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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2017 TO 15/11/2017

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	2025	01/02/2018	133.89	Put	Bond Future	4,364.1500	4.3642	4,661.8500	4.6619	6.821	0	0	0
2017/11/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	01/02/2018			Bond Future	129.5258	129.5258	129.2282	129.2282	(0.230)	0.0000	0.0000	1,070
2017/11/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	01/02/2018	133.88	Put	Bond Future	4,354.1500	4.3542	4,651.8500	4.6519	6.837	0	0	0
2017/11/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	01/02/2018	133.90	Put	Bond Future	4,374.1500	4.3742	4,671.8500	4.6719	6.806	0	0	0
2017/11/15	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	03/05/2018	133.20	Put	Bond Future	1,251.1400	1.2511	1,554.1600	1.5542	24.220	0	0	0
2017/11/15	2025	03/05/2018			Bond Future	131.9489	131.9489	131.6458	131.6458	(0.230)	0.0000	0.0000	0
2017/11/15	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	03/05/2018	133.22	Put	Bond Future	1,271.1400	1.2711	1,574.1600	1.5742	23.838	0	0	0
2017/11/15	2025	03/05/2018	133.21	Put	Bond Future	1,261.1400	1.2611	1,564.1600	1.5642	24.027	0	0	0
2017/11/15	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	02/08/2018			Bond Future	134.4388	134.4388	134.1291	134.1291	(0.230)	0.0000	0.0000	0
2017/11/15	2025	02/08/2018	136.65	Put	Bond Future	2,211.2100	2.2112	2,520.9200	2.5209	14.006	0	0	0
2017/11/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2025	02/08/2018	136.67	Put	Bond Future	2,231.2100	2.2312	2,540.9200	2.5409	13.881	0	0	0
2017/11/15	2025	02/08/2018	136.66	Put	Bond Future	2,221.2100	2.2212	2,530.9200	2.5309	13.943	0	0	0
2017/11/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2029	01/02/2018			Bond Future	99.3057	99.3057	99.2777	99.2777	(0.028)	0.0000	0.0000	1,370
2017/11/15	2029	03/05/2018			Bond Future	100.1453	100.1453	100.1170	100.1170	(0.028)	0.0000	0.0000	0
2017/11/15	2029	02/08/2018			Bond Future	102.0689	102.0689	102.0393	102.0393	(0.029)	0.0000	0.0000	0
2017/11/15	2030	01/02/2018	9.39	Put	Bond Future	3,779.4100	3.7794	3,440.0100	3.4400	(8.980)	0	0	0
2017/11/15	2030	01/02/2018			Bond Future	9.9782	86.4766	9.9240	86.8160	(0.544)	0.0000	0.0000	63,187
2017/11/15	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	01/02/2018	9.38	Put	Bond Future	3,845.6100	3.8456	3,506.2100	3.5062	(8.826)	0	0	0
2017/11/15	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	01/02/2018	9.37	Put	Bond Future	3,911.8700	3.9119	3,572.4700	3.5725	(8.676)	0	0	0
2017/11/15	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	03/05/2018			Bond Future	10.0650	88.0855	10.0086	88.4319	(0.560)	0.0000	0.0000	0
2017/11/15	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	03/05/2018	9.49	Put	Bond Future	3,624.9800	3.6250	3,278.5800	3.2786	(9.556)	0	0	0
2017/11/15	2030	03/05/2018	9.51	Put	Bond Future	3,495.4100	3.4954	3,149.0100	3.1490	(9.910)	0	0	0
2017/11/15	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	03/05/2018	9.50	Put	Bond Future	3,560.1600	3.5602	3,213.7600	3.2138	(9.730)	0	0	0
2017/11/15	2030	02/08/2018	9.46	Put	Bond Future	4,305.5400	4.3055	3,953.4300	3.9534	(8.178)	0	0	0
2017/11/15	2030	02/08/2018			Bond Future	10.1521	85.7505	10.0937	86.1026	(0.575)	0.0000	0.0000	0

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2017/11/15	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2030	02/08/2018	9.45	Put	Bond Future	4,369.8800	4.3699	4,017.7700	4.0178	(8.058)	0	0	0
2017/11/15	2030	02/08/2018	9.47	Put	Bond Future	4,241.2500	4.2413	3,889.1400	3.8891	(8.302)	0	0	0
2017/11/15	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2032	01/02/2018	9.56	Call	Bond Future	488.4000	0.4884	585.0100	0.5850	19.781	0	0	0
2017/11/15	2032	01/02/2018	9.55	Put	Bond Future	4,710.6000	4.7106	4,443.5100	4.4435	(5.670)	0	0	0
2017/11/15	2032	01/02/2018	9.20	Call	Bond Future	158.0800	0.1581	202.7200	0.2027	28.239	0	0	7,500
2017/11/15	2032	01/02/2018	9.45	Put	Bond Future	5,308.0100	5.3080	5,023.7800	5.0238	(5.355)	0	0	0
2017/11/15	2032	01/02/2018	9.40	Put	Bond Future	5,619.0500	5.6190	5,326.9100	5.3269	(5.199)	0	0	0
2017/11/15	2032	01/02/2018			Bond Future	10.1656	88.6934	10.1113	89.0553	(0.534)	0.0000	0.0000	42,539
2017/11/15	2032	01/02/2018	9.57	Call	Bond Future	502.0300	0.5020	600.4600	0.6005	19.606	0	0	0
2017/11/15	2032	01/02/2018	9.57	Put	Bond Future	4,595.3100	4.5953	4,331.8400	4.3318	(5.733)	0	0	0
2017/11/15	2032	01/02/2018	9.30	Put	Bond Future	6,263.8400	6.2638	5,957.3100	5.9573	(4.894)	0	0	0
2017/11/15	2032	01/02/2018	9.30	Call	Bond Future	222.4700	0.2225	277.8400	0.2778	24.889	0	0	7,800
2017/11/15	2032	01/02/2018	9.56	Put	Bond Future	4,652.7800	4.6528	4,387.4900	4.3875	(5.702)	0	0	0
2017/11/15	2032	01/02/2018	9.55	Call	Bond Future	475.0400	0.4750	569.8500	0.5698	19.958	0	0	0
2017/11/15	2032	01/02/2018	9.20	Put	Bond Future	6,936.2200	6.9362	6,618.9600	6.6190	(4.574)	0	0	0
2017/11/15	2032	01/02/2018	9.45	Call	Bond Future	356.2500	0.3563	433.9200	0.4339	21.802	0	0	750
2017/11/15	2032	01/02/2018	9.40	Call	Bond Future	306.1400	0.3061	375.9000	0.3759	22.787	0	0	6,800
2017/11/15	2032	03/05/2018	9.70	Call	Bond Future	1,345.0600	1.3451	1,553.7500	1.5538	15.515	0	0	0
2017/11/15	2032	03/05/2018	9.71	Put	Bond Future	5,010.3200	5.0103	4,851.3200	4.8513	(3.173)	0	0	0
2017/11/15	2032	03/05/2018			Bond Future	10.2508	86.1866	10.1945	86.5560	(0.549)	0.0000	0.0000	0
2017/11/15	2032	03/05/2018	9.70	Put	Bond Future	5,058.7500	5.0588	4,898.0900	4.8981	(3.176)	0	0	0
2017/11/15	2032	03/05/2018	9.71	Call	Bond Future	1,366.0900	1.3661	1,576.4400	1.5764	15.398	0	0	0
2017/11/15	2032	03/05/2018	9.72	Call	Bond Future	1,387.3300	1.3873	1,599.3500	1.5994	15.283	0	0	0
2017/11/15	2032	03/05/2018	9.72	Put	Bond Future	4,962.1700	4.9622	4,804.8400	4.8048	(3.171)	0	0	0
2017/11/15	2032	02/08/2018	9.66	Put	Bond Future	6,258.0900	6.2581	6,204.7400	6.2047	(0.852)	0	0	0
2017/11/15	2032	02/08/2018	9.67	Call	Bond Future	1,781.8300	1.7818	2,105.5200	2.1055	18.166	0	0	0
2017/11/15	2032	02/08/2018			Bond Future	10.3335	87.8214	10.2753	88.1968	(0.563)	0.0000	0.0000	0
2017/11/15	2032	02/08/2018	9.68	Call	Bond Future	1,803.2500	1.8032	2,128.8500	2.1288	18.056	0	0	0
2017/11/15	2032	02/08/2018	9.68	Put	Bond Future	6,162.6500	6.1626	6,112.8500	6.1128	(0.808)	0	0	0
2017/11/15	2032	02/08/2018	9.66	Call	Bond Future	1,760.2900	1.7603	2,082.3400	2.0823	18.295	0	0	0
2017/11/15	2032	02/08/2018	9.67	Put	Bond Future	6,210.3900	6.2104	6,158.6800	6.1587	(0.833)	0	0	0
2017/11/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	01/02/2018			Bond Future	103.0662	103.0662	103.0374	103.0374	(0.028)	0.0000	0.0000	5,283
2017/11/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	01/02/2018	109.64	Put	Bond Future	6,573.7900	6.5738	6,602.5800	6.6026	0.438	0	0	0
