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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2017 TO 21/11/2017

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
2017/11/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	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
2017/11/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	2025	01/02/2018	133.89	Put	Bond Future	6,488.5300	6.4885	6,754.6300	6.7546	4.101	0	0	0
2017/11/21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	01/02/2018			Bond Future	127.4015	127.4015	127.1354	127.1354	(0.209)	0.0000	0.0000	1,070
2017/11/21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	01/02/2018	133.88	Put	Bond Future	6,478.5300	6.4785	6,744.6300	6.7446	4.107	0	0	0
2017/11/21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	01/02/2018	133.90	Put	Bond Future	6,498.5300	6.4985	6,764.6300	6.7646	4.095	0	0	0
2017/11/21	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	03/05/2018	133.20	Put	Bond Future	3,414.2600	3.4143	3,684.5800	3.6846	7.917	0	0	0
2017/11/21	2025	03/05/2018			Bond Future	129.7857	129.7857	129.5154	129.5154	(0.208)	0.0000	0.0000	0
2017/11/21	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	03/05/2018	133.22	Put	Bond Future	3,434.2600	3.4343	3,704.5800	3.7046	7.871	0	0	0
2017/11/21	2025	03/05/2018	133.21	Put	Bond Future	3,424.2600	3.4243	3,694.5800	3.6946	7.894	0	0	0
2017/11/21	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	02/08/2018			Bond Future	132.2411	132.2411	131.9642	131.9642	(0.209)	0.0000	0.0000	0
2017/11/21	2025	02/08/2018	136.65	Put	Bond Future	4,408.8600	4.4089	4,685.8100	4.6858	6.282	0	0	0
2017/11/21	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2025	02/08/2018	136.67	Put	Bond Future	4,428.8600	4.4289	4,705.8100	4.7058	6.253	0	0	0
2017/11/21	2025	02/08/2018	136.66	Put	Bond Future	4,418.8600	4.4189	4,695.8100	4.6958	6.267	0	0	0
2017/11/21	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2029	01/02/2018			Bond Future	98.6565	98.6565	97.9074	97.9074	(0.759)	0.0000	0.0000	1,370
2017/11/21	2029	03/05/2018			Bond Future	99.4848	99.4848	98.7223	98.7223	(0.766)	0.0000	0.0000	0
2017/11/21	2029	02/08/2018			Bond Future	101.4011	101.4011	100.6228	100.6228	(0.768)	0.0000	0.0000	0
2017/11/21	2030	01/02/2018	9.39	Put	Bond Future	3,549.4800	3.5495	3,994.0100	3.9940	12.524	0	0	0
2017/11/21	2030	01/02/2018			Bond Future	9.9414	86.7065	10.0127	86.2620	0.717	0.0000	0.0000	63,494
2017/11/21	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	01/02/2018	9.38	Put	Bond Future	3,615.6800	3.6157	4,060.2100	4.0602	12.295	0	0	0
2017/11/21	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	01/02/2018	9.37	Put	Bond Future	3,681.9400	3.6819	4,126.4700	4.1265	12.073	0	0	0
2017/11/21	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	03/05/2018			Bond Future	10.0266	88.3214	10.1004	87.8691	0.736	0.0000	0.0000	0
2017/11/21	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	03/05/2018	9.49	Put	Bond Future	3,389.1500	3.3892	3,841.4200	3.8414	13.345	0	0	0
2017/11/21	2030	03/05/2018	9.51	Put	Bond Future	3,259.5800	3.2596	3,711.8500	3.7119	13.875	0	0	0
2017/11/21	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	03/05/2018	9.50	Put	Bond Future	3,324.3300	3.3243	3,776.6000	3.7766	13.605	0	0	0
2017/11/21	2030	02/08/2018	9.46	Put	Bond Future	4,059.5100	4.0595	4,521.2400	4.5212	11.374	0	0	0
2017/11/21	2030	02/08/2018			Bond Future	10.1113	85.9965	10.1880	85.5348	0.759	0.0000	0.0000	0

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2017/11/21	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2030	02/08/2018	9.45	Put	Bond Future	4,123.8500	4.1238	4,585.5800	4.5856	11.197	0	0	0
2017/11/21	2030	02/08/2018	9.47	Put	Bond Future	3,995.2200	3.9952	4,456.9500	4.4569	11.557	0	0	0
2017/11/21	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2032	01/02/2018	9.56	Call	Bond Future	501.4800	0.5015	410.7100	0.4107	(18.100)	0	0	0
2017/11/21	2032	01/02/2018	9.55	Put	Bond Future	4,546.1300	4.5461	4,895.4100	4.8954	7.683	0	0	0
2017/11/21	2032	01/02/2018	9.20	Call	Bond Future	162.2800	0.1623	125.7700	0.1258	(22.498)	0	0	7,500
2017/11/21	2032	01/02/2018	9.45	Put	Bond Future	5,139.6600	5.1397	5,506.9800	5.5070	7.147	0	0	0
2017/11/21	2032	01/02/2018	9.40	Put	Bond Future	5,449.1100	5.4491	5,824.5500	5.8246	6.890	0	0	0
2017/11/21	2032	01/02/2018			Bond Future	10.1390	88.8705	10.2049	88.4324	0.651	0.0000	0.0000	42,501
2017/11/21	2032	01/02/2018	9.57	Call	Bond Future	515.5600	0.5156	422.8300	0.4228	(17.986)	0	0	0
2017/11/21	2032	01/02/2018	9.57	Put	Bond Future	4,431.7300	4.4317	4,777.1200	4.7771	7.794	0	0	0
2017/11/21	2032	01/02/2018	9.30	Put	Bond Future	6,091.3300	6.0913	6,481.1800	6.4812	6.400	0	0	0
2017/11/21	2032	01/02/2018	9.30	Call	Bond Future	227.0700	0.2271	178.8000	0.1788	(21.258)	0	0	7,800
2017/11/21	2032	01/02/2018	9.56	Put	Bond Future	4,488.7500	4.4888	4,836.1000	4.8361	7.738	0	0	0
2017/11/21	2032	01/02/2018	9.55	Call	Bond Future	487.6800	0.4877	398.8400	0.3988	(18.217)	0	0	0
2017/11/21	2032	01/02/2018	9.20	Put	Bond Future	6,763.3100	6.7633	7,164.9200	7.1649	5.938	0	0	0
2017/11/21	2032	01/02/2018	9.45	Call	Bond Future	365.0100	0.3650	294.2100	0.2942	(19.397)	0	0	750
2017/11/21	2032	01/02/2018	9.40	Call	Bond Future	313.3100	0.3133	250.6300	0.2506	(20.006)	0	0	6,800
2017/11/21	2032	03/05/2018	9.70	Call	Bond Future	1,452.3600	1.4524	1,304.0700	1.3041	(10.210)	0	0	0
2017/11/21	2032	03/05/2018	9.71	Put	Bond Future	4,936.4000	4.9364	5,232.3000	5.2323	5.994	0	0	0
2017/11/21	2032	03/05/2018			Bond Future	10.2230	86.3687	10.2913	85.9229	0.667	0.0000	0.0000	0
2017/11/21	2032	03/05/2018	9.70	Put	Bond Future	4,983.9900	4.9840	5,281.4700	5.2815	5.969	0	0	0
2017/11/21	2032	03/05/2018	9.71	Call	Bond Future	1,474.2300	1.4742	1,324.3600	1.3244	(10.166)	0	0	0
2017/11/21	2032	03/05/2018	9.72	Call	Bond Future	1,496.3100	1.4963	1,344.8600	1.3449	(10.122)	0	0	0
2017/11/21	2032	03/05/2018	9.72	Put	Bond Future	4,889.0900	4.8891	5,183.4100	5.1834	6.020	0	0	0
2017/11/21	2032	02/08/2018	9.66	Put	Bond Future	6,291.8700	6.2919	6,588.7800	6.5888	4.719	0	0	0
2017/11/21	2032	02/08/2018	9.67	Call	Bond Future	2,007.8400	2.0078	1,848.3500	1.8484	(7.943)	0	0	0
2017/11/21	2032	02/08/2018			Bond Future	10.3038	88.0126	10.3746	87.5574	0.687	0.0000	0.0000	0
2017/11/21	2032	02/08/2018	9.68	Call	Bond Future	2,030.5600	2.0306	1,869.8200	1.8698	(7.916)	0	0	0
2017/11/21	2032	02/08/2018	9.68	Put	Bond Future	6,198.7500	6.1988	6,493.1600	6.4932	4.750	0	0	0
2017/11/21	2032	02/08/2018	9.66	Call	Bond Future	1,985.2800	1.9853	1,827.0400	1.8270	(7.971)	0	0	0
2017/11/21	2032	02/08/2018	9.67	Put	Bond Future	6,245.1900	6.2452	6,540.8500	6.5409	4.734	0	0	0
2017/11/21	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	01/02/2018			Bond Future	101.6868	101.6868	101.0221	101.0221	(0.654)	0.0000	0.0000	5,283
2017/11/21	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	01/02/2018	109.64	Put	Bond Future	7,953.1500	7.9532	8,617.8600	8.6179	8.358	0	0	0
