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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2017 TO 11/12/2017

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
2017/12/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	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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2017/12/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	2025	01/02/2018	133.89	Put	Bond Future	5,483.4000	5.4834	5,438.9900	5.4390	(0.810)	0	0	0
2017/12/11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	01/02/2018			Bond Future	128.4066	128.4066	128.4510	128.4510	0.035	0.0000	0.0000	1,070
2017/12/11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	01/02/2018	133.88	Put	Bond Future	5,473.4000	5.4734	5,428.9900	5.4290	(0.811)	0	0	0
2017/12/11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	01/02/2018	133.90	Put	Bond Future	5,493.4000	5.4934	5,448.9900	5.4490	(0.808)	0	0	0
2017/12/11	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	03/05/2018	133.20	Put	Bond Future	2,388.1300	2.3881	2,341.2200	2.3412	(1.964)	0	0	0
2017/12/11	2025	03/05/2018			Bond Future	130.8119	130.8119	130.8588	130.8588	0.036	0.0000	0.0000	0
2017/12/11	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	03/05/2018	133.22	Put	Bond Future	2,408.1300	2.4081	2,361.2200	2.3612	(1.948)	0	0	0
2017/12/11	2025	03/05/2018	133.21	Put	Bond Future	2,398.1300	2.3981	2,351.2200	2.3512	(1.956)	0	0	0
2017/12/11	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	02/08/2018			Bond Future	133.2699	133.2699	133.3149	133.3149	0.034	0.0000	0.0000	0
2017/12/11	2025	02/08/2018	136.65	Put	Bond Future	3,380.0900	3.3801	3,335.1500	3.3351	(1.330)	0	0	0
2017/12/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2025	02/08/2018	136.67	Put	Bond Future	3,400.0900	3.4001	3,355.1500	3.3551	(1.322)	0	0	0
2017/12/11	2025	02/08/2018	136.66	Put	Bond Future	3,390.0900	3.3901	3,345.1500	3.3451	(1.326)	0	0	0
2017/12/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2029	01/02/2018			Bond Future	99.5112	99.5112	99.5128	99.5128	0.002	0.0000	0.0000	1,370
2017/12/11	2029	03/05/2018			Bond Future	100.3571	100.3571	100.3601	100.3601	0.003	0.0000	0.0000	0
2017/12/11	2029	02/08/2018			Bond Future	102.2770	102.2770	102.2778	102.2778	0.001	0.0000	0.0000	0
2017/12/11	2030	01/02/2018	9.39	Put	Bond Future	2,339.6600	2.3397	2,139.6600	2.1397	(8.548)	0	0	0
2017/12/11	2030	01/02/2018			Bond Future	9.7500	87.9164	9.7188	88.1164	(0.321)	0.0000	0.0000	70,699
2017/12/11	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	01/02/2018	9.38	Put	Bond Future	2,405.8600	2.4059	2,205.8600	2.2059	(8.313)	0	0	0
2017/12/11	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	01/02/2018	9.37	Put	Bond Future	2,472.1200	2.4721	2,272.1200	2.2721	(8.090)	0	0	0
2017/12/11	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	03/05/2018			Bond Future	9.8276	89.5571	9.7951	89.7615	(0.331)	0.0000	0.0000	0
2017/12/11	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	03/05/2018	9.49	Put	Bond Future	2,153.4500	2.1534	1,949.0200	1.9490	(9.493)	0	0	0
2017/12/11	2030	03/05/2018	9.51	Put	Bond Future	2,023.8800	2.0239	1,819.4500	1.8194	(10.101)	0	0	0
2017/12/11	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	03/05/2018	9.50	Put	Bond Future	2,088.6300	2.0886	1,884.2000	1.8842	(9.788)	0	0	0
2017/12/11	2030	02/08/2018	9.46	Put	Bond Future	2,809.1800	2.8092	2,602.3100	2.6023	(7.364)	0	0	0
2017/12/11	2030	02/08/2018			Bond Future	9.9063	87.2468	9.8727	87.4537	(0.338)	0.0000	0.0000	0

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2017/12/11	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2030	02/08/2018	9.45	Put	Bond Future	2,873.5200	2.8735	2,666.6500	2.6667	(7.199)	0	0	0
2017/12/11	2030	02/08/2018	9.47	Put	Bond Future	2,744.8900	2.7449	2,538.0200	2.5380	(7.537)	0	0	0
2017/12/11	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2032	01/02/2018	9.56	Call	Bond Future	881.2800	0.8813	912.3800	0.9124	3.529	0	0	0
2017/12/11	2032	01/02/2018	9.55	Put	Bond Future	3,521.1400	3.5211	3,302.3200	3.3023	(6.214)	0	0	0
2017/12/11	2032	01/02/2018	9.20	Call	Bond Future	325.8100	0.3258	332.7600	0.3328	2.133	0	0	7,500
2017/12/11	2032	01/02/2018	9.45	Put	Bond Future	4,045.7300	4.0457	3,818.2700	3.8183	(5.622)	0	0	0
2017/12/11	2032	01/02/2018	9.40	Put	Bond Future	4,323.4900	4.3235	4,092.3400	4.0923	(5.346)	0	0	0
2017/12/11	2032	01/02/2018			Bond Future	9.9317	90.2681	9.8953	90.5170	(0.367)	0.0000	0.0000	46,184
2017/12/11	2032	01/02/2018	9.57	Call	Bond Future	902.6800	0.9027	934.7500	0.9347	3.553	0	0	0
2017/12/11	2032	01/02/2018	9.57	Put	Bond Future	3,421.3200	3.4213	3,204.4200	3.2044	(6.340)	0	0	0
2017/12/11	2032	01/02/2018	9.30	Put	Bond Future	4,908.1700	4.9082	4,670.8300	4.6708	(4.836)	0	0	0
2017/12/11	2032	01/02/2018	9.30	Call	Bond Future	441.4400	0.4414	453.0700	0.4531	2.635	0	0	7,800
2017/12/11	2032	01/02/2018	9.56	Put	Bond Future	3,471.0200	3.4710	3,253.1500	3.2531	(6.277)	0	0	0
2017/12/11	2032	01/02/2018	9.55	Call	Bond Future	860.2200	0.8602	890.3700	0.8904	3.505	0	0	0
2017/12/11	2032	01/02/2018	9.20	Put	Bond Future	5,529.3100	5.5293	5,287.2900	5.2873	(4.377)	0	0	0
2017/12/11	2032	01/02/2018	9.45	Call	Bond Future	668.6100	0.6686	690.1200	0.6901	3.217	0	0	750
2017/12/11	2032	01/02/2018	9.40	Call	Bond Future	585.2200	0.5852	603.0400	0.6030	3.045	0	0	6,800
2017/12/11	2032	03/05/2018	9.70	Call	Bond Future	2,380.6300	2.3806	2,455.0400	2.4550	3.126	0	0	0
2017/12/11	2032	03/05/2018	9.71	Put	Bond Future	4,444.3200	4.4443	4,265.2900	4.2653	(4.028)	0	0	0
2017/12/11	2032	03/05/2018			Bond Future	10.0080	87.7956	9.9703	88.0498	(0.377)	0.0000	0.0000	0
2017/12/11	2032	03/05/2018	9.70	Put	Bond Future	4,485.3700	4.4854	4,305.5700	4.3056	(4.009)	0	0	0
2017/12/11	2032	03/05/2018	9.71	Call	Bond Future	2,409.0400	2.4090	2,484.2200	2.4842	3.121	0	0	0
2017/12/11	2032	03/05/2018	9.72	Call	Bond Future	2,437.6400	2.4376	2,513.6000	2.5136	3.116	0	0	0
2017/12/11	2032	03/05/2018	9.72	Put	Bond Future	4,403.5300	4.4035	4,225.2800	4.2253	(4.048)	0	0	0
2017/12/11	2032	02/08/2018	9.66	Put	Bond Future	5,649.5900	5.6496	5,474.1600	5.4742	(3.105)	0	0	0
2017/12/11	2032	02/08/2018	9.67	Call	Bond Future	2,815.6500	2.8156	2,898.5100	2.8985	2.943	0	0	0
2017/12/11	2032	02/08/2018			Bond Future	10.0827	89.4577	10.0438	89.7153	(0.386)	0.0000	0.0000	0
2017/12/11	2032	02/08/2018	9.68	Call	Bond Future	2,843.6100	2.8436	2,927.1200	2.9271	2.937	0	0	0
2017/12/11	2032	02/08/2018	9.68	Put	Bond Future	5,566.6900	5.5667	5,392.5500	5.3925	(3.128)	0	0	0
2017/12/11	2032	02/08/2018	9.66	Call	Bond Future	2,788.1100	2.7881	2,870.3300	2.8703	2.949	0	0	0
2017/12/11	2032	02/08/2018	9.67	Put	Bond Future	5,607.8900	5.6079	5,433.1000	5.4331	(3.117)	0	0	0
2017/12/11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	01/02/2018			Bond Future	102.7074	102.7074	102.4448	102.4448	(0.256)	0.0000	0.0000	5,283
2017/12/11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	01/02/2018	109.64	Put	Bond Future	6,932.5700	6.9326	7,195.2000	7.1952	3.788	0	0	0
2017/12/11	2033	01/02/2018	109.66	Put	Bond Future	6,952.5700	6.9526	7,215.2000	7.2152	3.777	0	0	0
