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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2017 TO 08/12/2017

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
2017/12/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	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
2017/12/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	2025	01/02/2018	133.89	Put	Bond Future	5,486.8000	5.4868	5,483.4000	5.4834	(0.062)	0	0	0
2017/12/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	01/02/2018			Bond Future	128.4032	128.4032	128.4066	128.4066	0.003	0.0000	0.0000	1,070
2017/12/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	01/02/2018	133.88	Put	Bond Future	5,476.8000	5.4768	5,473.4000	5.4734	(0.062)	0	0	0
2017/12/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	01/02/2018	133.90	Put	Bond Future	5,496.8000	5.4968	5,493.4000	5.4934	(0.062)	0	0	0
2017/12/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	03/05/2018	133.20	Put	Bond Future	2,391.9500	2.3919	2,388.1300	2.3881	(0.160)	0	0	0
2017/12/08	2025	03/05/2018			Bond Future	130.8081	130.8081	130.8119	130.8119	0.003	0.0000	0.0000	0
2017/12/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	03/05/2018	133.22	Put	Bond Future	2,411.9500	2.4119	2,408.1300	2.4081	(0.158)	0	0	0
2017/12/08	2025	03/05/2018	133.21	Put	Bond Future	2,401.9500	2.4019	2,398.1300	2.3981	(0.159)	0	0	0
2017/12/08	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	02/08/2018			Bond Future	133.2694	133.2694	133.2699	133.2699	0.000	0.0000	0.0000	0
2017/12/08	2025	02/08/2018	136.65	Put	Bond Future	3,380.6100	3.3806	3,380.0900	3.3801	(0.015)	0	0	0
2017/12/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2025	02/08/2018	136.67	Put	Bond Future	3,400.6100	3.4006	3,400.0900	3.4001	(0.015)	0	0	0
2017/12/08	2025	02/08/2018	136.66	Put	Bond Future	3,390.6100	3.3906	3,390.0900	3.3901	(0.015)	0	0	0
2017/12/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2029	01/02/2018			Bond Future	99.4090	99.4090	99.5112	99.5112	0.103	0.0000	0.0000	1,370
2017/12/08	2029	03/05/2018			Bond Future	100.2527	100.2527	100.3571	100.3571	0.104	0.0000	0.0000	0
2017/12/08	2029	02/08/2018			Bond Future	102.1732	102.1732	102.2770	102.2770	0.102	0.0000	0.0000	0
2017/12/08	2030	01/02/2018	9.39	Put	Bond Future	2,279.3800	2.2794	2,339.6600	2.3397	2.645	0	0	0
2017/12/08	2030	01/02/2018			Bond Future	9.7406	87.9766	9.7500	87.9164	0.097	0.0000	0.0000	70,699
2017/12/08	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	01/02/2018	9.38	Put	Bond Future	2,345.5800	2.3456	2,405.8600	2.4059	2.570	0	0	0
2017/12/08	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	01/02/2018	9.37	Put	Bond Future	2,411.8400	2.4118	2,472.1200	2.4721	2.499	0	0	0
2017/12/08	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	03/05/2018			Bond Future	9.8179	89.6181	9.8276	89.5571	0.099	0.0000	0.0000	0
2017/12/08	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	03/05/2018	9.49	Put	Bond Future	2,092.3900	2.0924	2,153.4500	2.1534	2.918	0	0	0
2017/12/08	2030	03/05/2018	9.51	Put	Bond Future	1,962.8200	1.9628	2,023.8800	2.0239	3.111	0	0	0
2017/12/08	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	03/05/2018	9.50	Put	Bond Future	2,027.5700	2.0276	2,088.6300	2.0886	3.011	0	0	0
2017/12/08	2030	02/08/2018	9.46	Put	Bond Future	2,745.6400	2.7456	2,809.1800	2.8092	2.314	0	0	0
2017/12/08	2030	02/08/2018			Bond Future	9.8960	87.3104	9.9063	87.2468	0.104	0.0000	0.0000	0

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2017/12/08	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2030	02/08/2018	9.45	Put	Bond Future	2,809.9800	2.8100	2,873.5200	2.8735	2.261	0	0	0
2017/12/08	2030	02/08/2018	9.47	Put	Bond Future	2,681.3500	2.6813	2,744.8900	2.7449	2.370	0	0	0
2017/12/08	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2032	01/02/2018	9.56	Call	Bond Future	926.6400	0.9266	881.2800	0.8813	(4.895)	0	0	0
2017/12/08	2032	01/02/2018	9.55	Put	Bond Future	3,466.8600	3.4669	3,521.1400	3.5211	1.566	0	0	0
2017/12/08	2032	01/02/2018	9.20	Call	Bond Future	349.6900	0.3497	325.8100	0.3258	(6.829)	0	0	7,500
2017/12/08	2032	01/02/2018	9.45	Put	Bond Future	3,985.1000	3.9851	4,045.7300	4.0457	1.521	0	0	0
2017/12/08	2032	01/02/2018	9.40	Put	Bond Future	4,259.7700	4.2598	4,323.4900	4.3235	1.496	0	0	0
2017/12/08	2032	01/02/2018			Bond Future	9.9172	90.3670	9.9317	90.2681	0.146	0.0000	0.0000	45,967
2017/12/08	2032	01/02/2018	9.57	Call	Bond Future	948.6900	0.9487	902.6800	0.9027	(4.850)	0	0	0
2017/12/08	2032	01/02/2018	9.57	Put	Bond Future	3,368.3300	3.3683	3,421.3200	3.4213	1.573	0	0	0
2017/12/08	2032	01/02/2018	9.30	Put	Bond Future	4,838.5300	4.8385	4,908.1700	4.9082	1.439	0	0	0
2017/12/08	2032	01/02/2018	9.30	Call	Bond Future	470.8000	0.4708	441.4400	0.4414	(6.236)	0	0	7,800
2017/12/08	2032	01/02/2018	9.56	Put	Bond Future	3,417.3800	3.4174	3,471.0200	3.4710	1.570	0	0	0
2017/12/08	2032	01/02/2018	9.55	Call	Bond Future	904.9400	0.9049	860.2200	0.8602	(4.942)	0	0	0
2017/12/08	2032	01/02/2018	9.20	Put	Bond Future	5,454.1900	5.4542	5,529.3100	5.5293	1.377	0	0	0
2017/12/08	2032	01/02/2018	9.45	Call	Bond Future	706.9800	0.7070	668.6100	0.6686	(5.427)	0	0	750
2017/12/08	2032	01/02/2018	9.40	Call	Bond Future	620.5000	0.6205	585.2200	0.5852	(5.686)	0	0	6,800
2017/12/08	2032	03/05/2018	9.70	Call	Bond Future	2,433.9900	2.4340	2,380.6300	2.3806	(2.192)	0	0	0
2017/12/08	2032	03/05/2018	9.71	Put	Bond Future	4,397.5400	4.3975	4,444.3200	4.4443	1.064	0	0	0
2017/12/08	2032	03/05/2018			Bond Future	9.9931	87.8961	10.0080	87.7956	0.150	0.0000	0.0000	0
2017/12/08	2032	03/05/2018	9.70	Put	Bond Future	4,438.2400	4.4382	4,485.3700	4.4854	1.062	0	0	0
2017/12/08	2032	03/05/2018	9.71	Call	Bond Future	2,462.7500	2.4628	2,409.0400	2.4090	(2.181)	0	0	0
2017/12/08	2032	03/05/2018	9.72	Call	Bond Future	2,491.7100	2.4917	2,437.6400	2.4376	(2.170)	0	0	0
2017/12/08	2032	03/05/2018	9.72	Put	Bond Future	4,357.1100	4.3571	4,403.5300	4.4035	1.065	0	0	0
2017/12/08	2032	02/08/2018	9.66	Put	Bond Future	5,596.9000	5.5969	5,649.5900	5.6496	0.941	0	0	0
2017/12/08	2032	02/08/2018	9.67	Call	Bond Future	2,867.0600	2.8671	2,815.6500	2.8156	(1.793)	0	0	0
2017/12/08	2032	02/08/2018			Bond Future	10.0670	89.5615	10.0827	89.4577	0.156	0.0000	0.0000	0
2017/12/08	2032	02/08/2018	9.68	Call	Bond Future	2,895.3200	2.8953	2,843.6100	2.8436	(1.786)	0	0	0
2017/12/08	2032	02/08/2018	9.68	Put	Bond Future	5,514.5900	5.5146	5,566.6900	5.5667	0.945	0	0	0
2017/12/08	2032	02/08/2018	9.66	Call	Bond Future	2,839.2300	2.8392	2,788.1100	2.7881	(1.800)	0	0	0
2017/12/08	2032	02/08/2018	9.67	Put	Bond Future	5,555.4900	5.5555	5,607.8900	5.6079	0.943	0	0	0
2017/12/08	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	01/02/2018			Bond Future	102.5058	102.5058	102.7074	102.7074	0.197	0.0000	0.0000	5,283
2017/12/08	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	01/02/2018	109.64	Put	Bond Future	7,134.1900	7.1342	6,932.5700	6.9326	(2.826)	0	0	0
2017/12/08	2033	01/02/2018	109.66	Put	Bond Future	7,154.1900	7.1542	6,952.5700	6.9526	(2.818)	0	0	0
