137.53	Put	Bond Future	10,812.7900	10.8128	14,130.8900	14.1309	30.687	0	0	0
2017/11/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	AL37	01/02/2018			Index Future	553.3970	553.3970	554.0250	554.0250	0.113	0.0000	0.0000	0
2017/11/17	AL37	03/05/2018			Index Future	563.6960	563.6960	564.3460	564.3460	0.115	0.0000	0.0000	0
2017/11/17	AL37	02/08/2018			Index Future	574.3860	574.3860	575.1010	575.1010	0.124	0.0000	0.0000	0
2017/11/17	AL7T	01/02/2018			Index Future	627.1440	627.1440	628.2750	628.2750	0.180	0.0000	0.0000	0
2017/11/17	AL7T	03/05/2018			Index Future	638.8150	638.8150	639.9800	639.9800	0.182	0.0000	0.0000	0
2017/11/17	AL7T	02/08/2018			Index Future	650.9300	650.9300	652.1750	652.1750	0.191	0.0000	0.0000	0
2017/11/17	ALBI	01/02/2018			Index Future	562.7300	562.7300	563.1490	563.1490	0.074	0.0000	0.0000	774
2017/11/17	ALBI	03/05/2018			Index Future	573.2030	573.2030	573.6400	573.6400	0.076	0.0000	0.0000	0
2017/11/17	ALBI	02/08/2018			Index Future	584.0720	584.0720	584.5720	584.5720	0.086	0.0000	0.0000	0
2017/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	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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2017/11/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	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
2017/11/17	EL28	01/02/2018			Bond Future	126.3290	126.3290	126.3251	126.3251	(0.003)	0.0000	0.0000	0
2017/11/17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	01/02/2018	132.29	Put	Bond Future	5,961.0100	5.9610	5,964.9000	5.9649	0.065	0	0	0
2017/11/17	EL28	01/02/2018	132.31	Put	Bond Future	5,981.0100	5.9810	5,984.9000	5.9849	0.065	0	0	0
2017/11/17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	01/02/2018	132.30	Put	Bond Future	5,971.0100	5.9710	5,974.9000	5.9749	0.065	0	0	0
2017/11/17	EL28	03/05/2018	133.20	Put	Bond Future	6,267.8200	6.2678	6,269.2500	6.2692	0.023	0	0	0
2017/11/17	EL28	03/05/2018			Bond Future	126.9322	126.9322	126.9308	126.9308	(0.001)	0.0000	0.0000	0
2017/11/17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	03/05/2018	133.19	Put	Bond Future	6,257.8200	6.2578	6,259.2500	6.2592	0.023	0	0	0
2017/11/17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	03/05/2018	133.18	Put	Bond Future	6,247.8200	6.2478	6,249.2500	6.2492	0.023	0	0	0
2017/11/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	02/08/2018			Bond Future	129.3687	129.3687	129.3790	129.3790	0.008	0.0000	0.0000	0
2017/11/17	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	02/08/2018	134.93	Put	Bond Future	5,561.2900	5.5613	5,550.9900	5.5510	(0.185)	0	0	0
2017/11/17	EL28	02/08/2018	134.95	Put	Bond Future	5,581.2900	5.5813	5,570.9900	5.5710	(0.185)	0	0	0
2017/11/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	EL28	02/08/2018	134.94	Put	Bond Future	5,571.2900	5.5713	5,560.9900	5.5610	(0.185)	0	0	0
2017/11/17	ES33	01/02/2018	11.00	Put	Bond Future	2,804.7900	2.8048	2,736.1400	2.7361	(2.448)	0	0	0
2017/11/17	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	01/02/2018			Bond Future	11.4877	74.3295	11.4754	74.3981	(0.107)	0.0000	0.0000	9,466
2017/11/17	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	01/02/2018	10.99	Put	Bond Future	2,864.0200	2.8640	2,795.3700	2.7954	(2.397)	0	0	0
2017/11/17	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	01/02/2018	11.01	Put	Bond Future	2,745.6400	2.7456	2,676.9900	2.6770	(2.500)	0	0	0
2017/11/17	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	03/05/2018	11.20	Put	Bond Future	2,321.8700	2.3219	2,250.5200	2.2505	(3.073)	0	0	0
2017/11/17	ES33	03/05/2018			Bond Future	11.6129	71.9212	11.5999	71.9926	(0.112)	0.0000	0.0000	0
2017/11/17	ES33	03/05/2018	11.22	Put	Bond Future	2,206.8000	2.2068	2,135.4500	2.1354	(3.233)	0	0	0
2017/11/17	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	03/05/2018	11.21	Put	Bond Future	2,264.3000	2.2643	2,192.9500	2.1929	(3.151)	0	0	0
2017/11/17	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	02/08/2018	11.15	Put	Bond Future	3,273.7500	3.2738	3,194.2900	3.1943	(2.427)	0	0	0
2017/11/17	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	02/08/2018			Bond Future	11.7366	73.2850	11.7219	73.3645	(0.125)	0.0000	0.0000	0
2017/11/17	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	02/08/2018	11.14	Put	Bond Future	3,331.5000	3.3315	3,252.0400	3.2520	(2.385)	0	0	0