2017/12/11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	01/02/2018	109.65	Put	Bond Future	6,942.5700	6.9426	7,205.2000	7.2052	3.783	0	0	0
2017/12/11	2033	03/05/2018	107.71	Put	Bond Future	4,167.3200	4.1673	4,433.5300	4.4335	6.388	0	0	0
2017/12/11	2033	03/05/2018			Bond Future	103.5427	103.5427	103.2765	103.2765	(0.257)	0.0000	0.0000	0
2017/12/11	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	03/05/2018	107.70	Put	Bond Future	4,157.3200	4.1573	4,423.5300	4.4235	6.403	0	0	0
2017/12/11	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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2017/12/11	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	03/05/2018	107.69	Put	Bond Future	4,147.3200	4.1473	4,413.5300	4.4135	6.419	0	0	0
2017/12/11	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	02/08/2018			Bond Future	105.5235	105.5235	105.2500	105.2500	(0.259)	0.0000	0.0000	0
2017/12/11	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	02/08/2018	109.92	Put	Bond Future	4,396.4600	4.3965	4,670.0100	4.6700	6.222	0	0	0
2017/12/11	2033	02/08/2018	109.94	Put	Bond Future	4,416.4600	4.4165	4,690.0100	4.6900	6.194	0	0	0
2017/12/11	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2033	02/08/2018	109.93	Put	Bond Future	4,406.4600	4.4065	4,680.0100	4.6800	6.208	0	0	0
2017/12/11	2037	01/02/2018	9.82	Put	Bond Future	3,597.3200	3.5973	3,339.9100	3.3399	(7.156)	0	0	0
2017/12/11	2037	01/02/2018			Bond Future	10.1449	86.4014	10.1034	86.7107	(0.408)	0.0000	0.0000	53,670
2017/12/11	2037	01/02/2018	9.88	Put	Bond Future	3,290.8400	3.2908	3,041.6900	3.0417	(7.571)	0	0	0
2017/12/11	2037	01/02/2018	9.88	Call	Bond Future	1,283.1700	1.2832	1,343.4000	1.3434	4.694	0	0	2,000
2017/12/11	2037	01/02/2018	9.82	Call	Bond Future	1,124.7200	1.1247	1,176.6900	1.1767	4.621	0	0	0
2017/12/11	2037	01/02/2018	9.81	Put	Bond Future	3,650.0400	3.6500	3,391.3200	3.3913	(7.088)	0	0	0
2017/12/11	2037	01/02/2018	9.83	Call	Bond Future	1,150.1100	1.1501	1,203.4100	1.2034	4.634	0	0	0
2017/12/11	2037	01/02/2018	9.83	Put	Bond Future	3,544.9600	3.5450	3,288.8800	3.2889	(7.224)	0	0	0
2017/12/11	2037	01/02/2018	9.81	Call	Bond Future	1,099.5800	1.0996	1,150.2400	1.1502	4.607	0	0	0
2017/12/11	2037	01/02/2018	10.32	Call	Bond Future	2,863.9700	2.8640	2,997.7300	2.9977	4.670	0	0	0
2017/12/11	2037	01/02/2018	10.32	Put	Bond Future	1,575.3600	1.5754	1,399.7400	1.3997	(11.148)	0	0	2,000
2017/12/11	2037	01/02/2018	10.72	Call	Bond Future	4,832.3000	4.8323	5,034.2400	5.0342	4.179	0	0	0
2017/12/11	2037	01/02/2018	10.72	Put	Bond Future	711.8800	0.7119	604.4400	0.6044	(15.092)	0	0	2,000
2017/12/11	2037	03/05/2018	9.99	Call	Bond Future	2,941.6300	2.9416	3,046.9800	3.0470	3.581	0	0	0
2017/12/11	2037	03/05/2018	9.97	Put	Bond Future	4,753.4900	4.7535	4,541.0500	4.5411	(4.469)	0	0	0
2017/12/11	2037	03/05/2018			Bond Future	10.2212	88.0138	10.1784	88.3297	(0.420)	0.0000	0.0000	0
2017/12/11	2037	03/05/2018	9.99	Put	Bond Future	4,666.6900	4.6667	4,456.1800	4.4562	(4.511)	0	0	0
2017/12/11	2037	03/05/2018	9.97	Call	Bond Future	2,876.7000	2.8767	2,980.1200	2.9801	3.595	0	0	0
2017/12/11	2037	03/05/2018	9.98	Put	Bond Future	4,709.8300	4.7098	4,498.3500	4.4983	(4.490)	0	0	0
2017/12/11	2037	03/05/2018	9.98	Call	Bond Future	2,908.9600	2.9090	3,013.3400	3.0133	3.588	0	0	0
2017/12/11	2037	02/08/2018	9.96	Put	Bond Future	5,930.1900	5.9302	5,723.8300	5.7238	(3.480)	0	0	0
2017/12/11	2037	02/08/2018	9.95	Call	Bond Future	3,391.1500	3.3912	3,504.4200	3.5044	3.340	0	0	0
2017/12/11	2037	02/08/2018			Bond Future	10.2985	85.4239	10.2544	85.7444	(0.428)	0.0000	0.0000	0
2017/12/11	2037	02/08/2018	9.96	Call	Bond Future	3,422.8900	3.4229	3,536.9700	3.5370	3.333	0	0	0
2017/12/11	2037	02/08/2018	9.95	Put	Bond Future	5,974.2500	5.9742	5,767.0800	5.7671	(3.468)	0	0	0
2017/12/11	2037	02/08/2018	9.97	Call	Bond Future	3,454.7900	3.4548	3,569.6700	3.5697	3.325	0	0	0
2017/12/11	2037	02/08/2018	9.97	Put	Bond Future	5,886.3900	5.8864	5,680.8300	5.6808	(3.492)	0	0	0
2017/12/11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	01/02/2018	136.95	Put	Bond Future	13,700.2500	13.7003	13,697.9200	13.6979	(0.017)	0	0	0
2017/12/11	2038	01/02/2018			Bond Future	123.2498	123.2498	123.2521	123.2521	0.002	0.0000	0.0000	19,043
2017/12/11	2038	01/02/2018	136.94	Put	Bond Future	13,690.2500	13.6903	13,687.9200	13.6879	(0.017)	0	0	0
2017/12/11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	01/02/2018	136.93	Put	Bond Future	13,680.2500	13.6803	13,677.9200	13.6779	(0.017)	0	0	0
2017/12/11	2038	03/05/2018	132.28	Put	Bond Future	6,721.5100	6.7215	6,717.6100	6.7176	(0.058)	0	0	0
2017/12/11	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	03/05/2018			Bond Future	125.5585	125.5585	125.5624	125.5624	0.003	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
2017/12/11	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	03/05/2018	132.27	Put	Bond Future	6,711.5100	6.7115	6,707.6100	6.7076	(0.058)	0	0	0
2017/12/11	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	03/05/2018	132.29	Put	Bond Future	6,731.5100	6.7315	6,727.6100	6.7276	(0.058)	0	0	0
2017/12/11	2038	02/08/2018	134.55	Put	Bond Future	6,639.5200	6.6395	6,638.2800	6.6383	(0.019)	0	0	0
2017/12/11	2038	02/08/2018			Bond Future	127.9105	127.9105	127.9117	127.9117	0.001	0.0000	0.0000	0
2017/12/11	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	02/08/2018	134.54	Put	Bond Future	6,629.5200	6.6295	6,628.2800	6.6283	(0.019)	0	0	0
2017/12/11	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2038	02/08/2018	134.53	Put	Bond Future	6,619.5200	6.6195	6,618.2800	6.6183	(0.019)	0	0	0
2017/12/11	2040	01/02/2018	9.89	Call	Bond Future	1,139.3000	1.1393	1,204.7500	1.2047	5.745	0	0	0
2017/12/11	2040	01/02/2018			Bond Future	10.2403	89.3817	10.1938	89.7511	(0.455)	0.0000	0.0000	25,970
2017/12/11	2040	01/02/2018	9.87	Call	Bond Future	1,088.2200	1.0882	1,150.5400	1.1505	5.727	0	0	0
2017/12/11	2040	01/02/2018	9.87	Put	Bond Future	4,097.9100	4.0979	3,790.7900	3.7908	(7.495)	0	0	0
2017/12/11	2040	01/02/2018	9.88	Put	Bond Future	4,039.8800	4.0399	3,734.3100	3.7343	(7.564)	0	0	0
2017/12/11	2040	01/02/2018	9.89	Put	Bond Future	3,982.2400	3.9822	3,678.2500	3.6782	(7.634)	0	0	0
2017/12/11	2040	01/02/2018	9.88	Call	Bond Future	1,113.6300	1.1136	1,177.5000	1.1775	5.735	0	0	0
2017/12/11	2040	03/05/2018	10.08	Put	Bond Future	5,011.9400	5.0119	4,765.3600	4.7654	(4.920)	0	0	0
2017/12/11	2040	03/05/2018			Bond Future	10.3173	91.0497	10.2692	91.4268	(0.467)	0.0000	0.0000	0
2017/12/11	2040	03/05/2018	10.07	Call	Bond Future	3,093.3600	3.0934	3,222.7000	3.2227	4.181	0	0	0
2017/12/11	2040	03/05/2018	10.07	Put	Bond Future	5,058.4000	5.0584	4,810.6700	4.8107	(4.897)	0	0	0
2017/12/11	2040	03/05/2018	10.08	Call	Bond Future	3,127.7300	3.1277	3,258.2200	3.2582	4.172	0	0	0
2017/12/11	2040	03/05/2018	10.00	Put	Bond Future	5,391.3800	5.3914	5,135.6200	5.1356	(4.744)	0	0	0
2017/12/11	2040	03/05/2018	10.00	Call	Bond Future	2,857.2500	2.8573	2,978.5600	2.9786	4.246	0	0	1,500
2017/12/11	2040	03/05/2018	9.00	Put	Bond Future	11,997.7000	11.9977	11,652.9300	11.6529	(2.874)	0	0	0
