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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2017 TO 14/11/2017

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
2017/11/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	2025	01/02/2018	133.89	Put	Bond Future	4,351.0200	4.3510	4,364.1500	4.3642	0.302	0	0	0
2017/11/14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	01/02/2018			Bond Future	129.5390	129.5390	129.5258	129.5258	(0.010)	0.0000	0.0000	1,070
2017/11/14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	01/02/2018	133.88	Put	Bond Future	4,341.0200	4.3410	4,354.1500	4.3542	0.302	0	0	0
2017/11/14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	01/02/2018	133.90	Put	Bond Future	4,361.0200	4.3610	4,374.1500	4.3742	0.301	0	0	0
2017/11/14	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	03/05/2018	133.20	Put	Bond Future	1,238.2700	1.2383	1,251.1400	1.2511	1.039	0	0	0
2017/11/14	2025	03/05/2018			Bond Future	131.9617	131.9617	131.9489	131.9489	(0.010)	0.0000	0.0000	0
2017/11/14	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	03/05/2018	133.22	Put	Bond Future	1,258.2700	1.2583	1,271.1400	1.2711	1.023	0	0	0
2017/11/14	2025	03/05/2018	133.21	Put	Bond Future	1,248.2700	1.2483	1,261.1400	1.2611	1.031	0	0	0
2017/11/14	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	02/08/2018			Bond Future	134.4529	134.4529	134.4388	134.4388	(0.011)	0.0000	0.0000	0
2017/11/14	2025	02/08/2018	136.65	Put	Bond Future	2,197.0800	2.1971	2,211.2100	2.2112	0.643	0	0	0
2017/11/14	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2025	02/08/2018	136.67	Put	Bond Future	2,217.0800	2.2171	2,231.2100	2.2312	0.637	0	0	0
2017/11/14	2025	02/08/2018	136.66	Put	Bond Future	2,207.0800	2.2071	2,221.2100	2.2212	0.640	0	0	0
2017/11/14	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2029	01/02/2018			Bond Future	99.4153	99.4153	99.3057	99.3057	(0.110)	0.0000	0.0000	1,370
2017/11/14	2029	03/05/2018			Bond Future	100.2566	100.2566	100.1453	100.1453	(0.111)	0.0000	0.0000	0
2017/11/14	2029	02/08/2018			Bond Future	102.1830	102.1830	102.0689	102.0689	(0.112)	0.0000	0.0000	0
2017/11/14	2030	01/02/2018	9.39	Put	Bond Future	3,881.3200	3.8813	3,779.4100	3.7794	(2.626)	0	0	0
2017/11/14	2030	01/02/2018			Bond Future	9.9946	86.3747	9.9782	86.4766	(0.164)	0.0000	0.0000	63,187
2017/11/14	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	01/02/2018	9.38	Put	Bond Future	3,947.5200	3.9475	3,845.6100	3.8456	(2.582)	0	0	0
2017/11/14	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	01/02/2018	9.37	Put	Bond Future	4,013.7800	4.0138	3,911.8700	3.9119	(2.539)	0	0	0
2017/11/14	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	03/05/2018			Bond Future	10.0820	87.9812	10.0650	88.0855	(0.169)	0.0000	0.0000	0
2017/11/14	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	03/05/2018	9.49	Put	Bond Future	3,729.3200	3.7293	3,624.9800	3.6250	(2.798)	0	0	0
2017/11/14	2030	03/05/2018	9.51	Put	Bond Future	3,599.7500	3.5998	3,495.4100	3.4954	(2.899)	0	0	0
2017/11/14	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	03/05/2018	9.50	Put	Bond Future	3,664.5000	3.6645	3,560.1600	3.5602	(2.847)	0	0	0
2017/11/14	2030	02/08/2018	9.46	Put	Bond Future	4,410.3000	4.4103	4,305.5400	4.3055	(2.375)	0	0	0
2017/11/14	2030	02/08/2018			Bond Future	10.1695	85.6457	10.1521	85.7505	(0.171)	0.0000	0.0000	0

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2017/11/14	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2030	02/08/2018	9.45	Put	Bond Future	4,474.6400	4.4746	4,369.8800	4.3699	(2.341)	0	0	0
2017/11/14	2030	02/08/2018	9.47	Put	Bond Future	4,346.0100	4.3460	4,241.2500	4.2413	(2.410)	0	0	0
2017/11/14	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2032	01/02/2018	9.56	Call	Bond Future	462.4700	0.4625	488.4000	0.4884	5.607	0	0	0
2017/11/14	2032	01/02/2018	9.55	Put	Bond Future	4,862.2700	4.8623	4,710.6000	4.7106	(3.119)	0	0	0
2017/11/14	2032	01/02/2018	9.20	Call	Bond Future	148.6500	0.1487	158.0800	0.1581	6.344	0	0	7,500
2017/11/14	2032	01/02/2018	9.45	Put	Bond Future	5,465.3200	5.4653	5,308.0100	5.3080	(2.878)	0	0	0
2017/11/14	2032	01/02/2018	9.40	Put	Bond Future	5,778.8400	5.7788	5,619.0500	5.6190	(2.765)	0	0	0
2017/11/14	2032	01/02/2018			Bond Future	10.1923	88.5164	10.1656	88.6934	(0.262)	0.0000	0.0000	42,479
2017/11/14	2032	01/02/2018	9.57	Call	Bond Future	475.4700	0.4755	502.0300	0.5020	5.586	0	0	0
2017/11/14	2032	01/02/2018	9.57	Put	Bond Future	4,745.7300	4.7457	4,595.3100	4.5953	(3.170)	0	0	0
2017/11/14	2032	01/02/2018	9.30	Put	Bond Future	6,427.9200	6.4279	6,263.8400	6.2638	(2.553)	0	0	0
2017/11/14	2032	01/02/2018	9.30	Call	Bond Future	209.5700	0.2096	222.4700	0.2225	6.155	0	0	7,800
2017/11/14	2032	01/02/2018	9.56	Put	Bond Future	4,803.8300	4.8038	4,652.7800	4.6528	(3.144)	0	0	0
2017/11/14	2032	01/02/2018	9.55	Call	Bond Future	449.7300	0.4497	475.0400	0.4750	5.628	0	0	0
2017/11/14	2032	01/02/2018	9.20	Put	Bond Future	7,103.7700	7.1038	6,936.2200	6.9362	(2.359)	0	0	0
2017/11/14	2032	01/02/2018	9.45	Call	Bond Future	336.5800	0.3366	356.2500	0.3563	5.844	0	0	750
2017/11/14	2032	01/02/2018	9.40	Call	Bond Future	288.9500	0.2889	306.1400	0.3061	5.949	0	0	6,800
2017/11/14	2032	03/05/2018	9.70	Call	Bond Future	1,296.2500	1.2963	1,345.0600	1.3451	3.765	0	0	0
2017/11/14	2032	03/05/2018	9.71	Put	Bond Future	5,141.7000	5.1417	5,010.3200	5.0103	(2.555)	0	0	0
2017/11/14	2032	03/05/2018			Bond Future	10.2785	86.0058	10.2508	86.1866	(0.269)	0.0000	0.0000	0
2017/11/14	2032	03/05/2018	9.70	Put	Bond Future	5,190.7200	5.1907	5,058.7500	5.0588	(2.542)	0	0	0
2017/11/14	2032	03/05/2018	9.71	Call	Bond Future	1,316.6900	1.3167	1,366.0900	1.3661	3.752	0	0	0
2017/11/14	2032	03/05/2018	9.72	Call	Bond Future	1,337.3400	1.3373	1,387.3300	1.3873	3.738	0	0	0
2017/11/14	2032	03/05/2018	9.72	Put	Bond Future	5,092.9600	5.0930	4,962.1700	4.9622	(2.568)	0	0	0
2017/11/14	2032	02/08/2018	9.66	Put	Bond Future	6,388.0500	6.3880	6,258.0900	6.2581	(2.034)	0	0	0
2017/11/14	2032	02/08/2018	9.67	Call	Bond Future	1,728.5300	1.7285	1,781.8300	1.7818	3.084	0	0	0
2017/11/14	2032	02/08/2018			Bond Future	10.3619	87.6386	10.3335	87.8214	(0.274)	0.0000	0.0000	0
2017/11/14	2032	02/08/2018	9.68	Call	Bond Future	1,749.4700	1.7495	1,803.2500	1.8032	3.074	0	0	0
2017/11/14	2032	02/08/2018	9.68	Put	Bond Future	6,291.6300	6.2916	6,162.6500	6.1626	(2.050)	0	0	0
2017/11/14	2032	02/08/2018	9.66	Call	Bond Future	1,707.4900	1.7075	1,760.2900	1.7603	3.092	0	0	0
2017/11/14	2032	02/08/2018	9.67	Put	Bond Future	6,339.8500	6.3399	6,210.3900	6.2104	(2.042)	0	0	0
