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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2017 TO 22/11/2017

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
2017/11/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	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
2017/11/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	2025	01/02/2018	133.89	Put	Bond Future	6,754.6300	6.7546	6,530.4900	6.5305	(3.318)	0	0	0
2017/11/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	01/02/2018			Bond Future	127.1354	127.1354	127.3595	127.3595	0.176	0.0000	0.0000	1,070
2017/11/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	01/02/2018	133.88	Put	Bond Future	6,744.6300	6.7446	6,520.4900	6.5205	(3.323)	0	0	0
2017/11/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	01/02/2018	133.90	Put	Bond Future	6,764.6300	6.7646	6,540.4900	6.5405	(3.313)	0	0	0
2017/11/22	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	03/05/2018	133.20	Put	Bond Future	3,684.5800	3.6846	3,455.0300	3.4550	(6.230)	0	0	0
2017/11/22	2025	03/05/2018			Bond Future	129.5154	129.5154	129.7450	129.7450	0.177	0.0000	0.0000	0
2017/11/22	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	03/05/2018	133.22	Put	Bond Future	3,704.5800	3.7046	3,475.0300	3.4750	(6.196)	0	0	0
2017/11/22	2025	03/05/2018	133.21	Put	Bond Future	3,694.5800	3.6946	3,465.0300	3.4650	(6.213)	0	0	0
2017/11/22	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	02/08/2018			Bond Future	131.9642	131.9642	132.1996	132.1996	0.178	0.0000	0.0000	0
2017/11/22	2025	02/08/2018	136.65	Put	Bond Future	4,685.8100	4.6858	4,450.3900	4.4504	(5.024)	0	0	0
2017/11/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2025	02/08/2018	136.67	Put	Bond Future	4,705.8100	4.7058	4,470.3900	4.4704	(5.003)	0	0	0
2017/11/22	2025	02/08/2018	136.66	Put	Bond Future	4,695.8100	4.6958	4,460.3900	4.4604	(5.013)	0	0	0
2017/11/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2029	01/02/2018			Bond Future	97.9074	97.9074	97.8857	97.8857	(0.022)	0.0000	0.0000	1,370
2017/11/22	2029	03/05/2018			Bond Future	98.7223	98.7223	98.7011	98.7011	(0.021)	0.0000	0.0000	0
2017/11/22	2029	02/08/2018			Bond Future	100.6228	100.6228	100.6022	100.6022	(0.020)	0.0000	0.0000	0
2017/11/22	2030	01/02/2018	9.39	Put	Bond Future	3,994.0100	3.9940	3,523.1800	3.5232	(11.788)	0	0	0
2017/11/22	2030	01/02/2018			Bond Future	10.0127	86.2620	9.9372	86.7328	(0.754)	0.0000	0.0000	63,494
2017/11/22	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	01/02/2018	9.38	Put	Bond Future	4,060.2100	4.0602	3,589.3800	3.5894	(11.596)	0	0	0
2017/11/22	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	01/02/2018	9.37	Put	Bond Future	4,126.4700	4.1265	3,655.6400	3.6556	(11.410)	0	0	0
2017/11/22	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	03/05/2018			Bond Future	10.1004	87.8691	10.0221	88.3492	(0.775)	0.0000	0.0000	0
2017/11/22	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	03/05/2018	9.49	Put	Bond Future	3,841.4200	3.8414	3,361.3400	3.3613	(12.497)	0	0	0
2017/11/22	2030	03/05/2018	9.51	Put	Bond Future	3,711.8500	3.7119	3,231.7700	3.2318	(12.934)	0	0	0
2017/11/22	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	03/05/2018	9.50	Put	Bond Future	3,776.6000	3.7766	3,296.5200	3.2965	(12.712)	0	0	0
2017/11/22	2030	02/08/2018	9.46	Put	Bond Future	4,521.2400	4.5212	4,029.6100	4.0296	(10.874)	0	0	0
2017/11/22	2030	02/08/2018			Bond Future	10.1880	85.5348	10.1063	86.0264	(0.802)	0.0000	0.0000	0

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2017/11/22	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2030	02/08/2018	9.45	Put	Bond Future	4,585.5800	4.5856	4,093.9500	4.0939	(10.721)	0	0	0
2017/11/22	2030	02/08/2018	9.47	Put	Bond Future	4,456.9500	4.4569	3,965.3200	3.9653	(11.031)	0	0	0
2017/11/22	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2032	01/02/2018	9.56	Call	Bond Future	410.7100	0.4107	499.8700	0.4999	21.709	0	0	0
2017/11/22	2032	01/02/2018	9.55	Put	Bond Future	4,895.4100	4.8954	4,481.5600	4.4816	(8.454)	0	0	0
2017/11/22	2032	01/02/2018	9.20	Call	Bond Future	125.7700	0.1258	159.8600	0.1599	27.105	0	0	7,500
2017/11/22	2032	01/02/2018	9.45	Put	Bond Future	5,506.9800	5.5070	5,074.5000	5.0745	(7.853)	0	0	0
2017/11/22	2032	01/02/2018	9.40	Put	Bond Future	5,824.5500	5.8246	5,383.7900	5.3838	(7.567)	0	0	0
2017/11/22	2032	01/02/2018			Bond Future	10.2049	88.4324	10.1295	88.9334	(0.739)	0.0000	0.0000	42,501
2017/11/22	2032	01/02/2018	9.57	Call	Bond Future	422.8300	0.4228	514.0400	0.5140	21.571	0	0	0
2017/11/22	2032	01/02/2018	9.57	Put	Bond Future	4,777.1200	4.7771	4,367.3200	4.3673	(8.578)	0	0	0
2017/11/22	2032	01/02/2018	9.30	Put	Bond Future	6,481.1800	6.4812	6,025.9200	6.0259	(7.024)	0	0	0
2017/11/22	2032	01/02/2018	9.30	Call	Bond Future	178.8000	0.1788	224.5500	0.2245	25.587	0	0	7,800
2017/11/22	2032	01/02/2018	9.56	Put	Bond Future	4,836.1000	4.8361	4,424.2500	4.4243	(8.516)	0	0	0
2017/11/22	2032	01/02/2018	9.55	Call	Bond Future	398.8400	0.3988	486.0000	0.4860	21.853	0	0	0
2017/11/22	2032	01/02/2018	9.20	Put	Bond Future	7,164.9200	7.1649	6,698.0000	6.6980	(6.517)	0	0	0
2017/11/22	2032	01/02/2018	9.45	Call	Bond Future	294.2100	0.2942	362.7400	0.3627	23.293	0	0	750
2017/11/22	2032	01/02/2018	9.40	Call	Bond Future	250.6300	0.2506	310.8800	0.3109	24.039	0	0	6,800
2017/11/22	2032	03/05/2018	9.70	Call	Bond Future	1,304.0700	1.3041	1,464.3300	1.4643	12.289	0	0	0
2017/11/22	2032	03/05/2018	9.71	Put	Bond Future	5,232.3000	5.2323	4,883.4400	4.8834	(6.667)	0	0	0
2017/11/22	2032	03/05/2018			Bond Future	10.2913	85.9229	10.2131	86.4338	(0.759)	0.0000	0.0000	0
2017/11/22	2032	03/05/2018	9.70	Put	Bond Future	5,281.4700	5.2815	4,930.8600	4.9309	(6.638)	0	0	0
2017/11/22	2032	03/05/2018	9.71	Call	Bond Future	1,324.3600	1.3244	1,486.3700	1.4864	12.233	0	0	0
2017/11/22	2032	03/05/2018	9.72	Call	Bond Future	1,344.8600	1.3449	1,508.6400	1.5086	12.178	0	0	0
2017/11/22	2032	03/05/2018	9.72	Put	Bond Future	5,183.4100	5.1834	4,836.3200	4.8363	(6.696)	0	0	0
2017/11/22	2032	02/08/2018	9.66	Put	Bond Future	6,588.7800	6.5888	6,212.5000	6.2125	(5.711)	0	0	0
2017/11/22	2032	02/08/2018	9.67	Call	Bond Future	1,848.3500	1.8484	1,996.0600	1.9961	7.991	0	0	0
2017/11/22	2032	02/08/2018			Bond Future	10.3746	87.5574	10.2933	88.0804	(0.783)	0.0000	0.0000	0
2017/11/22	2032	02/08/2018	9.68	Call	Bond Future	1,869.8200	1.8698	2,018.8600	2.0189	7.971	0	0	0
2017/11/22	2032	02/08/2018	9.68	Put	Bond Future	6,493.1600	6.4932	6,119.2700	6.1193	(5.758)	0	0	0
2017/11/22	2032	02/08/2018	9.66	Call	Bond Future	1,827.0400	1.8270	1,973.6900	1.9737	8.027	0	0	0
2017/11/22	2032	02/08/2018	9.67	Put	Bond Future	6,540.8500	6.5409	6,165.6300	6.1656	(5.737)	0	0	0
2017/11/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	01/02/2018			Bond Future	101.0221	101.0221	99.9627	99.9627	(1.049)	0.0000	0.0000	5,283
2017/11/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	01/02/2018	109.64	Put	Bond Future	8,617.8600	8.6179	9,677.2500	9.6773	12.293	0	0	0