2017/11/15	2033	01/02/2018	109.66	Put	Bond Future	6,593.7900	6.5938	6,622.5800	6.6226	0.437	0	0	0
2017/11/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	01/02/2018	109.65	Put	Bond Future	6,583.7900	6.5838	6,612.5800	6.6126	0.437	0	0	0
2017/11/15	2033	03/05/2018	107.71	Put	Bond Future	3,804.3200	3.8043	3,833.3500	3.8333	0.763	0	0	0
2017/11/15	2033	03/05/2018			Bond Future	103.9057	103.9057	103.8767	103.8767	(0.028)	0.0000	0.0000	0
2017/11/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	03/05/2018	107.70	Put	Bond Future	3,794.3200	3.7943	3,823.3500	3.8233	0.765	0	0	0
2017/11/15	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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2017/11/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	03/05/2018	107.69	Put	Bond Future	3,784.3200	3.7843	3,813.3500	3.8133	0.767	0	0	0
2017/11/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	02/08/2018			Bond Future	105.9016	105.9016	105.8712	105.8712	(0.029)	0.0000	0.0000	0
2017/11/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	02/08/2018	109.92	Put	Bond Future	4,018.4300	4.0184	4,048.8300	4.0488	0.757	0	0	0
2017/11/15	2033	02/08/2018	109.94	Put	Bond Future	4,038.4300	4.0384	4,068.8300	4.0688	0.753	0	0	0
2017/11/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2033	02/08/2018	109.93	Put	Bond Future	4,028.4300	4.0284	4,058.8300	4.0588	0.755	0	0	0
2017/11/15	2037	01/02/2018	9.82	Put	Bond Future	4,886.4400	4.8864	4,699.9400	4.6999	(3.817)	0	0	0
2017/11/15	2037	01/02/2018			Bond Future	10.3878	84.6224	10.3593	84.8274	(0.273)	0.0000	0.0000	53,554
2017/11/15	2037	01/02/2018	9.88	Put	Bond Future	4,525.6700	4.5257	4,342.9500	4.3430	(4.037)	0	0	0
2017/11/15	2037	01/02/2018	9.88	Call	Bond Future	739.0100	0.7390	761.3100	0.7613	3.018	0	0	2,000
2017/11/15	2037	01/02/2018	9.82	Call	Bond Future	634.8500	0.6348	653.3700	0.6534	2.917	0	0	0
2017/11/15	2037	01/02/2018	9.81	Put	Bond Future	4,948.1100	4.9481	4,760.9000	4.7609	(3.783)	0	0	0
2017/11/15	2037	01/02/2018	9.83	Call	Bond Future	651.4700	0.6515	670.5800	0.6706	2.933	0	0	0
2017/11/15	2037	01/02/2018	9.83	Put	Bond Future	4,825.3100	4.8253	4,639.4000	4.6394	(3.853)	0	0	0
2017/11/15	2037	01/02/2018	9.81	Call	Bond Future	618.6600	0.6187	636.4700	0.6365	2.879	0	0	0
2017/11/15	2037	01/02/2018	10.32	Call	Bond Future	1,878.7500	1.8788	1,937.3700	1.9374	3.120	0	0	0
2017/11/15	2037	01/02/2018	10.32	Put	Bond Future	2,369.1300	2.3691	2,222.7300	2.2227	(6.179)	0	0	2,000
2017/11/15	2037	01/02/2018	10.72	Call	Bond Future	3,504.8100	3.5048	3,601.0500	3.6011	2.746	0	0	0
2017/11/15	2037	01/02/2018	10.72	Put	Bond Future	1,163.3800	1.1634	1,054.6000	1.0546	(9.350)	0	0	2,000
2017/11/15	2037	03/05/2018	9.99	Call	Bond Future	1,698.6300	1.6986	1,921.2100	1.9212	13.104	0	0	0
2017/11/15	2037	03/05/2018	9.97	Put	Bond Future	5,343.3500	5.3434	5,353.9100	5.3539	0.198	0	0	0
2017/11/15	2037	03/05/2018			Bond Future	10.4728	86.1968	10.4434	86.4063	(0.281)	0.0000	0.0000	0
2017/11/15	2037	03/05/2018	9.99	Put	Bond Future	5,240.7100	5.2407	5,253.7800	5.2538	0.249	0	0	0
2017/11/15	2037	03/05/2018	9.97	Call	Bond Future	1,649.5400	1.6495	1,869.6100	1.8696	13.341	0	0	0
2017/11/15	2037	03/05/2018	9.98	Put	Bond Future	5,291.9700	5.2920	5,303.5700	5.3036	0.219	0	0	0
2017/11/15	2037	03/05/2018	9.98	Call	Bond Future	1,674.0800	1.6741	1,895.1900	1.8952	13.208	0	0	0
2017/11/15	2037	02/08/2018	9.96	Put	Bond Future	6,533.7900	6.5338	6,517.7400	6.5177	(0.246)	0	0	0
2017/11/15	2037	02/08/2018	9.95	Call	Bond Future	2,153.0500	2.1531	2,348.9500	2.3490	9.099	0	0	0
2017/11/15	2037	02/08/2018			Bond Future	10.5582	83.5755	10.5278	83.7881	(0.287)	0.0000	0.0000	0
2017/11/15	2037	02/08/2018	9.96	Call	Bond Future	2,178.0600	2.1781	2,374.6100	2.3746	9.024	0	0	0
2017/11/15	2037	02/08/2018	9.95	Put	Bond Future	6,584.5800	6.5846	6,567.8800	6.5679	(0.254)	0	0	0
2017/11/15	2037	02/08/2018	9.97	Call	Bond Future	2,202.9800	2.2030	2,400.4400	2.4004	8.963	0	0	0
2017/11/15	2037	02/08/2018	9.97	Put	Bond Future	6,483.0100	6.4830	6,467.8700	6.4679	(0.234)	0	0	0
2017/11/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	01/02/2018	136.95	Put	Bond Future	11,993.7800	11.9938	12,030.1400	12.0301	0.303	0	0	0
2017/11/15	2038	01/02/2018			Bond Future	124.9562	124.9562	124.9199	124.9199	(0.029)	0.0000	0.0000	18,785
2017/11/15	2038	01/02/2018	136.94	Put	Bond Future	11,983.7800	11.9838	12,020.1400	12.0201	0.303	0	0	0
2017/11/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	01/02/2018	136.93	Put	Bond Future	11,973.7800	11.9738	12,010.1400	12.0101	0.304	0	0	0
2017/11/15	2038	03/05/2018	132.28	Put	Bond Future	4,986.2200	4.9862	5,022.8700	5.0229	0.735	0	0	0
2017/11/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	03/05/2018			Bond Future	127.2938	127.2938	127.2571	127.2571	(0.029)	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
2017/11/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	03/05/2018	132.27	Put	Bond Future	4,976.2200	4.9762	5,012.8700	5.0129	0.737	0	0	0
2017/11/15	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	03/05/2018	132.29	Put	Bond Future	4,996.2200	4.9962	5,032.8700	5.0329	0.734	0	0	0
2017/11/15	2038	02/08/2018	134.55	Put	Bond Future	4,861.2300	4.8612	4,899.5400	4.8995	0.788	0	0	0
2017/11/15	2038	02/08/2018			Bond Future	129.6888	129.6888	129.6505	129.6505	(0.030)	0.0000	0.0000	0
2017/11/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	02/08/2018	134.54	Put	Bond Future	4,851.2300	4.8512	4,889.5400	4.8895	0.790	0	0	0
2017/11/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2038	02/08/2018	134.53	Put	Bond Future	4,841.2300	4.8412	4,879.5400	4.8795	0.791	0	0	0
2017/11/15	2040	01/02/2018	9.89	Call	Bond Future	675.4500	0.6755	680.9300	0.6809	0.811	0	0	0
2017/11/15	2040	01/02/2018			Bond Future	10.4783	87.5317	10.4498	87.7493	(0.271)	0.0000	0.0000	25,952
2017/11/15	2040	01/02/2018	9.87	Call	Bond Future	641.6800	0.6417	646.2700	0.6463	0.715	0	0	0
2017/11/15	2040	01/02/2018	9.87	Put	Bond Future	5,501.3200	5.5013	5,288.2900	5.2883	(3.872)	0	0	0
2017/11/15	2040	01/02/2018	9.88	Put	Bond Future	5,434.6700	5.4347	5,221.9600	5.2220	(3.914)	0	0	0
2017/11/15	2040	01/02/2018	9.89	Put	Bond Future	5,368.3400	5.3683	5,156.2000	5.1562	(3.952)	0	0	0
2017/11/15	2040	01/02/2018	9.88	Call	Bond Future	658.4700	0.6585	663.3800	0.6634	0.746	0	0	0
2017/11/15	2040	03/05/2018	10.08	Put	Bond Future	5,646.7200	5.6467	5,639.3300	5.6393	(0.131)	0	0	0
2017/11/15	2040	03/05/2018			Bond Future	10.5637	89.1603	10.5343	89.3826	(0.279)	0.0000	0.0000	0
2017/11/15	2040	03/05/2018	10.07	Call	Bond Future	1,846.5000	1.8465	2,060.2000	2.0602	11.573	0	0	0
2017/11/15	2040	03/05/2018	10.07	Put	Bond Future	5,700.9800	5.7010	5,692.3700	5.6924	(0.151)	0	0	0
2017/11/15	2040	03/05/2018	10.08	Call	Bond Future	1,873.0700	1.8731	2,087.9900	2.0880	11.474	0	0	0