2017/11/14	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	01/02/2018			Bond Future	103.0761	103.0761	103.0662	103.0662	(0.010)	0.0000	0.0000	5,283
2017/11/14	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	01/02/2018	109.64	Put	Bond Future	6,563.9200	6.5639	6,573.7900	6.5738	0.150	0	0	0
2017/11/14	2033	01/02/2018	109.66	Put	Bond Future	6,583.9200	6.5839	6,593.7900	6.5938	0.150	0	0	0
2017/11/14	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	01/02/2018	109.65	Put	Bond Future	6,573.9200	6.5739	6,583.7900	6.5838	0.150	0	0	0
2017/11/14	2033	03/05/2018	107.71	Put	Bond Future	3,794.7300	3.7947	3,804.3200	3.8043	0.253	0	0	0
2017/11/14	2033	03/05/2018			Bond Future	103.9153	103.9153	103.9057	103.9057	(0.009)	0.0000	0.0000	0
2017/11/14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	03/05/2018	107.70	Put	Bond Future	3,784.7300	3.7847	3,794.3200	3.7943	0.253	0	0	0
2017/11/14	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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2017/11/14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	03/05/2018	107.69	Put	Bond Future	3,774.7300	3.7747	3,784.3200	3.7843	0.254	0	0	0
2017/11/14	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	02/08/2018			Bond Future	105.9121	105.9121	105.9016	105.9016	(0.010)	0.0000	0.0000	0
2017/11/14	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	02/08/2018	109.92	Put	Bond Future	4,007.9300	4.0079	4,018.4300	4.0184	0.262	0	0	0
2017/11/14	2033	02/08/2018	109.94	Put	Bond Future	4,027.9300	4.0279	4,038.4300	4.0384	0.261	0	0	0
2017/11/14	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2033	02/08/2018	109.93	Put	Bond Future	4,017.9300	4.0179	4,028.4300	4.0284	0.261	0	0	0
2017/11/14	2037	01/02/2018	9.82	Put	Bond Future	4,929.8700	4.9299	4,886.4400	4.8864	(0.881)	0	0	0
2017/11/14	2037	01/02/2018			Bond Future	10.3938	84.5791	10.3878	84.6224	(0.058)	0.0000	0.0000	53,554
2017/11/14	2037	01/02/2018	9.88	Put	Bond Future	4,568.6000	4.5686	4,525.6700	4.5257	(0.940)	0	0	0
2017/11/14	2037	01/02/2018	9.88	Call	Bond Future	738.6600	0.7387	739.0100	0.7390	0.047	0	0	2,000
2017/11/14	2037	01/02/2018	9.82	Call	Bond Future	635.0000	0.6350	634.8500	0.6348	(0.024)	0	0	0
2017/11/14	2037	01/02/2018	9.81	Put	Bond Future	4,991.6100	4.9916	4,948.1100	4.9481	(0.871)	0	0	0
2017/11/14	2037	01/02/2018	9.83	Call	Bond Future	651.5400	0.6515	651.4700	0.6515	(0.011)	0	0	0
2017/11/14	2037	01/02/2018	9.83	Put	Bond Future	4,868.6600	4.8687	4,825.3100	4.8253	(0.890)	0	0	0
2017/11/14	2037	01/02/2018	9.81	Call	Bond Future	618.8800	0.6189	618.6600	0.6187	(0.036)	0	0	0
2017/11/14	2037	01/02/2018	10.32	Call	Bond Future	1,871.5100	1.8715	1,878.7500	1.8788	0.387	0	0	0
2017/11/14	2037	01/02/2018	10.32	Put	Bond Future	2,405.1700	2.4052	2,369.1300	2.3691	(1.498)	0	0	2,000
2017/11/14	2037	01/02/2018	10.72	Call	Bond Future	3,487.6700	3.4877	3,504.8100	3.5048	0.491	0	0	0
2017/11/14	2037	01/02/2018	10.72	Put	Bond Future	1,189.5200	1.1895	1,163.3800	1.1634	(2.198)	0	0	2,000
2017/11/14	2037	03/05/2018	9.99	Call	Bond Future	1,691.7100	1.6917	1,698.6300	1.6986	0.409	0	0	0
2017/11/14	2037	03/05/2018	9.97	Put	Bond Future	5,381.2600	5.3813	5,343.3500	5.3434	(0.704)	0	0	0
2017/11/14	2037	03/05/2018			Bond Future	10.4791	86.1522	10.4728	86.1968	(0.060)	0.0000	0.0000	0
2017/11/14	2037	03/05/2018	9.99	Put	Bond Future	5,278.3800	5.2784	5,240.7100	5.2407	(0.714)	0	0	0
2017/11/14	2037	03/05/2018	9.97	Call	Bond Future	1,642.8600	1.6429	1,649.5400	1.6495	0.407	0	0	0
2017/11/14	2037	03/05/2018	9.98	Put	Bond Future	5,329.7600	5.3298	5,291.9700	5.2920	(0.709)	0	0	0
2017/11/14	2037	03/05/2018	9.98	Call	Bond Future	1,667.2800	1.6673	1,674.0800	1.6741	0.408	0	0	0
2017/11/14	2037	02/08/2018	9.96	Put	Bond Future	6,569.1600	6.5692	6,533.7900	6.5338	(0.538)	0	0	0
2017/11/14	2037	02/08/2018	9.95	Call	Bond Future	2,144.6000	2.1446	2,153.0500	2.1531	0.394	0	0	0
2017/11/14	2037	02/08/2018			Bond Future	10.5644	83.5316	10.5582	83.5755	(0.059)	0.0000	0.0000	0
2017/11/14	2037	02/08/2018	9.96	Call	Bond Future	2,169.5100	2.1695	2,178.0600	2.1781	0.394	0	0	0
2017/11/14	2037	02/08/2018	9.95	Put	Bond Future	6,620.0500	6.6200	6,584.5800	6.5846	(0.536)	0	0	0
2017/11/14	2037	02/08/2018	9.97	Call	Bond Future	2,194.3300	2.1943	2,202.9800	2.2030	0.394	0	0	0
2017/11/14	2037	02/08/2018	9.97	Put	Bond Future	6,518.2800	6.5183	6,483.0100	6.4830	(0.541)	0	0	0
2017/11/14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	01/02/2018	136.95	Put	Bond Future	11,981.5200	11.9815	11,993.7800	11.9938	0.102	0	0	0
2017/11/14	2038	01/02/2018			Bond Future	124.9685	124.9685	124.9562	124.9562	(0.010)	0.0000	0.0000	18,785
2017/11/14	2038	01/02/2018	136.94	Put	Bond Future	11,971.5200	11.9715	11,983.7800	11.9838	0.102	0	0	0
2017/11/14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	01/02/2018	136.93	Put	Bond Future	11,961.5200	11.9615	11,973.7800	11.9738	0.102	0	0	0
2017/11/14	2038	03/05/2018	132.28	Put	Bond Future	4,974.1400	4.9741	4,986.2200	4.9862	0.243	0	0	0
2017/11/14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	03/05/2018			Bond Future	127.3059	127.3059	127.2938	127.2938	(0.009)	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
2017/11/14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	03/05/2018	132.27	Put	Bond Future	4,964.1400	4.9641	4,976.2200	4.9762	0.243	0	0	0
2017/11/14	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	03/05/2018	132.29	Put	Bond Future	4,984.1400	4.9841	4,996.2200	4.9962	0.242	0	0	0
2017/11/14	2038	02/08/2018	134.55	Put	Bond Future	4,848.0200	4.8480	4,861.2300	4.8612	0.272	0	0	0
2017/11/14	2038	02/08/2018			Bond Future	129.7020	129.7020	129.6888	129.6888	(0.010)	0.0000	0.0000	0
2017/11/14	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	02/08/2018	134.54	Put	Bond Future	4,838.0200	4.8380	4,851.2300	4.8512	0.273	0	0	0
2017/11/14	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2038	02/08/2018	134.53	Put	Bond Future	4,828.0200	4.8280	4,841.2300	4.8412	0.274	0	0	0
2017/11/14	2040	01/02/2018	9.89	Call	Bond Future	675.9000	0.6759	675.4500	0.6755	(0.067)	0	0	0
2017/11/14	2040	01/02/2018			Bond Future	10.4843	87.4858	10.4783	87.5317	(0.057)	0.0000	0.0000	25,952
2017/11/14	2040	01/02/2018	9.87	Call	Bond Future	642.2700	0.6423	641.6800	0.6417	(0.092)	0	0	0
2017/11/14	2040	01/02/2018	9.87	Put	Bond Future	5,547.8100	5.5478	5,501.3200	5.5013	(0.838)	0	0	0
2017/11/14	2040	01/02/2018	9.88	Put	Bond Future	5,481.0900	5.4811	5,434.6700	5.4347	(0.847)	0	0	0
2017/11/14	2040	01/02/2018	9.89	Put	Bond Future	5,414.6900	5.4147	5,368.3400	5.3683	(0.856)	0	0	0
2017/11/14	2040	01/02/2018	9.88	Call	Bond Future	658.9900	0.6590	658.4700	0.6585	(0.079)	0	0	0
