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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2018 TO 12/01/2018

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
2018/01/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	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
2018/01/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	2025	01/02/2018	133.89	Put	Bond Future	2,999.5300	2.9995	3,090.3200	3.0903	3.027	0	0	0
2018/01/12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	01/02/2018			Bond Future	130.8905	130.8905	130.7997	130.7997	(0.069)	0.0000	0.0000	1,070
2018/01/12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	01/02/2018	133.88	Put	Bond Future	2,989.5300	2.9895	3,080.3200	3.0803	3.037	0	0	0
2018/01/12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	01/02/2018	133.90	Put	Bond Future	3,009.5300	3.0095	3,100.3200	3.1003	3.017	0	0	0
2018/01/12	2025	03/05/2018	133.21	Call	Bond Future	134.4800	0.1345	41.8200	0.0418	(68.902)	0	0	0
2018/01/12	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	03/05/2018			Bond Future	133.3445	133.3445	133.2518	133.2518	(0.069)	0.0000	0.0000	0
2018/01/12	2025	03/05/2018	133.22	Call	Bond Future	124.4800	0.1245	31.8200	0.0318	(74.438)	0	0	0
2018/01/12	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	03/05/2018	133.20	Call	Bond Future	144.4800	0.1445	51.8200	0.0518	(64.133)	0	0	0
2018/01/12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	02/08/2018			Bond Future	135.8172	135.8172	135.7211	135.7211	(0.071)	0.0000	0.0000	0
2018/01/12	2025	02/08/2018	136.65	Put	Bond Future	832.8100	0.8328	928.9400	0.9289	11.543	0	0	0
2018/01/12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2025	02/08/2018	136.67	Put	Bond Future	852.8100	0.8528	948.9400	0.9489	11.272	0	0	0
2018/01/12	2025	02/08/2018	136.66	Put	Bond Future	842.8100	0.8428	938.9400	0.9389	11.406	0	0	0
2018/01/12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2029	01/02/2018			Bond Future	101.0003	101.0003	100.6965	100.6965	(0.301)	0.0000	0.0000	1,370
2018/01/12	2029	03/05/2018			Bond Future	101.8758	101.8758	101.5661	101.5661	(0.304)	0.0000	0.0000	0
2018/01/12	2029	02/08/2018			Bond Future	103.7989	103.7989	103.4821	103.4821	(0.305)	0.0000	0.0000	0
2018/01/12	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	01/02/2018			Bond Future	9.1532	91.8419	9.1273	92.0171	(0.282)	0.0000	0.0000	71,083
2018/01/12	2030	01/02/2018	9.38	Call	Bond Future	1,519.6900	1.5197	1,694.8800	1.6949	11.528	0	0	0
2018/01/12	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	01/02/2018	9.39	Call	Bond Future	1,585.8900	1.5859	1,761.0800	1.7611	11.047	0	0	0
2018/01/12	2030	01/02/2018	9.37	Call	Bond Future	1,453.4300	1.4534	1,628.6200	1.6286	12.054	0	0	0
2018/01/12	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	03/05/2018	9.51	Call	Bond Future	1,977.3500	1.9774	2,155.6000	2.1556	9.015	0	0	0
2018/01/12	2030	03/05/2018			Bond Future	9.2090	93.5583	9.1823	93.7365	(0.290)	0.0000	0.0000	50
2018/01/12	2030	03/05/2018	9.49	Call	Bond Future	1,847.7800	1.8478	2,026.0300	2.0260	9.647	0	0	0
2018/01/12	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	03/05/2018	9.50	Call	Bond Future	1,912.6000	1.9126	2,090.8500	2.0909	9.320	0	0	0
2018/01/12	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	02/08/2018			Bond Future	9.2676	91.3054	9.2400	91.4864	(0.298)	0.0000	0.0000	0