2017/11/15	2040	03/05/2018	10.06	Call	Bond Future	1,820.3900	1.8204	2,032.8700	2.0329	11.672	0	0	0
2017/11/15	2040	03/05/2018	10.06	Put	Bond Future	5,755.8100	5.7558	5,745.9800	5.7460	(0.171)	0	0	0
2017/11/15	2040	02/08/2018	10.04	Call	Bond Future	2,332.9800	2.3330	2,515.2300	2.5152	7.812	0	0	0
2017/11/15	2040	02/08/2018	10.03	Put	Bond Future	7,114.6000	7.1146	7,070.2300	7.0702	(0.624)	0	0	0
2017/11/15	2040	02/08/2018			Bond Future	10.6496	86.3448	10.6192	86.5706	(0.285)	0.0000	0.0000	0
2017/11/15	2040	02/08/2018	10.05	Call	Bond Future	2,359.6800	2.3597	2,542.5500	2.5425	7.750	0	0	0
2017/11/15	2040	02/08/2018	10.05	Put	Bond Future	7,005.5800	7.0056	6,962.7200	6.9627	(0.612)	0	0	0
2017/11/15	2040	02/08/2018	10.04	Put	Bond Future	7,059.8100	7.0598	7,016.3300	7.0163	(0.616)	0	0	0
2017/11/15	2040	02/08/2018	10.03	Call	Bond Future	2,306.7300	2.3067	2,488.0900	2.4881	7.862	0	0	0
2017/11/15	2044	01/02/2018	9.90	Put	Bond Future	5,501.1400	5.5011	5,313.4200	5.3134	(3.412)	0	0	0
2017/11/15	2044	01/02/2018	9.89	Call	Bond Future	647.9000	0.6479	638.1200	0.6381	(1.509)	0	0	0
2017/11/15	2044	01/02/2018			Bond Future	10.5012	84.6325	10.4780	84.8107	(0.221)	0.0000	0.0000	17,728
2017/11/15	2044	01/02/2018	9.90	Call	Bond Future	664.8000	0.6648	655.2200	0.6552	(1.441)	0	0	0
2017/11/15	2044	01/02/2018	9.89	Put	Bond Future	5,568.6800	5.5687	5,380.7600	5.3808	(3.375)	0	0	0
2017/11/15	2044	01/02/2018	9.91	Call	Bond Future	682.0200	0.6820	672.5200	0.6725	(1.393)	0	0	0
2017/11/15	2044	01/02/2018	9.91	Put	Bond Future	5,434.0700	5.4341	5,246.4300	5.2464	(3.453)	0	0	0
2017/11/15	2044	03/05/2018	10.10	Call	Bond Future	1,896.3300	1.8963	2,089.0100	2.0890	10.161	0	0	0
2017/11/15	2044	03/05/2018	10.09	Put	Bond Future	5,754.6200	5.7546	5,764.0400	5.7640	0.164	0	0	0
2017/11/15	2044	03/05/2018			Bond Future	10.5841	86.2070	10.5601	86.3892	(0.227)	0.0000	0.0000	0
2017/11/15	2044	03/05/2018	10.11	Call	Bond Future	1,923.3300	1.9233	2,117.0500	2.1171	10.072	0	0	0
2017/11/15	2044	03/05/2018	10.11	Put	Bond Future	5,645.1800	5.6452	5,656.7000	5.6567	0.204	0	0	0
2017/11/15	2044	03/05/2018	10.10	Put	Bond Future	5,699.7200	5.6997	5,710.2000	5.7102	0.184	0	0	0
2017/11/15	2044	03/05/2018	10.09	Call	Bond Future	1,869.5700	1.8696	2,061.1900	2.0612	10.249	0	0	0

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2017/11/15	2044	02/08/2018	10.07	Call	Bond Future	2,397.6700	2.3977	2,552.2500	2.5522	6.447	0	0	0
2017/11/15	2044	02/08/2018			Bond Future	10.6673	83.4609	10.6426	83.6456	(0.232)	0.0000	0.0000	0
2017/11/15	2044	02/08/2018	10.05	Call	Bond Future	2,344.1900	2.3442	2,497.2900	2.4973	6.531	0	0	0
2017/11/15	2044	02/08/2018	10.05	Put	Bond Future	7,173.8600	7.1739	7,142.2100	7.1422	(0.441)	0	0	0
2017/11/15	2044	02/08/2018	10.07	Put	Bond Future	7,063.4200	7.0634	7,033.2500	7.0333	(0.427)	0	0	0
2017/11/15	2044	02/08/2018	10.06	Call	Bond Future	2,370.9700	2.3710	2,524.8100	2.5248	6.488	0	0	0
2017/11/15	2044	02/08/2018	10.06	Put	Bond Future	7,118.6200	7.1186	7,087.7100	7.0877	(0.434)	0	0	0
2017/11/15	2046	01/02/2018	132.92	Put	Bond Future	12,529.5400	12.5295	12,562.8900	12.5629	0.266	0	0	0
2017/11/15	2046	01/02/2018			Bond Future	120.3905	120.3905	120.3571	120.3571	(0.028)	0.0000	0.0000	21,177
2017/11/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	01/02/2018	132.91	Put	Bond Future	12,519.5400	12.5195	12,552.8900	12.5529	0.266	0	0	0
2017/11/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	01/02/2018	132.90	Put	Bond Future	12,509.5400	12.5095	12,542.8900	12.5429	0.267	0	0	0
2017/11/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	03/05/2018			Bond Future	121.0427	121.0427	121.0090	121.0090	(0.028)	0.0000	0.0000	0
2017/11/15	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	03/05/2018	127.93	Put	Bond Future	6,887.2600	6.8873	6,921.0400	6.9210	0.490	0	0	0
2017/11/15	2046	03/05/2018	127.95	Put	Bond Future	6,907.2600	6.9073	6,941.0400	6.9410	0.489	0	0	0
2017/11/15	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	03/05/2018	127.94	Put	Bond Future	6,897.2600	6.8973	6,931.0400	6.9310	0.490	0	0	0
2017/11/15	2046	02/08/2018	128.78	Put	Bond Future	5,412.1500	5.4122	5,447.4100	5.4474	0.651	0	0	0
2017/11/15	2046	02/08/2018			Bond Future	123.3678	123.3678	123.3326	123.3326	(0.029)	0.0000	0.0000	0
2017/11/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2046	02/08/2018	128.77	Put	Bond Future	5,402.1500	5.4022	5,437.4100	5.4374	0.653	0	0	0
2017/11/15	2046	02/08/2018	128.79	Put	Bond Future	5,422.1500	5.4222	5,457.4100	5.4574	0.650	0	0	0
2017/11/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	01/02/2018	140.23	Put	Bond Future	13,429.6200	13.4296	13,465.7300	13.4657	0.269	0	0	0
2017/11/15	2050	01/02/2018			Bond Future	126.8004	126.8004	126.7643	126.7643	(0.028)	0.0000	0.0000	23,955
2017/11/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	01/02/2018	140.25	Put	Bond Future	13,449.6200	13.4496	13,485.7300	13.4857	0.268	0	0	0
2017/11/15	2050	01/02/2018	140.24	Put	Bond Future	13,439.6200	13.4396	13,475.7300	13.4757	0.269	0	0	0
2017/11/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	03/05/2018	135.62	Put	Bond Future	6,447.4900	6.4475	6,484.1300	6.4841	0.568	0	0	0
2017/11/15	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	03/05/2018			Bond Future	129.1725	129.1725	129.1359	129.1359	(0.028)	0.0000	0.0000	0
2017/11/15	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	03/05/2018	135.61	Put	Bond Future	6,437.4900	6.4375	6,474.1300	6.4741	0.569	0	0	0
2017/11/15	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	03/05/2018	135.63	Put	Bond Future	6,457.4900	6.4575	6,494.1300	6.4941	0.567	0	0	0
2017/11/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	02/08/2018	137.54	Put	Bond Future	7,619.6600	7.6197	7,657.9400	7.6579	0.502	0	0	0
2017/11/15	2050	02/08/2018	137.52	Put	Bond Future	7,599.6600	7.5997	7,637.9400	7.6379	0.504	0	0	0
2017/11/15	2050	02/08/2018			Bond Future	129.9203	129.9203	129.8821	129.8821	(0.029)	0.0000	0.0000	0

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2017/11/15	2050	02/08/2018	137.53	Put	Bond Future	7,609.6600	7.6097	7,647.9400	7.6479	0.503	0	0	0
2017/11/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	AL37	01/02/2018			Index Future	551.2970	551.2970	552.6660	552.6660	0.248	0.0000	0.0000	0
2017/11/15	AL37	03/05/2018			Index Future	561.5560	561.5560	562.9540	562.9540	0.249	0.0000	0.0000	0
2017/11/15	AL37	02/08/2018			Index Future	572.2080	572.2080	573.6270	573.6270	0.248	0.0000	0.0000	0
2017/11/15	AL7T	01/02/2018			Index Future	623.5620	623.5620	625.7220	625.7220	0.346	0.0000	0.0000	0
2017/11/15	AL7T	03/05/2018			Index Future	635.1660	635.1660	637.3700	637.3700	0.347	0.0000	0.0000	0
2017/11/15	AL7T	02/08/2018			Index Future	647.2150	647.2150	649.4540	649.4540	0.346	0.0000	0.0000	0
2017/11/15	ALBI	01/02/2018			Index Future	560.5840	560.5840	562.1330	562.1330	0.276	0.0000	0.0000	774