2017/11/14	2040	03/05/2018	10.08	Put	Bond Future	5,686.7800	5.6868	5,646.7200	5.6467	(0.704)	0	0	0
2017/11/14	2040	03/05/2018			Bond Future	10.5700	89.1129	10.5637	89.1603	(0.060)	0.0000	0.0000	0
2017/11/14	2040	03/05/2018	10.07	Call	Bond Future	1,839.3300	1.8393	1,846.5000	1.8465	0.390	0	0	0
2017/11/14	2040	03/05/2018	10.07	Put	Bond Future	5,741.1700	5.7412	5,700.9800	5.7010	(0.700)	0	0	0
2017/11/14	2040	03/05/2018	10.08	Call	Bond Future	1,865.7700	1.8658	1,873.0700	1.8731	0.391	0	0	0
2017/11/14	2040	03/05/2018	10.06	Call	Bond Future	1,813.3500	1.8134	1,820.3900	1.8204	0.388	0	0	0
2017/11/14	2040	03/05/2018	10.06	Put	Bond Future	5,796.1300	5.7961	5,755.8100	5.7558	(0.696)	0	0	0
2017/11/14	2040	02/08/2018	10.04	Call	Bond Future	2,324.0000	2.3240	2,332.9800	2.3330	0.386	0	0	0
2017/11/14	2040	02/08/2018	10.03	Put	Bond Future	7,152.3900	7.1524	7,114.6000	7.1146	(0.528)	0	0	0
2017/11/14	2040	02/08/2018			Bond Future	10.6559	86.2982	10.6496	86.3448	(0.059)	0.0000	0.0000	0
2017/11/14	2040	02/08/2018	10.05	Call	Bond Future	2,350.6000	2.3506	2,359.6800	2.3597	0.386	0	0	0
2017/11/14	2040	02/08/2018	10.05	Put	Bond Future	7,043.1600	7.0432	7,005.5800	7.0056	(0.534)	0	0	0
2017/11/14	2040	02/08/2018	10.04	Put	Bond Future	7,097.4900	7.0975	7,059.8100	7.0598	(0.531)	0	0	0
2017/11/14	2040	02/08/2018	10.03	Call	Bond Future	2,297.8600	2.2979	2,306.7300	2.3067	0.386	0	0	0
2017/11/14	2044	01/02/2018	9.90	Put	Bond Future	5,516.6200	5.5166	5,501.1400	5.5011	(0.281)	0	0	0
2017/11/14	2044	01/02/2018	9.89	Call	Bond Future	656.8400	0.6568	647.9000	0.6479	(1.361)	0	0	0
2017/11/14	2044	01/02/2018			Bond Future	10.5020	84.6261	10.5012	84.6325	(0.008)	0.0000	0.0000	17,728
2017/11/14	2044	01/02/2018	9.90	Call	Bond Future	673.8400	0.6738	664.8000	0.6648	(1.342)	0	0	0
2017/11/14	2044	01/02/2018	9.89	Put	Bond Future	5,584.0600	5.5841	5,568.6800	5.5687	(0.275)	0	0	0
2017/11/14	2044	01/02/2018	9.91	Call	Bond Future	691.1500	0.6911	682.0200	0.6820	(1.321)	0	0	0
2017/11/14	2044	01/02/2018	9.91	Put	Bond Future	5,449.6400	5.4496	5,434.0700	5.4341	(0.286)	0	0	0
2017/11/14	2044	03/05/2018	10.10	Call	Bond Future	1,903.1400	1.9031	1,896.3300	1.8963	(0.358)	0	0	0
2017/11/14	2044	03/05/2018	10.09	Put	Bond Future	5,768.4500	5.7685	5,754.6200	5.7546	(0.240)	0	0	0
2017/11/14	2044	03/05/2018			Bond Future	10.5851	86.2000	10.5841	86.2070	(0.009)	0.0000	0.0000	0
2017/11/14	2044	03/05/2018	10.11	Call	Bond Future	1,930.1500	1.9301	1,923.3300	1.9233	(0.353)	0	0	0
2017/11/14	2044	03/05/2018	10.11	Put	Bond Future	5,659.0300	5.6590	5,645.1800	5.6452	(0.245)	0	0	0
2017/11/14	2044	03/05/2018	10.10	Put	Bond Future	5,713.5600	5.7136	5,699.7200	5.6997	(0.242)	0	0	0
2017/11/14	2044	03/05/2018	10.09	Call	Bond Future	1,876.3700	1.8764	1,869.5700	1.8696	(0.362)	0	0	0

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2017/11/14	2044	02/08/2018	10.07	Call	Bond Future	2,403.1800	2.4032	2,397.6700	2.3977	(0.229)	0	0	0
2017/11/14	2044	02/08/2018			Bond Future	10.6681	83.4551	10.6673	83.4609	(0.007)	0.0000	0.0000	0
2017/11/14	2044	02/08/2018	10.05	Call	Bond Future	2,349.6900	2.3497	2,344.1900	2.3442	(0.234)	0	0	0
2017/11/14	2044	02/08/2018	10.05	Put	Bond Future	7,185.0900	7.1851	7,173.8600	7.1739	(0.156)	0	0	0
2017/11/14	2044	02/08/2018	10.07	Put	Bond Future	7,074.6600	7.0747	7,063.4200	7.0634	(0.159)	0	0	0
2017/11/14	2044	02/08/2018	10.06	Call	Bond Future	2,376.4800	2.3765	2,370.9700	2.3710	(0.232)	0	0	0
2017/11/14	2044	02/08/2018	10.06	Put	Bond Future	7,129.8600	7.1299	7,118.6200	7.1186	(0.158)	0	0	0
2017/11/14	2046	01/02/2018	132.92	Put	Bond Future	11,798.1300	11.7981	12,529.5400	12.5295	6.199	0	0	0
2017/11/14	2046	01/02/2018			Bond Future	121.1219	121.1219	120.3905	120.3905	(0.604)	0.0000	0.0000	21,177
2017/11/14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	01/02/2018	132.91	Put	Bond Future	11,788.1300	11.7881	12,519.5400	12.5195	6.205	0	0	0
2017/11/14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	01/02/2018	132.90	Put	Bond Future	11,778.1300	11.7781	12,509.5400	12.5095	6.210	0	0	0
2017/11/14	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	03/05/2018			Bond Future	121.7874	121.7874	121.0427	121.0427	(0.611)	0.0000	0.0000	0
2017/11/14	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	03/05/2018	127.93	Put	Bond Future	6,142.6500	6.1426	6,887.2600	6.8873	12.122	0	0	0
2017/11/14	2046	03/05/2018	127.95	Put	Bond Future	6,162.6500	6.1626	6,907.2600	6.9073	12.083	0	0	0
2017/11/14	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	03/05/2018	127.94	Put	Bond Future	6,152.6500	6.1526	6,897.2600	6.8973	12.102	0	0	0
2017/11/14	2046	02/08/2018	128.78	Put	Bond Future	4,652.3800	4.6524	5,412.1500	5.4122	16.331	0	0	0
2017/11/14	2046	02/08/2018			Bond Future	124.1276	124.1276	123.3678	123.3678	(0.612)	0.0000	0.0000	0
2017/11/14	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2046	02/08/2018	128.77	Put	Bond Future	4,642.3800	4.6424	5,402.1500	5.4022	16.366	0	0	0
2017/11/14	2046	02/08/2018	128.79	Put	Bond Future	4,662.3800	4.6624	5,422.1500	5.4222	16.296	0	0	0
2017/11/14	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	01/02/2018	140.23	Put	Bond Future	13,417.3900	13.4174	13,429.6200	13.4296	0.091	0	0	0
2017/11/14	2050	01/02/2018			Bond Future	126.8126	126.8126	126.8004	126.8004	(0.010)	0.0000	0.0000	23,955
2017/11/14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	01/02/2018	140.25	Put	Bond Future	13,437.3900	13.4374	13,449.6200	13.4496	0.091	0	0	0
2017/11/14	2050	01/02/2018	140.24	Put	Bond Future	13,427.3900	13.4274	13,439.6200	13.4396	0.091	0	0	0
2017/11/14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	03/05/2018	135.62	Put	Bond Future	6,435.4700	6.4355	6,447.4900	6.4475	0.187	0	0	0
2017/11/14	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	03/05/2018			Bond Future	129.1845	129.1845	129.1725	129.1725	(0.009)	0.0000	0.0000	0
2017/11/14	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	03/05/2018	135.61	Put	Bond Future	6,425.4700	6.4255	6,437.4900	6.4375	0.187	0	0	0
2017/11/14	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	03/05/2018	135.63	Put	Bond Future	6,445.4700	6.4455	6,457.4900	6.4575	0.186	0	0	0
2017/11/14	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	02/08/2018	137.54	Put	Bond Future	7,606.4500	7.6064	7,619.6600	7.6197	0.174	0	0	0
2017/11/14	2050	02/08/2018	137.52	Put	Bond Future	7,586.4500	7.5864	7,599.6600	7.5997	0.174	0	0	0
2017/11/14	2050	02/08/2018			Bond Future	129.9335	129.9335	129.9203	129.9203	(0.010)	0.0000	0.0000	0

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2017/11/14	2050	02/08/2018	137.53	Put	Bond Future	7,596.4500	7.5964	7,609.6600	7.6097	0.174	0	0	0
