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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2017 TO 01/11/2017

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
2017/11/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	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
2017/11/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/11/2017			Bond Future	128.7577	128.7577	128.7206	128.7206	(0.029)	0.0000	0.0000	570
2017/11/01	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/11/2017	132.96	Put	Bond Future	4,202.3000	4.2023	4,239.3700	4.2394	0.882	0	0	0
2017/11/01	2025	02/11/2017	132.98	Put	Bond Future	4,222.3000	4.2223	4,259.3700	4.2594	0.878	0	0	0
2017/11/01	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/11/2017	132.97	Put	Bond Future	4,212.3000	4.2123	4,249.3700	4.2494	0.880	0	0	0
2017/11/01	2025	01/02/2018	133.89	Put	Bond Future	4,074.7500	4.0748	4,113.7400	4.1137	0.957	0	0	0
2017/11/01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	01/02/2018			Bond Future	129.8152	129.8152	129.7763	129.7763	(0.030)	0.0000	0.0000	1,070
2017/11/01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	01/02/2018	133.88	Put	Bond Future	4,064.7500	4.0648	4,103.7400	4.1037	0.959	0	0	0
2017/11/01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	01/02/2018	133.90	Put	Bond Future	4,084.7500	4.0848	4,123.7400	4.1237	0.955	0	0	0
2017/11/01	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	03/05/2018	133.20	Put	Bond Future	936.8900	0.9369	977.3100	0.9773	4.314	0	0	0
2017/11/01	2025	03/05/2018			Bond Future	132.2631	132.2631	132.2227	132.2227	(0.031)	0.0000	0.0000	0
2017/11/01	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	03/05/2018	133.22	Put	Bond Future	956.8900	0.9569	997.3100	0.9973	4.224	0	0	0
2017/11/01	2025	03/05/2018	133.21	Put	Bond Future	946.8900	0.9469	987.3100	0.9873	4.269	0	0	0
2017/11/01	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/08/2018			Bond Future	134.7431	134.7431	134.7017	134.7017	(0.031)	0.0000	0.0000	0
2017/11/01	2025	02/08/2018	136.65	Put	Bond Future	1,906.9200	1.9069	1,948.3300	1.9483	2.172	0	0	0
2017/11/01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2025	02/08/2018	136.67	Put	Bond Future	1,926.9200	1.9269	1,968.3300	1.9683	2.149	0	0	0
2017/11/01	2025	02/08/2018	136.66	Put	Bond Future	1,916.9200	1.9169	1,958.3300	1.9583	2.160	0	0	0
2017/11/01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2029	02/11/2017			Bond Future	98.7249	98.7249	98.6973	98.6973	(0.028)	0.0000	0.0000	0
2017/11/01	2029	01/02/2018			Bond Future	100.5643	100.5643	100.5351	100.5351	(0.029)	0.0000	0.0000	1,370
2017/11/01	2029	03/05/2018			Bond Future	101.4425	101.4425	101.4122	101.4122	(0.030)	0.0000	0.0000	0
2017/11/01	2029	02/08/2018			Bond Future	103.3786	103.3786	103.3476	103.3476	(0.030)	0.0000	0.0000	0
2017/11/01	2030	02/11/2017	9.35	Put	Bond Future	1,710.5200	1.7105	1,103.2800	1.1033	(35.500)	0	0	0
2017/11/01	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	02/11/2017			Bond Future	9.6082	90.7024	9.5158	91.3096	(0.962)	0.0000	0.0000	39,409
2017/11/01	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	02/11/2017	9.34	Put	Bond Future	1,777.6800	1.7777	1,170.4400	1.1704	(34.159)	0	0	0
2017/11/01	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	02/11/2017	9.36	Put	Bond Future	1,643.4400	1.6434	1,036.2000	1.0362	(36.949)	0	0	0
2017/11/01	2030	01/02/2018	9.39	Put	Bond Future	1,895.0200	1.8950	1,276.8000	1.2768	(32.623)	0	0	0

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2017/11/01	2030	01/02/2018			Bond Future	9.6806	88.3610	9.5849	88.9792	(0.989)	0.0000	0.0000	34,382
2017/11/01	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	01/02/2018	9.38	Put	Bond Future	1,961.2200	1.9612	1,343.0000	1.3430	(31.522)	0	0	0
2017/11/01	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	01/02/2018	9.37	Put	Bond Future	2,027.4800	2.0275	1,409.2600	1.4093	(30.492)	0	0	0
2017/11/01	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	03/05/2018			Bond Future	9.7577	89.9970	9.6586	90.6264	(1.016)	0.0000	0.0000	0
2017/11/01	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	03/05/2018	9.49	Put	Bond Future	1,713.5500	1.7135	1,084.1500	1.0842	(36.731)	0	0	0
2017/11/01	2030	03/05/2018	9.51	Put	Bond Future	1,583.9800	1.5840	954.5800	0.9546	(39.735)	0	0	0
2017/11/01	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	03/05/2018	9.50	Put	Bond Future	1,648.7300	1.6487	1,019.3300	1.0193	(38.175)	0	0	0
2017/11/01	2030	02/08/2018	9.46	Put	Bond Future	2,387.5700	2.3876	1,746.6800	1.7467	(26.843)	0	0	0
2017/11/01	2030	02/08/2018			Bond Future	9.8381	87.6684	9.7352	88.3093	(1.045)	0.0000	0.0000	0
2017/11/01	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2030	02/08/2018	9.45	Put	Bond Future	2,451.9100	2.4519	1,811.0200	1.8110	(26.138)	0	0	0
2017/11/01	2030	02/08/2018	9.47	Put	Bond Future	2,323.2800	2.3233	1,682.3900	1.6824	(27.586)	0	0	0
2017/11/01	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2032	02/11/2017	9.49	Put	Bond Future	2,258.6300	2.2586	1,610.4600	1.6105	(28.697)	0	0	0
2017/11/01	2032	02/11/2017	9.48	Call	Bond Future	0.1900	0.0002	0.1100	0.0001	(42.105)	0	0	0
2017/11/01	2032	02/11/2017			Bond Future	9.8084	88.9603	9.7158	89.6084	(0.944)	0.0000	0.0000	26,183
2017/11/01	2032	02/11/2017	9.49	Call	Bond Future	0.2700	0.0003	0.1800	0.0002	(33.333)	0	0	0
2017/11/01	2032	02/11/2017	9.48	Put	Bond Future	2,330.8200	2.3308	1,682.6600	1.6827	(27.808)	0	0	0
2017/11/01	2032	02/11/2017	9.50	Call	Bond Future	0.3800	0.0004	0.3000	0.0003	(21.053)	0	0	0
2017/11/01	2032	02/11/2017	9.50	Put	Bond Future	2,186.5400	2.1865	1,538.3800	1.5384	(29.643)	0	0	0
2017/11/01	2032	01/02/2018	9.20	Call	Bond Future	427.2900	0.4273	543.5100	0.5435	27.199	0	0	7,500
2017/11/01	2032	01/02/2018	9.45	Put	Bond Future	3,873.1300	3.8731	3,402.8100	3.4028	(12.143)	0	0	0
2017/11/01	2032	01/02/2018	9.40	Put	Bond Future	4,140.7000	4.1407	3,654.3500	3.6544	(11.746)	0	0	0
2017/11/01	2032	01/02/2018	9.56	Call	Bond Future	1,054.4500	1.0544	1,281.1900	1.2812	21.503	0	0	0
2017/11/01	2032	01/02/2018	9.55	Put	Bond Future	3,368.6300	3.3686	2,932.0100	2.9320	(12.961)	0	0	0
2017/11/01	2032	01/02/2018			Bond Future	9.8844	90.5917	9.7887	91.2516	(0.968)	0.0000	0.0000	35,141
2017/11/01	2032	01/02/2018	9.30	Put	Bond Future	4,705.2800	4.7053	4,188.7900	4.1888	(10.977)	0	0	0
2017/11/01	2032	01/02/2018	9.30	Call	Bond Future	562.2300	0.5622	705.6400	0.7056	25.507	0	0	7,800
2017/11/01	2032	01/02/2018	9.57	Call	Bond Future	1,077.6700	1.0777	1,307.8900	1.3079	21.363	0	0	0
2017/11/01	2032	01/02/2018	9.57	Put	Bond Future	3,272.6300	3.2726	2,842.9500	2.8430	(13.130)	0	0	0
2017/11/01	2032	01/02/2018	9.20	Put	Bond Future	5,307.1100	5.3071	4,763.4300	4.7634	(10.244)	0	0	0
2017/11/01	2032	01/02/2018	9.45	Call	Bond Future	819.6900	0.8197	1,009.2700	1.0093	23.128	0	0	750
2017/11/01	2032	01/02/2018	9.40	Call	Bond Future	726.1100	0.7261	899.6600	0.8997	23.901	0	0	6,800
2017/11/01	2032	01/02/2018	9.56	Put	Bond Future	3,320.5100	3.3205	2,887.3500	2.8874	(13.045)	0	0	0
2017/11/01	2032	01/02/2018	9.55	Call	Bond Future	1,031.3900	1.0314	1,254.6700	1.2547	21.648	0	0	0
2017/11/01	2032	03/05/2018	9.70	Call	Bond Future	2,051.6400	2.0516	2,336.6200	2.3366	13.890	0	0	0
2017/11/01	2032	03/05/2018	9.71	Put	Bond Future	3,798.3800	3.7984	3,414.0400	3.4140	(10.119)	0	0	0
2017/11/01	2032	03/05/2018			Bond Future	9.9610	88.1123	9.8621	88.7842	(0.994)	0.0000	0.0000	0
2017/11/01	2032	03/05/2018	9.70	Put	Bond Future	3,839.6800	3.8397	3,452.7800	3.4528	(10.076)	0	0	0
2017/11/01	2032	03/05/2018	9.71	Call	Bond Future	2,079.8000	2.0798	2,367.3400	2.3673	13.825	0	0	0

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2017/11/01	2032	03/05/2018	9.72	Call	Bond Future	2,108.1900	2.1082	2,398.2900	2.3983	13.761	0	0	0
2017/11/01	2032	03/05/2018	9.72	Put	Bond Future	3,757.3800	3.7574	3,375.6000	3.3756	(10.161)	0	0	0
2017/11/01	2032	02/08/2018	9.66	Put	Bond Future	4,994.2800	4.9943	4,591.8900	4.5919	(8.057)	0	0	0
2017/11/01	2032	02/08/2018	9.67	Call	Bond Future	2,456.3800	2.4564	2,740.1900	2.7402	11.554	0	0	0
2017/11/01	2032	02/08/2018			Bond Future	10.0380	89.7542	9.9356	90.4383	(1.020)	0.0000	0.0000	0
2017/11/01	2032	02/08/2018	9.68	Call	Bond Future	2,483.3800	2.4834	2,769.2500	2.7693	11.511	0	0	0
2017/11/01	2032	02/08/2018	9.68	Put	Bond Future	4,910.0000	4.9100	4,511.7500	4.5118	(8.111)	0	0	0
2017/11/01	2032	02/08/2018	9.66	Call	Bond Future	2,429.2600	2.4293	2,710.9900	2.7110	11.597	0	0	0
2017/11/01	2032	02/08/2018	9.67	Put	Bond Future	4,952.1600	4.9522	4,551.8500	4.5519	(8.084)	0	0	0
2017/11/01	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	02/11/2017	110.07	Put	Bond Future	7,211.3900	7.2114	7,239.9400	7.2399	0.396	0	0	0
2017/11/01	2033	02/11/2017			Bond Future	102.8586	102.8586	102.8301	102.8301	(0.028)	0.0000	0.0000	5,179