2017/11/17	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	ES33	02/08/2018	11.16	Put	Bond Future	3,216.0600	3.2161	3,136.6000	3.1366	(2.471)	0	0	0
2017/11/17	ES42	01/02/2018			Bond Future	11.7038	76.7677	11.7071	76.7474	0.028	0.0000	0.0000	7,957
2017/11/17	ES42	03/05/2018			Bond Future	11.8303	73.9351	11.8335	73.9158	0.027	0.0000	0.0000	0
2017/11/17	ES42	02/08/2018			Bond Future	11.9531	75.3370	11.9552	75.3244	0.018	0.0000	0.0000	0
2017/11/17	GOVI	01/02/2018	581.04	Put	GOVI	200,200.0000	20.0200	195,620.0000	19.5620	(2.288)	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
2017/11/17	GOVI 01/02/2018			GOVI	561.0200	561.0200	561.4780	561.4780	0.082	0.0000	0.0000	795
2017/11/17	GOVI 01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 01/02/2018	581.03	Put	GOVI	200,100.0000	20.0100	195,520.0000	19.5520	(2.289)	0	0	0
2017/11/17	GOVI 01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 01/02/2018	581.02	Put	GOVI	200,000.0000	20.0000	195,420.0000	19.5420	(2.290)	0	0	0
2017/11/17	GOVI 03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 03/05/2018			GOVI	571.4610	571.4610	571.9380	571.9380	0.083	0.0000	0.0000	0
2017/11/17	GOVI 03/05/2018	590.27	Put	GOVI	188,090.0000	18.8090	183,320.0000	18.3320	(2.536)	0	0	0
2017/11/17	GOVI 03/05/2018	590.29	Put	GOVI	188,290.0000	18.8290	183,520.0000	18.3520	(2.533)	0	0	0
2017/11/17	GOVI 03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 03/05/2018	590.28	Put	GOVI	188,190.0000	18.8190	183,420.0000	18.3420	(2.535)	0	0	0
2017/11/17	GOVI 02/08/2018	605.72	Put	GOVI	234,230.0000	23.4230	228,830.0000	22.8830	(2.305)	0	0	0
2017/11/17	GOVI 02/08/2018			GOVI	582.2970	582.2970	582.8370	582.8370	0.093	0.0000	0.0000	0
2017/11/17	GOVI 02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 02/08/2018	605.71	Put	GOVI	234,130.0000	23.4130	228,730.0000	22.8730	(2.306)	0	0	0
2017/11/17	GOVI 02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	GOVI 02/08/2018	605.70	Put	GOVI	234,030.0000	23.4030	228,630.0000	22.8630	(2.307)	0	0	0
2017/11/17	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/17	IGOV 01/02/2018			Index Future	246.3970	246.3970	244.5220	244.5220	(0.761)	0.0000	0.0000	874
2017/11/17	IGOV 03/05/2018			Index Future	251.0050	251.0050	249.1010	249.1010	(0.759)	0.0000	0.0000	272
2017/11/17	IGOV 02/08/2018			Index Future	255.8230	255.8230	253.9050	253.9050	(0.750)	0.0000	0.0000	0
2017/11/17	IS01 21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/17	IS01 15/03/2018			Interest Rate Swap	99.7182	99.7182	99.7181	99.7181	0.000	0.0000	0.0000	0
2017/11/17	IS01 21/06/2018			Interest Rate Swap	99.9332	99.9332	99.9288	99.9288	(0.004)	0.0000	0.0000	0
2017/11/17	IS01 20/09/2018			Interest Rate Swap	100.1881	100.1881	100.1806	100.1806	(0.007)	0.0000	0.0000	0
2017/11/17	IS01 20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	IS02 18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/17	IS02 16/03/2018			Interest Rate Swap	99.0025	99.0025	99.0021	99.0021	0.000	0.0000	0.0000	0
2017/11/17	IS02 15/06/2018			Interest Rate Swap	98.6191	98.6191	98.6159	98.6159	(0.003)	0.0000	0.0000	0
2017/11/17	IS02 21/09/2018			Interest Rate Swap	98.6581	98.6581	98.6504	98.6504	(0.008)	0.0000	0.0000	0
2017/11/17	IS02 21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1600	99.1600	(0.020)	0.0000	0.0000	0
2017/11/17	IS02 15/03/2019			Interest Rate Swap	99.6891	99.6891	99.6749	99.6749	(0.014)	0.0000	0.0000	0
2017/11/17	IS02 21/06/2019			Interest Rate Swap	100.2193	100.2193	100.2057	100.2057	(0.014)	0.0000	0.0000	0
2017/11/17	IS02 20/09/2019			Interest Rate Swap	100.7647	100.7647	100.7503	100.7503	(0.014)	0.0000	0.0000	0
2017/11/17	IS02 20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	IS05 17/12/2020			Interest Rate Swap	97.6518	97.6518	97.6422	97.6422	(0.010)	0.0000	0.0000	0
2017/11/17	IS05 16/03/2021			Interest Rate Swap	97.0051	97.0051	96.9981	96.9981	(0.007)	0.0000	0.0000	0
2017/11/17	IS05 15/06/2021			Interest Rate Swap	96.3287	96.3287	96.3247	96.3247	(0.004)	0.0000	0.0000	0
2017/11/17	IS05 21/09/2021			Interest Rate Swap	96.6322	96.6322	96.6291	96.6291	(0.003)	0.0000	0.0000	0
2017/11/17	IS05 21/12/2021			Interest Rate Swap	98.9325	98.9325	98.9263	98.9263	(0.006)	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
2017/11/17	IS05	15/03/2022			Interest Rate Swap	99.1934	99.1934	99.1782	99.1782	(0.015)	0.0000	0.0000	0
2017/11/17	IS05	21/06/2022			Interest Rate Swap	100.5144	100.5144	100.4867	100.4867	(0.027)	0.0000	0.0000	0