2017/11/14	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	AL37	01/02/2018			Index Future	550.7420	550.7420	551.2970	551.2970	0.101	0.0000	0.0000	0
2017/11/14	AL37	03/05/2018			Index Future	560.9870	560.9870	561.5560	561.5560	0.101	0.0000	0.0000	0
2017/11/14	AL37	02/08/2018			Index Future	571.6380	571.6380	572.2080	572.2080	0.100	0.0000	0.0000	0
2017/11/14	AL7T	01/02/2018			Index Future	622.8230	622.8230	623.5620	623.5620	0.119	0.0000	0.0000	0
2017/11/14	AL7T	03/05/2018			Index Future	634.4090	634.4090	635.1660	635.1660	0.119	0.0000	0.0000	0
2017/11/14	AL7T	02/08/2018			Index Future	646.4540	646.4540	647.2150	647.2150	0.118	0.0000	0.0000	0
2017/11/14	ALBI	01/02/2018			Index Future	560.0700	560.0700	560.5840	560.5840	0.092	0.0000	0.0000	774
2017/11/14	ALBI	03/05/2018			Index Future	570.4890	570.4890	571.0160	571.0160	0.092	0.0000	0.0000	0
2017/11/14	ALBI	02/08/2018			Index Future	581.3210	581.3210	581.8470	581.8470	0.090	0.0000	0.0000	0
2017/11/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	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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2017/11/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	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
2017/11/14	EL28	01/02/2018			Bond Future	128.3297		128.3297	128.3195	128.3195	(0.008)	0.0000	0.0000	0
2017/11/14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	01/02/2018	132.29	Put	Bond Future	3,960.3400		3.9603	3,970.5200	3.9705	0.257	0	0	0
2017/11/14	EL28	01/02/2018	132.31	Put	Bond Future	3,980.3400		3.9803	3,990.5200	3.9905	0.256	0	0	0
2017/11/14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	01/02/2018	132.30	Put	Bond Future	3,970.3400		3.9703	3,980.5200	3.9805	0.256	0	0	0
2017/11/14	EL28	03/05/2018	133.20	Put	Bond Future	4,229.6600		4.2297	4,239.5100	4.2395	0.233	0	0	0
2017/11/14	EL28	03/05/2018			Bond Future	128.9703		128.9703	128.9605	128.9605	(0.008)	0.0000	0.0000	0
2017/11/14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	03/05/2018	133.19	Put	Bond Future	4,219.6600		4.2197	4,229.5100	4.2295	0.233	0	0	0
2017/11/14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	03/05/2018	133.18	Put	Bond Future	4,209.6600		4.2097	4,219.5100	4.2195	0.234	0	0	0
2017/11/14	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	02/08/2018			Bond Future	131.4486		131.4486	131.4376	131.4376	(0.008)	0.0000	0.0000	0
2017/11/14	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	02/08/2018	134.93	Put	Bond Future	3,481.3700		3.4814	3,492.4200	3.4924	0.317	0	0	0
2017/11/14	EL28	02/08/2018	134.95	Put	Bond Future	3,501.3700		3.5014	3,512.4200	3.5124	0.316	0	0	0
2017/11/14	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	EL28	02/08/2018	134.94	Put	Bond Future	3,491.3700		3.4914	3,502.4200	3.5024	0.316	0	0	0
2017/11/14	ES33	01/02/2018	11.00	Put	Bond Future	3,073.5100		3.0735	2,979.7100	2.9797	(3.052)	0	0	0
2017/11/14	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	01/02/2018			Bond Future	11.5360		74.0607	11.5191	74.1545	(0.146)	0.0000	0.0000	9,466
2017/11/14	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	01/02/2018	10.99	Put	Bond Future	3,132.7400		3.1327	3,038.9400	3.0389	(2.994)	0	0	0
2017/11/14	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	01/02/2018	11.01	Put	Bond Future	3,014.3600		3.0144	2,920.5600	2.9206	(3.112)	0	0	0
2017/11/14	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	03/05/2018	11.20	Put	Bond Future	2,596.2100		2.5962	2,500.2400	2.5002	(3.697)	0	0	0
2017/11/14	ES33	03/05/2018			Bond Future	11.6631		71.6469	11.6455	71.7428	(0.151)	0.0000	0.0000	0
2017/11/14	ES33	03/05/2018	11.22	Put	Bond Future	2,481.1400		2.4811	2,385.1700	2.3852	(3.868)	0	0	0
2017/11/14	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	03/05/2018	11.21	Put	Bond Future	2,538.6400		2.5386	2,442.6700	2.4427	(3.780)	0	0	0
2017/11/14	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	02/08/2018	11.15	Put	Bond Future	3,551.6700		3.5517	3,455.1700	3.4552	(2.717)	0	0	0
2017/11/14	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	02/08/2018			Bond Future	11.7883		73.0071	11.7703	73.1036	(0.153)	0.0000	0.0000	0
2017/11/14	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	02/08/2018	11.14	Put	Bond Future	3,609.4200		3.6094	3,512.9200	3.5129	(2.674)	0	0	0
2017/11/14	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	ES33	02/08/2018	11.16	Put	Bond Future	3,493.9800		3.4940	3,397.4800	3.3975	(2.762)	0	0	0
2017/11/14	ES42	01/02/2018			Bond Future	11.7414		76.5344	11.7401	76.5425	(0.011)	0.0000	0.0000	7,957
2017/11/14	ES42	03/05/2018			Bond Future	11.8695		73.6968	11.8681	73.7055	(0.012)	0.0000	0.0000	0
2017/11/14	ES42	02/08/2018			Bond Future	11.9935		75.0958	11.9922	75.1035	(0.011)	0.0000	0.0000	0
2017/11/14	GOVI	01/02/2018	581.04	Put	GOVI	228,550.0000		22.8550	223,050.0000	22.3050	(2.406)	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
2017/11/14	GOVI	01/02/2018			GOVI	558.1850	558.1850	558.7350	558.7350	0.099	0.0000	0.0000	796
2017/11/14	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	01/02/2018	581.03	Put	GOVI	228,450.0000	22.8450	222,950.0000	22.2950	(2.408)	0	0	0
2017/11/14	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	01/02/2018	581.02	Put	GOVI	228,350.0000	22.8350	222,850.0000	22.2850	(2.409)	0	0	0
2017/11/14	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	03/05/2018	590.27	Put	GOVI	217,010.0000	21.7010	211,380.0000	21.1380	(2.594)	0	0	0
2017/11/14	GOVI	03/05/2018			GOVI	568.5690	568.5690	569.1320	569.1320	0.099	0.0000	0.0000	0
2017/11/14	GOVI	03/05/2018	590.29	Put	GOVI	217,210.0000	21.7210	211,580.0000	21.1580	(2.592)	0	0	0
2017/11/14	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	03/05/2018	590.28	Put	GOVI	217,110.0000	21.7110	211,480.0000	21.1480	(2.593)	0	0	0
2017/11/14	GOVI	02/08/2018	605.72	Put	GOVI	263,560.0000	26.3560	257,920.0000	25.7920	(2.140)	0	0	0
2017/11/14	GOVI	02/08/2018			GOVI	579.3640	579.3640	579.9280	579.9280	0.097	0.0000	0.0000	0
2017/11/14	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	02/08/2018	605.71	Put	GOVI	263,460.0000	26.3460	257,820.0000	25.7820	(2.141)	0	0	0
2017/11/14	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	GOVI	02/08/2018	605.70	Put	GOVI	263,360.0000	26.3360	257,720.0000	25.7720	(2.142)	0	0	0
2017/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/14	IGOV	01/02/2018			Index Future	249.3900	249.3900	249.2140	249.2140	(0.071)	0.0000	0.0000	874
2017/11/14	IGOV	03/05/2018			Index Future	254.0540	254.0540	253.8760	253.8760	(0.070)	0.0000	0.0000	272
2017/11/14	IGOV	02/08/2018			Index Future	258.9360	258.9360	258.7520	258.7520	(0.071)	0.0000	0.0000	0