2017/11/01	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	02/11/2017	110.09	Put	Bond Future	7,231.3900	7.2314	7,259.9400	7.2599	0.395	0	0	0
2017/11/01	2033	02/11/2017	110.08	Put	Bond Future	7,221.3900	7.2214	7,249.9400	7.2499	0.395	0	0	0
2017/11/01	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	01/02/2018			Bond Future	104.7750	104.7750	104.7449	104.7449	(0.029)	0.0000	0.0000	5,283
2017/11/01	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	01/02/2018	109.64	Put	Bond Future	4,864.9600	4.8650	4,895.1100	4.8951	0.620	0	0	0
2017/11/01	2033	01/02/2018	109.66	Put	Bond Future	4,884.9600	4.8850	4,915.1100	4.9151	0.617	0	0	0
2017/11/01	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	01/02/2018	109.65	Put	Bond Future	4,874.9600	4.8750	4,905.1100	4.9051	0.618	0	0	0
2017/11/01	2033	03/05/2018	107.71	Put	Bond Future	2,047.9800	2.0480	2,079.1900	2.0792	1.524	0	0	0
2017/11/01	2033	03/05/2018			Bond Future	105.6620	105.6620	105.6308	105.6308	(0.030)	0.0000	0.0000	0
2017/11/01	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	03/05/2018	107.70	Put	Bond Future	2,037.9800	2.0380	2,069.1900	2.0692	1.531	0	0	0
2017/11/01	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	03/05/2018	107.69	Put	Bond Future	2,027.9800	2.0280	2,059.1900	2.0592	1.539	0	0	0
2017/11/01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	02/08/2018			Bond Future	107.6788	107.6788	107.6467	107.6467	(0.030)	0.0000	0.0000	0
2017/11/01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	02/08/2018	109.92	Put	Bond Future	2,241.2500	2.2413	2,273.2800	2.2733	1.429	0	0	0
2017/11/01	2033	02/08/2018	109.94	Put	Bond Future	2,261.2500	2.2613	2,293.2800	2.2933	1.416	0	0	0
2017/11/01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2033	02/08/2018	109.93	Put	Bond Future	2,251.2500	2.2513	2,283.2800	2.2833	1.423	0	0	0
2017/11/01	2037	02/11/2017	9.67	Put	Bond Future	2,749.8700	2.7499	2,042.9500	2.0429	(25.707)	0	0	0
2017/11/01	2037	02/11/2017			Bond Future	10.0232	89.3809	9.9308	90.0877	(0.922)	0.0000	0.0000	42,893
2017/11/01	2037	02/11/2017	9.66	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	0
2017/11/01	2037	02/11/2017	9.66	Put	Bond Future	2,829.6000	2.8296	2,122.7100	2.1227	(24.982)	0	0	0
2017/11/01	2037	02/11/2017	9.67	Call	Bond Future	0.2400	0.0002	0.1000	0.0001	(58.333)	0	0	0
2017/11/01	2037	02/11/2017	9.65	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2017/11/01	2037	02/11/2017	9.65	Put	Bond Future	2,909.4700	2.9095	2,202.6100	2.2026	(24.295)	0	0	0
2017/11/01	2037	01/02/2018	9.82	Put	Bond Future	3,490.7300	3.4907	3,041.6900	3.0417	(12.864)	0	0	0
2017/11/01	2037	01/02/2018			Bond Future	10.0962	86.7650	10.0008	87.4846	(0.945)	0.0000	0.0000	48,719

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
2017/11/01	2037	01/02/2018	9.82	Call	Bond Future	1,381.7500		1.3818	1,652.3600	1.6524	19.585	0	0	0
2017/11/01	2037	01/02/2018	9.81	Put	Bond Future	3,540.5000		3.5405	3,087.7400	3.0877	(12.788)	0	0	0
2017/11/01	2037	01/02/2018	9.83	Call	Bond Future	1,410.1900		1.4102	1,684.5500	1.6846	19.456	0	0	0
2017/11/01	2037	01/02/2018	9.83	Put	Bond Future	3,441.4200		3.4414	2,996.1300	2.9961	(12.939)	0	0	0
2017/11/01	2037	01/02/2018	9.81	Call	Bond Future	1,353.6600		1.3537	1,620.5500	1.6206	19.716	0	0	0
2017/11/01	2037	03/05/2018	9.99	Call	Bond Future	2,593.5800		2.5936	2,928.4700	2.9285	12.912	0	0	0
2017/11/01	2037	03/05/2018	9.97	Put	Bond Future	4,047.6600		4.0477	3,644.3100	3.6443	(9.965)	0	0	0
2017/11/01	2037	03/05/2018			Bond Future	10.1727		88.3713	10.0742	89.1041	(0.968)	0.0000	0.0000	0
2017/11/01	2037	03/05/2018	9.99	Put	Bond Future	3,961.1000		3.9611	3,563.1900	3.5632	(10.045)	0	0	0
2017/11/01	2037	03/05/2018	9.97	Call	Bond Future	2,528.4100		2.5284	2,857.8600	2.8579	13.030	0	0	0
2017/11/01	2037	03/05/2018	9.98	Put	Bond Future	4,004.3400		4.0043	3,603.7000	3.6037	(10.005)	0	0	0
2017/11/01	2037	03/05/2018	9.98	Call	Bond Future	2,561.0100		2.5610	2,893.1700	2.8932	12.970	0	0	0
2017/11/01	2037	02/08/2018	9.96	Put	Bond Future	5,198.0500		5.1980	4,782.1700	4.7822	(8.001)	0	0	0
2017/11/01	2037	02/08/2018	9.95	Call	Bond Future	2,997.5800		2.9976	3,325.6400	3.3256	10.944	0	0	0
2017/11/01	2037	02/08/2018			Bond Future	10.2519		85.7622	10.1502	86.5083	(0.992)	0.0000	0.0000	0
2017/11/01	2037	02/08/2018	9.96	Call	Bond Future	3,028.9700		3.0290	3,359.2400	3.3592	10.904	0	0	0
2017/11/01	2037	02/08/2018	9.95	Put	Bond Future	5,242.4600		5.2425	4,824.3700	4.8244	(7.975)	0	0	0
2017/11/01	2037	02/08/2018	9.97	Call	Bond Future	3,060.2500		3.0602	3,392.7300	3.3927	10.864	0	0	0
2017/11/01	2037	02/08/2018	9.97	Put	Bond Future	5,153.6300		5.1536	4,739.9600	4.7400	(8.027)	0	0	0
2017/11/01	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	02/11/2017			Bond Future	126.1300		126.1300	126.0941	126.0941	(0.028)	0.0000	0.0000	5,815
2017/11/01	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	02/11/2017	136.82	Put	Bond Future	10,690.0200		10.6900	10,725.9300	10.7259	0.336	0	0	0
2017/11/01	2038	02/11/2017	136.80	Put	Bond Future	10,670.0200		10.6700	10,705.9300	10.7059	0.337	0	0	0
2017/11/01	2038	02/11/2017	136.81	Put	Bond Future	10,680.0200		10.6800	10,715.9300	10.7159	0.336	0	0	0
2017/11/01	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	01/02/2018	136.95	Put	Bond Future	9,979.2000		9.9792	10,016.8600	10.0169	0.377	0	0	0
2017/11/01	2038	01/02/2018			Bond Future	126.9708		126.9708	126.9331	126.9331	(0.030)	0.0000	0.0000	18,693
2017/11/01	2038	01/02/2018	136.94	Put	Bond Future	9,969.2000		9.9692	10,006.8600	10.0069	0.378	0	0	0
2017/11/01	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	01/02/2018	136.93	Put	Bond Future	9,959.2000		9.9592	9,996.8600	9.9969	0.378	0	0	0
2017/11/01	2038	03/05/2018	132.28	Put	Bond Future	2,915.0200		2.9150	2,953.9900	2.9540	1.337	0	0	0
2017/11/01	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	03/05/2018			Bond Future	129.3650		129.3650	129.3260	129.3260	(0.030)	0.0000	0.0000	0
2017/11/01	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	03/05/2018	132.27	Put	Bond Future	2,905.0200		2.9050	2,943.9900	2.9440	1.341	0	0	0
2017/11/01	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	03/05/2018	132.29	Put	Bond Future	2,925.0200		2.9250	2,963.9900	2.9640	1.332	0	0	0
2017/11/01	2038	02/08/2018	134.55	Put	Bond Future	2,765.8600		2.7659	2,805.8900	2.8059	1.447	0	0	0
2017/11/01	2038	02/08/2018			Bond Future	131.7841		131.7841	131.7441	131.7441	(0.030)	0.0000	0.0000	0
2017/11/01	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	02/08/2018	134.54	Put	Bond Future	2,755.8600		2.7559	2,795.8900	2.7959	1.453	0	0	0
2017/11/01	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2038	02/08/2018	134.53	Put	Bond Future	2,745.8600		2.7459	2,785.8900	2.7859	1.458	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
2017/11/01	2040	02/11/2017	9.67	Put	Bond Future	3,741.8300	3.7418	2,990.0700	2.9901	(20.091)	0	0	0
2017/11/01	2040	02/11/2017			Bond Future	10.1183	92.5733	10.0258	93.3250	(0.914)	0.0000	0.0000	16,477
2017/11/01	2040	02/11/2017	9.66	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2040	02/11/2017	9.66	Put	Bond Future	3,828.1700	3.8282	3,076.4100	3.0764	(19.638)	0	0	0
2017/11/01	2040	02/11/2017	9.67	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2040	02/11/2017	9.65	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2040	02/11/2017	9.65	Put	Bond Future	3,914.6400	3.9146	3,162.8800	3.1629	(19.204)	0	0	0
2017/11/01	2040	01/02/2018	9.89	Call	Bond Future	1,420.1100	1.4201	1,699.0300	1.6990	19.641	0	0	0
2017/11/01	2040	01/02/2018			Bond Future	10.1920	89.7656	10.0965	90.5310	(0.936)	0.0000	0.0000	11,630
2017/11/01	2040	01/02/2018	9.87	Call	Bond Future	1,363.6400	1.3636	1,634.8200	1.6348	19.886	0	0	0
2017/11/01	2040	01/02/2018	9.87	Put	Bond Future	3,989.4000	3.9894	3,495.2100	3.4952	(12.388)	0	0	0
2017/11/01	2040	01/02/2018	9.88	Put	Bond Future	3,934.1000	3.9341	3,443.7700	3.4438	(12.464)	0	0	0
2017/11/01	2040	01/02/2018	9.89	Put	Bond Future	3,879.1200	3.8791	3,392.6700	3.3927	(12.540)	0	0	0
2017/11/01	2040	01/02/2018	9.88	Call	Bond Future	1,391.7800	1.3918	1,666.8200	1.6668	19.762	0	0	0
2017/11/01	2040	03/05/2018	10.08	Put	Bond Future	4,332.9500	4.3330	3,909.4900	3.9095	(9.773)	0	0	0
2017/11/01	2040	03/05/2018			Bond Future	10.2691	91.4275	10.1706	92.2068	(0.959)	0.0000	0.0000	0
2017/11/01	2040	03/05/2018	10.07	Call	Bond Future	2,791.1700	2.7912	3,144.1800	3.1442	12.647	0	0	0
2017/11/01	2040	03/05/2018	10.07	Put	Bond Future	4,378.4300	4.3784	3,952.1400	3.9521	(9.736)	0	0	0
2017/11/01	2040	03/05/2018	10.08	Call	Bond Future	2,826.5200	2.8265	3,182.3600	3.1824	12.589	0	0	0
2017/11/01	2040	03/05/2018	10.06	Call	Bond Future	2,755.8200	2.7558	3,105.9900	3.1060	12.707	0	0	0
2017/11/01	2040	03/05/2018	10.06	Put	Bond Future	4,424.0200	4.4240	3,994.8900	3.9949	(9.700)	0	0	0
2017/11/01	2040	02/08/2018	10.04	Call	Bond Future	3,270.2500	3.2702	3,619.7700	3.6198	10.688	0	0	0