2017/11/15	ALBI	03/05/2018			Index Future	571.0160	571.0160	572.5970	572.5970	0.277	0.0000	0.0000	0
2017/11/15	ALBI	02/08/2018			Index Future	581.8470	581.8470	583.4530	583.4530	0.276	0.0000	0.0000	0
2017/11/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	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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2017/11/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/15	EL28	01/02/2018			Bond Future	128.3195		128.3195	127.0233	127.0233	(1.010)	0.0000	0.0000	0
2017/11/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	01/02/2018	132.29	Put	Bond Future	3,970.5200		3.9705	5,266.6800	5.2667	32.645	0	0	0
2017/11/15	EL28	01/02/2018	132.31	Put	Bond Future	3,990.5200		3.9905	5,286.6800	5.2867	32.481	0	0	0
2017/11/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	01/02/2018	132.30	Put	Bond Future	3,980.5200		3.9805	5,276.6800	5.2767	32.563	0	0	0
2017/11/15	EL28	03/05/2018	133.20	Put	Bond Future	4,239.5100		4.2395	5,559.7200	5.5597	31.141	0	0	0
2017/11/15	EL28	03/05/2018			Bond Future	128.9605		128.9605	127.6403	127.6403	(1.024)	0.0000	0.0000	0
2017/11/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	03/05/2018	133.19	Put	Bond Future	4,229.5100		4.2295	5,549.7200	5.5497	31.214	0	0	0
2017/11/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	03/05/2018	133.18	Put	Bond Future	4,219.5100		4.2195	5,539.7200	5.5397	31.288	0	0	0
2017/11/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	02/08/2018			Bond Future	131.4376		131.4376	130.0911	130.0911	(1.024)	0.0000	0.0000	0
2017/11/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	02/08/2018	134.93	Put	Bond Future	3,492.4200		3.4924	4,838.8600	4.8389	38.553	0	0	0
2017/11/15	EL28	02/08/2018	134.95	Put	Bond Future	3,512.4200		3.5124	4,858.8600	4.8589	38.334	0	0	0
2017/11/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	EL28	02/08/2018	134.94	Put	Bond Future	3,502.4200		3.5024	4,848.8600	4.8489	38.443	0	0	0
2017/11/15	ES33	01/02/2018	11.00	Put	Bond Future	2,979.7100		2.9797	2,783.5000	2.7835	(6.585)	0	0	0
2017/11/15	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	01/02/2018			Bond Future	11.5191		74.1545	11.4839	74.3508	(0.305)	0.0000	0.0000	9,466
2017/11/15	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	01/02/2018	10.99	Put	Bond Future	3,038.9400		3.0389	2,842.7300	2.8427	(6.457)	0	0	0
2017/11/15	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	01/02/2018	11.01	Put	Bond Future	2,920.5600		2.9206	2,724.3500	2.7244	(6.718)	0	0	0
2017/11/15	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	03/05/2018	11.20	Put	Bond Future	2,500.2400		2.5002	2,299.8100	2.2998	(8.016)	0	0	0
2017/11/15	ES33	03/05/2018			Bond Future	11.6455		71.7428	11.6089	71.9433	(0.314)	0.0000	0.0000	0
2017/11/15	ES33	03/05/2018	11.22	Put	Bond Future	2,385.1700		2.3852	2,184.7400	2.1847	(8.403)	0	0	0
2017/11/15	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	03/05/2018	11.21	Put	Bond Future	2,442.6700		2.4427	2,242.2400	2.2422	(8.205)	0	0	0
2017/11/15	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	02/08/2018	11.15	Put	Bond Future	3,455.1700		3.4552	3,251.6300	3.2516	(5.891)	0	0	0
2017/11/15	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	02/08/2018			Bond Future	11.7703		73.1036	11.7325	73.3071	(0.321)	0.0000	0.0000	0
2017/11/15	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	02/08/2018	11.14	Put	Bond Future	3,512.9200		3.5129	3,309.3800	3.3094	(5.794)	0	0	0
2017/11/15	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	ES33	02/08/2018	11.16	Put	Bond Future	3,397.4800		3.3975	3,193.9400	3.1939	(5.991)	0	0	0
2017/11/15	ES42	01/02/2018			Bond Future	11.7401		76.5425	11.7102	76.7276	(0.255)	0.0000	0.0000	7,957
2017/11/15	ES42	03/05/2018			Bond Future	11.8681		73.7055	11.8369	73.8946	(0.262)	0.0000	0.0000	0
2017/11/15	ES42	02/08/2018			Bond Future	11.9922		75.1035	11.9601	75.2953	(0.268)	0.0000	0.0000	0
2017/11/15	GOVI	01/02/2018	581.04	Put	GOVI	223,050.0000		22.3050	206,860.0000	20.6860	(7.258)	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
2017/11/15	GOVI	01/02/2018			GOVI	558.7350	558.7350	560.3540	560.3540	0.290	0.0000	0.0000	796
2017/11/15	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	01/02/2018	581.03	Put	GOVI	222,950.0000	22.2950	206,760.0000	20.6760	(7.262)	0	0	0
2017/11/15	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	01/02/2018	581.02	Put	GOVI	222,850.0000	22.2850	206,660.0000	20.6660	(7.265)	0	0	0
2017/11/15	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	03/05/2018	590.27	Put	GOVI	211,380.0000	21.1380	194,840.0000	19.4840	(7.825)	0	0	0
2017/11/15	GOVI	03/05/2018			GOVI	569.1320	569.1320	570.7860	570.7860	0.291	0.0000	0.0000	0
2017/11/15	GOVI	03/05/2018	590.29	Put	GOVI	211,580.0000	21.1580	195,040.0000	19.5040	(7.817)	0	0	0
2017/11/15	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	03/05/2018	590.28	Put	GOVI	211,480.0000	21.1480	194,940.0000	19.4940	(7.821)	0	0	0
2017/11/15	GOVI	02/08/2018	605.72	Put	GOVI	257,920.0000	25.7920	241,130.0000	24.1130	(6.510)	0	0	0
2017/11/15	GOVI	02/08/2018			GOVI	579.9280	579.9280	581.6070	581.6070	0.290	0.0000	0.0000	0
2017/11/15	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	02/08/2018	605.71	Put	GOVI	257,820.0000	25.7820	241,030.0000	24.1030	(6.512)	0	0	0
2017/11/15	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	GOVI	02/08/2018	605.70	Put	GOVI	257,720.0000	25.7720	240,930.0000	24.0930	(6.515)	0	0	0
2017/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/15	IGOV	01/02/2018			Index Future	249.2140	249.2140	248.9010	248.9010	(0.126)	0.0000	0.0000	874
2017/11/15	IGOV	03/05/2018			Index Future	253.8760	253.8760	253.5580	253.5580	(0.125)	0.0000	0.0000	272
2017/11/15	IGOV	02/08/2018			Index Future	258.7520	258.7520	258.4260	258.4260	(0.126)	0.0000	0.0000	0
2017/11/15	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/15	IS01	15/03/2018			Interest Rate Swap	99.7174	99.7174	99.7212	99.7212	0.004	0.0000	0.0000	0
2017/11/15	IS01	21/06/2018			Interest Rate Swap	99.9426	99.9426	99.9425	99.9425	0.000	0.0000	0.0000	0
2017/11/15	IS01	20/09/2018			Interest Rate Swap	100.2201	100.2201	100.2083	100.2083	(0.012)	0.0000	0.0000	0
2017/11/15	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/15	IS02	16/03/2018			Interest Rate Swap	99.0019	99.0019	99.0058	99.0058	0.004	0.0000	0.0000	0
2017/11/15	IS02	15/06/2018			Interest Rate Swap	98.6273	98.6273	98.6275	98.6275	0.000	0.0000	0.0000	0
2017/11/15	IS02	21/09/2018			Interest Rate Swap	98.6904	98.6904	98.6786	98.6786	(0.012)	0.0000	0.0000	0
2017/11/15	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2017/11/15	IS02	15/03/2019			Interest Rate Swap	99.7684	99.7684	99.7249	99.7249	(0.044)	0.0000	0.0000	0
2017/11/15	IS02	21/06/2019			Interest Rate Swap	100.3279	100.3279	100.2667	100.2667	(0.061)	0.0000	0.0000	0