2017/11/14	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/14	IS01	15/03/2018			Interest Rate Swap	99.7175	99.7175	99.7174	99.7174	0.000	0.0000	0.0000	0
2017/11/14	IS01	21/06/2018			Interest Rate Swap	99.9465	99.9465	99.9426	99.9426	(0.004)	0.0000	0.0000	0
2017/11/14	IS01	20/09/2018			Interest Rate Swap	100.2280	100.2280	100.2201	100.2201	(0.008)	0.0000	0.0000	0
2017/11/14	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/14	IS02	16/03/2018			Interest Rate Swap	99.0017	99.0017	99.0019	99.0019	0.000	0.0000	0.0000	0
2017/11/14	IS02	15/06/2018			Interest Rate Swap	98.6311	98.6311	98.6273	98.6273	(0.004)	0.0000	0.0000	0
2017/11/14	IS02	21/09/2018			Interest Rate Swap	98.6982	98.6982	98.6904	98.6904	(0.008)	0.0000	0.0000	0
2017/11/14	IS02	21/12/2018			Interest Rate Swap	99.2500	99.2500	99.2300	99.2300	(0.020)	0.0000	0.0000	0
2017/11/14	IS02	15/03/2019			Interest Rate Swap	99.7851	99.7851	99.7684	99.7684	(0.017)	0.0000	0.0000	0
2017/11/14	IS02	21/06/2019			Interest Rate Swap	100.3497	100.3497	100.3279	100.3279	(0.022)	0.0000	0.0000	0
2017/11/14	IS02	20/09/2019			Interest Rate Swap	100.9219	100.9219	100.8937	100.8937	(0.028)	0.0000	0.0000	0
2017/11/14	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	IS05	17/12/2020			Interest Rate Swap	97.9959	97.9959	97.9526	97.9526	(0.044)	0.0000	0.0000	0
2017/11/14	IS05	16/03/2021			Interest Rate Swap	97.3947	97.3947	97.3433	97.3433	(0.053)	0.0000	0.0000	0
2017/11/14	IS05	15/06/2021			Interest Rate Swap	96.7662	96.7662	96.7054	96.7054	(0.063)	0.0000	0.0000	0
2017/11/14	IS05	21/09/2021			Interest Rate Swap	97.1153	97.1153	97.0482	97.0482	(0.069)	0.0000	0.0000	0
2017/11/14	IS05	21/12/2021			Interest Rate Swap	99.4462	99.4462	99.3802	99.3802	(0.066)	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
2017/11/14	IS05	15/03/2022			Interest Rate Swap	99.7320	99.7320	99.6732	99.6732	(0.059)	0.0000	0.0000	0
2017/11/14	IS05	21/06/2022			Interest Rate Swap	101.0740	101.0740	101.0278	101.0278	(0.046)	0.0000	0.0000	0
2017/11/14	IS05	20/09/2022			Interest Rate Swap	103.3893	103.3893	103.3528	103.3528	(0.035)	0.0000	0.0000	0
2017/11/14	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	IS10	17/12/2025			Interest Rate Swap	99.2687	99.2687	99.2137	99.2137	(0.055)	0.0000	0.0000	0
2017/11/14	IS10	16/03/2026			Interest Rate Swap	96.4307	96.4307	96.3724	96.3724	(0.060)	0.0000	0.0000	0
2017/11/14	IS10	15/06/2026			Interest Rate Swap	95.2951	95.2951	95.2340	95.2340	(0.064)	0.0000	0.0000	0
2017/11/14	IS10	21/09/2026			Interest Rate Swap	97.4790	97.4790	97.4172	97.4172	(0.063)	0.0000	0.0000	0
2017/11/14	IS10	21/12/2026			Interest Rate Swap	101.2218	101.2218	101.1605	101.1605	(0.061)	0.0000	0.0000	0
2017/11/14	IS10	15/03/2027			Interest Rate Swap	99.8910	99.8910	99.8284	99.8284	(0.063)	0.0000	0.0000	0
2017/11/14	IS10	21/06/2027			Interest Rate Swap	101.9516	101.9516	101.8900	101.8900	(0.060)	0.0000	0.0000	0
2017/11/14	IS10	20/09/2027			Interest Rate Swap	105.6068	105.6068	105.5460	105.5460	(0.058)	0.0000	0.0000	0
2017/11/14	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/14	JBAF	15/11/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/11/14	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/14	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/14	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/14	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/14	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/14	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/14	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/14	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/14	R023	01/02/2018	8.33	Put	Bond Future	2,320.8400	2.3208	2,230.6500	2.2306	(3.886)	0	0	0
2017/11/14	R023	01/02/2018			Bond Future	8.8620	98.9376	8.8348	99.0438	(0.307)	0.0000	0.0000	61,360
2017/11/14	R023	01/02/2018	8.32	Call	Bond Future	211.6800	0.2117	227.2400	0.2272	7.351	0	0	0
2017/11/14	R023	01/02/2018	8.32	Put	Bond Future	2,353.7400	2.3537	2,263.1100	2.2631	(3.850)	0	0	0
2017/11/14	R023	01/02/2018	8.33	Call	Bond Future	218.8300	0.2188	234.8300	0.2348	7.312	0	0	0
2017/11/14	R023	01/02/2018	8.31	Call	Bond Future	204.5900	0.2046	219.7100	0.2197	7.390	0	0	0
2017/11/14	R023	01/02/2018	8.31	Put	Bond Future	2,386.7200	2.3867	2,295.6500	2.2956	(3.816)	0	0	0
2017/11/14	R023	03/05/2018	8.27	Call	Bond Future	387.6600	0.3877	409.0900	0.4091	5.528	0	0	0
2017/11/14	R023	03/05/2018			Bond Future	8.9433	96.8482	8.9142	96.9570	(0.325)	0.0000	0.0000	0
2017/11/14	R023	03/05/2018	8.27	Put	Bond Future	2,943.6900	2.9437	2,856.3000	2.8563	(2.969)	0	0	0
2017/11/14	R023	03/05/2018	8.28	Call	Bond Future	396.1400	0.3961	417.9400	0.4179	5.503	0	0	0
2017/11/14	R023	03/05/2018	8.29	Put	Bond Future	2,883.8700	2.8839	2,797.2300	2.7972	(3.004)	0	0	0
2017/11/14	R023	03/05/2018	8.28	Put	Bond Future	2,913.6000	2.9136	2,826.5800	2.8266	(2.987)	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
2017/11/14	R023	03/05/2018	8.29	Call	Bond Future	404.9600	0.4050	427.1400	0.4271	5.477	0	0	0
2017/11/14	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	01/02/2018	9.73	Put	Bond Future	4,577.2300	4.5772	4,496.0100	4.4960	(1.774)	0	0	0
2017/11/14	R035	01/02/2018			Bond Future	10.3393	92.2598	10.3281	92.3410	(0.109)	0.0000	0.0000	53,129
2017/11/14	R035	01/02/2018	9.75	Put	Bond Future	4,421.3300	4.4213	4,340.1100	4.3401	(1.837)	0	0	0
2017/11/14	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	01/02/2018	9.74	Put	Bond Future	4,499.2300	4.4992	4,418.0100	4.4180	(1.805)	0	0	0
2017/11/14	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	03/05/2018	9.91	Put	Bond Future	3,773.4900	3.7735	3,690.1800	3.6902	(2.208)	0	0	0
2017/11/14	R035	03/05/2018			Bond Future	10.4232	89.4757	10.4115	89.5590	(0.112)	0.0000	0.0000	0
2017/11/14	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	03/05/2018	9.90	Put	Bond Future	3,849.4500	3.8494	3,766.1400	3.7661	(2.164)	0	0	0
2017/11/14	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R035	03/05/2018	9.89	Put	Bond Future	3,925.5000	3.9255	3,842.1900	3.8422	(2.122)	0	0	0
2017/11/14	R186	01/02/2018	8.96	Call	Bond Future	402.4800	0.4025	421.0300	0.4210	4.609	0	0	0
2017/11/14	R186	01/02/2018	9.00	Call	Bond Future	451.9300	0.4519	472.4600	0.4725	4.543	0	0	0
2017/11/14	R186	01/02/2018	9.25	Call	Bond Future	869.7900	0.8698	905.4000	0.9054	4.094	0	0	0
2017/11/14	R186	01/02/2018	8.50	Put	Bond Future	6,756.0000	6.7560	6,627.5000	6.6275	(1.902)	0	0	0
2017/11/14	R186	01/02/2018			Bond Future	9.5477	106.9456	9.5261	107.0783	(0.227)	0.0000	0.0000	100,022
2017/11/14	R186	01/02/2018	7.75	Put	Bond Future	11,801.4400	11.8014	11,668.8000	11.6688	(1.124)	0	0	0