2017/11/21	2033	01/02/2018	109.66	Put	Bond Future	7,973.1500	7.9732	8,637.8600	8.6379	8.337	0	0	0
2017/11/21	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	01/02/2018	109.65	Put	Bond Future	7,963.1500	7.9632	8,627.8600	8.6279	8.347	0	0	0
2017/11/21	2033	03/05/2018	107.71	Put	Bond Future	5,208.6300	5.2086	5,885.2000	5.8852	12.989	0	0	0
2017/11/21	2033	03/05/2018			Bond Future	102.5014	102.5014	101.8248	101.8248	(0.660)	0.0000	0.0000	0
2017/11/21	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	03/05/2018	107.70	Put	Bond Future	5,198.6300	5.1986	5,875.2000	5.8752	13.014	0	0	0
2017/11/21	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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2017/11/21	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	03/05/2018	107.69	Put	Bond Future	5,188.6300	5.1886	5,865.2000	5.8652	13.039	0	0	0
2017/11/21	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	02/08/2018			Bond Future	104.4757	104.4757	103.7850	103.7850	(0.661)	0.0000	0.0000	0
2017/11/21	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	02/08/2018	109.92	Put	Bond Future	5,444.3200	5.4443	6,135.0200	6.1350	12.687	0	0	0
2017/11/21	2033	02/08/2018	109.94	Put	Bond Future	5,464.3200	5.4643	6,155.0200	6.1550	12.640	0	0	0
2017/11/21	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2033	02/08/2018	109.93	Put	Bond Future	5,454.3200	5.4543	6,145.0200	6.1450	12.663	0	0	0
2017/11/21	2037	01/02/2018	9.82	Put	Bond Future	4,984.8600	4.9849	5,331.0300	5.3310	6.944	0	0	0
2017/11/21	2037	01/02/2018			Bond Future	10.4179	84.4054	10.4787	83.9711	0.583	0.0000	0.0000	54,223
2017/11/21	2037	01/02/2018	9.88	Put	Bond Future	4,612.8600	4.6129	4,947.1500	4.9471	7.247	0	0	0
2017/11/21	2037	01/02/2018	9.88	Call	Bond Future	609.1900	0.6092	509.2400	0.5092	(16.407)	0	0	2,000
2017/11/21	2037	01/02/2018	9.82	Call	Bond Future	516.2600	0.5163	428.1900	0.4282	(17.059)	0	0	0
2017/11/21	2037	01/02/2018	9.81	Put	Bond Future	5,048.2800	5.0483	5,396.3500	5.3963	6.895	0	0	0
2017/11/21	2037	01/02/2018	9.83	Call	Bond Future	531.0100	0.5310	441.0100	0.4410	(16.949)	0	0	0
2017/11/21	2037	01/02/2018	9.83	Put	Bond Future	4,921.8600	4.9219	5,266.1000	5.2661	6.994	0	0	0
2017/11/21	2037	01/02/2018	9.81	Call	Bond Future	501.8200	0.5018	415.6500	0.4156	(17.171)	0	0	0
2017/11/21	2037	01/02/2018	10.32	Call	Bond Future	1,670.4100	1.6704	1,466.5800	1.4666	(12.202)	0	0	0
2017/11/21	2037	01/02/2018	10.32	Put	Bond Future	2,377.8000	2.3778	2,608.2100	2.6082	9.690	0	0	2,000
2017/11/21	2037	01/02/2018	10.72	Call	Bond Future	3,250.2700	3.2503	2,951.2400	2.9512	(9.200)	0	0	0
2017/11/21	2037	01/02/2018	10.72	Put	Bond Future	1,125.8500	1.1258	1,261.0600	1.2611	12.010	0	0	2,000
2017/11/21	2037	03/05/2018	9.99	Call	Bond Future	1,725.4700	1.7255	1,570.9600	1.5710	(8.955)	0	0	0
2017/11/21	2037	03/05/2018	9.97	Put	Bond Future	5,590.4000	5.5904	5,880.8000	5.8808	5.195	0	0	0
2017/11/21	2037	03/05/2018			Bond Future	10.5038	85.9773	10.5665	85.5354	0.597	0.0000	0.0000	0
2017/11/21	2037	03/05/2018	9.99	Put	Bond Future	5,487.0000	5.4870	5,774.3700	5.7744	5.237	0	0	0
2017/11/21	2037	03/05/2018	9.97	Call	Bond Future	1,677.1400	1.6771	1,525.6600	1.5257	(9.032)	0	0	0
2017/11/21	2037	03/05/2018	9.98	Put	Bond Future	5,538.4300	5.5384	5,827.3200	5.8273	5.216	0	0	0
2017/11/21	2037	03/05/2018	9.98	Call	Bond Future	1,701.0900	1.7011	1,548.1000	1.5481	(8.994)	0	0	0
2017/11/21	2037	02/08/2018	9.96	Put	Bond Future	6,758.0100	6.7580	7,048.5600	7.0486	4.299	0	0	0
2017/11/21	2037	02/08/2018	9.95	Call	Bond Future	2,159.9600	2.1600	2,000.5700	2.0006	(7.379)	0	0	0
2017/11/21	2037	02/08/2018			Bond Future	10.5894	83.3576	10.6544	82.9064	0.614	0.0000	0.0000	0
2017/11/21	2037	02/08/2018	9.96	Call	Bond Future	2,184.3300	2.1843	2,023.6900	2.0237	(7.354)	0	0	0
2017/11/21	2037	02/08/2018	9.95	Put	Bond Future	6,809.4400	6.8094	7,101.2400	7.1012	4.285	0	0	0
2017/11/21	2037	02/08/2018	9.97	Call	Bond Future	2,208.8700	2.2089	2,046.9800	2.0470	(7.329)	0	0	0
2017/11/21	2037	02/08/2018	9.97	Put	Bond Future	6,706.8500	6.7068	6,996.1500	6.9962	4.314	0	0	0
2017/11/21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	01/02/2018	136.95	Put	Bond Future	15,408.2800	15.4083	16,957.5800	16.9576	10.055	0	0	0
2017/11/21	2038	01/02/2018			Bond Future	121.5417	121.5417	119.9924	119.9924	(1.275)	0.0000	0.0000	18,979
2017/11/21	2038	01/02/2018	136.94	Put	Bond Future	15,398.2800	15.3983	16,947.5800	16.9476	10.062	0	0	0
2017/11/21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	01/02/2018	136.93	Put	Bond Future	15,388.2800	15.3883	16,937.5800	16.9376	10.068	0	0	0
2017/11/21	2038	03/05/2018	132.28	Put	Bond Future	8,463.6400	8.4636	10,041.2100	10.0412	18.639	0	0	0
2017/11/21	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	03/05/2018			Bond Future	123.8164	123.8164	122.2388	122.2388	(1.274)	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
2017/11/21	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	03/05/2018	132.27	Put	Bond Future	8,453.6400	8.4536	10,031.2100	10.0312	18.661	0	0	0
2017/11/21	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	03/05/2018	132.29	Put	Bond Future	8,473.6400	8.4736	10,051.2100	10.0512	18.617	0	0	0
2017/11/21	2038	02/08/2018	134.55	Put	Bond Future	8,398.7900	8.3988	10,008.0600	10.0081	19.161	0	0	0
2017/11/21	2038	02/08/2018			Bond Future	126.1512	126.1512	124.5419	124.5419	(1.276)	0.0000	0.0000	0
2017/11/21	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	02/08/2018	134.54	Put	Bond Future	8,388.7900	8.3888	9,998.0600	9.9981	19.184	0	0	0
2017/11/21	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2038	02/08/2018	134.53	Put	Bond Future	8,378.7900	8.3788	9,988.0600	9.9881	19.206	0	0	0
2017/11/21	2040	01/02/2018	9.89	Call	Bond Future	537.8500	0.5378	440.1800	0.4402	(18.159)	0	0	0
2017/11/21	2040	01/02/2018			Bond Future	10.5084	87.3019	10.5743	86.8029	0.627	0.0000	0.0000	25,992
2017/11/21	2040	01/02/2018	9.87	Call	Bond Future	508.2800	0.5083	414.8200	0.4148	(18.388)	0	0	0
2017/11/21	2040	01/02/2018	9.87	Put	Bond Future	5,597.7300	5.5977	6,003.2900	6.0033	7.245	0	0	0
2017/11/21	2040	01/02/2018	9.88	Put	Bond Future	5,528.8700	5.5289	5,932.3400	5.9323	7.298	0	0	0
2017/11/21	2040	01/02/2018	9.89	Put	Bond Future	5,460.5500	5.4605	5,861.9000	5.8619	7.350	0	0	0
2017/11/21	2040	01/02/2018	9.88	Call	Bond Future	522.8600	0.5229	427.3100	0.4273	(18.274)	0	0	0
2017/11/21	2040	03/05/2018	10.08	Put	Bond Future	5,884.4000	5.8844	6,214.1400	6.2141	5.604	0	0	0
2017/11/21	2040	03/05/2018			Bond Future	10.5947	88.9278	10.6627	88.4200	0.642	0.0000	0.0000	0
2017/11/21	2040	03/05/2018	10.07	Call	Bond Future	1,852.2000	1.8522	1,675.8600	1.6759	(9.521)	0	0	0
2017/11/21	2040	03/05/2018	10.07	Put	Bond Future	5,939.1600	5.9392	6,270.6300	6.2706	5.581	0	0	0
2017/11/21	2040	03/05/2018	10.08	Call	Bond Future	1,878.2700	1.8783	1,700.2000	1.7002	(9.481)	0	0	0
2017/11/21	2040	03/05/2018	10.06	Call	Bond Future	1,826.5800	1.8266	1,651.9500	1.6519	(9.560)	0	0	0