2017/12/11	2040	03/05/2018	9.00	Call	Bond Future	660.4700	0.6605	692.7700	0.6928	4.890	0	0	1,500
2017/12/11	2040	03/05/2018	10.06	Call	Bond Future	3,058.9800	3.0590	3,187.1600	3.1872	4.190	0	0	0
2017/12/11	2040	03/05/2018	10.06	Put	Bond Future	5,104.9600	5.1050	4,856.0700	4.8561	(4.875)	0	0	0
2017/12/11	2040	02/08/2018	10.03	Put	Bond Future	6,522.8300	6.5228	6,278.2400	6.2782	(3.750)	0	0	0
2017/12/11	2040	02/08/2018	10.04	Call	Bond Future	3,670.7600	3.6708	3,809.7800	3.8098	3.787	0	0	0
2017/12/11	2040	02/08/2018			Bond Future	10.3952	88.2671	10.3457	88.6497	(0.477)	0.0000	0.0000	0
2017/12/11	2040	02/08/2018	10.05	Call	Bond Future	3,704.4500	3.7044	3,844.4200	3.8444	3.778	0	0	0
2017/12/11	2040	02/08/2018	10.05	Put	Bond Future	6,428.0900	6.4281	6,185.4000	6.1854	(3.775)	0	0	0
2017/12/11	2040	02/08/2018	10.03	Call	Bond Future	3,637.2200	3.6372	3,775.2900	3.7753	3.796	0	0	0
2017/12/11	2040	02/08/2018	10.04	Put	Bond Future	6,475.3300	6.4753	6,231.6900	6.2317	(3.763)	0	0	0
2017/12/11	2044	01/02/2018	9.90	Put	Bond Future	4,216.0700	4.2161	3,933.5400	3.9335	(6.701)	0	0	0
2017/12/11	2044	01/02/2018	9.89	Call	Bond Future	1,046.4400	1.0464	1,092.4300	1.0924	4.395	0	0	0
2017/12/11	2044	01/02/2018			Bond Future	10.2844	86.3239	10.2429	86.6537	(0.403)	0.0000	0.0000	22,082
2017/12/11	2044	01/02/2018	9.90	Call	Bond Future	1,071.1300	1.0711	1,118.4000	1.1184	4.413	0	0	0
2017/12/11	2044	01/02/2018	9.89	Put	Bond Future	4,275.8200	4.2758	3,992.0100	3.9920	(6.638)	0	0	0
2017/12/11	2044	01/02/2018	9.91	Call	Bond Future	1,096.3200	1.0963	1,144.9000	1.1449	4.431	0	0	0
2017/12/11	2044	01/02/2018	9.91	Put	Bond Future	4,156.9700	4.1570	3,875.7500	3.8757	(6.765)	0	0	0
2017/12/11	2044	03/05/2018	10.10	Call	Bond Future	3,094.4700	3.0945	3,204.0800	3.2041	3.542	0	0	0
2017/12/11	2044	03/05/2018	10.09	Put	Bond Future	5,217.4500	5.2175	4,989.3800	4.9894	(4.371)	0	0	0
2017/12/11	2044	03/05/2018			Bond Future	10.3596	87.9349	10.3168	88.2715	(0.414)	0.0000	0.0000	0

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2017/12/11	2044	03/05/2018	10.11	Call	Bond Future	3,128.9300	3.1289	3,239.5600	3.2396	3.536	0	0	0
2017/12/11	2044	03/05/2018	10.11	Put	Bond Future	5,122.9600	5.1230	4,896.9300	4.8969	(4.412)	0	0	0
2017/12/11	2044	03/05/2018	10.10	Put	Bond Future	5,170.0400	5.1700	4,942.9900	4.9430	(4.392)	0	0	0
2017/12/11	2044	03/05/2018	10.09	Call	Bond Future	3,060.2200	3.0602	3,168.8100	3.1688	3.548	0	0	0
2017/12/11	2044	02/08/2018	10.07	Call	Bond Future	3,688.3600	3.6884	3,808.3300	3.8083	3.253	0	0	0
2017/12/11	2044	02/08/2018			Bond Future	10.4357	85.2184	10.3916	85.5600	(0.422)	0.0000	0.0000	0
2017/12/11	2044	02/08/2018	10.05	Call	Bond Future	3,621.5100	3.6215	3,739.8000	3.7398	3.266	0	0	0
2017/12/11	2044	02/08/2018	10.05	Put	Bond Future	6,693.6800	6.6937	6,470.3000	6.4703	(3.337)	0	0	0
2017/12/11	2044	02/08/2018	10.07	Put	Bond Future	6,596.6100	6.5966	6,374.9100	6.3749	(3.361)	0	0	0
2017/12/11	2044	02/08/2018	10.06	Call	Bond Future	3,654.8500	3.6549	3,773.9800	3.7740	3.260	0	0	0
2017/12/11	2044	02/08/2018	10.06	Put	Bond Future	6,645.0000	6.6450	6,422.4600	6.4225	(3.349)	0	0	0
2017/12/11	2046	01/02/2018	132.92	Put	Bond Future	17,392.5000	17.3925	17,050.0700	17.0501	(1.969)	0	0	0
2017/12/11	2046	01/02/2018			Bond Future	115.5275	115.5275	115.8699	115.8699	0.296	0.0000	0.0000	21,177
2017/12/11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	01/02/2018	132.91	Put	Bond Future	17,382.5000	17.3825	17,040.0700	17.0401	(1.970)	0	0	0
2017/12/11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	01/02/2018	132.90	Put	Bond Future	17,372.5000	17.3725	17,030.0700	17.0301	(1.971)	0	0	0
2017/12/11	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	03/05/2018			Bond Future	116.0918	116.0918	116.4422	116.4422	0.302	0.0000	0.0000	0
2017/12/11	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	03/05/2018	127.93	Put	Bond Future	11,838.2100	11.8382	11,487.7600	11.4878	(2.960)	0	0	0
2017/12/11	2046	03/05/2018	127.95	Put	Bond Future	11,858.2100	11.8582	11,507.7600	11.5078	(2.955)	0	0	0
2017/12/11	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	03/05/2018	127.94	Put	Bond Future	11,848.2100	11.8482	11,497.7600	11.4978	(2.958)	0	0	0
2017/12/11	2046	02/08/2018	128.78	Put	Bond Future	10,467.3700	10.4674	10,112.6800	10.1127	(3.389)	0	0	0
2017/12/11	2046	02/08/2018			Bond Future	118.3126	118.3126	118.6673	118.6673	0.300	0.0000	0.0000	0
2017/12/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2046	02/08/2018	128.77	Put	Bond Future	10,457.3700	10.4574	10,102.6800	10.1027	(3.392)	0	0	0
2017/12/11	2046	02/08/2018	128.79	Put	Bond Future	10,477.3700	10.4774	10,122.6800	10.1227	(3.385)	0	0	0
2017/12/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	01/02/2018	140.23	Put	Bond Future	18,453.1400	18.4531	18,051.4000	18.0514	(2.177)	0	0	0
2017/12/11	2050	01/02/2018			Bond Future	121.7769	121.7769	122.1786	122.1786	0.330	0.0000	0.0000	24,130
2017/12/11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	01/02/2018	140.25	Put	Bond Future	18,473.1400	18.4731	18,071.4000	18.0714	(2.175)	0	0	0
2017/12/11	2050	01/02/2018	140.24	Put	Bond Future	18,463.1400	18.4631	18,061.4000	18.0614	(2.176)	0	0	0
2017/12/11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	03/05/2018	135.62	Put	Bond Future	11,562.0100	11.5620	11,151.2300	11.1512	(3.553)	0	0	0
2017/12/11	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	03/05/2018			Bond Future	124.0580	124.0580	124.4688	124.4688	0.331	0.0000	0.0000	0
2017/12/11	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	03/05/2018	135.61	Put	Bond Future	11,552.0100	11.5520	11,141.2300	11.1412	(3.556)	0	0	0
2017/12/11	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	03/05/2018	135.63	Put	Bond Future	11,572.0100	11.5720	11,161.2300	11.1612	(3.550)	0	0	0

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2017/12/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	02/08/2018	137.54	Put	Bond Future	12,841.8100	12.8418	12,425.9500	12.4260	(3.238)	0	0	0
2017/12/11	2050	02/08/2018	137.52	Put	Bond Future	12,821.8100	12.8218	12,405.9500	12.4060	(3.243)	0	0	0
2017/12/11	2050	02/08/2018			Bond Future	124.6982	124.6982	125.1141	125.1141	0.333	0.0000	0.0000	0
2017/12/11	2050	02/08/2018	137.53	Put	Bond Future	12,831.8100	12.8318	12,415.9500	12.4160	(3.241)	0	0	0
2017/12/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	AL37	01/02/2018			Index Future	553.8270	553.8270	554.5090	554.5090	0.123	0.0000	0.0000	0
2017/12/11	AL37	03/05/2018			Index Future	564.1630	564.1630	564.8620	564.8620	0.124	0.0000	0.0000	0
2017/12/11	AL37	02/08/2018			Index Future	574.8450	574.8450	575.5490	575.5490	0.122	0.0000	0.0000	0
2017/12/11	AL7T	01/02/2018			Index Future	631.4290	631.4290	632.7630	632.7630	0.211	0.0000	0.0000	0
2017/12/11	AL7T	03/05/2018			Index Future	643.2140	643.2140	644.5770	644.5770	0.212	0.0000	0.0000	0
2017/12/11	AL7T	02/08/2018			Index Future	655.3930	655.3930	656.7730	656.7730	0.211	0.0000	0.0000	0
2017/12/11	ALBI	01/02/2018			Index Future	569.1760	569.1760	570.7340	570.7340	0.274	0.0000	0.0000	760
