



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2017 TO 24/11/2017

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
2017/11/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	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
2017/11/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	2025	01/02/2018	133.89	Put	Bond Future	6,796.1700	6.7962	6,725.0500	6.7250	(1.046)	0	0	0
2017/11/24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	01/02/2018			Bond Future	127.0938	127.0938	127.1650	127.1650	0.056	0.0000	0.0000	1,070
2017/11/24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	01/02/2018	133.88	Put	Bond Future	6,786.1700	6.7862	6,715.0500	6.7150	(1.048)	0	0	0
2017/11/24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	01/02/2018	133.90	Put	Bond Future	6,806.1700	6.8062	6,735.0500	6.7350	(1.045)	0	0	0
2017/11/24	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	03/05/2018	133.20	Put	Bond Future	3,724.9300	3.7249	3,652.3200	3.6523	(1.949)	0	0	0
2017/11/24	2025	03/05/2018			Bond Future	129.4751	129.4751	129.5477	129.5477	0.056	0.0000	0.0000	0
2017/11/24	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	03/05/2018	133.22	Put	Bond Future	3,744.9300	3.7449	3,672.3200	3.6723	(1.939)	0	0	0
2017/11/24	2025	03/05/2018	133.21	Put	Bond Future	3,734.9300	3.7349	3,662.3200	3.6623	(1.944)	0	0	0
2017/11/24	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	02/08/2018			Bond Future	131.9244	131.9244	131.9990	131.9990	0.056	0.0000	0.0000	0
2017/11/24	2025	02/08/2018	136.65	Put	Bond Future	4,725.5500	4.7256	4,651.0500	4.6511	(1.577)	0	0	0
2017/11/24	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2025	02/08/2018	136.67	Put	Bond Future	4,745.5500	4.7456	4,671.0500	4.6711	(1.570)	0	0	0
2017/11/24	2025	02/08/2018	136.66	Put	Bond Future	4,735.5500	4.7356	4,661.0500	4.6611	(1.573)	0	0	0
2017/11/24	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2029	01/02/2018			Bond Future	97.3387	97.3387	97.2317	97.2317	(0.110)	0.0000	0.0000	1,370
2017/11/24	2029	03/05/2018			Bond Future	98.1444	98.1444	98.0356	98.0356	(0.111)	0.0000	0.0000	0
2017/11/24	2029	02/08/2018			Bond Future	100.0349	100.0349	99.9242	99.9242	(0.111)	0.0000	0.0000	0
2017/11/24	2030	01/02/2018	9.39	Put	Bond Future	3,162.9900	3.1630	3,061.1100	3.0611	(3.221)	0	0	0
2017/11/24	2030	01/02/2018			Bond Future	9.8799	87.0930	9.8637	87.1949	(0.164)	0.0000	0.0000	63,507
2017/11/24	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	01/02/2018	9.38	Put	Bond Future	3,229.1900	3.2292	3,127.3100	3.1273	(3.155)	0	0	0
2017/11/24	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	01/02/2018	9.37	Put	Bond Future	3,295.4500	3.2955	3,193.5700	3.1936	(3.092)	0	0	0
2017/11/24	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	03/05/2018			Bond Future	9.9625	88.7168	9.9457	88.8209	(0.169)	0.0000	0.0000	0
2017/11/24	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	03/05/2018	9.49	Put	Bond Future	2,993.7300	2.9937	2,889.5900	2.8896	(3.479)	0	0	0
2017/11/24	2030	03/05/2018	9.51	Put	Bond Future	2,864.1600	2.8642	2,760.0200	2.7600	(3.636)	0	0	0
2017/11/24	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	03/05/2018	9.50	Put	Bond Future	2,928.9100	2.9289	2,824.7700	2.8248	(3.556)	0	0	0
2017/11/24	2030	02/08/2018	9.46	Put	Bond Future	3,655.0400	3.6550	3,549.8000	3.5498	(2.879)	0	0	0
2017/11/24	2030	02/08/2018			Bond Future	10.0445	86.4010	10.0272	86.5062	(0.172)	0.0000	0.0000	0

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2017/11/24	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2030	02/08/2018	9.45	Put	Bond Future	3,719.3800	3.7194	3,614.1400	3.6141	(2.830)	0	0	0
2017/11/24	2030	02/08/2018	9.47	Put	Bond Future	3,590.7500	3.5907	3,485.5100	3.4855	(2.931)	0	0	0
2017/11/24	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2032	01/02/2018	9.56	Call	Bond Future	565.2200	0.5652	596.2500	0.5963	5.490	0	0	0
2017/11/24	2032	01/02/2018	9.55	Put	Bond Future	4,196.2500	4.1963	4,048.8300	4.0488	(3.513)	0	0	0
2017/11/24	2032	01/02/2018	9.20	Call	Bond Future	185.0600	0.1851	196.5000	0.1965	6.182	0	0	7,500
2017/11/24	2032	01/02/2018	9.45	Put	Bond Future	4,775.6800	4.7757	4,621.6000	4.6216	(3.226)	0	0	0
2017/11/24	2032	01/02/2018	9.40	Put	Bond Future	5,078.9400	5.0789	4,921.9100	4.9219	(3.092)	0	0	0
2017/11/24	2032	01/02/2018			Bond Future	10.0774	89.2826	10.0509	89.4603	(0.262)	0.0000	0.0000	42,499
2017/11/24	2032	01/02/2018	9.57	Call	Bond Future	580.8700	0.5809	612.6200	0.6126	5.466	0	0	0
2017/11/24	2032	01/02/2018	9.57	Put	Bond Future	4,084.9500	4.0850	3,938.9800	3.9390	(3.573)	0	0	0
2017/11/24	2032	01/02/2018	9.30	Put	Bond Future	5,710.4800	5.7105	5,548.3100	5.5483	(2.840)	0	0	0
2017/11/24	2032	01/02/2018	9.30	Call	Bond Future	258.3100	0.2583	273.8600	0.2739	6.020	0	0	7,800
2017/11/24	2032	01/02/2018	9.56	Put	Bond Future	4,140.4000	4.1404	3,993.7100	3.9937	(3.543)	0	0	0
2017/11/24	2032	01/02/2018	9.55	Call	Bond Future	549.8900	0.5499	580.1900	0.5802	5.510	0	0	0
2017/11/24	2032	01/02/2018	9.20	Put	Bond Future	6,374.0000	6.3740	6,207.7200	6.2077	(2.609)	0	0	0
2017/11/24	2032	01/02/2018	9.45	Call	Bond Future	413.1200	0.4131	436.7600	0.4368	5.722	0	0	750
2017/11/24	2032	01/02/2018	9.40	Call	Bond Future	355.2300	0.3552	375.9200	0.3759	5.824	0	0	6,800
2017/11/24	2032	03/05/2018	9.70	Call	Bond Future	1,577.0100	1.5770	1,632.7100	1.6327	3.532	0	0	0
2017/11/24	2032	03/05/2018	9.71	Put	Bond Future	4,640.9400	4.6409	4,515.8700	4.5159	(2.695)	0	0	0
2017/11/24	2032	03/05/2018			Bond Future	10.1590	86.7902	10.1316	86.9716	(0.270)	0.0000	0.0000	0
2017/11/24	2032	03/05/2018	9.70	Put	Bond Future	4,687.1200	4.6871	4,561.4300	4.5614	(2.682)	0	0	0
2017/11/24	2032	03/05/2018	9.71	Call	Bond Future	1,600.2900	1.6003	1,656.6100	1.6566	3.519	0	0	0
2017/11/24	2032	03/05/2018	9.72	Call	Bond Future	1,623.7900	1.6238	1,680.7300	1.6807	3.507	0	0	0
2017/11/24	2032	03/05/2018	9.72	Put	Bond Future	4,595.0500	4.5950	4,470.6000	4.4706	(2.708)	0	0	0
2017/11/24	2032	02/08/2018	9.66	Put	Bond Future	5,969.9400	5.9699	5,845.6700	5.8457	(2.082)	0	0	0
2017/11/24	2032	02/08/2018	9.67	Call	Bond Future	2,117.6600	2.1177	2,177.8300	2.1778	2.841	0	0	0
2017/11/24	2032	02/08/2018			Bond Future	10.2373	88.4435	10.2091	88.6275	(0.276)	0.0000	0.0000	0
2017/11/24	2032	02/08/2018	9.68	Call	Bond Future	2,141.4500	2.1415	2,202.1100	2.2021	2.833	0	0	0
2017/11/24	2032	02/08/2018	9.68	Put	Bond Future	5,878.6800	5.8787	5,755.3900	5.7554	(2.097)	0	0	0
2017/11/24	2032	02/08/2018	9.66	Call	Bond Future	2,094.3100	2.0943	2,153.9900	2.1540	2.850	0	0	0
2017/11/24	2032	02/08/2018	9.67	Put	Bond Future	5,924.0500	5.9240	5,800.2700	5.8003	(2.089)	0	0	0
2017/11/24	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	01/02/2018			Bond Future	99.9537	99.9537	100.8503	100.8503	0.897	0.0000	0.0000	5,283
2017/11/24	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	01/02/2018	109.64	Put	Bond Future	9,686.2700	9.6863	8,789.6700	8.7897	(9.256)	0	0	0
2017/11/24	2033	01/02/2018	109.66	Put	Bond Future	9,706.2700	9.7063	8,809.6700	8.8097	(9.237)	0	0	0