2017/11/22	2033	01/02/2018	109.66	Put	Bond Future	8,637.8600	8.6379	9,697.2500	9.6973	12.264	0	0	0
2017/11/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	01/02/2018	109.65	Put	Bond Future	8,627.8600	8.6279	9,687.2500	9.6873	12.279	0	0	0
2017/11/22	2033	03/05/2018	107.71	Put	Bond Future	5,885.2000	5.8852	6,963.4600	6.9635	18.322	0	0	0
2017/11/22	2033	03/05/2018			Bond Future	101.8248	101.8248	100.7465	100.7465	(1.059)	0.0000	0.0000	0
2017/11/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	03/05/2018	107.70	Put	Bond Future	5,875.2000	5.8752	6,953.4600	6.9535	18.353	0	0	0
2017/11/22	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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2017/11/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	03/05/2018	107.69	Put	Bond Future	5,865.2000	5.8652	6,943.4600	6.9435	18.384	0	0	0
2017/11/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	02/08/2018			Bond Future	103.7850	103.7850	102.6871	102.6871	(1.058)	0.0000	0.0000	0
2017/11/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	02/08/2018	109.92	Put	Bond Future	6,135.0200	6.1350	7,232.9000	7.2329	17.895	0	0	0
2017/11/22	2033	02/08/2018	109.94	Put	Bond Future	6,155.0200	6.1550	7,252.9000	7.2529	17.837	0	0	0
2017/11/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2033	02/08/2018	109.93	Put	Bond Future	6,145.0200	6.1450	7,242.9000	7.2429	17.866	0	0	0
2017/11/22	2037	01/02/2018	9.82	Put	Bond Future	5,331.0300	5.3310	4,887.5900	4.8876	(8.318)	0	0	0
2017/11/22	2037	01/02/2018			Bond Future	10.4787	83.9711	10.4035	84.5092	(0.718)	0.0000	0.0000	54,223
2017/11/22	2037	01/02/2018	9.88	Put	Bond Future	4,947.1500	4.9471	4,516.9000	4.5169	(8.697)	0	0	0
2017/11/22	2037	01/02/2018	9.88	Call	Bond Future	509.2400	0.5092	617.0200	0.6170	21.165	0	0	2,000
2017/11/22	2037	01/02/2018	9.82	Call	Bond Future	428.1900	0.4282	522.7800	0.5228	22.091	0	0	0
2017/11/22	2037	01/02/2018	9.81	Put	Bond Future	5,396.3500	5.3963	4,950.8600	4.9509	(8.255)	0	0	0
2017/11/22	2037	01/02/2018	9.83	Call	Bond Future	441.0100	0.4410	537.6800	0.5377	21.920	0	0	0
2017/11/22	2037	01/02/2018	9.83	Put	Bond Future	5,266.1000	5.2661	4,824.7400	4.8247	(8.381)	0	0	0
2017/11/22	2037	01/02/2018	9.81	Call	Bond Future	415.6500	0.4156	508.1900	0.5082	22.264	0	0	0
2017/11/22	2037	01/02/2018	10.32	Call	Bond Future	1,466.5800	1.4666	1,698.0900	1.6981	15.786	0	0	0
2017/11/22	2037	01/02/2018	10.32	Put	Bond Future	2,608.2100	2.6082	2,301.6900	2.3017	(11.752)	0	0	2,000
2017/11/22	2037	01/02/2018	10.72	Call	Bond Future	2,951.2400	2.9512	3,302.1000	3.3021	11.889	0	0	0
2017/11/22	2037	01/02/2018	10.72	Put	Bond Future	1,261.0600	1.2611	1,073.8900	1.0739	(14.842)	0	0	2,000
2017/11/22	2037	03/05/2018	9.99	Call	Bond Future	1,570.9600	1.5710	1,754.4900	1.7545	11.683	0	0	0
2017/11/22	2037	03/05/2018	9.97	Put	Bond Future	5,880.8000	5.8808	5,512.0600	5.5121	(6.270)	0	0	0
2017/11/22	2037	03/05/2018			Bond Future	10.5665	85.5354	10.4887	86.0840	(0.736)	0.0000	0.0000	0
2017/11/22	2037	03/05/2018	9.99	Put	Bond Future	5,774.3700	5.7744	5,409.3200	5.4093	(6.322)	0	0	0
2017/11/22	2037	03/05/2018	9.97	Call	Bond Future	1,525.6600	1.5257	1,705.5000	1.7055	11.788	0	0	0
2017/11/22	2037	03/05/2018	9.98	Put	Bond Future	5,827.3200	5.8273	5,460.4200	5.4604	(6.296)	0	0	0
2017/11/22	2037	03/05/2018	9.98	Call	Bond Future	1,548.1000	1.5481	1,729.7800	1.7298	11.736	0	0	0
2017/11/22	2037	02/08/2018	9.96	Put	Bond Future	7,048.5600	7.0486	6,656.5100	6.6565	(5.562)	0	0	0
2017/11/22	2037	02/08/2018	9.95	Call	Bond Future	2,000.5700	2.0006	2,168.4100	2.1684	8.390	0	0	0
2017/11/22	2037	02/08/2018			Bond Future	10.6544	82.9064	10.5736	83.4677	(0.758)	0.0000	0.0000	0
2017/11/22	2037	02/08/2018	9.96	Call	Bond Future	2,023.6900	2.0237	2,192.9900	2.1930	8.366	0	0	0
2017/11/22	2037	02/08/2018	9.95	Put	Bond Future	7,101.2400	7.1012	6,707.7300	6.7077	(5.541)	0	0	0
2017/11/22	2037	02/08/2018	9.97	Call	Bond Future	2,046.9800	2.0470	2,218.0000	2.2180	8.355	0	0	0
2017/11/22	2037	02/08/2018	9.97	Put	Bond Future	6,996.1500	6.9962	6,605.8200	6.6058	(5.579)	0	0	0
2017/11/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	01/02/2018	136.95	Put	Bond Future	16,957.5800	16.9576	16,410.4900	16.4105	(3.226)	0	0	0
2017/11/22	2038	01/02/2018			Bond Future	119.9924	119.9924	120.5395	120.5395	0.456	0.0000	0.0000	19,013
2017/11/22	2038	01/02/2018	136.94	Put	Bond Future	16,947.5800	16.9476	16,400.4900	16.4005	(3.228)	0	0	0
2017/11/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	01/02/2018	136.93	Put	Bond Future	16,937.5800	16.9376	16,390.4900	16.3905	(3.230)	0	0	0
2017/11/22	2038	03/05/2018	132.28	Put	Bond Future	10,041.2100	10.0412	9,482.8500	9.4828	(5.561)	0	0	0
2017/11/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	03/05/2018			Bond Future	122.2388	122.2388	122.7972	122.7972	0.457	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
2017/11/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	03/05/2018	132.27	Put	Bond Future	10,031.2100	10.0312	9,472.8500	9.4728	(5.566)	0	0	0
2017/11/22	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	03/05/2018	132.29	Put	Bond Future	10,051.2100	10.0512	9,492.8500	9.4928	(5.555)	0	0	0
2017/11/22	2038	02/08/2018	134.55	Put	Bond Future	10,008.0600	10.0081	9,437.5900	9.4376	(5.700)	0	0	0
2017/11/22	2038	02/08/2018			Bond Future	124.5419	124.5419	125.1124	125.1124	0.458	0.0000	0.0000	0
2017/11/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	02/08/2018	134.54	Put	Bond Future	9,998.0600	9.9981	9,427.5900	9.4276	(5.706)	0	0	0
2017/11/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2038	02/08/2018	134.53	Put	Bond Future	9,988.0600	9.9881	9,417.5900	9.4176	(5.712)	0	0	0
2017/11/22	2040	01/02/2018	9.89	Call	Bond Future	440.1800	0.4402	535.2600	0.5353	21.600	0	0	0
2017/11/22	2040	01/02/2018			Bond Future	10.5743	86.8029	10.4991	87.3730	(0.712)	0.0000	0.0000	25,992
2017/11/22	2040	01/02/2018	9.87	Call	Bond Future	414.8200	0.4148	505.5600	0.5056	21.875	0	0	0
2017/11/22	2040	01/02/2018	9.87	Put	Bond Future	6,003.2900	6.0033	5,523.9000	5.5239	(7.985)	0	0	0
2017/11/22	2040	01/02/2018	9.88	Put	Bond Future	5,932.3400	5.9323	5,455.2000	5.4552	(8.043)	0	0	0
2017/11/22	2040	01/02/2018	9.89	Put	Bond Future	5,861.9000	5.8619	5,386.8500	5.3868	(8.104)	0	0	0
2017/11/22	2040	01/02/2018	9.88	Call	Bond Future	427.3100	0.4273	520.3000	0.5203	21.762	0	0	0
2017/11/22	2040	03/05/2018	10.08	Put	Bond Future	6,214.1400	6.2141	5,796.4700	5.7965	(6.721)	0	0	0
2017/11/22	2040	03/05/2018			Bond Future	10.6627	88.4200	10.5849	89.0012	(0.730)	0.0000	0.0000	0
2017/11/22	2040	03/05/2018	10.07	Call	Bond Future	1,675.8600	1.6759	1,837.8000	1.8378	9.663	0	0	0
2017/11/22	2040	03/05/2018	10.07	Put	Bond Future	6,270.6300	6.2706	5,851.3600	5.8514	(6.686)	0	0	0
2017/11/22	2040	03/05/2018	10.08	Call	Bond Future	1,700.2000	1.7002	1,863.7400	1.8637	9.619	0	0	0