2017/11/14	R186	01/02/2018	7.75	Call	Bond Future	2.1700	0.0022	2.2900	0.0023	5.530	0	0	1,460
2017/11/14	R186	01/02/2018	8.50	Call	Bond Future	80.9600	0.0810	85.2200	0.0852	5.262	0	0	1,460
2017/11/14	R186	01/02/2018	8.97	Call	Bond Future	414.3800	0.4144	433.4100	0.4334	4.592	0	0	0
2017/11/14	R186	01/02/2018	8.96	Put	Bond Future	4,079.9800	4.0800	3,965.7700	3.9658	(2.799)	0	0	0
2017/11/14	R186	01/02/2018	9.00	Put	Bond Future	3,873.8000	3.8738	3,761.5700	3.7616	(2.897)	0	0	6,200
2017/11/14	R186	01/02/2018	8.75	Put	Bond Future	5,239.2800	5.2393	5,116.7200	5.1167	(2.339)	0	0	775
2017/11/14	R186	01/02/2018	9.25	Put	Bond Future	2,711.8600	2.7119	2,614.7100	2.6147	(3.582)	0	0	775
2017/11/14	R186	01/02/2018	8.97	Put	Bond Future	4,027.9000	4.0279	3,914.1700	3.9142	(2.824)	0	0	0
2017/11/14	R186	01/02/2018	8.98	Call	Bond Future	426.6700	0.4267	446.1900	0.4462	4.575	0	0	0
2017/11/14	R186	01/02/2018	8.98	Put	Bond Future	3,976.2500	3.9763	3,863.0100	3.8630	(2.848)	0	0	0
2017/11/14	R186	01/02/2018	8.75	Call	Bond Future	206.6500	0.2066	216.8500	0.2168	4.936	0	0	0
2017/11/14	R186	03/05/2018	8.91	Put	Bond Future	5,250.9400	5.2509	5,142.3900	5.1424	(2.067)	0	0	0
2017/11/14	R186	03/05/2018	8.92	Call	Bond Future	812.3900	0.8124	840.1100	0.8401	3.412	0	0	0
2017/11/14	R186	03/05/2018			Bond Future	9.6370	108.9348	9.6142	109.0707	(0.236)	0.0000	0.0000	0
2017/11/14	R186	03/05/2018	8.93	Call	Bond Future	827.5200	0.8275	855.6500	0.8556	3.399	0	0	0
2017/11/14	R186	03/05/2018	8.93	Put	Bond Future	5,154.9400	5.1549	5,047.2100	5.0472	(2.090)	0	0	0
2017/11/14	R186	03/05/2018	8.91	Call	Bond Future	797.7000	0.7977	825.0100	0.8250	3.424	0	0	0
2017/11/14	R186	03/05/2018	8.92	Put	Bond Future	5,202.7000	5.2027	5,094.5600	5.0946	(2.079)	0	0	0
2017/11/14	R197	01/02/2018	301.68	Put	Bond Future	5,093.0500	5.0931	5,123.9500	5.1239	0.607	0	0	0
2017/11/14	R197	01/02/2018			Bond Future	296.5869	296.5869	296.5560	296.5560	(0.010)	0.0000	0.0000	2,350
2017/11/14	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R197	01/02/2018	301.67	Put	Bond Future	5,083.0500	5.0831	5,113.9500	5.1139	0.608	0	0	0
2017/11/14	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	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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2017/11/14	R197	01/02/2018	301.66	Put	Bond Future	5,073.0500	5.0731	5,103.9500	5.1039	0.609	0	0	0
2017/11/14	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R197	03/05/2018			Bond Future	302.1340	302.1340	302.1036	302.1036	(0.010)	0.0000	0.0000	0
2017/11/14	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R197	03/05/2018	304.44	Put	Bond Future	2,306.0300	2.3060	2,336.3900	2.3364	1.317	0	0	0
2017/11/14	R197	03/05/2018	304.46	Put	Bond Future	2,326.0300	2.3260	2,356.3900	2.3564	1.305	0	0	0
2017/11/14	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R197	03/05/2018	304.45	Put	Bond Future	2,316.0300	2.3160	2,346.3900	2.3464	1.311	0	0	0
2017/11/14	R202	01/02/2018	249.07	Call	Bond Future	25.5900	0.0256	24.1300	0.0241	(5.705)	0	0	0
2017/11/14	R202	01/02/2018	249.06	Put	Bond Future	12,646.5200	12.6465	12,668.3000	12.6683	0.172	0	0	0
2017/11/14	R202	01/02/2018			Bond Future	236.4392	236.4392	236.4160	236.4160	(0.010)	0.0000	0.0000	22,186
2017/11/14	R202	01/02/2018	249.08	Call	Bond Future	25.4700	0.0255	24.0100	0.0240	(5.732)	0	0	0
2017/11/14	R202	01/02/2018	249.08	Put	Bond Future	12,666.2700	12.6663	12,688.0600	12.6881	0.172	0	0	0
2017/11/14	R202	01/02/2018	249.07	Put	Bond Future	12,656.3900	12.6564	12,678.1800	12.6782	0.172	0	0	0
2017/11/14	R202	01/02/2018	249.06	Call	Bond Future	25.7200	0.0257	24.2500	0.0242	(5.715)	0	0	0
2017/11/14	R202	03/05/2018	247.48	Put	Bond Future	7,593.5400	7.5935	7,604.6400	7.6046	0.146	0	0	0
2017/11/14	R202	03/05/2018	247.47	Call	Bond Future	976.8000	0.9768	964.9800	0.9650	(1.210)	0	0	0
2017/11/14	R202	03/05/2018			Bond Future	240.8612	240.8612	240.8383	240.8383	(0.010)	0.0000	0.0000	0
2017/11/14	R202	03/05/2018	247.48	Call	Bond Future	974.7500	0.9747	962.9400	0.9629	(1.212)	0	0	0
2017/11/14	R202	03/05/2018	247.47	Put	Bond Future	7,585.5900	7.5856	7,596.6800	7.5967	0.146	0	0	0
2017/11/14	R202	03/05/2018	247.49	Call	Bond Future	972.7000	0.9727	960.9000	0.9609	(1.213)	0	0	0
2017/11/14	R202	03/05/2018	247.49	Put	Bond Future	7,601.4900	7.6015	7,612.6000	7.6126	0.146	0	0	0
2017/11/14	R204	01/02/2018	7.27	Call	Bond Future	8.0100	0.0080	9.3000	0.0093	16.105	0	0	0
2017/11/14	R204	01/02/2018			Bond Future	7.9513	101.0583	7.9189	101.0851	(0.407)	0.0000	0.0000	41,951
2017/11/14	R204	01/02/2018	7.25	Call	Bond Future	7.0600	0.0071	8.2200	0.0082	16.431	0	0	0
2017/11/14	R204	01/02/2018	7.25	Put	Bond Future	590.2800	0.5903	564.6300	0.5646	(4.345)	0	0	0
2017/11/14	R204	01/02/2018	7.27	Put	Bond Future	574.5200	0.5745	549.0000	0.5490	(4.442)	0	0	0
2017/11/14	R204	01/02/2018	7.26	Call	Bond Future	7.5200	0.0075	8.7400	0.0087	16.223	0	0	0
2017/11/14	R204	01/02/2018	7.26	Put	Bond Future	582.3800	0.5824	556.7900	0.5568	(4.394)	0	0	0
2017/11/14	R204	03/05/2018	7.10	Put	Bond Future	628.2400	0.6282	601.7300	0.6017	(4.220)	0	0	0
2017/11/14	R204	03/05/2018			Bond Future	8.1353	102.9380	8.0883	102.9660	(0.578)	0.0000	0.0000	0
2017/11/14	R204	03/05/2018	7.09	Call	Bond Future	8.3800	0.0084	9.8200	0.0098	17.184	0	0	0
2017/11/14	R204	03/05/2018	7.09	Put	Bond Future	633.9400	0.6339	607.3900	0.6074	(4.188)	0	0	0
2017/11/14	R204	03/05/2018	7.10	Call	Bond Future	8.7000	0.0087	10.1800	0.0102	17.011	0	0	0
2017/11/14	R204	03/05/2018	7.08	Call	Bond Future	8.0000	0.0080	9.3800	0.0094	17.250	0	0	0
2017/11/14	R204	03/05/2018	7.08	Put	Bond Future	639.5800	0.6396	612.9700	0.6130	(4.161)	0	0	0
2017/11/14	R207	01/02/2018	7.61	Put	Bond Future	1,194.7400	1.1947	1,120.3100	1.1203	(6.230)	0	0	0
2017/11/14	R207	01/02/2018	7.60	Call	Bond Future	21.7500	0.0217	26.7200	0.0267	22.851	0	0	0
2017/11/14	R207	01/02/2018			Bond Future	8.2789	98.6238	8.2331	98.7034	(0.553)	0.0000	0.0000	42,141
2017/11/14	R207	01/02/2018	7.61	Call	Bond Future	22.9600	0.0230	28.1600	0.0282	22.648	0	0	0
2017/11/14	R207	01/02/2018	7.60	Put	Bond Future	1,211.1800	1.2112	1,136.5200	1.1365	(6.164)	0	0	0
2017/11/14	R207	01/02/2018	7.62	Call	Bond Future	24.2200	0.0242	29.6600	0.0297	22.461	0	0	0
2017/11/14	R207	01/02/2018	7.62	Put	Bond Future	1,178.3500	1.1783	1,104.1600	1.1042	(6.296)	0	0	0
2017/11/14	R207	03/05/2018	7.57	Call	Bond Future	55.5300	0.0555	64.5600	0.0646	16.261	0	0	0
2017/11/14	R207	03/05/2018	7.56	Put	Bond Future	1,360.1700	1.3602	1,287.2000	1.2872	(5.365)	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
2017/11/14	R207	03/05/2018			Bond Future	8.4080	100.4582	8.3545	100.5399	(0.636)	0.0000	0.0000	0
