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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2017 TO 10/11/2017

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
2017/11/10	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	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
2017/11/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	2025	01/02/2018	133.89	Put	Bond Future	4,322.5700	4.3226	4,337.2100	4.3372	0.339	0	0	0
2017/11/10	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	01/02/2018			Bond Future	129.5674	129.5674	129.5528	129.5528	(0.011)	0.0000	0.0000	1,070
2017/11/10	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	01/02/2018	133.88	Put	Bond Future	4,312.5700	4.3126	4,327.2100	4.3272	0.339	0	0	0
2017/11/10	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	01/02/2018	133.90	Put	Bond Future	4,332.5700	4.3326	4,347.2100	4.3472	0.338	0	0	0
2017/11/10	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	03/05/2018	133.20	Put	Bond Future	1,207.7800	1.2078	1,222.2900	1.2223	1.201	0	0	0
2017/11/10	2025	03/05/2018			Bond Future	131.9922	131.9922	131.9777	131.9777	(0.011)	0.0000	0.0000	0
2017/11/10	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	03/05/2018	133.22	Put	Bond Future	1,227.7800	1.2278	1,242.2900	1.2423	1.182	0	0	0
2017/11/10	2025	03/05/2018	133.21	Put	Bond Future	1,217.7800	1.2178	1,232.2900	1.2323	1.192	0	0	0
2017/11/10	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	02/08/2018			Bond Future	134.4854	134.4854	134.4708	134.4708	(0.011)	0.0000	0.0000	0
2017/11/10	2025	02/08/2018	136.65	Put	Bond Future	2,164.5700	2.1646	2,179.2100	2.1792	0.676	0	0	0
2017/11/10	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2025	02/08/2018	136.67	Put	Bond Future	2,184.5700	2.1846	2,199.2100	2.1992	0.670	0	0	0
2017/11/10	2025	02/08/2018	136.66	Put	Bond Future	2,174.5700	2.1746	2,189.2100	2.1892	0.673	0	0	0
2017/11/10	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2029	01/02/2018			Bond Future	100.1399	100.1399	99.7261	99.7261	(0.413)	0.0000	0.0000	1,370
2017/11/10	2029	03/05/2018			Bond Future	100.9959	100.9959	100.5747	100.5747	(0.417)	0.0000	0.0000	0
2017/11/10	2029	02/08/2018			Bond Future	102.9377	102.9377	102.5085	102.5085	(0.417)	0.0000	0.0000	0
2017/11/10	2030	01/02/2018	9.39	Put	Bond Future	2,950.7200	2.9507	3,206.9500	3.2069	8.684	0	0	0
2017/11/10	2030	01/02/2018			Bond Future	9.8463	87.3053	9.8869	87.0491	0.413	0.0000	0.0000	63,877
2017/11/10	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	01/02/2018	9.38	Put	Bond Future	3,016.9200	3.0169	3,273.1500	3.2731	8.493	0	0	0
2017/11/10	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	01/02/2018	9.37	Put	Bond Future	3,083.1800	3.0832	3,339.4100	3.3394	8.311	0	0	0
2017/11/10	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	03/05/2018			Bond Future	9.9281	88.9302	9.9702	88.6692	0.424	0.0000	0.0000	0
2017/11/10	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	03/05/2018	9.49	Put	Bond Future	2,780.3100	2.7803	3,041.2600	3.0413	9.386	0	0	0
2017/11/10	2030	03/05/2018	9.51	Put	Bond Future	2,650.7400	2.6507	2,911.6900	2.9117	9.844	0	0	0
2017/11/10	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	03/05/2018	9.50	Put	Bond Future	2,715.4900	2.7155	2,976.4400	2.9764	9.610	0	0	0
2017/11/10	2030	02/08/2018	9.46	Put	Bond Future	3,443.4100	3.4434	3,709.7200	3.7097	7.734	0	0	0
2017/11/10	2030	02/08/2018			Bond Future	10.0098	86.6126	10.0535	86.3463	0.437	0.0000	0.0000	0

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2017/11/10	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2030	02/08/2018	9.45	Put	Bond Future	3,507.7500	3.5077	3,774.0600	3.7741	7.592	0	0	0
2017/11/10	2030	02/08/2018	9.47	Put	Bond Future	3,379.1200	3.3791	3,645.4300	3.6454	7.881	0	0	0
2017/11/10	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2032	01/02/2018	9.56	Call	Bond Future	714.1100	0.7141	638.4100	0.6384	(10.601)	0	0	0
2017/11/10	2032	01/02/2018	9.55	Put	Bond Future	4,120.4400	4.1204	4,318.3100	4.3183	4.802	0	0	0
2017/11/10	2032	01/02/2018	9.20	Call	Bond Future	260.6700	0.2607	225.6000	0.2256	(13.454)	0	0	7,500
2017/11/10	2032	01/02/2018	9.45	Put	Bond Future	4,678.7800	4.6788	4,889.4800	4.8895	4.503	0	0	0
2017/11/10	2032	01/02/2018	9.40	Put	Bond Future	4,971.7100	4.9717	5,188.3800	5.1884	4.358	0	0	0
2017/11/10	2032	01/02/2018			Bond Future	10.0443	89.5052	10.0848	89.2330	0.403	0.0000	0.0000	42,416
2017/11/10	2032	01/02/2018	9.57	Call	Bond Future	731.8800	0.7319	654.8200	0.6548	(10.529)	0	0	0
2017/11/10	2032	01/02/2018	9.57	Put	Bond Future	4,013.3900	4.0134	4,208.5500	4.2086	4.863	0	0	0
2017/11/10	2032	01/02/2018	9.30	Put	Bond Future	5,583.3800	5.5834	5,810.9900	5.8110	4.077	0	0	0
2017/11/10	2032	01/02/2018	9.30	Call	Bond Future	353.7800	0.3538	309.1700	0.3092	(12.610)	0	0	7,800
2017/11/10	2032	01/02/2018	9.56	Put	Bond Future	4,066.7200	4.0667	4,263.2400	4.2632	4.832	0	0	0
2017/11/10	2032	01/02/2018	9.55	Call	Bond Future	696.6500	0.6967	622.3000	0.6223	(10.673)	0	0	0
2017/11/10	2032	01/02/2018	9.20	Put	Bond Future	6,227.0400	6.2270	6,464.1900	6.4642	3.808	0	0	0
2017/11/10	2032	01/02/2018	9.45	Call	Bond Future	538.7900	0.5388	477.2700	0.4773	(11.418)	0	0	750
2017/11/10	2032	01/02/2018	9.40	Call	Bond Future	470.5700	0.4706	415.0200	0.4150	(11.805)	0	0	6,800
2017/11/10	2032	03/05/2018	9.70	Call	Bond Future	1,660.7800	1.6608	1,555.6200	1.5556	(6.332)	0	0	0
2017/11/10	2032	03/05/2018	9.71	Put	Bond Future	4,501.6300	4.5016	4,672.7300	4.6727	3.801	0	0	0
2017/11/10	2032	03/05/2018			Bond Future	10.1251	87.0142	10.1671	86.7369	0.414	0.0000	0.0000	0
2017/11/10	2032	03/05/2018	9.70	Put	Bond Future	4,546.9500	4.5469	4,719.0800	4.7191	3.786	0	0	0
2017/11/10	2032	03/05/2018	9.71	Call	Bond Future	1,684.9200	1.6849	1,578.7300	1.5787	(6.302)	0	0	0
2017/11/10	2032	03/05/2018	9.72	Call	Bond Future	1,709.2900	1.7093	1,602.0700	1.6021	(6.273)	0	0	0
2017/11/10	2032	03/05/2018	9.72	Put	Bond Future	4,456.6100	4.4566	4,626.6800	4.6267	3.816	0	0	0
2017/11/10	2032	02/08/2018	9.66	Put	Bond Future	5,734.4900	5.7345	5,910.4700	5.9105	3.069	0	0	0
2017/11/10	2032	02/08/2018	9.67	Call	Bond Future	2,105.3600	2.1054	1,997.5300	1.9975	(5.122)	0	0	0
2017/11/10	2032	02/08/2018			Bond Future	10.2032	88.6660	10.2466	88.3830	0.426	0.0000	0.0000	0
2017/11/10	2032	02/08/2018	9.68	Call	Bond Future	2,129.2800	2.1293	2,020.6200	2.0206	(5.103)	0	0	0
2017/11/10	2032	02/08/2018	9.68	Put	Bond Future	5,644.0600	5.6441	5,818.3800	5.8184	3.089	0	0	0
2017/11/10	2032	02/08/2018	9.66	Call	Bond Future	2,081.3100	2.0813	1,974.3100	1.9743	(5.141)	0	0	0