2017/11/01	2040	02/08/2018	10.03	Put	Bond Future	5,763.9900	5.7640	5,317.5200	5.3175	(7.746)	0	0	0
2017/11/01	2040	02/08/2018			Bond Future	10.3489	88.6249	10.2472	89.4185	(0.983)	0.0000	0.0000	0
2017/11/01	2040	02/08/2018	10.05	Call	Bond Future	3,304.5200	3.3045	3,656.3600	3.6564	10.647	0	0	0
2017/11/01	2040	02/08/2018	10.05	Put	Bond Future	5,670.3700	5.6704	5,228.5400	5.2285	(7.792)	0	0	0
2017/11/01	2040	02/08/2018	10.04	Put	Bond Future	5,717.0300	5.7170	5,272.8800	5.2729	(7.769)	0	0	0
2017/11/01	2040	02/08/2018	10.03	Call	Bond Future	3,236.1700	3.2362	3,583.3700	3.5834	10.729	0	0	0
2017/11/01	2044	02/11/2017	9.68	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2044	02/11/2017			Bond Future	10.1331	89.6984	10.0408	90.4562	(0.912)	0.0000	0.0000	18,457
2017/11/01	2044	02/11/2017	9.66	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2044	02/11/2017	9.66	Put	Bond Future	4,002.7000	4.0027	3,244.9700	3.2450	(18.930)	0	0	0
2017/11/01	2044	02/11/2017	9.68	Put	Bond Future	3,827.2200	3.8272	3,069.4900	3.0695	(19.798)	0	0	0
2017/11/01	2044	02/11/2017	9.67	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	2044	02/11/2017	9.67	Put	Bond Future	3,914.8900	3.9149	3,157.1600	3.1572	(19.355)	0	0	0
2017/11/01	2044	01/02/2018	9.90	Put	Bond Future	3,942.3700	3.9424	3,451.7700	3.4518	(12.444)	0	0	0
2017/11/01	2044	01/02/2018	9.89	Call	Bond Future	1,407.9600	1.4080	1,684.9700	1.6850	19.675	0	0	0
2017/11/01	2044	01/02/2018			Bond Future	10.2043	86.9632	10.1090	87.7347	(0.934)	0.0000	0.0000	17,528
2017/11/01	2044	01/02/2018	9.90	Call	Bond Future	1,436.7100	1.4367	1,717.6100	1.7176	19.552	0	0	0
2017/11/01	2044	01/02/2018	9.89	Put	Bond Future	3,998.0600	3.9981	3,503.5700	3.5036	(12.368)	0	0	0
2017/11/01	2044	01/02/2018	9.91	Call	Bond Future	1,465.8200	1.4658	1,750.6400	1.7506	19.431	0	0	0
2017/11/01	2044	01/02/2018	9.91	Put	Bond Future	3,887.1900	3.8872	3,400.5100	3.4005	(12.520)	0	0	0
2017/11/01	2044	03/05/2018	10.10	Call	Bond Future	2,907.4500	2.9075	3,269.9000	3.2699	12.466	0	0	0
2017/11/01	2044	03/05/2018	10.09	Put	Bond Future	4,390.2500	4.3902	3,964.2500	3.9643	(9.703)	0	0	0
2017/11/01	2044	03/05/2018			Bond Future	10.2786	88.5732	10.1804	89.3588	(0.956)	0.0000	0.0000	0
2017/11/01	2044	03/05/2018	10.11	Call	Bond Future	2,943.8200	2.9438	3,309.1100	3.3091	12.409	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
2017/11/01	2044	03/05/2018	10.11	Put	Bond Future	4,299.5500	4.2995	3,879.2300	3.8792	(9.776)	0	0	0
2017/11/01	2044	03/05/2018	10.10	Put	Bond Future	4,344.7200	4.3447	3,921.5600	3.9216	(9.740)	0	0	0
2017/11/01	2044	03/05/2018	10.09	Call	Bond Future	2,871.3200	2.8713	3,230.9300	3.2309	12.524	0	0	0
2017/11/01	2044	02/08/2018	10.07	Call	Bond Future	3,403.6800	3.4037	3,762.4500	3.7625	10.541	0	0	0
2017/11/01	2044	02/08/2018			Bond Future	10.3554	85.8425	10.2540	86.6425	(0.980)	0.0000	0.0000	0
2017/11/01	2044	02/08/2018	10.05	Call	Bond Future	3,334.2500	3.3343	3,688.3600	3.6884	10.620	0	0	0
2017/11/01	2044	02/08/2018	10.05	Put	Bond Future	5,782.2500	5.7823	5,336.3700	5.3364	(7.711)	0	0	0
2017/11/01	2044	02/08/2018	10.07	Put	Bond Future	5,687.7600	5.6878	5,246.5400	5.2465	(7.757)	0	0	0
2017/11/01	2044	02/08/2018	10.06	Call	Bond Future	3,368.8700	3.3689	3,725.3100	3.7253	10.580	0	0	0
2017/11/01	2044	02/08/2018	10.06	Put	Bond Future	5,734.8500	5.7349	5,291.3000	5.2913	(7.734)	0	0	0
2017/11/01	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	02/11/2017	136.30	Put	Bond Future	14,095.6000	14.0956	14,129.9000	14.1299	0.243	0	0	0
2017/11/01	2046	02/11/2017			Bond Future	122.2044	122.2044	122.1701	122.1701	(0.028)	0.0000	0.0000	8,944
2017/11/01	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	02/11/2017	136.32	Put	Bond Future	14,115.6000	14.1156	14,149.9000	14.1499	0.243	0	0	0
2017/11/01	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	02/11/2017	136.31	Put	Bond Future	14,105.6000	14.1056	14,139.9000	14.1399	0.243	0	0	0
2017/11/01	2046	01/02/2018	132.92	Put	Bond Future	8,438.7200	8.4387	8,474.7500	8.4748	0.427	0	0	0
2017/11/01	2046	01/02/2018			Bond Future	124.4813	124.4813	124.4452	124.4452	(0.029)	0.0000	0.0000	21,197
2017/11/01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	01/02/2018	132.91	Put	Bond Future	8,428.7200	8.4287	8,464.7500	8.4648	0.427	0	0	0
2017/11/01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	01/02/2018	132.90	Put	Bond Future	8,418.7200	8.4187	8,454.7500	8.4548	0.428	0	0	0
2017/11/01	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	03/05/2018			Bond Future	125.2286	125.2286	125.1914	125.1914	(0.030)	0.0000	0.0000	0
2017/11/01	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	03/05/2018	127.93	Put	Bond Future	2,701.4200	2.7014	2,738.6500	2.7387	1.378	0	0	0
2017/11/01	2046	03/05/2018	127.95	Put	Bond Future	2,721.4200	2.7214	2,758.6500	2.7587	1.368	0	0	0
2017/11/01	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	03/05/2018	127.94	Put	Bond Future	2,711.4200	2.7114	2,748.6500	2.7487	1.373	0	0	0
2017/11/01	2046	02/08/2018	128.78	Put	Bond Future	1,161.2300	1.1612	1,199.4900	1.1995	3.295	0	0	0
2017/11/01	2046	02/08/2018			Bond Future	127.6188	127.6188	127.5805	127.5805	(0.030)	0.0000	0.0000	0
2017/11/01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2046	02/08/2018	128.77	Put	Bond Future	1,151.2300	1.1512	1,189.4900	1.1895	3.323	0	0	0
2017/11/01	2046	02/08/2018	128.79	Put	Bond Future	1,171.2300	1.1712	1,209.4900	1.2095	3.267	0	0	0
2017/11/01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/11/2017	144.66	Put	Bond Future	13,822.7400	13.8227	15,579.0500	15.5790	12.706	0	0	0
2017/11/01	2050	02/11/2017	144.67	Put	Bond Future	13,832.7400	13.8327	15,589.0500	15.5890	12.697	0	0	0
2017/11/01	2050	02/11/2017			Bond Future	130.8373	130.8373	129.0809	129.0809	(1.342)	0.0000	0.0000	8,315
2017/11/01	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/11/2017	144.65	Put	Bond Future	13,812.7400	13.8127	15,569.0500	15.5690	12.715	0	0	0
2017/11/01	2050	01/02/2018	140.24	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/01	2050	01/02/2018	140.23	Put	Bond Future	8,634.2500	8.6342	10,424.3100	10.4243	20.732	0	0	0
2017/11/01	2050	01/02/2018			Bond Future	131.5958	131.5958	129.8057	129.8057	(1.360)	0.0000	0.0000	22,579
2017/11/01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	01/02/2018	140.25	Put	Bond Future	8,654.2500	8.6542	10,444.3100	10.4443	20.684	0	0	0
2017/11/01	2050	01/02/2018	140.24	Put	Bond Future	8,644.2500	8.6442	10,434.3100	10.4343	20.708	0	0	0
2017/11/01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	03/05/2018	135.62	Put	Bond Future	1,542.7700	1.5428	3,367.3300	3.3673	118.265	0	0	0
2017/11/01	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	03/05/2018			Bond Future	134.0772	134.0772	132.2527	132.2527	(1.361)	0.0000	0.0000	0
2017/11/01	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	03/05/2018	135.61	Put	Bond Future	1,532.7700	1.5328	3,357.3300	3.3573	119.037	0	0	0
2017/11/01	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	03/05/2018	135.63	Put	Bond Future	1,552.7700	1.5528	3,377.3300	3.3773	117.504	0	0	0
2017/11/01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/08/2018	137.54	Put	Bond Future	2,636.9300	2.6369	4,496.5200	4.4965	70.521	0	0	0
2017/11/01	2050	02/08/2018	137.52	Put	Bond Future	2,616.9300	2.6169	4,476.5200	4.4765	71.060	0	0	0
2017/11/01	2050	02/08/2018			Bond Future	134.9031	134.9031	133.0435	133.0435	(1.378)	0.0000	0.0000	0
2017/11/01	2050	02/08/2018	137.53	Put	Bond Future	2,626.9300	2.6269	4,486.5200	4.4865	70.789	0	0	0
2017/11/01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	AL37	02/11/2017			Index Future	548.4380	548.4380	550.4160	550.4160	0.361	0.0000	0.0000	0
2017/11/01	AL37	01/02/2018			Index Future	558.4960	558.4960	560.5090	560.5090	0.360	0.0000	0.0000	0
2017/11/01	AL37	03/05/2018			Index Future	568.8390	568.8390	570.8870	570.8870	0.360	0.0000	0.0000	0
2017/11/01	AL37	02/08/2018			Index Future	579.4440	579.4440	581.5280	581.5280	0.360	0.0000	0.0000	0
2017/11/01	AL7T	02/11/2017			Index Future	624.4380	624.4380	627.5350	627.5350	0.496	0.0000	0.0000	0
2017/11/01	AL7T	01/02/2018			Index Future	635.8890	635.8890	639.0420	639.0420	0.496	0.0000	0.0000	0
2017/11/01	AL7T	03/05/2018			Index Future	647.6660	647.6660	650.8740	650.8740	0.495	0.0000	0.0000	0
2017/11/01	AL7T	02/08/2018			Index Future	659.7410	659.7410	663.0060	663.0060	0.495	0.0000	0.0000	0
2017/11/01	ALBI	02/11/2017			Index Future	562.1800	562.1800	565.7090	565.7090	0.628	0.0000	0.0000	220
2017/11/01	ALBI	01/02/2018			Index Future	572.4890	572.4890	576.0820	576.0820	0.628	0.0000	0.0000	772
2017/11/01	ALBI	03/05/2018			Index Future	583.0910	583.0910	586.7490	586.7490	0.627	0.0000	0.0000	0
2017/11/01	ALBI	02/08/2018			Index Future	593.9620	593.9620	597.6850	597.6850	0.627	0.0000	0.0000	0
2017/11/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C223	25/01/2023			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	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
