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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2017 TO 23/11/2017

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
2017/11/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	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
2017/11/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	2025	01/02/2018	133.89	Put	Bond Future	6,530.4900	6.5305	6,796.1700	6.7962	4.068	0	0	0
2017/11/23	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	01/02/2018			Bond Future	127.3595	127.3595	127.0938	127.0938	(0.209)	0.0000	0.0000	1,070
2017/11/23	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	01/02/2018	133.88	Put	Bond Future	6,520.4900	6.5205	6,786.1700	6.7862	4.075	0	0	0
2017/11/23	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	01/02/2018	133.90	Put	Bond Future	6,540.4900	6.5405	6,806.1700	6.8062	4.062	0	0	0
2017/11/23	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	03/05/2018	133.20	Put	Bond Future	3,455.0300	3.4550	3,724.9300	3.7249	7.812	0	0	0
2017/11/23	2025	03/05/2018			Bond Future	129.7450	129.7450	129.4751	129.4751	(0.208)	0.0000	0.0000	0
2017/11/23	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	03/05/2018	133.22	Put	Bond Future	3,475.0300	3.4750	3,744.9300	3.7449	7.767	0	0	0
2017/11/23	2025	03/05/2018	133.21	Put	Bond Future	3,465.0300	3.4650	3,734.9300	3.7349	7.789	0	0	0
2017/11/23	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	02/08/2018			Bond Future	132.1996	132.1996	131.9244	131.9244	(0.208)	0.0000	0.0000	0
2017/11/23	2025	02/08/2018	136.65	Put	Bond Future	4,450.3900	4.4504	4,725.5500	4.7256	6.183	0	0	0
2017/11/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2025	02/08/2018	136.67	Put	Bond Future	4,470.3900	4.4704	4,745.5500	4.7456	6.155	0	0	0
2017/11/23	2025	02/08/2018	136.66	Put	Bond Future	4,460.3900	4.4604	4,735.5500	4.7356	6.169	0	0	0
2017/11/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2029	01/02/2018			Bond Future	97.8857	97.8857	97.3387	97.3387	(0.559)	0.0000	0.0000	1,370
2017/11/23	2029	03/05/2018			Bond Future	98.7011	98.7011	98.1444	98.1444	(0.564)	0.0000	0.0000	0
2017/11/23	2029	02/08/2018			Bond Future	100.6022	100.6022	100.0349	100.0349	(0.564)	0.0000	0.0000	0
2017/11/23	2030	01/02/2018	9.39	Put	Bond Future	3,523.1800	3.5232	3,162.9900	3.1630	(10.223)	0	0	0
2017/11/23	2030	01/02/2018			Bond Future	9.9372	86.7328	9.8799	87.0930	(0.577)	0.0000	0.0000	63,507
2017/11/23	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	01/02/2018	9.38	Put	Bond Future	3,589.3800	3.5894	3,229.1900	3.2292	(10.035)	0	0	0
2017/11/23	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	01/02/2018	9.37	Put	Bond Future	3,655.6400	3.6556	3,295.4500	3.2955	(9.853)	0	0	0
2017/11/23	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	03/05/2018			Bond Future	10.0221	88.3492	9.9625	88.7168	(0.594)	0.0000	0.0000	0
2017/11/23	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	03/05/2018	9.49	Put	Bond Future	3,361.3400	3.3613	2,993.7300	2.9937	(10.936)	0	0	0
2017/11/23	2030	03/05/2018	9.51	Put	Bond Future	3,231.7700	3.2318	2,864.1600	2.8642	(11.375)	0	0	0
2017/11/23	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	03/05/2018	9.50	Put	Bond Future	3,296.5200	3.2965	2,928.9100	2.9289	(11.151)	0	0	0
2017/11/23	2030	02/08/2018	9.46	Put	Bond Future	4,029.6100	4.0296	3,655.0400	3.6550	(9.295)	0	0	0
2017/11/23	2030	02/08/2018			Bond Future	10.1063	86.0264	10.0445	86.4010	(0.612)	0.0000	0.0000	0

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2017/11/23	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2030	02/08/2018	9.45	Put	Bond Future	4,093.9500	4.0939	3,719.3800	3.7194	(9.149)	0	0	0
2017/11/23	2030	02/08/2018	9.47	Put	Bond Future	3,965.3200	3.9653	3,590.7500	3.5907	(9.446)	0	0	0
2017/11/23	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2032	01/02/2018	9.56	Call	Bond Future	499.8700	0.4999	565.2200	0.5652	13.073	0	0	0
2017/11/23	2032	01/02/2018	9.55	Put	Bond Future	4,481.5600	4.4816	4,196.2500	4.1963	(6.366)	0	0	0
2017/11/23	2032	01/02/2018	9.20	Call	Bond Future	159.8600	0.1599	185.0600	0.1851	15.764	0	0	7,500
2017/11/23	2032	01/02/2018	9.45	Put	Bond Future	5,074.5000	5.0745	4,775.6800	4.7757	(5.889)	0	0	0
2017/11/23	2032	01/02/2018	9.40	Put	Bond Future	5,383.7900	5.3838	5,078.9400	5.0789	(5.662)	0	0	0
2017/11/23	2032	01/02/2018			Bond Future	10.1295	88.9334	10.0774	89.2826	(0.515)	0.0000	0.0000	42,499
2017/11/23	2032	01/02/2018	9.57	Call	Bond Future	514.0400	0.5140	580.8700	0.5809	13.001	0	0	0
2017/11/23	2032	01/02/2018	9.57	Put	Bond Future	4,367.3200	4.3673	4,084.9500	4.0850	(6.466)	0	0	0
2017/11/23	2032	01/02/2018	9.30	Put	Bond Future	6,025.9200	6.0259	5,710.4800	5.7105	(5.235)	0	0	0
2017/11/23	2032	01/02/2018	9.30	Call	Bond Future	224.5500	0.2245	258.3100	0.2583	15.035	0	0	7,800
2017/11/23	2032	01/02/2018	9.56	Put	Bond Future	4,424.2500	4.4243	4,140.4000	4.1404	(6.416)	0	0	0
2017/11/23	2032	01/02/2018	9.55	Call	Bond Future	486.0000	0.4860	549.8900	0.5499	13.146	0	0	0
2017/11/23	2032	01/02/2018	9.20	Put	Bond Future	6,698.0000	6.6980	6,374.0000	6.3740	(4.837)	0	0	0
2017/11/23	2032	01/02/2018	9.45	Call	Bond Future	362.7400	0.3627	413.1200	0.4131	13.889	0	0	750
2017/11/23	2032	01/02/2018	9.40	Call	Bond Future	310.8800	0.3109	355.2300	0.3552	14.266	0	0	6,800
2017/11/23	2032	03/05/2018	9.70	Call	Bond Future	1,464.3300	1.4643	1,577.0100	1.5770	7.695	0	0	0
2017/11/23	2032	03/05/2018	9.71	Put	Bond Future	4,883.4400	4.8834	4,640.9400	4.6409	(4.966)	0	0	0
2017/11/23	2032	03/05/2018			Bond Future	10.2131	86.4338	10.1590	86.7902	(0.530)	0.0000	0.0000	0
2017/11/23	2032	03/05/2018	9.70	Put	Bond Future	4,930.8600	4.9309	4,687.1200	4.6871	(4.943)	0	0	0
2017/11/23	2032	03/05/2018	9.71	Call	Bond Future	1,486.3700	1.4864	1,600.2900	1.6003	7.664	0	0	0
2017/11/23	2032	03/05/2018	9.72	Call	Bond Future	1,508.6400	1.5086	1,623.7900	1.6238	7.633	0	0	0
2017/11/23	2032	03/05/2018	9.72	Put	Bond Future	4,836.3200	4.8363	4,595.0500	4.5950	(4.989)	0	0	0
2017/11/23	2032	02/08/2018	9.66	Put	Bond Future	6,212.5000	6.2125	5,969.9400	5.9699	(3.904)	0	0	0
2017/11/23	2032	02/08/2018	9.67	Call	Bond Future	1,996.0600	1.9961	2,117.6600	2.1177	6.092	0	0	0
2017/11/23	2032	02/08/2018			Bond Future	10.2933	88.0804	10.2373	88.4435	(0.544)	0.0000	0.0000	0
2017/11/23	2032	02/08/2018	9.68	Call	Bond Future	2,018.8600	2.0189	2,141.4500	2.1415	6.072	0	0	0
2017/11/23	2032	02/08/2018	9.68	Put	Bond Future	6,119.2700	6.1193	5,878.6800	5.8787	(3.932)	0	0	0
2017/11/23	2032	02/08/2018	9.66	Call	Bond Future	1,973.6900	1.9737	2,094.3100	2.0943	6.111	0	0	0
2017/11/23	2032	02/08/2018	9.67	Put	Bond Future	6,165.6300	6.1656	5,924.0500	5.9240	(3.918)	0	0	0
2017/11/23	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	01/02/2018			Bond Future	99.9627	99.9627	99.9537	99.9537	(0.009)	0.0000	0.0000	5,283
2017/11/23	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	01/02/2018	109.64	Put	Bond Future	9,677.2500	9.6773	9,686.2700	9.6863	0.093	0	0	0