2017/11/14	R207	03/05/2018	7.58	Call	Bond Future	57.5000	0.0575	66.7800	0.0668	16.139	0	0	0
2017/11/14	R207	03/05/2018	7.58	Put	Bond Future	1,332.8600	1.3329	1,260.3800	1.2604	(5.438)	0	0	0
2017/11/14	R207	03/05/2018	7.57	Put	Bond Future	1,346.4300	1.3464	1,273.7000	1.2737	(5.402)	0	0	0
2017/11/14	R207	03/05/2018	7.56	Call	Bond Future	53.7300	0.0537	62.5200	0.0625	16.360	0	0	0
2017/11/14	R208	01/02/2018	7.85	Put	Bond Future	1,811.5800	1.8116	1,731.1300	1.7311	(4.441)	0	0	0
2017/11/14	R208	01/02/2018			Bond Future	8.5102	97.6077	8.4770	97.6952	(0.390)	0.0000	0.0000	34,847
2017/11/14	R208	01/02/2018	7.84	Call	Bond Future	52.3300	0.0523	59.0800	0.0591	12.899	0	0	0
2017/11/14	R208	01/02/2018	7.84	Put	Bond Future	1,835.9900	1.8360	1,755.2600	1.7553	(4.397)	0	0	0
2017/11/14	R208	01/02/2018	7.85	Call	Bond Future	54.8300	0.0548	61.8600	0.0619	12.821	0	0	0
2017/11/14	R208	01/02/2018	7.83	Call	Bond Future	49.8500	0.0499	56.3300	0.0563	12.999	0	0	0
2017/11/14	R208	01/02/2018	7.83	Put	Bond Future	1,860.4300	1.8604	1,779.4300	1.7794	(4.354)	0	0	0
2017/11/14	R208	03/05/2018	7.77	Call	Bond Future	107.1000	0.1071	117.5800	0.1176	9.785	0	0	0
2017/11/14	R208	03/05/2018			Bond Future	8.6048	96.0221	8.5682	96.1118	(0.426)	0.0000	0.0000	0
2017/11/14	R208	03/05/2018	7.77	Put	Bond Future	2,174.7300	2.1747	2,095.5100	2.0955	(3.643)	0	0	0
2017/11/14	R208	03/05/2018	7.78	Call	Bond Future	110.4300	0.1104	121.1700	0.1212	9.726	0	0	0
2017/11/14	R208	03/05/2018	7.79	Put	Bond Future	2,131.1500	2.1312	2,052.4600	2.0525	(3.692)	0	0	0
2017/11/14	R208	03/05/2018	7.78	Put	Bond Future	2,152.9700	2.1530	2,074.0100	2.0740	(3.667)	0	0	0
2017/11/14	R208	03/05/2018	7.79	Call	Bond Future	113.6900	0.1137	124.7000	0.1247	9.684	0	0	0
2017/11/14	R209	01/02/2018	9.72	Call	Bond Future	565.2400	0.5652	579.9900	0.5800	2.610	0	0	0
2017/11/14	R209	01/02/2018	9.73	Call	Bond Future	579.8900	0.5799	594.9900	0.5950	2.604	0	0	0
2017/11/14	R209	01/02/2018	9.71	Put	Bond Future	4,006.7700	4.0068	3,922.6300	3.9226	(2.100)	0	0	0
2017/11/14	R209	01/02/2018	10.10	Call	Bond Future	1,326.1600	1.3262	1,357.6700	1.3577	2.376	0	0	0
2017/11/14	R209	01/02/2018	9.85	Call	Bond Future	776.7300	0.7767	796.5000	0.7965	2.545	0	0	0
2017/11/14	R209	01/02/2018	9.33	Call	Bond Future	178.6500	0.1786	183.4100	0.1834	2.664	0	0	220
2017/11/14	R209	01/02/2018	10.22	Put	Bond Future	1,891.4800	1.8915	1,830.7400	1.8307	(3.211)	0	0	739
2017/11/14	R209	01/02/2018	9.75	Call	Bond Future	609.9900	0.6100	625.8200	0.6258	2.595	0	0	5,000
2017/11/14	R209	01/02/2018			Bond Future	10.2580	69.4879	10.2418	69.5864	(0.158)	0.0000	0.0000	152,943
2017/11/14	R209	01/02/2018	9.73	Put	Bond Future	3,905.0200	3.9050	3,821.5900	3.8216	(2.136)	0	0	0
2017/11/14	R209	01/02/2018	9.71	Call	Bond Future	550.8700	0.5509	565.2600	0.5653	2.612	0	0	0
2017/11/14	R209	01/02/2018	9.88	Call	Bond Future	832.3400	0.8323	853.3900	0.8534	2.529	0	0	0
2017/11/14	R209	01/02/2018	9.88	Put	Bond Future	3,188.1200	3.1881	3,110.6400	3.1106	(2.430)	0	0	220
2017/11/14	R209	01/02/2018	9.59	Call	Bond Future	398.3800	0.3984	408.9500	0.4090	2.653	0	0	0
2017/11/14	R209	01/02/2018	9.59	Put	Bond Future	4,646.5800	4.6466	4,558.6200	4.5586	(1.893)	0	0	377
2017/11/14	R209	01/02/2018	9.72	Put	Bond Future	3,955.7100	3.9557	3,871.9300	3.8719	(2.118)	0	0	0
2017/11/14	R209	01/02/2018	10.10	Put	Bond Future	2,296.0000	2.2960	2,228.9800	2.2290	(2.919)	0	0	3,000
2017/11/14	R209	01/02/2018	9.85	Put	Bond Future	3,324.7700	3.3248	3,246.0100	3.2460	(2.369)	0	0	7,500
2017/11/14	R209	01/02/2018	9.33	Put	Bond Future	6,189.4900	6.1895	6,095.7200	6.0957	(1.515)	0	0	0
2017/11/14	R209	01/02/2018	10.22	Call	Bond Future	1,660.1400	1.6601	1,697.9300	1.6979	2.276	0	0	0
2017/11/14	R209	01/02/2018	9.75	Put	Bond Future	3,804.7100	3.8047	3,722.0100	3.7220	(2.174)	0	0	0
2017/11/14	R209	01/02/2018	10.00	Call	Bond Future	1,081.3400	1.0813	1,107.8800	1.1079	2.454	0	0	0
2017/11/14	R209	01/02/2018	10.00	Put	Bond Future	2,675.9500	2.6760	2,603.9600	2.6040	(2.690)	0	0	7,500
2017/11/14	R209	01/02/2018	9.89	Call	Bond Future	851.3800	0.8514	872.8700	0.8729	2.524	0	0	0
2017/11/14	R209	01/02/2018	9.89	Put	Bond Future	3,143.2500	3.1432	3,066.2100	3.0662	(2.451)	0	0	157
2017/11/14	R209	01/02/2018	9.32	Put	Bond Future	6,252.6100	6.2526	6,158.6900	6.1587	(1.502)	0	0	0
2017/11/14	R209	01/02/2018	9.32	Call	Bond Future	172.6900	0.1727	177.3000	0.1773	2.670	0	0	157

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
2017/11/14	R209	01/02/2018	9.87	Call	Bond Future	813.4700	0.8135	834.0900	0.8341	2.535	0	0	0
2017/11/14	R209	01/02/2018	9.87	Put	Bond Future	3,233.2500	3.2332	3,155.3400	3.1553	(2.410)	0	0	739
2017/11/14	R209	01/02/2018	9.52	Put	Bond Future	5,041.9200	5.0419	4,952.0800	4.9521	(1.782)	0	0	0
2017/11/14	R209	01/02/2018	9.52	Call	Bond Future	325.4200	0.3254	334.1100	0.3341	2.670	0	0	739
2017/11/14	R209	03/05/2018	10.00	Call	Bond Future	1,747.7800	1.7478	1,780.7100	1.7807	1.884	0	0	0
2017/11/14	R209	03/05/2018	9.85	Put	Bond Future	4,410.9900	4.4110	4,338.0600	4.3381	(1.653)	0	0	0
2017/11/14	R209	03/05/2018			Bond Future	10.3334	67.6311	10.3167	67.7319	(0.162)	0.0000	0.0000	0
2017/11/14	R209	03/05/2018	9.85	Call	Bond Future	1,414.0100	1.4140	1,441.8400	1.4418	1.968	0	0	0
2017/11/14	R209	03/05/2018	10.00	Put	Bond Future	3,793.6700	3.7937	3,725.8400	3.7258	(1.788)	0	0	5,000
2017/11/14	R209	03/05/2018	9.86	Call	Bond Future	1,434.9000	1.4349	1,463.0600	1.4631	1.963	0	0	0
2017/11/14	R209	03/05/2018	9.86	Put	Bond Future	4,367.8700	4.3679	4,295.2700	4.2953	(1.662)	0	0	0
2017/11/14	R209	03/05/2018	9.84	Call	Bond Future	1,393.3100	1.3933	1,420.8100	1.4208	1.974	0	0	0
2017/11/14	R209	03/05/2018	9.84	Put	Bond Future	4,454.3900	4.4544	4,381.1300	4.3811	(1.645)	0	0	0
2017/11/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R209	01/11/2018	9.34	Put	Bond Future	8,439.0500	8.4390	8,355.9600	8.3560	(0.985)	0	0	0
2017/11/14	R209	01/11/2018	1,016.00	Call	Bond Future	66,183.8600	66.1839	66,288.5800	66.2886	0.158	0	0	0
2017/11/14	R209	01/11/2018			Bond Future	10.4824	67.0717	10.4645	67.1765	(0.170)	0.0000	0.0000	0
2017/11/14	R209	01/11/2018	1,016.01	Call	Bond Future	66,183.8600	66.1839	66,288.5800	66.2886	0.158	0	0	0
2017/11/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R209	01/11/2018	1,015.99	Call	Bond Future	66,183.8500	66.1839	66,288.5700	66.2886	0.158	0	0	0
2017/11/14	R209	01/11/2018	9.34	Call	Bond Future	1,211.7800	1.2118	1,233.4100	1.2334	1.785	0	0	435
2017/11/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R209	01/11/2018	10.57	Call	Bond Future	4,039.7700	4.0398	4,092.2200	4.0922	1.298	0	0	0