2017/11/01	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/11/2017			Bond Future	126.4160		126.4160	126.3876	126.3876	(0.022)	0.0000	0.0000	0
2017/11/01	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/11/2017	133.87	Put	Bond Future	7,453.9600		7.4540	7,482.3600	7.4824	0.381	0	0	0
2017/11/01	EL28	02/11/2017	133.89	Put	Bond Future	7,473.9600		7.4740	7,502.3600	7.5024	0.380	0	0	0
2017/11/01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/11/2017	133.88	Put	Bond Future	7,463.9600		7.4640	7,492.3600	7.4924	0.380	0	0	0
2017/11/01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	01/02/2018			Bond Future	128.7713		128.7713	128.7411	128.7411	(0.023)	0.0000	0.0000	0
2017/11/01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	01/02/2018	132.29	Put	Bond Future	3,518.7100		3.5187	3,548.9100	3.5489	0.858	0	0	0
2017/11/01	EL28	01/02/2018	132.31	Put	Bond Future	3,538.7100		3.5387	3,568.9100	3.5689	0.853	0	0	0
2017/11/01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	01/02/2018	132.30	Put	Bond Future	3,528.7100		3.5287	3,558.9100	3.5589	0.856	0	0	0
2017/11/01	EL28	03/05/2018	133.20	Put	Bond Future	3,759.9900		3.7600	3,791.4600	3.7915	0.837	0	0	0
2017/11/01	EL28	03/05/2018			Bond Future	129.4400		129.4400	129.4085	129.4085	(0.024)	0.0000	0.0000	0
2017/11/01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	03/05/2018	133.19	Put	Bond Future	3,749.9900		3.7500	3,781.4600	3.7815	0.839	0	0	0
2017/11/01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	03/05/2018	133.18	Put	Bond Future	3,739.9900		3.7400	3,771.4600	3.7715	0.841	0	0	0
2017/11/01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/08/2018			Bond Future	131.9104		131.9104	131.8781	131.8781	(0.024)	0.0000	0.0000	0
2017/11/01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/08/2018	134.93	Put	Bond Future	3,019.6000		3.0196	3,051.8700	3.0519	1.069	0	0	0
2017/11/01	EL28	02/08/2018	134.95	Put	Bond Future	3,039.6000		3.0396	3,071.8700	3.0719	1.062	0	0	0
2017/11/01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	EL28	02/08/2018	134.94	Put	Bond Future	3,029.6000		3.0296	3,061.8700	3.0619	1.065	0	0	0

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2017/11/01	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/11/2017	10.66	Put	Bond Future	2,711.8900	2.7119	2,158.2800	2.1583	(20.414)	0	0	0
2017/11/01	ES33 02/11/2017			Bond Future	11.1102	74.4356	11.0163	74.9892	(0.845)	0.0000	0.0000	6,011
2017/11/01	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/11/2017	10.68	Put	Bond Future	2,588.2500	2.5882	2,034.6400	2.0346	(21.389)	0	0	0
2017/11/01	ES33 02/11/2017	10.67	Put	Bond Future	2,650.0300	2.6500	2,096.4200	2.0964	(20.891)	0	0	0
2017/11/01	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 01/02/2018	11.00	Put	Bond Future	1,333.5200	1.3335	769.9500	0.7700	(42.262)	0	0	0
2017/11/01	ES33 01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 01/02/2018			Bond Future	11.2284	75.8007	11.1311	76.3643	(0.866)	0.0000	0.0000	9,466
2017/11/01	ES33 01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 01/02/2018	10.99	Put	Bond Future	1,392.7500	1.3928	829.1800	0.8292	(40.465)	0	0	0
2017/11/01	ES33 01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 01/02/2018	11.01	Put	Bond Future	1,274.3700	1.2744	710.8000	0.7108	(44.223)	0	0	0
2017/11/01	ES33 03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 03/05/2018	11.20	Put	Bond Future	830.0800	0.8301	256.2300	0.2562	(69.132)	0	0	0
2017/11/01	ES33 03/05/2018			Bond Future	11.3453	73.4130	11.2446	73.9869	(0.888)	0.0000	0.0000	0
2017/11/01	ES33 03/05/2018	11.22	Put	Bond Future	715.0100	0.7150	141.1600	0.1412	(80.258)	0	0	0
2017/11/01	ES33 03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 03/05/2018	11.21	Put	Bond Future	772.5100	0.7725	198.6600	0.1987	(74.284)	0	0	0
2017/11/01	ES33 03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/08/2018	11.15	Put	Bond Future	1,777.7600	1.7778	1,193.4700	1.1935	(32.867)	0	0	0
2017/11/01	ES33 02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/08/2018			Bond Future	11.4636	74.7810	11.3593	75.3653	(0.910)	0.0000	0.0000	0
2017/11/01	ES33 02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/08/2018	11.14	Put	Bond Future	1,835.5100	1.8355	1,251.2200	1.2512	(31.833)	0	0	0
2017/11/01	ES33 02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	ES33 02/08/2018	11.16	Put	Bond Future	1,720.0700	1.7201	1,135.7800	1.1358	(33.969)	0	0	0
2017/11/01	ES42 02/11/2017			Bond Future	11.3299	77.0034	11.2362	77.6233	(0.827)	0.0000	0.0000	2,202
2017/11/01	ES42 01/02/2018			Bond Future	11.4435	78.4157	11.3464	79.0467	(0.848)	0.0000	0.0000	7,957
2017/11/01	ES42 03/05/2018			Bond Future	11.5613	75.6065	11.4606	76.2490	(0.871)	0.0000	0.0000	0
2017/11/01	ES42 02/08/2018			Bond Future	11.6782	77.0151	11.5739	77.6694	(0.893)	0.0000	0.0000	0
2017/11/01	GOVI 02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI 02/11/2017	572.44	Put	GOVI	118,800.0000	11.8800	84,150.0000	8.4150	(29.167)	0	0	0
2017/11/01	GOVI 02/11/2017			GOVI	560.5600	560.5600	564.0250	564.0250	0.618	0.0000	0.0000	83
2017/11/01	GOVI 02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI 02/11/2017	572.46	Put	GOVI	119,000.0000	11.9000	84,350.0000	8.4350	(29.118)	0	0	0
2017/11/01	GOVI 02/11/2017	572.45	Put	GOVI	118,900.0000	11.8900	84,250.0000	8.4250	(29.142)	0	0	0
2017/11/01	GOVI 02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI 01/02/2018	581.04	Put	GOVI	102,000.0000	10.2000	66,720.0000	6.6720	(34.588)	0	0	0
2017/11/01	GOVI 01/02/2018			GOVI	570.8400	570.8400	574.3680	574.3680	0.618	0.0000	0.0000	791
2017/11/01	GOVI 01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI 01/02/2018	581.03	Put	GOVI	101,900.0000	10.1900	66,620.0000	6.6620	(34.622)	0	0	0
2017/11/01	GOVI 01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI 01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2017/11/01	GOVI	01/02/2018	581.02	Put	GOVI	101,800.0000	10.1800	66,520.0000	6.6520	(34.656)	0	0	0
2017/11/01	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	03/05/2018			GOVI	581.4110	581.4110	585.0030	585.0030	0.618	0.0000	0.0000	0
2017/11/01	GOVI	03/05/2018	590.27	Put	GOVI	88,590.0000	8.8590	52,670.0000	5.2670	(40.546)	0	0	0
2017/11/01	GOVI	03/05/2018	590.29	Put	GOVI	88,790.0000	8.8790	52,870.0000	5.2870	(40.455)	0	0	0
2017/11/01	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	03/05/2018	590.28	Put	GOVI	88,690.0000	8.8690	52,770.0000	5.2770	(40.501)	0	0	0
2017/11/01	GOVI	02/08/2018	605.72	Put	GOVI	134,690.0000	13.4690	98,130.0000	9.8130	(27.144)	0	0	0
2017/11/01	GOVI	02/08/2018			GOVI	592.2510	592.2510	595.9070	595.9070	0.617	0.0000	0.0000	0
2017/11/01	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	02/08/2018	605.71	Put	GOVI	134,590.0000	13.4590	98,030.0000	9.8030	(27.164)	0	0	0
2017/11/01	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	GOVI	02/08/2018	605.70	Put	GOVI	134,490.0000	13.4490	97,930.0000	9.7930	(27.184)	0	0	0
2017/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/01	IGOV	02/11/2017			Index Future	247.7820	247.7820	247.4760	247.4760	(0.123)	0.0000	0.0000	441
2017/11/01	IGOV	01/02/2018			Index Future	252.3970	252.3970	252.0840	252.0840	(0.124)	0.0000	0.0000	872
2017/11/01	IGOV	03/05/2018			Index Future	257.1570	257.1570	256.8360	256.8360	(0.125)	0.0000	0.0000	272
2017/11/01	IGOV	02/08/2018			Index Future	262.0660	262.0660	261.7380	261.7380	(0.125)	0.0000	0.0000	0
2017/11/01	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/11/01	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/01	IS01	15/03/2018			Interest Rate Swap	99.7098	99.7098	99.7086	99.7086	(0.001)	0.0000	0.0000	0
2017/11/01	IS01	21/06/2018			Interest Rate Swap	99.9052	99.9052	99.9003	99.9003	(0.005)	0.0000	0.0000	0
2017/11/01	IS01	20/09/2018			Interest Rate Swap	100.1300	100.1300	100.1189	100.1189	(0.011)	0.0000	0.0000	0
2017/11/01	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/01	IS02	16/03/2018			Interest Rate Swap	98.9934	98.9934	98.9924	98.9924	(0.001)	0.0000	0.0000	0
2017/11/01	IS02	15/06/2018			Interest Rate Swap	98.5933	98.5933	98.5874	98.5874	(0.006)	0.0000	0.0000	0
2017/11/01	IS02	21/09/2018			Interest Rate Swap	98.5994	98.5994	98.5884	98.5884	(0.011)	0.0000	0.0000	0
2017/11/01	IS02	21/12/2018			Interest Rate Swap	99.0800	99.0800	99.0600	99.0600	(0.020)	0.0000	0.0000	0
2017/11/01	IS02	15/03/2019			Interest Rate Swap	99.5669	99.5669	99.5394	99.5394	(0.028)	0.0000	0.0000	0
2017/11/01	IS02	21/06/2019			Interest Rate Swap	100.0536	100.0536	100.0157	100.0157	(0.038)	0.0000	0.0000	0
2017/11/01	IS02	20/09/2019			Interest Rate Swap	100.5932	100.5932	100.5672	100.5672	(0.026)	0.0000	0.0000	0
2017/11/01	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	IS05	17/12/2020			Interest Rate Swap	97.2368	97.2368	97.1443	97.1443	(0.095)	0.0000	0.0000	0