2017/11/10	2032	02/08/2018	9.67	Put	Bond Future	5,689.3000	5.6893	5,864.4500	5.8645	3.079	0	0	0
2017/11/10	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	01/02/2018			Bond Future	103.6343	103.6343	103.2202	103.2202	(0.400)	0.0000	0.0000	5,283
2017/11/10	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	01/02/2018	109.64	Put	Bond Future	6,005.6700	6.0057	6,419.7800	6.4198	6.895	0	0	0
2017/11/10	2033	01/02/2018	109.66	Put	Bond Future	6,025.6700	6.0257	6,439.7800	6.4398	6.872	0	0	0
2017/11/10	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	01/02/2018	109.65	Put	Bond Future	6,015.6700	6.0157	6,429.7800	6.4298	6.884	0	0	0
2017/11/10	2033	03/05/2018	107.71	Put	Bond Future	3,224.8400	3.2248	3,646.3700	3.6464	13.071	0	0	0
2017/11/10	2033	03/05/2018			Bond Future	104.4852	104.4852	104.0636	104.0636	(0.403)	0.0000	0.0000	0
2017/11/10	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	03/05/2018	107.70	Put	Bond Future	3,214.8400	3.2148	3,636.3700	3.6364	13.112	0	0	0
2017/11/10	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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2017/11/10	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	03/05/2018	107.69	Put	Bond Future	3,204.8400	3.2048	3,626.3700	3.6264	13.153	0	0	0
2017/11/10	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	02/08/2018			Bond Future	106.4940	106.4940	106.0645	106.0645	(0.403)	0.0000	0.0000	0
2017/11/10	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	02/08/2018	109.92	Put	Bond Future	3,425.9800	3.4260	3,855.4500	3.8555	12.536	0	0	0
2017/11/10	2033	02/08/2018	109.94	Put	Bond Future	3,445.9800	3.4460	3,875.4500	3.8755	12.463	0	0	0
2017/11/10	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2033	02/08/2018	109.93	Put	Bond Future	3,435.9800	3.4360	3,865.4500	3.8655	12.499	0	0	0
2017/11/10	2037	01/02/2018	9.82	Put	Bond Future	4,196.2900	4.1963	4,372.0300	4.3720	4.188	0	0	0
2017/11/10	2037	01/02/2018			Bond Future	10.2511	85.6162	10.2864	85.3576	0.345	0.0000	0.0000	52,960
2017/11/10	2037	01/02/2018	9.88	Put	Bond Future	0.0000	0.0000	4,034.2500	4.0343	100.000	0	0	0
2017/11/10	2037	01/02/2018	9.88	Call	Bond Future	0.0000	0.0000	982.8300	0.9828	100.000	0	0	2,000
2017/11/10	2037	01/02/2018	9.82	Call	Bond Future	938.5400	0.9385	855.6800	0.8557	(8.829)	0	0	0
2017/11/10	2037	01/02/2018	9.81	Put	Bond Future	4,252.9000	4.2529	4,429.9600	4.4300	4.163	0	0	0
2017/11/10	2037	01/02/2018	9.83	Call	Bond Future	960.2800	0.9603	876.0800	0.8761	(8.768)	0	0	0
2017/11/10	2037	01/02/2018	9.83	Put	Bond Future	4,140.2800	4.1403	4,314.6800	4.3147	4.212	0	0	0
2017/11/10	2037	01/02/2018	9.81	Call	Bond Future	917.2900	0.9173	835.7500	0.8358	(8.889)	0	0	0
2017/11/10	2037	01/02/2018	10.32	Call	Bond Future	0.0000	0.0000	2,301.7900	2.3018	100.000	0	0	0
2017/11/10	2037	01/02/2018	10.32	Put	Bond Future	0.0000	0.0000	2,056.9300	2.0569	100.000	0	0	2,000
2017/11/10	2037	01/02/2018	10.72	Call	Bond Future	0.0000	0.0000	4,068.3400	4.0683	100.000	0	0	0
2017/11/10	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	991.6700	0.9917	100.000	0	0	2,000
2017/11/10	2037	03/05/2018	9.99	Call	Bond Future	2,115.5400	2.1155	2,004.6400	2.0046	(5.242)	0	0	0
2017/11/10	2037	03/05/2018	9.97	Put	Bond Future	4,739.8400	4.7398	4,894.1900	4.8942	3.256	0	0	0
2017/11/10	2037	03/05/2018			Bond Future	10.3315	87.2097	10.3680	86.9463	0.353	0.0000	0.0000	0
2017/11/10	2037	03/05/2018	9.99	Put	Bond Future	4,644.7400	4.6447	4,797.1500	4.7971	3.281	0	0	0
2017/11/10	2037	03/05/2018	9.97	Call	Bond Future	2,058.9100	2.0589	1,949.9500	1.9500	(5.292)	0	0	0
2017/11/10	2037	03/05/2018	9.98	Put	Bond Future	4,692.2400	4.6922	4,845.6100	4.8456	3.269	0	0	0
2017/11/10	2037	03/05/2018	9.98	Call	Bond Future	2,087.2300	2.0872	1,977.2900	1.9773	(5.267)	0	0	0
2017/11/10	2037	02/08/2018	9.96	Put	Bond Future	5,921.5400	5.9215	6,078.6700	6.0787	2.654	0	0	0
2017/11/10	2037	02/08/2018	9.95	Call	Bond Future	2,571.3100	2.5713	2,460.4400	2.4604	(4.312)	0	0	0
2017/11/10	2037	02/08/2018			Bond Future	10.4119	84.6091	10.4496	84.3403	0.363	0.0000	0.0000	0
2017/11/10	2037	02/08/2018	9.96	Call	Bond Future	2,599.3700	2.5994	2,487.7200	2.4877	(4.295)	0	0	0
2017/11/10	2037	02/08/2018	9.95	Put	Bond Future	5,969.2800	5.9693	6,127.1900	6.1272	2.645	0	0	0
2017/11/10	2037	02/08/2018	9.97	Call	Bond Future	2,627.3400	2.6273	2,514.8900	2.5149	(4.280)	0	0	0
2017/11/10	2037	02/08/2018	9.97	Put	Bond Future	5,873.8100	5.8738	6,030.1400	6.0301	2.661	0	0	0
2017/11/10	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	01/02/2018	136.95	Put	Bond Future	11,954.8300	11.9548	11,968.6700	11.9687	0.116	0	0	0
2017/11/10	2038	01/02/2018			Bond Future	124.9952	124.9952	124.9813	124.9813	(0.011)	0.0000	0.0000	18,785
2017/11/10	2038	01/02/2018	136.94	Put	Bond Future	11,944.8300	11.9448	11,958.6700	11.9587	0.116	0	0	0
2017/11/10	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	01/02/2018	136.93	Put	Bond Future	11,934.8300	11.9348	11,948.6700	11.9487	0.116	0	0	0
2017/11/10	2038	03/05/2018	132.28	Put	Bond Future	4,945.5900	4.9456	4,959.2700	4.9593	0.277	0	0	0
2017/11/10	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	03/05/2018			Bond Future	127.3344	127.3344	127.3207	127.3207	(0.011)	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
2017/11/10	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	03/05/2018	132.27	Put	Bond Future	4,935.5900	4.9356	4,949.2700	4.9493	0.277	0	0	0
2017/11/10	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	03/05/2018	132.29	Put	Bond Future	4,955.5900	4.9556	4,969.2700	4.9693	0.276	0	0	0
2017/11/10	2038	02/08/2018	134.55	Put	Bond Future	4,817.5400	4.8175	4,831.2300	4.8312	0.284	0	0	0
2017/11/10	2038	02/08/2018			Bond Future	129.7325	129.7325	129.7188	129.7188	(0.011)	0.0000	0.0000	0
2017/11/10	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	02/08/2018	134.54	Put	Bond Future	4,807.5400	4.8075	4,821.2300	4.8212	0.285	0	0	0
2017/11/10	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2038	02/08/2018	134.53	Put	Bond Future	4,797.5400	4.7975	4,811.2300	4.8112	0.285	0	0	0
2017/11/10	2040	01/02/2018	9.89	Call	Bond Future	982.9700	0.9830	896.8600	0.8969	(8.760)	0	0	0
2017/11/10	2040	01/02/2018			Bond Future	10.3468	88.5462	10.3821	88.2719	0.341	0.0000	0.0000	25,950
2017/11/10	2040	01/02/2018	9.87	Call	Bond Future	939.0700	0.9391	855.7000	0.8557	(8.878)	0	0	0
2017/11/10	2040	01/02/2018	9.87	Put	Bond Future	4,784.2500	4.7843	4,975.1700	4.9752	3.991	0	0	0
2017/11/10	2040	01/02/2018	9.88	Put	Bond Future	4,722.6600	4.7227	4,912.2100	4.9122	4.014	0	0	0
2017/11/10	2040	01/02/2018	9.89	Put	Bond Future	4,661.4000	4.6614	4,849.5800	4.8496	4.037	0	0	0
