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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2017 TO 07/12/2017

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
2017/12/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	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
2017/12/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	2025	01/02/2018	133.89	Put	Bond Future	5,490.4400	5.4904	5,486.8000	5.4868	(0.066)	0	0	0
2017/12/07	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	01/02/2018			Bond Future	128.3996	128.3996	128.4032	128.4032	0.003	0.0000	0.0000	1,070
2017/12/07	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	01/02/2018	133.88	Put	Bond Future	5,480.4400	5.4804	5,476.8000	5.4768	(0.066)	0	0	0
2017/12/07	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	01/02/2018	133.90	Put	Bond Future	5,500.4400	5.5004	5,496.8000	5.4968	(0.066)	0	0	0
2017/12/07	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	03/05/2018	133.20	Put	Bond Future	2,393.6500	2.3937	2,391.9500	2.3919	(0.071)	0	0	0
2017/12/07	2025	03/05/2018			Bond Future	130.8064	130.8064	130.8081	130.8081	0.001	0.0000	0.0000	0
2017/12/07	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	03/05/2018	133.22	Put	Bond Future	2,413.6500	2.4137	2,411.9500	2.4119	(0.070)	0	0	0
2017/12/07	2025	03/05/2018	133.21	Put	Bond Future	2,403.6500	2.4037	2,401.9500	2.4019	(0.071)	0	0	0
2017/12/07	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	02/08/2018			Bond Future	133.2656	133.2656	133.2694	133.2694	0.003	0.0000	0.0000	0
2017/12/07	2025	02/08/2018	136.65	Put	Bond Future	3,384.4400	3.3844	3,380.6100	3.3806	(0.113)	0	0	0
2017/12/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2025	02/08/2018	136.67	Put	Bond Future	3,404.4400	3.4044	3,400.6100	3.4006	(0.113)	0	0	0
2017/12/07	2025	02/08/2018	136.66	Put	Bond Future	3,394.4400	3.3944	3,390.6100	3.3906	(0.113)	0	0	0
2017/12/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2029	01/02/2018			Bond Future	99.4060	99.4060	99.4090	99.4090	0.003	0.0000	0.0000	1,370
2017/12/07	2029	03/05/2018			Bond Future	100.2513	100.2513	100.2527	100.2527	0.001	0.0000	0.0000	0
2017/12/07	2029	02/08/2018			Bond Future	102.1701	102.1701	102.1732	102.1732	0.003	0.0000	0.0000	0
2017/12/07	2030	01/02/2018	9.39	Put	Bond Future	1,792.9500	1.7929	2,279.3800	2.2794	27.130	0	0	0
2017/12/07	2030	01/02/2018			Bond Future	9.6647	88.4631	9.7406	87.9766	0.785	0.0000	0.0000	70,699
2017/12/07	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	01/02/2018	9.38	Put	Bond Future	1,859.1500	1.8591	2,345.5800	2.3456	26.164	0	0	0
2017/12/07	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	01/02/2018	9.37	Put	Bond Future	1,925.4100	1.9254	2,411.8400	2.4118	25.264	0	0	0
2017/12/07	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	03/05/2018			Bond Future	9.7392	90.1145	9.8179	89.6181	0.809	0.0000	0.0000	0
2017/12/07	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	03/05/2018	9.49	Put	Bond Future	1,596.0300	1.5960	2,092.3900	2.0924	31.100	0	0	0
2017/12/07	2030	03/05/2018	9.51	Put	Bond Future	1,466.4600	1.4665	1,962.8200	1.9628	33.847	0	0	0
2017/12/07	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	03/05/2018	9.50	Put	Bond Future	1,531.2100	1.5312	2,027.5700	2.0276	32.416	0	0	0
2017/12/07	2030	02/08/2018	9.46	Put	Bond Future	2,240.7700	2.2408	2,745.6400	2.7456	22.531	0	0	0
2017/12/07	2030	02/08/2018			Bond Future	9.8144	87.8152	9.8960	87.3104	0.831	0.0000	0.0000	0

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2017/12/07	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2030	02/08/2018	9.45	Put	Bond Future	2,305.1100	2.3051	2,809.9800	2.8100	21.902	0	0	0
2017/12/07	2030	02/08/2018	9.47	Put	Bond Future	2,176.4800	2.1765	2,681.3500	2.6813	23.197	0	0	0
2017/12/07	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2032	01/02/2018	9.56	Call	Bond Future	1,102.3000	1.1023	926.6400	0.9266	(15.936)	0	0	0
2017/12/07	2032	01/02/2018	9.55	Put	Bond Future	3,155.1300	3.1551	3,466.8600	3.4669	9.880	0	0	0
2017/12/07	2032	01/02/2018	9.20	Call	Bond Future	438.5800	0.4386	349.6900	0.3497	(20.268)	0	0	7,500
2017/12/07	2032	01/02/2018	9.45	Put	Bond Future	3,647.0300	3.6470	3,985.1000	3.9851	9.270	0	0	0
2017/12/07	2032	01/02/2018	9.40	Put	Bond Future	3,909.1200	3.9091	4,259.7700	4.2598	8.970	0	0	0
2017/12/07	2032	01/02/2018			Bond Future	9.8466	90.8517	9.9172	90.3670	0.718	0.0000	0.0000	45,750
2017/12/07	2032	01/02/2018	9.57	Call	Bond Future	1,127.0500	1.1270	948.6900	0.9487	(15.825)	0	0	0
2017/12/07	2032	01/02/2018	9.57	Put	Bond Future	3,062.0000	3.0620	3,368.3300	3.3683	10.004	0	0	0
2017/12/07	2032	01/02/2018	9.30	Put	Bond Future	4,464.1700	4.4642	4,838.5300	4.8385	8.386	0	0	0
2017/12/07	2032	01/02/2018	9.30	Call	Bond Future	581.1300	0.5811	470.8000	0.4708	(18.985)	0	0	7,800
2017/12/07	2032	01/02/2018	9.56	Put	Bond Future	3,108.3500	3.1083	3,417.3800	3.4174	9.942	0	0	0
2017/12/07	2032	01/02/2018	9.55	Call	Bond Future	1,077.9000	1.0779	904.9400	0.9049	(16.046)	0	0	0
2017/12/07	2032	01/02/2018	9.20	Put	Bond Future	5,058.3900	5.0584	5,454.1900	5.4542	7.825	0	0	0
2017/12/07	2032	01/02/2018	9.45	Call	Bond Future	853.6000	0.8536	706.9800	0.7070	(17.177)	0	0	750
2017/12/07	2032	01/02/2018	9.40	Call	Bond Future	754.5400	0.7545	620.5000	0.6205	(17.764)	0	0	6,800
2017/12/07	2032	03/05/2018	9.70	Call	Bond Future	2,660.5600	2.6606	2,433.9900	2.4340	(8.516)	0	0	0
2017/12/07	2032	03/05/2018	9.71	Put	Bond Future	4,131.2200	4.1312	4,397.5400	4.3975	6.447	0	0	0
2017/12/07	2032	03/05/2018			Bond Future	9.9199	88.3906	9.9931	87.8961	0.738	0.0000	0.0000	0
2017/12/07	2032	03/05/2018	9.70	Put	Bond Future	4,170.2800	4.1703	4,438.2400	4.4382	6.425	0	0	0
2017/12/07	2032	03/05/2018	9.71	Call	Bond Future	2,690.9600	2.6910	2,462.7500	2.4628	(8.481)	0	0	0
2017/12/07	2032	03/05/2018	9.72	Call	Bond Future	2,721.5600	2.7216	2,491.7100	2.4917	(8.446)	0	0	0
2017/12/07	2032	03/05/2018	9.72	Put	Bond Future	4,092.4300	4.0924	4,357.1100	4.3571	6.468	0	0	0
2017/12/07	2032	02/08/2018	9.66	Put	Bond Future	5,316.0500	5.3161	5,596.9000	5.5969	5.283	0	0	0
2017/12/07	2032	02/08/2018	9.67	Call	Bond Future	3,090.5500	3.0906	2,867.0600	2.8671	(7.231)	0	0	0
2017/12/07	2032	02/08/2018			Bond Future	9.9914	90.0645	10.0670	89.5615	0.757	0.0000	0.0000	0
2017/12/07	2032	02/08/2018	9.68	Call	Bond Future	3,120.1800	3.1202	2,895.3200	2.8953	(7.207)	0	0	0
2017/12/07	2032	02/08/2018	9.68	Put	Bond Future	5,236.4700	5.2365	5,514.5900	5.5146	5.311	0	0	0
2017/12/07	2032	02/08/2018	9.66	Call	Bond Future	3,061.3600	3.0614	2,839.2300	2.8392	(7.256)	0	0	0
2017/12/07	2032	02/08/2018	9.67	Put	Bond Future	5,276.0000	5.2760	5,555.4900	5.5555	5.297	0	0	0
2017/12/07	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	01/02/2018			Bond Future	102.5024	102.5024	102.5058	102.5058	0.003	0.0000	0.0000	5,283
2017/12/07	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	01/02/2018	109.64	Put	Bond Future	7,137.5800	7.1376	7,134.1900	7.1342	(0.047)	0	0	0
2017/12/07	2033	01/02/2018	109.66	Put	Bond Future	7,157.5800	7.1576	7,154.1900	7.1542	(0.047)	0	0	0