2017/11/01	IS05	16/03/2021			Interest Rate Swap	96.5680	96.5680	96.4615	96.4615	(0.110)	0.0000	0.0000	0
2017/11/01	IS05	15/06/2021			Interest Rate Swap	95.8750	95.8750	95.7555	95.7555	(0.125)	0.0000	0.0000	0
2017/11/01	IS05	21/09/2021			Interest Rate Swap	96.1543	96.1543	96.0245	96.0245	(0.135)	0.0000	0.0000	0
2017/11/01	IS05	21/12/2021			Interest Rate Swap	98.4242	98.4242	98.2896	98.2896	(0.137)	0.0000	0.0000	51
2017/11/01	IS05	15/03/2022			Interest Rate Swap	98.6435	98.6435	98.5076	98.5076	(0.138)	0.0000	0.0000	0
2017/11/01	IS05	21/06/2022			Interest Rate Swap	99.9086	99.9086	99.7735	99.7735	(0.135)	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
2017/11/01	IS05	20/09/2022			Interest Rate Swap	102.1692	102.1692	102.0346	102.0346	(0.132)	0.0000	0.0000	0
2017/11/01	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	IS10	17/12/2025			Interest Rate Swap	97.7336	97.7336	97.4625	97.4625	(0.277)	0.0000	0.0000	0
2017/11/01	IS10	16/03/2026			Interest Rate Swap	94.8259	94.8259	94.5653	94.5653	(0.275)	0.0000	0.0000	0
2017/11/01	IS10	15/06/2026			Interest Rate Swap	93.6278	93.6278	93.3835	93.3835	(0.261)	0.0000	0.0000	0
2017/11/01	IS10	21/09/2026			Interest Rate Swap	95.7842	95.7842	95.5563	95.5563	(0.238)	0.0000	0.0000	0
2017/11/01	IS10	21/12/2026			Interest Rate Swap	99.5413	99.5413	99.3176	99.3176	(0.225)	0.0000	0.0000	0
2017/11/01	IS10	15/03/2027			Interest Rate Swap	98.1896	98.1896	97.9536	97.9536	(0.240)	0.0000	0.0000	0
2017/11/01	IS10	21/06/2027			Interest Rate Swap	100.2689	100.2689	100.0187	100.0187	(0.250)	0.0000	0.0000	0
2017/11/01	IS10	20/09/2027			Interest Rate Swap	103.9666	103.9666	103.7072	103.7072	(0.250)	0.0000	0.0000	0
2017/11/01	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/01	JBAF	15/11/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/11/01	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/01	JBAF	17/01/2018			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2017/11/01	JBAF	21/02/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/01	JBAF	20/03/2018			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	2,500
2017/11/01	JBAF	18/04/2018			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/11/01	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/11/01	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/11/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/01	JBAF	19/12/2018			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/11/01	JBAF	20/03/2019			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/11/01	JBAF	19/06/2019			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2017/11/01	JBAF	18/09/2019			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2017/11/01	R023	02/11/2017	8.56	Call	Bond Future	672.1100	0.6721	1,031.9200	1.0319	53.534	0	0	0
2017/11/01	R023	02/11/2017			Bond Future	8.3979	98.7060	8.3107	99.0684	(1.038)	0.0000	0.0000	31,425
2017/11/01	R023	02/11/2017	8.56	Put	Bond Future	2.6100	0.0026	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R023	02/11/2017	8.58	Put	Bond Future	1.3100	0.0013	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R023	02/11/2017	8.57	Call	Bond Future	712.4600	0.7125	1,073.0200	1.0730	50.608	0	0	0
2017/11/01	R023	02/11/2017	8.57	Put	Bond Future	1.8600	0.0019	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R023	02/11/2017	8.58	Call	Bond Future	753.0000	0.7530	1,114.1100	1.1141	47.956	0	0	0
2017/11/01	R023	01/02/2018	8.33	Put	Bond Future	1,235.5000	1.2355	1,026.8500	1.0269	(16.888)	0	0	0
2017/11/01	R023	01/02/2018			Bond Future	8.4612	100.5162	8.3686	100.8851	(1.093)	0.0000	0.0000	40,612
2017/11/01	R023	01/02/2018	8.32	Call	Bond Future	695.0600	0.6951	852.8200	0.8528	22.697	0	0	0
2017/11/01	R023	01/02/2018	8.32	Put	Bond Future	1,258.5300	1.2585	1,047.4300	1.0474	(16.774)	0	0	0
2017/11/01	R023	01/02/2018	8.33	Call	Bond Future	712.0800	0.7121	872.2900	0.8723	22.499	0	0	0
2017/11/01	R023	01/02/2018	8.31	Call	Bond Future	678.5000	0.6785	833.8100	0.8338	22.890	0	0	0
2017/11/01	R023	01/02/2018	8.31	Put	Bond Future	1,282.0400	1.2820	1,068.4900	1.0685	(16.657)	0	0	0
2017/11/01	R023	03/05/2018	8.27	Call	Bond Future	868.4100	0.8684	1,019.8500	1.0198	17.439	0	0	0

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2017/11/01	R023	03/05/2018			Bond Future	8.5193	98.4479	8.4211	98.8234	(1.153)	0.0000	0.0000	0
2017/11/01	R023	03/05/2018	8.27	Put	Bond Future	1,824.7100	1.8247	1,600.7100	1.6007	(12.276)	0	0	0
2017/11/01	R023	03/05/2018	8.28	Call	Bond Future	884.1300	0.8841	1,037.3300	1.0373	17.328	0	0	0
2017/11/01	R023	03/05/2018	8.29	Put	Bond Future	1,778.9400	1.7789	1,558.4500	1.5584	(12.394)	0	0	0
2017/11/01	R023	03/05/2018	8.28	Put	Bond Future	1,801.8600	1.8019	1,579.6200	1.5796	(12.334)	0	0	0
2017/11/01	R023	03/05/2018	8.29	Call	Bond Future	899.7600	0.8998	1,054.7100	1.0547	17.221	0	0	0
2017/11/01	R035	02/11/2017	9.61	Put	Bond Future	2,677.6500	2.6776	1,967.0400	1.9670	(26.539)	0	0	0
2017/11/01	R035	02/11/2017			Bond Future	9.9535	92.8229	9.8608	93.5335	(0.931)	0.0000	0.0000	24,289
2017/11/01	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	02/11/2017	9.60	Put	Bond Future	2,757.3900	2.7574	2,046.7800	2.0468	(25.771)	0	0	0
2017/11/01	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	02/11/2017	9.59	Put	Bond Future	2,837.2300	2.8372	2,126.6200	2.1266	(25.046)	0	0	0
2017/11/01	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	01/02/2018	9.73	Put	Bond Future	2,311.7000	2.3117	1,588.2600	1.5883	(31.295)	0	0	0
2017/11/01	R035	01/02/2018			Bond Future	10.0319	94.5253	9.9362	95.2487	(0.954)	0.0000	0.0000	45,896
2017/11/01	R035	01/02/2018	9.75	Put	Bond Future	2,155.8000	2.1558	1,432.3600	1.4324	(33.558)	0	0	0
2017/11/01	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	01/02/2018	9.74	Put	Bond Future	2,233.7000	2.2337	1,510.2600	1.5103	(32.388)	0	0	0
2017/11/01	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	03/05/2018	9.91	Put	Bond Future	1,473.5500	1.4735	736.9100	0.7369	(49.991)	0	0	0
2017/11/01	R035	03/05/2018			Bond Future	10.1065	91.7756	10.0077	92.5122	(0.978)	0.0000	0.0000	0
2017/11/01	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	03/05/2018	9.90	Put	Bond Future	1,549.5100	1.5495	812.8700	0.8129	(47.540)	0	0	0
2017/11/01	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R035	03/05/2018	9.89	Put	Bond Future	1,625.5600	1.6256	888.9200	0.8889	(45.316)	0	0	0
2017/11/01	R186	02/11/2017	8.89	Put	Bond Future	1,359.6800	1.3597	797.1400	0.7971	(41.373)	0	0	0
2017/11/01	R186	02/11/2017	8.88	Call	Bond Future	3.4200	0.0034	5.8900	0.0059	72.222	0	0	0
2017/11/01	R186	02/11/2017	8.75	Put	Bond Future	2,279.1100	2.2791	1,712.6700	1.7127	(24.854)	0	0	0
2017/11/01	R186	02/11/2017			Bond Future	9.0982	112.5296	9.0108	113.0960	(0.961)	0.0000	0.0000	42,667
2017/11/01	R186	02/11/2017	8.75	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2017/11/01	R186	02/11/2017	8.89	Call	Bond Future	4.5300	0.0045	8.4000	0.0084	85.430	0	0	0
2017/11/01	R186	02/11/2017	8.88	Put	Bond Future	1,424.2200	1.4242	860.2800	0.8603	(39.596)	0	0	0
2017/11/01	R186	02/11/2017	8.90	Call	Bond Future	5.9600	0.0060	11.7900	0.0118	97.819	0	0	0
2017/11/01	R186	02/11/2017	8.90	Put	Bond Future	1,295.5100	1.2955	734.9300	0.7349	(43.271)	0	0	0
2017/11/01	R186	02/11/2017	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R186	02/11/2017	8.60	Put	Bond Future	3,280.4800	3.2805	2,714.0700	2.7141	(17.266)	0	0	3,750
2017/11/01	R186	02/11/2017	9.00	Call	Bond Future	57.5700	0.0576	152.3200	0.1523	164.582	0	0	0
2017/11/01	R186	02/11/2017	9.00	Put	Bond Future	693.9500	0.6939	222.2900	0.2223	(67.967)	0	0	5,000
2017/11/01	R186	01/02/2018	9.00	Call	Bond Future	1,230.3000	1.2303	1,472.0900	1.4721	19.653	0	0	0
2017/11/01	R186	01/02/2018	9.25	Call	Bond Future	1,999.2900	1.9993	2,324.7100	2.3247	16.277	0	0	0
2017/11/01	R186	01/02/2018	8.50	Put	Bond Future	4,662.9500	4.6630	4,181.0400	4.1810	(10.335)	0	0	0
2017/11/01	R186	01/02/2018	8.96	Call	Bond Future	1,127.6800	1.1277	1,356.0500	1.3560	20.251	0	0	0
2017/11/01	R186	01/02/2018			Bond Future	9.1694	109.2936	9.0782	109.8702	(0.995)	0.0000	0.0000	127,304
2017/11/01	R186	01/02/2018	7.75	Put	Bond Future	9,467.5200	9.4675	8,898.3700	8.8984	(6.012)	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
2017/11/01	R186	01/02/2018	7.75	Call	Bond Future	16.3100	0.0163	23.7700	0.0238	45.739	0	0	1,460
2017/11/01	R186	01/02/2018	8.50	Call	Bond Future	335.9700	0.3360	430.6700	0.4307	28.187	0	0	1,460
2017/11/01	R186	01/02/2018	9.00	Put	Bond Future	2,304.1100	2.3041	1,969.2900	1.9693	(14.531)	0	0	6,200
2017/11/01	R186	01/02/2018	8.75	Put	Bond Future	3,365.0300	3.3650	2,949.4900	2.9495	(12.349)	0	0	820
2017/11/01	R186	01/02/2018	9.25	Put	Bond Future	1,493.3000	1.4933	1,242.1100	1.2421	(16.821)	0	0	820
2017/11/01	R186	01/02/2018	8.97	Call	Bond Future	1,152.8600	1.1529	1,384.5800	1.3846	20.100	0	0	0
2017/11/01	R186	01/02/2018	8.96	Put	Bond Future	2,457.1200	2.4571	2,108.8800	2.1089	(14.173)	0	0	0