2017/12/08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	01/02/2018	109.65	Put	Bond Future	7,144.1900	7.1442	6,942.5700	6.9426	(2.822)	0	0	0
2017/12/08	2033	03/05/2018	107.71	Put	Bond Future	4,372.9600	4.3730	4,167.3200	4.1673	(4.703)	0	0	0
2017/12/08	2033	03/05/2018			Bond Future	103.3370	103.3370	103.5427	103.5427	0.199	0.0000	0.0000	0
2017/12/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	03/05/2018	107.70	Put	Bond Future	4,362.9600	4.3630	4,157.3200	4.1573	(4.713)	0	0	0
2017/12/08	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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2017/12/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	03/05/2018	107.69	Put	Bond Future	4,352.9600	4.3530	4,147.3200	4.1473	(4.724)	0	0	0
2017/12/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	02/08/2018			Bond Future	105.3166	105.3166	105.5235	105.5235	0.197	0.0000	0.0000	0
2017/12/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	02/08/2018	109.92	Put	Bond Future	4,603.4200	4.6034	4,396.4600	4.3965	(4.496)	0	0	0
2017/12/08	2033	02/08/2018	109.94	Put	Bond Future	4,623.4200	4.6234	4,416.4600	4.4165	(4.476)	0	0	0
2017/12/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2033	02/08/2018	109.93	Put	Bond Future	4,613.4200	4.6134	4,406.4600	4.4065	(4.486)	0	0	0
2017/12/08	2037	01/02/2018	9.82	Put	Bond Future	3,593.4100	3.5934	3,597.3200	3.5973	0.109	0	0	0
2017/12/08	2037	01/02/2018			Bond Future	10.1405	86.4335	10.1449	86.4014	0.043	0.0000	0.0000	53,670
2017/12/08	2037	01/02/2018	9.88	Put	Bond Future	3,288.6000	3.2886	3,290.8400	3.2908	0.068	0	0	0
2017/12/08	2037	01/02/2018	9.88	Call	Bond Future	1,313.0300	1.3130	1,283.1700	1.2832	(2.274)	0	0	2,000
2017/12/08	2037	01/02/2018	9.82	Call	Bond Future	1,152.9100	1.1529	1,124.7200	1.1247	(2.445)	0	0	0
2017/12/08	2037	01/02/2018	9.81	Put	Bond Future	3,645.8400	3.6458	3,650.0400	3.6500	0.115	0	0	0
2017/12/08	2037	01/02/2018	9.83	Call	Bond Future	1,178.5800	1.1786	1,150.1100	1.1501	(2.416)	0	0	0
2017/12/08	2037	01/02/2018	9.83	Put	Bond Future	3,541.3300	3.5413	3,544.9600	3.5450	0.103	0	0	0
2017/12/08	2037	01/02/2018	9.81	Call	Bond Future	1,127.4800	1.1275	1,099.5800	1.0996	(2.475)	0	0	0
2017/12/08	2037	01/02/2018	10.32	Call	Bond Future	2,902.4400	2.9024	2,863.9700	2.8640	(1.325)	0	0	0
2017/12/08	2037	01/02/2018	10.32	Put	Bond Future	1,581.7300	1.5817	1,575.3600	1.5754	(0.403)	0	0	2,000
2017/12/08	2037	01/02/2018	10.72	Call	Bond Future	4,872.3200	4.8723	4,832.3000	4.8323	(0.821)	0	0	0
2017/12/08	2037	01/02/2018	10.72	Put	Bond Future	719.8000	0.7198	711.8800	0.7119	(1.100)	0	0	2,000
2017/12/08	2037	03/05/2018	9.99	Call	Bond Future	2,968.7100	2.9687	2,941.6300	2.9416	(0.912)	0	0	0
2017/12/08	2037	03/05/2018	9.97	Put	Bond Future	4,747.9800	4.7480	4,753.4900	4.7535	0.116	0	0	0
2017/12/08	2037	03/05/2018			Bond Future	10.2168	88.0461	10.2212	88.0138	0.043	0.0000	0.0000	0
2017/12/08	2037	03/05/2018	9.99	Put	Bond Future	4,661.4400	4.6614	4,666.6900	4.6667	0.113	0	0	0
2017/12/08	2037	03/05/2018	9.97	Call	Bond Future	2,903.5200	2.9035	2,876.7000	2.8767	(0.924)	0	0	0
2017/12/08	2037	03/05/2018	9.98	Put	Bond Future	4,704.4500	4.7044	4,709.8300	4.7098	0.114	0	0	0
2017/12/08	2037	03/05/2018	9.98	Call	Bond Future	2,935.9100	2.9359	2,908.9600	2.9090	(0.918)	0	0	0
2017/12/08	2037	02/08/2018	9.96	Put	Bond Future	5,920.3500	5.9203	5,930.1900	5.9302	0.166	0	0	0
2017/12/08	2037	02/08/2018	9.95	Call	Bond Future	3,415.5400	3.4155	3,391.1500	3.3912	(0.714)	0	0	0
2017/12/08	2037	02/08/2018			Bond Future	10.2938	85.4583	10.2985	85.4239	0.046	0.0000	0.0000	0
2017/12/08	2037	02/08/2018	9.96	Call	Bond Future	3,447.3900	3.4474	3,422.8900	3.4229	(0.711)	0	0	0
2017/12/08	2037	02/08/2018	9.95	Put	Bond Future	5,964.3000	5.9643	5,974.2500	5.9742	0.167	0	0	0
2017/12/08	2037	02/08/2018	9.97	Call	Bond Future	3,479.4000	3.4794	3,454.7900	3.4548	(0.707)	0	0	0
2017/12/08	2037	02/08/2018	9.97	Put	Bond Future	5,876.6600	5.8767	5,886.3900	5.8864	0.166	0	0	0
2017/12/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	01/02/2018	136.95	Put	Bond Future	13,703.7500	13.7038	13,700.2500	13.7003	(0.026)	0	0	0
2017/12/08	2038	01/02/2018			Bond Future	123.2463	123.2463	123.2498	123.2498	0.003	0.0000	0.0000	19,043
2017/12/08	2038	01/02/2018	136.94	Put	Bond Future	13,693.7500	13.6938	13,690.2500	13.6903	(0.026)	0	0	0
2017/12/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	01/02/2018	136.93	Put	Bond Future	13,683.7500	13.6838	13,680.2500	13.6803	(0.026)	0	0	0
2017/12/08	2038	03/05/2018	132.28	Put	Bond Future	6,725.4100	6.7254	6,721.5100	6.7215	(0.058)	0	0	0
2017/12/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	03/05/2018			Bond Future	125.5546	125.5546	125.5585	125.5585	0.003	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
2017/12/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	03/05/2018	132.27	Put	Bond Future	6,715.4100	6.7154	6,711.5100	6.7115	(0.058)	0	0	0
2017/12/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	03/05/2018	132.29	Put	Bond Future	6,735.4100	6.7354	6,731.5100	6.7315	(0.058)	0	0	0
2017/12/08	2038	02/08/2018	134.55	Put	Bond Future	6,640.3600	6.6404	6,639.5200	6.6395	(0.013)	0	0	0
2017/12/08	2038	02/08/2018			Bond Future	127.9096	127.9096	127.9105	127.9105	0.001	0.0000	0.0000	0
2017/12/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	02/08/2018	134.54	Put	Bond Future	6,630.3600	6.6304	6,629.5200	6.6295	(0.013)	0	0	0
2017/12/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2038	02/08/2018	134.53	Put	Bond Future	6,620.3600	6.6204	6,619.5200	6.6195	(0.013)	0	0	0
2017/12/08	2040	01/02/2018	9.89	Call	Bond Future	1,168.6400	1.1686	1,139.3000	1.1393	(2.511)	0	0	0
2017/12/08	2040	01/02/2018			Bond Future	10.2360	89.4158	10.2403	89.3817	0.042	0.0000	0.0000	26,023
2017/12/08	2040	01/02/2018	9.87	Call	Bond Future	1,116.9300	1.1169	1,088.2200	1.0882	(2.570)	0	0	0
2017/12/08	2040	01/02/2018	9.87	Put	Bond Future	4,092.5200	4.0925	4,097.9100	4.0979	0.132	0	0	0
2017/12/08	2040	01/02/2018	9.88	Put	Bond Future	4,034.8100	4.0348	4,039.8800	4.0399	0.126	0	0	0
2017/12/08	2040	01/02/2018	9.89	Put	Bond Future	3,977.4800	3.9775	3,982.2400	3.9822	0.120	0	0	0
2017/12/08	2040	01/02/2018	9.88	Call	Bond Future	1,142.6600	1.1427	1,113.6300	1.1136	(2.541)	0	0	0
2017/12/08	2040	03/05/2018	10.08	Put	Bond Future	5,006.4100	5.0064	5,011.9400	5.0119	0.110	0	0	0
2017/12/08	2040	03/05/2018			Bond Future	10.3129	91.0841	10.3173	91.0497	0.043	0.0000	0.0000	0
2017/12/08	2040	03/05/2018	10.07	Call	Bond Future	3,122.0400	3.1220	3,093.3600	3.0934	(0.919)	0	0	0
2017/12/08	2040	03/05/2018	10.07	Put	Bond Future	5,052.7400	5.0527	5,058.4000	5.0584	0.112	0	0	0
2017/12/08	2040	03/05/2018	10.08	Call	Bond Future	3,156.5400	3.1565	3,127.7300	3.1277	(0.913)	0	0	0
2017/12/08	2040	03/05/2018	10.00	Put	Bond Future	5,384.7700	5.3848	5,391.3800	5.3914	0.123	0	0	0
2017/12/08	2040	03/05/2018	10.00	Call	Bond Future	2,884.9800	2.8850	2,857.2500	2.8573	(0.961)	0	0	1,500
2017/12/08	2040	03/05/2018	9.00	Put	Bond Future	11,975.6100	11.9756	11,997.7000	11.9977	0.184	0	0	0
2017/12/08	2040	03/05/2018	9.00	Call	Bond Future	672.7200	0.6727	660.4700	0.6605	(1.821)	0	0	1,500