2017/11/21	2040	03/05/2018	10.06	Put	Bond Future	5,994.4800	5.9945	6,327.6600	6.3277	5.558	0	0	0
2017/11/21	2040	02/08/2018	10.04	Call	Bond Future	2,313.8800	2.3139	2,131.0700	2.1311	(7.901)	0	0	0
2017/11/21	2040	02/08/2018	10.03	Put	Bond Future	7,327.0300	7.3270	7,663.9000	7.6639	4.598	0	0	0
2017/11/21	2040	02/08/2018			Bond Future	10.6808	86.1138	10.7513	85.5955	0.660	0.0000	0.0000	0
2017/11/21	2040	02/08/2018	10.05	Call	Bond Future	2,339.8300	2.3398	2,155.5900	2.1556	(7.874)	0	0	0
2017/11/21	2040	02/08/2018	10.05	Put	Bond Future	7,216.7800	7.2168	7,550.8000	7.5508	4.628	0	0	0
2017/11/21	2040	02/08/2018	10.04	Put	Bond Future	7,271.7600	7.2718	7,607.2100	7.6072	4.613	0	0	0
2017/11/21	2040	02/08/2018	10.03	Call	Bond Future	2,288.1100	2.2881	2,106.7200	2.1067	(7.928)	0	0	0
2017/11/21	2044	01/02/2018	9.90	Put	Bond Future	5,687.0500	5.6871	6,093.9100	6.0939	7.154	0	0	0
2017/11/21	2044	01/02/2018	9.89	Call	Bond Future	487.3200	0.4873	397.1100	0.3971	(18.511)	0	0	0
2017/11/21	2044	01/02/2018			Bond Future	10.5469	84.2833	10.6128	83.7842	0.625	0.0000	0.0000	17,462
2017/11/21	2044	01/02/2018	9.90	Call	Bond Future	501.5500	0.5016	409.2900	0.4093	(18.395)	0	0	0
2017/11/21	2044	01/02/2018	9.89	Put	Bond Future	5,757.2600	5.7573	6,166.1700	6.1662	7.103	0	0	0
2017/11/21	2044	01/02/2018	9.91	Call	Bond Future	516.0000	0.5160	421.6600	0.4217	(18.283)	0	0	0
2017/11/21	2044	01/02/2018	9.91	Put	Bond Future	5,617.2100	5.6172	6,021.9900	6.0220	7.206	0	0	0
2017/11/21	2044	03/05/2018	10.10	Call	Bond Future	1,851.7100	1.8517	1,675.7700	1.6758	(9.501)	0	0	0
2017/11/21	2044	03/05/2018	10.09	Put	Bond Future	6,065.0400	6.0650	6,398.6700	6.3987	5.501	0	0	0
2017/11/21	2044	03/05/2018			Bond Future	10.6311	85.8529	10.6991	85.3451	0.640	0.0000	0.0000	0
2017/11/21	2044	03/05/2018	10.11	Call	Bond Future	1,877.7600	1.8778	1,700.0900	1.7001	(9.462)	0	0	0
2017/11/21	2044	03/05/2018	10.11	Put	Bond Future	5,953.7100	5.9537	6,283.8900	6.2839	5.546	0	0	0
2017/11/21	2044	03/05/2018	10.10	Put	Bond Future	6,009.2000	6.0092	6,341.1100	6.3411	5.523	0	0	0
2017/11/21	2044	03/05/2018	10.09	Call	Bond Future	1,825.8900	1.8259	1,651.6700	1.6517	(9.542)	0	0	0

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2017/11/21	2044	02/08/2018	10.07	Call	Bond Future	2,320.2500	2.3203	2,137.3100	2.1373	(7.884)	0	0	0
2017/11/21	2044	02/08/2018			Bond Future	10.7151	83.1057	10.7856	82.5872	0.658	0.0000	0.0000	0
2017/11/21	2044	02/08/2018	10.05	Call	Bond Future	2,268.4900	2.2685	2,088.4200	2.0884	(7.938)	0	0	0
2017/11/21	2044	02/08/2018	10.05	Put	Bond Future	7,453.3400	7.4533	7,791.7400	7.7917	4.540	0	0	0
2017/11/21	2044	02/08/2018	10.07	Put	Bond Future	7,341.1800	7.3412	7,676.7100	7.6767	4.571	0	0	0
2017/11/21	2044	02/08/2018	10.06	Call	Bond Future	2,294.4100	2.2944	2,112.9000	2.1129	(7.911)	0	0	0
2017/11/21	2044	02/08/2018	10.06	Put	Bond Future	7,397.2400	7.3972	7,734.2000	7.7342	4.555	0	0	0
2017/11/21	2046	01/02/2018	132.92	Put	Bond Future	17,702.4900	17.7025	19,502.0200	19.5020	10.165	0	0	0
2017/11/21	2046	01/02/2018			Bond Future	115.2175	115.2175	113.4180	113.4180	(1.562)	0.0000	0.0000	21,177
2017/11/21	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	01/02/2018	132.91	Put	Bond Future	17,692.4900	17.6925	19,492.0200	19.4920	10.171	0	0	0
2017/11/21	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	01/02/2018	132.90	Put	Bond Future	17,682.4900	17.6825	19,482.0200	19.4820	10.177	0	0	0
2017/11/21	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	03/05/2018			Bond Future	115.7742	115.7742	113.9415	113.9415	(1.583)	0.0000	0.0000	0
2017/11/21	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	03/05/2018	127.93	Put	Bond Future	12,155.8500	12.1559	13,988.4700	13.9885	15.076	0	0	0
2017/11/21	2046	03/05/2018	127.95	Put	Bond Future	12,175.8500	12.1759	14,008.4700	14.0085	15.051	0	0	0
2017/11/21	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	03/05/2018	127.94	Put	Bond Future	12,165.8500	12.1659	13,998.4700	13.9985	15.064	0	0	0
2017/11/21	2046	02/08/2018	128.78	Put	Bond Future	10,775.8100	10.7758	12,645.0100	12.6450	17.346	0	0	0
2017/11/21	2046	02/08/2018			Bond Future	118.0042	118.0042	116.1350	116.1350	(1.584)	0.0000	0.0000	0
2017/11/21	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2046	02/08/2018	128.77	Put	Bond Future	10,765.8100	10.7658	12,635.0100	12.6350	17.362	0	0	0
2017/11/21	2046	02/08/2018	128.79	Put	Bond Future	10,785.8100	10.7858	12,655.0100	12.6550	17.330	0	0	0
2017/11/21	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	01/02/2018	140.23	Put	Bond Future	20,256.3000	20.2563	22,330.0900	22.3301	10.238	0	0	0
2017/11/21	2050	01/02/2018			Bond Future	119.9737	119.9737	117.8999	117.8999	(1.729)	0.0000	0.0000	24,102
2017/11/21	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	01/02/2018	140.25	Put	Bond Future	20,276.3000	20.2763	22,350.0900	22.3501	10.228	0	0	0
2017/11/21	2050	01/02/2018	140.24	Put	Bond Future	20,266.3000	20.2663	22,340.0900	22.3401	10.233	0	0	0
2017/11/21	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	03/05/2018	135.62	Put	Bond Future	13,401.0200	13.4010	15,512.9300	15.5129	15.759	0	0	0
2017/11/21	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	03/05/2018			Bond Future	122.2190	122.2190	120.1071	120.1071	(1.728)	0.0000	0.0000	0
2017/11/21	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	03/05/2018	135.61	Put	Bond Future	13,391.0200	13.3910	15,502.9300	15.5029	15.771	0	0	0
2017/11/21	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	03/05/2018	135.63	Put	Bond Future	13,411.0200	13.4110	15,522.9300	15.5229	15.748	0	0	0
2017/11/21	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	02/08/2018	137.54	Put	Bond Future	14,700.1400	14.7001	16,854.1600	16.8542	14.653	0	0	0
2017/11/21	2050	02/08/2018	137.52	Put	Bond Future	14,680.1400	14.6801	16,834.1600	16.8342	14.673	0	0	0
2017/11/21	2050	02/08/2018			Bond Future	122.8399	122.8399	120.6858	120.6858	(1.754)	0.0000	0.0000	0

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2017/11/21	2050	02/08/2018	137.53	Put	Bond Future	14,690.1400	14.6901	16,844.1600	16.8442	14.663	0	0	0
2017/11/21	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	AL37	01/02/2018			Index Future	552.5520	552.5520	551.1520	551.1520	(0.253)	0.0000	0.0000	0
2017/11/21	AL37	03/05/2018			Index Future	562.8450	562.8450	561.4220	561.4220	(0.253)	0.0000	0.0000	0
2017/11/21	AL37	02/08/2018			Index Future	573.5580	573.5580	572.1020	572.1020	(0.254)	0.0000	0.0000	0
2017/11/21	AL7T	01/02/2018			Index Future	625.8780	625.8780	623.4330	623.4330	(0.391)	0.0000	0.0000	0
2017/11/21	AL7T	03/05/2018			Index Future	637.5370	637.5370	635.0500	635.0500	(0.390)	0.0000	0.0000	0
2017/11/21	AL7T	02/08/2018			Index Future	649.6720	649.6720	647.1310	647.1310	(0.391)	0.0000	0.0000	0
2017/11/21	ALBI	01/02/2018			Index Future	560.7400	560.7400	558.2100	558.2100	(0.451)	0.0000	0.0000	774