2017/11/24	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	01/02/2018	109.65	Put	Bond Future	9,696.2700	9.6963	8,799.6700	8.7997	(9.247)	0	0	0
2017/11/24	2033	03/05/2018	107.71	Put	Bond Future	6,972.2200	6.9722	6,058.5200	6.0585	(13.105)	0	0	0
2017/11/24	2033	03/05/2018			Bond Future	100.7378	100.7378	101.6515	101.6515	0.907	0.0000	0.0000	0
2017/11/24	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	03/05/2018	107.70	Put	Bond Future	6,962.2200	6.9622	6,048.5200	6.0485	(13.124)	0	0	0
2017/11/24	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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2017/11/24	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	03/05/2018	107.69	Put	Bond Future	6,952.2200	6.9522	6,038.5200	6.0385	(13.143)	0	0	0
2017/11/24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	02/08/2018			Bond Future	102.6782	102.6782	103.6098	103.6098	0.907	0.0000	0.0000	0
2017/11/24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	02/08/2018	109.92	Put	Bond Future	7,241.8200	7.2418	6,310.2300	6.3102	(12.864)	0	0	0
2017/11/24	2033	02/08/2018	109.94	Put	Bond Future	7,261.8200	7.2618	6,330.2300	6.3302	(12.829)	0	0	0
2017/11/24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2033	02/08/2018	109.93	Put	Bond Future	7,251.8200	7.2518	6,320.2300	6.3202	(12.846)	0	0	0
2017/11/24	2037	01/02/2018	9.82	Put	Bond Future	4,522.2500	4.5223	4,335.2800	4.3353	(4.134)	0	0	0
2017/11/24	2037	01/02/2018			Bond Future	10.3411	84.9595	10.3096	85.1885	(0.305)	0.0000	0.0000	54,223
2017/11/24	2037	01/02/2018	9.88	Put	Bond Future	4,163.4000	4.1634	3,982.4400	3.9824	(4.346)	0	0	0
2017/11/24	2037	01/02/2018	9.88	Call	Bond Future	713.8500	0.7139	761.9100	0.7619	6.733	0	0	2,000
2017/11/24	2037	01/02/2018	9.82	Call	Bond Future	607.7700	0.6078	649.8200	0.6498	6.919	0	0	0
2017/11/24	2037	01/02/2018	9.81	Put	Bond Future	4,583.6300	4.5836	4,395.7000	4.3957	(4.100)	0	0	0
2017/11/24	2037	01/02/2018	9.83	Call	Bond Future	624.5800	0.6246	667.6100	0.6676	6.889	0	0	0
2017/11/24	2037	01/02/2018	9.83	Put	Bond Future	4,461.3100	4.4613	4,275.3200	4.2753	(4.169)	0	0	0
2017/11/24	2037	01/02/2018	9.81	Call	Bond Future	591.2900	0.5913	632.3800	0.6324	6.949	0	0	0
2017/11/24	2037	01/02/2018	10.32	Call	Bond Future	1,900.8400	1.9008	2,003.1200	2.0031	5.381	0	0	0
2017/11/24	2037	01/02/2018	10.32	Put	Bond Future	2,054.1100	2.0541	1,927.3700	1.9274	(6.170)	0	0	2,000
2017/11/24	2037	01/02/2018	10.72	Call	Bond Future	3,604.4400	3.6044	3,757.9600	3.7580	4.259	0	0	0
2017/11/24	2037	01/02/2018	10.72	Put	Bond Future	925.9000	0.9259	850.4000	0.8504	(8.154)	0	0	2,000
2017/11/24	2037	03/05/2018	9.99	Call	Bond Future	1,908.2100	1.9082	1,985.3700	1.9854	4.044	0	0	0
2017/11/24	2037	03/05/2018	9.97	Put	Bond Future	5,203.3600	5.2034	5,045.1800	5.0452	(3.040)	0	0	0
2017/11/24	2037	03/05/2018			Bond Future	10.4242	86.5434	10.3915	86.7771	(0.313)	0.0000	0.0000	0
2017/11/24	2037	03/05/2018	9.99	Put	Bond Future	5,103.7000	5.1037	4,947.0900	4.9471	(3.069)	0	0	0
2017/11/24	2037	03/05/2018	9.97	Call	Bond Future	1,856.1400	1.8561	1,931.7300	1.9317	4.072	0	0	0
2017/11/24	2037	03/05/2018	9.98	Put	Bond Future	5,153.2600	5.1533	4,995.8600	4.9959	(3.054)	0	0	0
2017/11/24	2037	03/05/2018	9.98	Call	Bond Future	1,881.9600	1.8820	1,958.3300	1.9583	4.058	0	0	0
2017/11/24	2037	02/08/2018	9.96	Put	Bond Future	6,349.6000	6.3496	6,193.4200	6.1934	(2.460)	0	0	0
2017/11/24	2037	02/08/2018	9.95	Call	Bond Future	2,328.3500	2.3284	2,408.7600	2.4088	3.454	0	0	0
2017/11/24	2037	02/08/2018			Bond Future	10.5068	83.9358	10.4732	84.1731	(0.320)	0.0000	0.0000	0
2017/11/24	2037	02/08/2018	9.96	Call	Bond Future	2,354.2100	2.3542	2,435.2700	2.4353	3.443	0	0	0
2017/11/24	2037	02/08/2018	9.95	Put	Bond Future	6,399.5400	6.3995	6,242.7100	6.2427	(2.451)	0	0	0
2017/11/24	2037	02/08/2018	9.97	Call	Bond Future	2,380.5100	2.3805	2,462.2300	2.4622	3.433	0	0	0
2017/11/24	2037	02/08/2018	9.97	Put	Bond Future	6,300.2000	6.3002	6,144.6800	6.1447	(2.468)	0	0	0
2017/11/24	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	01/02/2018	136.95	Put	Bond Future	17,375.7200	17.3757	17,387.7200	17.3877	0.069	0	0	0
2017/11/24	2038	01/02/2018			Bond Future	119.5743	119.5743	119.5623	119.5623	(0.010)	0.0000	0.0000	19,013
2017/11/24	2038	01/02/2018	136.94	Put	Bond Future	17,365.7200	17.3657	17,377.7200	17.3777	0.069	0	0	0
2017/11/24	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	01/02/2018	136.93	Put	Bond Future	17,355.7200	17.3557	17,367.7200	17.3677	0.069	0	0	0
2017/11/24	2038	03/05/2018	132.28	Put	Bond Future	10,465.3800	10.4654	10,477.4100	10.4774	0.115	0	0	0
2017/11/24	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	03/05/2018			Bond Future	121.8146	121.8146	121.8026	121.8026	(0.010)	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
2017/11/24	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	03/05/2018	132.27	Put	Bond Future	10,455.3800	10.4554	10,467.4100	10.4674	0.115	0	0	0
2017/11/24	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	03/05/2018	132.29	Put	Bond Future	10,475.3800	10.4754	10,487.4100	10.4874	0.115	0	0	0
2017/11/24	2038	02/08/2018	134.55	Put	Bond Future	10,439.1800	10.4392	10,451.0100	10.4510	0.113	0	0	0
2017/11/24	2038	02/08/2018			Bond Future	124.1108	124.1108	124.0990	124.0990	(0.010)	0.0000	0.0000	0
2017/11/24	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	02/08/2018	134.54	Put	Bond Future	10,429.1800	10.4292	10,441.0100	10.4410	0.113	0	0	0
2017/11/24	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2038	02/08/2018	134.53	Put	Bond Future	10,419.1800	10.4192	10,431.0100	10.4310	0.114	0	0	0
2017/11/24	2040	01/02/2018	9.89	Call	Bond Future	621.6800	0.6217	664.3000	0.6643	6.856	0	0	0
2017/11/24	2040	01/02/2018			Bond Future	10.4367	87.8503	10.4052	88.0934	(0.302)	0.0000	0.0000	25,992
2017/11/24	2040	01/02/2018	9.87	Call	Bond Future	588.1300	0.5881	628.8000	0.6288	6.915	0	0	0
2017/11/24	2040	01/02/2018	9.87	Put	Bond Future	5,129.1600	5.1292	4,926.8100	4.9268	(3.945)	0	0	0
2017/11/24	2040	01/02/2018	9.88	Put	Bond Future	5,062.3800	5.0624	4,861.0000	4.8610	(3.978)	0	0	0
2017/11/24	2040	01/02/2018	9.89	Put	Bond Future	4,995.9600	4.9960	4,795.5600	4.7956	(4.011)	0	0	0
2017/11/24	2040	01/02/2018	9.88	Call	Bond Future	604.7900	0.6048	646.4300	0.6464	6.885	0	0	0
2017/11/24	2040	03/05/2018	10.08	Put	Bond Future	5,472.0600	5.4721	5,305.6900	5.3057	(3.040)	0	0	0
2017/11/24	2040	03/05/2018			Bond Future	10.5204	89.4882	10.4877	89.7361	(0.310)	0.0000	0.0000	0
2017/11/24	2040	03/05/2018	10.07	Call	Bond Future	1,998.6900	1.9987	2,079.4100	2.0794	4.039	0	0	0
2017/11/24	2040	03/05/2018	10.07	Put	Bond Future	5,525.3100	5.5253	5,358.1200	5.3581	(3.026)	0	0	0
2017/11/24	2040	03/05/2018	10.08	Call	Bond Future	2,026.2700	2.0263	2,107.8100	2.1078	4.024	0	0	0
2017/11/24	2040	03/05/2018	10.06	Call	Bond Future	1,971.1300	1.9711	2,051.0200	2.0510	4.053	0	0	0
2017/11/24	2040	03/05/2018	10.06	Put	Bond Future	5,578.6900	5.5787	5,410.6700	5.4107	(3.012)	0	0	0