2017/11/22	2040	03/05/2018	10.06	Call	Bond Future	1,651.9500	1.6519	1,811.8700	1.8119	9.681	0	0	0
2017/11/22	2040	03/05/2018	10.06	Put	Bond Future	6,327.6600	6.3277	5,906.3700	5.9064	(6.658)	0	0	0
2017/11/22	2040	02/08/2018	10.04	Call	Bond Future	2,131.0700	2.1311	2,335.6900	2.3357	9.602	0	0	0
2017/11/22	2040	02/08/2018	10.03	Put	Bond Future	7,663.9000	7.6639	7,272.2500	7.2723	(5.110)	0	0	0
2017/11/22	2040	02/08/2018			Bond Future	10.7513	85.5955	10.6705	86.1902	(0.752)	0.0000	0.0000	0
2017/11/22	2040	02/08/2018	10.05	Call	Bond Future	2,155.5900	2.1556	2,361.8300	2.3618	9.568	0	0	0
2017/11/22	2040	02/08/2018	10.05	Put	Bond Future	7,550.8000	7.5508	7,162.3900	7.1624	(5.144)	0	0	0
2017/11/22	2040	02/08/2018	10.04	Put	Bond Future	7,607.2100	7.6072	7,217.1800	7.2172	(5.127)	0	0	0
2017/11/22	2040	02/08/2018	10.03	Call	Bond Future	2,106.7200	2.1067	2,309.7200	2.3097	9.636	0	0	0
2017/11/22	2044	01/02/2018	9.90	Put	Bond Future	6,093.9100	6.0939	5,613.1200	5.6131	(7.890)	0	0	0
2017/11/22	2044	01/02/2018	9.89	Call	Bond Future	397.1100	0.3971	483.6400	0.4836	21.790	0	0	0
2017/11/22	2044	01/02/2018			Bond Future	10.6128	83.7842	10.5377	84.3537	(0.708)	0.0000	0.0000	17,462
2017/11/22	2044	01/02/2018	9.90	Call	Bond Future	409.2900	0.4093	497.9300	0.4979	21.657	0	0	0
2017/11/22	2044	01/02/2018	9.89	Put	Bond Future	6,166.1700	6.1662	5,683.2700	5.6833	(7.831)	0	0	0
2017/11/22	2044	01/02/2018	9.91	Call	Bond Future	421.6600	0.4217	512.4200	0.5124	21.524	0	0	0
2017/11/22	2044	01/02/2018	9.91	Put	Bond Future	6,021.9900	6.0220	5,543.3200	5.5433	(7.949)	0	0	0
2017/11/22	2044	03/05/2018	10.10	Call	Bond Future	1,675.7700	1.6758	1,835.9500	1.8359	9.559	0	0	0
2017/11/22	2044	03/05/2018	10.09	Put	Bond Future	6,398.6700	6.3987	5,976.6900	5.9767	(6.595)	0	0	0
2017/11/22	2044	03/05/2018			Bond Future	10.6991	85.3451	10.6214	85.9257	(0.726)	0.0000	0.0000	0
2017/11/22	2044	03/05/2018	10.11	Call	Bond Future	1,700.0900	1.7001	1,862.0900	1.8621	9.529	0	0	0
2017/11/22	2044	03/05/2018	10.11	Put	Bond Future	6,283.8900	6.2839	5,865.3200	5.8653	(6.661)	0	0	0
2017/11/22	2044	03/05/2018	10.10	Put	Bond Future	6,341.1100	6.3411	5,920.7200	5.9207	(6.630)	0	0	0
2017/11/22	2044	03/05/2018	10.09	Call	Bond Future	1,651.6700	1.6517	1,810.2600	1.8103	9.602	0	0	0

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2017/11/22	2044	02/08/2018	10.07	Call	Bond Future	2,137.3100	2.1373	2,338.7000	2.3387	9.423	0	0	0
2017/11/22	2044	02/08/2018			Bond Future	10.7856	82.5872	10.7049	83.1811	(0.748)	0.0000	0.0000	0
2017/11/22	2044	02/08/2018	10.05	Call	Bond Future	2,088.4200	2.0884	2,286.5900	2.2866	9.489	0	0	0
2017/11/22	2044	02/08/2018	10.05	Put	Bond Future	7,791.7400	7.7917	7,395.9900	7.3960	(5.079)	0	0	0
2017/11/22	2044	02/08/2018	10.07	Put	Bond Future	7,676.7100	7.6767	7,284.1800	7.2842	(5.113)	0	0	0
2017/11/22	2044	02/08/2018	10.06	Call	Bond Future	2,112.9000	2.1129	2,312.6800	2.3127	9.455	0	0	0
2017/11/22	2044	02/08/2018	10.06	Put	Bond Future	7,734.2000	7.7342	7,340.0600	7.3401	(5.096)	0	0	0
2017/11/22	2046	01/02/2018	132.92	Put	Bond Future	19,502.0200	19.5020	19,966.6600	19.9667	2.383	0	0	0
2017/11/22	2046	01/02/2018			Bond Future	113.4180	113.4180	112.9533	112.9533	(0.410)	0.0000	0.0000	21,177
2017/11/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	01/02/2018	132.91	Put	Bond Future	19,492.0200	19.4920	19,956.6600	19.9567	2.384	0	0	0
2017/11/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	01/02/2018	132.90	Put	Bond Future	19,482.0200	19.4820	19,946.6600	19.9467	2.385	0	0	0
2017/11/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	03/05/2018			Bond Future	113.9415	113.9415	113.4692	113.4692	(0.415)	0.0000	0.0000	0
2017/11/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	03/05/2018	127.93	Put	Bond Future	13,988.4700	13.9885	14,460.8100	14.4608	3.377	0	0	0
2017/11/22	2046	03/05/2018	127.95	Put	Bond Future	14,008.4700	14.0085	14,480.8100	14.4808	3.372	0	0	0
2017/11/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	03/05/2018	127.94	Put	Bond Future	13,998.4700	13.9985	14,470.8100	14.4708	3.374	0	0	0
2017/11/22	2046	02/08/2018	128.78	Put	Bond Future	12,645.0100	12.6450	13,125.1100	13.1251	3.797	0	0	0
2017/11/22	2046	02/08/2018			Bond Future	116.1350	116.1350	115.6549	115.6549	(0.413)	0.0000	0.0000	0
2017/11/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2046	02/08/2018	128.77	Put	Bond Future	12,635.0100	12.6350	13,115.1100	13.1151	3.800	0	0	0
2017/11/22	2046	02/08/2018	128.79	Put	Bond Future	12,655.0100	12.6550	13,135.1100	13.1351	3.794	0	0	0
2017/11/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	01/02/2018	140.23	Put	Bond Future	22,330.0900	22.3301	22,354.8500	22.3549	0.111	0	0	0
2017/11/22	2050	01/02/2018			Bond Future	117.8999	117.8999	117.8751	117.8751	(0.021)	0.0000	0.0000	24,102
2017/11/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	01/02/2018	140.25	Put	Bond Future	22,350.0900	22.3501	22,374.8500	22.3749	0.111	0	0	0
2017/11/22	2050	01/02/2018	140.24	Put	Bond Future	22,340.0900	22.3401	22,364.8500	22.3649	0.111	0	0	0
2017/11/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	03/05/2018	135.62	Put	Bond Future	15,512.9300	15.5129	15,537.0700	15.5371	0.156	0	0	0
2017/11/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	03/05/2018			Bond Future	120.1071	120.1071	120.0829	120.0829	(0.020)	0.0000	0.0000	0
2017/11/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	03/05/2018	135.61	Put	Bond Future	15,502.9300	15.5029	15,527.0700	15.5271	0.156	0	0	0
2017/11/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	03/05/2018	135.63	Put	Bond Future	15,522.9300	15.5229	15,547.0700	15.5471	0.156	0	0	0
2017/11/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	02/08/2018	137.54	Put	Bond Future	16,854.1600	16.8542	16,877.4100	16.8774	0.138	0	0	0
2017/11/22	2050	02/08/2018	137.52	Put	Bond Future	16,834.1600	16.8342	16,857.4100	16.8574	0.138	0	0	0
2017/11/22	2050	02/08/2018			Bond Future	120.6858	120.6858	120.6626	120.6626	(0.019)	0.0000	0.0000	0

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2017/11/22	2050	02/08/2018	137.53	Put	Bond Future	16,844.1600	16.8442	16,867.4100	16.8674	0.138	0	0	0
2017/11/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	AL37	01/02/2018			Index Future	551.1520	551.1520	552.5880	552.5880	0.261	0.0000	0.0000	0
2017/11/22	AL37	03/05/2018			Index Future	561.4220	561.4220	562.8880	562.8880	0.261	0.0000	0.0000	0
2017/11/22	AL37	02/08/2018			Index Future	572.1020	572.1020	573.6110	573.6110	0.264	0.0000	0.0000	0
2017/11/22	AL7T	01/02/2018			Index Future	623.4330	623.4330	625.9720	625.9720	0.407	0.0000	0.0000	0
2017/11/22	AL7T	03/05/2018			Index Future	635.0500	635.0500	637.6390	637.6390	0.408	0.0000	0.0000	0
2017/11/22	AL7T	02/08/2018			Index Future	647.1310	647.1310	649.7860	649.7860	0.410	0.0000	0.0000	0
2017/11/22	ALBI	01/02/2018			Index Future	558.2100	558.2100	560.9770	560.9770	0.496	0.0000	0.0000	774
2017/11/22	ALBI	03/05/2018			Index Future	568.6120	568.6120	571.4330	571.4330	0.496	0.0000	0.0000	0