2017/12/08	2040	03/05/2018	10.06	Call	Bond Future	3,087.5200	3.0875	3,058.9800	3.0590	(0.924)	0	0	0
2017/12/08	2040	03/05/2018	10.06	Put	Bond Future	5,099.1600	5.0992	5,104.9600	5.1050	0.114	0	0	0
2017/12/08	2040	02/08/2018	10.03	Put	Bond Future	6,512.4700	6.5125	6,522.8300	6.5228	0.159	0	0	0
2017/12/08	2040	02/08/2018	10.04	Call	Bond Future	3,696.8400	3.6968	3,670.7600	3.6708	(0.705)	0	0	0
2017/12/08	2040	02/08/2018			Bond Future	10.3905	88.3034	10.3952	88.2671	0.045	0.0000	0.0000	0
2017/12/08	2040	02/08/2018	10.05	Call	Bond Future	3,730.6400	3.7306	3,704.4500	3.7044	(0.702)	0	0	0
2017/12/08	2040	02/08/2018	10.05	Put	Bond Future	6,417.9500	6.4179	6,428.0900	6.4281	0.158	0	0	0
2017/12/08	2040	02/08/2018	10.03	Call	Bond Future	3,663.1900	3.6632	3,637.2200	3.6372	(0.709)	0	0	0
2017/12/08	2040	02/08/2018	10.04	Put	Bond Future	6,465.0800	6.4651	6,475.3300	6.4753	0.159	0	0	0
2017/12/08	2044	01/02/2018	9.90	Put	Bond Future	4,210.4100	4.2104	4,216.0700	4.2161	0.134	0	0	0
2017/12/08	2044	01/02/2018	9.89	Call	Bond Future	1,074.7400	1.0747	1,046.4400	1.0464	(2.633)	0	0	0
2017/12/08	2044	01/02/2018			Bond Future	10.2800	86.3582	10.2844	86.3239	0.042	0.0000	0.0000	22,082
2017/12/08	2044	01/02/2018	9.90	Call	Bond Future	1,099.7500	1.0997	1,071.1300	1.0711	(2.602)	0	0	0
2017/12/08	2044	01/02/2018	9.89	Put	Bond Future	4,269.8400	4.2698	4,275.8200	4.2758	0.140	0	0	0
2017/12/08	2044	01/02/2018	9.91	Call	Bond Future	1,125.2600	1.1253	1,096.3200	1.0963	(2.572)	0	0	0
2017/12/08	2044	01/02/2018	9.91	Put	Bond Future	4,151.6300	4.1516	4,156.9700	4.1570	0.129	0	0	0
2017/12/08	2044	03/05/2018	10.10	Call	Bond Future	3,123.3300	3.1233	3,094.4700	3.0945	(0.924)	0	0	0
2017/12/08	2044	03/05/2018	10.09	Put	Bond Future	5,211.5400	5.2115	5,217.4500	5.2175	0.113	0	0	0
2017/12/08	2044	03/05/2018			Bond Future	10.3552	87.9695	10.3596	87.9349	0.043	0.0000	0.0000	0

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2017/12/08	2044	03/05/2018	10.11	Call	Bond Future	3,157.9200	3.1579	3,128.9300	3.1289	(0.918)	0	0	0
2017/12/08	2044	03/05/2018	10.11	Put	Bond Future	5,117.3200	5.1173	5,122.9600	5.1230	0.110	0	0	0
2017/12/08	2044	03/05/2018	10.10	Put	Bond Future	5,164.2700	5.1643	5,170.0400	5.1700	0.112	0	0	0
2017/12/08	2044	03/05/2018	10.09	Call	Bond Future	3,088.9400	3.0889	3,060.2200	3.0602	(0.930)	0	0	0
2017/12/08	2044	02/08/2018	10.07	Call	Bond Future	3,714.6500	3.7146	3,688.3600	3.6884	(0.708)	0	0	0
2017/12/08	2044	02/08/2018			Bond Future	10.4310	85.2550	10.4357	85.2184	0.045	0.0000	0.0000	0
2017/12/08	2044	02/08/2018	10.05	Call	Bond Future	3,647.5800	3.6476	3,621.5100	3.6215	(0.715)	0	0	0
2017/12/08	2044	02/08/2018	10.05	Put	Bond Future	6,683.1200	6.6831	6,693.6800	6.6937	0.158	0	0	0
2017/12/08	2044	02/08/2018	10.07	Put	Bond Future	6,586.2700	6.5863	6,596.6100	6.5966	0.157	0	0	0
2017/12/08	2044	02/08/2018	10.06	Call	Bond Future	3,681.0400	3.6810	3,654.8500	3.6549	(0.711)	0	0	0
2017/12/08	2044	02/08/2018	10.06	Put	Bond Future	6,634.5600	6.6346	6,645.0000	6.6450	0.157	0	0	0
2017/12/08	2046	01/02/2018	132.92	Put	Bond Future	17,396.7700	17.3968	17,392.5000	17.3925	(0.025)	0	0	0
2017/12/08	2046	01/02/2018			Bond Future	115.5232	115.5232	115.5275	115.5275	0.004	0.0000	0.0000	21,177
2017/12/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	01/02/2018	132.91	Put	Bond Future	17,386.7700	17.3868	17,382.5000	17.3825	(0.025)	0	0	0
2017/12/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	01/02/2018	132.90	Put	Bond Future	17,376.7700	17.3768	17,372.5000	17.3725	(0.025)	0	0	0
2017/12/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	03/05/2018			Bond Future	116.0873	116.0873	116.0918	116.0918	0.004	0.0000	0.0000	0
2017/12/08	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	03/05/2018	127.93	Put	Bond Future	11,842.7300	11.8427	11,838.2100	11.8382	(0.038)	0	0	0
2017/12/08	2046	03/05/2018	127.95	Put	Bond Future	11,862.7300	11.8627	11,858.2100	11.8582	(0.038)	0	0	0
2017/12/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	03/05/2018	127.94	Put	Bond Future	11,852.7300	11.8527	11,848.2100	11.8482	(0.038)	0	0	0
2017/12/08	2046	02/08/2018	128.78	Put	Bond Future	10,468.9300	10.4689	10,467.3700	10.4674	(0.015)	0	0	0
2017/12/08	2046	02/08/2018			Bond Future	118.3111	118.3111	118.3126	118.3126	0.001	0.0000	0.0000	0
2017/12/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2046	02/08/2018	128.77	Put	Bond Future	10,458.9300	10.4589	10,457.3700	10.4574	(0.015)	0	0	0
2017/12/08	2046	02/08/2018	128.79	Put	Bond Future	10,478.9300	10.4789	10,477.3700	10.4774	(0.015)	0	0	0
2017/12/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	01/02/2018	140.23	Put	Bond Future	18,986.3600	18.9864	18,453.1400	18.4531	(2.808)	0	0	0
2017/12/08	2050	01/02/2018			Bond Future	121.2436	121.2436	121.7769	121.7769	0.440	0.0000	0.0000	24,130
2017/12/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	01/02/2018	140.25	Put	Bond Future	19,006.3600	19.0064	18,473.1400	18.4731	(2.805)	0	0	0
2017/12/08	2050	01/02/2018	140.24	Put	Bond Future	18,996.3600	18.9964	18,463.1400	18.4631	(2.807)	0	0	0
2017/12/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	03/05/2018	135.62	Put	Bond Future	12,105.3800	12.1054	11,562.0100	11.5620	(4.489)	0	0	0
2017/12/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	03/05/2018			Bond Future	123.5146	123.5146	124.0580	124.0580	0.440	0.0000	0.0000	0
2017/12/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	03/05/2018	135.61	Put	Bond Future	12,095.3800	12.0954	11,552.0100	11.5520	(4.492)	0	0	0
2017/12/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	03/05/2018	135.63	Put	Bond Future	12,115.3800	12.1154	11,572.0100	11.5720	(4.485)	0	0	0

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2017/12/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	02/08/2018	137.54	Put	Bond Future	13,392.6600	13.3927	12,841.8100	12.8418	(4.113)	0	0	0
2017/12/08	2050	02/08/2018	137.52	Put	Bond Future	13,372.6600	13.3727	12,821.8100	12.8218	(4.119)	0	0	0
2017/12/08	2050	02/08/2018			Bond Future	124.1473	124.1473	124.6982	124.6982	0.444	0.0000	0.0000	0
2017/12/08	2050	02/08/2018	137.53	Put	Bond Future	13,382.6600	13.3827	12,831.8100	12.8318	(4.116)	0	0	0
2017/12/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	AL37	01/02/2018			Index Future	554.2590	554.2590	553.8270	553.8270	(0.078)	0.0000	0.0000	0
2017/12/08	AL37	03/05/2018			Index Future	564.6010	564.6010	564.1630	564.1630	(0.078)	0.0000	0.0000	0
2017/12/08	AL37	02/08/2018			Index Future	575.3000	575.3000	574.8450	574.8450	(0.079)	0.0000	0.0000	0
2017/12/08	AL7T	01/02/2018			Index Future	632.1130	632.1130	631.4290	631.4290	(0.108)	0.0000	0.0000	0
2017/12/08	AL7T	03/05/2018			Index Future	643.9080	643.9080	643.2140	643.2140	(0.108)	0.0000	0.0000	0
2017/12/08	AL7T	02/08/2018			Index Future	656.1090	656.1090	655.3930	655.3930	(0.109)	0.0000	0.0000	0
2017/12/08	ALBI	01/02/2018			Index Future	569.5240	569.5240	569.1760	569.1760	(0.061)	0.0000	0.0000	760
2017/12/08	ALBI	03/05/2018			Index Future	580.1510	580.1510	579.7980	579.7980	(0.061)	0.0000	0.0000	0