2017/12/11	ALBI	03/05/2018			Index Future	579.7980	579.7980	581.3900	581.3900	0.275	0.0000	0.0000	0
2017/12/11	ALBI	02/08/2018			Index Future	590.7760	590.7760	592.3890	592.3890	0.273	0.0000	0.0000	0
2017/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	CS26	02/04/2026			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
2017/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	01/02/2018			Bond Future	127.1674	127.1674	127.0015	127.0015	(0.130)	0.0000	0.0000	0
2017/12/11	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	01/02/2018	132.29	Put	Bond Future	5,122.5900	5.1226	5,288.5400	5.2885	3.240	0	0	0
2017/12/11	EL28	01/02/2018	132.31	Put	Bond Future	5,142.5900	5.1426	5,308.5400	5.3085	3.227	0	0	0
2017/12/11	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	01/02/2018	132.30	Put	Bond Future	5,132.5900	5.1326	5,298.5400	5.2985	3.233	0	0	0
2017/12/11	EL28	03/05/2018	133.20	Put	Bond Future	5,410.0500	5.4100	5,577.4200	5.5774	3.094	0	0	0
2017/12/11	EL28	03/05/2018			Bond Future	127.7900	127.7900	127.6226	127.6226	(0.131)	0.0000	0.0000	0
2017/12/11	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	03/05/2018	133.19	Put	Bond Future	5,400.0500	5.4000	5,567.4200	5.5674	3.099	0	0	0
2017/12/11	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	03/05/2018	133.18	Put	Bond Future	5,390.0500	5.3900	5,557.4200	5.5574	3.105	0	0	0
2017/12/11	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	02/08/2018			Bond Future	130.2347	130.2347	130.0613	130.0613	(0.133)	0.0000	0.0000	0
2017/12/11	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	02/08/2018	134.93	Put	Bond Future	4,695.3200	4.6953	4,868.7100	4.8687	3.693	0	0	0
2017/12/11	EL28	02/08/2018	134.95	Put	Bond Future	4,715.3200	4.7153	4,888.7100	4.8887	3.677	0	0	0
2017/12/11	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	EL28	02/08/2018	134.94	Put	Bond Future	4,705.3200	4.7053	4,878.7100	4.8787	3.685	0	0	0
2017/12/11	ES33	01/02/2018	11.00	Put	Bond Future	1,499.5400	1.4995	1,257.6500	1.2577	(16.131)	0	0	0
2017/12/11	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	01/02/2018			Bond Future	11.2572	75.6347	11.2152	75.8766	(0.373)	0.0000	0.0000	9,466
2017/12/11	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	01/02/2018	10.99	Put	Bond Future	1,558.7700	1.5588	1,316.8800	1.3169	(15.518)	0	0	0
2017/12/11	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	01/02/2018	11.01	Put	Bond Future	1,440.3900	1.4404	1,198.5000	1.1985	(16.793)	0	0	0
2017/12/11	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	03/05/2018	11.20	Put	Bond Future	988.3200	0.9883	741.3800	0.7414	(24.986)	0	0	0
2017/12/11	ES33	03/05/2018			Bond Future	11.3733	73.2548	11.3297	73.5017	(0.384)	0.0000	0.0000	0
2017/12/11	ES33	03/05/2018	11.22	Put	Bond Future	873.2500	0.8733	626.3100	0.6263	(28.278)	0	0	0
2017/12/11	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	03/05/2018	11.21	Put	Bond Future	930.7500	0.9308	683.8100	0.6838	(26.531)	0	0	0
2017/12/11	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	02/08/2018	11.15	Put	Bond Future	1,917.1600	1.9172	1,666.7000	1.6667	(13.064)	0	0	0
2017/12/11	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	02/08/2018			Bond Future	11.4887	74.6416	11.4437	74.8921	(0.392)	0.0000	0.0000	0
2017/12/11	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	02/08/2018	11.14	Put	Bond Future	1,974.9100	1.9749	1,724.4500	1.7244	(12.682)	0	0	0
2017/12/11	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	ES33	02/08/2018	11.16	Put	Bond Future	1,859.4700	1.8595	1,609.0100	1.6090	(13.469)	0	0	0
2017/12/11	ES42	01/02/2018			Bond Future	11.5051	78.0200	11.4631	78.2894	(0.365)	0.0000	0.0000	7,957

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2017/12/11	ES42	03/05/2018			Bond Future	11.6234	75.2147	11.5797	75.4897	(0.376)	0.0000	0.0000	0
2017/12/11	ES42	02/08/2018			Bond Future	11.7389	76.6386	11.6939	76.9176	(0.384)	0.0000	0.0000	0
2017/12/11	GOVI	01/02/2018	581.04	Put	GOVI	136,570.0000	13.6570	121,300.0000	12.1300	(11.181)	0	0	0
2017/12/11	GOVI	01/02/2018			GOVI	567.3830	567.3830	568.9100	568.9100	0.269	0.0000	0.0000	782
2017/12/11	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	01/02/2018	581.03	Put	GOVI	136,470.0000	13.6470	121,200.0000	12.1200	(11.189)	0	0	0
2017/12/11	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	01/02/2018	581.02	Put	GOVI	136,370.0000	13.6370	121,100.0000	12.1100	(11.197)	0	0	0
2017/12/11	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	03/05/2018			GOVI	577.9720	577.9720	579.5320	579.5320	0.270	0.0000	0.0000	0
2017/12/11	GOVI	03/05/2018	590.27	Put	GOVI	122,980.0000	12.2980	107,380.0000	10.7380	(12.685)	0	0	0
2017/12/11	GOVI	03/05/2018	590.29	Put	GOVI	123,180.0000	12.3180	107,580.0000	10.7580	(12.664)	0	0	0
2017/12/11	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	03/05/2018	590.28	Put	GOVI	123,080.0000	12.3080	107,480.0000	10.7480	(12.675)	0	0	0
2017/12/11	GOVI	02/08/2018	605.72	Put	GOVI	168,040.0000	16.8040	152,240.0000	15.2240	(9.403)	0	0	0
2017/12/11	GOVI	02/08/2018			GOVI	588.9160	588.9160	590.4960	590.4960	0.268	0.0000	0.0000	0
2017/12/11	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	02/08/2018	605.71	Put	GOVI	167,940.0000	16.7940	152,140.0000	15.2140	(9.408)	0	0	0
2017/12/11	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	GOVI	02/08/2018	605.70	Put	GOVI	167,840.0000	16.7840	152,040.0000	15.2040	(9.414)	0	0	0
2017/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/11	IGOV	01/02/2018			Index Future	245.3860	245.3860	245.4940	245.4940	0.044	0.0000	0.0000	877
2017/12/11	IGOV	03/05/2018			Index Future	249.9820	249.9820	250.0960	250.0960	0.046	0.0000	0.0000	269
2017/12/11	IGOV	02/08/2018			Index Future	254.7650	254.7650	254.8750	254.8750	0.043	0.0000	0.0000	0
2017/12/11	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/12/11	IS01	15/03/2018			Interest Rate Swap	99.7272	99.7272	99.7251	99.7251	(0.002)	0.0000	0.0000	0
2017/12/11	IS01	21/06/2018			Interest Rate Swap	99.9550	99.9550	99.9509	99.9509	(0.004)	0.0000	0.0000	0
2017/12/11	IS01	20/09/2018			Interest Rate Swap	100.2260	100.2260	100.2183	100.2183	(0.008)	0.0000	0.0000	0
2017/12/11	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/12/11	IS02	16/03/2018			Interest Rate Swap	99.0108	99.0108	99.0098	99.0098	(0.001)	0.0000	0.0000	0
2017/12/11	IS02	15/06/2018			Interest Rate Swap	98.6407	98.6407	98.6353	98.6353	(0.005)	0.0000	0.0000	0
2017/12/11	IS02	21/09/2018			Interest Rate Swap	98.6952	98.6952	98.6876	98.6876	(0.008)	0.0000	0.0000	0
2017/12/11	IS02	21/12/2018			Interest Rate Swap	99.2100	99.2100	99.2000	99.2000	(0.010)	0.0000	0.0000	0
2017/12/11	IS02	15/03/2019			Interest Rate Swap	99.7450	99.7450	99.7350	99.7350	(0.010)	0.0000	0.0000	0
2017/12/11	IS02	21/06/2019			Interest Rate Swap	100.3004	100.3004	100.2923	100.2923	(0.008)	0.0000	0.0000	0
2017/12/11	IS02	20/09/2019			Interest Rate Swap	100.8682	100.8682	100.8626	100.8626	(0.006)	0.0000	0.0000	0
2017/12/11	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	IS05	17/12/2020			Interest Rate Swap	97.8549	97.8549	97.8437	97.8437	(0.011)	0.0000	0.0000	0