2017/11/10	2040	01/02/2018	9.88	Call	Bond Future	960.9200	0.9609	876.1800	0.8762	(8.819)	0	0	0
2017/11/10	2040	03/05/2018	10.08	Put	Bond Future	5,044.2900	5.0443	5,205.3000	5.2053	3.192	0	0	0
2017/11/10	2040	03/05/2018			Bond Future	10.4278	90.1941	10.4643	89.9148	0.350	0.0000	0.0000	0
2017/11/10	2040	03/05/2018	10.07	Call	Bond Future	2,274.0900	2.2741	2,156.8000	2.1568	(5.158)	0	0	0
2017/11/10	2040	03/05/2018	10.07	Put	Bond Future	5,094.7500	5.0948	5,256.7800	5.2568	3.180	0	0	0
2017/11/10	2040	03/05/2018	10.08	Call	Bond Future	2,304.4600	2.3045	2,186.1500	2.1862	(5.134)	0	0	0
2017/11/10	2040	03/05/2018	10.06	Call	Bond Future	2,244.2100	2.2442	2,127.9300	2.1279	(5.181)	0	0	0
2017/11/10	2040	03/05/2018	10.06	Put	Bond Future	5,145.8100	5.1458	5,308.8500	5.3088	3.168	0	0	0
2017/11/10	2040	02/08/2018	10.04	Call	Bond Future	2,763.4700	2.7635	2,645.5900	2.6456	(4.266)	0	0	0
2017/11/10	2040	02/08/2018	10.03	Put	Bond Future	6,486.9700	6.4870	6,655.0600	6.6551	2.591	0	0	0
2017/11/10	2040	02/08/2018			Bond Future	10.5088	87.3999	10.5466	87.1147	0.359	0.0000	0.0000	0
2017/11/10	2040	02/08/2018	10.05	Call	Bond Future	2,793.2700	2.7933	2,674.5600	2.6746	(4.250)	0	0	0
2017/11/10	2040	02/08/2018	10.05	Put	Bond Future	6,384.1300	6.3841	6,550.5600	6.5506	2.607	0	0	0
2017/11/10	2040	02/08/2018	10.04	Put	Bond Future	6,435.2600	6.4353	6,602.5200	6.6025	2.599	0	0	0
2017/11/10	2040	02/08/2018	10.03	Call	Bond Future	2,734.1400	2.7341	2,617.0900	2.6171	(4.281)	0	0	0
2017/11/10	2044	01/02/2018	9.90	Put	Bond Future	4,757.1700	4.7572	4,947.1700	4.9472	3.994	0	0	0
2017/11/10	2044	01/02/2018	9.89	Call	Bond Future	957.8800	0.9579	873.3200	0.8733	(8.828)	0	0	0
2017/11/10	2044	01/02/2018			Bond Future	10.3645	85.6917	10.3999	85.4158	0.341	0.0000	0.0000	17,728
2017/11/10	2044	01/02/2018	9.90	Call	Bond Future	980.0500	0.9800	894.1100	0.8941	(8.769)	0	0	0
2017/11/10	2044	01/02/2018	9.89	Put	Bond Future	4,819.4400	4.8194	5,010.8200	5.0108	3.971	0	0	0
2017/11/10	2044	01/02/2018	9.91	Call	Bond Future	1,002.5600	1.0026	915.2400	0.9152	(8.710)	0	0	0
2017/11/10	2044	01/02/2018	9.91	Put	Bond Future	4,695.3900	4.6954	4,884.0100	4.8840	4.017	0	0	0
2017/11/10	2044	03/05/2018	10.10	Call	Bond Future	2,347.4600	2.3475	2,227.5900	2.2276	(5.106)	0	0	0
2017/11/10	2044	03/05/2018	10.09	Put	Bond Future	5,122.3000	5.1223	5,284.4200	5.2844	3.165	0	0	0
2017/11/10	2044	03/05/2018			Bond Future	10.4429	87.2865	10.4794	87.0056	0.349	0.0000	0.0000	0
2017/11/10	2044	03/05/2018	10.11	Call	Bond Future	2,378.4100	2.3784	2,257.5200	2.2575	(5.083)	0	0	0
2017/11/10	2044	03/05/2018	10.11	Put	Bond Future	5,020.7600	5.0208	5,180.8400	5.1808	3.188	0	0	0
2017/11/10	2044	03/05/2018	10.10	Put	Bond Future	5,071.3500	5.0713	5,232.4500	5.2325	3.177	0	0	0
2017/11/10	2044	03/05/2018	10.09	Call	Bond Future	2,316.7500	2.3168	2,197.9000	2.1979	(5.130)	0	0	0

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2017/11/10	2044	02/08/2018	10.07	Call	Bond Future	2,852.2700	2.8523	2,731.8000	2.7318	(4.224)	0	0	0
2017/11/10	2044	02/08/2018			Bond Future	10.5212	84.5623	10.5589	84.2755	0.359	0.0000	0.0000	0
2017/11/10	2044	02/08/2018	10.05	Call	Bond Future	2,792.3600	2.7924	2,673.5500	2.6736	(4.255)	0	0	0
2017/11/10	2044	02/08/2018	10.05	Put	Bond Future	6,520.6000	6.5206	6,688.6100	6.6886	2.577	0	0	0
2017/11/10	2044	02/08/2018	10.07	Put	Bond Future	6,416.5900	6.4166	6,582.9400	6.5829	2.592	0	0	0
2017/11/10	2044	02/08/2018	10.06	Call	Bond Future	2,822.3600	2.8224	2,702.7200	2.7027	(4.239)	0	0	0
2017/11/10	2044	02/08/2018	10.06	Put	Bond Future	6,468.5800	6.4686	6,635.7600	6.6358	2.584	0	0	0
2017/11/10	2046	01/02/2018	132.92	Put	Bond Future	10,560.5800	10.5606	11,303.1500	11.3032	7.032	0	0	0
2017/11/10	2046	01/02/2018			Bond Future	122.3594	122.3594	121.6168	121.6168	(0.607)	0.0000	0.0000	21,197
2017/11/10	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	01/02/2018	132.91	Put	Bond Future	10,550.5800	10.5506	11,293.1500	11.2932	7.038	0	0	0
2017/11/10	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	01/02/2018	132.90	Put	Bond Future	10,540.5800	10.5406	11,283.1500	11.2832	7.045	0	0	0
2017/11/10	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	03/05/2018			Bond Future	123.0495	123.0495	122.2935	122.2935	(0.614)	0.0000	0.0000	0
2017/11/10	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	03/05/2018	127.93	Put	Bond Future	4,880.4500	4.8805	5,636.4500	5.6364	15.490	0	0	0
2017/11/10	2046	03/05/2018	127.95	Put	Bond Future	4,900.4500	4.9005	5,656.4500	5.6564	15.427	0	0	0
2017/11/10	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	03/05/2018	127.94	Put	Bond Future	4,890.4500	4.8905	5,646.4500	5.6464	15.459	0	0	0
2017/11/10	2046	02/08/2018	128.78	Put	Bond Future	3,364.5900	3.3646	4,134.9300	4.1349	22.896	0	0	0
2017/11/10	2046	02/08/2018			Bond Future	125.4154	125.4154	124.6451	124.6451	(0.614)	0.0000	0.0000	0
2017/11/10	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2046	02/08/2018	128.77	Put	Bond Future	3,354.5900	3.3546	4,124.9300	4.1249	22.964	0	0	0
2017/11/10	2046	02/08/2018	128.79	Put	Bond Future	3,374.5900	3.3746	4,144.9300	4.1449	22.828	0	0	0
2017/11/10	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	01/02/2018	140.23	Put	Bond Future	12,827.8800	12.8279	13,404.3300	13.4043	4.494	0	0	0
2017/11/10	2050	01/02/2018			Bond Future	127.4021	127.4021	126.8257	126.8257	(0.452)	0.0000	0.0000	22,930
2017/11/10	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	01/02/2018	140.25	Put	Bond Future	12,847.8800	12.8479	13,424.3300	13.4243	4.487	0	0	0
2017/11/10	2050	01/02/2018	140.24	Put	Bond Future	12,837.8800	12.8379	13,414.3300	13.4143	4.490	0	0	0
2017/11/10	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	03/05/2018	135.62	Put	Bond Future	5,833.5900	5.8336	6,420.3600	6.4204	10.058	0	0	0
2017/11/10	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	03/05/2018			Bond Future	129.7864	129.7864	129.1996	129.1996	(0.452)	0.0000	0.0000	0
2017/11/10	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	03/05/2018	135.61	Put	Bond Future	5,823.5900	5.8236	6,410.3600	6.4104	10.076	0	0	0
2017/11/10	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	03/05/2018	135.63	Put	Bond Future	5,843.5900	5.8436	6,430.3600	6.4304	10.041	0	0	0
2017/11/10	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	02/08/2018	137.54	Put	Bond Future	6,991.5200	6.9915	7,589.6200	7.5896	8.555	0	0	0
2017/11/10	2050	02/08/2018	137.52	Put	Bond Future	6,971.5200	6.9715	7,569.6200	7.5696	8.579	0	0	0
2017/11/10	2050	02/08/2018			Bond Future	130.5485	130.5485	129.9504	129.9504	(0.458)	0.0000	0.0000	0