2017/11/23	2033	01/02/2018	109.66	Put	Bond Future	9,697.2500	9.6973	9,706.2700	9.7063	0.093	0	0	0
2017/11/23	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	01/02/2018	109.65	Put	Bond Future	9,687.2500	9.6873	9,696.2700	9.6963	0.093	0	0	0
2017/11/23	2033	03/05/2018	107.71	Put	Bond Future	6,963.4600	6.9635	6,972.2200	6.9722	0.126	0	0	0
2017/11/23	2033	03/05/2018			Bond Future	100.7465	100.7465	100.7378	100.7378	(0.009)	0.0000	0.0000	0
2017/11/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	03/05/2018	107.70	Put	Bond Future	6,953.4600	6.9535	6,962.2200	6.9622	0.126	0	0	0
2017/11/23	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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2017/11/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	03/05/2018	107.69	Put	Bond Future	6,943.4600	6.9435	6,952.2200	6.9522	0.126	0	0	0
2017/11/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	02/08/2018			Bond Future	102.6871	102.6871	102.6782	102.6782	(0.009)	0.0000	0.0000	0
2017/11/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	02/08/2018	109.92	Put	Bond Future	7,232.9000	7.2329	7,241.8200	7.2418	0.123	0	0	0
2017/11/23	2033	02/08/2018	109.94	Put	Bond Future	7,252.9000	7.2529	7,261.8200	7.2618	0.123	0	0	0
2017/11/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2033	02/08/2018	109.93	Put	Bond Future	7,242.9000	7.2429	7,251.8200	7.2518	0.123	0	0	0
2017/11/23	2037	01/02/2018	9.82	Put	Bond Future	4,887.5900	4.8876	4,522.2500	4.5223	(7.475)	0	0	0
2017/11/23	2037	01/02/2018			Bond Future	10.4035	84.5092	10.3411	84.9595	(0.600)	0.0000	0.0000	54,223
2017/11/23	2037	01/02/2018	9.88	Put	Bond Future	4,516.9000	4.5169	4,163.4000	4.1634	(7.826)	0	0	0
2017/11/23	2037	01/02/2018	9.88	Call	Bond Future	617.0200	0.6170	713.8500	0.7139	15.693	0	0	2,000
2017/11/23	2037	01/02/2018	9.82	Call	Bond Future	522.7800	0.5228	607.7700	0.6078	16.257	0	0	0
2017/11/23	2037	01/02/2018	9.81	Put	Bond Future	4,950.8600	4.9509	4,583.6300	4.5836	(7.417)	0	0	0
2017/11/23	2037	01/02/2018	9.83	Call	Bond Future	537.6800	0.5377	624.5800	0.6246	16.162	0	0	0
2017/11/23	2037	01/02/2018	9.83	Put	Bond Future	4,824.7400	4.8247	4,461.3100	4.4613	(7.533)	0	0	0
2017/11/23	2037	01/02/2018	9.81	Call	Bond Future	508.1900	0.5082	591.2900	0.5913	16.352	0	0	0
2017/11/23	2037	01/02/2018	10.32	Call	Bond Future	1,698.0900	1.6981	1,900.8400	1.9008	11.940	0	0	0
2017/11/23	2037	01/02/2018	10.32	Put	Bond Future	2,301.6900	2.3017	2,054.1100	2.0541	(10.756)	0	0	2,000
2017/11/23	2037	01/02/2018	10.72	Call	Bond Future	3,302.1000	3.3021	3,604.4400	3.6044	9.156	0	0	0
2017/11/23	2037	01/02/2018	10.72	Put	Bond Future	1,073.8900	1.0739	925.9000	0.9259	(13.781)	0	0	2,000
2017/11/23	2037	03/05/2018	9.99	Call	Bond Future	1,754.4900	1.7545	1,908.2100	1.9082	8.762	0	0	0
2017/11/23	2037	03/05/2018	9.97	Put	Bond Future	5,512.0600	5.5121	5,203.3600	5.2034	(5.600)	0	0	0
2017/11/23	2037	03/05/2018			Bond Future	10.4887	86.0840	10.4242	86.5434	(0.615)	0.0000	0.0000	0
2017/11/23	2037	03/05/2018	9.99	Put	Bond Future	5,409.3200	5.4093	5,103.7000	5.1037	(5.650)	0	0	0
2017/11/23	2037	03/05/2018	9.97	Call	Bond Future	1,705.5000	1.7055	1,856.1400	1.8561	8.833	0	0	0
2017/11/23	2037	03/05/2018	9.98	Put	Bond Future	5,460.4200	5.4604	5,153.2600	5.1533	(5.625)	0	0	0
2017/11/23	2037	03/05/2018	9.98	Call	Bond Future	1,729.7800	1.7298	1,881.9600	1.8820	8.798	0	0	0
2017/11/23	2037	02/08/2018	9.96	Put	Bond Future	6,656.5100	6.6565	6,349.6000	6.3496	(4.611)	0	0	0
2017/11/23	2037	02/08/2018	9.95	Call	Bond Future	2,168.4100	2.1684	2,328.3500	2.3284	7.376	0	0	0
2017/11/23	2037	02/08/2018			Bond Future	10.5736	83.4677	10.5068	83.9358	(0.631)	0.0000	0.0000	0
2017/11/23	2037	02/08/2018	9.96	Call	Bond Future	2,192.9900	2.1930	2,354.2100	2.3542	7.352	0	0	0
2017/11/23	2037	02/08/2018	9.95	Put	Bond Future	6,707.7300	6.7077	6,399.5400	6.3995	(4.595)	0	0	0
2017/11/23	2037	02/08/2018	9.97	Call	Bond Future	2,218.0000	2.2180	2,380.5100	2.3805	7.327	0	0	0
2017/11/23	2037	02/08/2018	9.97	Put	Bond Future	6,605.8200	6.6058	6,300.2000	6.3002	(4.627)	0	0	0
2017/11/23	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	01/02/2018	136.95	Put	Bond Future	16,410.4900	16.4105	17,375.7200	17.3757	5.882	0	0	0
2017/11/23	2038	01/02/2018			Bond Future	120.5395	120.5395	119.5743	119.5743	(0.801)	0.0000	0.0000	19,013
2017/11/23	2038	01/02/2018	136.94	Put	Bond Future	16,400.4900	16.4005	17,365.7200	17.3657	5.885	0	0	0
2017/11/23	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	01/02/2018	136.93	Put	Bond Future	16,390.4900	16.3905	17,355.7200	17.3557	5.889	0	0	0
2017/11/23	2038	03/05/2018	132.28	Put	Bond Future	9,482.8500	9.4828	10,465.3800	10.4654	10.361	0	0	0
2017/11/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	03/05/2018			Bond Future	122.7972	122.7972	121.8146	121.8146	(0.800)	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
2017/11/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	03/05/2018	132.27	Put	Bond Future	9,472.8500	9.4728	10,455.3800	10.4554	10.372	0	0	0
2017/11/23	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	03/05/2018	132.29	Put	Bond Future	9,492.8500	9.4928	10,475.3800	10.4754	10.350	0	0	0
2017/11/23	2038	02/08/2018	134.55	Put	Bond Future	9,437.5900	9.4376	10,439.1800	10.4392	10.613	0	0	0
2017/11/23	2038	02/08/2018			Bond Future	125.1124	125.1124	124.1108	124.1108	(0.801)	0.0000	0.0000	0
2017/11/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	02/08/2018	134.54	Put	Bond Future	9,427.5900	9.4276	10,429.1800	10.4292	10.624	0	0	0
2017/11/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2038	02/08/2018	134.53	Put	Bond Future	9,417.5900	9.4176	10,419.1800	10.4192	10.635	0	0	0
2017/11/23	2040	01/02/2018	9.89	Call	Bond Future	535.2600	0.5353	621.6800	0.6217	16.145	0	0	0
2017/11/23	2040	01/02/2018			Bond Future	10.4991	87.3730	10.4367	87.8503	(0.594)	0.0000	0.0000	25,992
2017/11/23	2040	01/02/2018	9.87	Call	Bond Future	505.5600	0.5056	588.1300	0.5881	16.332	0	0	0
2017/11/23	2040	01/02/2018	9.87	Put	Bond Future	5,523.9000	5.5239	5,129.1600	5.1292	(7.146)	0	0	0
2017/11/23	2040	01/02/2018	9.88	Put	Bond Future	5,455.2000	5.4552	5,062.3800	5.0624	(7.201)	0	0	0
2017/11/23	2040	01/02/2018	9.89	Put	Bond Future	5,386.8500	5.3868	4,995.9600	4.9960	(7.256)	0	0	0
2017/11/23	2040	01/02/2018	9.88	Call	Bond Future	520.3000	0.5203	604.7900	0.6048	16.239	0	0	0
2017/11/23	2040	03/05/2018	10.08	Put	Bond Future	5,796.4700	5.7965	5,472.0600	5.4721	(5.597)	0	0	0
2017/11/23	2040	03/05/2018			Bond Future	10.5849	89.0012	10.5204	89.4882	(0.610)	0.0000	0.0000	0
2017/11/23	2040	03/05/2018	10.07	Call	Bond Future	1,837.8000	1.8378	1,998.6900	1.9987	8.754	0	0	0
2017/11/23	2040	03/05/2018	10.07	Put	Bond Future	5,851.3600	5.8514	5,525.3100	5.5253	(5.572)	0	0	0
2017/11/23	2040	03/05/2018	10.08	Call	Bond Future	1,863.7400	1.8637	2,026.2700	2.0263	8.721	0	0	0
2017/11/23	2040	03/05/2018	10.06	Call	Bond Future	1,811.8700	1.8119	1,971.1300	1.9711	8.790	0	0	0