2017/11/21	ALBI	03/05/2018			Index Future	571.1860	571.1860	568.6120	568.6120	(0.451)	0.0000	0.0000	0
2017/11/21	ALBI	02/08/2018			Index Future	582.0570	582.0570	579.4290	579.4290	(0.452)	0.0000	0.0000	0
2017/11/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	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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2017/11/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/21	EL28	01/02/2018			Bond Future	125.8615	125.8615	125.4004	125.4004	(0.366)	0.0000	0.0000	0
2017/11/21	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	01/02/2018	132.29	Put	Bond Future	6,428.5500	6.4286	6,889.5900	6.8896	7.172	0	0	0
2017/11/21	EL28	01/02/2018	132.31	Put	Bond Future	6,448.5500	6.4486	6,909.5900	6.9096	7.150	0	0	0
2017/11/21	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	01/02/2018	132.30	Put	Bond Future	6,438.5500	6.4386	6,899.5900	6.8996	7.161	0	0	0
2017/11/21	EL28	03/05/2018	133.20	Put	Bond Future	6,742.5800	6.7426	7,211.6100	7.2116	6.956	0	0	0
2017/11/21	EL28	03/05/2018			Bond Future	126.4574	126.4574	125.9884	125.9884	(0.371)	0.0000	0.0000	0
2017/11/21	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	03/05/2018	133.19	Put	Bond Future	6,732.5800	6.7326	7,201.6100	7.2016	6.967	0	0	0
2017/11/21	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	03/05/2018	133.18	Put	Bond Future	6,722.5800	6.7226	7,191.6100	7.1916	6.977	0	0	0
2017/11/21	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	02/08/2018			Bond Future	128.8933	128.8933	128.4139	128.4139	(0.372)	0.0000	0.0000	0
2017/11/21	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	02/08/2018	134.93	Put	Bond Future	6,036.6700	6.0367	6,516.1100	6.5161	7.942	0	0	0
2017/11/21	EL28	02/08/2018	134.95	Put	Bond Future	6,056.6700	6.0567	6,536.1100	6.5361	7.916	0	0	0
2017/11/21	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	EL28	02/08/2018	134.94	Put	Bond Future	6,046.6700	6.0467	6,526.1100	6.5261	7.929	0	0	0
2017/11/21	ES33	01/02/2018	11.00	Put	Bond Future	3,073.5100	3.0735	3,408.1000	3.4081	10.886	0	0	0
2017/11/21	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	01/02/2018			Bond Future	11.5360	74.0607	11.5964	73.7262	0.524	0.0000	0.0000	9,466
2017/11/21	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	01/02/2018	10.99	Put	Bond Future	3,132.7400	3.1327	3,467.3300	3.4673	10.680	0	0	0
2017/11/21	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	01/02/2018	11.01	Put	Bond Future	3,014.3600	3.0144	3,348.9500	3.3489	11.100	0	0	0
2017/11/21	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	03/05/2018	11.20	Put	Bond Future	2,594.4100	2.5944	2,934.8200	2.9348	13.121	0	0	0
2017/11/21	ES33	03/05/2018			Bond Future	11.6627	71.6487	11.7253	71.3083	0.537	0.0000	0.0000	0
2017/11/21	ES33	03/05/2018	11.22	Put	Bond Future	2,479.3400	2.4793	2,819.7500	2.8198	13.730	0	0	0
2017/11/21	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	03/05/2018	11.21	Put	Bond Future	2,536.8400	2.5368	2,877.2500	2.8773	13.419	0	0	0
2017/11/21	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	02/08/2018	11.15	Put	Bond Future	3,546.4100	3.5464	3,893.9900	3.8940	9.801	0	0	0
2017/11/21	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	02/08/2018			Bond Future	11.7873	73.0124	11.8524	72.6648	0.552	0.0000	0.0000	0
2017/11/21	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	02/08/2018	11.14	Put	Bond Future	3,604.1600	3.6042	3,951.7400	3.9517	9.644	0	0	0
2017/11/21	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	ES33	02/08/2018	11.16	Put	Bond Future	3,488.7200	3.4887	3,836.3000	3.8363	9.963	0	0	0
2017/11/21	ES42	01/02/2018			Bond Future	11.7676	76.3730	11.8436	75.9081	0.646	0.0000	0.0000	7,957
2017/11/21	ES42	03/05/2018			Bond Future	11.8964	73.5342	11.9752	73.0611	0.663	0.0000	0.0000	0
2017/11/21	ES42	02/08/2018			Bond Future	12.0208	74.9338	12.1027	74.4510	0.682	0.0000	0.0000	0
2017/11/21	GOVI	01/02/2018	581.04	Put	GOVI	220,210.0000	22.0210	245,520.0000	24.5520	11.494	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
2017/11/21	GOVI	01/02/2018			GOVI	559.0190	559.0190	556.4880	556.4880	(0.453)	0.0000	0.0000	795
2017/11/21	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	01/02/2018	581.03	Put	GOVI	220,110.0000	22.0110	245,420.0000	24.5420	11.499	0	0	0
2017/11/21	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	01/02/2018	581.02	Put	GOVI	220,010.0000	22.0010	245,320.0000	24.5320	11.504	0	0	0
2017/11/21	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	03/05/2018			GOVI	569.4330	569.4330	566.8580	566.8580	(0.452)	0.0000	0.0000	0
2017/11/21	GOVI	03/05/2018	590.27	Put	GOVI	208,370.0000	20.8370	234,120.0000	23.4120	12.358	0	0	0
2017/11/21	GOVI	03/05/2018	590.29	Put	GOVI	208,570.0000	20.8570	234,320.0000	23.4320	12.346	0	0	0
2017/11/21	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	03/05/2018	590.28	Put	GOVI	208,470.0000	20.8470	234,220.0000	23.4220	12.352	0	0	0
2017/11/21	GOVI	02/08/2018	605.72	Put	GOVI	254,490.0000	25.4490	280,790.0000	28.0790	10.334	0	0	0
2017/11/21	GOVI	02/08/2018			GOVI	580.2710	580.2710	577.6410	577.6410	(0.453)	0.0000	0.0000	0
2017/11/21	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	02/08/2018	605.71	Put	GOVI	254,390.0000	25.4390	280,690.0000	28.0690	10.338	0	0	0
2017/11/21	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	GOVI	02/08/2018	605.70	Put	GOVI	254,290.0000	25.4290	280,590.0000	28.0590	10.343	0	0	0
2017/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/21	IGOV	01/02/2018			Index Future	243.7740	243.7740	241.8470	241.8470	(0.790)	0.0000	0.0000	874
2017/11/21	IGOV	03/05/2018			Index Future	248.3370	248.3370	246.3750	246.3750	(0.790)	0.0000	0.0000	272
2017/11/21	IGOV	02/08/2018			Index Future	253.1200	253.1200	251.1170	251.1170	(0.791)	0.0000	0.0000	0
2017/11/21	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/21	IS01	15/03/2018			Interest Rate Swap	99.7185	99.7185	99.7213	99.7213	0.003	0.0000	0.0000	0
2017/11/21	IS01	21/06/2018			Interest Rate Swap	99.9335	99.9335	99.9413	99.9413	0.008	0.0000	0.0000	0
2017/11/21	IS01	20/09/2018			Interest Rate Swap	100.1910	100.1910	100.2048	100.2048	0.014	0.0000	0.0000	0
2017/11/21	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/21	IS02	16/03/2018			Interest Rate Swap	99.0029	99.0029	99.0055	99.0055	0.003	0.0000	0.0000	0
2017/11/21	IS02	15/06/2018			Interest Rate Swap	98.6190	98.6190	98.6276	98.6276	0.009	0.0000	0.0000	0
2017/11/21	IS02	21/09/2018			Interest Rate Swap	98.6616	98.6616	98.6753	98.6753	0.014	0.0000	0.0000	0
2017/11/21	IS02	21/12/2018			Interest Rate Swap	99.1700	99.1700	99.2000	99.2000	0.030	0.0000	0.0000	0
2017/11/21	IS02	15/03/2019			Interest Rate Swap	99.6966	99.6966	99.7358	99.7358	0.039	0.0000	0.0000	0
2017/11/21	IS02	21/06/2019			Interest Rate Swap	100.2361	100.2361	100.2922	100.2922	0.056	0.0000	0.0000	0
2017/11/21	IS02	20/09/2019			Interest Rate Swap	100.7871	100.7871	100.8569	100.8569	0.069	0.0000	0.0000	0