2017/11/22	ALBI	02/08/2018			Index Future	579.4290	579.4290	582.3190	582.3190	0.499	0.0000	0.0000	0
2017/11/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	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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2017/11/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/22	EL28	01/02/2018			Bond Future	125.4004		125.8308		0.343	0.0000	0.0000	0
2017/11/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	01/02/2018	132.29	Put	Bond Future	6,889.5900	6.8896	6,459.1900	6.4592	(6.247)	0	0	0
2017/11/22	EL28	01/02/2018	132.31	Put	Bond Future	6,909.5900	6.9096	6,479.1900	6.4792	(6.229)	0	0	0
2017/11/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	01/02/2018	132.30	Put	Bond Future	6,899.5900	6.8996	6,469.1900	6.4692	(6.238)	0	0	0
2017/11/22	EL28	03/05/2018	133.20	Put	Bond Future	7,211.6100	7.2116	6,771.8000	6.7718	(6.099)	0	0	0
2017/11/22	EL28	03/05/2018			Bond Future	125.9884	125.9884	126.4282		0.349	0.0000	0.0000	0
2017/11/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	03/05/2018	133.19	Put	Bond Future	7,201.6100	7.2016	6,761.8000	6.7618	(6.107)	0	0	0
2017/11/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	03/05/2018	133.18	Put	Bond Future	7,191.6100	7.1916	6,751.8000	6.7518	(6.116)	0	0	0
2017/11/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	02/08/2018			Bond Future	128.4139	128.4139	128.8635		0.350	0.0000	0.0000	0
2017/11/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	02/08/2018	134.93	Put	Bond Future	6,516.1100	6.5161	6,066.5000	6.0665	(6.900)	0	0	0
2017/11/22	EL28	02/08/2018	134.95	Put	Bond Future	6,536.1100	6.5361	6,086.5000	6.0865	(6.879)	0	0	0
2017/11/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	EL28	02/08/2018	134.94	Put	Bond Future	6,526.1100	6.5261	6,076.5000	6.0765	(6.889)	0	0	0
2017/11/22	ES33	01/02/2018	11.00	Put	Bond Future	3,408.1000	3.4081	2,981.3800	2.9814	(12.521)	0	0	0
2017/11/22	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	01/02/2018			Bond Future	11.5964	73.7262	11.5194	74.1529	(0.664)	0.0000	0.0000	9,466
2017/11/22	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	01/02/2018	10.99	Put	Bond Future	3,467.3300	3.4673	3,040.6100	3.0406	(12.307)	0	0	0
2017/11/22	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	01/02/2018	11.01	Put	Bond Future	3,348.9500	3.3489	2,922.2300	2.9222	(12.742)	0	0	0
2017/11/22	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	03/05/2018	11.20	Put	Bond Future	2,934.8200	2.9348	2,499.7500	2.4997	(14.824)	0	0	0
2017/11/22	ES33	03/05/2018			Bond Future	11.7253	71.3083	11.6454	71.7433	(0.682)	0.0000	0.0000	0
2017/11/22	ES33	03/05/2018	11.22	Put	Bond Future	2,819.7500	2.8198	2,384.6800	2.3847	(15.429)	0	0	0
2017/11/22	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	03/05/2018	11.21	Put	Bond Future	2,877.2500	2.8773	2,442.1800	2.4422	(15.121)	0	0	0
2017/11/22	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	02/08/2018	11.15	Put	Bond Future	3,893.9900	3.8940	3,448.7200	3.4487	(11.435)	0	0	0
2017/11/22	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	02/08/2018			Bond Future	11.8524	72.6648	11.7691	73.1101	(0.702)	0.0000	0.0000	0
2017/11/22	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	02/08/2018	11.14	Put	Bond Future	3,951.7400	3.9517	3,506.4700	3.5065	(11.268)	0	0	0
2017/11/22	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	ES33	02/08/2018	11.16	Put	Bond Future	3,836.3000	3.8363	3,391.0300	3.3910	(11.607)	0	0	0
2017/11/22	ES42	01/02/2018			Bond Future	11.8436	75.9081	11.7667	76.3786	(0.649)	0.0000	0.0000	7,957
2017/11/22	ES42	03/05/2018			Bond Future	11.9752	73.0611	11.8953	73.5409	(0.668)	0.0000	0.0000	0
2017/11/22	ES42	02/08/2018			Bond Future	12.1027	74.4510	12.0194	74.9418	(0.688)	0.0000	0.0000	0
2017/11/22	GOVI	01/02/2018	581.04	Put	GOVI	245,520.0000	24.5520	217,650.0000	21.7650	(11.351)	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
2017/11/22	GOVI	01/02/2018			GOVI	556.4880	556.4880	559.2750	559.2750	0.501	0.0000	0.0000	795
2017/11/22	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	01/02/2018	581.03	Put	GOVI	245,420.0000	24.5420	217,550.0000	21.7550	(11.356)	0	0	0
2017/11/22	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	01/02/2018	581.02	Put	GOVI	245,320.0000	24.5320	217,450.0000	21.7450	(11.361)	0	0	0
2017/11/22	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	03/05/2018			GOVI	566.8580	566.8580	569.6990	569.6990	0.501	0.0000	0.0000	0
2017/11/22	GOVI	03/05/2018	590.27	Put	GOVI	234,120.0000	23.4120	205,710.0000	20.5710	(12.135)	0	0	0
2017/11/22	GOVI	03/05/2018	590.29	Put	GOVI	234,320.0000	23.4320	205,910.0000	20.5910	(12.124)	0	0	0
2017/11/22	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	03/05/2018	590.28	Put	GOVI	234,220.0000	23.4220	205,810.0000	20.5810	(12.130)	0	0	0
2017/11/22	GOVI	02/08/2018	605.72	Put	GOVI	280,790.0000	28.0790	251,670.0000	25.1670	(10.371)	0	0	0
2017/11/22	GOVI	02/08/2018			GOVI	577.6410	577.6410	580.5530	580.5530	0.504	0.0000	0.0000	0
2017/11/22	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	02/08/2018	605.71	Put	GOVI	280,690.0000	28.0690	251,570.0000	25.1570	(10.374)	0	0	0
2017/11/22	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	GOVI	02/08/2018	605.70	Put	GOVI	280,590.0000	28.0590	251,470.0000	25.1470	(10.378)	0	0	0
2017/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/22	IGOV	01/02/2018			Index Future	241.8470	241.8470	241.9030	241.9030	0.023	0.0000	0.0000	876
2017/11/22	IGOV	03/05/2018			Index Future	246.3750	246.3750	246.4340	246.4340	0.024	0.0000	0.0000	272
2017/11/22	IGOV	02/08/2018			Index Future	251.1170	251.1170	251.1810	251.1810	0.025	0.0000	0.0000	0
2017/11/22	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/22	IS01	15/03/2018			Interest Rate Swap	99.7213	99.7213	99.7237	99.7237	0.002	0.0000	0.0000	0
2017/11/22	IS01	21/06/2018			Interest Rate Swap	99.9413	99.9413	99.9414	99.9414	0.000	0.0000	0.0000	0
2017/11/22	IS01	20/09/2018			Interest Rate Swap	100.2048	100.2048	100.1990	100.1990	(0.006)	0.0000	0.0000	0
2017/11/22	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/22	IS02	16/03/2018			Interest Rate Swap	99.0055	99.0055	99.0073	99.0073	0.002	0.0000	0.0000	0
2017/11/22	IS02	15/06/2018			Interest Rate Swap	98.6276	98.6276	98.6286	98.6286	0.001	0.0000	0.0000	0
2017/11/22	IS02	21/09/2018			Interest Rate Swap	98.6753	98.6753	98.6691	98.6691	(0.006)	0.0000	0.0000	0
2017/11/22	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.1900	99.1900	(0.010)	0.0000	0.0000	0
2017/11/22	IS02	15/03/2019			Interest Rate Swap	99.7358	99.7358	99.7212	99.7212	(0.015)	0.0000	0.0000	0
2017/11/22	IS02	21/06/2019			Interest Rate Swap	100.2922	100.2922	100.2703	100.2703	(0.022)	0.0000	0.0000	0
2017/11/22	IS02	20/09/2019			Interest Rate Swap	100.8569	100.8569	100.8292	100.8292	(0.028)	0.0000	0.0000	0