2017/12/08	ALBI	02/08/2018			Index Future	591.1440	591.1440	590.7760	590.7760	(0.062)	0.0000	0.0000	0
2017/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	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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2017/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	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
2017/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	01/02/2018			Bond Future	126.8772	126.8772	127.1674	127.1674	0.229	0.0000	0.0000	0
2017/12/08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	01/02/2018	132.29	Put	Bond Future	5,412.8500	5.4128	5,122.5900	5.1226	(5.362)	0	0	0
2017/12/08	EL28	01/02/2018	132.31	Put	Bond Future	5,432.8500	5.4328	5,142.5900	5.1426	(5.343)	0	0	0
2017/12/08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	01/02/2018	132.30	Put	Bond Future	5,422.8500	5.4228	5,132.5900	5.1326	(5.353)	0	0	0
2017/12/08	EL28	03/05/2018	133.20	Put	Bond Future	5,706.1000	5.7061	5,410.0500	5.4100	(5.188)	0	0	0
2017/12/08	EL28	03/05/2018			Bond Future	127.4939	127.4939	127.7900	127.7900	0.232	0.0000	0.0000	0
2017/12/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	03/05/2018	133.19	Put	Bond Future	5,696.1000	5.6961	5,400.0500	5.4000	(5.197)	0	0	0
2017/12/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	03/05/2018	133.18	Put	Bond Future	5,686.1000	5.6861	5,390.0500	5.3900	(5.207)	0	0	0
2017/12/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	02/08/2018			Bond Future	129.9363	129.9363	130.2347	130.2347	0.230	0.0000	0.0000	0
2017/12/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	02/08/2018	134.93	Put	Bond Future	4,993.7000	4.9937	4,695.3200	4.6953	(5.975)	0	0	0
2017/12/08	EL28	02/08/2018	134.95	Put	Bond Future	5,013.7000	5.0137	4,715.3200	4.7153	(5.951)	0	0	0
2017/12/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	EL28	02/08/2018	134.94	Put	Bond Future	5,003.7000	5.0037	4,705.3200	4.7053	(5.963)	0	0	0
2017/12/08	ES33	01/02/2018	11.00	Put	Bond Future	1,477.4900	1.4775	1,499.5400	1.4995	1.492	0	0	0
2017/12/08	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	01/02/2018			Bond Future	11.2534	75.6568	11.2572	75.6347	0.034	0.0000	0.0000	9,466
2017/12/08	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	01/02/2018	10.99	Put	Bond Future	1,536.7200	1.5367	1,558.7700	1.5588	1.435	0	0	0
2017/12/08	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	01/02/2018	11.01	Put	Bond Future	1,418.3400	1.4183	1,440.3900	1.4404	1.555	0	0	0
2017/12/08	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	03/05/2018	11.20	Put	Bond Future	966.2500	0.9663	988.3200	0.9883	2.284	0	0	0
2017/12/08	ES33	03/05/2018			Bond Future	11.3694	73.2768	11.3733	73.2548	0.034	0.0000	0.0000	0
2017/12/08	ES33	03/05/2018	11.22	Put	Bond Future	851.1800	0.8512	873.2500	0.8733	2.593	0	0	0
2017/12/08	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	03/05/2018	11.21	Put	Bond Future	908.6800	0.9087	930.7500	0.9308	2.429	0	0	0
2017/12/08	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	02/08/2018	11.15	Put	Bond Future	1,893.4600	1.8935	1,917.1600	1.9172	1.252	0	0	0
2017/12/08	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	02/08/2018			Bond Future	11.4844	74.6653	11.4887	74.6416	0.037	0.0000	0.0000	0
2017/12/08	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	02/08/2018	11.14	Put	Bond Future	1,951.2100	1.9512	1,974.9100	1.9749	1.215	0	0	0
2017/12/08	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	ES33	02/08/2018	11.16	Put	Bond Future	1,835.7700	1.8358	1,859.4700	1.8595	1.291	0	0	0
2017/12/08	ES42	01/02/2018			Bond Future	11.5063	78.0120	11.5051	78.0200	(0.011)	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
2017/12/08	ES42	03/05/2018			Bond Future	11.6247	75.2063	11.6234	75.2147	(0.012)	0.0000	0.0000	0
2017/12/08	ES42	02/08/2018			Bond Future	11.7401	76.6312	11.7389	76.6386	(0.010)	0.0000	0.0000	0
2017/12/08	GOVI	01/02/2018	581.04	Put	GOVI	132,490.0000	13.2490	136,570.0000	13.6570	3.079	0	0	0
2017/12/08	GOVI	01/02/2018			GOVI	567.7910	567.7910	567.3830	567.3830	(0.072)	0.0000	0.0000	781
2017/12/08	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	01/02/2018	581.03	Put	GOVI	132,390.0000	13.2390	136,470.0000	13.6470	3.082	0	0	0
2017/12/08	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	01/02/2018	581.02	Put	GOVI	132,290.0000	13.2290	136,370.0000	13.6370	3.084	0	0	0
2017/12/08	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	03/05/2018			GOVI	578.3850	578.3850	577.9720	577.9720	(0.071)	0.0000	0.0000	0
2017/12/08	GOVI	03/05/2018	590.27	Put	GOVI	118,850.0000	11.8850	122,980.0000	12.2980	3.475	0	0	0
2017/12/08	GOVI	03/05/2018	590.29	Put	GOVI	119,050.0000	11.9050	123,180.0000	12.3180	3.469	0	0	0
2017/12/08	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	03/05/2018	590.28	Put	GOVI	118,950.0000	11.8950	123,080.0000	12.3080	3.472	0	0	0
2017/12/08	GOVI	02/08/2018	605.72	Put	GOVI	163,750.0000	16.3750	168,040.0000	16.8040	2.620	0	0	0
2017/12/08	GOVI	02/08/2018			GOVI	589.3450	589.3450	588.9160	588.9160	(0.073)	0.0000	0.0000	0
2017/12/08	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	02/08/2018	605.71	Put	GOVI	163,650.0000	16.3650	167,940.0000	16.7940	2.621	0	0	0
2017/12/08	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	GOVI	02/08/2018	605.70	Put	GOVI	163,550.0000	16.3550	167,840.0000	16.7840	2.623	0	0	0
2017/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/08	IGOV	01/02/2018			Index Future	245.1820	245.1820	245.3860	245.3860	0.083	0.0000	0.0000	877
2017/12/08	IGOV	03/05/2018			Index Future	249.7740	249.7740	249.9820	249.9820	0.083	0.0000	0.0000	269
2017/12/08	IGOV	02/08/2018			Index Future	254.5590	254.5590	254.7650	254.7650	0.081	0.0000	0.0000	0
2017/12/08	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/12/08	IS01	15/03/2018			Interest Rate Swap	99.7264	99.7264	99.7272	99.7272	0.001	0.0000	0.0000	0
2017/12/08	IS01	21/06/2018			Interest Rate Swap	99.9447	99.9447	99.9550	99.9550	0.010	0.0000	0.0000	0
2017/12/08	IS01	20/09/2018			Interest Rate Swap	100.2053	100.2053	100.2260	100.2260	0.021	0.0000	0.0000	0
2017/12/08	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/12/08	IS02	16/03/2018			Interest Rate Swap	99.0091	99.0091	99.0108	99.0108	0.002	0.0000	0.0000	0
2017/12/08	IS02	15/06/2018			Interest Rate Swap	98.6326	98.6326	98.6407	98.6407	0.008	0.0000	0.0000	0
2017/12/08	IS02	21/09/2018			Interest Rate Swap	98.6737	98.6737	98.6952	98.6952	0.022	0.0000	0.0000	0
2017/12/08	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.2100	99.2100	0.020	0.0000	0.0000	0
2017/12/08	IS02	15/03/2019			Interest Rate Swap	99.7110	99.7110	99.7450	99.7450	0.034	0.0000	0.0000	0
2017/12/08	IS02	21/06/2019			Interest Rate Swap	100.2552	100.2552	100.3004	100.3004	0.045	0.0000	0.0000	0
2017/12/08	IS02	20/09/2019			Interest Rate Swap	100.8148	100.8148	100.8682	100.8682	0.053	0.0000	0.0000	0
2017/12/08	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	IS05	17/12/2020			Interest Rate Swap	97.7537	97.7537	97.8549	97.8549	0.104	0.0000	0.0000	0