2017/12/07	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	01/02/2018	109.65	Put	Bond Future	7,147.5800	7.1476	7,144.1900	7.1442	(0.047)	0	0	0
2017/12/07	2033	03/05/2018	107.71	Put	Bond Future	4,374.7900	4.3748	4,372.9600	4.3730	(0.042)	0	0	0
2017/12/07	2033	03/05/2018			Bond Future	103.3352	103.3352	103.3370	103.3370	0.002	0.0000	0.0000	0
2017/12/07	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	03/05/2018	107.70	Put	Bond Future	4,364.7900	4.3648	4,362.9600	4.3630	(0.042)	0	0	0
2017/12/07	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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2017/12/07	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	03/05/2018	107.69	Put	Bond Future	4,354.7900	4.3548	4,352.9600	4.3530	(0.042)	0	0	0
2017/12/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	02/08/2018			Bond Future	105.3131	105.3131	105.3166	105.3166	0.003	0.0000	0.0000	0
2017/12/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	02/08/2018	109.92	Put	Bond Future	4,606.8700	4.6069	4,603.4200	4.6034	(0.075)	0	0	0
2017/12/07	2033	02/08/2018	109.94	Put	Bond Future	4,626.8700	4.6269	4,623.4200	4.6234	(0.075)	0	0	0
2017/12/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2033	02/08/2018	109.93	Put	Bond Future	4,616.8700	4.6169	4,613.4200	4.6134	(0.075)	0	0	0
2017/12/07	2037	01/02/2018	9.82	Put	Bond Future	3,294.9000	3.2949	3,593.4100	3.5934	9.060	0	0	0
2017/12/07	2037	01/02/2018			Bond Future	10.0751	86.9235	10.1405	86.4335	0.650	0.0000	0.0000	53,670
2017/12/07	2037	01/02/2018	9.88	Put	Bond Future	3,006.5300	3.0065	3,288.6000	3.2886	9.382	0	0	0
2017/12/07	2037	01/02/2018	9.88	Call	Bond Future	1,520.9800	1.5210	1,313.0300	1.3130	(13.672)	0	0	2,000
2017/12/07	2037	01/02/2018	9.82	Call	Bond Future	1,344.4200	1.3444	1,152.9100	1.1529	(14.245)	0	0	0
2017/12/07	2037	01/02/2018	9.81	Put	Bond Future	3,344.6100	3.3446	3,645.8400	3.6458	9.006	0	0	0
2017/12/07	2037	01/02/2018	9.83	Call	Bond Future	1,372.8100	1.3728	1,178.5800	1.1786	(14.148)	0	0	0
2017/12/07	2037	01/02/2018	9.83	Put	Bond Future	3,245.5400	3.2455	3,541.3300	3.5413	9.114	0	0	0
2017/12/07	2037	01/02/2018	9.81	Call	Bond Future	1,316.2700	1.3163	1,127.4800	1.1275	(14.343)	0	0	0
2017/12/07	2037	01/02/2018	10.32	Call	Bond Future	3,226.9700	3.2270	2,902.4400	2.9024	(10.057)	0	0	0
2017/12/07	2037	01/02/2018	10.32	Put	Bond Future	1,416.2400	1.4162	1,581.7300	1.5817	11.685	0	0	2,000
2017/12/07	2037	01/02/2018	10.72	Call	Bond Future	5,276.3500	5.2763	4,872.3200	4.8723	(7.657)	0	0	0
2017/12/07	2037	01/02/2018	10.72	Put	Bond Future	633.8100	0.6338	719.8000	0.7198	13.567	0	0	2,000
2017/12/07	2037	03/05/2018	9.99	Call	Bond Future	3,211.4700	3.2115	2,968.7100	2.9687	(7.559)	0	0	0
2017/12/07	2037	03/05/2018	9.97	Put	Bond Future	4,487.4800	4.4875	4,747.9800	4.7480	5.805	0	0	0
2017/12/07	2037	03/05/2018			Bond Future	10.1491	88.5461	10.2168	88.0461	0.667	0.0000	0.0000	0
2017/12/07	2037	03/05/2018	9.99	Put	Bond Future	4,404.1700	4.4042	4,661.4400	4.6614	5.842	0	0	0
2017/12/07	2037	03/05/2018	9.97	Call	Bond Future	3,143.0500	3.1431	2,903.5200	2.9035	(7.621)	0	0	0
2017/12/07	2037	03/05/2018	9.98	Put	Bond Future	4,445.5600	4.4456	4,704.4500	4.7044	5.824	0	0	0
2017/12/07	2037	03/05/2018	9.98	Call	Bond Future	3,177.0500	3.1770	2,935.9100	2.9359	(7.590)	0	0	0
2017/12/07	2037	02/08/2018	9.96	Put	Bond Future	5,649.9100	5.6499	5,920.3500	5.9203	4.787	0	0	0
2017/12/07	2037	02/08/2018	9.95	Call	Bond Future	3,652.3300	3.6523	3,415.5400	3.4155	(6.483)	0	0	0
2017/12/07	2037	02/08/2018			Bond Future	10.2239	85.9669	10.2938	85.4583	0.683	0.0000	0.0000	0
2017/12/07	2037	02/08/2018	9.96	Call	Bond Future	3,685.5300	3.6855	3,447.3900	3.4474	(6.461)	0	0	0
2017/12/07	2037	02/08/2018	9.95	Put	Bond Future	5,692.5100	5.6925	5,964.3000	5.9643	4.775	0	0	0
2017/12/07	2037	02/08/2018	9.97	Call	Bond Future	3,718.8800	3.7189	3,479.4000	3.4794	(6.440)	0	0	0
2017/12/07	2037	02/08/2018	9.97	Put	Bond Future	5,607.5600	5.6076	5,876.6600	5.8767	4.799	0	0	0
2017/12/07	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	01/02/2018	136.95	Put	Bond Future	13,707.6400	13.7076	13,703.7500	13.7038	(0.028)	0	0	0
2017/12/07	2038	01/02/2018			Bond Future	123.2424	123.2424	123.2463	123.2463	0.003	0.0000	0.0000	19,043
2017/12/07	2038	01/02/2018	136.94	Put	Bond Future	13,697.6400	13.6976	13,693.7500	13.6938	(0.028)	0	0	0
2017/12/07	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	01/02/2018	136.93	Put	Bond Future	13,687.6400	13.6876	13,683.7500	13.6838	(0.028)	0	0	0
2017/12/07	2038	03/05/2018	132.28	Put	Bond Future	6,727.5500	6.7275	6,725.4100	6.7254	(0.032)	0	0	0
2017/12/07	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	03/05/2018			Bond Future	125.5525	125.5525	125.5546	125.5546	0.002	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
2017/12/07	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	03/05/2018	132.27	Put	Bond Future	6,717.5500	6.7175	6,715.4100	6.7154	(0.032)	0	0	0
2017/12/07	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	03/05/2018	132.29	Put	Bond Future	6,737.5500	6.7375	6,735.4100	6.7354	(0.032)	0	0	0
2017/12/07	2038	02/08/2018	134.55	Put	Bond Future	6,644.3900	6.6444	6,640.3600	6.6404	(0.061)	0	0	0
2017/12/07	2038	02/08/2018			Bond Future	127.9056	127.9056	127.9096	127.9096	0.003	0.0000	0.0000	0
2017/12/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	02/08/2018	134.54	Put	Bond Future	6,634.3900	6.6344	6,630.3600	6.6304	(0.061)	0	0	0
2017/12/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2038	02/08/2018	134.53	Put	Bond Future	6,624.3900	6.6244	6,620.3600	6.6204	(0.061)	0	0	0
2017/12/07	2040	01/02/2018	9.89	Call	Bond Future	1,365.5200	1.3655	1,168.6400	1.1686	(14.418)	0	0	0
2017/12/07	2040	01/02/2018			Bond Future	10.1705	89.9365	10.2360	89.4158	0.644	0.0000	0.0000	26,023
2017/12/07	2040	01/02/2018	9.87	Call	Bond Future	1,308.1000	1.3081	1,116.9300	1.1169	(14.614)	0	0	0
2017/12/07	2040	01/02/2018	9.87	Put	Bond Future	3,762.9700	3.7630	4,092.5200	4.0925	8.758	0	0	0
2017/12/07	2040	01/02/2018	9.88	Put	Bond Future	3,708.1100	3.7081	4,034.8100	4.0348	8.810	0	0	0
2017/12/07	2040	01/02/2018	9.89	Put	Bond Future	3,653.6400	3.6536	3,977.4800	3.9775	8.863	0	0	0
2017/12/07	2040	01/02/2018	9.88	Call	Bond Future	1,336.6800	1.3367	1,142.6600	1.1427	(14.515)	0	0	0
2017/12/07	2040	03/05/2018	10.08	Put	Bond Future	4,732.6400	4.7326	5,006.4100	5.0064	5.785	0	0	0
2017/12/07	2040	03/05/2018			Bond Future	10.2452	91.6153	10.3129	91.0841	0.661	0.0000	0.0000	0
2017/12/07	2040	03/05/2018	10.07	Call	Bond Future	3,377.8300	3.3778	3,122.0400	3.1220	(7.573)	0	0	0
2017/12/07	2040	03/05/2018	10.07	Put	Bond Future	4,777.2600	4.7773	5,052.7400	5.0527	5.766	0	0	0
2017/12/07	2040	03/05/2018	10.08	Call	Bond Future	3,414.0400	3.4140	3,156.5400	3.1565	(7.542)	0	0	0
2017/12/07	2040	03/05/2018	10.00	Put	Bond Future	5,097.2400	5.0972	5,384.7700	5.3848	5.641	0	0	0
2017/12/07	2040	03/05/2018	10.00	Call	Bond Future	3,128.7200	3.1287	2,884.9800	2.8850	(7.790)	0	0	1,500
2017/12/07	2040	03/05/2018	9.00	Put	Bond Future	11,532.0000	11.5320	11,975.6100	11.9756	3.847	0	0	0