2017/11/24	2040	02/08/2018	10.04	Call	Bond Future	2,505.5700	2.5056	2,590.9600	2.5910	3.408	0	0	0
2017/11/24	2040	02/08/2018	10.03	Put	Bond Future	6,944.5900	6.9446	6,777.6200	6.7776	(2.404)	0	0	0
2017/11/24	2040	02/08/2018			Bond Future	10.6037	86.6864	10.5701	86.9380	(0.317)	0.0000	0.0000	0
2017/11/24	2040	02/08/2018	10.05	Call	Bond Future	2,533.0600	2.5331	2,619.1300	2.6191	3.398	0	0	0
2017/11/24	2040	02/08/2018	10.05	Put	Bond Future	6,837.4200	6.8374	6,671.8100	6.6718	(2.422)	0	0	0
2017/11/24	2040	02/08/2018	10.04	Put	Bond Future	6,890.8600	6.8909	6,724.5700	6.7246	(2.413)	0	0	0
2017/11/24	2040	02/08/2018	10.03	Call	Bond Future	2,478.2600	2.4783	2,562.9700	2.5630	3.418	0	0	0
2017/11/24	2044	01/02/2018	9.90	Put	Bond Future	5,248.2700	5.2483	5,013.5300	5.0135	(4.473)	0	0	0
2017/11/24	2044	01/02/2018	9.89	Call	Bond Future	555.2300	0.5552	602.0500	0.6020	8.433	0	0	0
2017/11/24	2044	01/02/2018			Bond Future	10.4805	84.7918	10.4438	85.0745	(0.350)	0.0000	0.0000	17,462
2017/11/24	2044	01/02/2018	9.90	Call	Bond Future	571.2200	0.5712	619.1600	0.6192	8.393	0	0	0
2017/11/24	2044	01/02/2018	9.89	Put	Bond Future	5,316.7200	5.3167	5,080.8600	5.0809	(4.436)	0	0	0
2017/11/24	2044	01/02/2018	9.91	Call	Bond Future	587.4300	0.5874	636.5000	0.6365	8.353	0	0	0
2017/11/24	2044	01/02/2018	9.91	Put	Bond Future	5,180.1900	5.1802	4,946.5800	4.9466	(4.510)	0	0	0
2017/11/24	2044	03/05/2018	10.10	Call	Bond Future	1,981.8800	1.9819	2,076.7400	2.0767	4.786	0	0	0
2017/11/24	2044	03/05/2018	10.09	Put	Bond Future	5,674.1700	5.6742	5,479.7200	5.4797	(3.427)	0	0	0
2017/11/24	2044	03/05/2018			Bond Future	10.5623	86.3726	10.5244	86.6610	(0.359)	0.0000	0.0000	0
2017/11/24	2044	03/05/2018	10.11	Call	Bond Future	2,009.5100	2.0095	2,105.3400	2.1053	4.769	0	0	0
2017/11/24	2044	03/05/2018	10.11	Put	Bond Future	5,565.7800	5.5658	5,373.2600	5.3733	(3.459)	0	0	0
2017/11/24	2044	03/05/2018	10.10	Put	Bond Future	5,619.6900	5.6197	5,426.2000	5.4262	(3.443)	0	0	0
2017/11/24	2044	03/05/2018	10.09	Call	Bond Future	1,954.7000	1.9547	2,048.6000	2.0486	4.804	0	0	0

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2017/11/24	2044	02/08/2018	10.07	Call	Bond Future	2,493.5400	2.4935	2,593.8900	2.5939	4.024	0	0	0
2017/11/24	2044	02/08/2018			Bond Future	10.6438	83.6366	10.6047	83.9296	(0.367)	0.0000	0.0000	0
2017/11/24	2044	02/08/2018	10.05	Call	Bond Future	2,438.9600	2.4390	2,537.7100	2.5377	4.049	0	0	0
2017/11/24	2044	02/08/2018	10.05	Put	Bond Future	7,092.8500	7.0928	6,898.6800	6.8987	(2.738)	0	0	0
2017/11/24	2044	02/08/2018	10.07	Put	Bond Future	6,983.5100	6.9835	6,790.9400	6.7909	(2.757)	0	0	0
2017/11/24	2044	02/08/2018	10.06	Call	Bond Future	2,466.2900	2.4663	2,565.8400	2.5658	4.036	0	0	0
2017/11/24	2044	02/08/2018	10.06	Put	Bond Future	7,038.1600	7.0382	6,844.7900	6.8448	(2.747)	0	0	0
2017/11/24	2046	01/02/2018	132.92	Put	Bond Future	20,196.4300	20.1964	19,102.5600	19.1026	(5.416)	0	0	0
2017/11/24	2046	01/02/2018			Bond Future	112.7236	112.7236	113.8174	113.8174	0.970	0.0000	0.0000	21,177
2017/11/24	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	01/02/2018	132.91	Put	Bond Future	20,186.4300	20.1864	19,092.5600	19.0926	(5.419)	0	0	0
2017/11/24	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	01/02/2018	132.90	Put	Bond Future	20,176.4300	20.1764	19,082.5600	19.0826	(5.422)	0	0	0
2017/11/24	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	03/05/2018			Bond Future	113.2358	113.2358	114.3504	114.3504	0.984	0.0000	0.0000	0
2017/11/24	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	03/05/2018	127.93	Put	Bond Future	14,694.1900	14.6942	13,579.6300	13.5796	(7.585)	0	0	0
2017/11/24	2046	03/05/2018	127.95	Put	Bond Future	14,714.1900	14.7142	13,599.6300	13.5996	(7.575)	0	0	0
2017/11/24	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	03/05/2018	127.94	Put	Bond Future	14,704.1900	14.7042	13,589.6300	13.5896	(7.580)	0	0	0
2017/11/24	2046	02/08/2018	128.78	Put	Bond Future	13,363.1200	13.3631	12,226.6000	12.2266	(8.505)	0	0	0
2017/11/24	2046	02/08/2018			Bond Future	115.4169	115.4169	116.5534	116.5534	0.985	0.0000	0.0000	0
2017/11/24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2046	02/08/2018	128.77	Put	Bond Future	13,353.1200	13.3531	12,216.6000	12.2166	(8.511)	0	0	0
2017/11/24	2046	02/08/2018	128.79	Put	Bond Future	13,373.1200	13.3731	12,236.6000	12.2366	(8.499)	0	0	0
2017/11/24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	01/02/2018	140.23	Put	Bond Future	23,126.7400	23.1267	22,122.1600	22.1222	(4.344)	0	0	0
2017/11/24	2050	01/02/2018			Bond Future	117.1033	117.1033	118.1078	118.1078	0.858	0.0000	0.0000	24,130
2017/11/24	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	01/02/2018	140.25	Put	Bond Future	23,146.7400	23.1467	22,142.1600	22.1422	(4.340)	0	0	0
2017/11/24	2050	01/02/2018	140.24	Put	Bond Future	23,136.7400	23.1367	22,132.1600	22.1322	(4.342)	0	0	0
2017/11/24	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	03/05/2018	135.62	Put	Bond Future	16,322.5700	16.3226	15,299.1200	15.2991	(6.270)	0	0	0
2017/11/24	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	03/05/2018			Bond Future	119.2974	119.2974	120.3209	120.3209	0.858	0.0000	0.0000	0
2017/11/24	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	03/05/2018	135.61	Put	Bond Future	16,312.5700	16.3126	15,289.1200	15.2891	(6.274)	0	0	0
2017/11/24	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	03/05/2018	135.63	Put	Bond Future	16,332.5700	16.3326	15,309.1200	15.3091	(6.266)	0	0	0
2017/11/24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	02/08/2018	137.54	Put	Bond Future	17,678.0500	17.6781	16,634.3300	16.6343	(5.904)	0	0	0
2017/11/24	2050	02/08/2018	137.52	Put	Bond Future	17,658.0500	17.6581	16,614.3300	16.6143	(5.911)	0	0	0
2017/11/24	2050	02/08/2018			Bond Future	119.8619	119.8619	120.9057	120.9057	0.871	0.0000	0.0000	0

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2017/11/24	2050	02/08/2018	137.53	Put	Bond Future	17,668.0500	17.6681	16,624.3300	16.6243	(5.907)	0	0	0
2017/11/24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	AL37	01/02/2018			Index Future	553.3800	553.3800	553.3670	553.3670	(0.002)	0.0000	0.0000	0
2017/11/24	AL37	03/05/2018			Index Future	563.6980	563.6980	563.6880	563.6880	(0.002)	0.0000	0.0000	0
2017/11/24	AL37	02/08/2018			Index Future	574.4370	574.4370	574.4210	574.4210	(0.003)	0.0000	0.0000	0
2017/11/24	AL7T	01/02/2018			Index Future	627.7760	627.7760	627.9820	627.9820	0.033	0.0000	0.0000	0
2017/11/24	AL7T	03/05/2018			Index Future	639.4820	639.4820	639.6940	639.6940	0.033	0.0000	0.0000	0
2017/11/24	AL7T	02/08/2018			Index Future	651.6650	651.6650	651.8740	651.8740	0.032	0.0000	0.0000	0
2017/11/24	ALBI	01/02/2018			Index Future	563.0620	563.0620	563.9800	563.9800	0.163	0.0000	0.0000	774
2017/11/24	ALBI	03/05/2018			Index Future	573.5610	573.5610	574.4980	574.4980	0.163	0.0000	0.0000	0
2017/11/24	ALBI	02/08/2018			Index Future	584.4880	584.4880	585.4370	585.4370	0.162	0.0000	0.0000	0