2017/11/22	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	IS05	17/12/2020			Interest Rate Swap	97.8903	97.8903	97.8648	97.8648	(0.026)	0.0000	0.0000	0
2017/11/22	IS05	16/03/2021			Interest Rate Swap	97.2764	97.2764	97.2558	97.2558	(0.021)	0.0000	0.0000	0
2017/11/22	IS05	15/06/2021			Interest Rate Swap	96.6335	96.6335	96.6196	96.6196	(0.014)	0.0000	0.0000	0
2017/11/22	IS05	21/09/2021			Interest Rate Swap	96.9709	96.9709	96.9605	96.9605	(0.011)	0.0000	0.0000	0
2017/11/22	IS05	21/12/2021			Interest Rate Swap	99.2964	99.2964	99.2834	99.2834	(0.013)	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
2017/11/22	IS05	15/03/2022			Interest Rate Swap	99.5796	99.5796	99.5573	99.5573	(0.022)	0.0000	0.0000	0
2017/11/22	IS05	21/06/2022			Interest Rate Swap	100.9242	100.9242	100.8866	100.8866	(0.037)	0.0000	0.0000	0
2017/11/22	IS05	20/09/2022			Interest Rate Swap	103.2429	103.2429	103.1931	103.1931	(0.048)	0.0000	0.0000	0
2017/11/22	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	IS10	17/12/2025			Interest Rate Swap	99.0676	99.0676	98.9496	98.9496	(0.119)	0.0000	0.0000	0
2017/11/22	IS10	16/03/2026			Interest Rate Swap	96.2182	96.2182	96.0907	96.0907	(0.132)	0.0000	0.0000	0
2017/11/22	IS10	15/06/2026			Interest Rate Swap	95.0716	95.0716	94.9359	94.9359	(0.143)	0.0000	0.0000	0
2017/11/22	IS10	21/09/2026			Interest Rate Swap	97.2483	97.2483	97.1089	97.1089	(0.143)	0.0000	0.0000	0
2017/11/22	IS10	21/12/2026			Interest Rate Swap	100.9850	100.9850	100.8512	100.8512	(0.133)	0.0000	0.0000	0
2017/11/22	IS10	15/03/2027			Interest Rate Swap	99.6378	99.6378	99.5154	99.5154	(0.123)	0.0000	0.0000	0
2017/11/22	IS10	21/06/2027			Interest Rate Swap	101.6841	101.6841	101.5818	101.5818	(0.101)	0.0000	0.0000	0
2017/11/22	IS10	20/09/2027			Interest Rate Swap	105.3295	105.3295	105.2451	105.2451	(0.080)	0.0000	0.0000	0
2017/11/22	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/22	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/22	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/22	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/22	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/22	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/22	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/22	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/22	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/22	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/22	R023	01/02/2018	8.33	Put	Bond Future	2,274.4200	2.2744	2,032.7500	2.0328	(10.626)	0	0	0
2017/11/22	R023	01/02/2018			Bond Future	8.8434	99.0104	8.7660	99.3130	(0.875)	0.0000	0.0000	61,187
2017/11/22	R023	01/02/2018	8.32	Call	Bond Future	237.4700	0.2375	296.9600	0.2970	25.052	0	0	0
2017/11/22	R023	01/02/2018	8.32	Put	Bond Future	2,306.7900	2.3068	2,063.6400	2.0636	(10.541)	0	0	0
2017/11/22	R023	01/02/2018	8.33	Call	Bond Future	245.1500	0.2452	306.1200	0.3061	24.870	0	0	0
2017/11/22	R023	01/02/2018	8.31	Call	Bond Future	229.8500	0.2298	287.8900	0.2879	25.251	0	0	0
2017/11/22	R023	01/02/2018	8.31	Put	Bond Future	2,339.2400	2.3392	2,094.6400	2.0946	(10.456)	0	0	0
2017/11/22	R023	03/05/2018	8.27	Call	Bond Future	466.8200	0.4668	543.9200	0.5439	16.516	0	0	0
2017/11/22	R023	03/05/2018			Bond Future	8.9226	96.9253	8.8402	97.2341	(0.924)	0.0000	0.0000	0
2017/11/22	R023	03/05/2018	8.27	Put	Bond Future	2,945.7500	2.9457	2,714.0300	2.7140	(7.866)	0	0	0
2017/11/22	R023	03/05/2018	8.28	Call	Bond Future	476.1100	0.4761	554.3300	0.5543	16.429	0	0	0
2017/11/22	R023	03/05/2018	8.29	Put	Bond Future	2,887.5500	2.8875	2,658.0900	2.6581	(7.947)	0	0	0
2017/11/22	R023	03/05/2018	8.28	Put	Bond Future	2,916.4700	2.9165	2,685.8700	2.6859	(7.907)	0	0	0
2017/11/22	R023	03/05/2018	8.29	Call	Bond Future	485.7400	0.4857	565.1000	0.5651	16.338	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
2017/11/22	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	01/02/2018	9.73	Put	Bond Future	5,037.2500	5.0373	4,493.3300	4.4933	(10.798)	0	0	0
2017/11/22	R035	01/02/2018			Bond Future	10.4032	91.7997	10.3277	92.3437	(0.726)	0.0000	0.0000	53,530
2017/11/22	R035	01/02/2018	9.75	Put	Bond Future	4,881.3500	4.8813	4,337.4300	4.3374	(11.143)	0	0	0
2017/11/22	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	01/02/2018	9.74	Put	Bond Future	4,959.2500	4.9593	4,415.3300	4.4153	(10.968)	0	0	0
2017/11/22	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	03/05/2018	9.91	Put	Bond Future	4,239.3300	4.2393	3,684.8300	3.6848	(13.080)	0	0	0
2017/11/22	R035	03/05/2018			Bond Future	10.4888	89.0098	10.4107	89.5643	(0.745)	0.0000	0.0000	0
2017/11/22	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	03/05/2018	9.90	Put	Bond Future	4,315.2900	4.3153	3,760.7900	3.7608	(12.850)	0	0	0
2017/11/22	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R035	03/05/2018	9.89	Put	Bond Future	4,391.3400	4.3913	3,836.8400	3.8368	(12.627)	0	0	0
2017/11/22	R186	01/02/2018	8.96	Call	Bond Future	377.4900	0.3775	464.9900	0.4650	23.179	0	0	0
2017/11/22	R186	01/02/2018	8.50	Put	Bond Future	6,631.9900	6.6320	6,185.8500	6.1859	(6.727)	0	0	0
2017/11/22	R186	01/02/2018	9.00	Call	Bond Future	426.3500	0.4263	522.4400	0.5224	22.538	0	0	0
2017/11/22	R186	01/02/2018	9.25	Call	Bond Future	842.3900	0.8424	1,001.1800	1.0012	18.850	0	0	0
2017/11/22	R186	01/02/2018			Bond Future	9.5292	107.0588	9.4531	107.5264	(0.799)	9.4600	9.4600	94,604
2017/11/22	R186	01/02/2018	8.50	Call	Bond Future	70.1700	0.0702	91.6600	0.0917	30.626	0	0	1,460
2017/11/22	R186	01/02/2018	7.75	Put	Bond Future	11,687.7600	11.6878	11,220.8600	11.2209	(3.995)	0	0	0
2017/11/22	R186	01/02/2018	7.75	Call	Bond Future	1.7100	0.0017	2.4400	0.0024	42.690	0	0	1,460
2017/11/22	R186	01/02/2018	8.97	Call	Bond Future	389.3200	0.3893	478.9300	0.4789	23.017	0	0	0
2017/11/22	R186	01/02/2018	8.96	Put	Bond Future	3,941.7700	3.9418	3,561.6400	3.5616	(9.644)	0	0	0
2017/11/22	R186	01/02/2018	9.00	Put	Bond Future	3,735.0000	3.7350	3,363.4600	3.3635	(9.948)	0	0	6,200
2017/11/22	R186	01/02/2018	8.75	Put	Bond Future	5,106.8600	5.1069	4,689.3300	4.6893	(8.176)	0	0	775
2017/11/22	R186	01/02/2018	9.25	Put	Bond Future	2,571.2400	2.5712	2,262.4000	2.2624	(12.011)	0	0	775
2017/11/22	R186	01/02/2018	8.97	Put	Bond Future	3,889.6200	3.8896	3,511.6000	3.5116	(9.719)	0	0	0
2017/11/22	R186	01/02/2018	8.98	Call	Bond Future	401.4300	0.4014	493.1700	0.4932	22.853	0	0	0
2017/11/22	R186	01/02/2018	8.98	Put	Bond Future	3,837.7900	3.8378	3,461.9000	3.4619	(9.794)	0	0	0
2017/11/22	R186	01/02/2018	8.75	Call	Bond Future	187.4500	0.1875	237.5500	0.2375	26.727	0	0	0
2017/11/22	R186	01/02/2018	9.65	Call	Bond Future	1,968.8500	1.9688	2,241.9300	2.2419	13.870	0	0	0
2017/11/22	R186	01/02/2018	9.65	Put	Bond Future	1,232.7600	1.2328	1,038.2100	1.0382	(15.782)	0	0	1,950
2017/11/22	R186	03/05/2018	10.14	Put	Bond Future	1,343.0800	1.3431	1,159.3000	1.1593	(13.683)	0	0	1,120
2017/11/22	R186	03/05/2018	8.92	Call	Bond Future	931.0500	0.9311	1,032.1200	1.0321	10.855	0	0	0
2017/11/22	R186	03/05/2018	8.91	Put	Bond Future	5,249.7500	5.2498	4,872.6100	4.8726	(7.184)	0	0	0