2017/12/07	2040	03/05/2018	9.00	Call	Bond Future	760.3800	0.7604	672.7200	0.6727	(11.528)	0	0	1,500
2017/12/07	2040	03/05/2018	10.06	Call	Bond Future	3,341.5900	3.3416	3,087.5200	3.0875	(7.603)	0	0	0
2017/12/07	2040	03/05/2018	10.06	Put	Bond Future	4,821.9600	4.8220	5,099.1600	5.0992	5.749	0	0	0
2017/12/07	2040	02/08/2018	10.03	Put	Bond Future	6,222.9000	6.2229	6,512.4700	6.5125	4.653	0	0	0
2017/12/07	2040	02/08/2018	10.04	Call	Bond Future	3,949.1100	3.9491	3,696.8400	3.6968	(6.388)	0	0	0
2017/12/07	2040	02/08/2018			Bond Future	10.3207	88.8438	10.3905	88.3034	0.677	0.0000	0.0000	0
2017/12/07	2040	02/08/2018	10.05	Call	Bond Future	3,984.3200	3.9843	3,730.6400	3.7306	(6.367)	0	0	0
2017/12/07	2040	02/08/2018	10.05	Put	Bond Future	6,131.2000	6.1312	6,417.9500	6.4179	4.677	0	0	0
2017/12/07	2040	02/08/2018	10.03	Call	Bond Future	3,914.0500	3.9140	3,663.1900	3.6632	(6.409)	0	0	0
2017/12/07	2040	02/08/2018	10.04	Put	Bond Future	6,176.9200	6.1769	6,465.0800	6.4651	4.665	0	0	0
2017/12/07	2044	01/02/2018	9.90	Put	Bond Future	3,876.6400	3.8766	4,210.4100	4.2104	8.610	0	0	0
2017/12/07	2044	01/02/2018	9.89	Call	Bond Future	1,260.7600	1.2608	1,074.7400	1.0747	(14.755)	0	0	0
2017/12/07	2044	01/02/2018			Bond Future	10.2146	86.8808	10.2800	86.3582	0.641	0.0000	0.0000	22,082
2017/12/07	2044	01/02/2018	9.90	Call	Bond Future	1,288.6000	1.2886	1,099.7500	1.0997	(14.655)	0	0	0
2017/12/07	2044	01/02/2018	9.89	Put	Bond Future	3,933.2400	3.9332	4,269.8400	4.2698	8.558	0	0	0
2017/12/07	2044	01/02/2018	9.91	Call	Bond Future	1,316.9600	1.3170	1,125.2600	1.1253	(14.556)	0	0	0
2017/12/07	2044	01/02/2018	9.91	Put	Bond Future	3,820.7100	3.8207	4,151.6300	4.1516	8.661	0	0	0
2017/12/07	2044	03/05/2018	10.10	Call	Bond Future	3,378.8500	3.3788	3,123.3300	3.1233	(7.562)	0	0	0
2017/12/07	2044	03/05/2018	10.09	Put	Bond Future	4,932.1400	4.9321	5,211.5400	5.2115	5.665	0	0	0
2017/12/07	2044	03/05/2018			Bond Future	10.2875	88.5027	10.3552	87.9695	0.658	0.0000	0.0000	0

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2017/12/07	2044	03/05/2018	10.11	Call	Bond Future	3,415.1500	3.4151	3,157.9200	3.1579	(7.532)	0	0	0
2017/12/07	2044	03/05/2018	10.11	Put	Bond Future	4,841.3500	4.8413	5,117.3200	5.1173	5.700	0	0	0
2017/12/07	2044	03/05/2018	10.10	Put	Bond Future	4,886.5900	4.8866	5,164.2700	5.1643	5.682	0	0	0
2017/12/07	2044	03/05/2018	10.09	Call	Bond Future	3,342.7400	3.3427	3,088.9400	3.0889	(7.593)	0	0	0
2017/12/07	2044	02/08/2018	10.07	Call	Bond Future	3,967.3900	3.9674	3,714.6500	3.7146	(6.370)	0	0	0
2017/12/07	2044	02/08/2018			Bond Future	10.3612	85.7973	10.4310	85.2550	0.673	0.0000	0.0000	0
2017/12/07	2044	02/08/2018	10.05	Call	Bond Future	3,897.5000	3.8975	3,647.5800	3.6476	(6.412)	0	0	0
2017/12/07	2044	02/08/2018	10.05	Put	Bond Future	6,390.7000	6.3907	6,683.1200	6.6831	4.576	0	0	0
2017/12/07	2044	02/08/2018	10.07	Put	Bond Future	6,296.6700	6.2967	6,586.2700	6.5863	4.599	0	0	0
2017/12/07	2044	02/08/2018	10.06	Call	Bond Future	3,932.3700	3.9324	3,681.0400	3.6810	(6.391)	0	0	0
2017/12/07	2044	02/08/2018	10.06	Put	Bond Future	6,343.5500	6.3436	6,634.5600	6.6346	4.587	0	0	0
2017/12/07	2046	01/02/2018	132.92	Put	Bond Future	17,401.0300	17.4010	17,396.7700	17.3968	(0.024)	0	0	0
2017/12/07	2046	01/02/2018			Bond Future	115.5190	115.5190	115.5232	115.5232	0.004	0.0000	0.0000	21,177
2017/12/07	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	01/02/2018	132.91	Put	Bond Future	17,391.0300	17.3910	17,386.7700	17.3868	(0.024)	0	0	0
2017/12/07	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	01/02/2018	132.90	Put	Bond Future	17,381.0300	17.3810	17,376.7700	17.3768	(0.025)	0	0	0
2017/12/07	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	03/05/2018			Bond Future	116.0846	116.0846	116.0873	116.0873	0.002	0.0000	0.0000	0
2017/12/07	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	03/05/2018	127.93	Put	Bond Future	11,845.4300	11.8454	11,842.7300	11.8427	(0.023)	0	0	0
2017/12/07	2046	03/05/2018	127.95	Put	Bond Future	11,865.4300	11.8654	11,862.7300	11.8627	(0.023)	0	0	0
2017/12/07	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	03/05/2018	127.94	Put	Bond Future	11,855.4300	11.8554	11,852.7300	11.8527	(0.023)	0	0	0
2017/12/07	2046	02/08/2018	128.78	Put	Bond Future	10,473.4400	10.4734	10,468.9300	10.4689	(0.043)	0	0	0
2017/12/07	2046	02/08/2018			Bond Future	118.3066	118.3066	118.3111	118.3111	0.004	0.0000	0.0000	0
2017/12/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2046	02/08/2018	128.77	Put	Bond Future	10,463.4400	10.4634	10,458.9300	10.4589	(0.043)	0	0	0
2017/12/07	2046	02/08/2018	128.79	Put	Bond Future	10,483.4400	10.4834	10,478.9300	10.4789	(0.043)	0	0	0
2017/12/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	01/02/2018	140.23	Put	Bond Future	18,990.8200	18.9908	18,986.3600	18.9864	(0.023)	0	0	0
2017/12/07	2050	01/02/2018			Bond Future	121.2392	121.2392	121.2436	121.2436	0.004	0.0000	0.0000	24,130
2017/12/07	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	01/02/2018	140.25	Put	Bond Future	19,010.8200	19.0108	19,006.3600	19.0064	(0.023)	0	0	0
2017/12/07	2050	01/02/2018	140.24	Put	Bond Future	19,000.8200	19.0008	18,996.3600	18.9964	(0.023)	0	0	0
2017/12/07	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	03/05/2018	135.62	Put	Bond Future	12,108.0200	12.1080	12,105.3800	12.1054	(0.022)	0	0	0
2017/12/07	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	03/05/2018			Bond Future	123.5120	123.5120	123.5146	123.5146	0.002	0.0000	0.0000	0
2017/12/07	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	03/05/2018	135.61	Put	Bond Future	12,098.0200	12.0980	12,095.3800	12.0954	(0.022)	0	0	0
2017/12/07	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	03/05/2018	135.63	Put	Bond Future	12,118.0200	12.1180	12,115.3800	12.1154	(0.022)	0	0	0

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2017/12/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	02/08/2018	137.54	Put	Bond Future	13,397.2400	13.3972	13,392.6600	13.3927	(0.034)	0	0	0
2017/12/07	2050	02/08/2018	137.52	Put	Bond Future	13,377.2400	13.3772	13,372.6600	13.3727	(0.034)	0	0	0
2017/12/07	2050	02/08/2018			Bond Future	124.1428	124.1428	124.1473	124.1473	0.004	0.0000	0.0000	0
2017/12/07	2050	02/08/2018	137.53	Put	Bond Future	13,387.2400	13.3872	13,382.6600	13.3827	(0.034)	0	0	0
2017/12/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	AL37	01/02/2018			Index Future	555.5800	555.5800	554.2590	554.2590	(0.238)	0.0000	0.0000	0
2017/12/07	AL37	03/05/2018			Index Future	565.9520	565.9520	564.6010	564.6010	(0.239)	0.0000	0.0000	0
2017/12/07	AL37	02/08/2018			Index Future	576.6700	576.6700	575.3000	575.3000	(0.238)	0.0000	0.0000	0
2017/12/07	AL7T	01/02/2018			Index Future	634.5880	634.5880	632.1130	632.1130	(0.390)	0.0000	0.0000	0
2017/12/07	AL7T	03/05/2018			Index Future	646.4350	646.4350	643.9080	643.9080	(0.391)	0.0000	0.0000	0
2017/12/07	AL7T	02/08/2018			Index Future	658.6780	658.6780	656.1090	656.1090	(0.390)	0.0000	0.0000	0
2017/12/07	ALBI	01/02/2018			Index Future	572.1930	572.1930	569.5240	569.5240	(0.466)	0.0000	0.0000	760