2017/11/17	IS05	20/09/2022			Interest Rate Swap	102.8145	102.8145	102.7797	102.7797	(0.034)	0.0000	0.0000	0
2017/11/17	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	IS10	17/12/2025			Interest Rate Swap	98.4543	98.4543	98.5086	98.5086	0.055	0.0000	0.0000	0
2017/11/17	IS10	16/03/2026			Interest Rate Swap	95.5807	95.5807	95.6343	95.6343	0.056	0.0000	0.0000	0
2017/11/17	IS10	15/06/2026			Interest Rate Swap	94.4145	94.4145	94.4672	94.4672	0.056	0.0000	0.0000	0
2017/11/17	IS10	21/09/2026			Interest Rate Swap	96.5861	96.5861	96.6366	96.6366	0.052	0.0000	0.0000	0
2017/11/17	IS10	21/12/2026			Interest Rate Swap	100.3335	100.3335	100.3802	100.3802	0.047	0.0000	0.0000	0
2017/11/17	IS10	15/03/2027			Interest Rate Swap	98.9867	98.9867	99.0289	99.0289	0.043	0.0000	0.0000	0
2017/11/17	IS10	21/06/2027			Interest Rate Swap	101.0526	101.0526	101.0881	101.0881	0.035	0.0000	0.0000	0
2017/11/17	IS10	20/09/2027			Interest Rate Swap	104.7237	104.7237	104.7535	104.7535	0.028	0.0000	0.0000	0
2017/11/17	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/17	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/17	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/17	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/17	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/17	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/17	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/17	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/17	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/17	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/17	R023	01/02/2018	8.33	Put	Bond Future	1,943.1200	1.9431	1,841.8800	1.8419	(5.210)	0	0	0
2017/11/17	R023	01/02/2018			Bond Future	8.7260	99.4698	8.6925	99.6014	(0.384)	0.0000	0.0000	61,460
2017/11/17	R023	01/02/2018	8.32	Call	Bond Future	362.9600	0.3630	392.6100	0.3926	8.169	0	0	0
2017/11/17	R023	01/02/2018	8.32	Put	Bond Future	1,972.8300	1.9728	1,870.9200	1.8709	(5.166)	0	0	0
2017/11/17	R023	01/02/2018	8.33	Call	Bond Future	373.3000	0.3733	403.6200	0.4036	8.122	0	0	0
2017/11/17	R023	01/02/2018	8.31	Call	Bond Future	352.6800	0.3527	381.6600	0.3817	8.217	0	0	0
2017/11/17	R023	01/02/2018	8.31	Put	Bond Future	2,002.6200	2.0026	1,900.0400	1.9000	(5.122)	0	0	0
2017/11/17	R023	03/05/2018	8.27	Call	Bond Future	606.1300	0.6061	642.5000	0.6425	6.000	0	0	0
2017/11/17	R023	03/05/2018			Bond Future	8.7984	97.3911	8.7623	97.5270	(0.410)	0.0000	0.0000	0
2017/11/17	R023	03/05/2018	8.27	Put	Bond Future	2,619.2000	2.6192	2,519.7000	2.5197	(3.799)	0	0	0
2017/11/17	R023	03/05/2018	8.28	Call	Bond Future	617.2700	0.6173	654.1400	0.6541	5.973	0	0	0
2017/11/17	R023	03/05/2018	8.29	Put	Bond Future	2,564.7300	2.5647	2,466.2500	2.4663	(3.840)	0	0	0
2017/11/17	R023	03/05/2018	8.28	Put	Bond Future	2,591.7700	2.5918	2,492.7700	2.4928	(3.820)	0	0	0
2017/11/17	R023	03/05/2018	8.29	Call	Bond Future	628.7800	0.6288	666.1700	0.6662	5.946	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
2017/11/17	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	01/02/2018	9.73	Put	Bond Future	4,244.3800	4.2444	4,158.6800	4.1587	(2.019)	0	0	0
2017/11/17	R035	01/02/2018			Bond Future	10.2934	92.5926	10.2816	92.6783	(0.114)	0.0000	0.0000	53,530
2017/11/17	R035	01/02/2018	9.75	Put	Bond Future	4,088.4800	4.0885	4,002.7800	4.0028	(2.096)	0	0	0
2017/11/17	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	01/02/2018	9.74	Put	Bond Future	4,166.3800	4.1664	4,080.6800	4.0807	(2.057)	0	0	0
2017/11/17	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	03/05/2018	9.91	Put	Bond Future	3,433.6500	3.4337	3,344.6100	3.3446	(2.593)	0	0	0
2017/11/17	R035	03/05/2018			Bond Future	10.3756	89.8155	10.3632	89.9045	(0.120)	0.0000	0.0000	0
2017/11/17	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	03/05/2018	9.90	Put	Bond Future	3,509.6100	3.5096	3,420.5700	3.4206	(2.537)	0	0	0
2017/11/17	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R035	03/05/2018	9.89	Put	Bond Future	3,585.6600	3.5857	3,496.6200	3.4966	(2.483)	0	0	0
2017/11/17	R186	01/02/2018	8.96	Call	Bond Future	560.4500	0.5605	602.8900	0.6029	7.572	0	0	0
2017/11/17	R186	01/02/2018	9.00	Call	Bond Future	624.5100	0.6245	670.8100	0.6708	7.414	0	0	0
2017/11/17	R186	01/02/2018	9.25	Call	Bond Future	1,144.4200	1.1444	1,218.1800	1.2182	6.445	0	0	0
2017/11/17	R186	01/02/2018	8.50	Put	Bond Future	6,006.5200	6.0065	5,815.7100	5.8157	(3.177)	0	0	0