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2017/12/08	IS05	16/03/2021			Interest Rate Swap	97.1236	97.1236	97.2231	97.2231	0.102	0.0000	0.0000	0
2017/12/08	IS05	15/06/2021			Interest Rate Swap	96.4697	96.4697	96.5623	96.5623	0.096	0.0000	0.0000	0
2017/12/08	IS05	21/09/2021			Interest Rate Swap	96.7900	96.7900	96.8758	96.8758	0.089	0.0000	0.0000	0
2017/12/08	IS05	21/12/2021			Interest Rate Swap	99.0879	99.0879	99.1694	99.1694	0.082	0.0000	0.0000	51
2017/12/08	IS05	15/03/2022			Interest Rate Swap	99.3279	99.3279	99.4087	99.4087	0.081	0.0000	0.0000	0
2017/12/08	IS05	21/06/2022			Interest Rate Swap	100.6174	100.6174	100.6992	100.6992	0.081	0.0000	0.0000	0
2017/12/08	IS05	20/09/2022			Interest Rate Swap	102.8889	102.8889	102.9716	102.9716	0.080	0.0000	0.0000	0
2017/12/08	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	IS10	17/12/2025			Interest Rate Swap	98.5484	98.5484	98.6317	98.6317	0.085	0.0000	0.0000	0
2017/12/08	IS10	16/03/2026			Interest Rate Swap	95.6693	95.6693	95.7543	95.7543	0.089	0.0000	0.0000	0
2017/12/08	IS10	15/06/2026			Interest Rate Swap	94.4931	94.4931	94.5805	94.5805	0.093	0.0000	0.0000	0
2017/12/08	IS10	21/09/2026			Interest Rate Swap	96.6512	96.6512	96.7410	96.7410	0.093	0.0000	0.0000	0
2017/12/08	IS10	21/12/2026			Interest Rate Swap	100.3885	100.3885	100.4772	100.4772	0.088	0.0000	0.0000	0
2017/12/08	IS10	15/03/2027			Interest Rate Swap	99.0369	99.0369	99.1258	99.1258	0.090	0.0000	0.0000	0
2017/12/08	IS10	21/06/2027			Interest Rate Swap	101.1010	101.1010	101.1869	101.1869	0.085	0.0000	0.0000	0
2017/12/08	IS10	20/09/2027			Interest Rate Swap	104.7689	104.7689	104.8514	104.8514	0.079	0.0000	0.0000	0
2017/12/08	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/08	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/08	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/08	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/08	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/08	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/08	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/08	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/08	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/08	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/08	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/08	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/08	R023	01/02/2018	8.33	Put	Bond Future	1,736.1700	1.7362	1,800.0500	1.8000	3.679	0	0	0
2017/12/08	R023	01/02/2018			Bond Future	8.6606	99.7270	8.6858	99.6279	0.291	0.0000	0.0000	60,553
2017/12/08	R023	01/02/2018	8.32	Call	Bond Future	411.7000	0.4117	377.1100	0.3771	(8.402)	0	0	0
2017/12/08	R023	01/02/2018	8.32	Put	Bond Future	1,764.4200	1.7644	1,828.9600	1.8290	3.658	0	0	0
2017/12/08	R023	01/02/2018	8.33	Call	Bond Future	423.5000	0.4235	388.2500	0.3883	(8.323)	0	0	0
2017/12/08	R023	01/02/2018	8.31	Call	Bond Future	400.0000	0.4000	366.0700	0.3661	(8.483)	0	0	0
2017/12/08	R023	01/02/2018	8.31	Put	Bond Future	1,792.7900	1.7928	1,857.9900	1.8580	3.637	0	0	0
2017/12/08	R023	03/05/2018	8.27	Call	Bond Future	838.7100	0.8387	800.7900	0.8008	(4.521)	0	0	0
2017/12/08	R023	03/05/2018			Bond Future	8.7276	97.6579	8.7543	97.5574	0.305	0.0000	0.0000	0
2017/12/08	R023	03/05/2018	8.27	Put	Bond Future	2,585.0200	2.5850	2,647.6600	2.6477	2.423	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
2017/12/08	R023	03/05/2018	8.28	Call	Bond Future	852.0400	0.8520	813.7300	0.8137	(4.496)	0	0	0
2017/12/08	R023	03/05/2018	8.29	Put	Bond Future	2,534.9200	2.5349	2,596.7700	2.5968	2.440	0	0	0
2017/12/08	R023	03/05/2018	9.19	Call	Bond Future	2,630.4200	2.6304	2,558.2000	2.5582	(2.746)	0	0	0
2017/12/08	R023	03/05/2018	9.19	Put	Bond Future	904.5100	0.9045	932.8500	0.9328	3.133	0	0	2,500
2017/12/08	R023	03/05/2018	8.28	Put	Bond Future	2,559.7800	2.5598	2,622.0300	2.6220	2.432	0	0	0
2017/12/08	R023	03/05/2018	8.29	Call	Bond Future	865.7300	0.8657	827.0200	0.8270	(4.471)	0	0	0
2017/12/08	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	01/02/2018	9.73	Put	Bond Future	2,512.0200	2.5120	2,505.8100	2.5058	(0.247)	0	0	0
2017/12/08	R035	01/02/2018			Bond Future	10.0586	94.3250	10.0578	94.3312	(0.008)	0.0000	0.0000	55,143
2017/12/08	R035	01/02/2018	9.75	Put	Bond Future	2,356.1200	2.3561	2,349.9100	2.3499	(0.264)	0	0	0
2017/12/08	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	01/02/2018	9.74	Put	Bond Future	2,434.0200	2.4340	2,427.8100	2.4278	(0.255)	0	0	0
2017/12/08	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	03/05/2018	9.91	Put	Bond Future	1,664.5600	1.6646	1,657.7700	1.6578	(0.408)	0	0	0
2017/12/08	R035	03/05/2018			Bond Future	10.1323	91.5846	10.1314	91.5914	(0.009)	0.0000	0.0000	0
2017/12/08	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	03/05/2018	9.90	Put	Bond Future	1,740.5200	1.7405	1,733.7300	1.7337	(0.390)	0	0	0
2017/12/08	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R035	03/05/2018	9.89	Put	Bond Future	1,816.5700	1.8166	1,809.7800	1.8098	(0.374)	0	0	0
2017/12/08	R186	01/02/2018	8.96	Call	Bond Future	814.1100	0.8141	762.8500	0.7628	(6.296)	0	0	0
2017/12/08	R186	01/02/2018	8.50	Put	Bond Future	5,195.8500	5.1959	5,299.9100	5.2999	2.003	0	0	0
2017/12/08	R186	01/02/2018	9.00	Call	Bond Future	898.3600	0.8984	843.8600	0.8439	(6.067)	0	0	0
2017/12/08	R186	01/02/2018	9.25	Call	Bond Future	1,557.0400	1.5570	1,482.4200	1.4824	(4.792)	0	0	0
2017/12/08	R186	01/02/2018			Bond Future	9.2756	108.6277	9.2954	108.5043	0.213	0.0000	0.0000	90,939
2017/12/08	R186	01/02/2018	8.50	Call	Bond Future	202.9600	0.2030	183.5700	0.1836	(9.554)	0	0	1,460
2017/12/08	R186	01/02/2018	7.75	Put	Bond Future	10,124.8100	10.1248	10,246.9800	10.2470	1.207	0	0	0
2017/12/08	R186	01/02/2018	7.75	Call	Bond Future	7.6900	0.0077	6.4100	0.0064	(16.645)	0	0	1,460
2017/12/08	R186	01/02/2018	8.97	Call	Bond Future	834.5700	0.8346	782.5100	0.7825	(6.238)	0	0	0
2017/12/08	R186	01/02/2018	8.96	Put	Bond Future	2,809.4600	2.8095	2,881.6500	2.8817	2.570	0	0	0
2017/12/08	R186	01/02/2018	9.00	Put	Bond Future	2,638.0800	2.6381	2,707.0300	2.7070	2.614	0	0	6,200
2017/12/08	R186	01/02/2018	8.75	Put	Bond Future	3,810.0500	3.8100	3,898.4000	3.8984	2.319	0	0	775
2017/12/08	R186	01/02/2018	9.25	Put	Bond Future	1,716.9600	1.7170	1,765.7900	1.7658	2.844	0	0	775
2017/12/08	R186	01/02/2018	8.97	Put	Bond Future	2,765.9400	2.7659	2,837.3300	2.8373	2.581	0	0	0
2017/12/08	R186	01/02/2018	8.98	Call	Bond Future	855.5400	0.8555	802.6600	0.8027	(6.181)	0	0	0
2017/12/08	R186	01/02/2018	8.98	Put	Bond Future	2,722.9700	2.7230	2,793.5400	2.7935	2.592	0	0	0
2017/12/08	R186	01/02/2018	8.75	Call	Bond Future	459.5700	0.4596	424.4700	0.4245	(7.638)	0	0	0
2017/12/08	R186	01/02/2018	9.65	Call	Bond Future	3,064.7500	3.0648	2,963.9500	2.9639	(3.289)	0	0	0
2017/12/08	R186	01/02/2018	9.65	Put	Bond Future	759.7300	0.7597	782.3800	0.7824	2.981	0	0	1,950
2017/12/08	R186	03/05/2018	10.14	Put	Bond Future	1,152.1500	1.1522	1,175.7000	1.1757	2.044	0	0	1,120
2017/12/08	R186	03/05/2018	8.92	Call	Bond Future	1,648.5300	1.6485	1,594.8300	1.5948	(3.257)	0	0	0