2017/11/23	2040	03/05/2018	10.06	Put	Bond Future	5,906.3700	5.9064	5,578.6900	5.5787	(5.548)	0	0	0
2017/11/23	2040	02/08/2018	10.04	Call	Bond Future	2,335.6900	2.3357	2,505.5700	2.5056	7.273	0	0	0
2017/11/23	2040	02/08/2018	10.03	Put	Bond Future	7,272.2500	7.2723	6,944.5900	6.9446	(4.506)	0	0	0
2017/11/23	2040	02/08/2018			Bond Future	10.6705	86.1902	10.6037	86.6864	(0.625)	0.0000	0.0000	0
2017/11/23	2040	02/08/2018	10.05	Call	Bond Future	2,361.8300	2.3618	2,533.0600	2.5331	7.250	0	0	0
2017/11/23	2040	02/08/2018	10.05	Put	Bond Future	7,162.3900	7.1624	6,837.4200	6.8374	(4.537)	0	0	0
2017/11/23	2040	02/08/2018	10.04	Put	Bond Future	7,217.1800	7.2172	6,890.8600	6.8909	(4.521)	0	0	0
2017/11/23	2040	02/08/2018	10.03	Call	Bond Future	2,309.7200	2.3097	2,478.2600	2.4783	7.297	0	0	0
2017/11/23	2044	01/02/2018	9.90	Put	Bond Future	5,613.1200	5.6131	5,248.2700	5.2483	(6.500)	0	0	0
2017/11/23	2044	01/02/2018	9.89	Call	Bond Future	483.6400	0.4836	555.2300	0.5552	14.802	0	0	0
2017/11/23	2044	01/02/2018			Bond Future	10.5377	84.3537	10.4805	84.7918	(0.543)	0.0000	0.0000	17,462
2017/11/23	2044	01/02/2018	9.90	Call	Bond Future	497.9300	0.4979	571.2200	0.5712	14.719	0	0	0
2017/11/23	2044	01/02/2018	9.89	Put	Bond Future	5,683.2700	5.6833	5,316.7200	5.3167	(6.450)	0	0	0
2017/11/23	2044	01/02/2018	9.91	Call	Bond Future	512.4200	0.5124	587.4300	0.5874	14.638	0	0	0
2017/11/23	2044	01/02/2018	9.91	Put	Bond Future	5,543.3200	5.5433	5,180.1900	5.1802	(6.551)	0	0	0
2017/11/23	2044	03/05/2018	10.10	Call	Bond Future	1,835.9500	1.8359	1,981.8800	1.9819	7.948	0	0	0
2017/11/23	2044	03/05/2018	10.09	Put	Bond Future	5,976.6900	5.9767	5,674.1700	5.6742	(5.062)	0	0	0
2017/11/23	2044	03/05/2018			Bond Future	10.6214	85.9257	10.5623	86.3726	(0.557)	0.0000	0.0000	0
2017/11/23	2044	03/05/2018	10.11	Call	Bond Future	1,862.0900	1.8621	2,009.5100	2.0095	7.917	0	0	0
2017/11/23	2044	03/05/2018	10.11	Put	Bond Future	5,865.3200	5.8653	5,565.7800	5.5658	(5.107)	0	0	0
2017/11/23	2044	03/05/2018	10.10	Put	Bond Future	5,920.7200	5.9207	5,619.6900	5.6197	(5.084)	0	0	0
2017/11/23	2044	03/05/2018	10.09	Call	Bond Future	1,810.2600	1.8103	1,954.7000	1.9547	7.979	0	0	0

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2017/11/23	2044	02/08/2018	10.07	Call	Bond Future	2,338.7000	2.3387	2,493.5400	2.4935	6.621	0	0	0
2017/11/23	2044	02/08/2018			Bond Future	10.7049	83.1811	10.6438	83.6366	(0.572)	0.0000	0.0000	0
2017/11/23	2044	02/08/2018	10.05	Call	Bond Future	2,286.5900	2.2866	2,438.9600	2.4390	6.664	0	0	0
2017/11/23	2044	02/08/2018	10.05	Put	Bond Future	7,395.9900	7.3960	7,092.8500	7.0928	(4.099)	0	0	0
2017/11/23	2044	02/08/2018	10.07	Put	Bond Future	7,284.1800	7.2842	6,983.5100	6.9835	(4.128)	0	0	0
2017/11/23	2044	02/08/2018	10.06	Call	Bond Future	2,312.6800	2.3127	2,466.2900	2.4663	6.642	0	0	0
2017/11/23	2044	02/08/2018	10.06	Put	Bond Future	7,340.0600	7.3401	7,038.1600	7.0382	(4.113)	0	0	0
2017/11/23	2046	01/02/2018	132.92	Put	Bond Future	19,966.6600	19.9667	20,196.4300	20.1964	1.151	0	0	0
2017/11/23	2046	01/02/2018			Bond Future	112.9533	112.9533	112.7236	112.7236	(0.203)	0.0000	0.0000	21,177
2017/11/23	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	01/02/2018	132.91	Put	Bond Future	19,956.6600	19.9567	20,186.4300	20.1864	1.151	0	0	0
2017/11/23	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	01/02/2018	132.90	Put	Bond Future	19,946.6600	19.9467	20,176.4300	20.1764	1.152	0	0	0
2017/11/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	03/05/2018			Bond Future	113.4692	113.4692	113.2358	113.2358	(0.206)	0.0000	0.0000	0
2017/11/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	03/05/2018	127.93	Put	Bond Future	14,460.8100	14.4608	14,694.1900	14.6942	1.614	0	0	0
2017/11/23	2046	03/05/2018	127.95	Put	Bond Future	14,480.8100	14.4808	14,714.1900	14.7142	1.612	0	0	0
2017/11/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	03/05/2018	127.94	Put	Bond Future	14,470.8100	14.4708	14,704.1900	14.7042	1.613	0	0	0
2017/11/23	2046	02/08/2018	128.78	Put	Bond Future	13,125.1100	13.1251	13,363.1200	13.3631	1.813	0	0	0
2017/11/23	2046	02/08/2018			Bond Future	115.6549	115.6549	115.4169	115.4169	(0.206)	0.0000	0.0000	0
2017/11/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2046	02/08/2018	128.77	Put	Bond Future	13,115.1100	13.1151	13,353.1200	13.3531	1.815	0	0	0
2017/11/23	2046	02/08/2018	128.79	Put	Bond Future	13,135.1100	13.1351	13,373.1200	13.3731	1.812	0	0	0
2017/11/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	01/02/2018	140.23	Put	Bond Future	22,354.8500	22.3549	23,126.7400	23.1267	3.453	0	0	0
2017/11/23	2050	01/02/2018			Bond Future	117.8751	117.8751	117.1033	117.1033	(0.655)	0.0000	0.0000	24,102
2017/11/23	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	01/02/2018	140.25	Put	Bond Future	22,374.8500	22.3749	23,146.7400	23.1467	3.450	0	0	0
2017/11/23	2050	01/02/2018	140.24	Put	Bond Future	22,364.8500	22.3649	23,136.7400	23.1367	3.451	0	0	0
2017/11/23	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	03/05/2018	135.62	Put	Bond Future	15,537.0700	15.5371	16,322.5700	16.3226	5.056	0	0	0
2017/11/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	03/05/2018			Bond Future	120.0829	120.0829	119.2974	119.2974	(0.654)	0.0000	0.0000	0
2017/11/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	03/05/2018	135.61	Put	Bond Future	15,527.0700	15.5271	16,312.5700	16.3126	5.059	0	0	0
2017/11/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	03/05/2018	135.63	Put	Bond Future	15,547.0700	15.5471	16,332.5700	16.3326	5.052	0	0	0
2017/11/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	02/08/2018	137.54	Put	Bond Future	16,877.4100	16.8774	17,678.0500	17.6781	4.744	0	0	0
2017/11/23	2050	02/08/2018	137.52	Put	Bond Future	16,857.4100	16.8574	17,658.0500	17.6581	4.749	0	0	0
2017/11/23	2050	02/08/2018			Bond Future	120.6626	120.6626	119.8619	119.8619	(0.664)	0.0000	0.0000	0

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2017/11/23	2050	02/08/2018	137.53	Put	Bond Future	16,867.4100	16.8674	17,668.0500	17.6681	4.747	0	0	0
2017/11/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	AL37	01/02/2018			Index Future	552.5880	552.5880	553.3800	553.3800	0.143	0.0000	0.0000	0
2017/11/23	AL37	03/05/2018			Index Future	562.8880	562.8880	563.6980	563.6980	0.144	0.0000	0.0000	0
2017/11/23	AL37	02/08/2018			Index Future	573.6110	573.6110	574.4370	574.4370	0.144	0.0000	0.0000	0
2017/11/23	AL7T	01/02/2018			Index Future	625.9720	625.9720	627.7760	627.7760	0.288	0.0000	0.0000	0
2017/11/23	AL7T	03/05/2018			Index Future	637.6390	637.6390	639.4820	639.4820	0.289	0.0000	0.0000	0
2017/11/23	AL7T	02/08/2018			Index Future	649.7860	649.7860	651.6650	651.6650	0.289	0.0000	0.0000	0
2017/11/23	ALBI	01/02/2018			Index Future	560.9770	560.9770	563.0620	563.0620	0.372	0.0000	0.0000	774
2017/11/23	ALBI	03/05/2018			Index Future	571.4330	571.4330	573.5610	573.5610	0.372	0.0000	0.0000	0