2017/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	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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2017/11/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	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
2017/11/24	EL28	01/02/2018			Bond Future	125.8212		124.7992		(0.812)	0.0000	0.0000	0
2017/11/24	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	01/02/2018	132.29	Put	Bond Future	6,468.8100	6.4688	7,490.7500	7.4908	15.798	0	0	0
2017/11/24	EL28	01/02/2018	132.31	Put	Bond Future	6,488.8100	6.4888	7,510.7500	7.5108	15.749	0	0	0
2017/11/24	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	01/02/2018	132.30	Put	Bond Future	6,478.8100	6.4788	7,500.7500	7.5008	15.774	0	0	0
2017/11/24	EL28	03/05/2018	133.20	Put	Bond Future	6,780.8800	6.7809	7,821.8300	7.8218	15.351	0	0	0
2017/11/24	EL28	03/05/2018			Bond Future	126.4191	126.4191	125.3782		(0.823)	0.0000	0.0000	0
2017/11/24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	03/05/2018	133.19	Put	Bond Future	6,770.8800	6.7709	7,811.8300	7.8118	15.374	0	0	0
2017/11/24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	03/05/2018	133.18	Put	Bond Future	6,760.8800	6.7609	7,801.8300	7.8018	15.397	0	0	0
2017/11/24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	02/08/2018			Bond Future	128.8542	128.8542	127.7936		(0.823)	0.0000	0.0000	0
2017/11/24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	02/08/2018	134.93	Put	Bond Future	6,075.8100	6.0758	7,136.3600	7.1364	17.455	0	0	0
2017/11/24	EL28	02/08/2018	134.95	Put	Bond Future	6,095.8100	6.0958	7,156.3600	7.1564	17.398	0	0	0
2017/11/24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	EL28	02/08/2018	134.94	Put	Bond Future	6,085.8100	6.0858	7,146.3600	7.1464	17.427	0	0	0
2017/11/24	ES33	01/02/2018	11.00	Put	Bond Future	2,658.0300	2.6580	2,477.7500	2.4778	(6.782)	0	0	0
2017/11/24	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	01/02/2018			Bond Future	11.4615	74.4762	11.4294		(0.280)	0.0000	0.0000	9,466
2017/11/24	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	01/02/2018	10.99	Put	Bond Future	2,717.2600	2.7173	2,536.9800	2.5370	(6.635)	0	0	0
2017/11/24	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	01/02/2018	11.01	Put	Bond Future	2,598.8800	2.5989	2,418.6000	2.4186	(6.937)	0	0	0
2017/11/24	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	03/05/2018	11.20	Put	Bond Future	2,169.7600	2.1698	1,985.7700	1.9858	(8.480)	0	0	0
2017/11/24	ES33	03/05/2018			Bond Future	11.5853	72.0733	11.5519		(0.288)	0.0000	0.0000	0
2017/11/24	ES33	03/05/2018	11.22	Put	Bond Future	2,054.6900	2.0547	1,870.7000	1.8707	(8.955)	0	0	0
2017/11/24	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	03/05/2018	11.21	Put	Bond Future	2,112.1900	2.1122	1,928.2000	1.9282	(8.711)	0	0	0
2017/11/24	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	02/08/2018	11.15	Put	Bond Future	3,112.4700	3.1125	2,925.7000	2.9257	(6.001)	0	0	0
2017/11/24	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	02/08/2018			Bond Future	11.7068	73.4463	11.6723		(0.294)	0.0000	0.0000	0
2017/11/24	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	02/08/2018	11.14	Put	Bond Future	3,170.2200	3.1702	2,983.4500	2.9835	(5.891)	0	0	0
2017/11/24	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	ES33	02/08/2018	11.16	Put	Bond Future	3,054.7800	3.0548	2,868.0100	2.8680	(6.114)	0	0	0
2017/11/24	ES42	01/02/2018			Bond Future	11.7088	76.7364	11.6767		(0.274)	0.0000	0.0000	7,957
2017/11/24	ES42	03/05/2018			Bond Future	11.8351	73.9059	11.8017		(0.282)	0.0000	0.0000	0
2017/11/24	ES42	02/08/2018			Bond Future	11.9570	75.3138	11.9225		(0.288)	0.0000	0.0000	0
2017/11/24	GOVI	01/02/2018	581.04	Put	GOVI	196,630.0000	19.6630	187,580.0000	18.7580	(4.603)	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
2017/11/24	GOVI	01/02/2018			GOVI	561.3770	561.3770	562.2820	562.2820	0.161	0.0000	0.0000	794
2017/11/24	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	01/02/2018	581.03	Put	GOVI	196,530.0000	19.6530	187,480.0000	18.7480	(4.605)	0	0	0
2017/11/24	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	01/02/2018	581.02	Put	GOVI	196,430.0000	19.6430	187,380.0000	18.7380	(4.607)	0	0	0
2017/11/24	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	03/05/2018			GOVI	571.8440	571.8440	572.7690	572.7690	0.162	0.0000	0.0000	0
2017/11/24	GOVI	03/05/2018	590.27	Put	GOVI	184,260.0000	18.4260	175,010.0000	17.5010	(5.020)	0	0	0
2017/11/24	GOVI	03/05/2018	590.29	Put	GOVI	184,460.0000	18.4460	175,210.0000	17.5210	(5.015)	0	0	0
2017/11/24	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	03/05/2018	590.28	Put	GOVI	184,360.0000	18.4360	175,110.0000	17.5110	(5.017)	0	0	0
2017/11/24	GOVI	02/08/2018	605.72	Put	GOVI	229,820.0000	22.9820	220,450.0000	22.0450	(4.077)	0	0	0
2017/11/24	GOVI	02/08/2018			GOVI	582.7380	582.7380	583.6750	583.6750	0.161	0.0000	0.0000	0
2017/11/24	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	02/08/2018	605.71	Put	GOVI	229,720.0000	22.9720	220,350.0000	22.0350	(4.079)	0	0	0
2017/11/24	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	GOVI	02/08/2018	605.70	Put	GOVI	229,620.0000	22.9620	220,250.0000	22.0250	(4.081)	0	0	0
2017/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/24	IGOV	01/02/2018			Index Future	241.4870	241.4870	241.7400	241.7400	0.105	0.0000	0.0000	876
2017/11/24	IGOV	03/05/2018			Index Future	246.0120	246.0120	246.2690	246.2690	0.104	0.0000	0.0000	272
2017/11/24	IGOV	02/08/2018			Index Future	250.7500	250.7500	251.0140	251.0140	0.105	0.0000	0.0000	0
2017/11/24	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/24	IS01	15/03/2018			Interest Rate Swap	99.7201	99.7201	99.7214	99.7214	0.001	0.0000	0.0000	0
2017/11/24	IS01	21/06/2018			Interest Rate Swap	99.9273	99.9273	99.9328	99.9328	0.006	0.0000	0.0000	0
2017/11/24	IS01	20/09/2018			Interest Rate Swap	100.1762	100.1762	100.1876	100.1876	0.011	0.0000	0.0000	0
2017/11/24	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/24	IS02	16/03/2018			Interest Rate Swap	99.0025	99.0025	99.0037	99.0037	0.001	0.0000	0.0000	0
2017/11/24	IS02	15/06/2018			Interest Rate Swap	98.6174	98.6174	98.6234	98.6234	0.006	0.0000	0.0000	0
2017/11/24	IS02	21/09/2018			Interest Rate Swap	98.6453	98.6453	98.6568	98.6568	0.012	0.0000	0.0000	0
2017/11/24	IS02	21/12/2018			Interest Rate Swap	99.1600	99.1600	99.1800	99.1800	0.020	0.0000	0.0000	0
2017/11/24	IS02	15/03/2019			Interest Rate Swap	99.6857	99.6857	99.7078	99.7078	0.022	0.0000	0.0000	0
2017/11/24	IS02	21/06/2019			Interest Rate Swap	100.2228	100.2228	100.2537	100.2537	0.031	0.0000	0.0000	0
2017/11/24	IS02	20/09/2019			Interest Rate Swap	100.7762	100.7762	100.8175	100.8175	0.041	0.0000	0.0000	0
2017/11/24	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	IS05	17/12/2020			Interest Rate Swap	97.7344	97.7344	97.7899	97.7899	0.057	0.0000	0.0000	0
2017/11/24	IS05	16/03/2021			Interest Rate Swap	97.0968	97.0968	97.1618	97.1618	0.067	0.0000	0.0000	0