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2018/01/12	2030	02/08/2018	9.46	Call	Bond Future	1,249.3800	1.2494	1,430.3600	1.4304	14.486	0	0	0
2018/01/12	2030	02/08/2018	9.47	Call	Bond Future	1,313.6700	1.3137	1,494.6500	1.4947	13.777	0	0	0
2018/01/12	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2030	02/08/2018	9.45	Call	Bond Future	1,185.0400	1.1850	1,366.0200	1.3660	15.272	0	0	0
2018/01/12	2032	01/02/2018	9.56	Call	Bond Future	2,174.6300	2.1746	2,253.8100	2.2538	3.641	0	0	0
2018/01/12	2032	01/02/2018	9.55	Put	Bond Future	678.1100	0.6781	603.9400	0.6039	(10.938)	0	0	0
2018/01/12	2032	01/02/2018	9.20	Call	Bond Future	788.0600	0.7881	816.7200	0.8167	3.637	0	0	7,500
2018/01/12	2032	01/02/2018	9.45	Put	Bond Future	937.0500	0.9370	847.8800	0.8479	(9.516)	0	0	0
2018/01/12	2032	01/02/2018	9.40	Put	Bond Future	1,090.9400	1.0909	994.3400	0.9943	(8.855)	0	0	0
2018/01/12	2032	01/02/2018			Bond Future	9.3490	94.3768	9.3282	94.5287	(0.223)	0.0000	0.0000	38,482
2018/01/12	2032	01/02/2018	9.57	Call	Bond Future	2,223.7500	2.2238	2,304.4100	2.3044	3.627	0	0	0
2018/01/12	2032	01/02/2018	9.57	Put	Bond Future	633.6400	0.6336	562.4300	0.5624	(11.238)	0	0	0
2018/01/12	2032	01/02/2018	9.30	Put	Bond Future	1,450.8400	1.4508	1,340.1200	1.3401	(7.631)	0	0	0
2018/01/12	2032	01/02/2018	9.30	Call	Bond Future	1,092.8600	1.0929	1,134.0100	1.1340	3.765	0	0	7,800
2018/01/12	2032	01/02/2018	9.56	Put	Bond Future	655.6200	0.6556	582.9300	0.5829	(11.087)	0	0	0
2018/01/12	2032	01/02/2018	9.55	Call	Bond Future	2,125.9400	2.1259	2,203.6400	2.2036	3.655	0	0	0
2018/01/12	2032	01/02/2018	9.20	Put	Bond Future	1,882.8100	1.8828	1,759.6000	1.7596	(6.544)	0	0	0
2018/01/12	2032	01/02/2018	9.45	Call	Bond Future	1,668.6800	1.6687	1,731.3800	1.7314	3.757	0	0	750
2018/01/12	2032	01/02/2018	9.40	Call	Bond Future	1,461.4200	1.4614	1,516.6900	1.5167	3.782	0	0	6,800
2018/01/12	2032	03/05/2018	9.70	Call	Bond Future	4,162.7500	4.1627	4,247.0000	4.2470	2.024	0	0	0
2018/01/12	2032	03/05/2018	9.71	Put	Bond Future	2,053.1400	2.0531	1,983.4200	1.9834	(3.396)	0	0	0
2018/01/12	2032	03/05/2018			Bond Future	9.4052	91.9833	9.3837	92.1378	(0.228)	0.0000	0.0000	0
2018/01/12	2032	03/05/2018	9.70	Put	Bond Future	2,079.7500	2.0797	2,009.4700	2.0095	(3.379)	0	0	0
2018/01/12	2032	03/05/2018	9.71	Call	Bond Future	4,205.6000	4.2056	4,290.4100	4.2904	2.017	0	0	0
2018/01/12	2032	03/05/2018	9.72	Call	Bond Future	4,248.8300	4.2488	4,334.2100	4.3342	2.009	0	0	0
2018/01/12	2032	03/05/2018	9.72	Put	Bond Future	2,026.9800	2.0270	1,957.8300	1.9578	(3.411)	0	0	0
2018/01/12	2032	02/08/2018	9.66	Put	Bond Future	3,187.3300	3.1873	3,112.2400	3.1122	(2.356)	0	0	0
2018/01/12	2032	02/08/2018	9.67	Call	Bond Future	4,614.2600	4.6143	4,696.4300	4.6964	1.781	0	0	0
2018/01/12	2032	02/08/2018			Bond Future	9.4619	93.7064	9.4398	93.8632	(0.234)	0.0000	0.0000	0
2018/01/12	2032	02/08/2018	9.68	Call	Bond Future	4,654.4000	4.6544	4,737.0200	4.7370	1.775	0	0	0
2018/01/12	2032	02/08/2018	9.68	Put	Bond Future	3,128.7900	3.1288	3,054.6000	3.0546	(2.371)	0	0	0
2018/01/12	2032	02/08/2018	9.66	Call	Bond Future	4,574.5400	4.5745	4,656.2600	4.6563	1.786	0	0	0
2018/01/12	2032	02/08/2018	9.67	Put	Bond Future	3,157.8100	3.1578	3,083.1700	3.0832	(2.364)	0	0	0
2018/01/12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	01/02/2018			Bond Future	105.3838	105.3838	105.3800	105.3800	(0.004)	0.0000	0.0000	5,730