2017/12/08	R186	03/05/2018	8.91	Put	Bond Future	4,359.4500	4.3594	4,431.4100	4.4314	1.651	0	0	0
2017/12/08	R186	03/05/2018			Bond Future	9.3515	110.6546	9.3721	110.5294	0.220	0.0000	0.0000	0
2017/12/08	R186	03/05/2018	9.30	Put	Bond Future	2,974.4200	2.9744	3,028.5400	3.0285	1.820	0	0	0
2017/12/08	R186	03/05/2018	9.30	Call	Bond Future	2,660.2500	2.6602	2,589.1700	2.5892	(2.672)	0	0	1,120
2017/12/08	R186	03/05/2018	10.14	Call	Bond Future	5,812.8800	5.8129	5,711.2300	5.7112	(1.749)	0	0	0

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2017/12/08	R186	03/05/2018	8.93	Call	Bond Future	1,671.5600	1.6716	1,617.4000	1.6174	(3.240)	0	0	0
2017/12/08	R186	03/05/2018	8.93	Put	Bond Future	4,279.2300	4.2792	4,350.2700	4.3503	1.660	0	0	0
2017/12/08	R186	03/05/2018	8.92	Put	Bond Future	4,319.0900	4.3191	4,390.5900	4.3906	1.655	0	0	0
2017/12/08	R186	03/05/2018	8.91	Call	Bond Future	1,625.9600	1.6260	1,572.7200	1.5727	(3.274)	0	0	0
2017/12/08	R186	03/05/2018	9.75	Call	Bond Future	4,217.1100	4.2171	4,127.7800	4.1278	(2.118)	0	0	0
2017/12/08	R186	03/05/2018	9.75	Put	Bond Future	1,827.0300	1.8270	1,862.9000	1.8629	1.963	0	0	3,200
2017/12/08	R197	01/02/2018	301.68	Put	Bond Future	7,149.4900	7.1495	7,142.0900	7.1421	(0.104)	0	0	0
2017/12/08	R197	01/02/2018			Bond Future	294.5305	294.5305	294.5379	294.5379	0.003	0.0000	0.0000	2,350
2017/12/08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	01/02/2018	301.67	Put	Bond Future	7,139.4900	7.1395	7,132.0900	7.1321	(0.104)	0	0	0
2017/12/08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	01/02/2018	301.66	Put	Bond Future	7,129.4900	7.1295	7,122.0900	7.1221	(0.104)	0	0	0
2017/12/08	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	03/05/2018			Bond Future	300.0469	300.0469	300.0552	300.0552	0.003	0.0000	0.0000	0
2017/12/08	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	03/05/2018	304.44	Put	Bond Future	4,393.1400	4.3931	4,384.8200	4.3848	(0.189)	0	0	0
2017/12/08	R197	03/05/2018	304.46	Put	Bond Future	4,413.1400	4.4131	4,404.8200	4.4048	(0.189)	0	0	0
2017/12/08	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R197	03/05/2018	304.45	Put	Bond Future	4,403.1400	4.4031	4,394.8200	4.3948	(0.189)	0	0	0
2017/12/08	R202	01/02/2018	249.07	Call	Bond Future	0.2900	0.0003	0.2600	0.0003	(10.345)	0	0	0
2017/12/08	R202	01/02/2018	249.06	Put	Bond Future	16,378.7800	16.3788	16,371.6100	16.3716	(0.044)	0	0	0
2017/12/08	R202	01/02/2018			Bond Future	232.6815	232.6815	232.6887	232.6887	0.003	0.0000	0.0000	21,522
2017/12/08	R202	01/02/2018	249.08	Call	Bond Future	0.2900	0.0003	0.2600	0.0003	(10.345)	0	0	0
2017/12/08	R202	01/02/2018	249.08	Put	Bond Future	16,398.7700	16.3988	16,391.6100	16.3916	(0.044)	0	0	0
2017/12/08	R202	01/02/2018	249.07	Put	Bond Future	16,388.7700	16.3888	16,381.6100	16.3816	(0.044)	0	0	0
2017/12/08	R202	01/02/2018	249.06	Call	Bond Future	0.3000	0.0003	0.2600	0.0003	(13.333)	0	0	0
2017/12/08	R202	03/05/2018	247.48	Put	Bond Future	10,727.5900	10.7276	10,716.6400	10.7166	(0.102)	0	0	0
2017/12/08	R202	03/05/2018	247.47	Call	Bond Future	287.8600	0.2879	284.5800	0.2846	(1.139)	0	0	0
2017/12/08	R202	03/05/2018			Bond Future	237.0395	237.0395	237.0471	237.0471	0.003	0.0000	0.0000	0
2017/12/08	R202	03/05/2018	247.48	Call	Bond Future	287.0500	0.2870	283.7800	0.2838	(1.139)	0	0	0
2017/12/08	R202	03/05/2018	247.47	Put	Bond Future	10,718.4000	10.7184	10,707.4400	10.7074	(0.102)	0	0	0
2017/12/08	R202	03/05/2018	247.49	Call	Bond Future	286.2400	0.2862	282.9700	0.2830	(1.142)	0	0	0
2017/12/08	R202	03/05/2018	247.49	Put	Bond Future	10,736.7800	10.7368	10,725.8300	10.7258	(0.102)	0	0	0
2017/12/08	R204	01/02/2018	7.27	Call	Bond Future	49.9600	0.0500	45.7100	0.0457	(8.507)	0	0	0
2017/12/08	R204	01/02/2018			Bond Future	7.6088	101.3424	7.6265	101.3277	0.232	0.0000	0.0000	38,225
2017/12/08	R204	01/02/2018	7.25	Call	Bond Future	46.0400	0.0460	42.0200	0.0420	(8.732)	0	0	0
2017/12/08	R204	01/02/2018	7.25	Put	Bond Future	345.1300	0.3451	355.7800	0.3558	3.086	0	0	0
2017/12/08	R204	01/02/2018	7.27	Put	Bond Future	332.3400	0.3323	342.7600	0.3428	3.135	0	0	0
2017/12/08	R204	01/02/2018	7.26	Call	Bond Future	47.9800	0.0480	43.8400	0.0438	(8.629)	0	0	0
2017/12/08	R204	01/02/2018	7.26	Put	Bond Future	338.7100	0.3387	349.2400	0.3492	3.109	0	0	0
2017/12/08	R204	03/05/2018	7.10	Put	Bond Future	397.0100	0.3970	407.4300	0.4074	2.625	0	0	0
2017/12/08	R204	03/05/2018			Bond Future	7.6403	103.2333	7.6646	103.2188	0.318	0.0000	0.0000	0
2017/12/08	R204	03/05/2018	7.09	Call	Bond Future	71.1400	0.0711	67.0900	0.0671	(5.693)	0	0	0
2017/12/08	R204	03/05/2018	7.09	Put	Bond Future	401.3300	0.4013	411.8100	0.4118	2.611	0	0	0

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2017/12/08	R204	03/05/2018	7.10	Call	Bond Future	72.8400	0.0728	68.7300	0.0687	(5.643)	0	0	0
2017/12/08	R204	03/05/2018	7.08	Call	Bond Future	69.4600	0.0695	65.4800	0.0655	(5.730)	0	0	0
2017/12/08	R204	03/05/2018	7.08	Put	Bond Future	405.6700	0.4057	416.2200	0.4162	2.601	0	0	0
2017/12/08	R207	01/02/2018	7.61	Put	Bond Future	984.5100	0.9845	1,006.3100	1.0063	2.214	0	0	0
2017/12/08	R207	01/02/2018	7.60	Call	Bond Future	57.8900	0.0579	52.7200	0.0527	(8.931)	0	0	0
2017/12/08	R207	01/02/2018			Bond Future	8.1366	98.8715	8.1522	98.8444	0.191	0.0000	0.0000	45,479
2017/12/08	R207	01/02/2018	7.61	Call	Bond Future	60.4600	0.0605	55.1200	0.0551	(8.832)	0	0	0
2017/12/08	R207	01/02/2018	7.60	Put	Bond Future	999.5900	0.9996	1,021.5600	1.0216	2.198	0	0	0
2017/12/08	R207	01/02/2018	7.62	Call	Bond Future	63.1200	0.0631	57.6100	0.0576	(8.729)	0	0	0
2017/12/08	R207	01/02/2018	7.62	Put	Bond Future	969.5200	0.9695	991.1500	0.9911	2.231	0	0	0
2017/12/08	R207	03/05/2018	7.57	Call	Bond Future	170.5400	0.1705	163.2200	0.1632	(4.292)	0	0	0
2017/12/08	R207	03/05/2018	7.56	Put	Bond Future	1,215.2900	1.2153	1,235.2900	1.2353	1.646	0	0	0
2017/12/08	R207	03/05/2018			Bond Future	8.2393	100.7163	8.2570	100.6891	0.216	0.0000	0.0000	0
2017/12/08	R207	03/05/2018	7.58	Call	Bond Future	174.3500	0.1743	166.9200	0.1669	(4.262)	0	0	0
2017/12/08	R207	03/05/2018	7.58	Put	Bond Future	1,191.5900	1.1916	1,211.3700	1.2114	1.660	0	0	0
2017/12/08	R207	03/05/2018	7.57	Put	Bond Future	1,203.3200	1.2033	1,223.2100	1.2232	1.653	0	0	0
2017/12/08	R207	03/05/2018	7.56	Call	Bond Future	166.9700	0.1670	159.7600	0.1598	(4.318)	0	0	0
2017/12/08	R208	01/02/2018	7.85	Put	Bond Future	1,541.3600	1.5414	1,571.8600	1.5719	1.979	0	0	0
2017/12/08	R208	01/02/2018			Bond Future	8.3838	97.9412	8.3988	97.9015	0.179	0.0000	0.0000	34,879
2017/12/08	R208	01/02/2018	7.84	Call	Bond Future	113.6500	0.1137	104.7000	0.1047	(7.875)	0	0	0
2017/12/08	R208	01/02/2018	7.84	Put	Bond Future	1,563.8400	1.5638	1,594.5900	1.5946	1.966	0	0	0
2017/12/08	R208	01/02/2018	7.85	Call	Bond Future	118.0800	0.1181	108.8800	0.1089	(7.791)	0	0	0
2017/12/08	R208	01/02/2018	7.83	Call	Bond Future	109.3500	0.1094	100.6500	0.1006	(7.956)	0	0	0
2017/12/08	R208	01/02/2018	7.83	Put	Bond Future	1,586.4600	1.5865	1,617.4600	1.6175	1.954	0	0	0
2017/12/08	R208	03/05/2018	7.77	Call	Bond Future	298.2600	0.2983	286.8700	0.2869	(3.819)	0	0	0