2017/11/01	R186	01/02/2018	8.75	Call	Bond Future	680.4600	0.6805	841.5300	0.8415	23.671	0	0	0
2017/11/01	R186	01/02/2018	8.97	Put	Bond Future	2,418.3200	2.4183	2,073.4300	2.0734	(14.262)	0	0	0
2017/11/01	R186	01/02/2018	8.98	Call	Bond Future	1,178.4000	1.1784	1,413.4700	1.4135	19.948	0	0	0
2017/11/01	R186	01/02/2018	8.98	Put	Bond Future	2,379.9200	2.3799	2,038.3800	2.0384	(14.351)	0	0	0
2017/11/01	R186	03/05/2018	8.91	Put	Bond Future	3,568.7900	3.5688	3,206.7100	3.2067	(10.146)	0	0	0
2017/11/01	R186	03/05/2018	8.92	Call	Bond Future	1,521.4200	1.5214	1,748.6400	1.7486	14.935	0	0	0
2017/11/01	R186	03/05/2018			Bond Future	9.2431	111.3173	9.1478	111.9043	(1.031)	0.0000	0.0000	0
2017/11/01	R186	03/05/2018	8.93	Call	Bond Future	1,545.3200	1.5453	1,774.9100	1.7749	14.857	0	0	0
2017/11/01	R186	03/05/2018	8.93	Put	Bond Future	3,490.2300	3.4902	3,132.8800	3.1329	(10.239)	0	0	0
2017/11/01	R186	03/05/2018	8.91	Call	Bond Future	1,498.0600	1.4981	1,722.9200	1.7229	15.010	0	0	0
2017/11/01	R186	03/05/2018	8.92	Put	Bond Future	3,529.2200	3.5292	3,169.5000	3.1695	(10.193)	0	0	0
2017/11/01	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	02/11/2017	305.15	Put	Bond Future	5,918.9400	5.9189	6,007.1000	6.0071	1.489	0	0	0
2017/11/01	R197	02/11/2017			Bond Future	299.2311	299.2311	299.1429	299.1429	(0.029)	0.0000	0.0000	813
2017/11/01	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	02/11/2017	305.17	Put	Bond Future	5,938.9400	5.9389	6,027.1000	6.0271	1.484	0	0	0
2017/11/01	R197	02/11/2017	305.16	Put	Bond Future	5,928.9400	5.9289	6,017.1000	6.0171	1.487	0	0	0
2017/11/01	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	01/02/2018	301.68	Put	Bond Future	3,863.5900	3.8636	3,956.2900	3.9563	2.399	0	0	0
2017/11/01	R197	01/02/2018			Bond Future	297.8164	297.8164	297.7237	297.7237	(0.031)	0.0000	0.0000	2,350
2017/11/01	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	01/02/2018	301.67	Put	Bond Future	3,853.5900	3.8536	3,946.2900	3.9463	2.406	0	0	0
2017/11/01	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	01/02/2018	301.66	Put	Bond Future	3,843.5900	3.8436	3,936.2900	3.9363	2.412	0	0	0
2017/11/01	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	03/05/2018			Bond Future	303.4323	303.4323	303.3363	303.3363	(0.032)	0.0000	0.0000	0
2017/11/01	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	03/05/2018	304.44	Put	Bond Future	1,007.6600	1.0077	1,103.7100	1.1037	9.532	0	0	0
2017/11/01	R197	03/05/2018	304.46	Put	Bond Future	1,027.6600	1.0277	1,123.7100	1.1237	9.346	0	0	0
2017/11/01	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R197	03/05/2018	304.45	Put	Bond Future	1,017.6600	1.0177	1,113.7100	1.1137	9.438	0	0	0
2017/11/01	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R202	02/11/2017			Bond Future	238.4347	238.4347	238.6624	238.6624	0.096	0.0000	0.0000	6,827
2017/11/01	R202	02/11/2017	253.89	Put	Bond Future	15,455.3500	15.4554	15,227.6000	15.2276	(1.474)	0	0	0
2017/11/01	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R202	02/11/2017	253.91	Put	Bond Future	15,475.3500	15.4754	15,247.6000	15.2476	(1.472)	0	0	0
2017/11/01	R202	02/11/2017	253.90	Put	Bond Future	15,465.3500	15.4654	15,237.6000	15.2376	(1.473)	0	0	0
2017/11/01	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/01	R202	01/02/2018	249.07	Call	Bond Future	139.1600	0.1392	148.4600	0.1485	6.683	0	0	0
2017/11/01	R202	01/02/2018	249.06	Put	Bond Future	10,035.1600	10.0352	9,814.8200	9.8148	(2.196)	0	0	0
2017/11/01	R202	01/02/2018			Bond Future	239.1645	239.1645	239.3942	239.3942	0.096	0.0000	0.0000	22,936
2017/11/01	R202	01/02/2018	249.08	Call	Bond Future	138.6300	0.1386	147.9100	0.1479	6.694	0	0	0
2017/11/01	R202	01/02/2018	249.08	Put	Bond Future	10,054.1100	10.0541	9,833.7100	9.8337	(2.192)	0	0	0
2017/11/01	R202	01/02/2018	249.07	Put	Bond Future	10,044.6400	10.0446	9,824.2600	9.8243	(2.194)	0	0	0
2017/11/01	R202	01/02/2018	249.06	Call	Bond Future	139.6800	0.1397	149.0200	0.1490	6.687	0	0	0
2017/11/01	R202	03/05/2018	247.48	Put	Bond Future	5,649.8900	5.6499	5,487.8400	5.4878	(2.868)	0	0	0
2017/11/01	R202	03/05/2018	247.47	Call	Bond Future	1,847.6500	1.8476	1,918.1900	1.9182	3.818	0	0	0
2017/11/01	R202	03/05/2018			Bond Future	243.6745	243.6745	243.9070	243.9070	0.095	0.0000	0.0000	0
2017/11/01	R202	03/05/2018	247.48	Call	Bond Future	1,844.4200	1.8444	1,914.8800	1.9149	3.820	0	0	0
2017/11/01	R202	03/05/2018	247.47	Put	Bond Future	5,643.1200	5.6431	5,481.1500	5.4812	(2.870)	0	0	0
2017/11/01	R202	03/05/2018	247.49	Call	Bond Future	1,841.2000	1.8412	1,911.5600	1.9116	3.821	0	0	0
2017/11/01	R202	03/05/2018	247.49	Put	Bond Future	5,656.6700	5.6567	5,494.5200	5.4945	(2.867)	0	0	0
2017/11/01	R204	02/11/2017	7.76	Put	Bond Future	245.5900	0.2456	115.5300	0.1155	(52.958)	0	0	0
2017/11/01	R204	02/11/2017			Bond Future	7.3551	103.7066	7.2899	103.7760	(0.887)	0.0000	0.0000	36,715
2017/11/01	R204	02/11/2017	7.75	Call	Bond Future	668.1300	0.6681	606.5400	0.6065	(9.218)	0	0	0
2017/11/01	R204	02/11/2017	7.75	Put	Bond Future	249.2700	0.2493	118.2600	0.1183	(52.557)	0	0	0
2017/11/01	R204	02/11/2017	7.76	Call	Bond Future	675.0200	0.6750	614.3800	0.6144	(8.983)	0	0	0
2017/11/01	R204	02/11/2017	7.74	Call	Bond Future	661.2600	0.6613	598.7300	0.5987	(9.456)	0	0	0
2017/11/01	R204	02/11/2017	7.74	Put	Bond Future	252.9800	0.2530	121.0300	0.1210	(52.158)	0	0	0
2017/11/01	R204	01/02/2018	7.27	Call	Bond Future	2,697.6900	2.6977	2,719.1100	2.7191	0.794	0	0	0
2017/11/01	R204	01/02/2018			Bond Future	7.3348	101.5706	7.2504	101.6411	(1.151)	0.0000	0.0000	24,451
2017/11/01	R204	01/02/2018	7.25	Call	Bond Future	2,689.6200	2.6896	2,710.9700	2.7110	0.794	0	0	0
2017/11/01	R204	01/02/2018	7.25	Put	Bond Future	2,760.4600	2.7605	2,711.3200	2.7113	(1.780)	0	0	0
2017/11/01	R204	01/02/2018	7.27	Put	Bond Future	2,751.8200	2.7518	2,702.7500	2.7027	(1.783)	0	0	0
2017/11/01	R204	01/02/2018	7.26	Call	Bond Future	2,693.6500	2.6937	2,715.0400	2.7150	0.794	0	0	0
2017/11/01	R204	01/02/2018	7.26	Put	Bond Future	2,756.1300	2.7561	2,707.0300	2.7070	(1.781)	0	0	0
2017/11/01	R204	03/05/2018	7.10	Put	Bond Future	4,150.2800	4.1503	4,104.5700	4.1046	(1.101)	0	0	0
2017/11/01	R204	03/05/2018			Bond Future	7.2766	103.4513	7.1576	103.5229	(1.636)	0.0000	0.0000	0
2017/11/01	R204	03/05/2018	7.09	Call	Bond Future	4,041.2100	4.0412	4,067.0600	4.0671	0.640	0	0	0
2017/11/01	R204	03/05/2018	7.09	Put	Bond Future	4,153.4300	4.1534	4,107.7100	4.1077	(1.101)	0	0	0
2017/11/01	R204	03/05/2018	7.10	Call	Bond Future	4,044.0800	4.0441	4,069.9400	4.0699	0.639	0	0	0
2017/11/01	R204	03/05/2018	7.08	Call	Bond Future	4,038.3500	4.0383	4,064.1800	4.0642	0.640	0	0	0
2017/11/01	R204	03/05/2018	7.08	Put	Bond Future	4,156.5900	4.1566	4,110.8500	4.1108	(1.100)	0	0	0
2017/11/01	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R207	02/11/2017	8.03	Call	Bond Future	455.9800	0.4560	616.7400	0.6167	35.256	0	0	0
2017/11/01	R207	02/11/2017			Bond Future	7.7972	101.1681	7.7154	101.3289	(1.048)	0.0000	0.0000	22,184
2017/11/01	R207	02/11/2017	8.04	Call	Bond Future	475.5100	0.4755	636.2700	0.6363	33.808	0	0	0
2017/11/01	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R207	02/11/2017	8.05	Call	Bond Future	495.0300	0.4950	655.7900	0.6558	32.475	0	0	0
2017/11/01	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R207	01/02/2018	7.61	Put	Bond Future	573.7900	0.5738	464.9500	0.4649	(18.969)	0	0	0
2017/11/01	R207	01/02/2018	7.60	Call	Bond Future	154.9900	0.1550	208.3400	0.2083	34.422	0	0	0
2017/11/01	R207	01/02/2018			Bond Future	7.8447	99.3824	7.7516	99.5459	(1.186)	0.0000	0.0000	21,287
2017/11/01	R207	01/02/2018	7.61	Call	Bond Future	160.6600	0.1607	215.3200	0.2153	34.022	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
2017/11/01	R207	01/02/2018	7.60	Put	Bond Future	585.7700	0.5858	475.6200	0.4756	(18.804)	0	0	0
2017/11/01	R207	01/02/2018	7.62	Call	Bond Future	166.3000	0.1663	222.2600	0.2223	33.650	0	0	0
2017/11/01	R207	01/02/2018	7.62	Put	Bond Future	561.7800	0.5618	454.2400	0.4542	(19.143)	0	0	0
2017/11/01	R207	03/05/2018	7.57	Call	Bond Future	208.1700	0.2082	263.4600	0.2635	26.560	0	0	0
2017/11/01	R207	03/05/2018	7.56	Put	Bond Future	745.2700	0.7453	633.3500	0.6334	(15.017)	0	0	0
2017/11/01	R207	03/05/2018			Bond Future	7.9100	101.2225	7.8024	101.3888	(1.361)	0.0000	0.0000	0
2017/11/01	R207	03/05/2018	7.58	Call	Bond Future	213.4900	0.2135	269.7000	0.2697	26.329	0	0	0
2017/11/01	R207	03/05/2018	7.58	Put	Bond Future	724.4900	0.7245	614.4000	0.6144	(15.196)	0	0	0
2017/11/01	R207	03/05/2018	7.57	Put	Bond Future	734.7100	0.7347	623.7000	0.6237	(15.109)	0	0	0
2017/11/01	R207	03/05/2018	7.56	Call	Bond Future	203.1900	0.2032	257.5700	0.2576	26.763	0	0	0
2017/11/01	R208	02/11/2017	8.19	Call	Bond Future	405.9000	0.4059	654.0000	0.6540	61.123	0	0	0