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2017/11/10	2050	02/08/2018	137.53	Put	Bond Future	6,981.5200	6.9815	7,579.6200	7.5796	8.567	0	0	0
2017/11/10	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	AL37	01/02/2018			Index Future	554.4230	554.4230	553.1300	553.1300	(0.233)	0.0000	0.0000	0
2017/11/10	AL37	03/05/2018			Index Future	564.7440	564.7440	563.4270	563.4270	(0.233)	0.0000	0.0000	0
2017/11/10	AL37	02/08/2018			Index Future	575.4650	575.4650	574.1200	574.1200	(0.234)	0.0000	0.0000	0
2017/11/10	AL7T	01/02/2018			Index Future	629.1480	629.1480	627.2030	627.2030	(0.309)	0.0000	0.0000	0
2017/11/10	AL7T	03/05/2018			Index Future	640.8600	640.8600	638.8780	638.8780	(0.309)	0.0000	0.0000	0
2017/11/10	AL7T	02/08/2018			Index Future	653.0260	653.0260	651.0040	651.0040	(0.310)	0.0000	0.0000	0
2017/11/10	ALBI	01/02/2018			Index Future	565.8390	565.8390	564.2130	564.2130	(0.287)	0.0000	0.0000	774
2017/11/10	ALBI	03/05/2018			Index Future	576.3720	576.3720	574.7160	574.7160	(0.287)	0.0000	0.0000	0
2017/11/10	ALBI	02/08/2018			Index Future	587.3140	587.3140	585.6240	585.6240	(0.288)	0.0000	0.0000	0
2017/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	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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2017/11/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	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
2017/11/10	EL28	01/02/2018			Bond Future	128.3522		128.3522	128.3404	128.3404	(0.009)	0.0000	0.0000	0
2017/11/10	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	01/02/2018	132.29	Put	Bond Future	3,937.8300		3.9378	3,949.6000	3.9496	0.299	0	0	0
2017/11/10	EL28	01/02/2018	132.31	Put	Bond Future	3,957.8300		3.9578	3,969.6000	3.9696	0.297	0	0	0
2017/11/10	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	01/02/2018	132.30	Put	Bond Future	3,947.8300		3.9478	3,959.6000	3.9596	0.298	0	0	0
2017/11/10	EL28	03/05/2018	133.20	Put	Bond Future	4,205.3700		4.2054	4,216.7900	4.2168	0.272	0	0	0
2017/11/10	EL28	03/05/2018			Bond Future	128.9946		128.9946	128.9832	128.9832	(0.009)	0.0000	0.0000	0
2017/11/10	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	03/05/2018	133.19	Put	Bond Future	4,195.3700		4.1954	4,206.7900	4.2068	0.272	0	0	0
2017/11/10	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	03/05/2018	133.18	Put	Bond Future	4,185.3700		4.1854	4,196.7900	4.1968	0.273	0	0	0
2017/11/10	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	02/08/2018			Bond Future	131.4748		131.4748	131.4633	131.4633	(0.009)	0.0000	0.0000	0
2017/11/10	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	02/08/2018	134.93	Put	Bond Future	3,455.1800		3.4552	3,466.7000	3.4667	0.333	0	0	0
2017/11/10	EL28	02/08/2018	134.95	Put	Bond Future	3,475.1800		3.4752	3,486.7000	3.4867	0.331	0	0	0
2017/11/10	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	EL28	02/08/2018	134.94	Put	Bond Future	3,465.1800		3.4652	3,476.7000	3.4767	0.332	0	0	0
2017/11/10	ES33	01/02/2018	11.00	Put	Bond Future	2,130.8400		2.1308	2,357.6800	2.3577	10.646	0	0	0
2017/11/10	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	01/02/2018			Bond Future	11.3679		75.0034	11.4081	74.7766	0.353	0.0000	0.0000	9,466
2017/11/10	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	01/02/2018	10.99	Put	Bond Future	2,190.0700		2.1901	2,416.9100	2.4169	10.358	0	0	0
2017/11/10	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	01/02/2018	11.01	Put	Bond Future	2,071.6900		2.0717	2,298.5300	2.2985	10.950	0	0	0
2017/11/10	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	03/05/2018	11.20	Put	Bond Future	1,635.0700		1.6351	1,866.0500	1.8660	14.127	0	0	0
2017/11/10	ES33	03/05/2018			Bond Future	11.4887		72.6080	11.5303	72.3770	0.362	0.0000	0.0000	0
2017/11/10	ES33	03/05/2018	11.22	Put	Bond Future	1,520.0000		1.5200	1,750.9800	1.7510	15.196	0	0	0
2017/11/10	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	03/05/2018	11.21	Put	Bond Future	1,577.5000		1.5775	1,808.4800	1.8085	14.642	0	0	0
2017/11/10	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	02/08/2018	11.15	Put	Bond Future	2,572.3900		2.5724	2,808.1400	2.8081	9.165	0	0	0
2017/11/10	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	02/08/2018			Bond Future	11.6076		73.9864	11.6507	73.7506	0.372	0.0000	0.0000	0
2017/11/10	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	02/08/2018	11.14	Put	Bond Future	2,630.1400		2.6301	2,865.8900	2.8659	8.963	0	0	0
2017/11/10	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	ES33	02/08/2018	11.16	Put	Bond Future	2,514.7000		2.5147	2,750.4500	2.7505	9.375	0	0	0
2017/11/10	ES42	01/02/2018			Bond Future	11.5940		77.4551	11.6290	77.2348	0.302	0.0000	0.0000	7,957
2017/11/10	ES42	03/05/2018			Bond Future	11.7163		74.6355	11.7526	74.4112	0.310	0.0000	0.0000	0
2017/11/10	ES42	02/08/2018			Bond Future	11.8346		76.0524	11.8723	75.8233	0.319	0.0000	0.0000	0
2017/11/10	GOVI	01/02/2018	581.04	Put	GOVI	170,440.0000		17.0440	186,990.0000	18.6990	9.710	0	0	0

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2017/11/10	GOVI	01/02/2018			GOVI	563.9960	563.9960	562.3410	562.3410	(0.293)	0.0000	0.0000	794
2017/11/10	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	01/02/2018	581.03	Put	GOVI	170,340.0000	17.0340	186,890.0000	18.6890	9.716	0	0	0
2017/11/10	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	01/02/2018	581.02	Put	GOVI	170,240.0000	17.0240	186,790.0000	18.6790	9.722	0	0	0
2017/11/10	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	03/05/2018			GOVI	574.4950	574.4950	572.8090	572.8090	(0.293)	0.0000	0.0000	0
2017/11/10	GOVI	03/05/2018	590.27	Put	GOVI	157,750.0000	15.7750	174,610.0000	17.4610	10.688	0	0	0
2017/11/10	GOVI	03/05/2018	590.29	Put	GOVI	157,950.0000	15.7950	174,810.0000	17.4810	10.674	0	0	0
2017/11/10	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	03/05/2018	590.28	Put	GOVI	157,850.0000	15.7850	174,710.0000	17.4710	10.681	0	0	0
2017/11/10	GOVI	02/08/2018	605.72	Put	GOVI	203,180.0000	20.3180	220,390.0000	22.0390	8.470	0	0	0
2017/11/10	GOVI	02/08/2018			GOVI	585.4020	585.4020	583.6810	583.6810	(0.294)	0.0000	0.0000	0
2017/11/10	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	02/08/2018	605.71	Put	GOVI	203,080.0000	20.3080	220,290.0000	22.0290	8.474	0	0	0
2017/11/10	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	GOVI	02/08/2018	605.70	Put	GOVI	202,980.0000	20.2980	220,190.0000	22.0190	8.479	0	0	0
2017/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/10	IGOV	01/02/2018			Index Future	249.9680	249.9680	249.6450	249.6450	(0.129)	0.0000	0.0000	872