2017/12/08	R208	03/05/2018			Bond Future	8.4639	96.3674	8.4802	96.3273	0.193	0.0000	0.0000	0
2017/12/08	R208	03/05/2018	7.77	Put	Bond Future	2,020.5900	2.0206	2,049.2800	2.0493	1.420	0	0	0
2017/12/08	R208	03/05/2018	7.78	Call	Bond Future	304.6200	0.3046	293.0700	0.2931	(3.792)	0	0	0
2017/12/08	R208	03/05/2018	7.79	Put	Bond Future	1,983.0400	1.9830	2,011.4100	2.0114	1.431	0	0	0
2017/12/08	R208	03/05/2018	7.78	Put	Bond Future	2,001.8600	2.0019	2,030.3900	2.0304	1.425	0	0	0
2017/12/08	R208	03/05/2018	7.79	Call	Bond Future	310.8800	0.3109	299.1700	0.2992	(3.767)	0	0	0
2017/12/08	R209	01/02/2018	9.72	Call	Bond Future	1,061.5200	1.0615	1,036.7000	1.0367	(2.338)	0	0	0
2017/12/08	R209	01/02/2018	9.73	Call	Bond Future	1,085.0700	1.0851	1,060.0100	1.0600	(2.310)	0	0	0
2017/12/08	R209	01/02/2018	9.71	Put	Bond Future	2,782.9100	2.7829	2,785.9400	2.7859	0.109	0	0	0
2017/12/08	R209	01/02/2018	10.10	Call	Bond Future	2,181.0400	2.1810	2,149.3100	2.1493	(1.455)	0	0	0
2017/12/08	R209	01/02/2018	9.85	Call	Bond Future	1,391.7700	1.3918	1,364.0600	1.3641	(1.991)	0	0	0
2017/12/08	R209	01/02/2018	9.33	Call	Bond Future	390.5600	0.3906	375.9900	0.3760	(3.731)	0	0	220
2017/12/08	R209	01/02/2018	10.22	Put	Bond Future	1,147.2200	1.1472	1,141.9300	1.1419	(0.461)	0	0	739
2017/12/08	R209	01/02/2018	9.75	Call	Bond Future	1,132.9400	1.1329	1,107.4200	1.1074	(2.253)	0	0	5,000
2017/12/08	R209	01/02/2018			Bond Future	9.9815	71.1993	9.9858	71.1717	0.044	0.0000	0.0000	153,502
2017/12/08	R209	01/02/2018	9.73	Put	Bond Future	2,698.8100	2.6988	2,701.3600	2.7014	0.094	0	0	0
2017/12/08	R209	01/02/2018	9.71	Call	Bond Future	1,038.4000	1.0384	1,013.8200	1.0138	(2.367)	0	0	0
2017/12/08	R209	01/02/2018	9.88	Call	Bond Future	1,475.7400	1.4757	1,447.4400	1.4474	(1.918)	0	0	0
2017/12/08	R209	01/02/2018	9.88	Put	Bond Future	2,120.1300	2.1201	2,119.4400	2.1194	(0.033)	0	0	220
2017/12/08	R209	01/02/2018	9.59	Call	Bond Future	786.0400	0.7860	764.4900	0.7645	(2.742)	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
2017/12/08	R209	01/02/2018	9.59	Put	Bond Future	3,322.8500	3.3229	3,328.9100	3.3289	0.182	0	0	377
2017/12/08	R209	01/02/2018	9.72	Put	Bond Future	2,740.6000	2.7406	2,743.3900	2.7434	0.102	0	0	0
2017/12/08	R209	01/02/2018	10.10	Put	Bond Future	1,439.4900	1.4395	1,435.3700	1.4354	(0.286)	0	0	3,000
2017/12/08	R209	01/02/2018	9.85	Put	Bond Future	2,228.4200	2.2284	2,228.3200	2.2283	(0.004)	0	0	7,500
2017/12/08	R209	01/02/2018	9.33	Put	Bond Future	4,690.0100	4.6900	4,703.0500	4.7031	0.278	0	0	0
2017/12/08	R209	01/02/2018	10.22	Call	Bond Future	2,627.2700	2.6273	2,594.3700	2.5944	(1.252)	0	0	0
2017/12/08	R209	01/02/2018	9.75	Put	Bond Future	2,616.2700	2.6163	2,618.3600	2.6184	0.080	0	0	0
2017/12/08	R209	01/02/2018	10.00	Call	Bond Future	1,840.7200	1.8407	1,810.3500	1.8103	(1.650)	0	0	0
2017/12/08	R209	01/02/2018	10.00	Put	Bond Future	1,723.9400	1.7239	1,721.1800	1.7212	(0.160)	0	0	7,488
2017/12/08	R209	01/02/2018	9.89	Call	Bond Future	1,504.4100	1.5044	1,475.9200	1.4759	(1.894)	0	0	0
2017/12/08	R209	01/02/2018	9.89	Put	Bond Future	2,084.8900	2.0849	2,084.0100	2.0840	(0.042)	0	0	157
2017/12/08	R209	01/02/2018	9.32	Put	Bond Future	4,747.6900	4.7477	4,761.0000	4.7610	0.280	0	0	0
2017/12/08	R209	01/02/2018	9.32	Call	Bond Future	379.1600	0.3792	364.8600	0.3649	(3.771)	0	0	157
2017/12/08	R209	01/02/2018	9.87	Call	Bond Future	1,447.4900	1.4475	1,419.3900	1.4194	(1.941)	0	0	0
2017/12/08	R209	01/02/2018	9.87	Put	Bond Future	2,155.8800	2.1559	2,155.3900	2.1554	(0.023)	0	0	739
2017/12/08	R209	01/02/2018	9.52	Put	Bond Future	3,664.9300	3.6649	3,672.8600	3.6729	0.216	0	0	0
2017/12/08	R209	01/02/2018	9.52	Call	Bond Future	659.8200	0.6598	640.1400	0.6401	(2.983)	0	0	739
2017/12/08	R209	03/05/2018	10.73	Call	Bond Future	5,583.4100	5.5834	5,554.1200	5.5541	(0.525)	0	0	0
2017/12/08	R209	03/05/2018	9.75	Call	Bond Future	2,240.7200	2.2407	2,218.7100	2.2187	(0.982)	0	0	435
2017/12/08	R209	03/05/2018	10.00	Call	Bond Future	2,954.7100	2.9547	2,930.0900	2.9301	(0.833)	0	0	0
2017/12/08	R209	03/05/2018	9.85	Put	Bond Future	3,763.3400	3.7633	3,768.0200	3.7680	0.124	0	0	0
2017/12/08	R209	03/05/2018			Bond Future	10.0477	69.3784	10.0522	69.3506	0.044	0.0000	0.0000	0
2017/12/08	R209	03/05/2018	10.73	Put	Bond Future	1,520.1300	1.5201	1,518.6400	1.5186	(0.098)	0	0	435
2017/12/08	R209	03/05/2018	9.75	Put	Bond Future	4,135.4300	4.1354	4,141.2200	4.1412	0.140	0	0	0
2017/12/08	R209	03/05/2018	9.85	Call	Bond Future	2,513.6100	2.5136	2,490.4900	2.4905	(0.920)	0	0	0
2017/12/08	R209	03/05/2018	10.22	Call	Bond Future	3,673.6900	3.6737	3,647.1800	3.6472	(0.722)	0	0	0
2017/12/08	R209	03/05/2018	10.22	Put	Bond Future	2,612.1100	2.6121	2,613.4000	2.6134	0.049	0	0	435
2017/12/08	R209	03/05/2018	10.00	Put	Bond Future	3,253.3500	3.2533	3,256.5300	3.2565	0.098	0	0	5,000
2017/12/08	R209	03/05/2018	9.86	Call	Bond Future	2,541.8100	2.5418	2,518.5900	2.5186	(0.914)	0	0	0
2017/12/08	R209	03/05/2018	9.84	Call	Bond Future	2,485.5800	2.4856	2,462.5700	2.4626	(0.926)	0	0	0
2017/12/08	R209	03/05/2018	9.84	Put	Bond Future	3,799.4100	3.7994	3,804.2000	3.8042	0.126	0	0	0
2017/12/08	R209	03/05/2018	9.86	Put	Bond Future	3,727.5300	3.7275	3,732.1100	3.7321	0.123	0	0	0
2017/12/08	R209	02/08/2018	9.66	Call	Bond Future	2,568.7300	2.5687	2,549.0200	2.5490	(0.767)	0	0	435
2017/12/08	R209	02/08/2018	10.38	Call	Bond Future	4,745.1000	4.7451	4,719.5900	4.7196	(0.538)	0	0	0
2017/12/08	R209	02/08/2018	10.39	Put	Bond Future	3,096.1000	3.0961	3,100.0000	3.1000	0.126	0	0	0
2017/12/08	R209	02/08/2018			Bond Future	10.1119	70.6930	10.1167	70.6635	0.047	0.0000	0.0000	0
2017/12/08	R209	02/08/2018	10.84	Call	Bond Future	6,420.0800	6.4201	6,392.1700	6.3922	(0.435)	0	0	0
2017/12/08	R209	02/08/2018	10.84	Put	Bond Future	2,141.8500	2.1419	2,143.4100	2.1434	0.073	0	0	435
2017/12/08	R209	02/08/2018	10.21	Call	Bond Future	4,172.8800	4.1729	4,148.5300	4.1485	(0.584)	0	0	0
2017/12/08	R209	02/08/2018	10.21	Put	Bond Future	3,571.7400	3.5717	3,576.8600	3.5769	0.143	0	0	435
2017/12/08	R209	02/08/2018	9.66	Put	Bond Future	5,442.4500	5.4425	5,452.2100	5.4522	0.179	0	0	0
2017/12/08	R209	02/08/2018	10.38	Put	Bond Future	3,121.0200	3.1210	3,124.9800	3.1250	0.127	0	0	0
2017/12/08	R209	02/08/2018	10.39	Call	Bond Future	4,779.6300	4.7796	4,754.0600	4.7541	(0.535)	0	0	0
2017/12/08	R209	02/08/2018	10.40	Call	Bond Future	4,814.2600	4.8143	4,788.6300	4.7886	(0.532)	0	0	0
2017/12/08	R209	02/08/2018	10.40	Put	Bond Future	3,071.3600	3.0714	3,075.2000	3.0752	0.125	0	0	0
2017/12/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R209	01/11/2018	9.34	Put	Bond Future	7,668.7900	7.6688	7,683.1100	7.6831	0.187	0	0	0
2017/12/08	R209	01/11/2018	1,016.00	Call	Bond Future	68,021.7300	68.0217	67,990.7500	67.9907	(0.046)	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	
2017/12/08	R209	01/11/2018			Bond Future		10.1749	68.9096	10.1800	68.8786	0.050	0.0000	0.0000	0
2017/12/08	R209	01/11/2018	1,016.01	Call	Bond Future	68,021.7300		68.0217	67,990.7500	67.9907	(0.046)	0	0	0