2017/11/23	ALBI	02/08/2018			Index Future	582.3190	582.3190	584.4880	584.4880	0.372	0.0000	0.0000	0
2017/11/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	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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2017/11/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/23	EL28	01/02/2018			Bond Future	125.8308		125.8308	125.8212	125.8212	(0.008)	0.0000	0.0000	0
2017/11/23	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	01/02/2018	132.29	Put	Bond Future	6,459.1900		6.4592	6,468.8100	6.4688	0.149	0	0	0
2017/11/23	EL28	01/02/2018	132.31	Put	Bond Future	6,479.1900		6.4792	6,488.8100	6.4888	0.148	0	0	0
2017/11/23	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	01/02/2018	132.30	Put	Bond Future	6,469.1900		6.4692	6,478.8100	6.4788	0.149	0	0	0
2017/11/23	EL28	03/05/2018	133.20	Put	Bond Future	6,771.8000		6.7718	6,780.8800	6.7809	0.134	0	0	0
2017/11/23	EL28	03/05/2018			Bond Future	126.4282		126.4282	126.4191	126.4191	(0.007)	0.0000	0.0000	0
2017/11/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	03/05/2018	133.19	Put	Bond Future	6,761.8000		6.7618	6,770.8800	6.7709	0.134	0	0	0
2017/11/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	03/05/2018	133.18	Put	Bond Future	6,751.8000		6.7518	6,760.8800	6.7609	0.134	0	0	0
2017/11/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	02/08/2018			Bond Future	128.8635		128.8635	128.8542	128.8542	(0.007)	0.0000	0.0000	0
2017/11/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	02/08/2018	134.93	Put	Bond Future	6,066.5000		6.0665	6,075.8100	6.0758	0.153	0	0	0
2017/11/23	EL28	02/08/2018	134.95	Put	Bond Future	6,086.5000		6.0865	6,095.8100	6.0958	0.153	0	0	0
2017/11/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	EL28	02/08/2018	134.94	Put	Bond Future	6,076.5000		6.0765	6,085.8100	6.0858	0.153	0	0	0
2017/11/23	ES33	01/02/2018	11.00	Put	Bond Future	2,981.3800		2.9814	2,658.0300	2.6580	(10.846)	0	0	0
2017/11/23	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	01/02/2018			Bond Future	11.5194		74.1529	11.4615	74.4762	(0.503)	0.0000	0.0000	9,466
2017/11/23	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	01/02/2018	10.99	Put	Bond Future	3,040.6100		3.0406	2,717.2600	2.7173	(10.634)	0	0	0
2017/11/23	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	01/02/2018	11.01	Put	Bond Future	2,922.2300		2.9222	2,598.8800	2.5989	(11.065)	0	0	0
2017/11/23	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	03/05/2018	11.20	Put	Bond Future	2,499.7500		2.4997	2,169.7600	2.1698	(13.201)	0	0	0
2017/11/23	ES33	03/05/2018			Bond Future	11.6454		71.7433	11.5853	72.0733	(0.516)	0.0000	0.0000	0
2017/11/23	ES33	03/05/2018	11.22	Put	Bond Future	2,384.6800		2.3847	2,054.6900	2.0547	(13.838)	0	0	0
2017/11/23	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	03/05/2018	11.21	Put	Bond Future	2,442.1800		2.4422	2,112.1900	2.1122	(13.512)	0	0	0
2017/11/23	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	02/08/2018	11.15	Put	Bond Future	3,448.7200		3.4487	3,112.4700	3.1125	(9.750)	0	0	0
2017/11/23	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	02/08/2018			Bond Future	11.7691		73.1101	11.7068	73.4463	(0.530)	0.0000	0.0000	0
2017/11/23	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	02/08/2018	11.14	Put	Bond Future	3,506.4700		3.5065	3,170.2200	3.1702	(9.589)	0	0	0
2017/11/23	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	ES33	02/08/2018	11.16	Put	Bond Future	3,391.0300		3.3910	3,054.7800	3.0548	(9.916)	0	0	0
2017/11/23	ES42	01/02/2018			Bond Future	11.7667		76.3786	11.7088	76.7364	(0.492)	0.0000	0.0000	7,957
2017/11/23	ES42	03/05/2018			Bond Future	11.8953		73.5409	11.8351	73.9059	(0.506)	0.0000	0.0000	0
2017/11/23	ES42	02/08/2018			Bond Future	12.0194		74.9418	11.9570	75.3138	(0.520)	0.0000	0.0000	0
2017/11/23	GOVI	01/02/2018	581.04	Put	GOVI	217,650.0000		21.7650	196,630.0000	19.6630	(9.658)	0	0	0

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2017/11/23	GOVI	01/02/2018			GOVI	559.2750	559.2750	561.3770	561.3770	0.376	0.0000	0.0000	795
2017/11/23	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	01/02/2018	581.03	Put	GOVI	217,550.0000	21.7550	196,530.0000	19.6530	(9.662)	0	0	0
2017/11/23	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	01/02/2018	581.02	Put	GOVI	217,450.0000	21.7450	196,430.0000	19.6430	(9.667)	0	0	0
2017/11/23	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	03/05/2018			GOVI	569.6990	569.6990	571.8440	571.8440	0.377	0.0000	0.0000	0
2017/11/23	GOVI	03/05/2018	590.27	Put	GOVI	205,710.0000	20.5710	184,260.0000	18.4260	(10.427)	0	0	0
2017/11/23	GOVI	03/05/2018	590.29	Put	GOVI	205,910.0000	20.5910	184,460.0000	18.4460	(10.417)	0	0	0
2017/11/23	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	03/05/2018	590.28	Put	GOVI	205,810.0000	20.5810	184,360.0000	18.4360	(10.422)	0	0	0
2017/11/23	GOVI	02/08/2018	605.72	Put	GOVI	251,670.0000	25.1670	229,820.0000	22.9820	(8.682)	0	0	0
2017/11/23	GOVI	02/08/2018			GOVI	580.5530	580.5530	582.7380	582.7380	0.376	0.0000	0.0000	0
2017/11/23	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	02/08/2018	605.71	Put	GOVI	251,570.0000	25.1570	229,720.0000	22.9720	(8.685)	0	0	0
2017/11/23	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	GOVI	02/08/2018	605.70	Put	GOVI	251,470.0000	25.1470	229,620.0000	22.9620	(8.689)	0	0	0
2017/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/23	IGOV	01/02/2018			Index Future	241.9030	241.9030	241.4870	241.4870	(0.172)	0.0000	0.0000	876
2017/11/23	IGOV	03/05/2018			Index Future	246.4340	246.4340	246.0120	246.0120	(0.171)	0.0000	0.0000	272
2017/11/23	IGOV	02/08/2018			Index Future	251.1810	251.1810	250.7500	250.7500	(0.172)	0.0000	0.0000	0
2017/11/23	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/23	IS01	15/03/2018			Interest Rate Swap	99.7237	99.7237	99.7201	99.7201	(0.004)	0.0000	0.0000	0
2017/11/23	IS01	21/06/2018			Interest Rate Swap	99.9414	99.9414	99.9273	99.9273	(0.014)	0.0000	0.0000	0
2017/11/23	IS01	20/09/2018			Interest Rate Swap	100.1990	100.1990	100.1762	100.1762	(0.023)	0.0000	0.0000	0
2017/11/23	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/23	IS02	16/03/2018			Interest Rate Swap	99.0073	99.0073	99.0025	99.0025	(0.005)	0.0000	0.0000	0
2017/11/23	IS02	15/06/2018			Interest Rate Swap	98.6286	98.6286	98.6174	98.6174	(0.011)	0.0000	0.0000	0
2017/11/23	IS02	21/09/2018			Interest Rate Swap	98.6691	98.6691	98.6453	98.6453	(0.024)	0.0000	0.0000	0
2017/11/23	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.1600	99.1600	(0.030)	0.0000	0.0000	0
2017/11/23	IS02	15/03/2019			Interest Rate Swap	99.7212	99.7212	99.6857	99.6857	(0.036)	0.0000	0.0000	0
2017/11/23	IS02	21/06/2019			Interest Rate Swap	100.2703	100.2703	100.2228	100.2228	(0.047)	0.0000	0.0000	0
2017/11/23	IS02	20/09/2019			Interest Rate Swap	100.8292	100.8292	100.7762	100.7762	(0.053)	0.0000	0.0000	0