2017/12/07	ALBI	03/05/2018			Index Future	582.8750	582.8750	580.1510	580.1510	(0.467)	0.0000	0.0000	0
2017/12/07	ALBI	02/08/2018			Index Future	593.9140	593.9140	591.1440	591.1440	(0.466)	0.0000	0.0000	0
2017/12/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/12/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	CS26	02/04/2026			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
2017/12/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	01/02/2018			Bond Future	126.8709	126.8709	126.8772	126.8772	0.005	0.0000	0.0000	0
2017/12/07	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	01/02/2018	132.29	Put	Bond Future	5,419.1000	5.4191	5,412.8500	5.4128	(0.115)	0	0	0
2017/12/07	EL28	01/02/2018	132.31	Put	Bond Future	5,439.1000	5.4391	5,432.8500	5.4328	(0.115)	0	0	0
2017/12/07	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	01/02/2018	132.30	Put	Bond Future	5,429.1000	5.4291	5,422.8500	5.4228	(0.115)	0	0	0
2017/12/07	EL28	03/05/2018	133.20	Put	Bond Future	5,710.5200	5.7105	5,706.1000	5.7061	(0.077)	0	0	0
2017/12/07	EL28	03/05/2018			Bond Future	127.4895	127.4895	127.4939	127.4939	0.003	0.0000	0.0000	0
2017/12/07	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	03/05/2018	133.19	Put	Bond Future	5,700.5200	5.7005	5,696.1000	5.6961	(0.078)	0	0	0
2017/12/07	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	03/05/2018	133.18	Put	Bond Future	5,690.5200	5.6905	5,686.1000	5.6861	(0.078)	0	0	0
2017/12/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	02/08/2018			Bond Future	129.9297	129.9297	129.9363	129.9363	0.005	0.0000	0.0000	0
2017/12/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	02/08/2018	134.93	Put	Bond Future	5,000.2600	5.0003	4,993.7000	4.9937	(0.131)	0	0	0
2017/12/07	EL28	02/08/2018	134.95	Put	Bond Future	5,020.2600	5.0203	5,013.7000	5.0137	(0.131)	0	0	0
2017/12/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	EL28	02/08/2018	134.94	Put	Bond Future	5,010.2600	5.0103	5,003.7000	5.0037	(0.131)	0	0	0
2017/12/07	ES33	01/02/2018	11.00	Put	Bond Future	1,101.8600	1.1019	1,477.4900	1.4775	34.091	0	0	0
2017/12/07	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	01/02/2018			Bond Future	11.1883	76.0324	11.2534	75.6568	0.582	0.0000	0.0000	9,466
2017/12/07	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	01/02/2018	10.99	Put	Bond Future	1,161.0900	1.1611	1,536.7200	1.5367	32.351	0	0	0
2017/12/07	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	01/02/2018	11.01	Put	Bond Future	1,042.7100	1.0427	1,418.3400	1.4183	36.024	0	0	0
2017/12/07	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	03/05/2018	11.20	Put	Bond Future	582.8300	0.5828	966.2500	0.9663	65.786	0	0	0
2017/12/07	ES33	03/05/2018			Bond Future	11.3018	73.6603	11.3694	73.2768	0.598	0.0000	0.0000	0
2017/12/07	ES33	03/05/2018	11.22	Put	Bond Future	467.7600	0.4678	851.1800	0.8512	81.969	0	0	0
2017/12/07	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	03/05/2018	11.21	Put	Bond Future	525.2600	0.5253	908.6800	0.9087	72.996	0	0	0
2017/12/07	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	02/08/2018	11.15	Put	Bond Future	1,503.6300	1.5036	1,893.4600	1.8935	25.926	0	0	0
2017/12/07	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	02/08/2018			Bond Future	11.4145	75.0551	11.4844	74.6653	0.613	0.0000	0.0000	0
2017/12/07	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	02/08/2018	11.14	Put	Bond Future	1,561.3800	1.5614	1,951.2100	1.9512	24.967	0	0	0
2017/12/07	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	ES33	02/08/2018	11.16	Put	Bond Future	1,445.9400	1.4459	1,835.7700	1.8358	26.960	0	0	0
2017/12/07	ES42	01/02/2018			Bond Future	11.4360	78.4638	11.5063	78.0120	0.615	0.0000	0.0000	7,957

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
2017/12/07	ES42	03/05/2018			Bond Future	11.5517	75.6673	11.6247	75.2063	0.632	0.0000	0.0000	0
2017/12/07	ES42	02/08/2018			Bond Future	11.6645	77.1001	11.7401	76.6312	0.648	0.0000	0.0000	0
2017/12/07	GOVI	01/02/2018	581.04	Put	GOVI	105,590.0000	10.5590	132,490.0000	13.2490	25.476	0	0	0
2017/12/07	GOVI	01/02/2018			GOVI	570.4810	570.4810	567.7910	567.7910	(0.472)	0.0000	0.0000	781
2017/12/07	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	01/02/2018	581.03	Put	GOVI	105,490.0000	10.5490	132,390.0000	13.2390	25.500	0	0	0
2017/12/07	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	01/02/2018	581.02	Put	GOVI	105,390.0000	10.5390	132,290.0000	13.2290	25.524	0	0	0
2017/12/07	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	03/05/2018			GOVI	581.1310	581.1310	578.3850	578.3850	(0.473)	0.0000	0.0000	0
2017/12/07	GOVI	03/05/2018	590.27	Put	GOVI	91,390.0000	9.1390	118,850.0000	11.8850	30.047	0	0	0
2017/12/07	GOVI	03/05/2018	590.29	Put	GOVI	91,590.0000	9.1590	119,050.0000	11.9050	29.981	0	0	0
2017/12/07	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	03/05/2018	590.28	Put	GOVI	91,490.0000	9.1490	118,950.0000	11.8950	30.014	0	0	0
2017/12/07	GOVI	02/08/2018	605.72	Put	GOVI	135,820.0000	13.5820	163,750.0000	16.3750	20.564	0	0	0
2017/12/07	GOVI	02/08/2018			GOVI	592.1380	592.1380	589.3450	589.3450	(0.472)	0.0000	0.0000	0
2017/12/07	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	02/08/2018	605.71	Put	GOVI	135,720.0000	13.5720	163,650.0000	16.3650	20.579	0	0	0
2017/12/07	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	GOVI	02/08/2018	605.70	Put	GOVI	135,620.0000	13.5620	163,550.0000	16.3550	20.594	0	0	0
2017/12/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/07	IGOV	01/02/2018			Index Future	245.1750	245.1750	245.1820	245.1820	0.003	0.0000	0.0000	877
2017/12/07	IGOV	03/05/2018			Index Future	249.7700	249.7700	249.7740	249.7740	0.002	0.0000	0.0000	269
2017/12/07	IGOV	02/08/2018			Index Future	254.5510	254.5510	254.5590	254.5590	0.003	0.0000	0.0000	0
2017/12/07	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/12/07	IS01	15/03/2018			Interest Rate Swap	99.7265	99.7265	99.7264	99.7264	0.000	0.0000	0.0000	0
2017/12/07	IS01	21/06/2018			Interest Rate Swap	99.9401	99.9401	99.9447	99.9447	0.005	0.0000	0.0000	0
2017/12/07	IS01	20/09/2018			Interest Rate Swap	100.1938	100.1938	100.2053	100.2053	0.011	0.0000	0.0000	0
2017/12/07	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/12/07	IS02	16/03/2018			Interest Rate Swap	99.0088	99.0088	99.0091	99.0091	0.000	0.0000	0.0000	0
2017/12/07	IS02	15/06/2018			Interest Rate Swap	98.6292	98.6292	98.6326	98.6326	0.003	0.0000	0.0000	0
2017/12/07	IS02	21/09/2018			Interest Rate Swap	98.6620	98.6620	98.6737	98.6737	0.012	0.0000	0.0000	0
2017/12/07	IS02	21/12/2018			Interest Rate Swap	99.1700	99.1700	99.1900	99.1900	0.020	0.0000	0.0000	0
2017/12/07	IS02	15/03/2019			Interest Rate Swap	99.6838	99.6838	99.7110	99.7110	0.027	0.0000	0.0000	0
2017/12/07	IS02	21/06/2019			Interest Rate Swap	100.2176	100.2176	100.2552	100.2552	0.038	0.0000	0.0000	0
2017/12/07	IS02	20/09/2019			Interest Rate Swap	100.7673	100.7673	100.8148	100.8148	0.047	0.0000	0.0000	0
2017/12/07	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	IS05	17/12/2020			Interest Rate Swap	97.6464	97.6464	97.7537	97.7537	0.110	0.0000	0.0000	0