2017/11/10	IGOV	03/05/2018			Index Future	254.6460	254.6460	254.3180	254.3180	(0.129)	0.0000	0.0000	272
2017/11/10	IGOV	02/08/2018			Index Future	259.5410	259.5410	259.2080	259.2080	(0.128)	0.0000	0.0000	0
2017/11/10	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/10	IS01	15/03/2018			Interest Rate Swap	99.7179	99.7179	99.7163	99.7163	(0.002)	0.0000	0.0000	0
2017/11/10	IS01	21/06/2018			Interest Rate Swap	99.9384	99.9384	99.9355	99.9355	(0.003)	0.0000	0.0000	0
2017/11/10	IS01	20/09/2018			Interest Rate Swap	100.2001	100.2001	100.2002	100.2002	0.000	0.0000	0.0000	0
2017/11/10	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/10	IS02	16/03/2018			Interest Rate Swap	99.0019	99.0019	99.0005	99.0005	(0.001)	0.0000	0.0000	0
2017/11/10	IS02	15/06/2018			Interest Rate Swap	98.6230	98.6230	98.6203	98.6203	(0.003)	0.0000	0.0000	0
2017/11/10	IS02	21/09/2018			Interest Rate Swap	98.6705	98.6705	98.6705	98.6705	0.000	0.0000	0.0000	0
2017/11/10	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.2000	99.2000	0.000	0.0000	0.0000	0
2017/11/10	IS02	15/03/2019			Interest Rate Swap	99.7146	99.7146	99.7240	99.7240	0.009	0.0000	0.0000	0
2017/11/10	IS02	21/06/2019			Interest Rate Swap	100.2553	100.2553	100.2664	100.2664	0.011	0.0000	0.0000	0
2017/11/10	IS02	20/09/2019			Interest Rate Swap	100.8113	100.8113	100.8209	100.8209	0.009	0.0000	0.0000	0
2017/11/10	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	IS05	17/12/2020			Interest Rate Swap	97.7408	97.7408	97.7570	97.7570	0.017	0.0000	0.0000	0
2017/11/10	IS05	16/03/2021			Interest Rate Swap	97.0974	97.0974	97.1353	97.1353	0.039	0.0000	0.0000	0
2017/11/10	IS05	15/06/2021			Interest Rate Swap	96.4232	96.4232	96.4880	96.4880	0.067	0.0000	0.0000	0
2017/11/10	IS05	21/09/2021			Interest Rate Swap	96.7249	96.7249	96.8179	96.8179	0.096	0.0000	0.0000	0
2017/11/10	IS05	21/12/2021			Interest Rate Swap	99.0195	99.0195	99.1318	99.1318	0.113	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
2017/11/10	IS05	15/03/2022			Interest Rate Swap	99.2709	99.2709	99.3985	99.3985	0.129	0.0000	0.0000	0
2017/11/10	IS05	21/06/2022			Interest Rate Swap	100.5759	100.5759	100.7191	100.7191	0.142	0.0000	0.0000	0
2017/11/10	IS05	20/09/2022			Interest Rate Swap	102.8647	102.8647	103.0185	103.0185	0.150	0.0000	0.0000	0
2017/11/10	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	IS10	17/12/2025			Interest Rate Swap	98.5017	98.5017	98.7454	98.7454	0.247	0.0000	0.0000	0
2017/11/10	IS10	16/03/2026			Interest Rate Swap	95.6182	95.6182	95.8734	95.8734	0.267	0.0000	0.0000	0
2017/11/10	IS10	15/06/2026			Interest Rate Swap	94.4377	94.4377	94.7039	94.7039	0.282	0.0000	0.0000	0
2017/11/10	IS10	21/09/2026			Interest Rate Swap	96.5902	96.5902	96.8621	96.8621	0.281	0.0000	0.0000	0
2017/11/10	IS10	21/12/2026			Interest Rate Swap	100.3210	100.3210	100.5906	100.5906	0.269	0.0000	0.0000	0
2017/11/10	IS10	15/03/2027			Interest Rate Swap	98.9608	98.9608	99.2310	99.2310	0.273	0.0000	0.0000	0
2017/11/10	IS10	21/06/2027			Interest Rate Swap	101.0082	101.0082	101.2720	101.2720	0.261	0.0000	0.0000	0
2017/11/10	IS10	20/09/2027			Interest Rate Swap	104.6662	104.6662	104.9200	104.9200	0.242	0.0000	0.0000	0
2017/11/10	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/10	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/10	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/10	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/10	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/10	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/10	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/10	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/10	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/10	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/10	R023	01/02/2018	8.33	Put	Bond Future	1,753.9500	1.7540	1,945.4400	1.9454	10.918	0	0	0
2017/11/10	R023	01/02/2018			Bond Future	8.6679	99.6981	8.7360	99.4305	0.786	0.0000	0.0000	61,360
2017/11/10	R023	01/02/2018	8.32	Call	Bond Future	401.0300	0.4010	326.4700	0.3265	(18.592)	0	0	0
2017/11/10	R023	01/02/2018	8.32	Put	Bond Future	1,782.6000	1.7826	1,975.6600	1.9757	10.830	0	0	0
2017/11/10	R023	01/02/2018	8.33	Call	Bond Future	412.4300	0.4124	336.3000	0.3363	(18.459)	0	0	0
2017/11/10	R023	01/02/2018	8.31	Call	Bond Future	389.7000	0.3897	316.7000	0.3167	(18.732)	0	0	0
2017/11/10	R023	01/02/2018	8.31	Put	Bond Future	1,811.3400	1.8113	2,005.9600	2.0060	10.745	0	0	0
2017/11/10	R023	03/05/2018	8.27	Call	Bond Future	598.8900	0.5989	518.5400	0.5185	(13.416)	0	0	0
2017/11/10	R023	03/05/2018			Bond Future	8.7366	97.6241	8.8089	97.3516	0.828	0.0000	0.0000	0
2017/11/10	R023	03/05/2018	8.27	Put	Bond Future	2,379.0500	2.3791	2,571.2100	2.5712	8.077	0	0	0
2017/11/10	R023	03/05/2018	8.28	Call	Bond Future	610.5000	0.6105	529.0200	0.5290	(13.346)	0	0	0
2017/11/10	R023	03/05/2018	8.29	Put	Bond Future	2,325.5400	2.3255	2,515.4200	2.5154	8.165	0	0	0
2017/11/10	R023	03/05/2018	8.28	Put	Bond Future	2,352.0900	2.3521	2,543.1200	2.5431	8.122	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
2017/11/10	R023	03/05/2018	8.29	Call	Bond Future	622.5000	0.6225	539.8700	0.5399	(13.274)	0	0	0
2017/11/10	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	01/02/2018	9.73	Put	Bond Future	3,498.3400	3.4983	3,757.6900	3.7577	7.414	0	0	0
2017/11/10	R035	01/02/2018			Bond Future	10.1914	93.3386	10.2267	93.0793	0.346	0.0000	0.0000	53,126
2017/11/10	R035	01/02/2018	9.75	Put	Bond Future	3,342.4400	3.3424	3,601.7900	3.6018	7.759	0	0	0
2017/11/10	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	01/02/2018	9.74	Put	Bond Future	3,420.3400	3.4203	3,679.6900	3.6797	7.583	0	0	0
2017/11/10	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	03/05/2018	9.91	Put	Bond Future	2,673.3700	2.6734	2,937.5400	2.9375	9.882	0	0	0
2017/11/10	R035	03/05/2018			Bond Future	10.2702	90.5758	10.3066	90.3116	0.355	0.0000	0.0000	0
2017/11/10	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	03/05/2018	9.90	Put	Bond Future	2,749.3300	2.7493	3,013.5000	3.0135	9.609	0	0	0
2017/11/10	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R035	03/05/2018	9.89	Put	Bond Future	2,825.3800	2.8254	3,089.5500	3.0895	9.350	0	0	0
2017/11/10	R186	01/02/2018	8.96	Call	Bond Future	697.6400	0.6976	597.2700	0.5973	(14.387)	0	0	0
2017/11/10	R186	01/02/2018	9.00	Call	Bond Future	770.7000	0.7707	662.8100	0.6628	(13.999)	0	0	0
2017/11/10	R186	01/02/2018	9.25	Call	Bond Future	1,350.8200	1.3508	1,192.3600	1.1924	(11.731)	0	0	0
2017/11/10	R186	01/02/2018	8.50	Put	Bond Future	5,705.7600	5.7058	6,021.6100	6.0216	5.536	0	0	0