2017/11/22	R186	03/05/2018			Bond Future	9.6171	109.0534	9.5374	109.5305	(0.829)	0.0000	0.0000	0
2017/11/22	R186	03/05/2018	9.30	Put	Bond Future	3,596.6400	3.5966	3,280.3800	3.2804	(8.793)	0	0	0
2017/11/22	R186	03/05/2018	9.30	Call	Bond Future	1,681.3300	1.6813	1,842.1100	1.8421	9.563	0	0	1,120
2017/11/22	R186	03/05/2018	10.14	Call	Bond Future	4,402.6700	4.4027	4,695.9300	4.6959	6.661	0	0	0
2017/11/22	R186	03/05/2018	8.93	Call	Bond Future	947.1600	0.9472	1,049.6800	1.0497	10.824	0	0	0
2017/11/22	R186	03/05/2018	8.93	Put	Bond Future	5,155.9700	5.1560	4,781.4500	4.7814	(7.264)	0	0	0
2017/11/22	R186	03/05/2018	8.92	Put	Bond Future	5,202.7500	5.2027	4,826.7800	4.8268	(7.226)	0	0	0
2017/11/22	R186	03/05/2018	8.91	Call	Bond Future	915.1200	0.9151	1,015.0200	1.0150	10.917	0	0	0
2017/11/22	R197	01/02/2018	301.68	Put	Bond Future	9,327.7500	9.3277	9,401.4100	9.4014	0.790	0	0	0

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2017/11/22	R197	01/02/2018			Bond Future	292.3522		292.3522	292.2786	(0.025)	0.0000	0.0000	2,350
2017/11/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	01/02/2018	301.67	Put	Bond Future	9,317.7500	9.3177	9,391.4100	9.3914	0.791	0	0	0
2017/11/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	01/02/2018	301.66	Put	Bond Future	9,307.7500	9.3077	9,381.4100	9.3814	0.791	0	0	0
2017/11/22	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	03/05/2018			Bond Future	297.8252		297.7532	297.7532	(0.024)	0.0000	0.0000	0
2017/11/22	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	03/05/2018	304.44	Put	Bond Future	6,614.7700	6.6148	6,686.8100	6.6868	1.089	0	0	0
2017/11/22	R197	03/05/2018	304.46	Put	Bond Future	6,634.7700	6.6348	6,706.8100	6.7068	1.086	0	0	0
2017/11/22	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R197	03/05/2018	304.45	Put	Bond Future	6,624.7700	6.6248	6,696.8100	6.6968	1.087	0	0	0
2017/11/22	R202	01/02/2018	249.07	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2017/11/22	R202	01/02/2018	249.06	Put	Bond Future	20,320.6400	20.3206	20,373.1100	20.3731	0.258	0	0	0
2017/11/22	R202	01/02/2018			Bond Future	228.7394		228.6869	228.6869	(0.023)	0.0000	0.0000	22,205
2017/11/22	R202	01/02/2018	249.08	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2017/11/22	R202	01/02/2018	249.08	Put	Bond Future	20,340.6300	20.3406	20,393.1100	20.3931	0.258	0	0	0
2017/11/22	R202	01/02/2018	249.07	Put	Bond Future	20,330.6400	20.3306	20,383.1100	20.3831	0.258	0	0	0
2017/11/22	R202	01/02/2018	249.06	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2017/11/22	R202	03/05/2018	247.48	Put	Bond Future	14,561.3400	14.5613	14,609.0800	14.6091	0.328	0	0	0
2017/11/22	R202	03/05/2018	247.47	Call	Bond Future	103.3500	0.1034	99.8200	0.0998	(3.416)	0	0	0
2017/11/22	R202	03/05/2018			Bond Future	233.0217		232.9704	232.9704	(0.022)	0.0000	0.0000	0
2017/11/22	R202	03/05/2018	247.48	Call	Bond Future	103.0300	0.1030	99.5100	0.0995	(3.416)	0	0	0
2017/11/22	R202	03/05/2018	247.47	Put	Bond Future	14,551.6600	14.5517	14,599.3900	14.5994	0.328	0	0	0
2017/11/22	R202	03/05/2018	247.49	Call	Bond Future	102.7100	0.1027	99.2000	0.0992	(3.417)	0	0	0
2017/11/22	R202	03/05/2018	247.49	Put	Bond Future	14,571.0200	14.5710	14,618.7700	14.6188	0.328	0	0	0
2017/11/22	R204	01/02/2018	7.27	Call	Bond Future	16.7000	0.0167	22.8900	0.0229	37.066	0	0	0
2017/11/22	R204	01/02/2018			Bond Future	7.9073	101.0948	7.8300	101.1588	(0.977)	0.0000	0.0000	42,299
2017/11/22	R204	01/02/2018	7.25	Call	Bond Future	15.1800	0.0152	20.9000	0.0209	37.681	0	0	0
2017/11/22	R204	01/02/2018	7.25	Put	Bond Future	561.9000	0.5619	503.6300	0.5036	(10.370)	0	0	0
2017/11/22	R204	01/02/2018	7.27	Put	Bond Future	546.7100	0.5467	488.9100	0.4889	(10.572)	0	0	0
2017/11/22	R204	01/02/2018	7.26	Call	Bond Future	15.8900	0.0159	21.8300	0.0218	37.382	0	0	0
2017/11/22	R204	01/02/2018	7.26	Put	Bond Future	554.2500	0.5542	496.2000	0.4962	(10.474)	0	0	0
2017/11/22	R204	03/05/2018	7.10	Put	Bond Future	608.2800	0.6083	550.9500	0.5509	(9.425)	0	0	0
2017/11/22	R204	03/05/2018			Bond Future	8.0675	102.9783	7.9571	103.0441	(1.369)	0.0000	0.0000	0
2017/11/22	R204	03/05/2018	7.09	Call	Bond Future	28.3500	0.0284	36.6800	0.0367	29.383	0	0	0
2017/11/22	R204	03/05/2018	7.09	Put	Bond Future	613.5900	0.6136	556.0900	0.5561	(9.371)	0	0	0
2017/11/22	R204	03/05/2018	7.10	Call	Bond Future	29.0600	0.0291	37.5600	0.0376	29.250	0	0	0
2017/11/22	R204	03/05/2018	7.08	Call	Bond Future	27.5200	0.0275	35.6700	0.0357	29.615	0	0	0
2017/11/22	R204	03/05/2018	7.08	Put	Bond Future	618.7800	0.6188	561.1000	0.5611	(9.322)	0	0	0
2017/11/22	R207	01/02/2018	7.61	Put	Bond Future	1,141.6100	1.1416	1,019.6900	1.0197	(10.680)	0	0	0
2017/11/22	R207	01/02/2018	7.60	Call	Bond Future	33.5700	0.0336	46.6900	0.0467	39.083	0	0	0
2017/11/22	R207	01/02/2018			Bond Future	8.2413	98.6892	8.1634	98.8248	(0.945)	0.0000	0.0000	46,865
2017/11/22	R207	01/02/2018	7.61	Call	Bond Future	35.2100	0.0352	48.9300	0.0489	38.966	0	0	0

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2017/11/22	R207	01/02/2018	7.60	Put	Bond Future	1,157.6200	1.1576	1,035.1000	1.0351	(10.584)	0	0	0
2017/11/22	R207	01/02/2018	7.62	Call	Bond Future	36.9100	0.0369	51.1600	0.0512	38.607	0	0	0
2017/11/22	R207	01/02/2018	7.62	Put	Bond Future	1,125.6600	1.1257	1,004.2700	1.0043	(10.784)	0	0	0
2017/11/22	R207	03/05/2018	7.57	Call	Bond Future	100.2900	0.1003	123.3400	0.1233	22.983	0	0	0
2017/11/22	R207	03/05/2018	7.56	Put	Bond Future	1,334.5000	1.3345	1,218.3500	1.2183	(8.704)	0	0	0
2017/11/22	R207	03/05/2018			Bond Future	8.3624	100.5278	8.2717	100.6666	(1.084)	0.0000	0.0000	0
2017/11/22	R207	03/05/2018	7.58	Call	Bond Future	103.0700	0.1031	126.5900	0.1266	22.819	0	0	0
2017/11/22	R207	03/05/2018	7.58	Put	Bond Future	1,308.7600	1.3088	1,193.5400	1.1935	(8.804)	0	0	0
2017/11/22	R207	03/05/2018	7.57	Put	Bond Future	1,321.5200	1.3215	1,205.8300	1.2058	(8.754)	0	0	0
2017/11/22	R207	03/05/2018	7.56	Call	Bond Future	97.7300	0.0977	120.3200	0.1203	23.115	0	0	0
2017/11/22	R208	01/02/2018	7.85	Put	Bond Future	1,772.0400	1.7720	1,600.9700	1.6010	(9.654)	0	0	0
2017/11/22	R208	01/02/2018			Bond Future	8.4854	97.6731	8.4112	97.8688	(0.875)	0.0000	0.0000	34,776
2017/11/22	R208	01/02/2018	7.84	Call	Bond Future	77.4600	0.0775	101.3100	0.1013	30.790	0	0	0
2017/11/22	R208	01/02/2018	7.84	Put	Bond Future	1,795.7400	1.7957	1,623.8900	1.6239	(9.570)	0	0	0
2017/11/22	R208	01/02/2018	7.85	Call	Bond Future	80.6700	0.0807	105.3000	0.1053	30.532	0	0	0
2017/11/22	R208	01/02/2018	7.83	Call	Bond Future	74.3400	0.0743	97.4300	0.0974	31.060	0	0	0
2017/11/22	R208	01/02/2018	7.83	Put	Bond Future	1,819.5400	1.8195	1,646.9300	1.6469	(9.486)	0	0	0
2017/11/22	R208	03/05/2018	7.77	Call	Bond Future	173.4700	0.1735	209.0200	0.2090	20.493	0	0	0
2017/11/22	R208	03/05/2018			Bond Future	8.5764	96.0917	8.4948	96.2916	(0.952)	0.0000	0.0000	0
2017/11/22	R208	03/05/2018	7.77	Put	Bond Future	2,171.5400	2.1715	2,007.1400	2.0071	(7.571)	0	0	0