2017/11/01	R208	02/11/2017	8.18	Put	Bond Future	1.1600	0.0012	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R208	02/11/2017			Bond Future	8.0476	96.9040	7.9606	97.1529	(1.082)	0.0000	0.0000	29,055
2017/11/01	R208	02/11/2017	8.20	Call	Bond Future	434.0000	0.4340	682.3800	0.6824	57.230	0	0	0
2017/11/01	R208	02/11/2017	8.20	Put	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R208	02/11/2017	8.19	Put	Bond Future	0.7500	0.0008	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R208	02/11/2017	8.18	Call	Bond Future	377.9100	0.3779	625.6000	0.6256	65.542	0	0	0
2017/11/01	R208	01/02/2018	7.85	Put	Bond Future	965.2200	0.9652	797.3300	0.7973	(17.394)	0	0	0
2017/11/01	R208	01/02/2018			Bond Future	8.1050	98.6812	8.0103	98.9344	(1.169)	0.0000	0.0000	34,906
2017/11/01	R208	01/02/2018	7.84	Call	Bond Future	273.3400	0.2733	356.8700	0.3569	30.559	0	0	0
2017/11/01	R208	01/02/2018	7.84	Put	Bond Future	983.5200	0.9835	813.8400	0.8138	(17.252)	0	0	0
2017/11/01	R208	01/02/2018	7.85	Call	Bond Future	281.9500	0.2820	367.2700	0.3673	30.261	0	0	0
2017/11/01	R208	01/02/2018	7.83	Call	Bond Future	264.9200	0.2649	346.6600	0.3467	30.855	0	0	0
2017/11/01	R208	01/02/2018	7.83	Put	Bond Future	1,002.0200	1.0020	830.5500	0.8306	(17.112)	0	0	0
2017/11/01	R208	03/05/2018	7.77	Call	Bond Future	335.4200	0.3354	416.6700	0.4167	24.223	0	0	0
2017/11/01	R208	03/05/2018			Bond Future	8.1639	97.1074	8.0601	97.3650	(1.271)	0.0000	0.0000	0
2017/11/01	R208	03/05/2018	7.77	Put	Bond Future	1,317.7900	1.3178	1,141.3700	1.1414	(13.388)	0	0	0
2017/11/01	R208	03/05/2018	7.78	Call	Bond Future	343.2500	0.3433	425.8000	0.4258	24.050	0	0	0
2017/11/01	R208	03/05/2018	7.79	Put	Bond Future	1,283.6500	1.2837	1,109.8500	1.1098	(13.540)	0	0	0
2017/11/01	R208	03/05/2018	7.78	Put	Bond Future	1,300.5300	1.3005	1,125.4100	1.1254	(13.465)	0	0	0
2017/11/01	R208	03/05/2018	7.79	Call	Bond Future	351.4500	0.3515	435.3200	0.4353	23.864	0	0	0
2017/11/01	R209	02/11/2017	9.54	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2017/11/01	R209	02/11/2017	9.52	Put	Bond Future	2,513.8600	2.5139	1,920.4400	1.9204	(23.606)	0	0	0
2017/11/01	R209	02/11/2017	9.00	Put	Bond Future	6,150.7900	6.1508	5,557.3900	5.5574	(9.648)	0	0	0
2017/11/01	R209	02/11/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,300
2017/11/01	R209	02/11/2017	9.75	Call	Bond Future	26.0500	0.0261	61.8100	0.0618	137.274	0	0	0
2017/11/01	R209	02/11/2017	8.30	Put	Bond Future	11,491.2000	11.4912	10,897.8000	10.8978	(5.164)	0	0	0
2017/11/01	R209	02/11/2017	9.88	Put	Bond Future	362.3600	0.3624	51.7700	0.0518	(85.713)	0	0	1,350
2017/11/01	R209	02/11/2017			Bond Future	9.9030	69.9851	9.8107	70.5785	(0.932)	0.0000	0.0000	86,175
2017/11/01	R209	02/11/2017	9.54	Put	Bond Future	2,379.2700	2.3793	1,785.8200	1.7858	(24.943)	0	0	0
2017/11/01	R209	02/11/2017	9.52	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2017/11/01	R209	02/11/2017	10.00	Call	Bond Future	691.4700	0.6915	1,210.5000	1.2105	75.062	0	0	0
2017/11/01	R209	02/11/2017	10.00	Put	Bond Future	75.7500	0.0758	1.3800	0.0014	(98.178)	0	0	1,138
2017/11/01	R209	02/11/2017	9.53	Put	Bond Future	2,446.5200	2.4465	1,853.0800	1.8531	(24.256)	0	0	0
2017/11/01	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,248
2017/11/01	R209	02/11/2017	10.60	Call	Bond Future	4,245.8100	4.2458	4,839.2100	4.8392	13.976	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
2017/11/01	R209	02/11/2017	9.75	Put	Bond Future	1,014.1300		1.0141	456.4900	0.4565	(54.987)	0	0	6,500
2017/11/01	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/11/01	R209	02/11/2017	9.88	Call	Bond Future	215.2200		0.2152	498.0300	0.4980	131.405	0	0	0
2017/11/01	R209	02/11/2017	9.53	Call	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2017/11/01	R209	02/11/2017	9.58	Call	Bond Future	0.2800		0.0003	0.1800	0.0002	(35.714)	0	0	0
2017/11/01	R209	02/11/2017	9.58	Put	Bond Future	2,111.3400		2.1113	1,517.8400	1.5178	(28.110)	0	0	1,350
2017/11/01	R209	02/11/2017	9.33	Put	Bond Future	3,811.8900		3.8119	3,218.4900	3.2185	(15.567)	0	0	0
2017/11/01	R209	02/11/2017	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,350
2017/11/01	R209	01/02/2018	9.85	Call	Bond Future	1,509.2900		1.5093	1,785.2600	1.7853	18.285	0	0	0
2017/11/01	R209	01/02/2018	9.33	Call	Bond Future	464.2500		0.4642	583.6000	0.5836	25.708	0	0	220
2017/11/01	R209	01/02/2018	10.10	Call	Bond Future	2,312.5200		2.3125	2,668.8600	2.6689	15.409	0	0	0
2017/11/01	R209	01/02/2018	9.73	Call	Bond Future	1,192.2400		1.1922	1,428.8100	1.4288	19.842	0	0	0
2017/11/01	R209	01/02/2018	9.71	Put	Bond Future	2,819.5600		2.8196	2,445.5300	2.4455	(13.266)	0	0	0
2017/11/01	R209	01/02/2018	9.72	Call	Bond Future	1,168.1700		1.1682	1,401.5000	1.4015	19.974	0	0	0
2017/11/01	R209	01/02/2018			Bond Future	9.9705		71.2686	9.8754	71.8728	(0.953)	0.0000	0.0000	104,605
2017/11/01	R209	01/02/2018	9.88	Call	Bond Future	1,595.8500		1.5959	1,881.6900	1.8817	17.911	0	0	0
2017/11/01	R209	01/02/2018	9.88	Put	Bond Future	2,170.8700		2.1709	1,852.5800	1.8526	(14.662)	0	0	220
2017/11/01	R209	01/02/2018	9.59	Call	Bond Future	883.5100		0.8835	1,075.7000	1.0757	21.753	0	0	0
2017/11/01	R209	01/02/2018	9.59	Put	Bond Future	3,350.9500		3.3510	2,939.0100	2.9390	(12.293)	0	0	377
2017/11/01	R209	01/02/2018	9.73	Put	Bond Future	2,736.6100		2.7366	2,369.0500	2.3691	(13.431)	0	0	0
2017/11/01	R209	01/02/2018	9.71	Call	Bond Future	1,144.4200		1.1444	1,374.5200	1.3745	20.106	0	0	0
2017/11/01	R209	01/02/2018	9.85	Put	Bond Future	2,276.5700		2.2766	1,948.4100	1.9484	(14.415)	0	0	7,500
2017/11/01	R209	01/02/2018	9.33	Put	Bond Future	4,694.3300		4.6943	4,209.5500	4.2095	(10.327)	0	0	0
2017/11/01	R209	01/02/2018	10.10	Put	Bond Future	1,501.6000		1.5016	1,253.8100	1.2538	(16.502)	0	0	3,000
2017/11/01	R209	01/02/2018	9.72	Put	Bond Future	2,777.8800		2.7779	2,407.0800	2.4071	(13.348)	0	0	0
2017/11/01	R209	01/02/2018	10.00	Call	Bond Future	1,968.9600		1.9690	2,293.8200	2.2938	16.499	0	0	0
2017/11/01	R209	01/02/2018	10.00	Put	Bond Future	1,782.8100		1.7828	1,503.5400	1.5035	(15.665)	0	0	7,500
2017/11/01	R209	01/02/2018	9.32	Put	Bond Future	4,750.9200		4.7509	4,263.6700	4.2637	(10.256)	0	0	0
2017/11/01	R209	01/02/2018	9.32	Call	Bond Future	451.7600		0.4518	568.6400	0.5686	25.872	0	0	157
2017/11/01	R209	01/02/2018	9.89	Call	Bond Future	1,625.1700		1.6252	1,914.2900	1.9143	17.790	0	0	0
2017/11/01	R209	01/02/2018	9.89	Put	Bond Future	2,136.2800		2.1363	1,821.2700	1.8213	(14.746)	0	0	157
2017/11/01	R209	03/05/2018	10.00	Call	Bond Future	2,586.7800		2.5868	2,901.4600	2.9015	12.165	0	0	0
2017/11/01	R209	03/05/2018	9.85	Put	Bond Future	3,331.2900		3.3313	2,996.2800	2.9963	(10.056)	0	0	0
2017/11/01	R209	03/05/2018			Bond Future	10.0380		69.4391	9.9401	70.0543	(0.975)	0.0000	0.0000	0
2017/11/01	R209	03/05/2018	9.85	Call	Bond Future	2,142.2700		2.1423	2,422.4700	2.4225	13.080	0	0	0
2017/11/01	R209	03/05/2018	10.00	Put	Bond Future	2,824.7100		2.8247	2,524.1800	2.5242	(10.639)	0	0	5,000
2017/11/01	R209	03/05/2018	9.86	Call	Bond Future	2,170.4800		2.1705	2,452.9900	2.4530	13.016	0	0	0
2017/11/01	R209	03/05/2018	9.84	Call	Bond Future	2,114.2700		2.1143	2,392.1500	2.3922	13.143	0	0	0
2017/11/01	R209	03/05/2018	9.84	Put	Bond Future	3,367.3900		3.3674	3,030.0600	3.0301	(10.018)	0	0	0
2017/11/01	R209	03/05/2018	9.86	Put	Bond Future	3,295.4900		3.2955	2,962.7900	2.9628	(10.096)	0	0	0
2017/11/01	R209	01/11/2018	1,016.00	Call	Bond Future	68,051.5100		68.0515	68,690.7900	68.6908	0.939	0	0	0
2017/11/01	R209	01/11/2018	9.34	Put	Bond Future	7,067.5400		7.0675	6,629.8400	6.6298	(6.193)	0	0	0
2017/11/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R209	01/11/2018			Bond Future	10.1700		68.9394	10.0660	69.5787	(1.023)	0.0000	0.0000	0
2017/11/01	R209	01/11/2018	1,016.01	Call	Bond Future	68,051.5100		68.0515	68,690.7900	68.6908	0.939	0	0	0
2017/11/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R209	01/11/2018	9.34	Call	Bond Future	1,707.9200		1.7079	1,909.5000	1.9095	11.803	0	0	435

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
2017/11/01	R209	01/11/2018	1,015.99	Call	Bond Future	68,051.5000	68.0515	68,690.7800	68.6908	0.939	0	0	0
2017/11/01	R209	01/11/2018	10.57	Call	Bond Future	5,166.5900	5.1666	5,568.4700	5.5685	7.778	0	0	0
2017/11/01	R209	01/11/2018	10.57	Put	Bond Future	2,788.8600	2.7889	2,551.4600	2.5515	(8.512)	0	0	435
2017/11/01	R209	01/11/2018	9.94	Call	Bond Future	3,143.0300	3.1430	3,445.5500	3.4456	9.625	0	0	0
2017/11/01	R209	01/11/2018	9.94	Put	Bond Future	4,569.0000	4.5690	4,232.2400	4.2322	(7.371)	0	0	435
2017/11/01	R210	02/11/2017	192.08	Put	Bond Future	8,428.6500	8.4287	8,480.9200	8.4809	0.620	0	0	0
2017/11/01	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	02/11/2017			Bond Future	183.6513	183.6513	183.5991	183.5991	(0.028)	0.0000	0.0000	55
2017/11/01	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	02/11/2017	192.07	Put	Bond Future	8,418.6500	8.4187	8,470.9200	8.4709	0.621	0	0	0