2017/11/15	IS02	20/09/2019			Interest Rate Swap	100.8937	100.8937	100.8200	100.8200	(0.073)	0.0000	0.0000	0
2017/11/15	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	IS05	17/12/2020			Interest Rate Swap	97.9526	97.9526	97.7647	97.7647	(0.192)	0.0000	0.0000	0
2017/11/15	IS05	16/03/2021			Interest Rate Swap	97.3433	97.3433	97.1383	97.1383	(0.211)	0.0000	0.0000	0
2017/11/15	IS05	15/06/2021			Interest Rate Swap	96.7054	96.7054	96.4842	96.4842	(0.229)	0.0000	0.0000	0
2017/11/15	IS05	21/09/2021			Interest Rate Swap	97.0482	97.0482	96.8084	96.8084	(0.247)	0.0000	0.0000	0
2017/11/15	IS05	21/12/2021			Interest Rate Swap	99.3802	99.3802	99.1193	99.1193	(0.262)	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
2017/11/15	IS05	15/03/2022			Interest Rate Swap	99.6732	99.6732	99.3835	99.3835	(0.291)	0.0000	0.0000	0
2017/11/15	IS05	21/06/2022			Interest Rate Swap	101.0278	101.0278	100.7037	100.7037	(0.321)	0.0000	0.0000	0
2017/11/15	IS05	20/09/2022			Interest Rate Swap	103.3528	103.3528	103.0046	103.0046	(0.337)	0.0000	0.0000	0
2017/11/15	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	IS10	17/12/2025			Interest Rate Swap	99.2137	99.2137	98.7758	98.7758	(0.441)	0.0000	0.0000	0
2017/11/15	IS10	16/03/2026			Interest Rate Swap	96.3724	96.3724	95.9201	95.9201	(0.469)	0.0000	0.0000	0
2017/11/15	IS10	15/06/2026			Interest Rate Swap	95.2340	95.2340	94.7700	94.7700	(0.487)	0.0000	0.0000	0
2017/11/15	IS10	21/09/2026			Interest Rate Swap	97.4172	97.4172	96.9490	96.9490	(0.481)	0.0000	0.0000	0
2017/11/15	IS10	21/12/2026			Interest Rate Swap	101.1605	101.1605	100.6921	100.6921	(0.463)	0.0000	0.0000	0
2017/11/15	IS10	15/03/2027			Interest Rate Swap	99.8284	99.8284	99.3441	99.3441	(0.485)	0.0000	0.0000	0
2017/11/15	IS10	21/06/2027			Interest Rate Swap	101.8900	101.8900	101.3965	101.3965	(0.484)	0.0000	0.0000	0
2017/11/15	IS10	20/09/2027			Interest Rate Swap	105.5460	105.5460	105.0515	105.0515	(0.469)	0.0000	0.0000	0
2017/11/15	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/15	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/15	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/15	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/15	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/15	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/15	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/15	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/15	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/15	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/15	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/15	R023	01/02/2018	8.33	Put	Bond Future	2,230.6500	2.2306	2,058.4000	2.0584	(7.722)	0	0	0
2017/11/15	R023	01/02/2018			Bond Future	8.8348	99.0438	8.7636	99.3223	(0.806)	0.0000	0.0000	61,360
2017/11/15	R023	01/02/2018	8.32	Call	Bond Future	227.2400	0.2272	331.4300	0.3314	45.850	0	0	0
2017/11/15	R023	01/02/2018	8.32	Put	Bond Future	2,263.1100	2.2631	2,088.8300	2.0888	(7.701)	0	0	0
2017/11/15	R023	01/02/2018	8.33	Call	Bond Future	234.8300	0.2348	341.0500	0.3410	45.233	0	0	0
2017/11/15	R023	01/02/2018	8.31	Call	Bond Future	219.7100	0.2197	321.8800	0.3219	46.502	0	0	0
2017/11/15	R023	01/02/2018	8.31	Put	Bond Future	2,295.6500	2.2956	2,119.3500	2.1194	(7.680)	0	0	0
2017/11/15	R023	03/05/2018	8.27	Call	Bond Future	409.0900	0.4091	567.6200	0.5676	38.752	0	0	0
2017/11/15	R023	03/05/2018			Bond Future	8.9142	96.9570	8.8383	97.2414	(0.851)	0.0000	0.0000	0
2017/11/15	R023	03/05/2018	8.27	Put	Bond Future	2,856.3000	2.8563	2,730.4400	2.7304	(4.406)	0	0	0
2017/11/15	R023	03/05/2018	8.28	Call	Bond Future	417.9400	0.4179	578.2100	0.5782	38.348	0	0	0
2017/11/15	R023	03/05/2018	8.29	Put	Bond Future	2,797.2300	2.7972	2,674.8700	2.6749	(4.374)	0	0	0
2017/11/15	R023	03/05/2018	8.28	Put	Bond Future	2,826.5800	2.8266	2,702.4600	2.7025	(4.391)	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
2017/11/15	R023	03/05/2018	8.29	Call	Bond Future	427.1400	0.4271	589.1700	0.5892	37.934	0	0	0
2017/11/15	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	01/02/2018	9.73	Put	Bond Future	4,496.0100	4.4960	4,288.4100	4.2884	(4.617)	0	0	0
2017/11/15	R035	01/02/2018			Bond Future	10.3281	92.3410	10.2995	92.5486	(0.277)	0.0000	0.0000	53,129
2017/11/15	R035	01/02/2018	9.75	Put	Bond Future	4,340.1100	4.3401	4,132.5100	4.1325	(4.783)	0	0	0
2017/11/15	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	01/02/2018	9.74	Put	Bond Future	4,418.0100	4.4180	4,210.4100	4.2104	(4.699)	0	0	0
2017/11/15	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	03/05/2018	9.91	Put	Bond Future	3,690.1800	3.6902	3,478.0500	3.4781	(5.749)	0	0	0
2017/11/15	R035	03/05/2018			Bond Future	10.4115	89.5590	10.3818	89.7711	(0.285)	0.0000	0.0000	0
2017/11/15	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	03/05/2018	9.90	Put	Bond Future	3,766.1400	3.7661	3,554.0100	3.5540	(5.633)	0	0	0
2017/11/15	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R035	03/05/2018	9.89	Put	Bond Future	3,842.1900	3.8422	3,630.0600	3.6301	(5.521)	0	0	0
2017/11/15	R186	01/02/2018	8.96	Call	Bond Future	421.0300	0.4210	507.3500	0.5073	20.502	0	0	0
2017/11/15	R186	01/02/2018	9.00	Call	Bond Future	472.4600	0.4725	566.5600	0.5666	19.917	0	0	0
2017/11/15	R186	01/02/2018	9.25	Call	Bond Future	905.4000	0.9054	1,051.8100	1.0518	16.171	0	0	0
2017/11/15	R186	01/02/2018	8.50	Put	Bond Future	6,627.5000	6.6275	6,252.9400	6.2529	(5.652)	0	0	0
2017/11/15	R186	01/02/2018			Bond Future	9.5261	107.0783	9.4609	107.4783	(0.684)	0.0000	0.0000	100,022
2017/11/15	R186	01/02/2018	7.75	Put	Bond Future	11,668.8000	11.6688	11,270.4000	11.2704	(3.414)	0	0	0
2017/11/15	R186	01/02/2018	7.75	Call	Bond Future	2.2900	0.0023	3.8200	0.0038	66.812	0	0	1,460
2017/11/15	R186	01/02/2018	8.50	Call	Bond Future	85.2200	0.0852	110.5900	0.1106	29.770	0	0	1,460
2017/11/15	R186	01/02/2018	8.97	Call	Bond Future	433.4100	0.4334	521.7400	0.5217	20.380	0	0	0
2017/11/15	R186	01/02/2018	8.96	Put	Bond Future	3,965.7700	3.9658	3,652.1600	3.6522	(7.908)	0	0	0
2017/11/15	R186	01/02/2018	9.00	Put	Bond Future	3,761.5700	3.7616	3,455.7400	3.4557	(8.130)	0	0	6,200
2017/11/15	R186	01/02/2018	8.75	Put	Bond Future	5,116.7200	5.1167	4,768.9900	4.7690	(6.796)	0	0	775
2017/11/15	R186	01/02/2018	9.25	Put	Bond Future	2,614.7100	2.6147	2,361.1900	2.3612	(9.696)	0	0	775
2017/11/15	R186	01/02/2018	8.97	Put	Bond Future	3,914.1700	3.9142	3,602.5700	3.6026	(7.961)	0	0	0
2017/11/15	R186	01/02/2018	8.98	Call	Bond Future	446.1900	0.4462	536.4300	0.5364	20.225	0	0	0
2017/11/15	R186	01/02/2018	8.98	Put	Bond Future	3,863.0100	3.8630	3,553.3200	3.5533	(8.017)	0	0	0
2017/11/15	R186	01/02/2018	8.75	Call	Bond Future	216.8500	0.2168	269.0500	0.2691	24.072	0	0	0
2017/11/15	R186	03/05/2018	8.91	Put	Bond Future	5,142.3900	5.1424	4,975.2000	4.9752	(3.251)	0	0	0