2017/11/17	R186	01/02/2018			Bond Future	9.4186	107.7394	9.3858	107.9420	(0.348)	0.0000	0.0000	99,778
2017/11/17	R186	01/02/2018	7.75	Put	Bond Future	11,009.8800	11.0099	10,807.7600	10.8078	(1.836)	0	0	0
2017/11/17	R186	01/02/2018	7.75	Call	Bond Future	4.4700	0.0045	4.9700	0.0050	11.186	0	0	1,460
2017/11/17	R186	01/02/2018	8.50	Call	Bond Future	125.3400	0.1253	137.1500	0.1371	9.422	0	0	1,460
2017/11/17	R186	01/02/2018	8.97	Call	Bond Future	576.0400	0.5760	619.4300	0.6194	7.532	0	0	0
2017/11/17	R186	01/02/2018	8.96	Put	Bond Future	3,444.0900	3.4441	3,283.9100	3.2839	(4.651)	0	0	0
2017/11/17	R186	01/02/2018	9.00	Put	Bond Future	3,252.5200	3.2525	3,096.2000	3.0962	(4.806)	0	0	6,200
2017/11/17	R186	01/02/2018	8.75	Put	Bond Future	4,539.4300	4.5394	4,362.1200	4.3621	(3.906)	0	0	775
2017/11/17	R186	01/02/2018	9.25	Put	Bond Future	2,192.6300	2.1926	2,063.7700	2.0638	(5.877)	0	0	775
2017/11/17	R186	01/02/2018	8.97	Put	Bond Future	3,395.7000	3.3957	3,236.4700	3.2365	(4.689)	0	0	0
2017/11/17	R186	01/02/2018	8.98	Call	Bond Future	591.9300	0.5919	636.2900	0.6363	7.494	0	0	0
2017/11/17	R186	01/02/2018	8.98	Put	Bond Future	3,347.6500	3.3476	3,189.3900	3.1894	(4.727)	0	0	0
2017/11/17	R186	01/02/2018	8.75	Call	Bond Future	300.6600	0.3007	325.9700	0.3260	8.418	0	0	0
2017/11/17	R186	03/05/2018	8.91	Put	Bond Future	4,779.7500	4.7798	4,627.2700	4.6273	(3.190)	0	0	0
2017/11/17	R186	03/05/2018	8.92	Call	Bond Future	1,154.4900	1.1545	1,211.1900	1.2112	4.911	0	0	0
2017/11/17	R186	03/05/2018			Bond Future	9.5018	109.7443	9.4673	109.9528	(0.364)	0.0000	0.0000	0
2017/11/17	R186	03/05/2018	8.93	Call	Bond Future	1,173.1400	1.1731	1,230.5300	1.2305	4.892	0	0	0
2017/11/17	R186	03/05/2018	8.93	Put	Bond Future	4,691.0200	4.6910	4,539.9200	4.5399	(3.221)	0	0	0
2017/11/17	R186	03/05/2018	8.91	Call	Bond Future	1,136.0500	1.1361	1,192.0600	1.1921	4.930	0	0	0
2017/11/17	R186	03/05/2018	8.92	Put	Bond Future	4,735.2600	4.7353	4,583.4700	4.5835	(3.206)	0	0	0
2017/11/17	R197	01/02/2018	301.68	Put	Bond Future	6,795.5800	6.7956	8,043.7400	8.0437	18.367	0	0	0
2017/11/17	R197	01/02/2018			Bond Future	294.8844	294.8844	293.6363	293.6363	(0.423)	0.0000	0.0000	2,350
2017/11/17	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	01/02/2018	301.67	Put	Bond Future	6,785.5800	6.7856	8,033.7400	8.0337	18.394	0	0	0
2017/11/17	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	01/02/2018	301.66	Put	Bond Future	6,775.5800	6.7756	8,023.7400	8.0237	18.421	0	0	0

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2017/11/17	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	03/05/2018			Bond Future	300.3997	300.3997	299.1339	299.1339	(0.421)	0.0000	0.0000	0
2017/11/17	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	03/05/2018	304.44	Put	Bond Future	4,040.2700	4.0403	5,306.0600	5.3061	31.329	0	0	0
2017/11/17	R197	03/05/2018	304.46	Put	Bond Future	4,060.2700	4.0603	5,326.0600	5.3261	31.175	0	0	0
2017/11/17	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R197	03/05/2018	304.45	Put	Bond Future	4,050.2700	4.0503	5,316.0600	5.3161	31.252	0	0	0
2017/11/17	R202	01/02/2018	249.07	Call	Bond Future	3.7200	0.0037	1.0700	0.0011	(71.237)	0	0	0
2017/11/17	R202	01/02/2018	249.06	Put	Bond Future	15,671.1600	15.6712	17,417.6400	17.4176	11.145	0	0	0
2017/11/17	R202	01/02/2018			Bond Future	233.3926	233.3926	231.6434	231.6434	(0.749)	0.0000	0.0000	22,190
2017/11/17	R202	01/02/2018	249.08	Call	Bond Future	3.6900	0.0037	1.0600	0.0011	(71.274)	0	0	0
2017/11/17	R202	01/02/2018	249.08	Put	Bond Future	15,691.1100	15.6911	17,437.6300	17.4376	11.131	0	0	0
2017/11/17	R202	01/02/2018	249.07	Put	Bond Future	15,681.1400	15.6811	17,427.6400	17.4276	11.138	0	0	0
2017/11/17	R202	01/02/2018	249.06	Call	Bond Future	3.7400	0.0037	1.0700	0.0011	(71.390)	0	0	0
2017/11/17	R202	03/05/2018	247.48	Put	Bond Future	10,172.7300	10.1727	11,773.3100	11.7733	15.734	0	0	0
2017/11/17	R202	03/05/2018	247.47	Call	Bond Future	451.4800	0.4515	274.4800	0.2745	(39.204)	0	0	0
2017/11/17	R202	03/05/2018			Bond Future	237.7576	237.7576	235.9804	235.9804	(0.747)	0.0000	0.0000	0
2017/11/17	R202	03/05/2018	247.48	Call	Bond Future	450.3700	0.4504	273.7400	0.2737	(39.219)	0	0	0
2017/11/17	R202	03/05/2018	247.47	Put	Bond Future	10,163.8400	10.1638	11,764.0500	11.7640	15.744	0	0	0
2017/11/17	R202	03/05/2018	247.49	Call	Bond Future	449.2600	0.4493	273.0100	0.2730	(39.231)	0	0	0