2017/11/21	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	IS05	17/12/2020			Interest Rate Swap	97.7920	97.7920	97.8903	97.8903	0.101	0.0000	0.0000	0
2017/11/21	IS05	16/03/2021			Interest Rate Swap	97.1700	97.1700	97.2764	97.2764	0.109	0.0000	0.0000	0
2017/11/21	IS05	15/06/2021			Interest Rate Swap	96.5176	96.5176	96.6335	96.6335	0.120	0.0000	0.0000	0
2017/11/21	IS05	21/09/2021			Interest Rate Swap	96.8438	96.8438	96.9709	96.9709	0.131	0.0000	0.0000	0
2017/11/21	IS05	21/12/2021			Interest Rate Swap	99.1571	99.1571	99.2964	99.2964	0.140	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
2017/11/21	IS05	15/03/2022			Interest Rate Swap	99.4236	99.4236	99.5796	99.5796	0.157	0.0000	0.0000	0
2017/11/21	IS05	21/06/2022			Interest Rate Swap	100.7476	100.7476	100.9242	100.9242	0.175	0.0000	0.0000	0
2017/11/21	IS05	20/09/2022			Interest Rate Swap	103.0510	103.0510	103.2429	103.2429	0.186	0.0000	0.0000	0
2017/11/21	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	IS10	17/12/2025			Interest Rate Swap	98.8002	98.8002	99.0676	99.0676	0.271	0.0000	0.0000	0
2017/11/21	IS10	16/03/2026			Interest Rate Swap	95.9393	95.9393	96.2182	96.2182	0.291	0.0000	0.0000	0
2017/11/21	IS10	15/06/2026			Interest Rate Swap	94.7848	94.7848	95.0716	95.0716	0.303	0.0000	0.0000	0
2017/11/21	IS10	21/09/2026			Interest Rate Swap	96.9608	96.9608	97.2483	97.2483	0.297	0.0000	0.0000	0
2017/11/21	IS10	21/12/2026			Interest Rate Swap	100.7016	100.7016	100.9850	100.9850	0.281	0.0000	0.0000	0
2017/11/21	IS10	15/03/2027			Interest Rate Swap	99.3529	99.3529	99.6378	99.6378	0.287	0.0000	0.0000	0
2017/11/21	IS10	21/06/2027			Interest Rate Swap	101.4058	101.4058	101.6841	101.6841	0.274	0.0000	0.0000	0
2017/11/21	IS10	20/09/2027			Interest Rate Swap	105.0610	105.0610	105.3295	105.3295	0.256	0.0000	0.0000	0
2017/11/21	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/21	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/21	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/21	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/21	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/21	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/21	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/21	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/21	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/21	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/21	R023	01/02/2018	8.33	Put	Bond Future	2,055.2400	2.0552	2,274.4200	2.2744	10.664	0	0	0
2017/11/21	R023	01/02/2018			Bond Future	8.7707	99.2947	8.8434	99.0104	0.829	0.0000	0.0000	61,187
2017/11/21	R023	01/02/2018	8.32	Call	Bond Future	301.1500	0.3011	237.4700	0.2375	(21.146)	0	0	0
2017/11/21	R023	01/02/2018	8.32	Put	Bond Future	2,086.1200	2.0861	2,306.7900	2.3068	10.578	0	0	0
2017/11/21	R023	01/02/2018	8.33	Call	Bond Future	310.3200	0.3103	245.1500	0.2452	(21.001)	0	0	0
2017/11/21	R023	01/02/2018	8.31	Call	Bond Future	292.0500	0.2920	229.8500	0.2298	(21.298)	0	0	0
2017/11/21	R023	01/02/2018	8.31	Put	Bond Future	2,117.0900	2.1171	2,339.2400	2.3392	10.493	0	0	0
2017/11/21	R023	03/05/2018	8.27	Call	Bond Future	543.3200	0.5433	466.8200	0.4668	(14.080)	0	0	0
2017/11/21	R023	03/05/2018			Bond Future	8.8455	97.2143	8.9226	96.9253	0.872	0.0000	0.0000	0
2017/11/21	R023	03/05/2018	8.27	Put	Bond Future	2,733.2100	2.7332	2,945.7500	2.9457	7.776	0	0	0
2017/11/21	R023	03/05/2018	8.28	Call	Bond Future	553.6900	0.5537	476.1100	0.4761	(14.011)	0	0	0
2017/11/21	R023	03/05/2018	8.29	Put	Bond Future	2,677.1900	2.6772	2,887.5500	2.8875	7.857	0	0	0
2017/11/21	R023	03/05/2018	8.28	Put	Bond Future	2,705.0100	2.7050	2,916.4700	2.9165	7.817	0	0	0
2017/11/21	R023	03/05/2018	8.29	Call	Bond Future	564.4200	0.5644	485.7400	0.4857	(13.940)	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
2017/11/21	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	01/02/2018	9.73	Put	Bond Future	4,599.8500	4.5999	5,037.2500	5.0373	9.509	0	0	0
2017/11/21	R035	01/02/2018			Bond Future	10.3425	92.2371	10.4032	91.7997	0.588	0.0000	0.0000	53,530
2017/11/21	R035	01/02/2018	9.75	Put	Bond Future	4,443.9500	4.4439	4,881.3500	4.8813	9.843	0	0	0
2017/11/21	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	01/02/2018	9.74	Put	Bond Future	4,521.8500	4.5219	4,959.2500	4.9593	9.673	0	0	0
2017/11/21	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	03/05/2018	9.91	Put	Bond Future	3,794.3500	3.7944	4,239.3300	4.2393	11.727	0	0	0
2017/11/21	R035	03/05/2018			Bond Future	10.4261	89.4548	10.4888	89.0098	0.602	0.0000	0.0000	0
2017/11/21	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	03/05/2018	9.90	Put	Bond Future	3,870.3100	3.8703	4,315.2900	4.3153	11.497	0	0	0
2017/11/21	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R035	03/05/2018	9.89	Put	Bond Future	3,946.3600	3.9464	4,391.3400	4.3913	11.276	0	0	0
2017/11/21	R186	01/02/2018	8.96	Call	Bond Future	473.2800	0.4733	377.4900	0.3775	(20.240)	0	0	0
2017/11/21	R186	01/02/2018	8.50	Put	Bond Future	6,217.8900	6.2179	6,631.9900	6.6320	6.660	0	0	0
2017/11/21	R186	01/02/2018	9.00	Call	Bond Future	530.9400	0.5309	426.3500	0.4263	(19.699)	0	0	0
2017/11/21	R186	01/02/2018	9.25	Call	Bond Future	1,009.4800	1.0095	842.3900	0.8424	(16.552)	0	0	0
2017/11/21	R186	01/02/2018			Bond Future	9.4576	107.4989	9.5292	107.0588	0.758	9.5330	9.5330	94,178
2017/11/21	R186	01/02/2018	8.50	Call	Bond Future	96.1700	0.0962	70.1700	0.0702	(27.035)	0	0	1,460
2017/11/21	R186	01/02/2018	7.75	Put	Bond Future	11,248.7100	11.2487	11,687.7600	11.6878	3.903	0	0	0
2017/11/21	R186	01/02/2018	7.75	Call	Bond Future	2.7600	0.0028	1.7100	0.0017	(38.043)	0	0	1,460
2017/11/21	R186	01/02/2018	8.97	Call	Bond Future	487.2700	0.4873	389.3200	0.3893	(20.102)	0	0	0
2017/11/21	R186	01/02/2018	8.96	Put	Bond Future	3,597.4600	3.5975	3,941.7700	3.9418	9.571	0	0	0
2017/11/21	R186	01/02/2018	9.00	Put	Bond Future	3,399.4900	3.3995	3,735.0000	3.7350	9.869	0	0	6,200
2017/11/21	R186	01/02/2018	8.75	Put	Bond Future	4,723.4100	4.7234	5,106.8600	5.1069	8.118	0	0	775
2017/11/21	R186	01/02/2018	9.25	Put	Bond Future	2,298.2300	2.2982	2,571.2400	2.5712	11.879	0	0	775
2017/11/21	R186	01/02/2018	8.97	Put	Bond Future	3,547.4700	3.5475	3,889.6200	3.8896	9.645	0	0	0
2017/11/21	R186	01/02/2018	8.98	Call	Bond Future	501.5700	0.5016	401.4300	0.4014	(19.965)	0	0	0
2017/11/21	R186	01/02/2018	8.98	Put	Bond Future	3,497.8300	3.4978	3,837.7900	3.8378	9.719	0	0	0
2017/11/21	R186	01/02/2018	8.75	Call	Bond Future	244.1000	0.2441	187.4500	0.1875	(23.208)	0	0	0
2017/11/21	R186	01/02/2018	9.65	Call	Bond Future	2,244.5700	2.2446	1,968.8500	1.9688	(12.284)	0	0	0
2017/11/21	R186	01/02/2018	9.65	Put	Bond Future	1,068.3800	1.0684	1,232.7600	1.2328	15.386	0	0	1,950
2017/11/21	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	1,343.0800	1.3431	100.000	0	0	1,120
2017/11/21	R186	03/05/2018	8.92	Call	Bond Future	1,058.0900	1.0581	931.0500	0.9311	(12.007)	0	0	0
2017/11/21	R186	03/05/2018	8.91	Put	Bond Future	4,927.6300	4.9276	5,249.7500	5.2498	6.537	0	0	0