2017/11/23	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	IS05	17/12/2020			Interest Rate Swap	97.8648	97.8648	97.7344	97.7344	(0.133)	0.0000	0.0000	0
2017/11/23	IS05	16/03/2021			Interest Rate Swap	97.2558	97.2558	97.0968	97.0968	(0.164)	0.0000	0.0000	0
2017/11/23	IS05	15/06/2021			Interest Rate Swap	96.6196	96.6196	96.4303	96.4303	(0.196)	0.0000	0.0000	0
2017/11/23	IS05	21/09/2021			Interest Rate Swap	96.9605	96.9605	96.7402	96.7402	(0.227)	0.0000	0.0000	0
2017/11/23	IS05	21/12/2021			Interest Rate Swap	99.2834	99.2834	99.0434	99.0434	(0.242)	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
2017/11/23	IS05	15/03/2022			Interest Rate Swap	99.5573	99.5573	99.3040	99.3040	(0.254)	0.0000	0.0000	0
2017/11/23	IS05	21/06/2022			Interest Rate Swap	100.8866	100.8866	100.6224	100.6224	(0.262)	0.0000	0.0000	0
2017/11/23	IS05	20/09/2022			Interest Rate Swap	103.1931	103.1931	102.9230	102.9230	(0.262)	0.0000	0.0000	0
2017/11/23	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	IS10	17/12/2025			Interest Rate Swap	98.9496	98.9496	98.5637	98.5637	(0.390)	0.0000	0.0000	0
2017/11/23	IS10	16/03/2026			Interest Rate Swap	96.0907	96.0907	95.6790	95.6790	(0.428)	0.0000	0.0000	0
2017/11/23	IS10	15/06/2026			Interest Rate Swap	94.9359	94.9359	94.5016	94.5016	(0.457)	0.0000	0.0000	0
2017/11/23	IS10	21/09/2026			Interest Rate Swap	97.1089	97.1089	96.6572	96.6572	(0.465)	0.0000	0.0000	0
2017/11/23	IS10	21/12/2026			Interest Rate Swap	100.8512	100.8512	100.3910	100.3910	(0.456)	0.0000	0.0000	0
2017/11/23	IS10	15/03/2027			Interest Rate Swap	99.5154	99.5154	99.0378	99.0378	(0.480)	0.0000	0.0000	0
2017/11/23	IS10	21/06/2027			Interest Rate Swap	101.5818	101.5818	101.0939	101.0939	(0.480)	0.0000	0.0000	0
2017/11/23	IS10	20/09/2027			Interest Rate Swap	105.2451	105.2451	104.7555	104.7555	(0.465)	0.0000	0.0000	0
2017/11/23	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/23	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/23	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/23	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/23	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/23	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/23	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/23	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/23	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/23	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/23	R023	01/02/2018	8.33	Put	Bond Future	2,032.7500	2.0328	1,885.6200	1.8856	(7.238)	0	0	0
2017/11/23	R023	01/02/2018			Bond Future	8.7660	99.3130	8.7181	99.5008	(0.546)	0.0000	0.0000	61,187
2017/11/23	R023	01/02/2018	8.32	Call	Bond Future	296.9600	0.2970	336.6200	0.3366	13.355	0	0	0
2017/11/23	R023	01/02/2018	8.32	Put	Bond Future	2,063.6400	2.0636	1,915.5600	1.9156	(7.176)	0	0	0
2017/11/23	R023	01/02/2018	8.33	Call	Bond Future	306.1200	0.3061	346.7300	0.3467	13.266	0	0	0
2017/11/23	R023	01/02/2018	8.31	Call	Bond Future	287.8900	0.2879	326.5900	0.3266	13.443	0	0	0
2017/11/23	R023	01/02/2018	8.31	Put	Bond Future	2,094.6400	2.0946	1,945.6000	1.9456	(7.115)	0	0	0
2017/11/23	R023	03/05/2018	8.27	Call	Bond Future	543.9200	0.5439	593.7000	0.5937	9.152	0	0	0
2017/11/23	R023	03/05/2018			Bond Future	8.8402	97.2341	8.7891	97.4261	(0.578)	0.0000	0.0000	0
2017/11/23	R023	03/05/2018	8.27	Put	Bond Future	2,714.0300	2.7140	2,571.7800	2.5718	(5.241)	0	0	0
2017/11/23	R023	03/05/2018	8.28	Call	Bond Future	554.3300	0.5543	604.8200	0.6048	9.108	0	0	0
2017/11/23	R023	03/05/2018	8.29	Put	Bond Future	2,658.0900	2.6581	2,517.2800	2.5173	(5.297)	0	0	0
2017/11/23	R023	03/05/2018	8.28	Put	Bond Future	2,685.8700	2.6859	2,544.3300	2.5443	(5.270)	0	0	0
2017/11/23	R023	03/05/2018	8.29	Call	Bond Future	565.1000	0.5651	616.3200	0.6163	9.064	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
2017/11/23	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	01/02/2018	9.73	Put	Bond Future	4,493.3300	4.4933	4,076.7900	4.0768	(9.270)	0	0	0
2017/11/23	R035	01/02/2018			Bond Future	10.3277	92.3437	10.2704	92.7602	(0.555)	0.0000	0.0000	53,530
2017/11/23	R035	01/02/2018	9.75	Put	Bond Future	4,337.4300	4.3374	3,920.8900	3.9209	(9.603)	0	0	0
2017/11/23	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	01/02/2018	9.74	Put	Bond Future	4,415.3300	4.4153	3,998.7900	3.9988	(9.434)	0	0	0
2017/11/23	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	03/05/2018	9.91	Put	Bond Future	3,684.8300	3.6848	3,259.7500	3.2598	(11.536)	0	0	0
2017/11/23	R035	03/05/2018			Bond Future	10.4107	89.5643	10.3513	89.9894	(0.570)	0.0000	0.0000	0
2017/11/23	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	03/05/2018	9.90	Put	Bond Future	3,760.7900	3.7608	3,335.7100	3.3357	(11.303)	0	0	0
2017/11/23	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R035	03/05/2018	9.89	Put	Bond Future	3,836.8400	3.8368	3,411.7600	3.4118	(11.079)	0	0	0
2017/11/23	R186	01/02/2018	8.96	Call	Bond Future	464.9900	0.4650	530.9900	0.5310	14.194	0	0	0
2017/11/23	R186	01/02/2018	8.50	Put	Bond Future	6,185.8500	6.1859	5,878.8200	5.8788	(4.963)	0	0	0
2017/11/23	R186	01/02/2018	9.00	Call	Bond Future	522.4400	0.5224	594.7500	0.5948	13.841	0	0	0
2017/11/23	R186	01/02/2018	9.25	Call	Bond Future	1,001.1800	1.0012	1,118.7600	1.1188	11.744	0	0	0
2017/11/23	R186	01/02/2018			Bond Future	9.4531	107.5264	9.4006	107.8505	(0.555)	0.0000	0.0000	95,175
2017/11/23	R186	01/02/2018	8.50	Call	Bond Future	91.6600	0.0917	108.7200	0.1087	18.612	0	0	1,460
2017/11/23	R186	01/02/2018	7.75	Put	Bond Future	11,220.8600	11.2209	10,897.3800	10.8974	(2.883)	0	0	0
2017/11/23	R186	01/02/2018	7.75	Call	Bond Future	2.4400	0.0024	3.0500	0.0031	25.000	0	0	1,460
2017/11/23	R186	01/02/2018	8.97	Call	Bond Future	478.9300	0.4789	546.4800	0.5465	14.104	0	0	0
2017/11/23	R186	01/02/2018	8.96	Put	Bond Future	3,561.6400	3.5616	3,303.5500	3.3036	(7.246)	0	0	0
2017/11/23	R186	01/02/2018	9.00	Put	Bond Future	3,363.4600	3.3635	3,111.6800	3.1117	(7.486)	0	0	6,200
2017/11/23	R186	01/02/2018	8.75	Put	Bond Future	4,689.3300	4.6893	4,403.5500	4.4036	(6.094)	0	0	775
2017/11/23	R186	01/02/2018	9.25	Put	Bond Future	2,262.4000	2.2624	2,055.8900	2.0559	(9.128)	0	0	775
2017/11/23	R186	01/02/2018	8.97	Put	Bond Future	3,511.6000	3.5116	3,255.0600	3.2551	(7.306)	0	0	0
2017/11/23	R186	01/02/2018	8.98	Call	Bond Future	493.1700	0.4932	562.2900	0.5623	14.015	0	0	0
2017/11/23	R186	01/02/2018	8.98	Put	Bond Future	3,461.9000	3.4619	3,206.9300	3.2069	(7.365)	0	0	0
2017/11/23	R186	01/02/2018	8.75	Call	Bond Future	237.5500	0.2375	275.8600	0.2759	16.127	0	0	0
2017/11/23	R186	01/02/2018	9.65	Call	Bond Future	2,241.9300	2.2419	2,439.9400	2.4399	8.832	0	0	0
2017/11/23	R186	01/02/2018	9.65	Put	Bond Future	1,038.2100	1.0382	912.1300	0.9121	(12.144)	0	0	1,950
2017/11/23	R186	03/05/2018	10.14	Put	Bond Future	1,159.3000	1.1593	1,062.9700	1.0630	(8.309)	0	0	1,120
2017/11/23	R186	03/05/2018	8.92	Call	Bond Future	1,032.1200	1.0321	1,121.3400	1.1213	8.644	0	0	0