2017/11/17	R202	03/05/2018	247.49	Put	Bond Future	10,181.6200	10.1816	11,782.5800	11.7826	15.724	0	0	0
2017/11/17	R204	01/02/2018	7.27	Call	Bond Future	31.5900	0.0316	34.1400	0.0341	8.072	0	0	0
2017/11/17	R204	01/02/2018			Bond Future	7.7833	101.1975	7.7585	101.2181	(0.319)	0.0000	0.0000	42,299
2017/11/17	R204	01/02/2018	7.25	Call	Bond Future	29.0800	0.0291	31.4600	0.0315	8.184	0	0	0
2017/11/17	R204	01/02/2018	7.25	Put	Bond Future	473.0600	0.4731	454.8500	0.4548	(3.849)	0	0	0
2017/11/17	R204	01/02/2018	7.27	Put	Bond Future	458.8600	0.4589	440.8200	0.4408	(3.931)	0	0	0
2017/11/17	R204	01/02/2018	7.26	Call	Bond Future	30.2600	0.0303	32.7200	0.0327	8.130	0	0	0
2017/11/17	R204	01/02/2018	7.26	Put	Bond Future	465.8800	0.4659	447.7500	0.4477	(3.892)	0	0	0
2017/11/17	R204	03/05/2018	7.10	Put	Bond Future	522.4200	0.5224	503.1200	0.5031	(3.694)	0	0	0
2017/11/17	R204	03/05/2018			Bond Future	7.8958	103.0807	7.8573	103.1036	(0.487)	0.0000	0.0000	0
2017/11/17	R204	03/05/2018	7.09	Call	Bond Future	44.5700	0.0446	48.1700	0.0482	8.077	0	0	0
2017/11/17	R204	03/05/2018	7.09	Put	Bond Future	527.4200	0.5274	508.0600	0.5081	(3.671)	0	0	0
2017/11/17	R204	03/05/2018	7.10	Call	Bond Future	45.5900	0.0456	49.2500	0.0492	8.028	0	0	0
2017/11/17	R204	03/05/2018	7.08	Call	Bond Future	43.4100	0.0434	46.9300	0.0469	8.109	0	0	0
2017/11/17	R204	03/05/2018	7.08	Put	Bond Future	532.2800	0.5323	512.8400	0.5128	(3.652)	0	0	0
2017/11/17	R207	01/02/2018	7.61	Put	Bond Future	941.1200	0.9411	902.2800	0.9023	(4.127)	0	0	0
2017/11/17	R207	01/02/2018	7.60	Call	Bond Future	66.9100	0.0669	72.5800	0.0726	8.474	0	0	0
2017/11/17	R207	01/02/2018			Bond Future	8.1064	98.9241	8.0808	98.9689	(0.316)	0.0000	0.0000	42,231
2017/11/17	R207	01/02/2018	7.61	Call	Bond Future	69.7000	0.0697	75.5700	0.0756	8.422	0	0	0
2017/11/17	R207	01/02/2018	7.60	Put	Bond Future	955.9800	0.9560	916.9400	0.9169	(4.084)	0	0	0
2017/11/17	R207	01/02/2018	7.62	Call	Bond Future	72.5700	0.0726	78.6500	0.0787	8.378	0	0	0
2017/11/17	R207	01/02/2018	7.62	Put	Bond Future	926.3400	0.9263	887.7100	0.8877	(4.170)	0	0	0
2017/11/17	R207	03/05/2018	7.57	Call	Bond Future	149.3300	0.1493	158.6800	0.1587	6.261	0	0	0
2017/11/17	R207	03/05/2018	7.56	Put	Bond Future	1,145.5100	1.1455	1,107.2200	1.1072	(3.343)	0	0	0
2017/11/17	R207	03/05/2018			Bond Future	8.2075	100.7650	8.1765	100.8125	(0.377)	0.0000	0.0000	0

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2017/11/17	R207	03/05/2018	7.58	Call	Bond Future	153.0400	0.1530	162.5700	0.1626	6.227	0	0	0
2017/11/17	R207	03/05/2018	7.58	Put	Bond Future	1,121.5900	1.1216	1,083.6400	1.0836	(3.384)	0	0	0
2017/11/17	R207	03/05/2018	7.57	Put	Bond Future	1,133.4200	1.1334	1,095.2900	1.0953	(3.364)	0	0	0
2017/11/17	R207	03/05/2018	7.56	Call	Bond Future	145.8800	0.1459	155.0700	0.1551	6.300	0	0	0
2017/11/17	R208	01/02/2018	7.85	Put	Bond Future	1,501.8200	1.5018	1,436.1300	1.4361	(4.374)	0	0	0
2017/11/17	R208	01/02/2018			Bond Future	8.3604	98.0030	8.3311	98.0805	(0.350)	0.0000	0.0000	34,776
2017/11/17	R208	01/02/2018	7.84	Call	Bond Future	135.4100	0.1354	146.8800	0.1469	8.471	0	0	0
2017/11/17	R208	01/02/2018	7.84	Put	Bond Future	1,523.8500	1.5238	1,457.8200	1.4578	(4.333)	0	0	0
2017/11/17	R208	01/02/2018	7.85	Call	Bond Future	140.2900	0.1403	152.1000	0.1521	8.418	0	0	0
2017/11/17	R208	01/02/2018	7.83	Call	Bond Future	130.6600	0.1307	141.8000	0.1418	8.526	0	0	0
2017/11/17	R208	01/02/2018	7.83	Put	Bond Future	1,546.0200	1.5460	1,479.6600	1.4797	(4.292)	0	0	0
2017/11/17	R208	03/05/2018	7.77	Call	Bond Future	244.5600	0.2446	260.4000	0.2604	6.477	0	0	0
2017/11/17	R208	03/05/2018			Bond Future	8.4402	96.4255	8.4073	96.5063	(0.390)	0.0000	0.0000	0
2017/11/17	R208	03/05/2018	7.77	Put	Bond Future	1,908.8000	1.9088	1,843.8000	1.8438	(3.405)	0	0	0
2017/11/17	R208	03/05/2018	7.78	Call	Bond Future	250.1700	0.2502	266.3000	0.2663	6.448	0	0	0
2017/11/17	R208	03/05/2018	7.79	Put	Bond Future	1,869.9400	1.8699	1,805.5200	1.8055	(3.445)	0	0	0
2017/11/17	R208	03/05/2018	7.78	Put	Bond Future	1,889.3200	1.8893	1,824.6100	1.8246	(3.425)	0	0	0
2017/11/17	R208	03/05/2018	7.79	Call	Bond Future	255.8700	0.2559	272.2900	0.2723	6.417	0	0	0
2017/11/17	R209	01/02/2018	9.72	Call	Bond Future	643.6600	0.6437	652.7300	0.6527	1.409	0	0	0
2017/11/17	R209	01/02/2018	9.73	Call	Bond Future	659.8200	0.6598	669.1400	0.6691	1.413	0	0	0