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2017/12/11	IS05	16/03/2021			Interest Rate Swap	97.2231	97.2231	97.2084	97.2084	(0.015)	0.0000	0.0000	0
2017/12/11	IS05	15/06/2021			Interest Rate Swap	96.5623	96.5623	96.5426	96.5426	(0.020)	0.0000	0.0000	0
2017/12/11	IS05	21/09/2021			Interest Rate Swap	96.8758	96.8758	96.8538	96.8538	(0.023)	0.0000	0.0000	0
2017/12/11	IS05	21/12/2021			Interest Rate Swap	99.1694	99.1694	99.1455	99.1455	(0.024)	0.0000	0.0000	51
2017/12/11	IS05	15/03/2022			Interest Rate Swap	99.4087	99.4087	99.3828	99.3828	(0.026)	0.0000	0.0000	0
2017/12/11	IS05	21/06/2022			Interest Rate Swap	100.6992	100.6992	100.6742	100.6742	(0.025)	0.0000	0.0000	0
2017/12/11	IS05	20/09/2022			Interest Rate Swap	102.9716	102.9716	102.9466	102.9466	(0.024)	0.0000	0.0000	0
2017/12/11	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	IS10	17/12/2025			Interest Rate Swap	98.6317	98.6317	98.5715	98.5715	(0.061)	0.0000	0.0000	0
2017/12/11	IS10	16/03/2026			Interest Rate Swap	95.7543	95.7543	95.6960	95.6960	(0.061)	0.0000	0.0000	0
2017/12/11	IS10	15/06/2026			Interest Rate Swap	94.5805	94.5805	94.5271	94.5271	(0.056)	0.0000	0.0000	0
2017/12/11	IS10	21/09/2026			Interest Rate Swap	96.7410	96.7410	96.6960	96.6960	(0.047)	0.0000	0.0000	0
2017/12/11	IS10	21/12/2026			Interest Rate Swap	100.4772	100.4772	100.4359	100.4359	(0.041)	0.0000	0.0000	0
2017/12/11	IS10	15/03/2027			Interest Rate Swap	99.1258	99.1258	99.0818	99.0818	(0.044)	0.0000	0.0000	0
2017/12/11	IS10	21/06/2027			Interest Rate Swap	101.1869	101.1869	101.1407	101.1407	(0.046)	0.0000	0.0000	0
2017/12/11	IS10	20/09/2027			Interest Rate Swap	104.8514	104.8514	104.8022	104.8022	(0.047)	0.0000	0.0000	0
2017/12/11	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/11	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/11	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/11	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/11	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/11	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/11	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/11	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/11	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/11	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/11	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/11	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/11	R023	01/02/2018	8.33	Put	Bond Future	1,800.0500	1.8000	1,689.0200	1.6890	(6.168)	0	0	0
2017/12/11	R023	01/02/2018			Bond Future	8.6858	99.6279	8.6541	99.7524	(0.364)	0.0000	0.0000	60,552
2017/12/11	R023	01/02/2018	8.32	Call	Bond Future	377.1100	0.3771	390.1600	0.3902	3.461	0	0	0
2017/12/11	R023	01/02/2018	8.32	Put	Bond Future	1,828.9600	1.8290	1,717.4300	1.7174	(6.098)	0	0	0
2017/12/11	R023	01/02/2018	8.33	Call	Bond Future	388.2500	0.3883	401.8000	0.4018	3.490	0	0	0
2017/12/11	R023	01/02/2018	8.31	Call	Bond Future	366.0700	0.3661	378.6300	0.3786	3.431	0	0	0
2017/12/11	R023	01/02/2018	8.31	Put	Bond Future	1,857.9900	1.8580	1,745.9700	1.7460	(6.029)	0	0	0
2017/12/11	R023	03/05/2018	8.27	Call	Bond Future	800.7900	0.8008	828.4500	0.8284	3.454	0	0	0
2017/12/11	R023	03/05/2018			Bond Future	8.7543	97.5574	8.7204	97.6850	(0.386)	0.0000	0.0000	0
2017/12/11	R023	03/05/2018	8.27	Put	Bond Future	2,647.6600	2.6477	2,547.6900	2.5477	(3.776)	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
2017/12/11	R023	03/05/2018	8.28	Call	Bond Future	813.7300	0.8137	841.7800	0.8418	3.447	0	0	0
2017/12/11	R023	03/05/2018	8.29	Put	Bond Future	2,596.7700	2.5968	2,497.6000	2.4976	(3.819)	0	0	0
2017/12/11	R023	03/05/2018	9.19	Call	Bond Future	2,558.2000	2.5582	2,628.3900	2.6284	2.744	0	0	0
2017/12/11	R023	03/05/2018	9.19	Put	Bond Future	932.8500	0.9328	875.4100	0.8754	(6.157)	0	0	2,500
2017/12/11	R023	03/05/2018	8.28	Put	Bond Future	2,622.0300	2.6220	2,522.4500	2.5225	(3.798)	0	0	0
2017/12/11	R023	03/05/2018	8.29	Call	Bond Future	827.0200	0.8270	855.4800	0.8555	3.441	0	0	0
2017/12/11	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	01/02/2018	9.73	Put	Bond Future	2,505.8100	2.5058	2,194.0200	2.1940	(12.443)	0	0	0
2017/12/11	R035	01/02/2018			Bond Future	10.0578	94.3312	10.0162	94.6430	(0.413)	0.0000	0.0000	55,143
2017/12/11	R035	01/02/2018	9.75	Put	Bond Future	2,349.9100	2.3499	2,038.1200	2.0381	(13.268)	0	0	0
2017/12/11	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	01/02/2018	9.74	Put	Bond Future	2,427.8100	2.4278	2,116.0200	2.1160	(12.842)	0	0	0
2017/12/11	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	03/05/2018	9.91	Put	Bond Future	1,657.7700	1.6578	1,339.4800	1.3395	(19.200)	0	0	0
2017/12/11	R035	03/05/2018			Bond Future	10.1314	91.5914	10.0884	91.9097	(0.424)	0.0000	0.0000	0
2017/12/11	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	03/05/2018	9.90	Put	Bond Future	1,733.7300	1.7337	1,415.4400	1.4154	(18.359)	0	0	0
2017/12/11	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R035	03/05/2018	9.89	Put	Bond Future	1,809.7800	1.8098	1,491.4900	1.4915	(17.587)	0	0	0
2017/12/11	R186	01/02/2018	8.96	Call	Bond Future	762.8500	0.7628	795.1800	0.7952	4.238	0	0	0
2017/12/11	R186	01/02/2018	8.50	Put	Bond Future	5,299.9100	5.2999	5,076.2100	5.0762	(4.221)	0	0	0
2017/12/11	R186	01/02/2018	9.00	Call	Bond Future	843.8600	0.8439	880.2500	0.8803	4.312	0	0	0
2017/12/11	R186	01/02/2018	9.25	Call	Bond Future	1,482.4200	1.4824	1,549.5000	1.5495	4.525	0	0	0
2017/12/11	R186	01/02/2018			Bond Future	9.2954	108.5043	9.2588	108.7323	(0.393)	0.0000	0.0000	90,939
2017/12/11	R186	01/02/2018	8.50	Call	Bond Future	183.5700	0.1836	187.8800	0.1879	2.348	0	0	1,460
2017/12/11	R186	01/02/2018	7.75	Put	Bond Future	10,246.9800	10.2470	10,018.5700	10.0186	(2.229)	0	0	0
2017/12/11	R186	01/02/2018	7.75	Call	Bond Future	6.4100	0.0064	6.0100	0.0060	(6.240)	0	0	1,460
2017/12/11	R186	01/02/2018	8.97	Call	Bond Future	782.5100	0.7825	815.8300	0.8158	4.258	0	0	0
2017/12/11	R186	01/02/2018	8.96	Put	Bond Future	2,881.6500	2.8817	2,685.9700	2.6860	(6.791)	0	0	0
2017/12/11	R186	01/02/2018	9.00	Put	Bond Future	2,707.0300	2.7070	2,515.4100	2.5154	(7.079)	0	0	6,200
2017/12/11	R186	01/02/2018	8.75	Put	Bond Future	3,898.4000	3.8984	3,685.7900	3.6858	(5.454)	0	0	775
2017/12/11	R186	01/02/2018	9.25	Put	Bond Future	1,765.7900	1.7658	1,604.8600	1.6049	(9.114)	0	0	775
2017/12/11	R186	01/02/2018	8.97	Put	Bond Future	2,837.3300	2.8373	2,642.6400	2.6426	(6.862)	0	0	0
2017/12/11	R186	01/02/2018	8.98	Call	Bond Future	802.6600	0.8027	836.9900	0.8370	4.277	0	0	0
2017/12/11	R186	01/02/2018	8.98	Put	Bond Future	2,793.5400	2.7935	2,599.8600	2.5999	(6.933)	0	0	0
2017/12/11	R186	01/02/2018	8.75	Call	Bond Future	424.4700	0.4245	439.8700	0.4399	3.628	0	0	0
2017/12/11	R186	01/02/2018	9.65	Call	Bond Future	2,963.9500	2.9639	3,089.1300	3.0891	4.223	0	0	0
2017/12/11	R186	01/02/2018	9.65	Put	Bond Future	782.3800	0.7824	679.5500	0.6795	(13.143)	0	0	1,950
2017/12/11	R186	03/05/2018	10.14	Put	Bond Future	1,175.7000	1.1757	1,093.3400	1.0933	(7.005)	0	0	1,120
2017/12/11	R186	03/05/2018	8.92	Call	Bond Future	1,594.8300	1.5948	1,652.3100	1.6523	3.604	0	0	0