2017/11/21	R186	03/05/2018			Bond Future	9.5423	109.5010	9.6171	109.0534	0.784	0.0000	0.0000	0
2017/11/21	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	3,596.6400	3.5966	100.000	0	0	0
2017/11/21	R186	03/05/2018	9.30	Call	Bond Future	0.0000	0.0000	1,681.3300	1.6813	100.000	0	0	1,120
2017/11/21	R186	03/05/2018	10.14	Call	Bond Future	0.0000	0.0000	4,402.6700	4.4027	100.000	0	0	0
2017/11/21	R186	03/05/2018	8.93	Call	Bond Future	1,075.7500	1.0758	947.1600	0.9472	(11.954)	0	0	0
2017/11/21	R186	03/05/2018	8.93	Put	Bond Future	4,836.9300	4.8369	5,155.9700	5.1560	6.596	0	0	0
2017/11/21	R186	03/05/2018	8.92	Put	Bond Future	4,882.1600	4.8822	5,202.7500	5.2027	6.567	0	0	0
2017/11/21	R186	03/05/2018	8.91	Call	Bond Future	1,040.6300	1.0406	915.1200	0.9151	(12.061)	0	0	0
2017/11/21	R197	01/02/2018	301.68	Put	Bond Future	8,074.1300	8.0741	9,327.7500	9.3277	15.526	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	
2017/11/21	R197	01/02/2018			Bond Future	293.6059		293.6059	292.3522	292.3522	(0.427)	0.0000	0.0000	2,350
2017/11/21	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	01/02/2018	301.67	Put	Bond Future	8,064.1300	8.0641	9,317.7500	9.3177	15.546	0	0	0	
2017/11/21	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	01/02/2018	301.66	Put	Bond Future	8,054.1300	8.0541	9,307.7500	9.3077	15.565	0	0	0	
2017/11/21	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	03/05/2018			Bond Future	299.1006		299.1006	297.8252	297.8252	(0.426)	0.0000	0.0000	0
2017/11/21	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	03/05/2018	304.44	Put	Bond Future	5,339.3500	5.3393	6,614.7700	6.6148	23.887	0	0	0	
2017/11/21	R197	03/05/2018	304.46	Put	Bond Future	5,359.3500	5.3593	6,634.7700	6.6348	23.798	0	0	0	
2017/11/21	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/21	R197	03/05/2018	304.45	Put	Bond Future	5,349.3500	5.3493	6,624.7700	6.6248	23.843	0	0	0	
2017/11/21	R202	01/02/2018	249.07	Call	Bond Future	0.6500	0.0007	0.0800	0.0001	(87.692)	0	0	0	
2017/11/21	R202	01/02/2018	249.06	Put	Bond Future	17,728.0200	17.7280	20,320.6400	20.3206	14.624	0	0	0	
2017/11/21	R202	01/02/2018			Bond Future	231.3326		231.3326	228.7394	228.7394	(1.121)	0.0000	0.0000	22,203
2017/11/21	R202	01/02/2018	249.08	Call	Bond Future	0.6500	0.0007	0.0700	0.0001	(89.231)	0	0	0	
2017/11/21	R202	01/02/2018	249.08	Put	Bond Future	17,748.0100	17.7480	20,340.6300	20.3406	14.608	0	0	0	
2017/11/21	R202	01/02/2018	249.07	Put	Bond Future	17,738.0100	17.7380	20,330.6400	20.3306	14.616	0	0	0	
2017/11/21	R202	01/02/2018	249.06	Call	Bond Future	0.6600	0.0007	0.0800	0.0001	(87.879)	0	0	0	
2017/11/21	R202	03/05/2018	247.48	Put	Bond Future	12,057.9600	12.0580	14,561.3400	14.5613	20.761	0	0	0	
2017/11/21	R202	03/05/2018	247.47	Call	Bond Future	240.7300	0.2407	103.3500	0.1034	(57.068)	0	0	0	
2017/11/21	R202	03/05/2018			Bond Future	235.6621		235.6621	233.0217	233.0217	(1.120)	0.0000	0.0000	0
2017/11/21	R202	03/05/2018	247.48	Call	Bond Future	240.0700	0.2401	103.0300	0.1030	(57.083)	0	0	0	
2017/11/21	R202	03/05/2018	247.47	Put	Bond Future	12,048.6200	12.0486	14,551.6600	14.5517	20.774	0	0	0	
2017/11/21	R202	03/05/2018	247.49	Call	Bond Future	239.4000	0.2394	102.7100	0.1027	(57.097)	0	0	0	
2017/11/21	R202	03/05/2018	247.49	Put	Bond Future	12,067.2900	12.0673	14,571.0200	14.5710	20.748	0	0	0	
2017/11/21	R204	01/02/2018	7.27	Call	Bond Future	23.6700	0.0237	16.7000	0.0167	(29.447)	0	0	0	
2017/11/21	R204	01/02/2018			Bond Future	7.8332		101.1561	7.9073	101.0948	0.945	0.0000	0.0000	42,299
2017/11/21	R204	01/02/2018	7.25	Call	Bond Future	21.6500	0.0217	15.1800	0.0152	(29.885)	0	0	0	
2017/11/21	R204	01/02/2018	7.25	Put	Bond Future	507.0100	0.5070	561.9000	0.5619	10.826	0	0	0	
2017/11/21	R204	01/02/2018	7.27	Put	Bond Future	492.3200	0.4923	546.7100	0.5467	11.048	0	0	0	
2017/11/21	R204	01/02/2018	7.26	Call	Bond Future	22.6000	0.0226	15.8900	0.0159	(29.690)	0	0	0	
2017/11/21	R204	01/02/2018	7.26	Put	Bond Future	499.6000	0.4996	554.2500	0.5542	10.939	0	0	0	
2017/11/21	R204	03/05/2018	7.10	Put	Bond Future	555.0000	0.5550	608.2800	0.6083	9.600	0	0	0	
2017/11/21	R204	03/05/2018			Bond Future	7.9637		103.0402	8.0675	102.9783	1.304	0.0000	0.0000	0
2017/11/21	R204	03/05/2018	7.09	Call	Bond Future	36.8000	0.0368	28.3500	0.0284	(22.962)	0	0	0	
2017/11/21	R204	03/05/2018	7.09	Put	Bond Future	560.1400	0.5601	613.5900	0.6136	9.542	0	0	0	
2017/11/21	R204	03/05/2018	7.10	Call	Bond Future	37.6800	0.0377	29.0600	0.0291	(22.877)	0	0	0	
2017/11/21	R204	03/05/2018	7.08	Call	Bond Future	35.7800	0.0358	27.5200	0.0275	(23.086)	0	0	0	
2017/11/21	R204	03/05/2018	7.08	Put	Bond Future	565.1400	0.5651	618.7800	0.6188	9.491	0	0	0	
2017/11/21	R207	01/02/2018	7.61	Put	Bond Future	1,022.5200	1.0225	1,141.6100	1.1416	11.647	0	0	0	
2017/11/21	R207	01/02/2018	7.60	Call	Bond Future	48.4800	0.0485	33.5700	0.0336	(30.755)	0	0	0	
2017/11/21	R207	01/02/2018			Bond Future	8.1640		98.8237	8.2413	98.6892	0.946	0.0000	0.0000	46,959
2017/11/21	R207	01/02/2018	7.61	Call	Bond Future	50.6800	0.0507	35.2100	0.0352	(30.525)	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
2017/11/21	R207	01/02/2018	7.60	Put	Bond Future	1,037.9700	1.0380	1,157.6200	1.1576	11.527	0	0	0
2017/11/21	R207	01/02/2018	7.62	Call	Bond Future	52.9600	0.0530	36.9100	0.0369	(30.306)	0	0	0
2017/11/21	R207	01/02/2018	7.62	Put	Bond Future	1,007.1500	1.0072	1,125.6600	1.1257	11.767	0	0	0
2017/11/21	R207	03/05/2018	7.57	Call	Bond Future	124.9100	0.1249	100.2900	0.1003	(19.710)	0	0	0
2017/11/21	R207	03/05/2018	7.56	Put	Bond Future	1,222.1900	1.2222	1,334.5000	1.3345	9.189	0	0	0
2017/11/21	R207	03/05/2018			Bond Future	8.2732	100.6643	8.3624	100.5278	1.078	0.0000	0.0000	0
2017/11/21	R207	03/05/2018	7.58	Call	Bond Future	128.1800	0.1282	103.0700	0.1031	(19.590)	0	0	0
2017/11/21	R207	03/05/2018	7.58	Put	Bond Future	1,197.4100	1.1974	1,308.7600	1.3088	9.299	0	0	0
2017/11/21	R207	03/05/2018	7.57	Put	Bond Future	1,209.6800	1.2097	1,321.5200	1.3215	9.245	0	0	0
2017/11/21	R207	03/05/2018	7.56	Call	Bond Future	121.8800	0.1219	97.7300	0.0977	(19.815)	0	0	0
2017/11/21	R208	01/02/2018	7.85	Put	Bond Future	1,604.2100	1.6042	1,772.0400	1.7720	10.462	0	0	0
2017/11/21	R208	01/02/2018			Bond Future	8.4110	97.8692	8.4854	97.6731	0.884	0.0000	0.0000	34,776
2017/11/21	R208	01/02/2018	7.84	Call	Bond Future	104.8000	0.1048	77.4600	0.0775	(26.088)	0	0	0
2017/11/21	R208	01/02/2018	7.84	Put	Bond Future	1,627.0400	1.6270	1,795.7400	1.7957	10.369	0	0	0
2017/11/21	R208	01/02/2018	7.85	Call	Bond Future	108.8800	0.1089	80.6700	0.0807	(25.909)	0	0	0
2017/11/21	R208	01/02/2018	7.83	Call	Bond Future	100.8500	0.1009	74.3400	0.0743	(26.287)	0	0	0
2017/11/21	R208	01/02/2018	7.83	Put	Bond Future	1,650.0100	1.6500	1,819.5400	1.8195	10.274	0	0	0
2017/11/21	R208	03/05/2018	7.77	Call	Bond Future	210.4700	0.2105	173.4700	0.1735	(17.580)	0	0	0
2017/11/21	R208	03/05/2018			Bond Future	8.4951	96.2908	8.5764	96.0917	0.957	0.0000	0.0000	0