2017/11/22	R208	03/05/2018	7.78	Call	Bond Future	177.8400	0.1778	214.0500	0.2141	20.361	0	0	0
2017/11/22	R208	03/05/2018	7.79	Put	Bond Future	2,130.1800	2.1302	1,967.1200	1.9671	(7.655)	0	0	0
2017/11/22	R208	03/05/2018	7.78	Put	Bond Future	2,150.8200	2.1508	1,987.0800	1.9871	(7.613)	0	0	0
2017/11/22	R208	03/05/2018	7.79	Call	Bond Future	182.2800	0.1823	219.1700	0.2192	20.238	0	0	0
2017/11/22	R209	01/02/2018	9.72	Call	Bond Future	449.1900	0.4492	542.5400	0.5425	20.782	0	0	0
2017/11/22	R209	01/02/2018	9.73	Call	Bond Future	461.8200	0.4618	557.1500	0.5572	20.642	0	0	0
2017/11/22	R209	01/02/2018	9.71	Put	Bond Future	4,222.9100	4.2229	3,861.1700	3.8612	(8.566)	0	0	0
2017/11/22	R209	01/02/2018	10.10	Call	Bond Future	1,126.0600	1.1261	1,307.8300	1.3078	16.142	0	0	0
2017/11/22	R209	01/02/2018	9.85	Call	Bond Future	633.7400	0.6337	754.5500	0.7545	19.063	0	0	0
2017/11/22	R209	01/02/2018	9.33	Call	Bond Future	128.7200	0.1287	163.1000	0.1631	26.709	0	0	220
2017/11/22	R209	01/02/2018	10.22	Put	Bond Future	1,992.2800	1.9923	1,752.4200	1.7524	(12.039)	0	0	739
2017/11/22	R209	01/02/2018	9.75	Call	Bond Future	487.8400	0.4878	587.2200	0.5872	20.371	0	0	5,000
2017/11/22	R209	01/02/2018			Bond Future	10.3126	69.1577	10.2378	69.6108	(0.725)	0.0000	0.0000	153,396
2017/11/22	R209	01/02/2018	9.73	Put	Bond Future	4,117.1300	4.1171	3,759.3400	3.7593	(8.690)	0	0	0
2017/11/22	R209	01/02/2018	9.71	Call	Bond Future	436.8300	0.4368	528.2100	0.5282	20.919	0	0	0
2017/11/22	R209	01/02/2018	9.88	Call	Bond Future	682.9800	0.6830	810.5900	0.8106	18.684	0	0	0
2017/11/22	R209	01/02/2018	9.88	Put	Bond Future	3,368.9400	3.3689	3,043.4300	3.0434	(9.662)	0	0	220
2017/11/22	R209	01/02/2018	9.59	Call	Bond Future	307.4100	0.3074	376.9800	0.3770	22.631	0	0	0
2017/11/22	R209	01/02/2018	9.59	Put	Bond Future	4,885.7900	4.8858	4,502.2400	4.5022	(7.850)	0	0	377
2017/11/22	R209	01/02/2018	9.72	Put	Bond Future	4,169.8400	4.1698	3,810.0700	3.8101	(8.628)	0	0	0
2017/11/22	R209	01/02/2018	10.10	Put	Bond Future	2,426.0800	2.4261	2,154.7300	2.1547	(11.185)	0	0	3,000
2017/11/22	R209	01/02/2018	9.85	Put	Bond Future	3,511.9600	3.5120	3,179.6500	3.1796	(9.462)	0	0	7,500
2017/11/22	R209	01/02/2018	9.33	Put	Bond Future	6,469.7400	6.4697	6,051.0000	6.0510	(6.472)	0	0	0
2017/11/22	R209	01/02/2018	10.22	Call	Bond Future	1,430.7600	1.4308	1,644.0200	1.6440	14.905	0	0	0
2017/11/22	R209	01/02/2018	9.75	Put	Bond Future	4,012.7400	4.0127	3,659.0000	3.6590	(8.815)	0	0	0
2017/11/22	R209	01/02/2018	10.00	Call	Bond Future	906.3700	0.9064	1,062.5600	1.0626	17.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/22	R209	01/02/2018	10.00	Put	Bond Future	2,831.1600	2.8312	2,534.2300	2.5342	(10.488)	0	0	7,500
2017/11/22	R209	01/02/2018	9.89	Call	Bond Future	699.9100	0.6999	829.8100	0.8298	18.560	0	0	0
2017/11/22	R209	01/02/2018	9.89	Put	Bond Future	3,321.9600	3.3220	2,998.7400	2.9987	(9.730)	0	0	157
2017/11/22	R209	01/02/2018	9.32	Put	Bond Future	6,534.1700	6.5342	6,114.4000	6.1144	(6.424)	0	0	0
2017/11/22	R209	01/02/2018	9.32	Call	Bond Future	124.0700	0.1241	157.4200	0.1574	26.880	0	0	157
2017/11/22	R209	01/02/2018	9.87	Call	Bond Future	666.2500	0.6663	791.5700	0.7916	18.810	0	0	0
2017/11/22	R209	01/02/2018	9.87	Put	Bond Future	3,416.2100	3.4162	3,088.4100	3.0884	(9.595)	0	0	739
2017/11/22	R209	01/02/2018	9.52	Put	Bond Future	5,293.5200	5.2935	4,898.8600	4.8989	(7.456)	0	0	0
2017/11/22	R209	01/02/2018	9.52	Call	Bond Future	246.8400	0.2468	305.3000	0.3053	23.683	0	0	739
2017/11/22	R209	03/05/2018	10.73	Call	Bond Future	3,782.2200	3.7822	4,045.9200	4.0459	6.972	0	0	0
2017/11/22	R209	03/05/2018	9.75	Call	Bond Future	1,134.4100	1.1344	1,255.0900	1.2551	10.638	0	0	435
2017/11/22	R209	03/05/2018	10.00	Call	Bond Future	1,638.3700	1.6384	1,796.0800	1.7961	9.626	0	0	0
2017/11/22	R209	03/05/2018	9.85	Put	Bond Future	4,653.0100	4.6530	4,326.1400	4.3261	(7.025)	0	0	0
2017/11/22	R209	03/05/2018			Bond Future	10.3894	67.2969	10.3122	67.7589	(0.743)	0.0000	0.0000	0
2017/11/22	R209	03/05/2018	10.73	Put	Bond Future	1,800.3900	1.8004	1,602.1300	1.6021	(11.012)	0	0	435
2017/11/22	R209	03/05/2018	9.75	Put	Bond Future	5,110.5700	5.1106	4,769.2900	4.7693	(6.678)	0	0	0
2017/11/22	R209	03/05/2018	9.85	Call	Bond Future	1,321.8300	1.3218	1,456.9200	1.4569	10.220	0	0	0
2017/11/22	R209	03/05/2018	10.22	Call	Bond Future	2,177.9200	2.1779	2,371.8300	2.3718	8.903	0	0	0
2017/11/22	R209	03/05/2018	10.22	Put	Bond Future	3,197.7900	3.1978	2,929.7400	2.9297	(8.382)	0	0	435
2017/11/22	R209	03/05/2018	10.00	Put	Bond Future	4,018.4600	4.0185	3,714.2100	3.7142	(7.571)	0	0	5,000
2017/11/22	R209	03/05/2018	9.86	Call	Bond Future	1,341.6100	1.3416	1,478.0600	1.4781	10.171	0	0	0
2017/11/22	R209	03/05/2018	9.84	Call	Bond Future	1,302.2400	1.3022	1,435.8000	1.4358	10.256	0	0	0
2017/11/22	R209	03/05/2018	9.84	Put	Bond Future	4,697.5200	4.6975	4,369.1200	4.3691	(6.991)	0	0	0
2017/11/22	R209	03/05/2018	9.86	Put	Bond Future	4,608.7800	4.6088	4,283.2700	4.2833	(7.063)	0	0	0
2017/11/22	R209	02/08/2018	9.66	Call	Bond Future	1,517.6100	1.5176	1,670.0000	1.6700	10.041	0	0	435
2017/11/22	R209	02/08/2018	10.38	Call	Bond Future	3,198.3300	3.1983	3,447.8000	3.4478	7.800	0	0	0
2017/11/22	R209	02/08/2018	10.39	Put	Bond Future	3,658.7800	3.6588	3,436.9700	3.4370	(6.062)	0	0	0
2017/11/22	R209	02/08/2018			Bond Future	10.4631	68.5771	10.3832	69.0497	(0.764)	0.0000	0.0000	0
2017/11/22	R209	02/08/2018	10.84	Call	Bond Future	4,641.7800	4.6418	4,947.4100	4.9474	6.584	0	0	0
2017/11/22	R209	02/08/2018	10.84	Put	Bond Future	2,479.4200	2.4794	2,312.4700	2.3125	(6.733)	0	0	435
2017/11/22	R209	02/08/2018	10.21	Call	Bond Future	2,737.7100	2.7377	2,964.8800	2.9649	8.298	0	0	0
2017/11/22	R209	02/08/2018	10.21	Put	Bond Future	4,252.4400	4.2524	4,007.0300	4.0070	(5.771)	0	0	435
2017/11/22	R209	02/08/2018	9.66	Put	Bond Future	6,507.2000	6.5072	6,187.0100	6.1870	(4.921)	0	0	0
2017/11/22	R209	02/08/2018	10.38	Put	Bond Future	3,690.1200	3.6901	3,467.0100	3.4670	(6.046)	0	0	0
2017/11/22	R209	02/08/2018	10.39	Call	Bond Future	3,226.4400	3.2264	3,477.2100	3.4772	7.772	0	0	0
2017/11/22	R209	02/08/2018	10.40	Call	Bond Future	3,254.9100	3.2549	3,506.9700	3.5070	7.744	0	0	0
2017/11/22	R209	02/08/2018	10.40	Put	Bond Future	3,627.8800	3.6279	3,407.3600	3.4074	(6.078)	0	0	0
2017/11/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R209	01/11/2018	9.34	Put	Bond Future	8,956.7800	8.9568	8,591.2900	8.5913	(4.081)	0	0	0
2017/11/22	R209	01/11/2018	1,016.00	Call	Bond Future	65,840.1100	65.8401	66,343.9600	66.3440	0.765	0	0	0
2017/11/22	R209	01/11/2018			Bond Future	10.5413	66.7280	10.4551	67.2318	(0.818)	0.0000	0.0000	0
2017/11/22	R209	01/11/2018	1,016.01	Call	Bond Future	65,840.1100	65.8401	66,343.9600	66.3440	0.765	0	0	0
2017/11/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R209	01/11/2018	1,015.99	Call	Bond Future	65,840.1000	65.8401	66,343.9500	66.3440	0.765	0	0	0