2017/11/14	R209	01/11/2018	10.57	Put	Bond Future	3,529.6900	3.5297	3,477.4200	3.4774	(1.481)	0	0	435
2017/11/14	R209	01/11/2018	9.94	Call	Bond Future	2,344.5100	2.3445	2,380.5100	2.3805	1.536	0	0	0
2017/11/14	R209	01/11/2018	9.94	Put	Bond Future	5,638.1300	5.6381	5,569.4100	5.5694	(1.219)	0	0	435
2017/11/14	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R210	01/02/2018			Bond Future	186.3842	186.3842	186.3656	186.3656	(0.010)	0.0000	0.0000	2,159
2017/11/14	R210	01/02/2018	192.36	Put	Bond Future	5,975.8300	5.9758	5,994.3500	5.9943	0.310	0	0	0
2017/11/14	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R210	01/02/2018	192.38	Put	Bond Future	5,995.8300	5.9958	6,014.3500	6.0143	0.309	0	0	0
2017/11/14	R210	01/02/2018	192.37	Put	Bond Future	5,985.8300	5.9858	6,004.3500	6.0043	0.309	0	0	0
2017/11/14	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R210	03/05/2018	191.44	Put	Bond Future	3,994.9500	3.9950	4,012.9600	4.0130	0.451	0	0	0
2017/11/14	R210	03/05/2018			Bond Future	187.4451	187.4451	187.4270	187.4270	(0.010)	0.0000	0.0000	0
2017/11/14	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R210	03/05/2018	191.46	Put	Bond Future	4,014.9500	4.0150	4,032.9600	4.0330	0.449	0	0	0
2017/11/14	R210	03/05/2018	191.45	Put	Bond Future	4,004.9500	4.0050	4,022.9600	4.0230	0.450	0	0	0
2017/11/14	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	01/02/2018	154.71	Put	Bond Future	4,222.8900	4.2229	4,417.7900	4.4178	4.615	0	0	0
2017/11/14	R212	01/02/2018			Bond Future	150.4871	150.4871	150.2922	150.2922	(0.130)	0.0000	0.0000	4,869
2017/11/14	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	01/02/2018	154.70	Put	Bond Future	4,212.8900	4.2129	4,407.7900	4.4078	4.626	0	0	0
2017/11/14	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/14	R212	01/02/2018	154.69	Put	Bond Future	4,202.8900	4.2029	4,397.7900	4.3978	4.637	0	0	0
2017/11/14	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	03/05/2018			Bond Future	153.3017	153.3017	153.1037	153.1037	(0.129)	0.0000	0.0000	0
2017/11/14	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	03/05/2018	154.28	Put	Bond Future	978.3500	0.9783	1,176.3100	1.1763	20.234	0	0	0
2017/11/14	R212	03/05/2018	154.30	Put	Bond Future	998.3500	0.9983	1,196.3100	1.1963	19.829	0	0	0
2017/11/14	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/14	R212	03/05/2018	154.29	Put	Bond Future	988.3500	0.9883	1,186.3100	1.1863	20.029	0	0	0
2017/11/14	R213	01/02/2018	9.42	Call	Bond Future	378.3900	0.3784	400.0100	0.4000	5.714	0	0	0
2017/11/14	R213	01/02/2018	9.41	Put	Bond Future	4,598.6600	4.5987	4,458.8000	4.4588	(3.041)	0	0	0
2017/11/14	R213	01/02/2018			Bond Future	10.0862	80.9303	10.0596	81.0913	(0.264)	0.0000	0.0000	58,091
2017/11/14	R213	01/02/2018	9.43	Call	Bond Future	389.3400	0.3893	411.5000	0.4115	5.692	0	0	0
2017/11/14	R213	01/02/2018	9.43	Put	Bond Future	4,490.5800	4.4906	4,351.7900	4.3518	(3.091)	0	0	0
2017/11/14	R213	01/02/2018	9.42	Put	Bond Future	4,544.4100	4.5444	4,405.0800	4.4051	(3.066)	0	0	0
2017/11/14	R213	01/02/2018	9.41	Call	Bond Future	367.7800	0.3678	388.8700	0.3889	5.734	0	0	0
2017/11/14	R213	03/05/2018	9.57	Put	Bond Future	4,775.1700	4.7752	4,653.7100	4.6537	(2.544)	0	0	0
2017/11/14	R213	03/05/2018	9.56	Call	Bond Future	1,097.9600	1.0980	1,140.4900	1.1405	3.874	0	0	0
2017/11/14	R213	03/05/2018			Bond Future	10.1668	78.8862	10.1391	79.0507	(0.272)	0.0000	0.0000	0
2017/11/14	R213	03/05/2018	9.57	Call	Bond Future	1,115.8500	1.1158	1,158.9100	1.1589	3.859	0	0	0
2017/11/14	R213	03/05/2018	9.56	Put	Bond Future	4,820.6100	4.8206	4,698.6200	4.6986	(2.531)	0	0	0
2017/11/14	R213	03/05/2018	9.58	Call	Bond Future	1,133.7400	1.1337	1,177.3400	1.1773	3.846	0	0	0
2017/11/14	R213	03/05/2018	9.58	Put	Bond Future	4,729.8100	4.7298	4,608.8900	4.6089	(2.557)	0	0	0
2017/11/14	R214	01/02/2018	9.84	Call	Bond Future	575.0700	0.5751	567.7400	0.5677	(1.275)	0	0	0
2017/11/14	R214	01/02/2018			Bond Future	10.3902	69.0264	10.3894	69.0315	(0.008)	0.0000	0.0000	50,369
2017/11/14	R214	01/02/2018	9.82	Call	Bond Future	546.1500	0.5462	538.9700	0.5390	(1.315)	0	0	0
2017/11/14	R214	01/02/2018	9.82	Put	Bond Future	4,263.9300	4.2639	4,251.6400	4.2516	(0.288)	0	0	0
2017/11/14	R214	01/02/2018	9.84	Put	Bond Future	4,156.7200	4.1567	4,144.2800	4.1443	(0.299)	0	0	0
2017/11/14	R214	01/02/2018	9.83	Call	Bond Future	560.5300	0.5605	553.2700	0.5533	(1.295)	0	0	0
2017/11/14	R214	01/02/2018	9.83	Put	Bond Future	4,210.1900	4.2102	4,197.8200	4.1978	(0.294)	0	0	0
2017/11/14	R214	03/05/2018	9.99	Put	Bond Future	4,528.4200	4.5284	4,517.4500	4.5175	(0.242)	0	0	0
2017/11/14	R214	03/05/2018			Bond Future	10.4641	67.0144	10.4632	67.0200	(0.009)	0.0000	0.0000	0
2017/11/14	R214	03/05/2018	9.98	Call	Bond Future	1,476.3300	1.4763	1,470.9900	1.4710	(0.362)	0	0	0
2017/11/14	R214	03/05/2018	9.98	Put	Bond Future	4,573.1500	4.5731	4,562.2000	4.5622	(0.239)	0	0	0
2017/11/14	R214	03/05/2018	9.99	Call	Bond Future	1,497.9600	1.4980	1,492.6000	1.4926	(0.358)	0	0	0
2017/11/14	R214	03/05/2018	9.97	Call	Bond Future	1,454.9000	1.4549	1,449.5700	1.4496	(0.366)	0	0	0
2017/11/14	R214	03/05/2018	9.97	Put	Bond Future	4,618.1900	4.6182	4,607.2500	4.6073	(0.237)	0	0	0
2017/11/14	R248	01/02/2018	9.90	Put	Bond Future	5,325.8400	5.3258	5,309.5300	5.3095	(0.306)	0	0	0
2017/11/14	R248	01/02/2018	9.89	Call	Bond Future	758.1100	0.7581	748.5000	0.7485	(1.268)	0	0	0
2017/11/14	R248	01/02/2018			Bond Future	10.4527	88.3032	10.4519	88.3098	(0.008)	0.0000	0.0000	103,551
2017/11/14	R248	01/02/2018	9.90	Call	Bond Future	777.2100	0.7772	767.5000	0.7675	(1.249)	0	0	0
2017/11/14	R248	01/02/2018	9.89	Put	Bond Future	5,393.0400	5.3930	5,376.8300	5.3768	(0.301)	0	0	0
2017/11/14	R248	01/02/2018	9.91	Call	Bond Future	796.6400	0.7966	786.8400	0.7868	(1.230)	0	0	0
2017/11/14	R248	01/02/2018	9.91	Put	Bond Future	5,259.1300	5.2591	5,242.7300	5.2427	(0.312)	0	0	0
2017/11/14	R248	03/05/2018	10.06	Call	Bond Future	1,988.2100	1.9882	1,981.2800	1.9813	(0.349)	0	0	0
2017/11/14	R248	03/05/2018	10.05	Put	Bond Future	5,827.0900	5.8271	5,812.8200	5.8128	(0.245)	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
2017/11/14	R248	03/05/2018			Bond Future	10.5293	85.5089	10.5283	85.5162	(0.009)	0.0000	0.0000	0
2017/11/14	R248	03/05/2018	10.07	Call	Bond Future	2,016.2600	2.0163	2,009.3200	2.0093	(0.344)	0	0	0
2017/11/14	R248	03/05/2018	10.07	Put	Bond Future	5,715.3000	5.7153	5,701.0000	5.7010	(0.250)	0	0	0
2017/11/14	R248	03/05/2018	10.06	Put	Bond Future	5,771.0100	5.7710	5,756.7200	5.7567	(0.248)	0	0	0
2017/11/14	R248	03/05/2018	10.05	Call	Bond Future	1,960.3900	1.9604	1,953.4800	1.9535	(0.352)	0	0	0

**Total** **1099371**