2017/12/11	R186	03/05/2018	8.91	Put	Bond Future	4,431.4100	4.4314	4,255.2100	4.2552	(3.976)	0	0	0
2017/12/11	R186	03/05/2018			Bond Future	9.3721	110.5294	9.3338	110.7623	(0.408)	0.0000	0.0000	0
2017/12/11	R186	03/05/2018	9.30	Put	Bond Future	3,028.5400	3.0285	2,881.7800	2.8818	(4.846)	0	0	0
2017/12/11	R186	03/05/2018	9.30	Call	Bond Future	2,589.1700	2.5892	2,675.3900	2.6754	3.330	0	0	1,120
2017/12/11	R186	03/05/2018	10.14	Call	Bond Future	5,711.2300	5.7112	5,861.8500	5.8618	2.637	0	0	0

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2017/12/11	R186	03/05/2018	8.93	Call	Bond Future	1,617.4000	1.6174	1,675.5900	1.6756	3.598	0	0	0
2017/12/11	R186	03/05/2018	8.93	Put	Bond Future	4,350.2700	4.3503	4,175.4800	4.1755	(4.018)	0	0	0
2017/12/11	R186	03/05/2018	8.92	Put	Bond Future	4,390.5900	4.3906	4,215.0900	4.2151	(3.997)	0	0	0
2017/12/11	R186	03/05/2018	8.91	Call	Bond Future	1,572.7200	1.5727	1,629.5000	1.6295	3.610	0	0	0
2017/12/11	R186	03/05/2018	9.75	Call	Bond Future	4,127.7800	4.1278	4,249.7600	4.2498	2.955	0	0	0
2017/12/11	R186	03/05/2018	9.75	Put	Bond Future	1,862.9000	1.8629	1,751.9000	1.7519	(5.958)	0	0	3,200
2017/12/11	R197	01/02/2018	301.68	Put	Bond Future	7,142.0900	7.1421	7,137.7900	7.1378	(0.060)	0	0	0
2017/12/11	R197	01/02/2018			Bond Future	294.5379	294.5379	294.5422	294.5422	0.001	0.0000	0.0000	2,350
2017/12/11	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	01/02/2018	301.67	Put	Bond Future	7,132.0900	7.1321	7,127.7900	7.1278	(0.060)	0	0	0
2017/12/11	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	01/02/2018	301.66	Put	Bond Future	7,122.0900	7.1221	7,117.7900	7.1178	(0.060)	0	0	0
2017/12/11	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	03/05/2018			Bond Future	300.0552	300.0552	300.0633	300.0633	0.003	0.0000	0.0000	0
2017/12/11	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	03/05/2018	304.44	Put	Bond Future	4,384.8200	4.3848	4,376.6500	4.3767	(0.186)	0	0	0
2017/12/11	R197	03/05/2018	304.46	Put	Bond Future	4,404.8200	4.4048	4,396.6500	4.3967	(0.185)	0	0	0
2017/12/11	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R197	03/05/2018	304.45	Put	Bond Future	4,394.8200	4.3948	4,386.6500	4.3867	(0.186)	0	0	0
2017/12/11	R202	01/02/2018	249.07	Call	Bond Future	0.2600	0.0003	0.1700	0.0002	(34.615)	0	0	0
2017/12/11	R202	01/02/2018	249.06	Put	Bond Future	16,371.6100	16.3716	16,366.9600	16.3670	(0.028)	0	0	0
2017/12/11	R202	01/02/2018			Bond Future	232.6887	232.6887	232.6932	232.6932	0.002	0.0000	0.0000	21,522
2017/12/11	R202	01/02/2018	249.08	Call	Bond Future	0.2600	0.0003	0.1700	0.0002	(34.615)	0	0	0
2017/12/11	R202	01/02/2018	249.08	Put	Bond Future	16,391.6100	16.3916	16,386.9600	16.3870	(0.028)	0	0	0
2017/12/11	R202	01/02/2018	249.07	Put	Bond Future	16,381.6100	16.3816	16,376.9600	16.3770	(0.028)	0	0	0
2017/12/11	R202	01/02/2018	249.06	Call	Bond Future	0.2600	0.0003	0.1700	0.0002	(34.615)	0	0	0
2017/12/11	R202	03/05/2018	247.48	Put	Bond Future	10,716.6400	10.7166	10,697.8600	10.6979	(0.175)	0	0	0
2017/12/11	R202	03/05/2018	247.47	Call	Bond Future	284.5800	0.2846	273.4800	0.2735	(3.900)	0	0	0
2017/12/11	R202	03/05/2018			Bond Future	237.0471	237.0471	237.0548	237.0548	0.003	0.0000	0.0000	0
2017/12/11	R202	03/05/2018	247.48	Call	Bond Future	283.7800	0.2838	272.6900	0.2727	(3.908)	0	0	0
2017/12/11	R202	03/05/2018	247.47	Put	Bond Future	10,707.4400	10.7074	10,688.6500	10.6887	(0.175)	0	0	0
2017/12/11	R202	03/05/2018	247.49	Call	Bond Future	282.9700	0.2830	271.9100	0.2719	(3.909)	0	0	0
2017/12/11	R202	03/05/2018	247.49	Put	Bond Future	10,725.8300	10.7258	10,707.0800	10.7071	(0.175)	0	0	0
2017/12/11	R204	01/02/2018	7.27	Call	Bond Future	45.7100	0.0457	45.6500	0.0457	(0.131)	0	0	0
2017/12/11	R204	01/02/2018			Bond Future	7.6265	101.3277	7.6099	101.3415	(0.217)	0.0000	0.0000	38,165
2017/12/11	R204	01/02/2018	7.25	Call	Bond Future	42.0200	0.0420	41.9000	0.0419	(0.286)	0	0	0
2017/12/11	R204	01/02/2018	7.25	Put	Bond Future	355.7800	0.3558	341.8800	0.3419	(3.907)	0	0	0
2017/12/11	R204	01/02/2018	7.27	Put	Bond Future	342.7600	0.3428	328.9200	0.3289	(4.038)	0	0	0
2017/12/11	R204	01/02/2018	7.26	Call	Bond Future	43.8400	0.0438	43.7500	0.0438	(0.205)	0	0	0
2017/12/11	R204	01/02/2018	7.26	Put	Bond Future	349.2400	0.3492	335.3700	0.3354	(3.971)	0	0	0
2017/12/11	R204	03/05/2018	7.10	Put	Bond Future	407.4300	0.4074	394.7200	0.3947	(3.120)	0	0	0
2017/12/11	R204	03/05/2018			Bond Future	7.6646	103.2188	7.6399	103.2336	(0.322)	0.0000	0.0000	0
2017/12/11	R204	03/05/2018	7.09	Call	Bond Future	67.0900	0.0671	69.1100	0.0691	3.011	0	0	0
2017/12/11	R204	03/05/2018	7.09	Put	Bond Future	411.8100	0.4118	399.0500	0.3991	(3.099)	0	0	0

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2017/12/11	R204	03/05/2018	7.10	Call	Bond Future	68.7300	0.0687	70.8000	0.0708	3.012	0	0	0
2017/12/11	R204	03/05/2018	7.08	Call	Bond Future	65.4800	0.0655	67.4500	0.0675	3.009	0	0	0
2017/12/11	R204	03/05/2018	7.08	Put	Bond Future	416.2200	0.4162	403.4100	0.4034	(3.078)	0	0	0
2017/12/11	R207	01/02/2018	7.61	Put	Bond Future	1,006.3100	1.0063	943.8100	0.9438	(6.211)	0	0	0
2017/12/11	R207	01/02/2018	7.60	Call	Bond Future	52.7200	0.0527	56.5100	0.0565	7.189	0	0	0
2017/12/11	R207	01/02/2018			Bond Future	8.1522	98.8444	8.1141	98.9108	(0.467)	0.0000	0.0000	45,479
2017/12/11	R207	01/02/2018	7.61	Call	Bond Future	55.1200	0.0551	59.1000	0.0591	7.221	0	0	0
2017/12/11	R207	01/02/2018	7.60	Put	Bond Future	1,021.5600	1.0216	958.8700	0.9589	(6.137)	0	0	0
2017/12/11	R207	01/02/2018	7.62	Call	Bond Future	57.6100	0.0576	61.7900	0.0618	7.256	0	0	0
2017/12/11	R207	01/02/2018	7.62	Put	Bond Future	991.1500	0.9911	928.8500	0.9289	(6.286)	0	0	0
2017/12/11	R207	03/05/2018	7.57	Call	Bond Future	163.2200	0.1632	174.3500	0.1743	6.819	0	0	0
2017/12/11	R207	03/05/2018	7.56	Put	Bond Future	1,235.2900	1.2353	1,177.7700	1.1778	(4.656)	0	0	0
2017/12/11	R207	03/05/2018			Bond Future	8.2570	100.6891	8.2124	100.7575	(0.541)	0.0000	0.0000	0
2017/12/11	R207	03/05/2018	7.58	Call	Bond Future	166.9200	0.1669	178.2700	0.1783	6.800	0	0	0
2017/12/11	R207	03/05/2018	7.58	Put	Bond Future	1,211.3700	1.2114	1,154.2700	1.1543	(4.714)	0	0	0
2017/12/11	R207	03/05/2018	7.57	Put	Bond Future	1,223.2100	1.2232	1,165.8900	1.1659	(4.686)	0	0	0
2017/12/11	R207	03/05/2018	7.56	Call	Bond Future	159.7600	0.1598	170.6900	0.1707	6.842	0	0	0
2017/12/11	R208	01/02/2018	7.85	Put	Bond Future	1,571.8600	1.5719	1,479.3700	1.4794	(5.884)	0	0	0
2017/12/11	R208	01/02/2018			Bond Future	8.3988	97.9015	8.3615	98.0001	(0.444)	0.0000	0.0000	34,879
2017/12/11	R208	01/02/2018	7.84	Call	Bond Future	104.7000	0.1047	110.5700	0.1106	5.606	0	0	0
2017/12/11	R208	01/02/2018	7.84	Put	Bond Future	1,594.5900	1.5946	1,501.8300	1.5018	(5.817)	0	0	0
2017/12/11	R208	01/02/2018	7.85	Call	Bond Future	108.8800	0.1089	115.0200	0.1150	5.639	0	0	0
2017/12/11	R208	01/02/2018	7.83	Call	Bond Future	100.6500	0.1006	106.2500	0.1063	5.564	0	0	0
2017/12/11	R208	01/02/2018	7.83	Put	Bond Future	1,617.4600	1.6175	1,524.4300	1.5244	(5.752)	0	0	0