2017/12/08	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R209	01/11/2018	1,015.99	Call	Bond Future	68,021.7200		68.0217	67,990.7400	67.9907	(0.046)	0	0	0
2017/12/08	R209	01/11/2018	9.34	Call	Bond Future	2,279.3900	2.2794	2,262.7300	2,2627	(0.731)	0	0	435	
2017/12/08	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/08	R209	01/11/2018	10.57	Call	Bond Future	5,815.0800	5.8151	5,789.3200	5,7893	(0.443)	0	0	0	
2017/12/08	R209	01/11/2018	10.57	Put	Bond Future	3,467.1300	3.4671	3,472.3500	3,4724	0.151	0	0	435	
2017/12/08	R209	01/11/2018	9.94	Call	Bond Future	3,800.3000	3.8003	3,778.6700	3,7787	(0.569)	0	0	0	
2017/12/08	R209	01/11/2018	9.94	Put	Bond Future	5,256.0500	5.2561	5,265.4000	5,2654	0.178	0	0	435	
2017/12/08	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R210	01/02/2018			Bond Future		184.1843	184.1843	184.6007	184.6007	0.226	0.0000	0.0000	2,159
2017/12/08	R210	01/02/2018	192.36	Put	Bond Future	8,175.6700	8.1757	7,759.2900	7,7593	(5.093)	0	0	0	
2017/12/08	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R210	01/02/2018	192.38	Put	Bond Future	8,195.6700	8.1957	7,779.2900	7,7793	(5.080)	0	0	0	
2017/12/08	R210	01/02/2018	192.37	Put	Bond Future	8,185.6700	8.1857	7,769.2900	7,7693	(5.087)	0	0	0	
2017/12/08	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R210	03/05/2018	191.44	Put	Bond Future	6,231.1100	6.2311	5,806.4400	5,8064	(6.815)	0	0	0	
2017/12/08	R210	03/05/2018			Bond Future		185.2089	185.2089	185.6336	185.6336	0.229	0.0000	0.0000	0
2017/12/08	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R210	03/05/2018	191.46	Put	Bond Future	6,251.1100	6.2511	5,826.4400	5,8264	(6.794)	0	0	0	
2017/12/08	R210	03/05/2018	191.45	Put	Bond Future	6,241.1100	6.2411	5,816.4400	5,8164	(6.804)	0	0	0	
2017/12/08	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	01/02/2018	154.71	Put	Bond Future	5,116.8200	5.1168	5,113.1700	5,1132	(0.071)	0	0	0	
2017/12/08	R212	01/02/2018			Bond Future		149.5932	149.5932	149.5968	149.5968	0.002	0.0000	0.0000	4,967
2017/12/08	R212	01/02/2018	154.70	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	01/02/2018	154.70	Put	Bond Future	5,106.8200	5.1068	5,103.1700	5,1032	(0.071)	0	0	0	
2017/12/08	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	01/02/2018	154.69	Put	Bond Future	5,096.8200	5.0968	5,093.1700	5,0932	(0.072)	0	0	0	
2017/12/08	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	03/05/2018			Bond Future		152.3950	152.3950	152.3991	152.3991	0.003	0.0000	0.0000	0
2017/12/08	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	03/05/2018	154.28	Put	Bond Future	1,885.0400	1.8850	1,880.9300	1,8809	(0.218)	0	0	0	
2017/12/08	R212	03/05/2018	154.30	Put	Bond Future	1,905.0400	1.9050	1,900.9300	1,9009	(0.216)	0	0	0	
2017/12/08	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/12/08	R212	03/05/2018	154.29	Put	Bond Future	1,895.0400	1.8950	1,890.9300	1,8909	(0.217)	0	0	0	
2017/12/08	R213	01/02/2018	9.42	Call	Bond Future	760.5000	0.7605	721.5300	0,7215	(5.124)	0	0	0	
2017/12/08	R213	01/02/2018	9.41	Put	Bond Future	3,259.6300	3.2596	3,311.4400	3,3114	1.589	0	0	0	
2017/12/08	R213	01/02/2018			Bond Future		9.8064	82.6435	9.8209	82.5533	0.148	0.0000	0.0000	58,787
2017/12/08	R213	01/02/2018	9.43	Call	Bond Future	779.4100	0.7794	739.8500	0,7398	(5.076)	0	0	0	
2017/12/08	R213	01/02/2018	9.43	Put	Bond Future	3,167.5000	3.1675	3,218.1200	3,2181	1.598	0	0	0	
2017/12/08	R213	01/02/2018	9.42	Put	Bond Future	3,213.3700	3.2134	3,264.5800	3,2646	1.594	0	0	0	
2017/12/08	R213	01/02/2018	9.41	Call	Bond Future	741.9000	0.7419	703.5300	0,7035	(5.172)	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
2017/12/08	R213	03/05/2018	9.57	Put	Bond Future	4,040.4200	4.0404	4,084.1500	4.0842	1.082	0	0	0
2017/12/08	R213	03/05/2018	9.56	Call	Bond Future	2,105.1900	2.1052	2,057.7400	2.0577	(2.254)	0	0	0
2017/12/08	R213	03/05/2018			Bond Future	9.8767	80.6360	9.8916	80.5445	0.151	0.0000	0.0000	0
2017/12/08	R213	03/05/2018	9.57	Call	Bond Future	2,130.8600	2.1309	2,083.0900	2.0831	(2.242)	0	0	0
2017/12/08	R213	03/05/2018	9.56	Put	Bond Future	4,078.0800	4.0781	4,122.1300	4.1221	1.080	0	0	0
2017/12/08	R213	03/05/2018	9.58	Call	Bond Future	2,156.7200	2.1567	2,108.6100	2.1086	(2.231)	0	0	0
2017/12/08	R213	03/05/2018	9.58	Put	Bond Future	4,003.0300	4.0030	4,046.4200	4.0464	1.084	0	0	0
2017/12/08	R214	01/02/2018	9.84	Call	Bond Future	982.1400	0.9821	968.6800	0.9687	(1.370)	0	0	0
2017/12/08	R214	01/02/2018			Bond Future	10.1689	70.4298	10.1682	70.4346	(0.007)	0.0000	0.0000	50,212
2017/12/08	R214	01/02/2018	9.82	Call	Bond Future	938.7800	0.9388	925.4800	0.9255	(1.417)	0	0	0
2017/12/08	R214	01/02/2018	9.82	Put	Bond Future	3,253.2000	3.2532	3,235.0600	3.2351	(0.558)	0	0	0
2017/12/08	R214	01/02/2018	9.84	Put	Bond Future	3,160.4300	3.1604	3,142.1300	3.1421	(0.579)	0	0	0
2017/12/08	R214	01/02/2018	9.83	Call	Bond Future	960.3500	0.9603	946.9700	0.9470	(1.393)	0	0	0
2017/12/08	R214	01/02/2018	9.83	Put	Bond Future	3,206.6500	3.2067	3,188.4300	3.1884	(0.568)	0	0	0
2017/12/08	R214	03/05/2018	9.99	Put	Bond Future	4,131.4100	4.1314	4,117.5900	4.1176	(0.335)	0	0	0
2017/12/08	R214	03/05/2018			Bond Future	10.2355	68.4479	10.2347	68.4531	(0.008)	0.0000	0.0000	0
2017/12/08	R214	03/05/2018	9.98	Call	Bond Future	2,506.2800	2.5063	2,497.7000	2.4977	(0.342)	0	0	0
2017/12/08	R214	03/05/2018	9.98	Put	Bond Future	4,169.6300	4.1696	4,155.8100	4.1558	(0.331)	0	0	0
2017/12/08	R214	03/05/2018	9.99	Call	Bond Future	2,534.4200	2.5344	2,525.8400	2.5258	(0.339)	0	0	0
2017/12/08	R214	03/05/2018	9.97	Call	Bond Future	2,478.3000	2.4783	2,469.7200	2.4697	(0.346)	0	0	0
2017/12/08	R214	03/05/2018	9.97	Put	Bond Future	4,208.1200	4.2081	4,194.3000	4.1943	(0.328)	0	0	0
2017/12/08	R248	01/02/2018	9.90	Put	Bond Future	3,992.4800	3.9925	3,996.7400	3.9967	0.107	0	0	0
2017/12/08	R248	01/02/2018	9.89	Call	Bond Future	1,235.7800	1.2358	1,205.1300	1.2051	(2.480)	0	0	0
2017/12/08	R248	01/02/2018			Bond Future	10.2253	90.1231	10.2297	90.0878	0.042	0.0000	0.0000	102,706
2017/12/08	R248	01/02/2018	9.90	Call	Bond Future	1,263.6700	1.2637	1,232.7000	1.2327	(2.451)	0	0	0
2017/12/08	R248	01/02/2018	9.89	Put	Bond Future	4,050.8900	4.0509	4,055.4700	4.0555	0.113	0	0	0
2017/12/08	R248	01/02/2018	9.91	Call	Bond Future	1,291.9500	1.2919	1,260.6700	1.2607	(2.421)	0	0	0
2017/12/08	R248	01/02/2018	9.91	Put	Bond Future	3,934.6200	3.9346	3,938.5700	3.9386	0.100	0	0	0
2017/12/08	R248	03/05/2018	10.06	Call	Bond Future	3,260.7800	3.2608	3,230.9400	3.2309	(0.915)	0	0	0
2017/12/08	R248	03/05/2018	10.05	Put	Bond Future	5,232.6900	5.2327	5,238.5100	5.2385	0.111	0	0	0
2017/12/08	R248	03/05/2018			Bond Future	10.2941	87.3677	10.2985	87.3322	0.043	0.0000	0.0000	0
2017/12/08	R248	03/05/2018	10.07	Call	Bond Future	3,296.7000	3.2967	3,266.7300	3.2667	(0.909)	0	0	0
2017/12/08	R248	03/05/2018	10.07	Put	Bond Future	5,136.8900	5.1369	5,142.4400	5.1424	0.108	0	0	0
2017/12/08	R248	03/05/2018	10.06	Put	Bond Future	5,184.7300	5.1847	5,190.4100	5.1904	0.110	0	0	0
2017/12/08	R248	03/05/2018	10.05	Call	Bond Future	3,224.8400	3.2248	3,195.1400	3.1951	(0.921)	0	0	0

Total

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