2017/11/21	R208	03/05/2018	7.77	Put	Bond Future	2,009.4300	2.0094	2,171.5400	2.1715	8.067	0	0	0
2017/11/21	R208	03/05/2018	7.78	Call	Bond Future	215.5200	0.2155	177.8400	0.1778	(17.483)	0	0	0
2017/11/21	R208	03/05/2018	7.79	Put	Bond Future	1,969.4500	1.9694	2,130.1800	2.1302	8.161	0	0	0
2017/11/21	R208	03/05/2018	7.78	Put	Bond Future	1,989.3900	1.9894	2,150.8200	2.1508	8.115	0	0	0
2017/11/21	R208	03/05/2018	7.79	Call	Bond Future	220.6600	0.2207	182.2800	0.1823	(17.393)	0	0	0
2017/11/21	R209	01/02/2018	9.72	Call	Bond Future	535.8800	0.5359	449.1900	0.4492	(16.177)	0	0	0
2017/11/21	R209	01/02/2018	9.73	Call	Bond Future	550.2500	0.5502	461.8200	0.4618	(16.071)	0	0	0
2017/11/21	R209	01/02/2018	9.71	Put	Bond Future	3,940.3200	3.9403	4,222.9100	4.2229	7.172	0	0	0
2017/11/21	R209	01/02/2018	10.10	Call	Bond Future	1,287.7000	1.2877	1,126.0600	1.1261	(12.553)	0	0	0
2017/11/21	R209	01/02/2018	9.85	Call	Bond Future	744.2900	0.7443	633.7400	0.6337	(14.853)	0	0	0
2017/11/21	R209	01/02/2018	9.33	Call	Bond Future	162.2300	0.1622	128.7200	0.1287	(20.656)	0	0	220
2017/11/21	R209	01/02/2018	10.22	Put	Bond Future	1,811.7600	1.8118	1,992.2800	1.9923	9.964	0	0	739
2017/11/21	R209	01/02/2018	9.75	Call	Bond Future	579.8100	0.5798	487.8400	0.4878	(15.862)	0	0	5,000
2017/11/21	R209	01/02/2018			Bond Future	10.2518	69.5252	10.3126	69.1577	0.592	0.0000	0.0000	153,396
2017/11/21	R209	01/02/2018	9.73	Put	Bond Future	3,838.0200	3.8380	4,117.1300	4.1171	7.272	0	0	0
2017/11/21	R209	01/02/2018	9.71	Call	Bond Future	521.7800	0.5218	436.8300	0.4368	(16.281)	0	0	0
2017/11/21	R209	01/02/2018	9.88	Call	Bond Future	799.3700	0.7994	682.9800	0.6830	(14.560)	0	0	0
2017/11/21	R209	01/02/2018	9.88	Put	Bond Future	3,117.7900	3.1178	3,368.9400	3.3689	8.055	0	0	220
2017/11/21	R209	01/02/2018	9.59	Call	Bond Future	373.0200	0.3730	307.4100	0.3074	(17.589)	0	0	0
2017/11/21	R209	01/02/2018	9.59	Put	Bond Future	4,583.8600	4.5839	4,885.7900	4.8858	6.587	0	0	377
2017/11/21	R209	01/02/2018	9.72	Put	Bond Future	3,888.9900	3.8890	4,169.8400	4.1698	7.222	0	0	0
2017/11/21	R209	01/02/2018	10.10	Put	Bond Future	2,220.1800	2.2202	2,426.0800	2.4261	9.274	0	0	3,000
2017/11/21	R209	01/02/2018	9.85	Put	Bond Future	3,254.9700	3.2550	3,511.9600	3.5120	7.895	0	0	7,500
2017/11/21	R209	01/02/2018	9.33	Put	Bond Future	6,135.7100	6.1357	6,469.7400	6.4697	5.444	0	0	0
2017/11/21	R209	01/02/2018	10.22	Call	Bond Future	1,617.7800	1.6178	1,430.7600	1.4308	(11.560)	0	0	0
2017/11/21	R209	01/02/2018	9.75	Put	Bond Future	3,737.1700	3.7372	4,012.7400	4.0127	7.374	0	0	0
2017/11/21	R209	01/02/2018	10.00	Call	Bond Future	1,047.0300	1.0470	906.3700	0.9064	(13.434)	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
2017/11/21	R209	01/02/2018	10.00	Put	Bond Future	2,604.2800	2.6043	2,831.1600	2.8312	8.712	0	0	7,500
2017/11/21	R209	01/02/2018	9.89	Call	Bond Future	818.2600	0.8183	699.9100	0.6999	(14.464)	0	0	0
2017/11/21	R209	01/02/2018	9.89	Put	Bond Future	3,072.7700	3.0728	3,321.9600	3.3220	8.110	0	0	157
2017/11/21	R209	01/02/2018	9.32	Put	Bond Future	6,199.1800	6.1992	6,534.1700	6.5342	5.404	0	0	0
2017/11/21	R209	01/02/2018	9.32	Call	Bond Future	156.6200	0.1566	124.0700	0.1241	(20.783)	0	0	157
2017/11/21	R209	01/02/2018	9.87	Call	Bond Future	780.6800	0.7807	666.2500	0.6663	(14.658)	0	0	0
2017/11/21	R209	01/02/2018	9.87	Put	Bond Future	3,163.1000	3.1631	3,416.2100	3.4162	8.002	0	0	739
2017/11/21	R209	01/02/2018	9.52	Put	Bond Future	4,981.5800	4.9816	5,293.5200	5.2935	6.262	0	0	0
2017/11/21	R209	01/02/2018	9.52	Call	Bond Future	302.4400	0.3024	246.8400	0.2468	(18.384)	0	0	739
2017/11/21	R209	03/05/2018	10.73	Call	Bond Future	4,031.3400	4.0313	3,782.2200	3.7822	(6.180)	0	0	0
2017/11/21	R209	03/05/2018	9.75	Call	Bond Future	1,254.4700	1.2545	1,134.4100	1.1344	(9.571)	0	0	435
2017/11/21	R209	03/05/2018	10.00	Call	Bond Future	1,791.9800	1.7920	1,638.3700	1.6384	(8.572)	0	0	0
2017/11/21	R209	03/05/2018	9.85	Put	Bond Future	4,412.3500	4.4124	4,653.0100	4.6530	5.454	0	0	0
2017/11/21	R209	03/05/2018			Bond Future	10.3268	67.6708	10.3894	67.2969	0.606	0.0000	0.0000	0
2017/11/21	R209	03/05/2018	10.73	Put	Bond Future	1,675.5800	1.6756	1,800.3900	1.8004	7.449	0	0	435
2017/11/21	R209	03/05/2018	9.75	Put	Bond Future	4,856.7000	4.8567	5,110.5700	5.1106	5.227	0	0	0
2017/11/21	R209	03/05/2018	9.85	Call	Bond Future	1,455.1000	1.4551	1,321.8300	1.3218	(9.159)	0	0	0
2017/11/21	R209	03/05/2018	10.22	Call	Bond Future	2,361.7200	2.3617	2,177.9200	2.1779	(7.782)	0	0	0
2017/11/21	R209	03/05/2018	10.22	Put	Bond Future	3,007.6600	3.0077	3,197.7900	3.1978	6.322	0	0	435
2017/11/21	R209	03/05/2018	10.00	Put	Bond Future	3,798.1400	3.7981	4,018.4600	4.0185	5.801	0	0	5,000
2017/11/21	R209	03/05/2018	9.86	Call	Bond Future	1,476.2100	1.4762	1,341.6100	1.3416	(9.118)	0	0	0
2017/11/21	R209	03/05/2018	9.84	Call	Bond Future	1,434.1800	1.4342	1,302.2400	1.3022	(9.200)	0	0	0
2017/11/21	R209	03/05/2018	9.84	Put	Bond Future	4,455.5300	4.4555	4,697.5200	4.6975	5.431	0	0	0
2017/11/21	R209	03/05/2018	9.86	Put	Bond Future	4,369.4500	4.3694	4,608.7800	4.6088	5.477	0	0	0
2017/11/21	R209	02/08/2018	9.66	Call	Bond Future	1,642.3700	1.6424	1,517.6100	1.5176	(7.596)	0	0	435
2017/11/21	R209	02/08/2018	10.38	Call	Bond Future	3,400.2200	3.4002	3,198.3300	3.1983	(5.938)	0	0	0
2017/11/21	R209	02/08/2018	10.39	Put	Bond Future	3,479.9700	3.4800	3,658.7800	3.6588	5.138	0	0	0
2017/11/21	R209	02/08/2018			Bond Future	10.3985	68.9588	10.4631	68.5771	0.621	0.0000	0.0000	0
2017/11/21	R209	02/08/2018	10.84	Call	Bond Future	4,889.3200	4.8893	4,641.7800	4.6418	(5.063)	0	0	0
2017/11/21	R209	02/08/2018	10.84	Put	Bond Future	2,345.2000	2.3452	2,479.4200	2.4794	5.723	0	0	435
2017/11/21	R209	02/08/2018	10.21	Call	Bond Future	2,921.5000	2.9215	2,737.7100	2.7377	(6.291)	0	0	0
2017/11/21	R209	02/08/2018	10.21	Put	Bond Future	4,054.4700	4.0545	4,252.4400	4.2524	4.883	0	0	435
2017/11/21	R209	02/08/2018	9.66	Put	Bond Future	6,250.2000	6.2502	6,507.2000	6.5072	4.112	0	0	0
2017/11/21	R209	02/08/2018	10.38	Put	Bond Future	3,510.2500	3.5102	3,690.1200	3.6901	5.124	0	0	0
2017/11/21	R209	02/08/2018	10.39	Call	Bond Future	3,429.3900	3.4294	3,226.4400	3.2264	(5.918)	0	0	0
2017/11/21	R209	02/08/2018	10.40	Call	Bond Future	3,458.9000	3.4589	3,254.9100	3.2549	(5.898)	0	0	0
2017/11/21	R209	02/08/2018	10.40	Put	Bond Future	3,450.1100	3.4501	3,627.8800	3.6279	5.153	0	0	0
2017/11/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R209	01/11/2018	9.34	Put	Bond Future	8,674.4100	8.6744	8,956.7800	8.9568	3.255	0	0	0
2017/11/21	R209	01/11/2018	1,016.00	Call	Bond Future	66,228.3300	66.2283	65,840.1100	65.8401	(0.586)	0	0	0
2017/11/21	R209	01/11/2018			Bond Future	10.4748	67.1162	10.5413	66.7280	0.635	0.0000	0.0000	0
2017/11/21	R209	01/11/2018	1,016.01	Call	Bond Future	66,228.3300	66.2283	65,840.1100	65.8401	(0.586)	0	0	0
2017/11/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R209	01/11/2018	1,015.99	Call	Bond Future	66,228.3200	66.2283	65,840.1000	65.8401	(0.586)	0	0	0