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2017/12/07	IS05	16/03/2021			Interest Rate Swap	96.9895	96.9895	97.1236	97.1236	0.138	0.0000	0.0000	0
2017/12/07	IS05	15/06/2021			Interest Rate Swap	96.3040	96.3040	96.4697	96.4697	0.172	0.0000	0.0000	0
2017/12/07	IS05	21/09/2021			Interest Rate Swap	96.5919	96.5919	96.7900	96.7900	0.205	0.0000	0.0000	0
2017/12/07	IS05	21/12/2021			Interest Rate Swap	98.8698	98.8698	99.0879	99.0879	0.221	0.0000	0.0000	51
2017/12/07	IS05	15/03/2022			Interest Rate Swap	99.0992	99.0992	99.3279	99.3279	0.231	0.0000	0.0000	0
2017/12/07	IS05	21/06/2022			Interest Rate Swap	100.3819	100.3819	100.6174	100.6174	0.235	0.0000	0.0000	0
2017/12/07	IS05	20/09/2022			Interest Rate Swap	102.6511	102.6511	102.8889	102.8889	0.232	0.0000	0.0000	0
2017/12/07	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	IS10	17/12/2025			Interest Rate Swap	98.2455	98.2455	98.5484	98.5484	0.308	0.0000	0.0000	0
2017/12/07	IS10	16/03/2026			Interest Rate Swap	95.3656	95.3656	95.6693	95.6693	0.319	0.0000	0.0000	0
2017/12/07	IS10	15/06/2026			Interest Rate Swap	94.1950	94.1950	94.4931	94.4931	0.316	0.0000	0.0000	0
2017/12/07	IS10	21/09/2026			Interest Rate Swap	96.3625	96.3625	96.6512	96.6512	0.300	0.0000	0.0000	0
2017/12/07	IS10	21/12/2026			Interest Rate Swap	100.1050	100.1050	100.3885	100.3885	0.283	0.0000	0.0000	0
2017/12/07	IS10	15/03/2027			Interest Rate Swap	98.7392	98.7392	99.0369	99.0369	0.302	0.0000	0.0000	0
2017/12/07	IS10	21/06/2027			Interest Rate Swap	100.7866	100.7866	101.1010	101.1010	0.312	0.0000	0.0000	0
2017/12/07	IS10	20/09/2027			Interest Rate Swap	104.4461	104.4461	104.7689	104.7689	0.309	0.0000	0.0000	0
2017/12/07	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/07	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/07	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/07	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/07	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/07	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/07	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/07	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/07	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/07	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/07	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/07	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/07	R023	01/02/2018	8.33	Put	Bond Future	1,562.7600	1.5628	1,736.1700	1.7362	11.096	0	0	0
2017/12/07	R023	01/02/2018			Bond Future	8.5939	99.9900	8.6606	99.7270	0.776	0.0000	0.0000	60,119
2017/12/07	R023	01/02/2018	8.32	Call	Bond Future	499.6200	0.4996	411.7000	0.4117	(17.597)	0	0	0
2017/12/07	R023	01/02/2018	8.32	Put	Bond Future	1,589.3500	1.5894	1,764.4200	1.7644	11.015	0	0	0
2017/12/07	R023	01/02/2018	8.33	Call	Bond Future	513.0800	0.5131	423.5000	0.4235	(17.459)	0	0	0
2017/12/07	R023	01/02/2018	8.31	Call	Bond Future	486.2600	0.4863	400.0000	0.4000	(17.739)	0	0	0
2017/12/07	R023	01/02/2018	8.31	Put	Bond Future	1,616.0600	1.6161	1,792.7900	1.7928	10.936	0	0	0
2017/12/07	R023	03/05/2018	8.27	Call	Bond Future	937.0500	0.9370	838.7100	0.8387	(10.495)	0	0	0
2017/12/07	R023	03/05/2018			Bond Future	8.6565	97.9268	8.7276	97.6579	0.821	0.0000	0.0000	0
2017/12/07	R023	03/05/2018	8.27	Put	Bond Future	2,414.5100	2.4145	2,585.0200	2.5850	7.062	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
2017/12/07	R023	03/05/2018	8.28	Call	Bond Future	951.4000	0.9514	852.0400	0.8520	(10.444)	0	0	0
2017/12/07	R023	03/05/2018	8.29	Put	Bond Future	2,366.4600	2.3665	2,534.9200	2.5349	7.119	0	0	0
2017/12/07	R023	03/05/2018	9.19	Call	Bond Future	2,819.0900	2.8191	2,630.4200	2.6304	(6.693)	0	0	0
2017/12/07	R023	03/05/2018	9.19	Put	Bond Future	824.3300	0.8243	904.5100	0.9045	9.727	0	0	2,500
2017/12/07	R023	03/05/2018	8.28	Put	Bond Future	2,390.2900	2.3903	2,559.7800	2.5598	7.091	0	0	0
2017/12/07	R023	03/05/2018	8.29	Call	Bond Future	966.1200	0.9661	865.7300	0.8657	(10.391)	0	0	0
2017/12/07	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	01/02/2018	9.73	Put	Bond Future	2,019.6600	2.0197	2,512.0200	2.5120	24.378	0	0	0
2017/12/07	R035	01/02/2018			Bond Future	9.9931	94.8173	10.0586	94.3250	0.655	0.0000	0.0000	56,193
2017/12/07	R035	01/02/2018	9.75	Put	Bond Future	1,863.7600	1.8638	2,356.1200	2.3561	26.418	0	0	0
2017/12/07	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	01/02/2018	9.74	Put	Bond Future	1,941.6600	1.9417	2,434.0200	2.4340	25.358	0	0	0
2017/12/07	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	03/05/2018	9.91	Put	Bond Future	1,162.0800	1.1621	1,664.5600	1.6646	43.240	0	0	0
2017/12/07	R035	03/05/2018			Bond Future	10.0646	92.0871	10.1323	91.5846	0.673	0.0000	0.0000	0
2017/12/07	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	03/05/2018	9.90	Put	Bond Future	1,238.0400	1.2380	1,740.5200	1.7405	40.587	0	0	0
2017/12/07	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R035	03/05/2018	9.89	Put	Bond Future	1,314.0900	1.3141	1,816.5700	1.8166	38.238	0	0	0
2017/12/07	R186	01/02/2018	8.96	Call	Bond Future	978.0800	0.9781	814.1100	0.8141	(16.764)	0	0	0
2017/12/07	R186	01/02/2018	8.50	Put	Bond Future	4,811.8400	4.8118	5,195.8500	5.1959	7.981	0	0	0
2017/12/07	R186	01/02/2018	9.00	Call	Bond Future	1,073.0700	1.0731	898.3600	0.8984	(16.281)	0	0	0
2017/12/07	R186	01/02/2018	9.25	Call	Bond Future	1,800.1800	1.8002	1,557.0400	1.5570	(13.506)	0	0	0
2017/12/07	R186	01/02/2018			Bond Future	9.2045	109.0728	9.2756	108.6277	0.772	0.0000	0.0000	90,939
2017/12/07	R186	01/02/2018	8.50	Call	Bond Future	264.0600	0.2641	202.9600	0.2030	(23.139)	0	0	1,460
2017/12/07	R186	01/02/2018	7.75	Put	Bond Future	9,683.8100	9.6838	10,124.8100	10.1248	4.554	0	0	0
2017/12/07	R186	01/02/2018	7.75	Call	Bond Future	11.8000	0.0118	7.6900	0.0077	(34.831)	0	0	1,460
2017/12/07	R186	01/02/2018	8.97	Call	Bond Future	1,001.2100	1.0012	834.5700	0.8346	(16.644)	0	0	0
2017/12/07	R186	01/02/2018	8.96	Put	Bond Future	2,528.3200	2.5283	2,809.4600	2.8095	11.120	0	0	0
2017/12/07	R186	01/02/2018	9.00	Put	Bond Future	2,367.6800	2.3677	2,638.0800	2.6381	11.420	0	0	6,200
2017/12/07	R186	01/02/2018	8.75	Put	Bond Future	3,476.1500	3.4762	3,810.0500	3.8100	9.605	0	0	775
2017/12/07	R186	01/02/2018	9.25	Put	Bond Future	1,514.9900	1.5150	1,716.9600	1.7170	13.331	0	0	775
2017/12/07	R186	01/02/2018	8.97	Put	Bond Future	2,487.4700	2.4875	2,765.9400	2.7659	11.195	0	0	0
2017/12/07	R186	01/02/2018	8.98	Call	Bond Future	1,024.8600	1.0249	855.5400	0.8555	(16.521)	0	0	0
2017/12/07	R186	01/02/2018	8.98	Put	Bond Future	2,447.1800	2.4472	2,722.9700	2.7230	11.270	0	0	0
2017/12/07	R186	01/02/2018	8.75	Call	Bond Future	570.7800	0.5708	459.5700	0.4596	(19.484)	0	0	0
2017/12/07	R186	01/02/2018	9.65	Call	Bond Future	3,403.3200	3.4033	3,064.7500	3.0648	(9.948)	0	0	0
2017/12/07	R186	01/02/2018	9.65	Put	Bond Future	653.1900	0.6532	759.7300	0.7597	16.311	0	0	1,950
2017/12/07	R186	03/05/2018	10.14	Put	Bond Future	1,050.4100	1.0504	1,152.1500	1.1522	9.686	0	0	1,120