2017/11/10	R186	01/02/2018			Bond Future	9.3620	108.0896	9.4185	107.7398	0.604	9.4498	9.4498	102,472
2017/11/10	R186	01/02/2018	7.75	Put	Bond Future	10,662.4900	10.6625	11,010.2400	11.0102	3.261	0	0	0
2017/11/10	R186	01/02/2018	7.75	Call	Bond Future	7.2800	0.0073	5.2000	0.0052	(28.571)	0	0	1,460
2017/11/10	R186	01/02/2018	8.50	Call	Bond Future	174.7800	0.1748	140.8000	0.1408	(19.442)	0	0	1,460
2017/11/10	R186	01/02/2018	8.97	Call	Bond Future	715.3400	0.7153	613.1200	0.6131	(14.290)	0	0	0
2017/11/10	R186	01/02/2018	8.96	Put	Bond Future	3,231.0800	3.2311	3,480.5400	3.4805	7.721	0	0	0
2017/11/10	R186	01/02/2018	9.00	Put	Bond Future	3,048.5100	3.0485	3,290.4500	3.2905	7.936	0	0	6,200
2017/11/10	R186	01/02/2018	8.75	Put	Bond Future	4,281.4800	4.2815	4,566.2500	4.5663	6.651	0	0	775
2017/11/10	R186	01/02/2018	9.25	Put	Bond Future	2,048.8300	2.0488	2,240.2000	2.2402	9.340	0	0	775
2017/11/10	R186	01/02/2018	8.97	Put	Bond Future	3,184.8000	3.1848	3,432.4100	3.4324	7.775	0	0	0
2017/11/10	R186	01/02/2018	8.98	Call	Bond Future	733.5300	0.7335	629.4300	0.6294	(14.192)	0	0	0
2017/11/10	R186	01/02/2018	8.98	Put	Bond Future	3,139.0500	3.1390	3,384.7800	3.3848	7.828	0	0	0
2017/11/10	R186	01/02/2018	8.75	Call	Bond Future	392.9100	0.3929	327.8500	0.3278	(16.558)	0	0	0
2017/11/10	R186	03/05/2018	8.91	Put	Bond Future	4,422.4200	4.4224	4,668.0500	4.6681	5.554	0	0	0
2017/11/10	R186	03/05/2018	8.92	Call	Bond Future	1,154.8300	1.1548	1,042.8300	1.0428	(9.698)	0	0	0
2017/11/10	R186	03/05/2018			Bond Future	9.4426	110.1016	9.5017	109.7452	0.625	0.0000	0.0000	0
2017/11/10	R186	03/05/2018	8.93	Call	Bond Future	1,174.2200	1.1742	1,060.8800	1.0609	(9.652)	0	0	0
2017/11/10	R186	03/05/2018	8.93	Put	Bond Future	4,334.8800	4.3349	4,577.8600	4.5779	5.605	0	0	0
2017/11/10	R186	03/05/2018	8.91	Call	Bond Future	1,135.9400	1.1359	1,025.2500	1.0253	(9.744)	0	0	0
2017/11/10	R186	03/05/2018	8.92	Put	Bond Future	4,378.3800	4.3784	4,622.7000	4.6227	5.580	0	0	0
2017/11/10	R197	01/02/2018	301.68	Put	Bond Future	4,714.3000	4.7143	4,748.8400	4.7488	0.733	0	0	0
2017/11/10	R197	01/02/2018			Bond Future	296.9657	296.9657	296.9312	296.9312	(0.012)	0.0000	0.0000	2,350
2017/11/10	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R197	01/02/2018	301.67	Put	Bond Future	4,704.3000	4.7043	4,738.8400	4.7388	0.734	0	0	0
2017/11/10	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/10	R197	01/02/2018	301.66	Put	Bond Future	4,694.3000	4.6943	4,728.8400	4.7288	0.736	0	0	0
2017/11/10	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R197	03/05/2018			Bond Future	302.5232	302.5232	302.4892	302.4892	(0.011)	0.0000	0.0000	0
2017/11/10	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R197	03/05/2018	304.44	Put	Bond Future	1,916.7600	1.9168	1,950.7900	1.9508	1.775	0	0	0
2017/11/10	R197	03/05/2018	304.46	Put	Bond Future	1,936.7600	1.9368	1,970.7900	1.9708	1.757	0	0	0
2017/11/10	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R197	03/05/2018	304.45	Put	Bond Future	1,926.7600	1.9268	1,960.7900	1.9608	1.766	0	0	0
2017/11/10	R202	01/02/2018	249.07	Call	Bond Future	31.3300	0.0313	29.6300	0.0296	(5.426)	0	0	0
2017/11/10	R202	01/02/2018	249.06	Put	Bond Future	12,602.0000	12.6020	12,626.1700	12.6262	0.192	0	0	0
2017/11/10	R202	01/02/2018			Bond Future	236.4895	236.4895	236.4636	236.4636	(0.011)	0.0000	0.0000	22,081
2017/11/10	R202	01/02/2018	249.08	Call	Bond Future	31.1900	0.0312	29.4900	0.0295	(5.450)	0	0	0
2017/11/10	R202	01/02/2018	249.08	Put	Bond Future	12,621.7100	12.6217	12,645.8800	12.6459	0.191	0	0	0
2017/11/10	R202	01/02/2018	249.07	Put	Bond Future	12,611.8500	12.6118	12,636.0200	12.6360	0.192	0	0	0
2017/11/10	R202	01/02/2018	249.06	Call	Bond Future	31.4800	0.0315	29.7800	0.0298	(5.400)	0	0	0
2017/11/10	R202	03/05/2018	247.48	Put	Bond Future	7,578.9700	7.5790	7,592.0000	7.5920	0.172	0	0	0
2017/11/10	R202	03/05/2018	247.47	Call	Bond Future	1,016.2300	1.0162	1,003.7200	1.0037	(1.231)	0	0	0
2017/11/10	R202	03/05/2018			Bond Future	240.9152	240.9152	240.8896	240.8896	(0.011)	0.0000	0.0000	0
2017/11/10	R202	03/05/2018	247.48	Call	Bond Future	1,014.1300	1.0141	1,001.6300	1.0016	(1.233)	0	0	0
2017/11/10	R202	03/05/2018	247.47	Put	Bond Future	7,571.0700	7.5711	7,584.0900	7.5841	0.172	0	0	0
2017/11/10	R202	03/05/2018	247.49	Call	Bond Future	1,012.0400	1.0120	999.5500	0.9995	(1.234)	0	0	0
2017/11/10	R202	03/05/2018	247.49	Put	Bond Future	7,586.8800	7.5869	7,599.9200	7.5999	0.172	0	0	0
2017/11/10	R204	01/02/2018	7.27	Call	Bond Future	23.3000	0.0233	15.3100	0.0153	(34.292)	0	0	0
2017/11/10	R204	01/02/2018			Bond Future	7.7604	101.2165	7.8436	101.1475	1.072	0.0000	0.0000	41,951
2017/11/10	R204	01/02/2018	7.25	Call	Bond Future	21.0300	0.0210	13.6900	0.0137	(34.903)	0	0	0
2017/11/10	R204	01/02/2018	7.25	Put	Bond Future	445.9900	0.4460	507.6300	0.5076	13.821	0	0	0
2017/11/10	R204	01/02/2018	7.27	Put	Bond Future	431.5500	0.4316	492.5400	0.4925	14.133	0	0	0
2017/11/10	R204	01/02/2018	7.26	Call	Bond Future	22.1400	0.0221	14.4800	0.0145	(34.598)	0	0	0
2017/11/10	R204	01/02/2018	7.26	Put	Bond Future	438.7400	0.4387	500.0600	0.5001	13.976	0	0	0
2017/11/10	R204	03/05/2018	7.10	Put	Bond Future	480.0300	0.4800	542.7700	0.5428	13.070	0	0	0
2017/11/10	R204	03/05/2018			Bond Future	7.8626	103.1005	7.9802	103.0303	1.497	0.0000	0.0000	0
2017/11/10	R204	03/05/2018	7.09	Call	Bond Future	22.3100	0.0223	15.0500	0.0150	(32.541)	0	0	0
2017/11/10	R204	03/05/2018	7.09	Put	Bond Future	485.3400	0.4853	548.2800	0.5483	12.968	0	0	0
2017/11/10	R204	03/05/2018	7.10	Call	Bond Future	23.0200	0.0230	15.5600	0.0156	(32.407)	0	0	0
2017/11/10	R204	03/05/2018	7.08	Call	Bond Future	21.4700	0.0215	14.4400	0.0144	(32.743)	0	0	0
2017/11/10	R204	03/05/2018	7.08	Put	Bond Future	490.5200	0.4905	553.6900	0.5537	12.878	0	0	0
2017/11/10	R207	01/02/2018	7.61	Put	Bond Future	883.8100	0.8838	984.3000	0.9843	11.370	0	0	0
2017/11/10	R207	01/02/2018	7.60	Call	Bond Future	61.4000	0.0614	44.8300	0.0448	(26.987)	0	0	0
2017/11/10	R207	01/02/2018			Bond Future	8.0768	98.9759	8.1442	98.8582	0.835	0.0000	0.0000	42,141
2017/11/10	R207	01/02/2018	7.61	Call	Bond Future	64.1600	0.0642	46.9800	0.0470	(26.777)	0	0	0
2017/11/10	R207	01/02/2018	7.60	Put	Bond Future	898.7000	0.8987	999.8000	0.9998	11.250	0	0	0
2017/11/10	R207	01/02/2018	7.62	Call	Bond Future	67.0200	0.0670	49.2200	0.0492	(26.559)	0	0	0
2017/11/10	R207	01/02/2018	7.62	Put	Bond Future	869.0200	0.8690	968.8900	0.9689	11.492	0	0	0
2017/11/10	R207	03/05/2018	7.57	Call	Bond Future	112.0100	0.1120	90.0100	0.0900	(19.641)	0	0	0