2017/11/17	R209	01/02/2018	9.71	Put	Bond Future	3,746.1300	3.7461	3,684.2300	3.6842	(1.652)	0	0	0
2017/11/17	R209	01/02/2018	10.10	Call	Bond Future	1,465.6700	1.4657	1,486.7200	1.4867	1.436	0	0	0
2017/11/17	R209	01/02/2018	9.85	Call	Bond Future	875.8900	0.8759	888.4900	0.8885	1.439	0	0	0
2017/11/17	R209	01/02/2018	9.33	Call	Bond Future	210.2600	0.2103	212.6900	0.2127	1.156	0	0	220
2017/11/17	R209	01/02/2018	10.22	Put	Bond Future	1,710.5200	1.7105	1,665.4700	1.6655	(2.634)	0	0	739
2017/11/17	R209	01/02/2018	9.75	Call	Bond Future	693.0000	0.6930	702.8200	0.7028	1.417	0	0	5,000
2017/11/17	R209	01/02/2018			Bond Future	10.2026	69.8254	10.1911	69.8961	(0.113)	0.0000	0.0000	152,673
2017/11/17	R209	01/02/2018	9.73	Put	Bond Future	3,647.4100	3.6474	3,586.0000	3.5860	(1.684)	0	0	0
2017/11/17	R209	01/02/2018	9.71	Call	Bond Future	627.7700	0.6278	636.6000	0.6366	1.407	0	0	0
2017/11/17	R209	01/02/2018	9.88	Call	Bond Future	936.5700	0.9366	950.0800	0.9501	1.442	0	0	0
2017/11/17	R209	01/02/2018	9.88	Put	Bond Future	2,954.8100	2.9548	2,897.5900	2.8976	(1.937)	0	0	220
2017/11/17	R209	01/02/2018	9.59	Call	Bond Future	458.4000	0.4584	464.6100	0.4646	1.355	0	0	0
2017/11/17	R209	01/02/2018	9.59	Put	Bond Future	4,369.0600	4.3691	4,304.5400	4.3045	(1.477)	0	0	377
2017/11/17	R209	01/02/2018	9.72	Put	Bond Future	3,696.5900	3.6966	3,634.9300	3.6349	(1.668)	0	0	0
2017/11/17	R209	01/02/2018	10.10	Put	Bond Future	2,097.9700	2.0980	2,048.2900	2.0483	(2.368)	0	0	3,000
2017/11/17	R209	01/02/2018	9.85	Put	Bond Future	3,086.3900	3.0864	3,028.2600	3.0283	(1.883)	0	0	7,500
2017/11/17	R209	01/02/2018	9.33	Put	Bond Future	5,883.5600	5.8836	5,815.2600	5.8153	(1.161)	0	0	0
2017/11/17	R209	01/02/2018	10.22	Call	Bond Future	1,816.7200	1.8167	1,842.4000	1.8424	1.414	0	0	0
2017/11/17	R209	01/02/2018	9.75	Put	Bond Future	3,550.1800	3.5502	3,489.2700	3.4893	(1.716)	0	0	0
2017/11/17	R209	01/02/2018	10.00	Call	Bond Future	1,206.6700	1.2067	1,224.1100	1.2241	1.445	0	0	0
2017/11/17	R209	01/02/2018	10.00	Put	Bond Future	2,463.7400	2.4637	2,410.4500	2.4104	(2.163)	0	0	7,500
2017/11/17	R209	01/02/2018	9.89	Call	Bond Future	957.3300	0.9573	971.1400	0.9711	1.443	0	0	0
2017/11/17	R209	01/02/2018	9.89	Put	Bond Future	2,911.6600	2.9117	2,854.7400	2.8547	(1.955)	0	0	157
2017/11/17	R209	01/02/2018	9.32	Put	Bond Future	5,945.8300	5.9458	5,877.4200	5.8774	(1.151)	0	0	0
2017/11/17	R209	01/02/2018	9.32	Call	Bond Future	203.4500	0.2034	205.7700	0.2058	1.140	0	0	157
2017/11/17	R209	01/02/2018	9.87	Call	Bond Future	916.0000	0.9160	929.2000	0.9292	1.441	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
2017/11/17	R209	01/02/2018	9.87	Put	Bond Future	2,998.2400	2.9982	2,940.7100	2.9407	(1.919)	0	0	739
2017/11/17	R209	01/02/2018	9.52	Put	Bond Future	4,755.6200	4.7556	4,689.8400	4.6898	(1.383)	0	0	0
2017/11/17	R209	01/02/2018	9.52	Call	Bond Future	376.6600	0.3767	381.6100	0.3816	1.314	0	0	739
2017/11/17	R209	03/05/2018	10.73	Call	Bond Future	4,263.7100	4.2637	4,305.5500	4.3056	0.981	0	0	0
2017/11/17	R209	03/05/2018	9.75	Call	Bond Future	1,381.1800	1.3812	1,398.4500	1.3984	1.250	0	0	435
2017/11/17	R209	03/05/2018	10.00	Call	Bond Future	1,948.4100	1.9484	1,971.6000	1.9716	1.190	0	0	0
2017/11/17	R209	03/05/2018	9.85	Put	Bond Future	4,246.3300	4.2463	4,192.4500	4.1925	(1.269)	0	0	0
2017/11/17	R209	03/05/2018			Bond Future	10.2763	67.9755	10.2641	68.0489	(0.118)	0.0000	0.0000	0
2017/11/17	R209	03/05/2018	10.73	Put	Bond Future	1,603.3200	1.6033	1,571.7200	1.5717	(1.971)	0	0	435
2017/11/17	R209	03/05/2018	9.75	Put	Bond Future	4,678.7800	4.6788	4,622.6100	4.6226	(1.201)	0	0	0
2017/11/17	R209	03/05/2018	9.85	Call	Bond Future	1,593.7100	1.5937	1,613.2700	1.6133	1.227	0	0	0
2017/11/17	R209	03/05/2018	10.22	Call	Bond Future	2,543.4900	2.5435	2,572.2900	2.5723	1.132	0	0	0
2017/11/17	R209	03/05/2018	10.22	Put	Bond Future	2,884.8000	2.8848	2,840.1600	2.8402	(1.547)	0	0	435
2017/11/17	R209	03/05/2018	10.00	Put	Bond Future	3,649.9400	3.6499	3,599.6900	3.5997	(1.377)	0	0	5,000
2017/11/17	R209	03/05/2018	9.86	Call	Bond Future	1,616.0200	1.6160	1,635.8100	1.6358	1.225	0	0	0
2017/11/17	R209	03/05/2018	9.84	Call	Bond Future	1,571.6000	1.5716	1,590.9200	1.5909	1.229	0	0	0
2017/11/17	R209	03/05/2018	9.84	Put	Bond Future	4,288.3200	4.2883	4,234.2000	4.2342	(1.262)	0	0	0
2017/11/17	R209	03/05/2018	9.86	Put	Bond Future	4,204.6300	4.2046	4,150.9800	4.1510	(1.276)	0	0	0