2017/11/24	IS05	15/06/2021			Interest Rate Swap	96.4303	96.4303	96.5070	96.5070	0.080	0.0000	0.0000	0
2017/11/24	IS05	21/09/2021			Interest Rate Swap	96.7402	96.7402	96.8274	96.8274	0.090	0.0000	0.0000	0
2017/11/24	IS05	21/12/2021			Interest Rate Swap	99.0434	99.0434	99.1340	99.1340	0.091	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
2017/11/24	IS05	15/03/2022			Interest Rate Swap	99.3040	99.3040	99.3931	99.3931	0.090	0.0000	0.0000	0
2017/11/24	IS05	21/06/2022			Interest Rate Swap	100.6224	100.6224	100.7067	100.7067	0.084	0.0000	0.0000	0
2017/11/24	IS05	20/09/2022			Interest Rate Swap	102.9230	102.9230	103.0013	103.0013	0.076	0.0000	0.0000	0
2017/11/24	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	IS10	17/12/2025			Interest Rate Swap	98.5637	98.5637	98.6486	98.6486	0.086	0.0000	0.0000	0
2017/11/24	IS10	16/03/2026			Interest Rate Swap	95.6790	95.6790	95.7751	95.7751	0.100	0.0000	0.0000	0
2017/11/24	IS10	15/06/2026			Interest Rate Swap	94.5016	94.5016	94.6101	94.6101	0.115	0.0000	0.0000	0
2017/11/24	IS10	21/09/2026			Interest Rate Swap	96.6572	96.6572	96.7745	96.7745	0.121	0.0000	0.0000	0
2017/11/24	IS10	21/12/2026			Interest Rate Swap	100.3910	100.3910	100.5080	100.5080	0.117	0.0000	0.0000	0
2017/11/24	IS10	15/03/2027			Interest Rate Swap	99.0378	99.0378	99.1510	99.1510	0.114	0.0000	0.0000	0
2017/11/24	IS10	21/06/2027			Interest Rate Swap	101.0939	101.0939	101.1966	101.1966	0.102	0.0000	0.0000	0
2017/11/24	IS10	20/09/2027			Interest Rate Swap	104.7555	104.7555	104.8464	104.8464	0.087	0.0000	0.0000	0
2017/11/24	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/24	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/24	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/24	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/24	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/24	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/24	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/24	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/24	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/24	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/24	R023	01/02/2018	8.33	Put	Bond Future	1,885.6200	1.8856	1,878.5100	1.8785	(0.377)	0	0	0
2017/11/24	R023	01/02/2018			Bond Future	8.7181	99.5008	8.7175	99.5033	(0.007)	0.0000	0.0000	61,187
2017/11/24	R023	01/02/2018	8.32	Call	Bond Future	336.6200	0.3366	332.0400	0.3320	(1.361)	0	0	0
2017/11/24	R023	01/02/2018	8.32	Put	Bond Future	1,915.5600	1.9156	1,908.5000	1.9085	(0.369)	0	0	0
2017/11/24	R023	01/02/2018	8.33	Call	Bond Future	346.7300	0.3467	342.1000	0.3421	(1.335)	0	0	0
2017/11/24	R023	01/02/2018	8.31	Call	Bond Future	326.5900	0.3266	322.0600	0.3221	(1.387)	0	0	0
2017/11/24	R023	01/02/2018	8.31	Put	Bond Future	1,945.6000	1.9456	1,938.5900	1.9386	(0.360)	0	0	0
2017/11/24	R023	03/05/2018	8.27	Call	Bond Future	593.7000	0.5937	590.9700	0.5910	(0.460)	0	0	0
2017/11/24	R023	03/05/2018			Bond Future	8.7891	97.4261	8.7883	97.4291	(0.009)	0.0000	0.0000	0
2017/11/24	R023	03/05/2018	8.27	Put	Bond Future	2,571.7800	2.5718	2,566.1200	2.5661	(0.220)	0	0	0
2017/11/24	R023	03/05/2018	8.28	Call	Bond Future	604.8200	0.6048	602.0800	0.6021	(0.453)	0	0	0
2017/11/24	R023	03/05/2018	8.29	Put	Bond Future	2,517.2800	2.5173	2,511.5900	2.5116	(0.226)	0	0	0
2017/11/24	R023	03/05/2018	9.19	Call	Bond Future	0.0000	0.0000	2,271.7600	2.2718	100.000	0	0	0
2017/11/24	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	774.6900	0.7747	100.000	0	0	2,500

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
2017/11/24	R023	03/05/2018	8.28	Put	Bond Future	2,544.3300	2.5443	2,538.6600	2.5387	(0.223)	0	0	0
2017/11/24	R023	03/05/2018	8.29	Call	Bond Future	616.3200	0.6163	613.5600	0.6136	(0.448)	0	0	0
2017/11/24	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	01/02/2018	9.73	Put	Bond Future	4,076.7900	4.0768	3,845.8100	3.8458	(5.666)	0	0	0
2017/11/24	R035	01/02/2018			Bond Future	10.2704	92.7602	10.2388	92.9912	(0.308)	0.0000	0.0000	53,530
2017/11/24	R035	01/02/2018	9.75	Put	Bond Future	3,920.8900	3.9209	3,689.9100	3.6899	(5.891)	0	0	0
2017/11/24	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	01/02/2018	9.74	Put	Bond Future	3,998.7900	3.9988	3,767.8100	3.7678	(5.776)	0	0	0
2017/11/24	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	03/05/2018	9.91	Put	Bond Future	3,259.7500	3.2598	3,024.0300	3.0240	(7.231)	0	0	0
2017/11/24	R035	03/05/2018			Bond Future	10.3513	89.9894	10.3186	90.2251	(0.316)	0.0000	0.0000	0
2017/11/24	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	03/05/2018	9.90	Put	Bond Future	3,335.7100	3.3357	3,099.9900	3.1000	(7.067)	0	0	0
2017/11/24	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R035	03/05/2018	9.89	Put	Bond Future	3,411.7600	3.4118	3,176.0400	3.1760	(6.909)	0	0	0
2017/11/24	R186	01/02/2018	8.96	Call	Bond Future	530.9900	0.5310	531.3200	0.5313	0.062	0	0	0
2017/11/24	R186	01/02/2018	8.50	Put	Bond Future	5,878.8200	5.8788	5,841.3000	5.8413	(0.638)	0	0	0
2017/11/24	R186	01/02/2018	9.00	Call	Bond Future	594.7500	0.5948	595.4500	0.5955	0.118	0	0	0
2017/11/24	R186	01/02/2018	9.25	Call	Bond Future	1,118.7600	1.1188	1,123.0800	1.1231	0.386	0	0	0
2017/11/24	R186	01/02/2018			Bond Future	9.4006	107.8505	9.3947	107.8870	(0.063)	9.4140	9.4140	96,572
2017/11/24	R186	01/02/2018	8.50	Call	Bond Future	108.7200	0.1087	107.7100	0.1077	(0.929)	0	0	1,460
2017/11/24	R186	01/02/2018	7.75	Put	Bond Future	10,897.3800	10.8974	10,860.7400	10.8607	(0.336)	0	0	0
2017/11/24	R186	01/02/2018	7.75	Call	Bond Future	3.0500	0.0031	2.9200	0.0029	(4.262)	0	0	1,460
2017/11/24	R186	01/02/2018	8.97	Call	Bond Future	546.4800	0.5465	546.8900	0.5469	0.075	0	0	0
2017/11/24	R186	01/02/2018	8.96	Put	Bond Future	3,303.5500	3.3036	3,267.3700	3.2674	(1.095)	0	0	0
2017/11/24	R186	01/02/2018	9.00	Put	Bond Future	3,111.6800	3.1117	3,075.8700	3.0759	(1.151)	0	0	6,200
2017/11/24	R186	01/02/2018	8.75	Put	Bond Future	4,403.5500	4.4036	4,366.1900	4.3662	(0.848)	0	0	775
2017/11/24	R186	01/02/2018	9.25	Put	Bond Future	2,055.8900	2.0559	2,023.7000	2.0237	(1.566)	0	0	775
2017/11/24	R186	01/02/2018	8.97	Put	Bond Future	3,255.0600	3.2551	3,218.9600	3.2190	(1.109)	0	0	0
2017/11/24	R186	01/02/2018	8.98	Call	Bond Future	562.2900	0.5623	562.8000	0.5628	0.091	0	0	0
2017/11/24	R186	01/02/2018	8.98	Put	Bond Future	3,206.9300	3.2069	3,170.9300	3.1709	(1.123)	0	0	0
2017/11/24	R186	01/02/2018	8.75	Call	Bond Future	275.8600	0.2759	275.0100	0.2750	(0.308)	0	0	0
2017/11/24	R186	01/02/2018	9.65	Call	Bond Future	2,439.9400	2.4399	2,453.7600	2.4538	0.566	0	0	0
2017/11/24	R186	01/02/2018	9.65	Put	Bond Future	912.1300	0.9121	889.4400	0.8894	(2.488)	0	0	1,950
2017/11/24	R186	03/05/2018	10.14	Put	Bond Future	1,062.9700	1.0630	1,046.5700	1.0466	(1.543)	0	0	1,120
2017/11/24	R186	03/05/2018	8.92	Call	Bond Future	1,121.3400	1.1213	1,126.0000	1.1260	0.416	0	0	0
2017/11/24	R186	03/05/2018	8.91	Put	Bond Future	4,629.7800	4.6298	4,596.6600	4.5967	(0.715)	0	0	0