2017/11/23	R186	03/05/2018	8.91	Put	Bond Future	4,872.6100	4.8726	4,629.7800	4.6298	(4.984)	0	0	0
2017/11/23	R186	03/05/2018			Bond Future	9.5374	109.5305	9.4824	109.8614	(0.577)	0.0000	0.0000	0
2017/11/23	R186	03/05/2018	9.30	Put	Bond Future	3,280.3800	3.2804	3,084.3300	3.0843	(5.976)	0	0	0
2017/11/23	R186	03/05/2018	9.30	Call	Bond Future	1,842.1100	1.8421	1,977.0000	1.9770	7.323	0	0	1,120
2017/11/23	R186	03/05/2018	10.14	Call	Bond Future	4,695.9300	4.6959	4,930.5400	4.9305	4.996	0	0	0
2017/11/23	R186	03/05/2018	8.93	Call	Bond Future	1,049.6800	1.0497	1,140.0200	1.1400	8.606	0	0	0
2017/11/23	R186	03/05/2018	8.93	Put	Bond Future	4,781.4500	4.7814	4,540.8500	4.5408	(5.032)	0	0	0
2017/11/23	R186	03/05/2018	8.92	Put	Bond Future	4,826.7800	4.8268	4,585.0600	4.5851	(5.008)	0	0	0
2017/11/23	R186	03/05/2018	8.91	Call	Bond Future	1,015.0200	1.0150	1,103.1300	1.1031	8.681	0	0	0
2017/11/23	R197	01/02/2018	301.68	Put	Bond Future	9,401.4100	9.4014	9,430.0200	9.4300	0.304	0	0	0

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2017/11/23	R197	01/02/2018			Bond Future	292.2786		292.2500		(0.010)	0.0000	0.0000	2,350
2017/11/23	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	01/02/2018	301.67	Put	Bond Future	9,391.4100	9.3914	9,420.0200	9.4200	0.305	0	0	0
2017/11/23	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	01/02/2018	301.66	Put	Bond Future	9,381.4100	9.3814	9,410.0200	9.4100	0.305	0	0	0
2017/11/23	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	03/05/2018			Bond Future	297.7532		297.7258		(0.009)	0.0000	0.0000	0
2017/11/23	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	03/05/2018	304.44	Put	Bond Future	6,686.8100	6.6868	6,714.2300	6.7142	0.410	0	0	0
2017/11/23	R197	03/05/2018	304.46	Put	Bond Future	6,706.8100	6.7068	6,734.2300	6.7342	0.409	0	0	0
2017/11/23	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R197	03/05/2018	304.45	Put	Bond Future	6,696.8100	6.6968	6,724.2300	6.7242	0.409	0	0	0
2017/11/23	R202	01/02/2018	249.07	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2017/11/23	R202	01/02/2018	249.06	Put	Bond Future	20,373.1100	20.3731	20,110.7900	20.1108	(1.288)	0	0	0
2017/11/23	R202	01/02/2018			Bond Future	228.6869		228.9493		0.115	0.0000	0.0000	22,205
2017/11/23	R202	01/02/2018	249.08	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2017/11/23	R202	01/02/2018	249.08	Put	Bond Future	20,393.1100	20.3931	20,130.7900	20.1308	(1.286)	0	0	0
2017/11/23	R202	01/02/2018	249.07	Put	Bond Future	20,383.1100	20.3831	20,120.7900	20.1208	(1.287)	0	0	0
2017/11/23	R202	01/02/2018	249.06	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2017/11/23	R202	03/05/2018	247.48	Put	Bond Future	14,609.0800	14.6091	14,347.8900	14.3479	(1.788)	0	0	0
2017/11/23	R202	03/05/2018	247.47	Call	Bond Future	99.8200	0.0998	107.3600	0.1074	7.554	0	0	0
2017/11/23	R202	03/05/2018			Bond Future	232.9704		233.2391		0.115	0.0000	0.0000	0
2017/11/23	R202	03/05/2018	247.48	Call	Bond Future	99.5100	0.0995	107.0300	0.1070	7.557	0	0	0
2017/11/23	R202	03/05/2018	247.47	Put	Bond Future	14,599.3900	14.5994	14,338.2200	14.3382	(1.789)	0	0	0
2017/11/23	R202	03/05/2018	247.49	Call	Bond Future	99.2000	0.0992	106.6900	0.1067	7.550	0	0	0
2017/11/23	R202	03/05/2018	247.49	Put	Bond Future	14,618.7700	14.6188	14,357.5500	14.3576	(1.787)	0	0	0
2017/11/23	R204	01/02/2018	7.27	Call	Bond Future	22.8900	0.0229	25.5200	0.0255	11.490	0	0	0
2017/11/23	R204	01/02/2018			Bond Future	7.8300	101.1588	7.7991	101.1844	(0.395)	0.0000	0.0000	42,299
2017/11/23	R204	01/02/2018	7.25	Call	Bond Future	20.9000	0.0209	23.3300	0.0233	11.627	0	0	0
2017/11/23	R204	01/02/2018	7.25	Put	Bond Future	503.6300	0.5036	480.4000	0.4804	(4.613)	0	0	0
2017/11/23	R204	01/02/2018	7.27	Put	Bond Future	488.9100	0.4889	465.8800	0.4659	(4.710)	0	0	0
2017/11/23	R204	01/02/2018	7.26	Call	Bond Future	21.8300	0.0218	24.3600	0.0244	11.590	0	0	0
2017/11/23	R204	01/02/2018	7.26	Put	Bond Future	496.2000	0.4962	473.0700	0.4731	(4.661)	0	0	0
2017/11/23	R204	03/05/2018	7.10	Put	Bond Future	550.9500	0.5509	527.8200	0.5278	(4.198)	0	0	0
2017/11/23	R204	03/05/2018			Bond Future	7.9571	103.0441	7.9119	103.0711	(0.568)	0.0000	0.0000	0
2017/11/23	R204	03/05/2018	7.09	Call	Bond Future	36.6800	0.0367	40.4200	0.0404	10.196	0	0	0
2017/11/23	R204	03/05/2018	7.09	Put	Bond Future	556.0900	0.5561	532.8900	0.5329	(4.172)	0	0	0
2017/11/23	R204	03/05/2018	7.10	Call	Bond Future	37.5600	0.0376	41.3700	0.0414	10.144	0	0	0
2017/11/23	R204	03/05/2018	7.08	Call	Bond Future	35.6700	0.0357	39.3200	0.0393	10.233	0	0	0
2017/11/23	R204	03/05/2018	7.08	Put	Bond Future	561.1000	0.5611	537.8100	0.5378	(4.151)	0	0	0
2017/11/23	R207	01/02/2018	7.61	Put	Bond Future	1,019.6900	1.0197	983.9000	0.9839	(3.510)	0	0	0
2017/11/23	R207	01/02/2018	7.60	Call	Bond Future	46.6900	0.0467	50.2900	0.0503	7.710	0	0	0
2017/11/23	R207	01/02/2018			Bond Future	8.1634	98.8248	8.1407	98.8643	(0.278)	0.0000	0.0000	46,865
2017/11/23	R207	01/02/2018	7.61	Call	Bond Future	48.9300	0.0489	52.6800	0.0527	7.664	0	0	0

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2017/11/23	R207	01/02/2018	7.60	Put	Bond Future	1,035.1000	1.0351	999.1600	0.9992	(3.472)	0	0	0
2017/11/23	R207	01/02/2018	7.62	Call	Bond Future	51.1600	0.0512	55.0600	0.0551	7.623	0	0	0
2017/11/23	R207	01/02/2018	7.62	Put	Bond Future	1,004.2700	1.0043	968.6300	0.9686	(3.549)	0	0	0
2017/11/23	R207	03/05/2018	7.57	Call	Bond Future	123.3400	0.1233	130.2000	0.1302	5.562	0	0	0
2017/11/23	R207	03/05/2018	7.56	Put	Bond Future	1,218.3500	1.2183	1,184.0100	1.1840	(2.819)	0	0	0
2017/11/23	R207	03/05/2018			Bond Future	8.2717	100.6666	8.2449	100.7076	(0.324)	0.0000	0.0000	0
2017/11/23	R207	03/05/2018	7.58	Call	Bond Future	126.5900	0.1266	133.6000	0.1336	5.538	0	0	0
2017/11/23	R207	03/05/2018	7.58	Put	Bond Future	1,193.5400	1.1935	1,159.4800	1.1595	(2.854)	0	0	0
2017/11/23	R207	03/05/2018	7.57	Put	Bond Future	1,205.8300	1.2058	1,171.6200	1.1716	(2.837)	0	0	0
2017/11/23	R207	03/05/2018	7.56	Call	Bond Future	120.3200	0.1203	127.0500	0.1271	5.593	0	0	0
2017/11/23	R208	01/02/2018	7.85	Put	Bond Future	1,600.9700	1.6010	1,549.1900	1.5492	(3.234)	0	0	0
2017/11/23	R208	01/02/2018			Bond Future	8.4112	97.8688	8.3891	97.9271	(0.262)	0.0000	0.0000	34,776
2017/11/23	R208	01/02/2018	7.84	Call	Bond Future	101.3100	0.1013	107.5400	0.1075	6.149	0	0	0
2017/11/23	R208	01/02/2018	7.84	Put	Bond Future	1,623.8900	1.6239	1,571.8900	1.5719	(3.202)	0	0	0
2017/11/23	R208	01/02/2018	7.85	Call	Bond Future	105.3000	0.1053	111.7500	0.1118	6.125	0	0	0
2017/11/23	R208	01/02/2018	7.83	Call	Bond Future	97.4300	0.0974	103.4600	0.1035	6.189	0	0	0
2017/11/23	R208	01/02/2018	7.83	Put	Bond Future	1,646.9300	1.6469	1,594.7300	1.5947	(3.170)	0	0	0
2017/11/23	R208	03/05/2018	7.77	Call	Bond Future	209.0200	0.2090	218.9800	0.2190	4.765	0	0	0
2017/11/23	R208	03/05/2018			Bond Future	8.4948	96.2916	8.4703	96.3517	(0.288)	0.0000	0.0000	0
2017/11/23	R208	03/05/2018	7.77	Put	Bond Future	2,007.1400	2.0071	1,957.0200	1.9570	(2.497)	0	0	0