2017/11/01	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	02/11/2017	192.09	Put	Bond Future	8,438.6500	8.4387	8,490.9200	8.4909	0.619	0	0	0
2017/11/01	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	01/02/2018			Bond Future	187.0730	187.0730	187.0179	187.0179	(0.029)	0.0000	0.0000	2,159
2017/11/01	R210	01/02/2018	192.36	Put	Bond Future	5,287.0200	5.2870	5,342.1400	5.3421	1.043	0	0	0
2017/11/01	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	01/02/2018	192.38	Put	Bond Future	5,307.0200	5.3070	5,362.1400	5.3621	1.039	0	0	0
2017/11/01	R210	01/02/2018	192.37	Put	Bond Future	5,297.0200	5.2970	5,352.1400	5.3521	1.041	0	0	0
2017/11/01	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	03/05/2018	191.44	Put	Bond Future	3,264.5300	3.2645	3,321.7200	3.3217	1.752	0	0	0
2017/11/01	R210	03/05/2018			Bond Future	188.1755	188.1755	188.1183	188.1183	(0.030)	0.0000	0.0000	0
2017/11/01	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R210	03/05/2018	191.46	Put	Bond Future	3,284.5300	3.2845	3,341.7200	3.3417	1.741	0	0	0
2017/11/01	R210	03/05/2018	191.45	Put	Bond Future	3,274.5300	3.2745	3,331.7200	3.3317	1.747	0	0	0
2017/11/01	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	02/11/2017			Bond Future	150.2587	150.2587	150.2140	150.2140	(0.030)	0.0000	0.0000	2,517
2017/11/01	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	02/11/2017	152.40	Put	Bond Future	2,141.3000	2.1413	2,185.9600	2.1860	2.086	0	0	0
2017/11/01	R212	02/11/2017	152.42	Put	Bond Future	2,161.3000	2.1613	2,205.9600	2.2060	2.066	0	0	0
2017/11/01	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	02/11/2017	152.41	Put	Bond Future	2,151.3000	2.1513	2,195.9600	2.1960	2.076	0	0	0
2017/11/01	R212	01/02/2018	154.71	Put	Bond Future	3,695.6000	3.6956	3,742.6300	3.7426	1.273	0	0	0
2017/11/01	R212	01/02/2018			Bond Future	151.0144	151.0144	150.9674	150.9674	(0.031)	0.0000	0.0000	4,869
2017/11/01	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	01/02/2018	154.70	Put	Bond Future	3,685.6000	3.6856	3,732.6300	3.7326	1.276	0	0	0
2017/11/01	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	01/02/2018	154.69	Put	Bond Future	3,675.6000	3.6756	3,722.6300	3.7226	1.280	0	0	0
2017/11/01	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	03/05/2018			Bond Future	153.8620	153.8620	153.8133	153.8133	(0.032)	0.0000	0.0000	0
2017/11/01	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R212	03/05/2018	154.28	Put	Bond Future	417.9900	0.4180	466.7200	0.4667	11.658	0	0	0
2017/11/01	R212	03/05/2018	154.30	Put	Bond Future	437.9900	0.4380	486.7200	0.4867	11.126	0	0	0
2017/11/01	R212	03/05/2018	154.29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/01	R212	03/05/2018	154.29	Put	Bond Future	427.9900	0.4280	476.7200	0.4767	11.386	0	0	0
2017/11/01	R213	02/11/2017	9.36	Put	Bond Future	2,183.9700	2.1840	1,594.7800	1.5948	(26.978)	0	0	0
2017/11/01	R213	02/11/2017			Bond Future	9.6983	81.3593	9.6058	81.9485	(0.954)	0.0000	0.0000	46,611
2017/11/01	R213	02/11/2017	9.35	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2017/11/01	R213	02/11/2017	9.35	Put	Bond Future	2,249.7400	2.2497	1,660.5600	1.6606	(26.189)	0	0	0
2017/11/01	R213	02/11/2017	9.36	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2017/11/01	R213	02/11/2017	9.34	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2017/11/01	R213	02/11/2017	9.34	Put	Bond Future	2,315.5900	2.3156	1,726.4200	1.7264	(25.444)	0	0	0
2017/11/01	R213	01/02/2018	9.42	Call	Bond Future	892.2100	0.8922	1,088.8700	1.0889	22.042	0	0	0
2017/11/01	R213	01/02/2018	9.41	Put	Bond Future	3,182.0100	3.1820	2,775.7700	2.7758	(12.767)	0	0	0
2017/11/01	R213	01/02/2018			Bond Future	9.7730	82.8514	9.6774	83.4512	(0.979)	0.0000	0.0000	24,370
2017/11/01	R213	01/02/2018	9.43	Call	Bond Future	912.3800	0.9124	1,112.1700	1.1122	21.898	0	0	0
2017/11/01	R213	01/02/2018	9.43	Put	Bond Future	3,092.5500	3.0925	2,692.5600	2.6926	(12.934)	0	0	0
2017/11/01	R213	01/02/2018	9.42	Put	Bond Future	3,137.1600	3.1372	2,734.0400	2.7340	(12.850)	0	0	0
2017/11/01	R213	01/02/2018	9.41	Call	Bond Future	872.2000	0.8722	1,065.7400	1.0657	22.190	0	0	0
2017/11/01	R213	03/05/2018	9.57	Put	Bond Future	3,536.0000	3.5360	3,181.0800	3.1811	(10.037)	0	0	0
2017/11/01	R213	03/05/2018	9.56	Call	Bond Future	1,800.9300	1.8009	2,054.3400	2.0543	14.071	0	0	0
2017/11/01	R213	03/05/2018			Bond Future	9.8440	80.8363	9.7452	81.4469	(1.004)	0.0000	0.0000	0
2017/11/01	R213	03/05/2018	9.57	Call	Bond Future	1,826.7200	1.8267	2,082.4800	2.0825	14.001	0	0	0
2017/11/01	R213	03/05/2018	9.56	Put	Bond Future	3,573.5400	3.5735	3,216.2700	3.2163	(9.998)	0	0	0
2017/11/01	R213	03/05/2018	9.58	Call	Bond Future	1,852.7300	1.8527	2,110.8200	2.1108	13.930	0	0	0
2017/11/01	R213	03/05/2018	9.58	Put	Bond Future	3,498.7600	3.4988	3,146.1700	3.1462	(10.078)	0	0	0
2017/11/01	R214	02/11/2017	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R214	02/11/2017			Bond Future	10.0281	69.6152	9.9357	70.2294	(0.921)	0.0000	0.0000	30,191
2017/11/01	R214	02/11/2017	9.60	Put	Bond Future	2,925.0800	2.9251	2,310.8700	2.3109	(20.998)	0	0	0
2017/11/01	R214	02/11/2017	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R214	02/11/2017	9.58	Put	Bond Future	3,066.6800	3.0667	2,452.4800	2.4525	(20.028)	0	0	0
2017/11/01	R214	02/11/2017	9.59	Put	Bond Future	2,995.8200	2.9958	2,381.6200	2.3816	(20.502)	0	0	0
2017/11/01	R214	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/01	R214	01/02/2018	9.84	Call	Bond Future	1,229.6100	1.2296	1,470.3700	1.4704	19.580	0	0	0
2017/11/01	R214	01/02/2018			Bond Future	10.0977	70.8919	10.0026	71.5173	(0.942)	0.0000	0.0000	18,586
2017/11/01	R214	01/02/2018	9.82	Call	Bond Future	1,179.7800	1.1798	1,413.9500	1.4140	19.849	0	0	0
2017/11/01	R214	01/02/2018	9.82	Put	Bond Future	3,032.0200	3.0320	2,640.8800	2.6409	(12.900)	0	0	0
2017/11/01	R214	01/02/2018	9.84	Put	Bond Future	2,945.7200	2.9457	2,561.1700	2.5612	(13.055)	0	0	0
2017/11/01	R214	01/02/2018	9.83	Call	Bond Future	1,204.5400	1.2045	1,442.0000	1.4420	19.714	0	0	0
2017/11/01	R214	01/02/2018	9.83	Put	Bond Future	2,988.6600	2.9887	2,600.8100	2.6008	(12.977)	0	0	0
2017/11/01	R214	03/05/2018	9.99	Put	Bond Future	3,408.3800	3.4084	3,065.7600	3.0658	(10.052)	0	0	0
2017/11/01	R214	03/05/2018			Bond Future	10.1636	68.9089	10.0657	69.5456	(0.963)	0.0000	0.0000	0
2017/11/01	R214	03/05/2018	9.98	Call	Bond Future	2,243.7500	2.2438	2,535.5000	2.5355	13.003	0	0	0
2017/11/01	R214	03/05/2018	9.98	Put	Bond Future	3,446.0900	3.4461	3,101.0900	3.1011	(10.011)	0	0	0
2017/11/01	R214	03/05/2018	9.99	Call	Bond Future	2,272.4000	2.2724	2,566.5300	2.5665	12.944	0	0	0
2017/11/01	R214	03/05/2018	9.97	Call	Bond Future	2,215.3000	2.2153	2,504.6700	2.5047	13.062	0	0	0
2017/11/01	R214	03/05/2018	9.97	Put	Bond Future	3,484.1100	3.4841	3,136.7300	3.1367	(9.970)	0	0	0
2017/11/01	R248	02/11/2017	9.65	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R248	02/11/2017	9.66	Put	Bond Future	3,671.8700	3.6719	2,892.6400	2.8926	(21.222)	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
2017/11/01	R248	02/11/2017			Bond Future	10.0832	89.0670	9.9908	89.8463	(0.916)	0.0000	0.0000	47,718
2017/11/01	R248	02/11/2017	9.65	Put	Bond Future	3,761.9200	3.7619	2,982.7000	2.9827	(20.713)	0	0	0
2017/11/01	R248	02/11/2017	9.66	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R248	02/11/2017	9.64	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/01	R248	02/11/2017	9.64	Put	Bond Future	3,852.1400	3.8521	3,072.9200	3.0729	(20.228)	0	0	0
2017/11/01	R248	01/02/2018	9.90	Put	Bond Future	3,777.3200	3.7773	3,292.5500	3.2925	(12.834)	0	0	0
2017/11/01	R248	01/02/2018	9.89	Call	Bond Future	1,594.4300	1.5944	1,898.8800	1.8989	19.095	0	0	0
2017/11/01	R248	01/02/2018			Bond Future	10.1550	90.7005	10.0597	91.4938	(0.939)	0.0000	0.0000	95,793
2017/11/01	R248	01/02/2018	9.90	Call	Bond Future	1,625.9400	1.6259	1,934.4800	1.9345	18.976	0	0	0
2017/11/01	R248	01/02/2018	9.89	Put	Bond Future	3,832.1100	3.8321	3,343.2500	3.3432	(12.757)	0	0	0
2017/11/01	R248	01/02/2018	9.91	Call	Bond Future	1,657.8400	1.6578	1,970.4600	1.9705	18.857	0	0	0
2017/11/01	R248	01/02/2018	9.91	Put	Bond Future	3,723.0800	3.7231	3,242.3900	3.2424	(12.911)	0	0	0
2017/11/01	R248	03/05/2018	10.06	Call	Bond Future	3,037.7500	3.0377	3,415.4100	3.4154	12.432	0	0	0
2017/11/01	R248	03/05/2018	10.05	Put	Bond Future	4,432.2300	4.4322	3,999.1900	3.9992	(9.770)	0	0	0
2017/11/01	R248	03/05/2018			Bond Future	10.2231	87.9434	10.1248	88.7512	(0.961)	0.0000	0.0000	0
2017/11/01	R248	03/05/2018	10.07	Call	Bond Future	3,075.4200	3.0754	3,456.0200	3.4560	12.376	0	0	0
2017/11/01	R248	03/05/2018	10.07	Put	Bond Future	4,339.9300	4.3399	3,912.7600	3.9128	(9.843)	0	0	0
2017/11/01	R248	03/05/2018	10.06	Put	Bond Future	4,386.0200	4.3860	3,955.9100	3.9559	(9.806)	0	0	0
2017/11/01	R248	03/05/2018	10.05	Call	Bond Future	3,000.0600	3.0001	3,374.7900	3.3748	12.491	0	0	0

Total

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