2017/11/15	R186	03/05/2018	8.92	Call	Bond Future	840.1100	0.8401	1,083.6500	1.0836	28.989	0	0	0
2017/11/15	R186	03/05/2018			Bond Future	9.6142	109.0707	9.5460	109.4789	(0.710)	0.0000	0.0000	0
2017/11/15	R186	03/05/2018	8.93	Call	Bond Future	855.6500	0.8556	1,101.4300	1.1014	28.724	0	0	0
2017/11/15	R186	03/05/2018	8.93	Put	Bond Future	5,047.2100	5.0472	4,884.7500	4.8848	(3.219)	0	0	0
2017/11/15	R186	03/05/2018	8.91	Call	Bond Future	825.0100	0.8250	1,066.0600	1.0661	29.218	0	0	0
2017/11/15	R186	03/05/2018	8.92	Put	Bond Future	5,094.5600	5.0946	4,929.8600	4.9299	(3.233)	0	0	0
2017/11/15	R197	01/02/2018	301.68	Put	Bond Future	5,123.9500	5.1239	5,215.4400	5.2154	1.786	0	0	0
2017/11/15	R197	01/02/2018			Bond Future	296.5560	296.5560	296.4646	296.4646	(0.031)	0.0000	0.0000	2,350
2017/11/15	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R197	01/02/2018	301.67	Put	Bond Future	5,113.9500	5.1139	5,205.4400	5.2054	1.789	0	0	0
2017/11/15	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/15	R197	01/02/2018	301.66	Put	Bond Future	5,103.9500	5.1039	5,195.4400	5.1954	1.793	0	0	0
2017/11/15	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R197	03/05/2018			Bond Future	302.1036	302.1036	302.0111	302.0111	(0.031)	0.0000	0.0000	0
2017/11/15	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R197	03/05/2018	304.44	Put	Bond Future	2,336.3900	2.3364	2,428.9100	2.4289	3.960	0	0	0
2017/11/15	R197	03/05/2018	304.46	Put	Bond Future	2,356.3900	2.3564	2,448.9100	2.4489	3.926	0	0	0
2017/11/15	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R197	03/05/2018	304.45	Put	Bond Future	2,346.3900	2.3464	2,438.9100	2.4389	3.943	0	0	0
2017/11/15	R202	01/02/2018	249.07	Call	Bond Future	24.1300	0.0241	22.1700	0.0222	(8.123)	0	0	0
2017/11/15	R202	01/02/2018	249.06	Put	Bond Future	12,668.3000	12.6683	12,735.1900	12.7352	0.528	0	0	0
2017/11/15	R202	01/02/2018			Bond Future	236.4160	236.4160	236.3471	236.3471	(0.029)	0.0000	0.0000	22,170
2017/11/15	R202	01/02/2018	249.08	Call	Bond Future	24.0100	0.0240	22.0600	0.0221	(8.122)	0	0	0
2017/11/15	R202	01/02/2018	249.08	Put	Bond Future	12,688.0600	12.6881	12,754.9700	12.7550	0.527	0	0	0
2017/11/15	R202	01/02/2018	249.07	Put	Bond Future	12,678.1800	12.6782	12,745.0800	12.7451	0.528	0	0	0
2017/11/15	R202	01/02/2018	249.06	Call	Bond Future	24.2500	0.0242	22.2800	0.0223	(8.124)	0	0	0
2017/11/15	R202	03/05/2018	247.48	Put	Bond Future	7,604.6400	7.6046	7,652.6200	7.6526	0.631	0	0	0
2017/11/15	R202	03/05/2018	247.47	Call	Bond Future	964.9800	0.9650	943.3300	0.9433	(2.244)	0	0	0
2017/11/15	R202	03/05/2018			Bond Future	240.8383	240.8383	240.7687	240.7687	(0.029)	0.0000	0.0000	0
2017/11/15	R202	03/05/2018	247.48	Call	Bond Future	962.9400	0.9629	941.3300	0.9413	(2.244)	0	0	0
2017/11/15	R202	03/05/2018	247.47	Put	Bond Future	7,596.6800	7.5967	7,644.6200	7.6446	0.631	0	0	0
2017/11/15	R202	03/05/2018	247.49	Call	Bond Future	960.9000	0.9609	939.3200	0.9393	(2.246)	0	0	0
2017/11/15	R202	03/05/2018	247.49	Put	Bond Future	7,612.6000	7.6126	7,660.6100	7.6606	0.631	0	0	0
2017/11/15	R204	01/02/2018	7.27	Call	Bond Future	9.3000	0.0093	26.3600	0.0264	183.441	0	0	0
2017/11/15	R204	01/02/2018			Bond Future	7.9189	101.0851	7.8339	101.1556	(1.074)	0.0000	0.0000	42,299
2017/11/15	R204	01/02/2018	7.25	Call	Bond Future	8.2200	0.0082	24.2000	0.0242	194.404	0	0	0
2017/11/15	R204	01/02/2018	7.25	Put	Bond Future	564.6300	0.5646	510.1300	0.5101	(9.652)	0	0	0
2017/11/15	R204	01/02/2018	7.27	Put	Bond Future	549.0000	0.5490	495.5800	0.4956	(9.730)	0	0	0
2017/11/15	R204	01/02/2018	7.26	Call	Bond Future	8.7400	0.0087	25.2200	0.0252	188.558	0	0	0
2017/11/15	R204	01/02/2018	7.26	Put	Bond Future	556.7900	0.5568	502.7900	0.5028	(9.698)	0	0	0
2017/11/15	R204	03/05/2018	7.10	Put	Bond Future	601.7300	0.6017	558.1600	0.5582	(7.241)	0	0	0
2017/11/15	R204	03/05/2018			Bond Future	8.0883	102.9660	7.9665	103.0385	(1.506)	0.0000	0.0000	0
2017/11/15	R204	03/05/2018	7.09	Call	Bond Future	9.8200	0.0098	38.2700	0.0383	289.715	0	0	0
2017/11/15	R204	03/05/2018	7.09	Put	Bond Future	607.3900	0.6074	563.2800	0.5633	(7.262)	0	0	0
2017/11/15	R204	03/05/2018	7.10	Call	Bond Future	10.1800	0.0102	39.1700	0.0392	284.774	0	0	0
2017/11/15	R204	03/05/2018	7.08	Call	Bond Future	9.3800	0.0094	37.2300	0.0372	296.908	0	0	0
2017/11/15	R204	03/05/2018	7.08	Put	Bond Future	612.9700	0.6130	568.2600	0.5683	(7.294)	0	0	0
2017/11/15	R207	01/02/2018	7.61	Put	Bond Future	1,120.3100	1.1203	1,001.5400	1.0015	(10.602)	0	0	0
2017/11/15	R207	01/02/2018	7.60	Call	Bond Future	26.7200	0.0267	58.2400	0.0582	117.964	0	0	0
2017/11/15	R207	01/02/2018			Bond Future	8.2331	98.7034	8.1462	98.8548	(1.055)	0.0000	0.0000	42,149
2017/11/15	R207	01/02/2018	7.61	Call	Bond Future	28.1600	0.0282	60.7300	0.0607	115.661	0	0	0
2017/11/15	R207	01/02/2018	7.60	Put	Bond Future	1,136.5200	1.1365	1,016.7000	1.0167	(10.543)	0	0	0
2017/11/15	R207	01/02/2018	7.62	Call	Bond Future	29.6600	0.0297	63.2900	0.0633	113.385	0	0	0
2017/11/15	R207	01/02/2018	7.62	Put	Bond Future	1,104.1600	1.1042	986.4500	0.9864	(10.661)	0	0	0
2017/11/15	R207	03/05/2018	7.57	Call	Bond Future	64.5600	0.0646	135.8700	0.1359	110.455	0	0	0
2017/11/15	R207	03/05/2018	7.56	Put	Bond Future	1,287.2000	1.2872	1,202.4400	1.2024	(6.585)	0	0	0

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2017/11/15	R207	03/05/2018			Bond Future	8.3545	100.5399	8.2533	100.6948	(1.212)	0.0000	0.0000	0
2017/11/15	R207	03/05/2018	7.58	Call	Bond Future	66.7800	0.0668	139.3200	0.1393	108.625	0	0	0
2017/11/15	R207	03/05/2018	7.58	Put	Bond Future	1,260.3800	1.2604	1,178.0100	1.1780	(6.535)	0	0	0
2017/11/15	R207	03/05/2018	7.57	Put	Bond Future	1,273.7000	1.2737	1,190.1000	1.1901	(6.564)	0	0	0
2017/11/15	R207	03/05/2018	7.56	Call	Bond Future	62.5200	0.0625	132.6700	0.1327	112.204	0	0	0
2017/11/15	R208	01/02/2018	7.85	Put	Bond Future	1,731.1300	1.7311	1,588.3600	1.5884	(8.247)	0	0	0
2017/11/15	R208	01/02/2018			Bond Future	8.4770	97.6952	8.3988	97.9015	(0.922)	0.0000	0.0000	34,847
2017/11/15	R208	01/02/2018	7.84	Call	Bond Future	59.0800	0.0591	120.9100	0.1209	104.655	0	0	0
2017/11/15	R208	01/02/2018	7.84	Put	Bond Future	1,755.2600	1.7553	1,610.8300	1.6108	(8.228)	0	0	0
2017/11/15	R208	01/02/2018	7.85	Call	Bond Future	61.8600	0.0619	125.3500	0.1254	102.635	0	0	0
2017/11/15	R208	01/02/2018	7.83	Call	Bond Future	56.3300	0.0563	116.5900	0.1166	106.977	0	0	0
2017/11/15	R208	01/02/2018	7.83	Put	Bond Future	1,779.4300	1.7794	1,633.4300	1.6334	(8.205)	0	0	0
2017/11/15	R208	03/05/2018	7.77	Call	Bond Future	117.5800	0.1176	225.1000	0.2251	91.444	0	0	0
2017/11/15	R208	03/05/2018			Bond Future	8.5682	96.1118	8.4821	96.3226	(1.004)	0.0000	0.0000	0
2017/11/15	R208	03/05/2018	7.77	Put	Bond Future	2,095.5100	2.0955	1,992.1900	1.9922	(4.931)	0	0	0
2017/11/15	R208	03/05/2018	7.78	Call	Bond Future	121.1700	0.1212	230.3700	0.2304	90.121	0	0	0