2017/12/11	R208	03/05/2018	7.77	Call	Bond Future	286.8700	0.2869	302.9500	0.3030	5.605	0	0	0
2017/12/11	R208	03/05/2018			Bond Future	8.4802	96.3273	8.4390	96.4285	(0.486)	0.0000	0.0000	0
2017/12/11	R208	03/05/2018	7.77	Put	Bond Future	2,049.2800	2.0493	1,964.1500	1.9641	(4.154)	0	0	0
2017/12/11	R208	03/05/2018	7.78	Call	Bond Future	293.0700	0.2931	309.4400	0.3094	5.586	0	0	0
2017/12/11	R208	03/05/2018	7.79	Put	Bond Future	2,011.4100	2.0114	1,926.8700	1.9269	(4.203)	0	0	0
2017/12/11	R208	03/05/2018	7.78	Put	Bond Future	2,030.3900	2.0304	1,945.5500	1.9456	(4.179)	0	0	0
2017/12/11	R208	03/05/2018	7.79	Call	Bond Future	299.1700	0.2992	315.8400	0.3158	5.572	0	0	0
2017/12/11	R209	01/02/2018	9.72	Call	Bond Future	1,036.7000	1.0367	1,087.7800	1.0878	4.927	0	0	0
2017/12/11	R209	01/02/2018	9.73	Call	Bond Future	1,060.0100	1.0600	1,112.3300	1.1123	4.936	0	0	0
2017/12/11	R209	01/02/2018	9.71	Put	Bond Future	2,785.9400	2.7859	2,574.5500	2.5745	(7.588)	0	0	0
2017/12/11	R209	01/02/2018	10.10	Call	Bond Future	2,149.3100	2.1493	2,255.0200	2.2550	4.918	0	0	0
2017/12/11	R209	01/02/2018	9.85	Call	Bond Future	1,364.0600	1.3641	1,432.3000	1.4323	5.003	0	0	0
2017/12/11	R209	01/02/2018	9.33	Call	Bond Future	375.9900	0.3760	391.1100	0.3911	4.021	0	0	220
2017/12/11	R209	01/02/2018	10.22	Put	Bond Future	1,141.9300	1.1419	1,005.1200	1.0051	(11.981)	0	0	739
2017/12/11	R209	01/02/2018	9.75	Call	Bond Future	1,107.4200	1.1074	1,162.2600	1.1623	4.952	0	0	5,000
2017/12/11	R209	01/02/2018			Bond Future	9.9858	71.1717	9.9445	71.4329	(0.414)	0.0000	0.0000	153,144
2017/12/11	R209	01/02/2018	9.73	Put	Bond Future	2,701.3600	2.7014	2,492.4400	2.4924	(7.734)	0	0	0
2017/12/11	R209	01/02/2018	9.71	Call	Bond Future	1,013.8200	1.0138	1,063.6700	1.0637	4.917	0	0	0
2017/12/11	R209	01/02/2018	9.88	Call	Bond Future	1,447.4400	1.4474	1,519.9300	1.5199	5.008	0	0	0
2017/12/11	R209	01/02/2018	9.88	Put	Bond Future	2,119.4400	2.1194	1,930.6900	1.9307	(8.906)	0	0	220
2017/12/11	R209	01/02/2018	9.59	Call	Bond Future	764.4900	0.7645	800.8200	0.8008	4.752	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
2017/12/11	R209	01/02/2018	9.59	Put	Bond Future	3,328.9100	3.3289	3,104.0000	3.1040	(6.756)	0	0	377
2017/12/11	R209	01/02/2018	9.72	Put	Bond Future	2,743.3900	2.7434	2,533.2300	2.5332	(7.661)	0	0	0
2017/12/11	R209	01/02/2018	10.10	Put	Bond Future	1,435.3700	1.4354	1,279.8400	1.2798	(10.836)	0	0	3,000
2017/12/11	R209	01/02/2018	9.85	Put	Bond Future	2,228.3200	2.2283	2,035.3200	2.0353	(8.661)	0	0	7,500
2017/12/11	R209	01/02/2018	9.33	Put	Bond Future	4,703.0500	4.7031	4,456.9300	4.4569	(5.233)	0	0	0
2017/12/11	R209	01/02/2018	10.22	Call	Bond Future	2,594.3700	2.5944	2,718.8000	2.7188	4.796	0	0	0
2017/12/11	R209	01/02/2018	9.75	Put	Bond Future	2,618.3600	2.6184	2,411.9600	2.4120	(7.883)	0	0	0
2017/12/11	R209	01/02/2018	10.00	Call	Bond Future	1,810.3500	1.8103	1,900.6300	1.9006	4.987	0	0	0
2017/12/11	R209	01/02/2018	10.00	Put	Bond Future	1,721.1800	1.7212	1,550.2200	1.5502	(9.933)	0	0	7,488
2017/12/11	R209	01/02/2018	9.89	Call	Bond Future	1,475.9200	1.4759	1,549.8500	1.5499	5.009	0	0	0
2017/12/11	R209	01/02/2018	9.89	Put	Bond Future	2,084.0100	2.0840	1,896.7000	1.8967	(8.988)	0	0	157
2017/12/11	R209	01/02/2018	9.32	Put	Bond Future	4,761.0000	4.7610	4,514.2900	4.5143	(5.182)	0	0	0
2017/12/11	R209	01/02/2018	9.32	Call	Bond Future	364.8600	0.3649	379.3900	0.3794	3.982	0	0	157
2017/12/11	R209	01/02/2018	9.87	Call	Bond Future	1,419.3900	1.4194	1,490.4500	1.4904	5.006	0	0	0
2017/12/11	R209	01/02/2018	9.87	Put	Bond Future	2,155.3900	2.1554	1,965.2100	1.9652	(8.823)	0	0	739
2017/12/11	R209	01/02/2018	9.52	Put	Bond Future	3,672.8600	3.6729	3,441.1300	3.4411	(6.309)	0	0	0
2017/12/11	R209	01/02/2018	9.52	Call	Bond Future	640.1400	0.6401	669.6500	0.6697	4.610	0	0	739
2017/12/11	R209	03/05/2018	10.73	Call	Bond Future	5,554.1200	5.5541	5,718.7700	5.7188	2.964	0	0	0
2017/12/11	R209	03/05/2018	9.75	Call	Bond Future	2,218.7100	2.2187	2,302.2200	2.3022	3.764	0	0	435
2017/12/11	R209	03/05/2018	10.00	Call	Bond Future	2,930.0900	2.9301	3,034.7400	3.0347	3.572	0	0	0
2017/12/11	R209	03/05/2018	9.85	Put	Bond Future	3,768.0200	3.7680	3,593.2700	3.5933	(4.638)	0	0	0
2017/12/11	R209	03/05/2018			Bond Future	10.0522	69.3506	10.0095	69.6172	(0.424)	0.0000	0.0000	0
2017/12/11	R209	03/05/2018	10.73	Put	Bond Future	1,518.6400	1.5186	1,416.6800	1.4167	(6.714)	0	0	435
2017/12/11	R209	03/05/2018	9.75	Put	Bond Future	4,141.2200	4.1412	3,958.1200	3.9581	(4.421)	0	0	0
2017/12/11	R209	03/05/2018	9.85	Call	Bond Future	2,490.4900	2.4905	2,582.3500	2.5824	3.688	0	0	0
2017/12/11	R209	03/05/2018	10.22	Call	Bond Future	3,647.1800	3.6472	3,770.6500	3.7706	3.385	0	0	0
2017/12/11	R209	03/05/2018	10.22	Put	Bond Future	2,613.4000	2.6134	2,470.2600	2.4703	(5.477)	0	0	435
2017/12/11	R209	03/05/2018	10.00	Put	Bond Future	3,256.5300	3.2565	3,094.5700	3.0946	(4.973)	0	0	5,000
2017/12/11	R209	03/05/2018	9.86	Call	Bond Future	2,518.5900	2.5186	2,611.2900	2.6113	3.681	0	0	0
2017/12/11	R209	03/05/2018	9.84	Call	Bond Future	2,462.5700	2.4626	2,553.5900	2.5536	3.696	0	0	0
2017/12/11	R209	03/05/2018	9.84	Put	Bond Future	3,804.2000	3.8042	3,628.6100	3.6286	(4.616)	0	0	0
2017/12/11	R209	03/05/2018	9.86	Put	Bond Future	3,732.1100	3.7321	3,558.2000	3.5582	(4.660)	0	0	0
2017/12/11	R209	02/08/2018	9.66	Call	Bond Future	2,549.0200	2.5490	2,637.2000	2.6372	3.459	0	0	435
2017/12/11	R209	02/08/2018	10.38	Call	Bond Future	4,719.5900	4.7196	4,857.2200	4.8572	2.916	0	0	0
2017/12/11	R209	02/08/2018	10.39	Put	Bond Future	3,100.0000	3.1000	2,967.6700	2.9677	(4.269)	0	0	0
2017/12/11	R209	02/08/2018			Bond Future	10.1167	70.6635	10.0729	70.9341	(0.433)	0.0000	0.0000	0
2017/12/11	R209	02/08/2018	10.84	Call	Bond Future	6,392.1700	6.3922	6,558.7500	6.5588	2.606	0	0	0
2017/12/11	R209	02/08/2018	10.84	Put	Bond Future	2,143.4100	2.1434	2,039.3700	2.0394	(4.854)	0	0	435
2017/12/11	R209	02/08/2018	10.21	Call	Bond Future	4,148.5300	4.1485	4,274.6900	4.2747	3.041	0	0	0
2017/12/11	R209	02/08/2018	10.21	Put	Bond Future	3,576.8600	3.5769	3,432.4000	3.4324	(4.039)	0	0	435
2017/12/11	R209	02/08/2018	9.66	Put	Bond Future	5,452.2100	5.4522	5,269.7700	5.2698	(3.346)	0	0	0
2017/12/11	R209	02/08/2018	10.38	Put	Bond Future	3,124.9800	3.1250	2,991.9900	2.9920	(4.256)	0	0	0
2017/12/11	R209	02/08/2018	10.39	Call	Bond Future	4,754.0600	4.7541	4,892.3500	4.8924	2.909	0	0	0
2017/12/11	R209	02/08/2018	10.40	Call	Bond Future	4,788.6300	4.7886	4,927.5800	4.9276	2.902	0	0	0
2017/12/11	R209	02/08/2018	10.40	Put	Bond Future	3,075.2000	3.0752	2,943.5300	2.9435	(4.282)	0	0	0
2017/12/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R209	01/11/2018	9.34	Put	Bond Future	7,683.1100	7.6831	7,484.1600	7.4842	(2.589)	0	0	0
2017/12/11	R209	01/11/2018	1,016.00	Call	Bond Future	67,990.7500	67.9907	68,267.2600	68.2673	0.407	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	
2017/12/11	R209	01/11/2018			Bond Future		10.1800	68.8786	10.1348	69.1551	(0.444)	0.0000	0.0000	0
2017/12/11	R209	01/11/2018	1,016.01	Call	Bond Future	67,990.7500		67.9907	68,267.2600	68.2673	0.407	0	0	0