2017/11/24	R186	03/05/2018			Bond Future	9.4824	109.8614	9.4762	109.8991	(0.066)	0.0000	0.0000	0
2017/11/24	R186	03/05/2018	9.30	Put	Bond Future	3,084.3300	3.0843	3,055.6700	3.0557	(0.929)	0	0	0
2017/11/24	R186	03/05/2018	9.30	Call	Bond Future	1,977.0000	1.9770	1,986.0200	1.9860	0.456	0	0	1,120
2017/11/24	R186	03/05/2018	10.14	Call	Bond Future	4,930.5400	4.9305	4,951.8200	4.9518	0.432	0	0	0
2017/11/24	R186	03/05/2018	8.93	Call	Bond Future	1,140.0200	1.1400	1,144.7700	1.1448	0.417	0	0	0
2017/11/24	R186	03/05/2018	8.93	Put	Bond Future	4,540.8500	4.5408	4,507.9200	4.5079	(0.725)	0	0	0
2017/11/24	R186	03/05/2018	8.92	Put	Bond Future	4,585.0600	4.5851	4,552.0400	4.5520	(0.720)	0	0	0
2017/11/24	R186	03/05/2018	8.91	Call	Bond Future	1,103.1300	1.1031	1,107.6900	1.1077	0.413	0	0	0

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2017/11/24	R186	03/05/2018	9.75	Call	Bond Future	0.0000	0.0000	3,402.3600	3.4024	100.000	0	0	0
2017/11/24	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	1,767.7600	1.7678	100.000	0	0	3,200
2017/11/24	R197	01/02/2018	301.68	Put	Bond Future	9,430.0200	9.4300	9,460.3900	9.4604	0.322	0	0	0
2017/11/24	R197	01/02/2018			Bond Future	292.2500	292.2500	292.2196	292.2196	(0.010)	0.0000	0.0000	2,350
2017/11/24	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	01/02/2018	301.67	Put	Bond Future	9,420.0200	9.4200	9,450.3900	9.4504	0.322	0	0	0
2017/11/24	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	01/02/2018	301.66	Put	Bond Future	9,410.0200	9.4100	9,440.3900	9.4404	0.323	0	0	0
2017/11/24	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	03/05/2018			Bond Future	297.7258	297.7258	297.6952	297.6952	(0.010)	0.0000	0.0000	0
2017/11/24	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	03/05/2018	304.44	Put	Bond Future	6,714.2300	6.7142	6,744.7700	6.7448	0.455	0	0	0
2017/11/24	R197	03/05/2018	304.46	Put	Bond Future	6,734.2300	6.7342	6,764.7700	6.7648	0.454	0	0	0
2017/11/24	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R197	03/05/2018	304.45	Put	Bond Future	6,724.2300	6.7242	6,754.7700	6.7548	0.454	0	0	0
2017/11/24	R202	01/02/2018	249.07	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2017/11/24	R202	01/02/2018	249.06	Put	Bond Future	20,110.7900	20.1108	20,133.7000	20.1337	0.114	0	0	0
2017/11/24	R202	01/02/2018			Bond Future	228.9493	228.9493	228.9264	228.9264	(0.010)	0.0000	0.0000	22,205
2017/11/24	R202	01/02/2018	249.08	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2017/11/24	R202	01/02/2018	249.08	Put	Bond Future	20,130.7900	20.1308	20,153.7000	20.1537	0.114	0	0	0
2017/11/24	R202	01/02/2018	249.07	Put	Bond Future	20,120.7900	20.1208	20,143.7000	20.1437	0.114	0	0	0
2017/11/24	R202	01/02/2018	249.06	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2017/11/24	R202	03/05/2018	247.48	Put	Bond Future	14,347.8900	14.3479	14,368.3600	14.3684	0.143	0	0	0
2017/11/24	R202	03/05/2018	247.47	Call	Bond Future	107.3600	0.1074	104.6800	0.1047	(2.496)	0	0	0
2017/11/24	R202	03/05/2018			Bond Future	233.2391	233.2391	233.2160	233.2160	(0.010)	0.0000	0.0000	0
2017/11/24	R202	03/05/2018	247.48	Call	Bond Future	107.0300	0.1070	104.3500	0.1044	(2.504)	0	0	0
2017/11/24	R202	03/05/2018	247.47	Put	Bond Future	14,338.2200	14.3382	14,358.6900	14.3587	0.143	0	0	0
2017/11/24	R202	03/05/2018	247.49	Call	Bond Future	106.6900	0.1067	104.0300	0.1040	(2.493)	0	0	0
2017/11/24	R202	03/05/2018	247.49	Put	Bond Future	14,357.5500	14.3576	14,378.0400	14.3780	0.143	0	0	0
2017/11/24	R204	01/02/2018	7.27	Call	Bond Future	25.5200	0.0255	24.9000	0.0249	(2.429)	0	0	0
2017/11/24	R204	01/02/2018			Bond Future	7.7991	101.1844	7.7993	101.1842	0.003	0.0000	0.0000	42,225
2017/11/24	R204	01/02/2018	7.25	Call	Bond Future	23.3300	0.0233	22.7500	0.0227	(2.486)	0	0	0
2017/11/24	R204	01/02/2018	7.25	Put	Bond Future	480.4000	0.4804	479.9900	0.4800	(0.085)	0	0	0
2017/11/24	R204	01/02/2018	7.27	Put	Bond Future	465.8800	0.4659	465.4300	0.4654	(0.097)	0	0	0
2017/11/24	R204	01/02/2018	7.26	Call	Bond Future	24.3600	0.0244	23.7600	0.0238	(2.463)	0	0	0
2017/11/24	R204	01/02/2018	7.26	Put	Bond Future	473.0700	0.4731	472.6400	0.4726	(0.091)	0	0	0
2017/11/24	R204	03/05/2018	7.10	Put	Bond Future	527.8200	0.5278	527.2600	0.5273	(0.106)	0	0	0
2017/11/24	R204	03/05/2018			Bond Future	7.9119	103.0711	7.9115	103.0713	(0.005)	0.0000	0.0000	0
2017/11/24	R204	03/05/2018	7.09	Call	Bond Future	40.4200	0.0404	40.0900	0.0401	(0.816)	0	0	0
2017/11/24	R204	03/05/2018	7.09	Put	Bond Future	532.8900	0.5329	532.3300	0.5323	(0.105)	0	0	0
2017/11/24	R204	03/05/2018	7.10	Call	Bond Future	41.3700	0.0414	41.0400	0.0410	(0.798)	0	0	0
2017/11/24	R204	03/05/2018	7.08	Call	Bond Future	39.3200	0.0393	38.9900	0.0390	(0.839)	0	0	0
2017/11/24	R204	03/05/2018	7.08	Put	Bond Future	537.8100	0.5378	537.2500	0.5373	(0.104)	0	0	0

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2017/11/24	R207	01/02/2018	7.61	Put	Bond Future	983.9000	0.9839	982.1400	0.9821	(0.179)	0	0	0
2017/11/24	R207	01/02/2018	7.60	Call	Bond Future	50.2900	0.0503	49.1700	0.0492	(2.227)	0	0	0
2017/11/24	R207	01/02/2018			Bond Future	8.1407	98.8643	8.1404	98.8650	(0.004)	0.0000	0.0000	46,865
2017/11/24	R207	01/02/2018	7.61	Call	Bond Future	52.6800	0.0527	51.5300	0.0515	(2.183)	0	0	0
2017/11/24	R207	01/02/2018	7.60	Put	Bond Future	999.1600	0.9992	997.4300	0.9974	(0.173)	0	0	0
2017/11/24	R207	01/02/2018	7.62	Call	Bond Future	55.0600	0.0551	53.8800	0.0539	(2.143)	0	0	0
2017/11/24	R207	01/02/2018	7.62	Put	Bond Future	968.6300	0.9686	966.8400	0.9668	(0.185)	0	0	0
2017/11/24	R207	03/05/2018	7.57	Call	Bond Future	130.2000	0.1302	129.3700	0.1294	(0.637)	0	0	0
2017/11/24	R207	03/05/2018	7.56	Put	Bond Future	1,184.0100	1.1840	1,182.1500	1.1822	(0.157)	0	0	0
2017/11/24	R207	03/05/2018			Bond Future	8.2449	100.7076	8.2442	100.7087	(0.008)	0.0000	0.0000	0
2017/11/24	R207	03/05/2018	7.58	Call	Bond Future	133.6000	0.1336	132.7500	0.1328	(0.636)	0	0	0
2017/11/24	R207	03/05/2018	7.58	Put	Bond Future	1,159.4800	1.1595	1,157.6000	1.1576	(0.162)	0	0	0
2017/11/24	R207	03/05/2018	7.57	Put	Bond Future	1,171.6200	1.1716	1,169.7600	1.1698	(0.159)	0	0	0
2017/11/24	R207	03/05/2018	7.56	Call	Bond Future	127.0500	0.1271	126.2200	0.1262	(0.653)	0	0	0
2017/11/24	R208	01/02/2018	7.85	Put	Bond Future	1,549.1900	1.5492	1,557.5600	1.5576	0.540	0	0	0
2017/11/24	R208	01/02/2018			Bond Future	8.3891	97.9271	8.3939	97.9144	0.057	0.0000	0.0000	34,776
2017/11/24	R208	01/02/2018	7.84	Call	Bond Future	107.5400	0.1075	103.3600	0.1034	(3.887)	0	0	0
2017/11/24	R208	01/02/2018	7.84	Put	Bond Future	1,571.8900	1.5719	1,580.3600	1.5804	0.539	0	0	0
2017/11/24	R208	01/02/2018	7.85	Call	Bond Future	111.7500	0.1118	107.4700	0.1075	(3.830)	0	0	0
2017/11/24	R208	01/02/2018	7.83	Call	Bond Future	103.4600	0.1035	99.3800	0.0994	(3.944)	0	0	0
2017/11/24	R208	01/02/2018	7.83	Put	Bond Future	1,594.7300	1.5947	1,603.3000	1.6033	0.537	0	0	0
2017/11/24	R208	03/05/2018	7.77	Call	Bond Future	218.9800	0.2190	214.7900	0.2148	(1.913)	0	0	0