2017/11/23	R208	03/05/2018	7.78	Call	Bond Future	214.0500	0.2141	224.2100	0.2242	4.747	0	0	0
2017/11/23	R208	03/05/2018	7.79	Put	Bond Future	1,967.1200	1.9671	1,917.4000	1.9174	(2.528)	0	0	0
2017/11/23	R208	03/05/2018	7.78	Put	Bond Future	1,987.0800	1.9871	1,937.1600	1.9372	(2.512)	0	0	0
2017/11/23	R208	03/05/2018	7.79	Call	Bond Future	219.1700	0.2192	229.5300	0.2295	4.727	0	0	0
2017/11/23	R209	01/02/2018	9.72	Call	Bond Future	542.5400	0.5425	617.9600	0.6180	13.901	0	0	0
2017/11/23	R209	01/02/2018	9.73	Call	Bond Future	557.1500	0.5572	634.1500	0.6341	13.820	0	0	0
2017/11/23	R209	01/02/2018	9.71	Put	Bond Future	3,861.1700	3.8612	3,586.2800	3.5863	(7.119)	0	0	0
2017/11/23	R209	01/02/2018	10.10	Call	Bond Future	1,307.8300	1.3078	1,452.5800	1.4526	11.068	0	0	0
2017/11/23	R209	01/02/2018	9.85	Call	Bond Future	754.5500	0.7545	851.7600	0.8518	12.883	0	0	0
2017/11/23	R209	01/02/2018	9.33	Call	Bond Future	163.1000	0.1631	191.2000	0.1912	17.229	0	0	220
2017/11/23	R209	01/02/2018	10.22	Put	Bond Future	1,752.4200	1.7524	1,572.4500	1.5725	(10.270)	0	0	739
2017/11/23	R209	01/02/2018	9.75	Call	Bond Future	587.2200	0.5872	667.4400	0.6674	13.661	0	0	5,000
2017/11/23	R209	01/02/2018			Bond Future	10.2378	69.6108	10.1807	69.9595	(0.557)	0.0000	0.0000	153,058
2017/11/23	R209	01/02/2018	9.73	Put	Bond Future	3,759.3400	3.7593	3,487.6100	3.4876	(7.228)	0	0	0
2017/11/23	R209	01/02/2018	9.71	Call	Bond Future	528.2100	0.5282	602.0500	0.6020	13.979	0	0	0
2017/11/23	R209	01/02/2018	9.88	Call	Bond Future	810.5900	0.8106	913.1700	0.9132	12.655	0	0	0
2017/11/23	R209	01/02/2018	9.88	Put	Bond Future	3,043.4300	3.0434	2,797.2800	2.7973	(8.088)	0	0	220
2017/11/23	R209	01/02/2018	9.59	Call	Bond Future	376.9800	0.3770	433.4200	0.4334	14.972	0	0	0
2017/11/23	R209	01/02/2018	9.59	Put	Bond Future	4,502.2400	4.5022	4,209.9500	4.2100	(6.492)	0	0	377
2017/11/23	R209	01/02/2018	9.72	Put	Bond Future	3,810.0700	3.8101	3,536.7600	3.5368	(7.173)	0	0	0
2017/11/23	R209	01/02/2018	10.10	Put	Bond Future	2,154.7300	2.1547	1,950.7500	1.9507	(9.467)	0	0	3,000
2017/11/23	R209	01/02/2018	9.85	Put	Bond Future	3,179.6500	3.1796	2,928.1300	2.9281	(7.910)	0	0	7,500
2017/11/23	R209	01/02/2018	9.33	Put	Bond Future	6,051.0000	6.0510	5,730.3700	5.7304	(5.299)	0	0	0
2017/11/23	R209	01/02/2018	10.22	Call	Bond Future	1,644.0200	1.6440	1,812.7800	1.8128	10.265	0	0	0
2017/11/23	R209	01/02/2018	9.75	Put	Bond Future	3,659.0000	3.6590	3,390.4900	3.3905	(7.338)	0	0	0
2017/11/23	R209	01/02/2018	10.00	Call	Bond Future	1,062.5600	1.0626	1,187.6500	1.1877	11.773	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
2017/11/23	R209	01/02/2018	10.00	Put	Bond Future	2,534.2300	2.5342	2,310.5900	2.3106	(8.825)	0	0	7,500
2017/11/23	R209	01/02/2018	9.89	Call	Bond Future	829.8100	0.8298	934.2100	0.9342	12.581	0	0	0
2017/11/23	R209	01/02/2018	9.89	Put	Bond Future	2,998.7400	2.9987	2,754.4100	2.7544	(8.148)	0	0	157
2017/11/23	R209	01/02/2018	9.32	Put	Bond Future	6,114.4000	6.1144	5,792.9200	5.7929	(5.258)	0	0	0
2017/11/23	R209	01/02/2018	9.32	Call	Bond Future	157.4200	0.1574	184.6700	0.1847	17.310	0	0	157
2017/11/23	R209	01/02/2018	9.87	Call	Bond Future	791.5700	0.7916	892.3500	0.8923	12.732	0	0	0
2017/11/23	R209	01/02/2018	9.87	Put	Bond Future	3,088.4100	3.0884	2,840.4600	2.8405	(8.028)	0	0	739
2017/11/23	R209	01/02/2018	9.52	Put	Bond Future	4,898.8600	4.8989	4,597.6500	4.5976	(6.149)	0	0	0
2017/11/23	R209	01/02/2018	9.52	Call	Bond Future	305.3000	0.3053	352.8200	0.3528	15.565	0	0	739
2017/11/23	R209	03/05/2018	10.73	Call	Bond Future	4,045.9200	4.0459	4,277.3700	4.2774	5.721	0	0	0
2017/11/23	R209	03/05/2018	9.75	Call	Bond Future	1,255.0900	1.2551	1,363.4100	1.3634	8.630	0	0	435
2017/11/23	R209	03/05/2018	10.00	Call	Bond Future	1,796.0800	1.7961	1,935.8900	1.9359	7.784	0	0	0
2017/11/23	R209	03/05/2018	9.85	Put	Bond Future	4,326.1400	4.3261	4,091.0300	4.0910	(5.435)	0	0	0
2017/11/23	R209	03/05/2018			Bond Future	10.3122	67.7589	10.2533	68.1147	(0.571)	0.0000	0.0000	0
2017/11/23	R209	03/05/2018	10.73	Put	Bond Future	1,602.1300	1.6021	1,477.8000	1.4778	(7.760)	0	0	435
2017/11/23	R209	03/05/2018	9.75	Put	Bond Future	4,769.2900	4.7693	4,521.8300	4.5218	(5.189)	0	0	0
2017/11/23	R209	03/05/2018	9.85	Call	Bond Future	1,456.9200	1.4569	1,577.5900	1.5776	8.283	0	0	0
2017/11/23	R209	03/05/2018	10.22	Call	Bond Future	2,371.8300	2.3718	2,540.3300	2.5403	7.104	0	0	0
2017/11/23	R209	03/05/2018	10.22	Put	Bond Future	2,929.7400	2.9297	2,742.4600	2.7425	(6.392)	0	0	435
2017/11/23	R209	03/05/2018	10.00	Put	Bond Future	3,714.2100	3.7142	3,498.2400	3.4982	(5.815)	0	0	5,000
2017/11/23	R209	03/05/2018	9.86	Call	Bond Future	1,478.0600	1.4781	1,599.9900	1.6000	8.249	0	0	0
2017/11/23	R209	03/05/2018	9.84	Call	Bond Future	1,435.8000	1.4358	1,555.2100	1.5552	8.317	0	0	0
2017/11/23	R209	03/05/2018	9.84	Put	Bond Future	4,369.1200	4.3691	4,132.7500	4.1327	(5.410)	0	0	0
2017/11/23	R209	03/05/2018	9.86	Put	Bond Future	4,283.2700	4.2833	4,049.4200	4.0494	(5.460)	0	0	0
2017/11/23	R209	02/08/2018	9.66	Call	Bond Future	1,670.0000	1.6700	1,784.0000	1.7840	6.826	0	0	435
2017/11/23	R209	02/08/2018	10.38	Call	Bond Future	3,447.8000	3.4478	3,634.0200	3.6340	5.401	0	0	0
2017/11/23	R209	02/08/2018	10.39	Put	Bond Future	3,436.9700	3.4370	3,261.5900	3.2616	(5.103)	0	0	0
2017/11/23	R209	02/08/2018			Bond Future	10.3832	69.0497	10.3225	69.4123	(0.585)	0.0000	0.0000	0
2017/11/23	R209	02/08/2018	10.84	Call	Bond Future	4,947.4100	4.9474	5,176.8700	5.1769	4.638	0	0	0
2017/11/23	R209	02/08/2018	10.84	Put	Bond Future	2,312.4700	2.3125	2,179.3300	2.1793	(5.757)	0	0	435
2017/11/23	R209	02/08/2018	10.21	Call	Bond Future	2,964.8800	2.9649	3,134.0500	3.1340	5.706	0	0	0
2017/11/23	R209	02/08/2018	10.21	Put	Bond Future	4,007.0300	4.0070	3,813.6000	3.8136	(4.827)	0	0	435
2017/11/23	R209	02/08/2018	9.66	Put	Bond Future	6,187.0100	6.1870	5,938.4100	5.9384	(4.018)	0	0	0
2017/11/23	R209	02/08/2018	10.38	Put	Bond Future	3,467.0100	3.4670	3,290.6300	3.2906	(5.087)	0	0	0
2017/11/23	R209	02/08/2018	10.39	Call	Bond Future	3,477.2100	3.4772	3,664.4300	3.6644	5.384	0	0	0
2017/11/23	R209	02/08/2018	10.40	Call	Bond Future	3,506.9700	3.5070	3,695.1800	3.6952	5.367	0	0	0
2017/11/23	R209	02/08/2018	10.40	Put	Bond Future	3,407.3600	3.4074	3,232.9700	3.2330	(5.118)	0	0	0
2017/11/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R209	01/11/2018	9.34	Put	Bond Future	8,591.2900	8.5913	8,320.0500	8.3200	(3.157)	0	0	0
2017/11/23	R209	01/11/2018	1,016.00	Call	Bond Future	66,343.9600	66.3440	66,712.7000	66.7127	0.556	0	0	0
2017/11/23	R209	01/11/2018			Bond Future	10.4551	67.2318	10.3926	67.6006	(0.598)	0.0000	0.0000	0
2017/11/23	R209	01/11/2018	1,016.01	Call	Bond Future	66,343.9600	66.3440	66,712.7000	66.7127	0.556	0	0	0
2017/11/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R209	01/11/2018	1,015.99	Call	Bond Future	66,343.9500	66.3440	66,712.6900	66.7127	0.556	0	0	0