2017/12/11	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R209	01/11/2018	1,015.99	Call	Bond Future	67,990.7400		67.9907	68,267.2500	68.2673	0.407	0	0	0
2017/12/11	R209	01/11/2018	9.34	Call	Bond Future	2,262.7300		2.2627	2,340.2900	2.3403	3.428	0	0	435
2017/12/11	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R209	01/11/2018	10.57	Call	Bond Future	5,789.3200		5.7893	5,939.8700	5.9399	2.600	0	0	0
2017/12/11	R209	01/11/2018	10.57	Put	Bond Future	3,472.3500		3.4724	3,346.3900	3.3464	(3.628)	0	0	435
2017/12/11	R209	01/11/2018	9.94	Call	Bond Future	3,778.6700		3.7787	3,892.2000	3.8922	3.004	0	0	0
2017/12/11	R209	01/11/2018	9.94	Put	Bond Future	5,265.4000		5.2654	5,102.4200	5.1024	(3.095)	0	0	435
2017/12/11	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R210	01/02/2018			Bond Future	184.6007		184.6007	184.3570	184.3570	(0.132)	0.0000	0.0000	2,159
2017/12/11	R210	01/02/2018	192.36	Put	Bond Future	7,759.2900		7.7593	8,002.9700	8.0030	3.140	0	0	0
2017/12/11	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R210	01/02/2018	192.38	Put	Bond Future	7,779.2900		7.7793	8,022.9700	8.0230	3.132	0	0	0
2017/12/11	R210	01/02/2018	192.37	Put	Bond Future	7,769.2900		7.7693	8,012.9700	8.0130	3.136	0	0	0
2017/12/11	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R210	03/05/2018	191.44	Put	Bond Future	5,806.4400		5.8064	6,052.4000	6.0524	4.236	0	0	0
2017/12/11	R210	03/05/2018			Bond Future	185.6336		185.6336	185.3876	185.3876	(0.132)	0.0000	0.0000	0
2017/12/11	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R210	03/05/2018	191.46	Put	Bond Future	5,826.4400		5.8264	6,072.4000	6.0724	4.221	0	0	0
2017/12/11	R210	03/05/2018	191.45	Put	Bond Future	5,816.4400		5.8164	6,062.4000	6.0624	4.229	0	0	0
2017/12/11	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	01/02/2018	154.71	Put	Bond Future	5,113.1700		5.1132	5,111.0400	5.1110	(0.042)	0	0	0
2017/12/11	R212	01/02/2018			Bond Future	149.5968		149.5968	149.5990	149.5990	0.001	0.0000	0.0000	4,967
2017/12/11	R212	01/02/2018	154.70	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	01/02/2018	154.70	Put	Bond Future	5,103.1700		5.1032	5,101.0400	5.1010	(0.042)	0	0	0
2017/12/11	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	01/02/2018	154.69	Put	Bond Future	5,093.1700		5.0932	5,091.0400	5.0910	(0.042)	0	0	0
2017/12/11	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	03/05/2018			Bond Future	152.3991		152.3991	152.4032	152.4032	0.003	0.0000	0.0000	0
2017/12/11	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	03/05/2018	154.28	Put	Bond Future	1,880.9300		1.8809	1,876.8200	1.8768	(0.219)	0	0	0
2017/12/11	R212	03/05/2018	154.30	Put	Bond Future	1,900.9300		1.9009	1,896.8200	1.8968	(0.216)	0	0	0
2017/12/11	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/11	R212	03/05/2018	154.29	Put	Bond Future	1,890.9300		1.8909	1,886.8200	1.8868	(0.217)	0	0	0
2017/12/11	R213	01/02/2018	9.42	Call	Bond Future	721.5300		0.7215	747.4300	0.7474	3.590	0	0	0
2017/12/11	R213	01/02/2018	9.41	Put	Bond Future	3,311.4400		3.3114	3,110.1600	3.1102	(6.078)	0	0	0
2017/12/11	R213	01/02/2018			Bond Future	9.8209		82.5533	9.7845	82.7797	(0.371)	0.0000	0.0000	58,787
2017/12/11	R213	01/02/2018	9.43	Call	Bond Future	739.8500		0.7398	766.6000	0.7666	3.616	0	0	0
2017/12/11	R213	01/02/2018	9.43	Put	Bond Future	3,218.1200		3.2181	3,018.5300	3.0185	(6.202)	0	0	0
2017/12/11	R213	01/02/2018	9.42	Put	Bond Future	3,264.5800		3.2646	3,064.1400	3.0641	(6.140)	0	0	0
2017/12/11	R213	01/02/2018	9.41	Call	Bond Future	703.5300		0.7035	728.5900	0.7286	3.562	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
2017/12/11	R213	03/05/2018	9.57	Put	Bond Future	4,084.1500	4.0842	3,919.7500	3.9198	(4.025)	0	0	0
2017/12/11	R213	03/05/2018	9.56	Call	Bond Future	2,057.7400	2.0577	2,123.7800	2.1238	3.209	0	0	0
2017/12/11	R213	03/05/2018			Bond Future	9.8916	80.5445	9.8539	80.7756	(0.381)	0.0000	0.0000	0
2017/12/11	R213	03/05/2018	9.57	Call	Bond Future	2,083.0900	2.0831	2,149.8300	2.1498	3.204	0	0	0
2017/12/11	R213	03/05/2018	9.56	Put	Bond Future	4,122.1300	4.1221	3,957.0300	3.9570	(4.005)	0	0	0
2017/12/11	R213	03/05/2018	9.58	Call	Bond Future	2,108.6100	2.1086	2,176.0600	2.1761	3.199	0	0	0
2017/12/11	R213	03/05/2018	9.58	Put	Bond Future	4,046.4200	4.0464	3,882.7300	3.8827	(4.045)	0	0	0
2017/12/11	R214	01/02/2018	9.84	Call	Bond Future	968.6800	0.9687	1,013.3200	1.0133	4.608	0	0	0
2017/12/11	R214	01/02/2018			Bond Future	10.1682	70.4346	10.1268	70.7026	(0.407)	0.0000	0.0000	50,212
2017/12/11	R214	01/02/2018	9.82	Call	Bond Future	925.4800	0.9255	967.8500	0.9678	4.578	0	0	0
2017/12/11	R214	01/02/2018	9.82	Put	Bond Future	3,235.0600	3.2351	3,009.4600	3.0095	(6.974)	0	0	0
2017/12/11	R214	01/02/2018	9.84	Put	Bond Future	3,142.1300	3.1421	2,918.8000	2.9188	(7.108)	0	0	0
2017/12/11	R214	01/02/2018	9.83	Call	Bond Future	946.9700	0.9470	990.4600	0.9905	4.593	0	0	0
2017/12/11	R214	01/02/2018	9.83	Put	Bond Future	3,188.4300	3.1884	2,963.9500	2.9639	(7.040)	0	0	0
2017/12/11	R214	03/05/2018	9.99	Put	Bond Future	4,117.5900	4.1176	3,934.6800	3.9347	(4.442)	0	0	0
2017/12/11	R214	03/05/2018			Bond Future	10.2347	68.4531	10.1920	68.7266	(0.417)	0.0000	0.0000	0
2017/12/11	R214	03/05/2018	9.98	Call	Bond Future	2,497.7000	2.4977	2,587.4100	2.5874	3.592	0	0	0
2017/12/11	R214	03/05/2018	9.98	Put	Bond Future	4,155.8100	4.1558	3,972.0600	3.9721	(4.422)	0	0	0
2017/12/11	R214	03/05/2018	9.99	Call	Bond Future	2,525.8400	2.5258	2,616.3900	2.6164	3.585	0	0	0
2017/12/11	R214	03/05/2018	9.97	Call	Bond Future	2,469.7200	2.4697	2,558.6000	2.5586	3.599	0	0	0
2017/12/11	R214	03/05/2018	9.97	Put	Bond Future	4,194.3000	4.1943	4,009.7200	4.0097	(4.401)	0	0	0
2017/12/11	R248	01/02/2018	9.90	Put	Bond Future	3,996.7400	3.9967	3,741.0500	3.7411	(6.397)	0	0	0
2017/12/11	R248	01/02/2018	9.89	Call	Bond Future	1,205.1300	1.2051	1,245.5600	1.2456	3.355	0	0	0
2017/12/11	R248	01/02/2018			Bond Future	10.2297	90.0878	10.1933	90.3852	(0.355)	0.0000	0.0000	102,506
2017/12/11	R248	01/02/2018	9.90	Call	Bond Future	1,232.7000	1.2327	1,274.3400	1.2743	3.378	0	0	0
2017/12/11	R248	01/02/2018	9.89	Put	Bond Future	4,055.4700	4.0555	3,798.5700	3.7986	(6.335)	0	0	0
2017/12/11	R248	01/02/2018	9.91	Call	Bond Future	1,260.6700	1.2607	1,303.5300	1.3035	3.400	0	0	0
2017/12/11	R248	01/02/2018	9.91	Put	Bond Future	3,938.5700	3.9386	3,684.1000	3.6841	(6.461)	0	0	0
2017/12/11	R248	03/05/2018	10.06	Call	Bond Future	3,230.9400	3.2309	3,326.5600	3.3266	2.960	0	0	0
2017/12/11	R248	03/05/2018	10.05	Put	Bond Future	5,238.5100	5.2385	5,029.7100	5.0297	(3.986)	0	0	0
2017/12/11	R248	03/05/2018			Bond Future	10.2985	87.3322	10.2609	87.6357	(0.365)	0.0000	0.0000	0
2017/12/11	R248	03/05/2018	10.07	Call	Bond Future	3,266.7300	3.2667	3,363.2600	3.3633	2.955	0	0	0
2017/12/11	R248	03/05/2018	10.07	Put	Bond Future	5,142.4400	5.1424	4,935.4700	4.9355	(4.025)	0	0	0
2017/12/11	R248	03/05/2018	10.06	Put	Bond Future	5,190.4100	5.1904	4,982.5300	4.9825	(4.005)	0	0	0
2017/12/11	R248	03/05/2018	10.05	Call	Bond Future	3,195.1400	3.1951	3,289.8400	3.2898	2.964	0	0	0

Total

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