2017/12/07	R186	03/05/2018	8.92	Call	Bond Future	1,827.9500	1.8279	1,648.5300	1.6485	(9.815)	0	0	0
2017/12/07	R186	03/05/2018	8.91	Put	Bond Future	4,082.7700	4.0828	4,359.4500	4.3594	6.777	0	0	0
2017/12/07	R186	03/05/2018			Bond Future	9.2771	111.1091	9.3515	110.6546	0.802	0.0000	0.0000	0
2017/12/07	R186	03/05/2018	9.30	Put	Bond Future	2,760.2900	2.7603	2,974.4200	2.9744	7.758	0	0	0
2017/12/07	R186	03/05/2018	9.30	Call	Bond Future	2,900.6200	2.9006	2,660.2500	2.6602	(8.287)	0	0	1,120
2017/12/07	R186	03/05/2018	10.14	Call	Bond Future	6,165.6400	6.1656	5,812.8800	5.8129	(5.721)	0	0	0

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2017/12/07	R186	03/05/2018	8.93	Call	Bond Future	1,852.5900	1.8526	1,671.5600	1.6716	(9.772)	0	0	0
2017/12/07	R186	03/05/2018	8.93	Put	Bond Future	4,005.7600	4.0058	4,279.2300	4.2792	6.827	0	0	0
2017/12/07	R186	03/05/2018	8.92	Put	Bond Future	4,044.0100	4.0440	4,319.0900	4.3191	6.802	0	0	0
2017/12/07	R186	03/05/2018	8.91	Call	Bond Future	1,803.7800	1.8038	1,625.9600	1.6260	(9.858)	0	0	0
2017/12/07	R186	03/05/2018	9.75	Call	Bond Future	4,523.4800	4.5235	4,217.1100	4.2171	(6.773)	0	0	0
2017/12/07	R186	03/05/2018	9.75	Put	Bond Future	1,678.9000	1.6789	1,827.0300	1.8270	8.823	0	0	3,200
2017/12/07	R197	01/02/2018	301.68	Put	Bond Future	7,157.6300	7.1576	7,149.4900	7.1495	(0.114)	0	0	0
2017/12/07	R197	01/02/2018			Bond Future	294.5224	294.5224	294.5305	294.5305	0.003	0.0000	0.0000	2,350
2017/12/07	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	01/02/2018	301.67	Put	Bond Future	7,147.6300	7.1476	7,139.4900	7.1395	(0.114)	0	0	0
2017/12/07	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	01/02/2018	301.66	Put	Bond Future	7,137.6300	7.1376	7,129.4900	7.1295	(0.114)	0	0	0
2017/12/07	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	03/05/2018			Bond Future	300.0433	300.0433	300.0469	300.0469	0.001	0.0000	0.0000	0
2017/12/07	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	03/05/2018	304.44	Put	Bond Future	4,396.7200	4.3967	4,393.1400	4.3931	(0.081)	0	0	0
2017/12/07	R197	03/05/2018	304.46	Put	Bond Future	4,416.7200	4.4167	4,413.1400	4.4131	(0.081)	0	0	0
2017/12/07	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R197	03/05/2018	304.45	Put	Bond Future	4,406.7200	4.4067	4,403.1400	4.4031	(0.081)	0	0	0
2017/12/07	R202	01/02/2018	249.07	Call	Bond Future	0.3300	0.0003	0.2900	0.0003	(12.121)	0	0	0
2017/12/07	R202	01/02/2018	249.06	Put	Bond Future	16,386.5100	16.3865	16,378.7800	16.3788	(0.047)	0	0	0
2017/12/07	R202	01/02/2018			Bond Future	232.6738	232.6738	232.6815	232.6815	0.003	0.0000	0.0000	21,522
2017/12/07	R202	01/02/2018	249.08	Call	Bond Future	0.3300	0.0003	0.2900	0.0003	(12.121)	0	0	0
2017/12/07	R202	01/02/2018	249.08	Put	Bond Future	16,406.5000	16.4065	16,398.7700	16.3988	(0.047)	0	0	0
2017/12/07	R202	01/02/2018	249.07	Put	Bond Future	16,396.5000	16.3965	16,388.7700	16.3888	(0.047)	0	0	0
2017/12/07	R202	01/02/2018	249.06	Call	Bond Future	0.3400	0.0003	0.3000	0.0003	(11.765)	0	0	0
2017/12/07	R202	03/05/2018	247.48	Put	Bond Future	10,735.1700	10.7352	10,727.5900	10.7276	(0.071)	0	0	0
2017/12/07	R202	03/05/2018	247.47	Call	Bond Future	291.4600	0.2915	287.8600	0.2879	(1.235)	0	0	0
2017/12/07	R202	03/05/2018			Bond Future	237.0355	237.0355	237.0395	237.0395	0.002	0.0000	0.0000	0
2017/12/07	R202	03/05/2018	247.48	Call	Bond Future	290.6500	0.2907	287.0500	0.2870	(1.239)	0	0	0
2017/12/07	R202	03/05/2018	247.47	Put	Bond Future	10,725.9800	10.7260	10,718.4000	10.7184	(0.071)	0	0	0
2017/12/07	R202	03/05/2018	247.49	Call	Bond Future	289.8300	0.2898	286.2400	0.2862	(1.239)	0	0	0
2017/12/07	R202	03/05/2018	247.49	Put	Bond Future	10,744.3500	10.7443	10,736.7800	10.7368	(0.070)	0	0	0
2017/12/07	R204	01/02/2018	7.27	Call	Bond Future	67.3200	0.0673	49.9600	0.0500	(25.787)	0	0	0
2017/12/07	R204	01/02/2018			Bond Future	7.5324	101.4060	7.6088	101.3424	1.016	0.0000	0.0000	38,225
2017/12/07	R204	01/02/2018	7.25	Call	Bond Future	62.4500	0.0625	46.0400	0.0460	(26.277)	0	0	0
2017/12/07	R204	01/02/2018	7.25	Put	Bond Future	297.9000	0.2979	345.1300	0.3451	15.854	0	0	0
2017/12/07	R204	01/02/2018	7.27	Put	Bond Future	286.0600	0.2861	332.3400	0.3323	16.178	0	0	0
2017/12/07	R204	01/02/2018	7.26	Call	Bond Future	64.8500	0.0649	47.9800	0.0480	(26.014)	0	0	0
2017/12/07	R204	01/02/2018	7.26	Put	Bond Future	291.9400	0.2919	338.7100	0.3387	16.020	0	0	0
2017/12/07	R204	03/05/2018	7.10	Put	Bond Future	349.8600	0.3499	397.0100	0.3970	13.477	0	0	0
2017/12/07	R204	03/05/2018			Bond Future	7.5303	103.2992	7.6403	103.2333	1.460	0.0000	0.0000	0
2017/12/07	R204	03/05/2018	7.09	Call	Bond Future	89.4900	0.0895	71.1400	0.0711	(20.505)	0	0	0
2017/12/07	R204	03/05/2018	7.09	Put	Bond Future	353.8800	0.3539	401.3300	0.4013	13.409	0	0	0

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2017/12/07	R204	03/05/2018	7.10	Call	Bond Future	91.4900	0.0915	72.8400	0.0728	(20.385)	0	0	0
2017/12/07	R204	03/05/2018	7.08	Call	Bond Future	87.5200	0.0875	69.4600	0.0695	(20.635)	0	0	0
2017/12/07	R204	03/05/2018	7.08	Put	Bond Future	357.9300	0.3579	405.6700	0.4057	13.338	0	0	0
2017/12/07	R207	01/02/2018	7.61	Put	Bond Future	883.8500	0.8839	984.5100	0.9845	11.389	0	0	0
2017/12/07	R207	01/02/2018	7.60	Call	Bond Future	78.3000	0.0783	57.8900	0.0579	(26.066)	0	0	0
2017/12/07	R207	01/02/2018			Bond Future	8.0669	98.9932	8.1366	98.8715	0.865	0.0000	0.0000	45,372
2017/12/07	R207	01/02/2018	7.61	Call	Bond Future	81.5300	0.0815	60.4600	0.0605	(25.843)	0	0	0
2017/12/07	R207	01/02/2018	7.60	Put	Bond Future	898.2700	0.8983	999.5900	0.9996	11.279	0	0	0
2017/12/07	R207	01/02/2018	7.62	Call	Bond Future	84.8700	0.0849	63.1200	0.0631	(25.627)	0	0	0
2017/12/07	R207	01/02/2018	7.62	Put	Bond Future	869.5400	0.8695	969.5200	0.9695	11.498	0	0	0
2017/12/07	R207	03/05/2018	7.57	Call	Bond Future	201.6400	0.2016	170.5400	0.1705	(15.424)	0	0	0
2017/12/07	R207	03/05/2018	7.56	Put	Bond Future	1,120.9500	1.1209	1,215.2900	1.2153	8.416	0	0	0
2017/12/07	R207	03/05/2018			Bond Future	8.1578	100.8413	8.2393	100.7163	0.999	0.0000	0.0000	0
2017/12/07	R207	03/05/2018	7.58	Call	Bond Future	205.9400	0.2059	174.3500	0.1743	(15.339)	0	0	0
2017/12/07	R207	03/05/2018	7.58	Put	Bond Future	1,098.2000	1.0982	1,191.5900	1.1916	8.504	0	0	0
2017/12/07	R207	03/05/2018	7.57	Put	Bond Future	1,109.4400	1.1094	1,203.3200	1.2033	8.462	0	0	0
2017/12/07	R207	03/05/2018	7.56	Call	Bond Future	197.6100	0.1976	166.9700	0.1670	(15.505)	0	0	0
2017/12/07	R208	01/02/2018	7.85	Put	Bond Future	1,385.9300	1.3859	1,541.3600	1.5414	11.215	0	0	0
2017/12/07	R208	01/02/2018			Bond Future	8.3107	98.1344	8.3838	97.9412	0.879	0.0000	0.0000	34,879
2017/12/07	R208	01/02/2018	7.84	Call	Bond Future	150.3800	0.1504	113.6500	0.1137	(24.425)	0	0	0
2017/12/07	R208	01/02/2018	7.84	Put	Bond Future	1,407.3800	1.4074	1,563.8400	1.5638	11.117	0	0	0
2017/12/07	R208	01/02/2018	7.85	Call	Bond Future	155.8400	0.1558	118.0800	0.1181	(24.230)	0	0	0
2017/12/07	R208	01/02/2018	7.83	Call	Bond Future	145.0600	0.1451	109.3500	0.1094	(24.617)	0	0	0
2017/12/07	R208	01/02/2018	7.83	Put	Bond Future	1,428.9800	1.4290	1,586.4600	1.5865	11.020	0	0	0