2017/11/23	R209	01/11/2018	9.34	Call	Bond Future	1,524.1200	1.5241	1,621.6200	1.6216	6.397	0	0	435
2017/11/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R209	01/11/2018	10.57	Call	Bond Future	4,418.4300	4.4184	4,620.3100	4.6203	4.569	0	0	0
2017/11/23	R209	01/11/2018	10.57	Put	Bond Future	3,748.2500	3.7482	3,581.3900	3.5814	(4.452)	0	0	435

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2017/11/23	R209	01/11/2018	9.94	Call	Bond Future	2,710.1100		2.7101	2,857.6900	2.8577	5.446	0	0	0
2017/11/23	R209	01/11/2018	9.94	Put	Bond Future	5,843.6300		5.8436	5,622.4700	5.6225	(3.785)	0	0	435
2017/11/23	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R210	01/02/2018			Bond Future	182.7242		182.7242	182.7066	182.7066	(0.010)	0.0000	0.0000	2,159
2017/11/23	R210	01/02/2018	192.36	Put	Bond Future	9,635.7800		9.6358	9,653.3900	9.6534	0.183	0	0	0
2017/11/23	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R210	01/02/2018	192.38	Put	Bond Future	9,655.7800		9.6558	9,673.3900	9.6734	0.182	0	0	0
2017/11/23	R210	01/02/2018	192.37	Put	Bond Future	9,645.7800		9.6458	9,663.3900	9.6634	0.183	0	0	0
2017/11/23	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R210	03/05/2018	191.44	Put	Bond Future	7,718.2800		7.7183	7,735.2400	7.7352	0.220	0	0	0
2017/11/23	R210	03/05/2018			Bond Future	183.7217		183.7217	183.7048	183.7048	(0.009)	0.0000	0.0000	0
2017/11/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R210	03/05/2018	191.46	Put	Bond Future	7,738.2800		7.7383	7,755.2400	7.7552	0.219	0	0	0
2017/11/23	R210	03/05/2018	191.45	Put	Bond Future	7,728.2800		7.7283	7,745.2400	7.7452	0.219	0	0	0
2017/11/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	01/02/2018	154.71	Put	Bond Future	5,326.7600		5.3268	5,518.4900	5.5185	3.599	0	0	0
2017/11/23	R212	01/02/2018			Bond Future	149.3832		149.3832	149.1915	149.1915	(0.128)	0.0000	0.0000	4,869
2017/11/23	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	01/02/2018	154.70	Put	Bond Future	5,316.7600		5.3168	5,508.4900	5.5085	3.606	0	0	0
2017/11/23	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	01/02/2018	154.69	Put	Bond Future	5,306.7600		5.3068	5,498.4900	5.4985	3.613	0	0	0
2017/11/23	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	03/05/2018			Bond Future	152.1812		152.1812	151.9868	151.9868	(0.128)	0.0000	0.0000	0
2017/11/23	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	03/05/2018	154.28	Put	Bond Future	2,098.7700		2.0988	2,293.2200	2.2932	9.265	0	0	0
2017/11/23	R212	03/05/2018	154.30	Put	Bond Future	2,118.7700		2.1188	2,313.2200	2.3132	9.177	0	0	0
2017/11/23	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/23	R212	03/05/2018	154.29	Put	Bond Future	2,108.7700		2.1088	2,303.2200	2.3032	9.221	0	0	0
2017/11/23	R213	01/02/2018	9.42	Call	Bond Future	420.0200		0.4200	476.0700	0.4761	13.345	0	0	0
2017/11/23	R213	01/02/2018	9.41	Put	Bond Future	4,197.8900		4.1979	3,934.7800	3.9348	(6.268)	0	0	0
2017/11/23	R213	01/02/2018			Bond Future	10.0134		81.3714	9.9612	81.6893	(0.521)	0.0000	0.0000	58,184
2017/11/23	R213	01/02/2018	9.43	Call	Bond Future	432.1100		0.4321	489.4500	0.4895	13.270	0	0	0
2017/11/23	R213	01/02/2018	9.43	Put	Bond Future	4,092.2700		4.0923	3,831.7300	3.8317	(6.367)	0	0	0
2017/11/23	R213	01/02/2018	9.42	Put	Bond Future	4,144.9600		4.1450	3,883.1300	3.8831	(6.317)	0	0	0
2017/11/23	R213	01/02/2018	9.41	Call	Bond Future	408.0900		0.4081	462.8600	0.4629	13.421	0	0	0
2017/11/23	R213	03/05/2018	9.57	Put	Bond Future	4,493.7700		4.4938	4,270.2600	4.2703	(4.974)	0	0	0
2017/11/23	R213	03/05/2018	9.56	Call	Bond Future	1,267.0600		1.2671	1,366.9100	1.3669	7.880	0	0	0
2017/11/23	R213	03/05/2018			Bond Future	10.0909		79.3384	10.0369	79.6629	(0.536)	0.0000	0.0000	0
2017/11/23	R213	03/05/2018	9.57	Call	Bond Future	1,286.6500		1.2866	1,387.6200	1.3876	7.848	0	0	0
2017/11/23	R213	03/05/2018	9.56	Put	Bond Future	4,537.5100		4.5375	4,312.8800	4.3129	(4.951)	0	0	0
2017/11/23	R213	03/05/2018	9.58	Call	Bond Future	1,306.4300		1.3064	1,408.5300	1.4085	7.815	0	0	0
2017/11/23	R213	03/05/2018	9.58	Put	Bond Future	4,450.3000		4.4503	4,227.9200	4.2279	(4.997)	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
2017/11/23	R214	01/02/2018	9.84	Call	Bond Future	480.1700	0.4802	548.1900	0.5482	14.166	0	0	0
2017/11/23	R214	01/02/2018			Bond Future	10.4210	68.8352	10.3638	69.1913	(0.548)	0.0000	0.0000	50,361
2017/11/23	R214	01/02/2018	9.82	Call	Bond Future	454.1700	0.4542	519.2300	0.5192	14.325	0	0	0
2017/11/23	R214	01/02/2018	9.82	Put	Bond Future	4,363.1100	4.3631	4,072.1200	4.0721	(6.669)	0	0	0
2017/11/23	R214	01/02/2018	9.84	Put	Bond Future	4,252.9800	4.2530	3,964.9500	3.9650	(6.772)	0	0	0
2017/11/23	R214	01/02/2018	9.83	Call	Bond Future	467.0400	0.4670	533.5700	0.5336	14.245	0	0	0
2017/11/23	R214	01/02/2018	9.83	Put	Bond Future	4,307.8600	4.3079	4,018.3400	4.0183	(6.721)	0	0	0
2017/11/23	R214	03/05/2018	9.99	Put	Bond Future	4,668.7600	4.6688	4,424.5400	4.4245	(5.231)	0	0	0
2017/11/23	R214	03/05/2018			Bond Future	10.4954	66.8222	10.4364	67.1853	(0.562)	0.0000	0.0000	0
2017/11/23	R214	03/05/2018	9.98	Call	Bond Future	1,425.1000	1.4251	1,542.8000	1.5428	8.259	0	0	0
2017/11/23	R214	03/05/2018	9.98	Put	Bond Future	4,714.1500	4.7142	4,468.6800	4.4687	(5.207)	0	0	0
2017/11/23	R214	03/05/2018	9.99	Call	Bond Future	1,446.0700	1.4461	1,565.0200	1.5650	8.226	0	0	0
2017/11/23	R214	03/05/2018	9.97	Call	Bond Future	1,404.3100	1.4043	1,520.7700	1.5208	8.293	0	0	0
2017/11/23	R214	03/05/2018	9.97	Put	Bond Future	4,759.8300	4.7598	4,513.1200	4.5131	(5.183)	0	0	0
2017/11/23	R248	01/02/2018	9.90	Put	Bond Future	5,473.2100	5.4732	5,109.1700	5.1092	(6.651)	0	0	0
2017/11/23	R248	01/02/2018	9.89	Call	Bond Future	589.5600	0.5896	672.2600	0.6723	14.027	0	0	0
2017/11/23	R248	01/02/2018			Bond Future	10.4934	87.9847	10.4362	88.4333	(0.545)	0.0000	0.0000	102,408
2017/11/23	R248	01/02/2018	9.90	Call	Bond Future	606.0600	0.6061	690.6100	0.6906	13.951	0	0	0
2017/11/23	R248	01/02/2018	9.89	Put	Bond Future	5,543.0100	5.5430	5,177.1200	5.1771	(6.601)	0	0	0
2017/11/23	R248	01/02/2018	9.91	Call	Bond Future	622.8900	0.6229	709.3100	0.7093	13.874	0	0	0
2017/11/23	R248	01/02/2018	9.91	Put	Bond Future	5,403.9000	5.4039	5,041.7300	5.0417	(6.702)	0	0	0
2017/11/23	R248	03/05/2018	10.06	Call	Bond Future	1,811.6200	1.8116	1,960.6600	1.9607	8.227	0	0	0
2017/11/23	R248	03/05/2018	10.05	Put	Bond Future	5,973.1700	5.9732	5,663.0200	5.6630	(5.192)	0	0	0
2017/11/23	R248	03/05/2018			Bond Future	10.5709	85.1876	10.5117	85.6452	(0.560)	0.0000	0.0000	0
2017/11/23	R248	03/05/2018	10.07	Call	Bond Future	1,838.0700	1.8381	1,988.6800	1.9887	8.194	0	0	0
2017/11/23	R248	03/05/2018	10.07	Put	Bond Future	5,858.3700	5.8584	5,551.3700	5.5514	(5.240)	0	0	0
2017/11/23	R248	03/05/2018	10.06	Put	Bond Future	5,915.6800	5.9157	5,607.1100	5.6071	(5.216)	0	0	0
2017/11/23	R248	03/05/2018	10.05	Call	Bond Future	1,785.2100	1.7852	1,932.6700	1.9327	8.260	0	0	0
<b>Total</b>													<b>1106788</b>