2017/11/22	R209	01/11/2018	9.34	Call	Bond Future	1,385.7600	1.3858	1,524.1200	1.5241	9.984	0	0	435
2017/11/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R209	01/11/2018	10.57	Call	Bond Future	4,133.3900	4.1334	4,418.4300	4.4184	6.896	0	0	0
2017/11/22	R209	01/11/2018	10.57	Put	Bond Future	3,967.0600	3.9671	3,748.2500	3.7482	(5.516)	0	0	435

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
2017/11/22	R209	01/11/2018	9.94	Call	Bond Future	2,499.7500		2.4997	2,710.1100	2.7101	8.415	0	0	0
2017/11/22	R209	01/11/2018	9.94	Put	Bond Future	6,137.1200		6.1371	5,843.6300	5.8436	(4.782)	0	0	435
2017/11/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R210	01/02/2018			Bond Future	182.1118		182.1118	182.7242	182.7242	0.336	0.0000	0.0000	2,159
2017/11/22	R210	01/02/2018	192.36	Put	Bond Future	10,248.2000		10.2482	9,635.7800	9.6358	(5.976)	0	0	0
2017/11/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R210	01/02/2018	192.38	Put	Bond Future	10,268.2000		10.2682	9,655.7800	9.6558	(5.964)	0	0	0
2017/11/22	R210	01/02/2018	192.37	Put	Bond Future	10,258.2000		10.2582	9,645.7800	9.6458	(5.970)	0	0	0
2017/11/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R210	03/05/2018	191.44	Put	Bond Future	8,344.0900		8.3441	7,718.2800	7.7183	(7.500)	0	0	0
2017/11/22	R210	03/05/2018			Bond Future	183.0959		183.0959	183.7217	183.7217	0.342	0.0000	0.0000	0
2017/11/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R210	03/05/2018	191.46	Put	Bond Future	8,364.0900		8.3641	7,738.2800	7.7383	(7.482)	0	0	0
2017/11/22	R210	03/05/2018	191.45	Put	Bond Future	8,354.0900		8.3541	7,728.2800	7.7283	(7.491)	0	0	0
2017/11/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	01/02/2018	154.71	Put	Bond Future	5,290.0000		5.2900	5,326.7600	5.3268	0.695	0	0	0
2017/11/22	R212	01/02/2018			Bond Future	149.4200		149.4200	149.3832	149.3832	(0.025)	0.0000	0.0000	4,869
2017/11/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	01/02/2018	154.70	Put	Bond Future	5,280.0000		5.2800	5,316.7600	5.3168	0.696	0	0	0
2017/11/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	01/02/2018	154.69	Put	Bond Future	5,270.0000		5.2700	5,306.7600	5.3068	0.698	0	0	0
2017/11/22	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	03/05/2018			Bond Future	152.2171		152.2171	152.1812	152.1812	(0.024)	0.0000	0.0000	0
2017/11/22	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	03/05/2018	154.28	Put	Bond Future	2,062.8600		2.0629	2,098.7700	2.0988	1.741	0	0	0
2017/11/22	R212	03/05/2018	154.30	Put	Bond Future	2,082.8600		2.0829	2,118.7700	2.1188	1.724	0	0	0
2017/11/22	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/22	R212	03/05/2018	154.29	Put	Bond Future	2,072.8600		2.0729	2,108.7700	2.1088	1.732	0	0	0
2017/11/22	R213	01/02/2018	9.42	Call	Bond Future	343.6400		0.3436	420.0200	0.4200	22.227	0	0	0
2017/11/22	R213	01/02/2018	9.41	Put	Bond Future	4,579.4900		4.5795	4,197.8900	4.1979	(8.333)	0	0	0
2017/11/22	R213	01/02/2018			Bond Future	10.0887		80.9152	10.0134	81.3714	(0.747)	0.0000	0.0000	58,154
2017/11/22	R213	01/02/2018	9.43	Call	Bond Future	353.9300		0.3539	432.1100	0.4321	22.089	0	0	0
2017/11/22	R213	01/02/2018	9.43	Put	Bond Future	4,470.3000		4.4703	4,092.2700	4.0923	(8.456)	0	0	0
2017/11/22	R213	01/02/2018	9.42	Put	Bond Future	4,524.7900		4.5248	4,144.9600	4.1450	(8.394)	0	0	0
2017/11/22	R213	01/02/2018	9.41	Call	Bond Future	333.4800		0.3335	408.0900	0.4081	22.373	0	0	0
2017/11/22	R213	03/05/2018	9.57	Put	Bond Future	4,817.2700		4.8173	4,493.7700	4.4938	(6.715)	0	0	0
2017/11/22	R213	03/05/2018	9.56	Call	Bond Future	1,127.0100		1.1270	1,267.0600	1.2671	12.427	0	0	0
2017/11/22	R213	03/05/2018			Bond Future	10.1689		78.8733	10.0909	79.3384	(0.767)	0.0000	0.0000	0
2017/11/22	R213	03/05/2018	9.57	Call	Bond Future	1,145.0000		1.1450	1,286.6500	1.2866	12.371	0	0	0
2017/11/22	R213	03/05/2018	9.56	Put	Bond Future	4,862.6100		4.8626	4,537.5100	4.5375	(6.686)	0	0	0
2017/11/22	R213	03/05/2018	9.58	Call	Bond Future	1,163.1800		1.1632	1,306.4300	1.3064	12.315	0	0	0
2017/11/22	R213	03/05/2018	9.58	Put	Bond Future	4,772.2000		4.7722	4,450.3000	4.4503	(6.745)	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
2017/11/22	R214	01/02/2018	9.84	Call	Bond Future	396.1300	0.3961	480.1700	0.4802	21.215	0	0	0
2017/11/22	R214	01/02/2018			Bond Future	10.4959	68.3729	10.4210	68.8352	(0.714)	0.0000	0.0000	50,361
2017/11/22	R214	01/02/2018	9.82	Call	Bond Future	373.8200	0.3738	454.1700	0.4542	21.494	0	0	0
2017/11/22	R214	01/02/2018	9.82	Put	Bond Future	4,745.0800	4.7451	4,363.1100	4.3631	(8.050)	0	0	0
2017/11/22	R214	01/02/2018	9.84	Put	Bond Future	4,631.2600	4.6313	4,252.9800	4.2530	(8.168)	0	0	0
2017/11/22	R214	01/02/2018	9.83	Call	Bond Future	384.8500	0.3848	467.0400	0.4670	21.356	0	0	0
2017/11/22	R214	01/02/2018	9.83	Put	Bond Future	4,687.9900	4.6880	4,307.8600	4.3079	(8.109)	0	0	0
2017/11/22	R214	03/05/2018	9.99	Put	Bond Future	4,985.6100	4.9856	4,668.7600	4.6688	(6.355)	0	0	0
2017/11/22	R214	03/05/2018			Bond Future	10.5727	66.3509	10.4954	66.8222	(0.732)	0.0000	0.0000	0
2017/11/22	R214	03/05/2018	9.98	Call	Bond Future	1,272.2400	1.2722	1,425.1000	1.4251	12.015	0	0	0
2017/11/22	R214	03/05/2018	9.98	Put	Bond Future	5,032.6100	5.0326	4,714.1500	4.7142	(6.328)	0	0	0
2017/11/22	R214	03/05/2018	9.99	Call	Bond Future	1,291.6000	1.2916	1,446.0700	1.4461	11.960	0	0	0
2017/11/22	R214	03/05/2018	9.97	Call	Bond Future	1,253.0800	1.2531	1,404.3100	1.4043	12.069	0	0	0
2017/11/22	R214	03/05/2018	9.97	Put	Bond Future	5,079.9200	5.0799	4,759.8300	4.7598	(6.301)	0	0	0
2017/11/22	R248	01/02/2018	9.90	Put	Bond Future	5,955.0300	5.9550	5,473.2100	5.4732	(8.091)	0	0	0
2017/11/22	R248	01/02/2018	9.89	Call	Bond Future	490.9800	0.4910	589.5600	0.5896	20.078	0	0	0
2017/11/22	R248	01/02/2018			Bond Future	10.5686	87.4021	10.4934	87.9847	(0.711)	0.0000	0.0000	102,408
2017/11/22	R248	01/02/2018	9.90	Call	Bond Future	505.2300	0.5052	606.0600	0.6061	19.957	0	0	0
2017/11/22	R248	01/02/2018	9.89	Put	Bond Future	6,027.0800	6.0271	5,543.0100	5.5430	(8.032)	0	0	0
2017/11/22	R248	01/02/2018	9.91	Call	Bond Future	519.7700	0.5198	622.8900	0.6229	19.840	0	0	0
2017/11/22	R248	01/02/2018	9.91	Put	Bond Future	5,883.4300	5.8834	5,403.9000	5.4039	(8.151)	0	0	0
2017/11/22	R248	03/05/2018	10.06	Call	Bond Future	1,651.9400	1.6519	1,811.6200	1.8116	9.666	0	0	0
2017/11/22	R248	03/05/2018	10.05	Put	Bond Future	6,409.4400	6.4094	5,973.1700	5.9732	(6.807)	0	0	0
2017/11/22	R248	03/05/2018			Bond Future	10.6486	84.5935	10.5709	85.1876	(0.730)	0.0000	0.0000	0
2017/11/22	R248	03/05/2018	10.07	Call	Bond Future	1,676.5000	1.6765	1,838.0700	1.8381	9.637	0	0	0
2017/11/22	R248	03/05/2018	10.07	Put	Bond Future	6,290.8700	6.2909	5,858.3700	5.8584	(6.875)	0	0	0
2017/11/22	R248	03/05/2018	10.06	Put	Bond Future	6,350.0700	6.3501	5,915.6800	5.9157	(6.841)	0	0	0
2017/11/22	R248	03/05/2018	10.05	Call	Bond Future	1,627.4100	1.6274	1,785.2100	1.7852	9.696	0	0	0
Total													1106514