2017/11/15	R208	03/05/2018	7.79	Put	Bond Future	2,052.4600	2.0525	1,952.6400	1.9526	(4.863)	0	0	0
2017/11/15	R208	03/05/2018	7.78	Put	Bond Future	2,074.0100	2.0740	1,972.3700	1.9724	(4.901)	0	0	0
2017/11/15	R208	03/05/2018	7.79	Call	Bond Future	124.7000	0.1247	235.7200	0.2357	89.030	0	0	0
2017/11/15	R209	01/02/2018	9.72	Call	Bond Future	579.9900	0.5800	643.4500	0.6434	10.942	0	0	0
2017/11/15	R209	01/02/2018	9.73	Call	Bond Future	594.9900	0.5950	659.5400	0.6595	10.849	0	0	0
2017/11/15	R209	01/02/2018	9.71	Put	Bond Future	3,922.6300	3.9226	3,782.1500	3.7821	(3.581)	0	0	0
2017/11/15	R209	01/02/2018	10.10	Call	Bond Future	1,357.6700	1.3577	1,460.5400	1.4605	7.577	0	0	0
2017/11/15	R209	01/02/2018	9.85	Call	Bond Future	796.5000	0.7965	874.4300	0.8744	9.784	0	0	0
2017/11/15	R209	01/02/2018	9.33	Call	Bond Future	183.4100	0.1834	211.4800	0.2115	15.305	0	0	220
2017/11/15	R209	01/02/2018	10.22	Put	Bond Future	1,830.7400	1.8307	1,739.2500	1.7393	(4.997)	0	0	739
2017/11/15	R209	01/02/2018	9.75	Call	Bond Future	625.8200	0.6258	692.5500	0.6925	10.663	0	0	5,000
2017/11/15	R209	01/02/2018			Bond Future	10.2418	69.5864	10.2085	69.7893	(0.325)	0.0000	0.0000	152,943
2017/11/15	R209	01/02/2018	9.73	Put	Bond Future	3,821.5900	3.8216	3,683.2700	3.6833	(3.619)	0	0	0
2017/11/15	R209	01/02/2018	9.71	Call	Bond Future	565.2600	0.5653	627.6500	0.6277	11.037	0	0	0
2017/11/15	R209	01/02/2018	9.88	Call	Bond Future	853.3900	0.8534	934.7600	0.9348	9.535	0	0	0
2017/11/15	R209	01/02/2018	9.88	Put	Bond Future	3,110.6400	3.1106	2,989.1400	2.9891	(3.906)	0	0	220
2017/11/15	R209	01/02/2018	9.59	Call	Bond Future	408.9500	0.4090	459.0200	0.4590	12.244	0	0	0
2017/11/15	R209	01/02/2018	9.59	Put	Bond Future	4,558.6200	4.5586	4,405.8200	4.4058	(3.352)	0	0	377
2017/11/15	R209	01/02/2018	9.72	Put	Bond Future	3,871.9300	3.8719	3,732.5200	3.7325	(3.601)	0	0	0
2017/11/15	R209	01/02/2018	10.10	Put	Bond Future	2,228.9800	2.2290	2,128.9800	2.1290	(4.486)	0	0	3,000
2017/11/15	R209	01/02/2018	9.85	Put	Bond Future	3,246.0100	3.2460	3,121.0700	3.1211	(3.849)	0	0	7,500
2017/11/15	R209	01/02/2018	9.33	Put	Bond Future	6,095.7200	6.0957	5,920.9200	5.9209	(2.868)	0	0	0
2017/11/15	R209	01/02/2018	10.22	Call	Bond Future	1,697.9300	1.6979	1,809.3100	1.8093	6.560	0	0	0
2017/11/15	R209	01/02/2018	9.75	Put	Bond Future	3,722.0100	3.7220	3,585.8700	3.5859	(3.658)	0	0	0
2017/11/15	R209	01/02/2018	10.00	Call	Bond Future	1,107.8800	1.1079	1,203.2000	1.2032	8.604	0	0	0
2017/11/15	R209	01/02/2018	10.00	Put	Bond Future	2,603.9600	2.6040	2,496.4100	2.4964	(4.130)	0	0	7,500
2017/11/15	R209	01/02/2018	9.89	Call	Bond Future	872.8700	0.8729	955.3900	0.9554	9.454	0	0	0
2017/11/15	R209	01/02/2018	9.89	Put	Bond Future	3,066.2100	3.0662	2,945.8600	2.9459	(3.925)	0	0	157
2017/11/15	R209	01/02/2018	9.32	Put	Bond Future	6,158.6900	6.1587	5,983.1900	5.9832	(2.850)	0	0	0
2017/11/15	R209	01/02/2018	9.32	Call	Bond Future	177.3000	0.1773	204.6700	0.2047	15.437	0	0	157

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/15	R209	01/02/2018	9.87	Call	Bond Future	834.0900	0.8341	914.3100	0.9143	9.618	0	0	0
2017/11/15	R209	01/02/2018	9.87	Put	Bond Future	3,155.3400	3.1553	3,032.6900	3.0327	(3.887)	0	0	739
2017/11/15	R209	01/02/2018	9.52	Put	Bond Future	4,952.0800	4.9521	4,792.6600	4.7927	(3.219)	0	0	0
2017/11/15	R209	01/02/2018	9.52	Call	Bond Future	334.1100	0.3341	377.5600	0.3776	13.005	0	0	739
2017/11/15	R209	03/05/2018	10.73	Call	Bond Future	0.0000	0.0000	4,246.9000	4.2469	100.000	0	0	0
2017/11/15	R209	03/05/2018	9.75	Call	Bond Future	0.0000	0.0000	1,376.3000	1.3763	100.000	0	0	435
2017/11/15	R209	03/05/2018	10.00	Call	Bond Future	1,780.7100	1.7807	1,940.9500	1.9409	8.999	0	0	0
2017/11/15	R209	03/05/2018	9.85	Put	Bond Future	4,338.0600	4.3381	4,276.8600	4.2769	(1.411)	0	0	0
2017/11/15	R209	03/05/2018			Bond Future	10.3167	67.7319	10.2823	67.9391	(0.333)	0.0000	0.0000	0
2017/11/15	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	1,622.8900	1.6229	100.000	0	0	435
2017/11/15	R209	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	4,710.2800	4.7103	100.000	0	0	0
2017/11/15	R209	03/05/2018	9.85	Call	Bond Future	1,441.8400	1.4418	1,587.8600	1.5879	10.127	0	0	0
2017/11/15	R209	03/05/2018	10.22	Call	Bond Future	0.0000	0.0000	2,533.3700	2.5334	100.000	0	0	0
2017/11/15	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	2,911.0600	2.9111	100.000	0	0	435
2017/11/15	R209	03/05/2018	10.00	Put	Bond Future	3,725.8400	3.7258	3,678.8600	3.6789	(1.261)	0	0	5,000
2017/11/15	R209	03/05/2018	9.86	Call	Bond Future	1,463.0600	1.4631	1,610.0700	1.6101	10.048	0	0	0
2017/11/15	R209	03/05/2018	9.84	Call	Bond Future	1,420.8100	1.4208	1,565.8500	1.5659	10.208	0	0	0
2017/11/15	R209	03/05/2018	9.84	Put	Bond Future	4,381.1300	4.3811	4,318.9500	4.3189	(1.419)	0	0	0
2017/11/15	R209	03/05/2018	9.86	Put	Bond Future	4,295.2700	4.2953	4,235.0600	4.2351	(1.402)	0	0	0
2017/11/15	R209	02/08/2018	9.66	Call	Bond Future	0.0000	0.0000	1,759.6400	1.7596	100.000	0	0	435
2017/11/15	R209	02/08/2018	10.38	Call	Bond Future	0.0000	0.0000	3,575.0500	3.5750	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	3,387.3200	3.3873	100.000	0	0	0
2017/11/15	R209	02/08/2018			Bond Future	10.3900	10.3900	10.3535	69.2270	(0.352)	0.0000	0.0000	0
2017/11/15	R209	02/08/2018	10.84	Call	Bond Future	0.0000	0.0000	5,094.4600	5.0945	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	2,282.1400	2.2821	100.000	0	0	435
2017/11/15	R209	02/08/2018	10.21	Call	Bond Future	0.0000	0.0000	3,083.5700	3.0836	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.21	Put	Bond Future	0.0000	0.0000	3,948.3400	3.9483	100.000	0	0	435
2017/11/15	R209	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	6,099.2700	6.0993	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	3,416.8800	3.4169	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.39	Call	Bond Future	0.0000	0.0000	3,604.9400	3.6049	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.40	Call	Bond Future	0.0000	0.0000	3,635.1800	3.6352	100.000	0	0	0
2017/11/15	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	3,358.1900	3.3582	100.000	0	0	0
2017/11/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R209	01/11/2018	9.34	Put	Bond Future	8,355.9600	8.3560	8,498.3000	8.4983	1.703	0	0	0
2017/11/15	R209	01/11/2018	1,016.00	Call	Bond Future	66,288.5800	66.2886	66,502.9900	66.5030	0.323	0	0	0
2017/11/15	R209	01/11/2018			Bond Future	10.4645	67.1765	10.4281	67.3909	(0.348)	0.0000	0.0000	0
2017/11/15	R209	01/11/2018	1,016.01	Call	Bond Future	66,288.5800	66.2886	66,502.9900	66.5030	0.323	0	0	0
2017/11/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R209	01/11/2018	1,015.99	Call	Bond Future	66,288.5700	66.2886	66,502.9800	66.5030	0.323	0	0	0
2017/11/15	R209	01/11/2018	9.34	Call	Bond Future	1,233.4100	1.2334	1,590.1600	1.5902	28.924	0	0	435