2017/11/17	R209	02/08/2018	9.66	Call	Bond Future	1,766.1500	1.7662	1,787.4200	1.7874	1.204	0	0	435
2017/11/17	R209	02/08/2018	10.38	Call	Bond Future	3,588.3000	3.5883	3,625.0900	3.6251	1.025	0	0	0
2017/11/17	R209	02/08/2018	10.39	Put	Bond Future	3,363.2300	3.3632	3,319.0300	3.3190	(1.314)	0	0	0
2017/11/17	R209	02/08/2018			Bond Future	10.3472	69.2645	10.3336	69.3457	(0.131)	0.0000	0.0000	0
2017/11/17	R209	02/08/2018	10.84	Call	Bond Future	5,112.4100	5.1124	5,159.0500	5.1590	0.912	0	0	0
2017/11/17	R209	02/08/2018	10.84	Put	Bond Future	2,262.6400	2.2626	2,228.0700	2.2281	(1.528)	0	0	435
2017/11/17	R209	02/08/2018	10.21	Call	Bond Future	3,095.0900	3.0951	3,128.1100	3.1281	1.067	0	0	0
2017/11/17	R209	02/08/2018	10.21	Put	Bond Future	3,922.4100	3.9224	3,874.2200	3.8742	(1.229)	0	0	435
2017/11/17	R209	02/08/2018	9.66	Put	Bond Future	6,068.3300	6.0683	6,008.3900	6.0084	(0.988)	0	0	0
2017/11/17	R209	02/08/2018	10.38	Put	Bond Future	3,392.6800	3.3927	3,348.2600	3.3483	(1.309)	0	0	0
2017/11/17	R209	02/08/2018	10.39	Call	Bond Future	3,618.3000	3.6183	3,655.3100	3.6553	1.023	0	0	0
2017/11/17	R209	02/08/2018	10.40	Call	Bond Future	3,648.6400	3.6486	3,685.8800	3.6859	1.021	0	0	0
2017/11/17	R209	02/08/2018	10.40	Put	Bond Future	3,334.2000	3.3342	3,290.2300	3.2902	(1.319)	0	0	0
2017/11/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R209	01/11/2018	9.34	Put	Bond Future	8,465.6200	8.4656	8,403.3600	8.4034	(0.735)	0	0	0
2017/11/17	R209	01/11/2018	1,016.00	Call	Bond Future	66,541.7000	66.5417	66,621.5900	66.6216	0.120	0	0	0
2017/11/17	R209	01/11/2018			Bond Future	10.4215	67.4296	10.4080	67.5095	(0.130)	0.0000	0.0000	0
2017/11/17	R209	01/11/2018	1,016.01	Call	Bond Future	66,541.7000	66.5417	66,621.5900	66.6216	0.120	0	0	0
2017/11/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R209	01/11/2018	1,015.99	Call	Bond Future	66,541.6900	66.5417	66,621.5800	66.6216	0.120	0	0	0
2017/11/17	R209	01/11/2018	9.34	Call	Bond Future	1,596.1900	1.5962	1,613.8200	1.6138	1.105	0	0	435
2017/11/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R209	01/11/2018	10.57	Call	Bond Future	4,548.8400	4.5488	4,588.1900	4.5882	0.865	0	0	0
2017/11/17	R209	01/11/2018	10.57	Put	Bond Future	3,680.9200	3.6809	3,640.3800	3.6404	(1.101)	0	0	435
2017/11/17	R209	01/11/2018	9.94	Call	Bond Future	2,810.2800	2.8103	2,838.0600	2.8381	0.989	0	0	0
2017/11/17	R209	01/11/2018	9.94	Put	Bond Future	5,746.0600	5.7461	5,693.9500	5.6939	(0.907)	0	0	435
2017/11/17	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R210	01/02/2018			Bond Future	183.4677	183.4677	183.4585	183.4585	(0.005)	0.0000	0.0000	2,159
2017/11/17	R210	01/02/2018	192.36	Put	Bond Future	8,892.3100	8.8923	8,901.4800	8.9015	0.103	0	0	0

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2017/11/17	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R210	01/02/2018	192.38	Put	Bond Future	8,912.3100	8.9123	8,921.4800	8.9215	0.103	0	0	0
2017/11/17	R210	01/02/2018	192.37	Put	Bond Future	8,902.3100	8.9023	8,911.4800	8.9115	0.103	0	0	0
2017/11/17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R210	03/05/2018	191.44	Put	Bond Future	6,965.8100	6.9658	6,971.7000	6.9717	0.085	0	0	0
2017/11/17	R210	03/05/2018			Bond Future	184.4742	184.4742	184.4683	184.4683	(0.003)	0.0000	0.0000	0
2017/11/17	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R210	03/05/2018	191.46	Put	Bond Future	6,985.8100	6.9858	6,991.7000	6.9917	0.084	0	0	0
2017/11/17	R210	03/05/2018	191.45	Put	Bond Future	6,975.8100	6.9758	6,981.7000	6.9817	0.084	0	0	0
2017/11/17	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	01/02/2018	154.71	Put	Bond Future	4,895.5000	4.8955	5,200.0300	5.2000	6.221	0	0	0
2017/11/17	R212	01/02/2018			Bond Future	149.8145	149.8145	149.5100	149.5100	(0.203)	0.0000	0.0000	4,869
2017/11/17	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	01/02/2018	154.70	Put	Bond Future	4,885.5000	4.8855	5,190.0300	5.1900	6.233	0	0	0
2017/11/17	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	01/02/2018	154.69	Put	Bond Future	4,875.5000	4.8755	5,180.0300	5.1800	6.246	0	0	0
2017/11/17	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	03/05/2018			Bond Future	152.6165	152.6165	152.3092	152.3092	(0.201)	0.0000	0.0000	0
2017/11/17	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	03/05/2018	154.28	Put	Bond Future	1,663.5200	1.6635	1,970.8300	1.9708	18.473	0	0	0
2017/11/17	R212	03/05/2018	154.30	Put	Bond Future	1,683.5200	1.6835	1,990.8300	1.9908	18.254	0	0	0