2017/11/10	R207	03/05/2018	7.56	Put	Bond Future	1,055.3800	1.0554	1,153.6800	1.1537	9.314	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
2017/11/10	R207	03/05/2018			Bond Future	8.1728	100.8181	8.2510	100.6983	0.956	0.0000	0.0000	0
2017/11/10	R207	03/05/2018	7.58	Call	Bond Future	115.3800	0.1154	92.8700	0.0929	(19.509)	0	0	0
2017/11/10	R207	03/05/2018	7.58	Put	Bond Future	1,030.7700	1.0308	1,128.0800	1.1281	9.441	0	0	0
2017/11/10	R207	03/05/2018	7.57	Put	Bond Future	1,042.9400	1.0429	1,140.7600	1.1408	9.379	0	0	0
2017/11/10	R207	03/05/2018	7.56	Call	Bond Future	108.9100	0.1089	87.3900	0.0874	(19.759)	0	0	0
2017/11/10	R208	01/02/2018	7.85	Put	Bond Future	1,386.8700	1.3869	1,528.1500	1.5281	10.187	0	0	0
2017/11/10	R208	01/02/2018			Bond Future	8.3221	98.1043	8.3865	97.9339	0.774	0.0000	0.0000	34,887
2017/11/10	R208	01/02/2018	7.84	Call	Bond Future	121.8800	0.1219	93.5600	0.0936	(23.236)	0	0	0
2017/11/10	R208	01/02/2018	7.84	Put	Bond Future	1,408.9600	1.4090	1,551.1200	1.5511	10.090	0	0	0
2017/11/10	R208	01/02/2018	7.85	Call	Bond Future	126.7000	0.1267	97.5000	0.0975	(23.047)	0	0	0
2017/11/10	R208	01/02/2018	7.83	Call	Bond Future	117.0700	0.1171	89.6400	0.0896	(23.430)	0	0	0
2017/11/10	R208	01/02/2018	7.83	Put	Bond Future	1,431.0700	1.4311	1,574.1200	1.5741	9.996	0	0	0
2017/11/10	R208	03/05/2018	7.77	Call	Bond Future	192.2500	0.1923	159.2700	0.1593	(17.155)	0	0	0
2017/11/10	R208	03/05/2018			Bond Future	8.3980	96.5292	8.4687	96.3556	0.841	0.0000	0.0000	0
2017/11/10	R208	03/05/2018	7.77	Put	Bond Future	1,752.8000	1.7528	1,893.4000	1.8934	8.021	0	0	0
2017/11/10	R208	03/05/2018	7.78	Call	Bond Future	197.4600	0.1975	163.7800	0.1638	(17.057)	0	0	0
2017/11/10	R208	03/05/2018	7.79	Put	Bond Future	1,712.9500	1.7129	1,852.1800	1.8522	8.128	0	0	0
2017/11/10	R208	03/05/2018	7.78	Put	Bond Future	1,732.9200	1.7329	1,872.8200	1.8728	8.073	0	0	0
2017/11/10	R208	03/05/2018	7.79	Call	Bond Future	202.5700	0.2026	168.2200	0.1682	(16.957)	0	0	0
2017/11/10	R209	01/02/2018	9.72	Call	Bond Future	833.0100	0.8330	751.0300	0.7510	(9.841)	0	0	0
2017/11/10	R209	01/02/2018	9.73	Call	Bond Future	852.1700	0.8522	768.8800	0.7689	(9.774)	0	0	0
2017/11/10	R209	01/02/2018	9.71	Put	Bond Future	3,396.2200	3.3962	3,565.2600	3.5653	4.977	0	0	0
2017/11/10	R209	01/02/2018	10.10	Call	Bond Future	1,776.3500	1.7763	1,642.2400	1.6422	(7.550)	0	0	0
2017/11/10	R209	01/02/2018	9.85	Call	Bond Future	1,104.9200	1.1049	1,005.4800	1.0055	(9.000)	0	0	0
2017/11/10	R209	01/02/2018	9.33	Call	Bond Future	298.6000	0.2986	260.4800	0.2605	(12.766)	0	0	220
2017/11/10	R209	01/02/2018	10.22	Put	Bond Future	1,525.2700	1.5253	1,624.8000	1.6248	6.525	0	0	739
2017/11/10	R209	01/02/2018			Bond Future	10.1155	70.3617	10.1559	70.1120	0.400	0.0000	0.0000	151,679
2017/11/10	R209	01/02/2018	9.73	Put	Bond Future	3,303.4800	3.3035	3,469.8900	3.4699	5.037	0	0	0
2017/11/10	R209	01/02/2018	9.71	Call	Bond Future	814.1400	0.8141	733.4800	0.7335	(9.907)	0	0	0
2017/11/10	R209	01/02/2018	9.59	Call	Bond Future	610.2400	0.6102	544.6400	0.5446	(10.750)	0	0	0
2017/11/10	R209	01/02/2018	9.59	Put	Bond Future	3,984.6200	3.9846	4,168.7200	4.1687	4.620	0	0	377
2017/11/10	R209	01/02/2018	9.88	Call	Bond Future	1,174.9300	1.1749	1,071.3500	1.0714	(8.816)	0	0	0
2017/11/10	R209	01/02/2018	9.88	Put	Bond Future	2,656.8900	2.6569	2,803.0100	2.8030	5.500	0	0	220
2017/11/10	R209	01/02/2018	9.72	Put	Bond Future	3,349.6600	3.3497	3,517.3800	3.5174	5.007	0	0	0
2017/11/10	R209	01/02/2018	10.10	Put	Bond Future	1,872.3700	1.8724	1,987.9600	1.9880	6.173	0	0	3,000
2017/11/10	R209	01/02/2018	9.85	Put	Bond Future	2,779.1400	2.7791	2,929.4000	2.9294	5.407	0	0	7,500
2017/11/10	R209	01/02/2018	9.33	Put	Bond Future	5,435.6200	5.4356	5,647.2000	5.6472	3.892	0	0	0
2017/11/10	R209	01/02/2018	10.22	Call	Bond Future	2,167.7500	2.1678	2,017.5800	2.0176	(6.927)	0	0	0
2017/11/10	R209	01/02/2018	10.00	Call	Bond Future	1,482.4000	1.4824	1,362.1500	1.3622	(8.112)	0	0	0
2017/11/10	R209	01/02/2018	10.00	Put	Bond Future	2,203.1900	2.2032	2,332.6400	2.3326	5.876	0	0	7,500
2017/11/10	R209	01/02/2018	9.32	Put	Bond Future	5,495.8000	5.4958	5,708.2800	5.7083	3.866	0	0	0
2017/11/10	R209	01/02/2018	9.32	Call	Bond Future	289.7000	0.2897	252.4800	0.2525	(12.848)	0	0	157
2017/11/10	R209	01/02/2018	9.87	Call	Bond Future	1,151.2500	1.1513	1,049.0500	1.0491	(8.877)	0	0	0
2017/11/10	R209	01/02/2018	9.87	Put	Bond Future	2,697.2100	2.6972	2,844.7100	2.8447	5.469	0	0	739
2017/11/10	R209	01/02/2018	9.52	Put	Bond Future	4,352.3600	4.3524	4,544.6300	4.5446	4.418	0	0	0
2017/11/10	R209	01/02/2018	9.52	Call	Bond Future	509.6800	0.5097	452.2500	0.4523	(11.268)	0	0	739

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
2017/11/10	R209	01/02/2018	9.89	Call	Bond Future	1,198.7900	1.1988	1,093.8400	1.0938	(8.755)	0	0	0
2017/11/10	R209	01/02/2018	9.89	Put	Bond Future	2,616.8400	2.6168	2,761.5900	2.7616	5.531	0	0	157
2017/11/10	R209	03/05/2018	10.00	Call	Bond Future	2,155.9100	2.1559	2,035.5000	2.0355	(5.585)	0	0	0
2017/11/10	R209	03/05/2018	9.85	Put	Bond Future	3,878.1000	3.8781	4,026.2800	4.0263	3.821	0	0	0
2017/11/10	R209	03/05/2018			Bond Future	10.1864	68.5221	10.2280	68.2678	0.409	0.0000	0.0000	0
2017/11/10	R209	03/05/2018	9.85	Call	Bond Future	1,772.0900	1.7721	1,665.9600	1.6660	(5.989)	0	0	0
2017/11/10	R209	03/05/2018	9.86	Call	Bond Future	1,796.3100	1.7963	1,689.2200	1.6892	(5.962)	0	0	0
2017/11/10	R209	03/05/2018	10.00	Put	Bond Future	3,310.8300	3.3108	3,444.7300	3.4447	4.044	0	0	5,000
2017/11/10	R209	03/05/2018	9.86	Put	Bond Future	3,838.3100	3.8383	3,985.5300	3.9855	3.836	0	0	0
2017/11/10	R209	03/05/2018	9.84	Call	Bond Future	1,748.0800	1.7481	1,642.8900	1.6429	(6.017)	0	0	0
2017/11/10	R209	03/05/2018	9.84	Put	Bond Future	3,918.1900	3.9182	4,067.3100	4.0673	3.806	0	0	0
2017/11/10	R209	01/11/2018	1,016.00	Call	Bond Future	67,108.4700	67.1085	66,843.0900	66.8431	(0.395)	0	0	0
2017/11/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R209	01/11/2018	9.34	Put	Bond Future	7,771.6700	7.7717	7,960.4400	7.9604	2.429	0	0	0
2017/11/10	R209	01/11/2018			Bond Future	10.3261	67.9963	10.3707	67.7310	0.431	0.0000	0.0000	0
2017/11/10	R209	01/11/2018	1,016.01	Call	Bond Future	67,108.4700	67.1085	66,843.0900	66.8431	(0.395)	0	0	0
2017/11/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R209	01/11/2018	1,015.99	Call	Bond Future	67,108.4600	67.1085	66,843.0800	66.8431	(0.395)	0	0	0
2017/11/10	R209	01/11/2018	9.34	Call	Bond Future	1,469.0100	1.4690	1,392.4000	1.3924	(5.215)	0	0	435
2017/11/10	R209	01/11/2018	10.57	Call	Bond Future	4,586.8000	4.5868	4,427.0400	4.4270	(3.483)	0	0	0