2017/11/21	R209	01/11/2018	9.34	Call	Bond Future	1,491.6100	1.4916	1,385.7600	1.3858	(7.096)	0	0	435
2017/11/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R209	01/11/2018	10.57	Call	Bond Future	4,350.6200	4.3506	4,133.3900	4.1334	(4.993)	0	0	0
2017/11/21	R209	01/11/2018	10.57	Put	Bond Future	3,796.0700	3.7961	3,967.0600	3.9671	4.504	0	0	435

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
2017/11/21	R209	01/11/2018	9.94	Call	Bond Future	2,659.1900	2.6592	2,499.7500	2.4997	(5.996)	0	0	0
2017/11/21	R209	01/11/2018	9.94	Put	Bond Future	5,908.3400	5.9083	6,137.1200	6.1371	3.872	0	0	435
2017/11/21	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R210	01/02/2018			Bond Future	182.7833	182.7833	182.1118	182.1118	(0.367)	0.0000	0.0000	2,159
2017/11/21	R210	01/02/2018	192.36	Put	Bond Future	9,576.6600	9.5767	10,248.2000	10.2482	7.012	0	0	0
2017/11/21	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R210	01/02/2018	192.38	Put	Bond Future	9,596.6600	9.5967	10,268.2000	10.2682	6.998	0	0	0
2017/11/21	R210	01/02/2018	192.37	Put	Bond Future	9,586.6600	9.5867	10,258.2000	10.2582	7.005	0	0	0
2017/11/21	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R210	03/05/2018	191.44	Put	Bond Future	7,661.0200	7.6610	8,344.0900	8.3441	8.916	0	0	0
2017/11/21	R210	03/05/2018			Bond Future	183.7790	183.7790	183.0959	183.0959	(0.372)	0.0000	0.0000	0
2017/11/21	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R210	03/05/2018	191.46	Put	Bond Future	7,681.0200	7.6810	8,364.0900	8.3641	8.893	0	0	0
2017/11/21	R210	03/05/2018	191.45	Put	Bond Future	7,671.0200	7.6710	8,354.0900	8.3541	8.905	0	0	0
2017/11/21	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	01/02/2018	154.71	Put	Bond Future	5,215.6700	5.2157	5,290.0000	5.2900	1.425	0	0	0
2017/11/21	R212	01/02/2018			Bond Future	149.4943	149.4943	149.4200	149.4200	(0.050)	0.0000	0.0000	4,869
2017/11/21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	01/02/2018	154.70	Put	Bond Future	5,205.6700	5.2057	5,280.0000	5.2800	1.428	0	0	0
2017/11/21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	01/02/2018	154.69	Put	Bond Future	5,195.6700	5.1957	5,270.0000	5.2700	1.431	0	0	0
2017/11/21	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	03/05/2018			Bond Future	152.2920	152.2920	152.2171	152.2171	(0.049)	0.0000	0.0000	0
2017/11/21	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	03/05/2018	154.28	Put	Bond Future	1,987.9500	1.9879	2,062.8600	2.0629	3.768	0	0	0
2017/11/21	R212	03/05/2018	154.30	Put	Bond Future	2,007.9500	2.0079	2,082.8600	2.0829	3.731	0	0	0
2017/11/21	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/21	R212	03/05/2018	154.29	Put	Bond Future	1,997.9500	1.9979	2,072.8600	2.0729	3.749	0	0	0
2017/11/21	R213	01/02/2018	9.42	Call	Bond Future	421.6400	0.4216	343.6400	0.3436	(18.499)	0	0	0
2017/11/21	R213	01/02/2018	9.41	Put	Bond Future	4,256.5000	4.2565	4,579.4900	4.5795	7.588	0	0	0
2017/11/21	R213	01/02/2018			Bond Future	10.0227	81.3145	10.0887	80.9152	0.658	0.0000	0.0000	58,184
2017/11/21	R213	01/02/2018	9.43	Call	Bond Future	433.6600	0.4337	353.9300	0.3539	(18.385)	0	0	0
2017/11/21	R213	01/02/2018	9.43	Put	Bond Future	4,150.7500	4.1507	4,470.3000	4.4703	7.699	0	0	0
2017/11/21	R213	01/02/2018	9.42	Put	Bond Future	4,203.5100	4.2035	4,524.7900	4.5248	7.643	0	0	0
2017/11/21	R213	01/02/2018	9.41	Call	Bond Future	409.7700	0.4098	333.4800	0.3335	(18.618)	0	0	0
2017/11/21	R213	03/05/2018	9.57	Put	Bond Future	4,543.8600	4.5439	4,817.2700	4.8173	6.017	0	0	0
2017/11/21	R213	03/05/2018	9.56	Call	Bond Future	1,258.3600	1.2584	1,127.0100	1.1270	(10.438)	0	0	0
2017/11/21	R213	03/05/2018			Bond Future	10.1008	79.2795	10.1689	78.8733	0.675	0.0000	0.0000	0
2017/11/21	R213	03/05/2018	9.57	Call	Bond Future	1,277.7900	1.2778	1,145.0000	1.1450	(10.392)	0	0	0
2017/11/21	R213	03/05/2018	9.56	Put	Bond Future	4,587.7600	4.5878	4,862.6100	4.8626	5.991	0	0	0
2017/11/21	R213	03/05/2018	9.58	Call	Bond Future	1,297.4200	1.2974	1,163.1800	1.1632	(10.347)	0	0	0
2017/11/21	R213	03/05/2018	9.58	Put	Bond Future	4,500.2400	4.5002	4,772.2000	4.7722	6.043	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
2017/11/21	R214	01/02/2018	9.84	Call	Bond Future	494.4100	0.4944	396.1300	0.3961	(19.878)	0	0	0
2017/11/21	R214	01/02/2018			Bond Future	10.4198	68.8424	10.4959	68.3729	0.731	0.0000	0.0000	50,361
2017/11/21	R214	01/02/2018	9.82	Call	Bond Future	468.0000	0.4680	373.8200	0.3738	(20.124)	0	0	0
2017/11/21	R214	01/02/2018	9.82	Put	Bond Future	4,369.7400	4.3697	4,745.0800	4.7451	8.590	0	0	0
2017/11/21	R214	01/02/2018	9.84	Put	Bond Future	4,260.0200	4.2600	4,631.2600	4.6313	8.715	0	0	0
2017/11/21	R214	01/02/2018	9.83	Call	Bond Future	481.0700	0.4811	384.8500	0.3848	(20.001)	0	0	0
2017/11/21	R214	01/02/2018	9.83	Put	Bond Future	4,314.6900	4.3147	4,687.9900	4.6880	8.652	0	0	0
2017/11/21	R214	03/05/2018	9.99	Put	Bond Future	4,671.5300	4.6715	4,985.6100	4.9856	6.723	0	0	0
2017/11/21	R214	03/05/2018			Bond Future	10.4943	66.8287	10.5727	66.3509	0.747	0.0000	0.0000	0
2017/11/21	R214	03/05/2018	9.98	Call	Bond Future	1,434.3000	1.4343	1,272.2400	1.2722	(11.299)	0	0	0
2017/11/21	R214	03/05/2018	9.98	Put	Bond Future	4,716.8500	4.7169	5,032.6100	5.0326	6.694	0	0	0
2017/11/21	R214	03/05/2018	9.99	Call	Bond Future	1,455.3400	1.4553	1,291.6000	1.2916	(11.251)	0	0	0
2017/11/21	R214	03/05/2018	9.97	Call	Bond Future	1,413.4600	1.4135	1,253.0800	1.2531	(11.347)	0	0	0
2017/11/21	R214	03/05/2018	9.97	Put	Bond Future	4,762.4800	4.7625	5,079.9200	5.0799	6.665	0	0	0
2017/11/21	R248	01/02/2018	9.90	Put	Bond Future	5,551.3100	5.5513	5,955.0300	5.9550	7.273	0	0	0
2017/11/21	R248	01/02/2018	9.89	Call	Bond Future	595.5200	0.5955	490.9800	0.4910	(17.554)	0	0	0
2017/11/21	R248	01/02/2018			Bond Future	10.5027	87.9125	10.5686	87.4021	0.628	0.0000	0.0000	102,408
2017/11/21	R248	01/02/2018	9.90	Call	Bond Future	611.9900	0.6120	505.2300	0.5052	(17.445)	0	0	0
2017/11/21	R248	01/02/2018	9.89	Put	Bond Future	5,621.1400	5.6211	6,027.0800	6.0271	7.222	0	0	0
2017/11/21	R248	01/02/2018	9.91	Call	Bond Future	628.7700	0.6288	519.7700	0.5198	(17.335)	0	0	0
2017/11/21	R248	01/02/2018	9.91	Put	Bond Future	5,481.9500	5.4820	5,883.4300	5.8834	7.324	0	0	0
2017/11/21	R248	03/05/2018	10.06	Call	Bond Future	1,830.6700	1.8307	1,651.9400	1.6519	(9.763)	0	0	0
2017/11/21	R248	03/05/2018	10.05	Put	Bond Future	6,066.8700	6.0669	6,409.4400	6.4094	5.647	0	0	0
2017/11/21	R248	03/05/2018			Bond Future	10.5806	85.1130	10.6486	84.5935	0.643	0.0000	0.0000	0
2017/11/21	R248	03/05/2018	10.07	Call	Bond Future	1,857.0300	1.8570	1,676.5000	1.6765	(9.721)	0	0	0
2017/11/21	R248	03/05/2018	10.07	Put	Bond Future	5,951.9200	5.9519	6,290.8700	6.2909	5.695	0	0	0
2017/11/21	R248	03/05/2018	10.06	Put	Bond Future	6,009.3200	6.0093	6,350.0700	6.3501	5.670	0	0	0
2017/11/21	R248	03/05/2018	10.05	Call	Bond Future	1,804.3200	1.8043	1,627.4100	1.6274	(9.805)	0	0	0
Total													1106174