2017/11/17	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/17	R212	03/05/2018	154.29	Put	Bond Future	1,673.5200	1.6735	1,980.8300	1.9808	18.363	0	0	0
2017/11/17	R213	01/02/2018	9.42	Call	Bond Future	507.4700	0.5075	528.8600	0.5289	4.215	0	0	0
2017/11/17	R213	01/02/2018	9.41	Put	Bond Future	4,072.8900	4.0729	3,959.1700	3.9592	(2.792)	0	0	0
2017/11/17	R213	01/02/2018			Bond Future	9.9787	81.5824	9.9567	81.7170	(0.221)	0.0000	0.0000	58,091
2017/11/17	R213	01/02/2018	9.43	Call	Bond Future	521.0500	0.5210	542.9500	0.5430	4.203	0	0	0
2017/11/17	R213	01/02/2018	9.43	Put	Bond Future	3,970.2600	3.9703	3,857.5400	3.8575	(2.839)	0	0	0
2017/11/17	R213	01/02/2018	9.42	Put	Bond Future	4,021.4600	4.0215	3,908.2300	3.9082	(2.816)	0	0	0
2017/11/17	R213	01/02/2018	9.41	Call	Bond Future	494.0400	0.4940	514.9400	0.5149	4.230	0	0	0
2017/11/17	R213	03/05/2018	9.57	Put	Bond Future	4,390.0400	4.3900	4,291.8300	4.2918	(2.237)	0	0	0
2017/11/17	R213	03/05/2018	9.56	Call	Bond Future	1,375.0500	1.3750	1,415.0800	1.4151	2.911	0	0	0
2017/11/17	R213	03/05/2018			Bond Future	10.0555	79.5511	10.0324	79.6898	(0.229)	0.0000	0.0000	0
2017/11/17	R213	03/05/2018	9.57	Call	Bond Future	1,395.5700	1.3956	1,436.0600	1.4361	2.901	0	0	0
2017/11/17	R213	03/05/2018	9.56	Put	Bond Future	4,432.8500	4.4329	4,334.1800	4.3342	(2.226)	0	0	0
2017/11/17	R213	03/05/2018	9.58	Call	Bond Future	1,416.2800	1.4163	1,457.2300	1.4572	2.891	0	0	0
2017/11/17	R213	03/05/2018	9.58	Put	Bond Future	4,347.5000	4.3475	4,249.7500	4.2498	(2.248)	0	0	0
2017/11/17	R214	01/02/2018	9.84	Call	Bond Future	620.2200	0.6202	605.4000	0.6054	(2.389)	0	0	0
2017/11/17	R214	01/02/2018			Bond Future	10.3552	69.2452	10.3590	69.2213	0.037	0.0000	0.0000	50,369
2017/11/17	R214	01/02/2018	9.82	Call	Bond Future	589.3900	0.5894	574.9900	0.5750	(2.443)	0	0	0
2017/11/17	R214	01/02/2018	9.82	Put	Bond Future	4,088.4100	4.0884	4,097.8900	4.0979	0.232	0	0	0
2017/11/17	R214	01/02/2018	9.84	Put	Bond Future	3,983.1100	3.9831	3,992.1700	3.9922	0.227	0	0	0
2017/11/17	R214	01/02/2018	9.83	Call	Bond Future	604.6700	0.6047	590.0500	0.5901	(2.418)	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
2017/11/17	R214	01/02/2018	9.83	Put	Bond Future	4,035.5700	4.0356	4,044.8300	4.0448	0.229	0	0	0
2017/11/17	R214	03/05/2018	9.99	Put	Bond Future	4,437.1700	4.4372	4,444.1000	4.4441	0.156	0	0	0
2017/11/17	R214	03/05/2018			Bond Future	10.4279	67.2378	10.4316	67.2148	0.036	0.0000	0.0000	0
2017/11/17	R214	03/05/2018	9.98	Call	Bond Future	1,607.5600	1.6076	1,591.5600	1.5916	(0.995)	0	0	0
2017/11/17	R214	03/05/2018	9.98	Put	Bond Future	4,480.9400	4.4809	4,487.9800	4.4880	0.157	0	0	0
2017/11/17	R214	03/05/2018	9.99	Call	Bond Future	1,630.1500	1.6301	1,614.0400	1.6140	(0.988)	0	0	0
2017/11/17	R214	03/05/2018	9.97	Call	Bond Future	1,585.1600	1.5852	1,569.2700	1.5693	(1.002)	0	0	0
2017/11/17	R214	03/05/2018	9.97	Put	Bond Future	4,525.0100	4.5250	4,532.1600	4.5322	0.158	0	0	0
2017/11/17	R248	01/02/2018	9.90	Put	Bond Future	5,138.9600	5.1390	5,181.0100	5.1810	0.818	0	0	0
2017/11/17	R248	01/02/2018	9.89	Call	Bond Future	766.8700	0.7669	739.0800	0.7391	(3.624)	0	0	0
2017/11/17	R248	01/02/2018			Bond Future	10.4278	88.4993	10.4367	88.4291	0.086	0.0000	0.0000	104,037
2017/11/17	R248	01/02/2018	9.90	Call	Bond Future	786.4300	0.7864	758.2000	0.7582	(3.590)	0	0	0
2017/11/17	R248	01/02/2018	9.89	Put	Bond Future	5,205.7000	5.2057	5,248.1900	5.2482	0.816	0	0	0
2017/11/17	R248	01/02/2018	9.91	Call	Bond Future	806.3400	0.8063	777.6700	0.7777	(3.556)	0	0	0
2017/11/17	R248	01/02/2018	9.91	Put	Bond Future	5,072.7300	5.0727	5,114.3400	5.1143	0.820	0	0	0
2017/11/17	R248	03/05/2018	10.06	Call	Bond Future	2,078.8200	2.0788	2,043.6100	2.0436	(1.694)	0	0	0
2017/11/17	R248	03/05/2018	10.05	Put	Bond Future	5,716.4500	5.7164	5,751.4300	5.7514	0.612	0	0	0
2017/11/17	R248	03/05/2018			Bond Future	10.5035	85.7094	10.5125	85.6395	0.086	0.0000	0.0000	0
2017/11/17	R248	03/05/2018	10.07	Call	Bond Future	2,107.4100	2.1074	2,071.9200	2.0719	(1.684)	0	0	0
2017/11/17	R248	03/05/2018	10.07	Put	Bond Future	5,605.9400	5.6059	5,640.3600	5.6404	0.614	0	0	0
2017/11/17	R248	03/05/2018	10.06	Put	Bond Future	5,661.1100	5.6611	5,695.8100	5.6958	0.613	0	0	0
2017/11/17	R248	03/05/2018	10.05	Call	Bond Future	2,050.2600	2.0503	2,015.3300	2.0153	(1.704)	0	0	0

Total

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