2017/12/07	R208	03/05/2018	7.77	Call	Bond Future	348.7200	0.3487	298.2600	0.2983	(14.470)	0	0	0
2017/12/07	R208	03/05/2018			Bond Future	8.3835	96.5651	8.4639	96.3674	0.959	0.0000	0.0000	0
2017/12/07	R208	03/05/2018	7.77	Put	Bond Future	1,873.3600	1.8734	2,020.5900	2.0206	7.859	0	0	0
2017/12/07	R208	03/05/2018	7.78	Call	Bond Future	355.8300	0.3558	304.6200	0.3046	(14.392)	0	0	0
2017/12/07	R208	03/05/2018	7.79	Put	Bond Future	1,837.3000	1.8373	1,983.0400	1.9830	7.932	0	0	0
2017/12/07	R208	03/05/2018	7.78	Put	Bond Future	1,855.3800	1.8554	2,001.8600	2.0019	7.895	0	0	0
2017/12/07	R208	03/05/2018	7.79	Call	Bond Future	362.8300	0.3628	310.8800	0.3109	(14.318)	0	0	0
2017/12/07	R209	01/02/2018	9.72	Call	Bond Future	1,235.3700	1.2354	1,061.5200	1.0615	(14.073)	0	0	0
2017/12/07	R209	01/02/2018	9.73	Call	Bond Future	1,261.3200	1.2613	1,085.0700	1.0851	(13.973)	0	0	0
2017/12/07	R209	01/02/2018	9.71	Put	Bond Future	2,539.5900	2.5396	2,782.9100	2.7829	9.581	0	0	0
2017/12/07	R209	01/02/2018	10.10	Call	Bond Future	2,443.6800	2.4437	2,181.0400	2.1810	(10.748)	0	0	0
2017/12/07	R209	01/02/2018	9.85	Call	Bond Future	1,596.8200	1.5968	1,391.7700	1.3918	(12.841)	0	0	0
2017/12/07	R209	01/02/2018	9.33	Call	Bond Future	478.6300	0.4786	390.5600	0.3906	(18.400)	0	0	220
2017/12/07	R209	01/02/2018	10.22	Put	Bond Future	1,019.9800	1.0200	1,147.2200	1.1472	12.475	0	0	739
2017/12/07	R209	01/02/2018	9.75	Call	Bond Future	1,313.9900	1.3140	1,132.9400	1.1329	(13.779)	0	0	5,000
2017/12/07	R209	01/02/2018			Bond Future	9.9160	71.6140	9.9815	71.1993	0.660	0.0000	0.0000	153,902
2017/12/07	R209	01/02/2018	9.73	Put	Bond Future	2,460.2800	2.4603	2,698.8100	2.6988	9.695	0	0	0
2017/12/07	R209	01/02/2018	9.71	Call	Bond Future	1,209.8600	1.2099	1,038.4000	1.0384	(14.172)	0	0	0
2017/12/07	R209	01/02/2018	9.88	Call	Bond Future	1,687.9500	1.6879	1,475.7400	1.4757	(12.572)	0	0	0
2017/12/07	R209	01/02/2018	9.88	Put	Bond Future	1,917.5600	1.9176	2,120.1300	2.1201	10.564	0	0	220
2017/12/07	R209	01/02/2018	9.59	Call	Bond Future	929.2500	0.9292	786.0400	0.7860	(15.411)	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
2017/12/07	R209	01/02/2018	9.59	Put	Bond Future	3,051.2800	3.0513	3,322.8500	3.3229	8.900	0	0	377
2017/12/07	R209	01/02/2018	9.72	Put	Bond Future	2,499.6700	2.4997	2,740.6000	2.7406	9.638	0	0	0
2017/12/07	R209	01/02/2018	10.10	Put	Bond Future	1,287.3500	1.2874	1,439.4900	1.4395	11.818	0	0	3,000
2017/12/07	R209	01/02/2018	9.85	Put	Bond Future	2,018.6900	2.0187	2,228.4200	2.2284	10.389	0	0	7,500
2017/12/07	R209	01/02/2018	9.33	Put	Bond Future	4,363.3000	4.3633	4,690.0100	4.6900	7.488	0	0	0
2017/12/07	R209	01/02/2018	10.22	Call	Bond Future	2,914.8100	2.9148	2,627.2700	2.6273	(9.865)	0	0	0
2017/12/07	R209	01/02/2018	9.75	Put	Bond Future	2,382.5400	2.3825	2,616.2700	2.6163	9.810	0	0	0
2017/12/07	R209	01/02/2018	10.00	Call	Bond Future	2,081.0200	2.0810	1,840.7200	1.8407	(11.547)	0	0	0
2017/12/07	R209	01/02/2018	10.00	Put	Bond Future	1,549.4600	1.5495	1,723.9400	1.7239	11.261	0	0	7,488
2017/12/07	R209	01/02/2018	9.89	Call	Bond Future	1,719.0100	1.7190	1,504.4100	1.5044	(12.484)	0	0	0
2017/12/07	R209	01/02/2018	9.89	Put	Bond Future	1,884.7100	1.8847	2,084.8900	2.0849	10.621	0	0	157
2017/12/07	R209	01/02/2018	9.32	Put	Bond Future	4,419.1200	4.4191	4,747.6900	4.7477	7.435	0	0	0
2017/12/07	R209	01/02/2018	9.32	Call	Bond Future	465.3700	0.4654	379.1600	0.3792	(18.525)	0	0	157
2017/12/07	R209	01/02/2018	9.87	Call	Bond Future	1,657.3300	1.6573	1,447.4900	1.4475	(12.661)	0	0	0
2017/12/07	R209	01/02/2018	9.87	Put	Bond Future	1,950.9400	1.9509	2,155.8800	2.1559	10.505	0	0	739
2017/12/07	R209	01/02/2018	9.52	Put	Bond Future	3,377.4900	3.3775	3,664.9300	3.6649	8.510	0	0	0
2017/12/07	R209	01/02/2018	9.52	Call	Bond Future	787.1600	0.7872	659.8200	0.6598	(16.177)	0	0	739
2017/12/07	R209	03/05/2018	10.73	Call	Bond Future	5,899.6500	5.8997	5,583.4100	5.5834	(5.360)	0	0	0
2017/12/07	R209	03/05/2018	9.75	Call	Bond Future	2,435.5700	2.4356	2,240.7200	2.2407	(8.000)	0	0	435
2017/12/07	R209	03/05/2018	10.00	Call	Bond Future	3,184.4200	3.1844	2,954.7100	2.9547	(7.214)	0	0	0
2017/12/07	R209	03/05/2018	9.85	Put	Bond Future	3,549.0900	3.5491	3,763.3400	3.7633	6.037	0	0	0
2017/12/07	R209	03/05/2018			Bond Future	9.9802	69.8016	10.0477	69.3784	0.677	0.0000	0.0000	0
2017/12/07	R209	03/05/2018	10.73	Put	Bond Future	1,413.1700	1.4132	1,520.1300	1.5201	7.569	0	0	435
2017/12/07	R209	03/05/2018	9.75	Put	Bond Future	3,907.0800	3.9071	4,135.4300	4.1354	5.845	0	0	0
2017/12/07	R209	03/05/2018	9.85	Call	Bond Future	2,722.5600	2.7226	2,513.6100	2.5136	(7.675)	0	0	0
2017/12/07	R209	03/05/2018	10.22	Call	Bond Future	3,932.4500	3.9325	3,673.6900	3.6737	(6.580)	0	0	0
2017/12/07	R209	03/05/2018	10.22	Put	Bond Future	2,447.6700	2.4477	2,612.1100	2.6121	6.718	0	0	435
2017/12/07	R209	03/05/2018	10.00	Put	Bond Future	3,059.8600	3.0599	3,253.3500	3.2533	6.323	0	0	5,000
2017/12/07	R209	03/05/2018	9.86	Call	Bond Future	2,752.1600	2.7522	2,541.8100	2.5418	(7.643)	0	0	0
2017/12/07	R209	03/05/2018	9.84	Call	Bond Future	2,693.1300	2.6931	2,485.5800	2.4856	(7.707)	0	0	0
2017/12/07	R209	03/05/2018	9.84	Put	Bond Future	3,583.7600	3.5838	3,799.4100	3.7994	6.017	0	0	0
2017/12/07	R209	03/05/2018	9.86	Put	Bond Future	3,514.6800	3.5147	3,727.5300	3.7275	6.056	0	0	0
2017/12/07	R209	02/08/2018	9.66	Call	Bond Future	2,756.1000	2.7561	2,568.7300	2.5687	(6.798)	0	0	435
2017/12/07	R209	02/08/2018	10.38	Call	Bond Future	5,012.1700	5.0122	4,745.1000	4.7451	(5.328)	0	0	0
2017/12/07	R209	02/08/2018	10.39	Put	Bond Future	2,933.7300	2.9337	3,096.1000	3.0961	5.535	0	0	0
2017/12/07	R209	02/08/2018			Bond Future	10.0424	71.1234	10.1119	70.6930	0.692	0.0000	0.0000	0
2017/12/07	R209	02/08/2018	10.84	Call	Bond Future	6,729.3400	6.7293	6,420.0800	6.4201	(4.596)	0	0	0
2017/12/07	R209	02/08/2018	10.84	Put	Bond Future	2,020.6600	2.0207	2,141.8500	2.1419	5.998	0	0	435
2017/12/07	R209	02/08/2018	10.21	Call	Bond Future	4,422.3300	4.4223	4,172.8800	4.1729	(5.641)	0	0	0
2017/12/07	R209	02/08/2018	10.21	Put	Bond Future	3,390.7400	3.3907	3,571.7400	3.5717	5.338	0	0	435
2017/12/07	R209	02/08/2018	9.66	Put	Bond Future	5,199.3700	5.1994	5,442.4500	5.4425	4.675	0	0	0
2017/12/07	R209	02/08/2018	10.38	Put	Bond Future	2,957.6400	2.9576	3,121.0200	3.1210	5.524	0	0	0
2017/12/07	R209	02/08/2018	10.39	Call	Bond Future	5,047.7100	5.0477	4,779.6300	4.7796	(5.311)	0	0	0
2017/12/07	R209	02/08/2018	10.40	Call	Bond Future	5,083.3400	5.0833	4,814.2600	4.8143	(5.293)	0	0	0
2017/12/07	R209	02/08/2018	10.40	Put	Bond Future	2,909.9900	2.9100	3,071.3600	3.0714	5.545	0	0	0
2017/12/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R209	01/11/2018	9.34	Put	Bond Future	7,390.2100	7.3902	7,668.7900	7.6688	3.770	0	0	0
2017/12/07	R209	01/11/2018	1,016.00	Call	Bond Future	68,460.5500	68.4606	68,021.7300	68.0217	(0.641)	0	0	0

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2017/12/07	R209	01/11/2018			Bond Future	10.1033	69.3484	10.1749	68.9096	0.709	0.0000	0.0000	0
2017/12/07	R209	01/11/2018	1,016.01	Call	Bond Future	68,460.5500	68.4606	68,021.7300	68.0217	(0.641)	0	0	0