2017/11/24	R208	03/05/2018			Bond Future	8.4703	96.3517	8.4754	96.3392	0.060	0.0000	0.0000	0
2017/11/24	R208	03/05/2018	7.77	Put	Bond Future	1,957.0200	1.9570	1,965.3200	1.9653	0.424	0	0	0
2017/11/24	R208	03/05/2018	7.78	Call	Bond Future	224.2100	0.2242	219.9600	0.2200	(1.896)	0	0	0
2017/11/24	R208	03/05/2018	7.79	Put	Bond Future	1,917.4000	1.9174	1,925.5700	1.9256	0.426	0	0	0
2017/11/24	R208	03/05/2018	7.78	Put	Bond Future	1,937.1600	1.9372	1,945.4000	1.9454	0.425	0	0	0
2017/11/24	R208	03/05/2018	7.79	Call	Bond Future	229.5300	0.2295	225.2100	0.2252	(1.882)	0	0	0
2017/11/24	R209	01/02/2018	9.72	Call	Bond Future	617.9600	0.6180	658.8200	0.6588	6.612	0	0	0
2017/11/24	R209	01/02/2018	9.73	Call	Bond Future	634.1500	0.6341	675.9000	0.6759	6.584	0	0	0
2017/11/24	R209	01/02/2018	9.71	Put	Bond Future	3,586.2800	3.5863	3,433.1200	3.4331	(4.271)	0	0	0
2017/11/24	R209	01/02/2018	10.10	Call	Bond Future	1,452.5800	1.4526	1,532.1000	1.5321	5.474	0	0	0
2017/11/24	R209	01/02/2018	9.85	Call	Bond Future	851.7600	0.8518	904.7400	0.9047	6.220	0	0	0
2017/11/24	R209	01/02/2018	9.33	Call	Bond Future	191.2000	0.1912	206.0600	0.2061	7.772	0	0	220
2017/11/24	R209	01/02/2018	10.22	Put	Bond Future	1,572.4500	1.5725	1,472.2400	1.4722	(6.373)	0	0	739
2017/11/24	R209	01/02/2018	9.75	Call	Bond Future	667.4400	0.6674	710.9700	0.7110	6.522	0	0	5,000
2017/11/24	R209	01/02/2018			Bond Future	10.1807	69.9595	10.1493	70.1527	(0.309)	0.0000	0.0000	153,401
2017/11/24	R209	01/02/2018	9.73	Put	Bond Future	3,487.6100	3.4876	3,336.1900	3.3362	(4.342)	0	0	0
2017/11/24	R209	01/02/2018	9.71	Call	Bond Future	602.0500	0.6020	642.0600	0.6421	6.646	0	0	0
2017/11/24	R209	01/02/2018	9.88	Call	Bond Future	913.1700	0.9132	969.1400	0.9691	6.129	0	0	0
2017/11/24	R209	01/02/2018	9.88	Put	Bond Future	2,797.2800	2.7973	2,660.0800	2.6601	(4.905)	0	0	220
2017/11/24	R209	01/02/2018	9.59	Call	Bond Future	433.4200	0.4334	463.8000	0.4638	7.009	0	0	0
2017/11/24	R209	01/02/2018	9.59	Put	Bond Future	4,209.9500	4.2100	4,047.1600	4.0472	(3.867)	0	0	377
2017/11/24	R209	01/02/2018	9.72	Put	Bond Future	3,536.7600	3.5368	3,384.4500	3.3844	(4.306)	0	0	0
2017/11/24	R209	01/02/2018	10.10	Put	Bond Future	1,950.7500	1.9507	1,837.1000	1.8371	(5.826)	0	0	3,000
2017/11/24	R209	01/02/2018	9.85	Put	Bond Future	2,928.1300	2.9281	2,787.9400	2.7879	(4.788)	0	0	7,500

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
2017/11/24	R209	01/02/2018	9.33	Put	Bond Future	5,730.3700		5.7304	5,552.0600	5.5521	(3.112)	0	0	0
2017/11/24	R209	01/02/2018	10.22	Call	Bond Future	1,812.7800		1.8128	1,905.7400	1.9057	5.128	0	0	0
2017/11/24	R209	01/02/2018	9.75	Put	Bond Future	3,390.4900		3.3905	3,240.8500	3.2408	(4.414)	0	0	0
2017/11/24	R209	01/02/2018	10.00	Call	Bond Future	1,187.6500		1.1877	1,256.1800	1.2562	5.770	0	0	0
2017/11/24	R209	01/02/2018	10.00	Put	Bond Future	2,310.5900		2.3106	2,185.9500	2.1859	(5.394)	0	0	7,500
2017/11/24	R209	01/02/2018	9.89	Call	Bond Future	934.2100		0.9342	991.1900	0.9912	6.099	0	0	0
2017/11/24	R209	01/02/2018	9.89	Put	Bond Future	2,754.4100		2.7544	2,618.2200	2.6182	(4.944)	0	0	157
2017/11/24	R209	01/02/2018	9.32	Put	Bond Future	5,792.9200		5.7929	5,614.1600	5.6142	(3.086)	0	0	0
2017/11/24	R209	01/02/2018	9.32	Call	Bond Future	184.6700		0.1847	199.0800	0.1991	7.803	0	0	157
2017/11/24	R209	01/02/2018	9.87	Call	Bond Future	892.3500		0.8923	947.3100	0.9473	6.159	0	0	0
2017/11/24	R209	01/02/2018	9.87	Put	Bond Future	2,840.4600		2.8405	2,702.2500	2.7023	(4.866)	0	0	739
2017/11/24	R209	01/02/2018	9.52	Put	Bond Future	4,597.6500		4.5976	4,429.9500	4.4300	(3.648)	0	0	0
2017/11/24	R209	01/02/2018	9.52	Call	Bond Future	352.8200		0.3528	378.2900	0.3783	7.219	0	0	739
2017/11/24	R209	03/05/2018	10.73	Call	Bond Future	4,277.3700		4.2774	4,405.2500	4.4052	2.990	0	0	0
2017/11/24	R209	03/05/2018	9.75	Call	Bond Future	1,363.4100		1.3634	1,422.9300	1.4229	4.366	0	0	435
2017/11/24	R209	03/05/2018	10.00	Call	Bond Future	1,935.8900		1.9359	2,012.8700	2.0129	3.976	0	0	0
2017/11/24	R209	03/05/2018	9.85	Put	Bond Future	4,091.0300		4.0910	3,960.3200	3.9603	(3.195)	0	0	0
2017/11/24	R209	03/05/2018			Bond Future	10.2533		68.1147	10.2208	68.3117	(0.316)	0.0000	0.0000	0
2017/11/24	R209	03/05/2018	10.73	Put	Bond Future	1,477.8000		1.4778	1,408.6100	1.4086	(4.682)	0	0	435
2017/11/24	R209	03/05/2018	9.75	Put	Bond Future	4,521.8300		4.5218	4,384.2800	4.3843	(3.042)	0	0	0
2017/11/24	R209	03/05/2018	9.85	Call	Bond Future	1,577.5900		1.5776	1,643.9500	1.6440	4.206	0	0	0
2017/11/24	R209	03/05/2018	10.22	Call	Bond Future	2,540.3300		2.5403	2,633.2300	2.6332	3.657	0	0	0
2017/11/24	R209	03/05/2018	10.22	Put	Bond Future	2,742.4600		2.7425	2,638.2900	2.6383	(3.798)	0	0	435
2017/11/24	R209	03/05/2018	10.00	Put	Bond Future	3,498.2400		3.4982	3,378.1500	3.3781	(3.433)	0	0	5,000
2017/11/24	R209	03/05/2018	9.86	Call	Bond Future	1,599.9900		1.6000	1,667.0500	1.6671	4.191	0	0	0
2017/11/24	R209	03/05/2018	9.84	Call	Bond Future	1,555.2100		1.5552	1,620.8800	1.6209	4.223	0	0	0
2017/11/24	R209	03/05/2018	9.84	Put	Bond Future	4,132.7500		4.1327	4,001.3500	4.0013	(3.179)	0	0	0
2017/11/24	R209	03/05/2018	9.86	Put	Bond Future	4,049.4200		4.0494	3,919.4100	3.9194	(3.211)	0	0	0
2017/11/24	R209	02/08/2018	9.66	Call	Bond Future	1,784.0000		1.7840	1,846.4100	1.8464	3.498	0	0	435
2017/11/24	R209	02/08/2018	10.38	Call	Bond Future	3,634.0200		3.6340	3,736.2600	3.7363	2.813	0	0	0
2017/11/24	R209	02/08/2018	10.39	Put	Bond Future	3,261.5900		3.2616	3,164.2900	3.1643	(2.983)	0	0	0
2017/11/24	R209	02/08/2018			Bond Future	10.3225		69.4123	10.2892	69.6123	(0.323)	0.0000	0.0000	0
2017/11/24	R209	02/08/2018	10.84	Call	Bond Future	5,176.8700		5.1769	5,302.9700	5.3030	2.436	0	0	0
2017/11/24	R209	02/08/2018	10.84	Put	Bond Future	2,179.3300		2.1793	2,105.3500	2.1053	(3.395)	0	0	435
2017/11/24	R209	02/08/2018	10.21	Call	Bond Future	3,134.0500		3.1340	3,226.8800	3.2269	2.962	0	0	0
2017/11/24	R209	02/08/2018	10.21	Put	Bond Future	3,813.6000		3.8136	3,706.3500	3.7063	(2.812)	0	0	435
2017/11/24	R209	02/08/2018	9.66	Put	Bond Future	5,938.4100		5.9384	5,800.7400	5.8007	(2.318)	0	0	0
2017/11/24	R209	02/08/2018	10.38	Put	Bond Future	3,290.6300		3.2906	3,192.7900	3.1928	(2.973)	0	0	0
2017/11/24	R209	02/08/2018	10.39	Call	Bond Future	3,664.4300		3.6644	3,767.2100	3.7672	2.805	0	0	0
2017/11/24	R209	02/08/2018	10.40	Call	Bond Future	3,695.1800		3.6952	3,798.5100	3.7985	2.796	0	0	0
2017/11/24	R209	02/08/2018	10.40	Put	Bond Future	3,232.9700		3.2330	3,136.2200	3.1362	(2.993)	0	0	0
2017/11/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R209	01/11/2018	9.34	Put	Bond Future	8,320.0500		8.3200	8,169.9700	8.1700	(1.804)	0	0	0
2017/11/24	R209	01/11/2018	1,016.00	Call	Bond Future	66,712.7000		66.7127	66,916.2500	66.9163	0.305	0	0	0
2017/11/24	R209	01/11/2018			Bond Future	10.3926		67.6006	10.3584	67.8041	(0.330)	0.0000	0.0000	0
2017/11/24	R209	01/11/2018	1,016.01	Call	Bond Future	66,712.7000		66.7127	66,916.2500	66.9163	0.305	0	0	0