2017/11/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R209	01/11/2018	10.57	Call	Bond Future	4,092.2200	4.0922	4,532.8600	4.5329	10.768	0	0	0
2017/11/15	R209	01/11/2018	10.57	Put	Bond Future	3,477.4200	3.4774	3,703.6500	3.7037	6.506	0	0	435
2017/11/15	R209	01/11/2018	9.94	Call	Bond Future	2,380.5100	2.3805	2,799.7800	2.7998	17.613	0	0	0
2017/11/15	R209	01/11/2018	9.94	Put	Bond Future	5,569.4100	5.5694	5,774.2700	5.7743	3.678	0	0	435
2017/11/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R210	01/02/2018			Bond Future	186.3656	186.3656	184.4771	184.4771	(1.013)	0.0000	0.0000	2,159

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
2017/11/15	R210	01/02/2018	192.36	Put	Bond Future	5,994.3500	5.9943	7,882.9400	7.8829	31.506	0	0	0
2017/11/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R210	01/02/2018	192.38	Put	Bond Future	6,014.3500	6.0143	7,902.9400	7.9029	31.401	0	0	0
2017/11/15	R210	01/02/2018	192.37	Put	Bond Future	6,004.3500	6.0043	7,892.9400	7.8929	31.454	0	0	0
2017/11/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R210	03/05/2018	191.44	Put	Bond Future	4,012.9600	4.0130	5,936.5200	5.9365	47.934	0	0	0
2017/11/15	R210	03/05/2018			Bond Future	187.4270	187.4270	185.5035	185.5035	(1.026)	0.0000	0.0000	0
2017/11/15	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R210	03/05/2018	191.46	Put	Bond Future	4,032.9600	4.0330	5,956.5200	5.9565	47.696	0	0	0
2017/11/15	R210	03/05/2018	191.45	Put	Bond Future	4,022.9600	4.0230	5,946.5200	5.9465	47.815	0	0	0
2017/11/15	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	01/02/2018	154.71	Put	Bond Future	4,417.7900	4.4178	4,284.9100	4.2849	(3.008)	0	0	0
2017/11/15	R212	01/02/2018			Bond Future	150.2922	150.2922	150.4251	150.4251	0.088	0.0000	0.0000	4,869
2017/11/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	01/02/2018	154.70	Put	Bond Future	4,407.7900	4.4078	4,274.9100	4.2749	(3.015)	0	0	0
2017/11/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	01/02/2018	154.69	Put	Bond Future	4,397.7900	4.3978	4,264.9100	4.2649	(3.022)	0	0	0
2017/11/15	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	03/05/2018			Bond Future	153.1037	153.1037	153.2394	153.2394	0.089	0.0000	0.0000	0
2017/11/15	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	03/05/2018	154.28	Put	Bond Future	1,176.3100	1.1763	1,040.6300	1.0406	(11.534)	0	0	0
2017/11/15	R212	03/05/2018	154.30	Put	Bond Future	1,196.3100	1.1963	1,060.6300	1.0606	(11.342)	0	0	0
2017/11/15	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/15	R212	03/05/2018	154.29	Put	Bond Future	1,186.3100	1.1863	1,050.6300	1.0506	(11.437)	0	0	0
2017/11/15	R213	01/02/2018	9.42	Call	Bond Future	400.0100	0.4000	487.7100	0.4877	21.924	0	0	0
2017/11/15	R213	01/02/2018	9.41	Put	Bond Future	4,458.8000	4.4588	4,184.2600	4.1843	(6.157)	0	0	0
2017/11/15	R213	01/02/2018			Bond Future	10.0596	81.0913	10.0002	81.4517	(0.590)	0.0000	0.0000	58,091
2017/11/15	R213	01/02/2018	9.43	Call	Bond Future	411.5000	0.4115	500.8200	0.5008	21.706	0	0	0
2017/11/15	R213	01/02/2018	9.43	Put	Bond Future	4,351.7900	4.3518	4,080.6900	4.0807	(6.230)	0	0	0
2017/11/15	R213	01/02/2018	9.42	Put	Bond Future	4,405.0800	4.4051	4,132.3600	4.1324	(6.191)	0	0	0
2017/11/15	R213	01/02/2018	9.41	Call	Bond Future	388.8700	0.3889	474.7500	0.4748	22.085	0	0	0
2017/11/15	R213	03/05/2018	9.57	Put	Bond Future	4,653.7100	4.6537	4,485.1000	4.4851	(3.623)	0	0	0
2017/11/15	R213	03/05/2018	9.56	Call	Bond Future	1,140.4900	1.1405	1,337.9400	1.3379	17.313	0	0	0
2017/11/15	R213	03/05/2018			Bond Future	10.1391	79.0507	10.0776	79.4185	(0.607)	0.0000	0.0000	0
2017/11/15	R213	03/05/2018	9.57	Call	Bond Future	1,158.9100	1.1589	1,358.0300	1.3580	17.182	0	0	0
2017/11/15	R213	03/05/2018	9.56	Put	Bond Future	4,698.6200	4.6986	4,528.3400	4.5283	(3.624)	0	0	0
2017/11/15	R213	03/05/2018	9.58	Call	Bond Future	1,177.3400	1.1773	1,378.3100	1.3783	17.070	0	0	0
2017/11/15	R213	03/05/2018	9.58	Put	Bond Future	4,608.8900	4.6089	4,442.1300	4.4421	(3.618)	0	0	0
2017/11/15	R214	01/02/2018	9.84	Call	Bond Future	567.7400	0.5677	620.2800	0.6203	9.254	0	0	0
2017/11/15	R214	01/02/2018			Bond Future	10.3894	69.0315	10.3612	69.2079	(0.272)	0.0000	0.0000	50,369
2017/11/15	R214	01/02/2018	9.82	Call	Bond Future	538.9700	0.5390	589.5900	0.5896	9.392	0	0	0
2017/11/15	R214	01/02/2018	9.82	Put	Bond Future	4,251.6400	4.2516	4,125.8300	4.1258	(2.959)	0	0	0
2017/11/15	R214	01/02/2018	9.84	Put	Bond Future	4,144.2800	4.1443	4,020.3900	4.0204	(2.989)	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
2017/11/15	R214	01/02/2018	9.83	Call	Bond Future	553.2700	0.5533	604.8000	0.6048	9.314	0	0	0
2017/11/15	R214	01/02/2018	9.83	Put	Bond Future	4,197.8200	4.1978	4,072.9200	4.0729	(2.975)	0	0	0
2017/11/15	R214	03/05/2018	9.99	Put	Bond Future	4,517.4500	4.5175	4,468.7600	4.4688	(1.078)	0	0	0
2017/11/15	R214	03/05/2018			Bond Future	10.4632	67.0200	10.4340	67.2003	(0.279)	0.0000	0.0000	0
2017/11/15	R214	03/05/2018	9.98	Call	Bond Future	1,470.9900	1.4710	1,601.7300	1.6017	8.888	0	0	0
2017/11/15	R214	03/05/2018	9.98	Put	Bond Future	4,562.2000	4.5622	4,512.6300	4.5126	(1.087)	0	0	0
2017/11/15	R214	03/05/2018	9.99	Call	Bond Future	1,492.6000	1.4926	1,624.2200	1.6242	8.818	0	0	0
2017/11/15	R214	03/05/2018	9.97	Call	Bond Future	1,449.5700	1.4496	1,579.4300	1.5794	8.959	0	0	0
2017/11/15	R214	03/05/2018	9.97	Put	Bond Future	4,607.2500	4.6073	4,556.8000	4.5568	(1.095)	0	0	0
2017/11/15	R248	01/02/2018	9.90	Put	Bond Future	5,309.5300	5.3095	5,155.6300	5.1556	(2.899)	0	0	0
2017/11/15	R248	01/02/2018	9.89	Call	Bond Future	748.5000	0.7485	776.7400	0.7767	3.773	0	0	0
2017/11/15	R248	01/02/2018			Bond Future	10.4519	88.3098	10.4286	88.4926	(0.222)	0.0000	0.0000	103,551
2017/11/15	R248	01/02/2018	9.90	Call	Bond Future	767.5000	0.7675	796.4000	0.7964	3.765	0	0	0
2017/11/15	R248	01/02/2018	9.89	Put	Bond Future	5,376.8300	5.3768	5,222.2700	5.2223	(2.875)	0	0	0
2017/11/15	R248	01/02/2018	9.91	Call	Bond Future	786.8400	0.7868	816.4000	0.8164	3.757	0	0	0
2017/11/15	R248	01/02/2018	9.91	Put	Bond Future	5,242.7300	5.2427	5,089.4900	5.0895	(2.923)	0	0	0
2017/11/15	R248	03/05/2018	10.06	Call	Bond Future	1,981.2800	1.9813	2,086.3700	2.0864	5.304	0	0	0
2017/11/15	R248	03/05/2018	10.05	Put	Bond Future	5,812.8200	5.8128	5,730.2900	5.7303	(1.420)	0	0	0
2017/11/15	R248	03/05/2018			Bond Future	10.5283	85.5162	10.5043	85.7031	(0.229)	0.0000	0.0000	0
2017/11/15	R248	03/05/2018	10.07	Call	Bond Future	2,009.3200	2.0093	2,114.9700	2.1150	5.258	0	0	0
2017/11/15	R248	03/05/2018	10.07	Put	Bond Future	5,701.0000	5.7010	5,619.8100	5.6198	(1.424)	0	0	0
2017/11/15	R248	03/05/2018	10.06	Put	Bond Future	5,756.7200	5.7567	5,674.9700	5.6750	(1.420)	0	0	0
2017/11/15	R248	03/05/2018	10.05	Call	Bond Future	1,953.4800	1.9535	2,057.7900	2.0578	5.340	0	0	0

Total

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