2017/12/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R209	01/11/2018	1,015.99	Call	Bond Future	68,460.5400	68.4605	68,021.7200	68.0217	(0.641)	0	0	0
2017/12/07	R209	01/11/2018	9.34	Call	Bond Future	2,439.6300	2.4396	2,279.3900	2.2794	(6.568)	0	0	435
2017/12/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R209	01/11/2018	10.57	Call	Bond Future	6,094.4300	6.0944	5,815.0800	5.8151	(4.584)	0	0	0
2017/12/07	R209	01/11/2018	10.57	Put	Bond Future	3,307.6600	3.3077	3,467.1300	3.4671	4.821	0	0	435
2017/12/07	R209	01/11/2018	9.94	Call	Bond Future	4,021.5000	4.0215	3,800.3000	3.8003	(5.500)	0	0	0
2017/12/07	R209	01/11/2018	9.94	Put	Bond Future	5,038.4300	5.0384	5,256.0500	5.2561	4.319	0	0	435
2017/12/07	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R210	01/02/2018			Bond Future	184.1788	184.1788	184.1843	184.1843	0.003	0.0000	0.0000	2,159
2017/12/07	R210	01/02/2018	192.36	Put	Bond Future	8,181.1700	8.1812	8,175.6700	8.1757	(0.067)	0	0	0
2017/12/07	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R210	01/02/2018	192.38	Put	Bond Future	8,201.1700	8.2012	8,195.6700	8.1957	(0.067)	0	0	0
2017/12/07	R210	01/02/2018	192.37	Put	Bond Future	8,191.1700	8.1912	8,185.6700	8.1857	(0.067)	0	0	0
2017/12/07	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R210	03/05/2018	191.44	Put	Bond Future	6,233.8300	6.2338	6,231.1100	6.2311	(0.044)	0	0	0
2017/12/07	R210	03/05/2018			Bond Future	185.2062	185.2062	185.2089	185.2089	0.001	0.0000	0.0000	0
2017/12/07	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R210	03/05/2018	191.46	Put	Bond Future	6,253.8300	6.2538	6,251.1100	6.2511	(0.043)	0	0	0
2017/12/07	R210	03/05/2018	191.45	Put	Bond Future	6,243.8300	6.2438	6,241.1100	6.2411	(0.044)	0	0	0
2017/12/07	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	01/02/2018	154.71	Put	Bond Future	5,120.8000	5.1208	5,116.8200	5.1168	(0.078)	0	0	0
2017/12/07	R212	01/02/2018			Bond Future	149.5892	149.5892	149.5932	149.5932	0.003	0.0000	0.0000	4,967
2017/12/07	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	01/02/2018	154.70	Put	Bond Future	5,110.8000	5.1108	5,106.8200	5.1068	(0.078)	0	0	0
2017/12/07	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	01/02/2018	154.69	Put	Bond Future	5,100.8000	5.1008	5,096.8200	5.0968	(0.078)	0	0	0
2017/12/07	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	03/05/2018			Bond Future	152.3933	152.3933	152.3950	152.3950	0.001	0.0000	0.0000	0
2017/12/07	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	03/05/2018	154.28	Put	Bond Future	1,886.7400	1.8867	1,885.0400	1.8850	(0.090)	0	0	0
2017/12/07	R212	03/05/2018	154.30	Put	Bond Future	1,906.7400	1.9067	1,905.0400	1.9050	(0.089)	0	0	0
2017/12/07	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/07	R212	03/05/2018	154.29	Put	Bond Future	1,896.7400	1.8967	1,895.0400	1.8950	(0.090)	0	0	0
2017/12/07	R213	01/02/2018	9.42	Call	Bond Future	911.3900	0.9114	760.5000	0.7605	(16.556)	0	0	0
2017/12/07	R213	01/02/2018	9.41	Put	Bond Future	2,967.1700	2.9672	3,259.6300	3.2596	9.857	0	0	0
2017/12/07	R213	01/02/2018			Bond Future	9.7358	83.0844	9.8064	82.6435	0.726	0.0000	0.0000	58,787
2017/12/07	R213	01/02/2018	9.43	Call	Bond Future	932.7600	0.9328	779.4100	0.7794	(16.440)	0	0	0
2017/12/07	R213	01/02/2018	9.43	Put	Bond Future	2,879.9600	2.8800	3,167.5000	3.1675	9.984	0	0	0
2017/12/07	R213	01/02/2018	9.42	Put	Bond Future	2,923.3700	2.9234	3,213.3700	3.2134	9.920	0	0	0
2017/12/07	R213	01/02/2018	9.41	Call	Bond Future	890.3300	0.8903	741.9000	0.7419	(16.671)	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
2017/12/07	R213	03/05/2018	9.57	Put	Bond Future	3,793.6000	3.7936	4,040.4200	4.0404	6.506	0	0	0
2017/12/07	R213	03/05/2018	9.56	Call	Bond Future	2,306.7200	2.3067	2,105.1900	2.1052	(8.737)	0	0	0
2017/12/07	R213	03/05/2018			Bond Future	9.8035	81.0859	9.8767	80.6360	0.746	0.0000	0.0000	0
2017/12/07	R213	03/05/2018	9.57	Call	Bond Future	2,333.9200	2.3339	2,130.8600	2.1309	(8.700)	0	0	0
2017/12/07	R213	03/05/2018	9.56	Put	Bond Future	3,829.7300	3.8297	4,078.0800	4.0781	6.485	0	0	0
2017/12/07	R213	03/05/2018	9.58	Call	Bond Future	2,361.2800	2.3613	2,156.7200	2.1567	(8.663)	0	0	0
2017/12/07	R213	03/05/2018	9.58	Put	Bond Future	3,757.7100	3.7577	4,003.0300	4.0030	6.528	0	0	0
2017/12/07	R214	01/02/2018	9.84	Call	Bond Future	1,158.6100	1.1586	982.1400	0.9821	(15.231)	0	0	0
2017/12/07	R214	01/02/2018			Bond Future	10.0984	70.8874	10.1689	70.4298	0.699	0.0000	0.0000	49,807
2017/12/07	R214	01/02/2018	9.82	Call	Bond Future	1,110.1800	1.1102	938.7800	0.9388	(15.439)	0	0	0
2017/12/07	R214	01/02/2018	9.82	Put	Bond Future	2,966.9200	2.9669	3,253.2000	3.2532	9.649	0	0	0
2017/12/07	R214	01/02/2018	9.84	Put	Bond Future	2,879.2200	2.8792	3,160.4300	3.1604	9.767	0	0	0
2017/12/07	R214	01/02/2018	9.83	Call	Bond Future	1,134.2800	1.1343	960.3500	0.9603	(15.334)	0	0	0
2017/12/07	R214	01/02/2018	9.83	Put	Bond Future	2,922.9000	2.9229	3,206.6500	3.2067	9.708	0	0	0
2017/12/07	R214	03/05/2018	9.99	Put	Bond Future	3,889.1700	3.8892	4,131.4100	4.1314	6.229	0	0	0
2017/12/07	R214	03/05/2018			Bond Future	10.1627	68.9148	10.2355	68.4479	0.716	0.0000	0.0000	0
2017/12/07	R214	03/05/2018	9.98	Call	Bond Future	2,729.4000	2.7294	2,506.2800	2.5063	(8.175)	0	0	0
2017/12/07	R214	03/05/2018	9.98	Put	Bond Future	3,925.8700	3.9259	4,169.6300	4.1696	6.209	0	0	0
2017/12/07	R214	03/05/2018	9.99	Call	Bond Future	2,759.0600	2.7591	2,534.4200	2.5344	(8.142)	0	0	0
2017/12/07	R214	03/05/2018	9.97	Call	Bond Future	2,699.9000	2.6999	2,478.3000	2.4783	(8.208)	0	0	0
2017/12/07	R214	03/05/2018	9.97	Put	Bond Future	3,962.8400	3.9628	4,208.1200	4.2081	6.190	0	0	0
2017/12/07	R248	01/02/2018	9.90	Put	Bond Future	3,664.6000	3.6646	3,992.4800	3.9925	8.947	0	0	0
2017/12/07	R248	01/02/2018	9.89	Call	Bond Future	1,442.0800	1.4421	1,235.7800	1.2358	(14.306)	0	0	0
2017/12/07	R248	01/02/2018			Bond Future	10.1599	90.6602	10.2253	90.1231	0.644	0.0000	0.0000	102,706
2017/12/07	R248	01/02/2018	9.90	Call	Bond Future	1,472.9500	1.4729	1,263.6700	1.2637	(14.208)	0	0	0
2017/12/07	R248	01/02/2018	9.89	Put	Bond Future	3,720.0300	3.7200	4,050.8900	4.0509	8.894	0	0	0
2017/12/07	R248	01/02/2018	9.91	Call	Bond Future	1,504.2300	1.5042	1,291.9500	1.2919	(14.112)	0	0	0
2017/12/07	R248	01/02/2018	9.91	Put	Bond Future	3,609.7400	3.6097	3,934.6200	3.9346	9.000	0	0	0
2017/12/07	R248	03/05/2018	10.06	Call	Bond Future	3,527.1400	3.5271	3,260.7800	3.2608	(7.552)	0	0	0
2017/12/07	R248	03/05/2018	10.05	Put	Bond Future	4,949.2400	4.9492	5,232.6900	5.2327	5.727	0	0	0
2017/12/07	R248	03/05/2018			Bond Future	10.2264	87.9158	10.2941	87.3677	0.661	0.0000	0.0000	0
2017/12/07	R248	03/05/2018	10.07	Call	Bond Future	3,564.8300	3.5648	3,296.7000	3.2967	(7.522)	0	0	0
2017/12/07	R248	03/05/2018	10.07	Put	Bond Future	4,856.9800	4.8570	5,136.8900	5.1369	5.763	0	0	0
2017/12/07	R248	03/05/2018	10.06	Put	Bond Future	4,903.0500	4.9031	5,184.7300	5.1847	5.745	0	0	0
2017/12/07	R248	03/05/2018	10.05	Call	Bond Future	3,489.4300	3.4894	3,224.8400	3.2248	(7.583)	0	0	0

Total **1122546**