2017/11/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R209	01/11/2018	1,015.99	Call	Bond Future	66,712.6900		66.7127	66,916.2400	66.9162	0.305	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
2017/11/24	R209	01/11/2018	9.34	Call	Bond Future	1,621.6200	1.6216	1,675.0900	1.6751	3.297	0	0	435
2017/11/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R209	01/11/2018	10.57	Call	Bond Future	4,620.3100	4.6203	4,731.3300	4.7313	2.403	0	0	0
2017/11/24	R209	01/11/2018	10.57	Put	Bond Future	3,581.3900	3.5814	3,488.8600	3.4889	(2.584)	0	0	435
2017/11/24	R209	01/11/2018	9.94	Call	Bond Future	2,857.6900	2.8577	2,938.7700	2.9388	2.837	0	0	0
2017/11/24	R209	01/11/2018	9.94	Put	Bond Future	5,622.4700	5.6225	5,500.0000	5.5000	(2.178)	0	0	435
2017/11/24	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R210	01/02/2018			Bond Future	182.7066	182.7066	181.2229	181.2229	(0.812)	0.0000	0.0000	2,159
2017/11/24	R210	01/02/2018	192.36	Put	Bond Future	9,653.3900	9.6534	11,137.1100	11.1371	15.370	0	0	0
2017/11/24	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R210	01/02/2018	192.38	Put	Bond Future	9,673.3900	9.6734	11,157.1100	11.1571	15.338	0	0	0
2017/11/24	R210	01/02/2018	192.37	Put	Bond Future	9,663.3900	9.6634	11,147.1100	11.1471	15.354	0	0	0
2017/11/24	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R210	03/05/2018	191.44	Put	Bond Future	7,735.2400	7.7352	9,246.5300	9.2465	19.538	0	0	0
2017/11/24	R210	03/05/2018			Bond Future	183.7048	183.7048	182.1935	182.1935	(0.823)	0.0000	0.0000	0
2017/11/24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R210	03/05/2018	191.46	Put	Bond Future	7,755.2400	7.7552	9,266.5300	9.2665	19.487	0	0	0
2017/11/24	R210	03/05/2018	191.45	Put	Bond Future	7,745.2400	7.7452	9,256.5300	9.2565	19.513	0	0	0
2017/11/24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	01/02/2018	154.71	Put	Bond Future	5,518.4900	5.5185	5,475.9100	5.4759	(0.772)	0	0	0
2017/11/24	R212	01/02/2018			Bond Future	149.1915	149.1915	149.2341	149.2341	0.029	0.0000	0.0000	4,967
2017/11/24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	01/02/2018	154.70	Put	Bond Future	5,508.4900	5.5085	5,465.9100	5.4659	(0.773)	0	0	0
2017/11/24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	01/02/2018	154.69	Put	Bond Future	5,498.4900	5.4985	5,455.9100	5.4559	(0.774)	0	0	0
2017/11/24	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	03/05/2018			Bond Future	151.9868	151.9868	152.0303	152.0303	0.029	0.0000	0.0000	0
2017/11/24	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	03/05/2018	154.28	Put	Bond Future	2,293.2200	2.2932	2,249.6900	2.2497	(1.898)	0	0	0
2017/11/24	R212	03/05/2018	154.30	Put	Bond Future	2,313.2200	2.3132	2,269.6900	2.2697	(1.882)	0	0	0
2017/11/24	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/24	R212	03/05/2018	154.29	Put	Bond Future	2,303.2200	2.3032	2,259.6900	2.2597	(1.890)	0	0	0
2017/11/24	R213	01/02/2018	9.42	Call	Bond Future	476.0700	0.4761	495.7000	0.4957	4.123	0	0	0
2017/11/24	R213	01/02/2018	9.41	Put	Bond Future	3,934.7800	3.9348	3,823.5700	3.8236	(2.826)	0	0	0
2017/11/24	R213	01/02/2018			Bond Future	9.9612	81.6893	9.9399	81.8197	(0.214)	0.0000	0.0000	58,332
2017/11/24	R213	01/02/2018	9.43	Call	Bond Future	489.4500	0.4895	509.5800	0.5096	4.113	0	0	0
2017/11/24	R213	01/02/2018	9.43	Put	Bond Future	3,831.7300	3.8317	3,721.5100	3.7215	(2.877)	0	0	0
2017/11/24	R213	01/02/2018	9.42	Put	Bond Future	3,883.1300	3.8831	3,772.4100	3.7724	(2.851)	0	0	0
2017/11/24	R213	01/02/2018	9.41	Call	Bond Future	462.8600	0.4629	482.0000	0.4820	4.135	0	0	0
2017/11/24	R213	03/05/2018	9.57	Put	Bond Future	4,270.2600	4.2703	4,175.9300	4.1759	(2.209)	0	0	0
2017/11/24	R213	03/05/2018	9.56	Call	Bond Future	1,366.9100	1.3669	1,405.1900	1.4052	2.800	0	0	0
2017/11/24	R213	03/05/2018			Bond Future	10.0369	79.6629	10.0148	79.7960	(0.220)	0.0000	0.0000	0
2017/11/24	R213	03/05/2018	9.57	Call	Bond Future	1,387.6200	1.3876	1,426.3500	1.4263	2.791	0	0	0



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2017/11/24	R213	03/05/2018	9.56	Put	Bond Future	4,312.8800	4.3129	4,218.1000	4.2181	(2.198)	0	0	0
2017/11/24	R213	03/05/2018	9.58	Call	Bond Future	1,408.5300	1.4085	1,447.7100	1.4477	2.782	0	0	0
2017/11/24	R213	03/05/2018	9.58	Put	Bond Future	4,227.9200	4.2279	4,134.0400	4.1340	(2.220)	0	0	0
2017/11/24	R214	01/02/2018	9.84	Call	Bond Future	548.1900	0.5482	584.9000	0.5849	6.697	0	0	0
2017/11/24	R214	01/02/2018			Bond Future	10.3638	69.1913	10.3323	69.3887	(0.304)	0.0000	0.0000	50,361
2017/11/24	R214	01/02/2018	9.82	Call	Bond Future	519.2300	0.5192	554.3000	0.5543	6.754	0	0	0
2017/11/24	R214	01/02/2018	9.82	Put	Bond Future	4,072.1200	4.0721	3,909.7400	3.9097	(3.988)	0	0	0
2017/11/24	R214	01/02/2018	9.84	Put	Bond Future	3,964.9500	3.9650	3,804.2100	3.8042	(4.054)	0	0	0
2017/11/24	R214	01/02/2018	9.83	Call	Bond Future	533.5700	0.5336	569.4500	0.5695	6.725	0	0	0
2017/11/24	R214	01/02/2018	9.83	Put	Bond Future	4,018.3400	4.0183	3,856.7700	3.8568	(4.021)	0	0	0
2017/11/24	R214	03/05/2018	9.99	Put	Bond Future	4,424.5400	4.4245	4,288.4600	4.2885	(3.076)	0	0	0
2017/11/24	R214	03/05/2018			Bond Future	10.4364	67.1853	10.4039	67.3868	(0.311)	0.0000	0.0000	0
2017/11/24	R214	03/05/2018	9.98	Call	Bond Future	1,542.8000	1.5428	1,607.4700	1.6075	4.192	0	0	0
2017/11/24	R214	03/05/2018	9.98	Put	Bond Future	4,468.6800	4.4687	4,331.9000	4.3319	(3.061)	0	0	0
2017/11/24	R214	03/05/2018	9.99	Call	Bond Future	1,565.0200	1.5650	1,630.3900	1.6304	4.177	0	0	0
2017/11/24	R214	03/05/2018	9.97	Call	Bond Future	1,520.7700	1.5208	1,584.7500	1.5847	4.207	0	0	0
2017/11/24	R214	03/05/2018	9.97	Put	Bond Future	4,513.1200	4.5131	4,375.6500	4.3756	(3.046)	0	0	0
2017/11/24	R248	01/02/2018	9.90	Put	Bond Future	5,109.1700	5.1092	4,874.7900	4.8748	(4.587)	0	0	0
2017/11/24	R248	01/02/2018	9.89	Call	Bond Future	672.2600	0.6723	726.2300	0.7262	8.028	0	0	0
2017/11/24	R248	01/02/2018			Bond Future	10.4362	88.4333	10.3995	88.7229	(0.351)	0.0000	0.0000	104,380
2017/11/24	R248	01/02/2018	9.90	Call	Bond Future	690.6100	0.6906	745.7900	0.7458	7.990	0	0	0
2017/11/24	R248	01/02/2018	9.89	Put	Bond Future	5,177.1200	5.1771	4,941.5300	4.9415	(4.551)	0	0	0
2017/11/24	R248	01/02/2018	9.91	Call	Bond Future	709.3100	0.7093	765.7100	0.7657	7.951	0	0	0
2017/11/24	R248	01/02/2018	9.91	Put	Bond Future	5,041.7300	5.0417	4,808.5700	4.8086	(4.625)	0	0	0
2017/11/24	R248	03/05/2018	10.06	Call	Bond Future	1,960.6600	1.9607	2,057.8500	2.0578	4.957	0	0	0
2017/11/24	R248	03/05/2018	10.05	Put	Bond Future	5,663.0200	5.6630	5,463.7900	5.4638	(3.518)	0	0	0
2017/11/24	R248	03/05/2018			Bond Future	10.5117	85.6452	10.4738	85.9406	(0.360)	0.0000	0.0000	0
2017/11/24	R248	03/05/2018	10.07	Call	Bond Future	1,988.6800	1.9887	2,086.8900	2.0869	4.938	0	0	0
2017/11/24	R248	03/05/2018	10.07	Put	Bond Future	5,551.3700	5.5514	5,354.1900	5.3542	(3.552)	0	0	0
2017/11/24	R248	03/05/2018	10.06	Put	Bond Future	5,607.1100	5.6071	5,408.9100	5.4089	(3.535)	0	0	0
2017/11/24	R248	03/05/2018	10.05	Call	Bond Future	1,932.6700	1.9327	2,028.8300	2.0288	4.976	0	0	0

**Total**

**1116399**