2017/11/10	R209	01/11/2018	10.57	Put	Bond Future	3,152.1100	3.1521	3,257.7300	3.2577	3.351	0	0	435
2017/11/10	R209	01/11/2018	9.94	Call	Bond Future	2,743.4200	2.7434	2,625.8900	2.6259	(4.284)	0	0	0
2017/11/10	R209	01/11/2018	9.94	Put	Bond Future	5,112.4300	5.1124	5,260.2800	5.2603	2.892	0	0	435
2017/11/10	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R210	01/02/2018			Bond Future	186.4243	186.4243	186.4037	186.4037	(0.011)	0.0000	0.0000	2,159
2017/11/10	R210	01/02/2018	192.36	Put	Bond Future	5,935.6900	5.9357	5,956.3300	5.9563	0.348	0	0	0
2017/11/10	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R210	01/02/2018	192.38	Put	Bond Future	5,955.6900	5.9557	5,976.3300	5.9763	0.347	0	0	0
2017/11/10	R210	01/02/2018	192.37	Put	Bond Future	5,945.6900	5.9457	5,966.3300	5.9663	0.347	0	0	0
2017/11/10	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R210	03/05/2018	191.44	Put	Bond Future	3,951.9500	3.9519	3,972.4000	3.9724	0.517	0	0	0
2017/11/10	R210	03/05/2018			Bond Future	187.4881	187.4881	187.4676	187.4676	(0.011)	0.0000	0.0000	0
2017/11/10	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R210	03/05/2018	191.46	Put	Bond Future	3,971.9500	3.9719	3,992.4000	3.9924	0.515	0	0	0
2017/11/10	R210	03/05/2018	191.45	Put	Bond Future	3,961.9500	3.9619	3,982.4000	3.9824	0.516	0	0	0
2017/11/10	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	01/02/2018	154.71	Put	Bond Future	4,039.1800	4.0392	4,056.7200	4.0567	0.434	0	0	0
2017/11/10	R212	01/02/2018			Bond Future	150.6708	150.6708	150.6533	150.6533	(0.012)	0.0000	0.0000	4,869
2017/11/10	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	01/02/2018	154.70	Put	Bond Future	4,029.1800	4.0292	4,046.7200	4.0467	0.435	0	0	0
2017/11/10	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	01/02/2018	154.69	Put	Bond Future	4,019.1800	4.0192	4,036.7200	4.0367	0.436	0	0	0
2017/11/10	R212	03/05/2018	154.30	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
2017/11/10	R212	03/05/2018			Bond Future	153.4905	153.4905	153.4732	153.4732	(0.011)	0.0000	0.0000	0
2017/11/10	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	03/05/2018	154.28	Put	Bond Future	789.5200	0.7895	806.8500	0.8069	2.195	0	0	0
2017/11/10	R212	03/05/2018	154.30	Put	Bond Future	809.5200	0.8095	826.8500	0.8269	2.141	0	0	0
2017/11/10	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/10	R212	03/05/2018	154.29	Put	Bond Future	799.5200	0.7995	816.8500	0.8169	2.168	0	0	0
2017/11/10	R213	01/02/2018	9.42	Call	Bond Future	592.0200	0.5920	527.4900	0.5275	(10.900)	0	0	0
2017/11/10	R213	01/02/2018	9.41	Put	Bond Future	3,908.3000	3.9083	4,092.7100	4.0927	4.718	0	0	0
2017/11/10	R213	01/02/2018			Bond Future	9.9382	81.8302	9.9787	81.5824	0.408	0.0000	0.0000	58,189
2017/11/10	R213	01/02/2018	9.43	Call	Bond Future	607.1700	0.6072	541.4400	0.5414	(10.826)	0	0	0
2017/11/10	R213	01/02/2018	9.43	Put	Bond Future	3,808.5600	3.8086	3,990.5900	3.9906	4.779	0	0	0
2017/11/10	R213	01/02/2018	9.42	Put	Bond Future	3,858.1900	3.8582	4,041.4200	4.0414	4.749	0	0	0
2017/11/10	R213	01/02/2018	9.41	Call	Bond Future	577.2700	0.5773	513.9200	0.5139	(10.974)	0	0	0
2017/11/10	R213	03/05/2018	9.57	Put	Bond Future	4,180.1100	4.1801	4,339.2100	4.3392	3.806	0	0	0
2017/11/10	R213	03/05/2018	9.56	Call	Bond Future	1,417.1700	1.4172	1,324.8900	1.3249	(6.512)	0	0	0
2017/11/10	R213	03/05/2018			Bond Future	10.0135	79.8039	10.0554	79.5515	0.418	0.0000	0.0000	0
2017/11/10	R213	03/05/2018	9.57	Call	Bond Future	1,438.4400	1.4384	1,345.2200	1.3452	(6.481)	0	0	0
2017/11/10	R213	03/05/2018	9.56	Put	Bond Future	4,222.1700	4.2222	4,382.2100	4.3822	3.790	0	0	0
2017/11/10	R213	03/05/2018	9.58	Call	Bond Future	1,459.7000	1.4597	1,365.5400	1.3655	(6.451)	0	0	0
2017/11/10	R213	03/05/2018	9.58	Put	Bond Future	4,138.1200	4.1381	4,296.2800	4.2963	3.822	0	0	0
2017/11/10	R214	01/02/2018	9.84	Call	Bond Future	837.2700	0.8373	763.7100	0.7637	(8.786)	0	0	0
2017/11/10	R214	01/02/2018			Bond Future	10.2528	69.8919	10.2881	69.6678	0.344	0.0000	0.0000	50,369
2017/11/10	R214	01/02/2018	9.82	Call	Bond Future	799.5600	0.7996	728.3300	0.7283	(8.909)	0	0	0
2017/11/10	R214	01/02/2018	9.82	Put	Bond Future	3,651.7900	3.6518	3,804.6700	3.8047	4.186	0	0	0
2017/11/10	R214	01/02/2018	9.84	Put	Bond Future	3,553.3700	3.5534	3,703.9200	3.7039	4.237	0	0	0
2017/11/10	R214	01/02/2018	9.83	Call	Bond Future	818.3300	0.8183	745.9300	0.7459	(8.847)	0	0	0
2017/11/10	R214	01/02/2018	9.83	Put	Bond Future	3,602.4400	3.6024	3,754.1500	3.7542	4.211	0	0	0
2017/11/10	R214	03/05/2018	9.99	Put	Bond Future	4,005.9500	4.0060	4,136.9200	4.1369	3.269	0	0	0
2017/11/10	R214	03/05/2018			Bond Future	10.3224	67.8969	10.3587	67.6686	0.352	0.0000	0.0000	0
2017/11/10	R214	03/05/2018	9.98	Call	Bond Future	1,833.0400	1.8330	1,736.6300	1.7366	(5.260)	0	0	0
2017/11/10	R214	03/05/2018	9.98	Put	Bond Future	4,047.4000	4.0474	4,179.2300	4.1792	3.257	0	0	0
2017/11/10	R214	03/05/2018	9.99	Call	Bond Future	1,857.9500	1.8579	1,760.6800	1.7607	(5.235)	0	0	0
2017/11/10	R214	03/05/2018	9.97	Call	Bond Future	1,808.3400	1.8083	1,712.7700	1.7128	(5.285)	0	0	0
2017/11/10	R214	03/05/2018	9.97	Put	Bond Future	4,089.1700	4.0892	4,221.8400	4.2218	3.244	0	0	0
2017/11/10	R248	01/02/2018	9.90	Put	Bond Future	4,572.7800	4.5728	4,760.8300	4.7608	4.112	0	0	0
2017/11/10	R248	01/02/2018	9.89	Call	Bond Future	1,091.9100	1.0919	998.5200	0.9985	(8.553)	0	0	0
2017/11/10	R248	01/02/2018			Bond Future	10.3152	89.3956	10.3505	89.1127	0.342	0.0000	0.0000	103,556
2017/11/10	R248	01/02/2018	9.90	Call	Bond Future	1,116.4900	1.1165	1,021.6500	1.0217	(8.494)	0	0	0
2017/11/10	R248	01/02/2018	9.89	Put	Bond Future	4,634.5000	4.6345	4,824.0000	4.8240	4.089	0	0	0
2017/11/10	R248	01/02/2018	9.91	Call	Bond Future	1,141.4400	1.1414	1,045.1400	1.0451	(8.437)	0	0	0
2017/11/10	R248	01/02/2018	9.91	Put	Bond Future	4,511.5900	4.5116	4,698.1800	4.6982	4.136	0	0	0
2017/11/10	R248	03/05/2018	10.06	Call	Bond Future	2,450.1000	2.4501	2,325.5100	2.3255	(5.085)	0	0	0
2017/11/10	R248	03/05/2018	10.05	Put	Bond Future	5,171.1600	5.1712	5,335.7200	5.3357	3.182	0	0	0
2017/11/10	R248	03/05/2018			Bond Future	10.3872	86.6226	10.4237	86.3345	0.351	0.0000	0.0000	0
2017/11/10	R248	03/05/2018	10.07	Call	Bond Future	2,482.2100	2.4822	2,356.5700	2.3566	(5.062)	0	0	0

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2017/11/10	R248	03/05/2018	10.07	Put	Bond Future	5,067.4900	5.0675	5,229.9400	5.2299	3.206	0	0	0
2017/11/10	R248	03/05/2018	10.06	Put	Bond Future	5,119.1400	5.1191	5,282.6400	5.2826	3.194	0	0	0
2017/11/10	R248	03/05/2018	10.05	Call	Bond Future	2,418.2200	2.4182	2,294.6900	2.2947	(5.108)	0	0	0

Total **1094614**