2018/01/12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	01/02/2018	109.64	Put	Bond Future	4,256.2000	4.2562	4,259.9800	4.2600	0.089	0	0	0
2018/01/12	2033	01/02/2018	109.66	Put	Bond Future	4,276.2000	4.2762	4,279.9800	4.2800	0.088	0	0	0
2018/01/12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	01/02/2018	109.65	Put	Bond Future	4,266.2000	4.2662	4,269.9800	4.2700	0.089	0	0	0
2018/01/12	2033	03/05/2018	107.71	Put	Bond Future	1,438.4800	1.4385	1,442.3900	1.4424	0.272	0	0	0
2018/01/12	2033	03/05/2018			Bond Future	106.2715	106.2715	106.2676	106.2676	(0.004)	0.0000	0.0000	384
2018/01/12	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	03/05/2018	107.70	Put	Bond Future	1,428.4800	1.4285	1,432.3900	1.4324	0.274	0	0	0
2018/01/12	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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2018/01/12	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	03/05/2018	107.69	Put	Bond Future	1,418.4800	1.4185	1,422.3900	1.4224	0.276	0	0	0
2018/01/12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	02/08/2018			Bond Future	108.2777	108.2777	108.2723	108.2723	(0.005)	0.0000	0.0000	0
2018/01/12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	02/08/2018	109.92	Put	Bond Future	1,642.3300	1.6423	1,647.7300	1.6477	0.329	0	0	0
2018/01/12	2033	02/08/2018	109.94	Put	Bond Future	1,662.3300	1.6623	1,667.7300	1.6677	0.325	0	0	0
2018/01/12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2033	02/08/2018	109.93	Put	Bond Future	1,652.3300	1.6523	1,657.7300	1.6577	0.327	0	0	0
2018/01/12	2037	01/02/2018	9.82	Put	Bond Future	712.7800	0.7128	657.1300	0.6571	(7.807)	0	0	0
2018/01/12	2037	01/02/2018			Bond Future	9.6139	90.5000	9.6032	90.5859	(0.112)	0.0000	0.0000	43,916
2018/01/12	2037	01/02/2018	9.88	Put	Bond Future	576.8700	0.5769	527.2700	0.5273	(8.598)	0	0	0
2018/01/12	2037	01/02/2018	9.88	Call	Bond Future	2,667.8300	2.6678	2,704.1600	2.7042	1.362	0	0	2,000
2018/01/12	2037	01/02/2018	9.82	Call	Bond Future	2,338.8100	2.3388	2,369.0900	2.3691	1.295	0	0	0
2018/01/12	2037	01/02/2018	9.81	Put	Bond Future	737.6700	0.7377	681.0100	0.6810	(7.681)	0	0	0
2018/01/12	2037	01/02/2018	9.83	Call	Bond Future	2,392.3300	2.3923	2,423.6100	2.4236	1.308	0	0	0
2018/01/12	2037	01/02/2018	9.83	Put	Bond Future	688.5500	0.6886	633.9000	0.6339	(7.937)	0	0	0
2018/01/12	2037	01/02/2018	9.81	Call	Bond Future	2,285.8400	2.2858	2,315.1100	2.3151	1.280	0	0	0
2018/01/12	2037	01/02/2018	10.32	Call	Bond Future	5,478.9100	5.4789	5,550.4600	5.5505	1.306	0	0	0
2018/01/12	2037	01/02/2018	10.32	Put	Bond Future	91.6700	0.0917	77.2900	0.0773	(15.687)	0	0	2,000
2018/01/12	2037	01/02/2018	10.72	Call	Bond Future	8,230.4000	8.2304	8,313.6600	8.3137	1.012	0	0	0
2018/01/12	2037	01/02/2018	10.72	Put	Bond Future	11.3500	0.0114	8.6800	0.0087	(23.524)	0	0	2,000
2018/01/12	2037	03/05/2018	9.99	Call	Bond Future	4,754.5200	4.7545	4,795.3600	4.7954	0.859	0	0	0
2018/01/12	2037	03/05/2018	9.97	Put	Bond Future	2,360.5100	2.3605	2,313.3100	2.3133	(2.000)	0	0	0
2018/01/12	2037	03/05/2018			Bond Future	9.6732	92.1913	9.6621	92.2786	(0.114)	0.0000	0.0000	0
2018/01/12	2037	03/05/2018	9.99	Put	Bond Future	2,302.1000	2.3021	2,255.5700	2.2556	(2.021)	0	0	0
2018/01/12	2037	03/05/2018	9.97	Call	Bond Future	4,661.2000	4.6612	4,701.3700	4.7014	0.862	0	0	0
2018/01/12	2037	03/05/2018	9.98	Put	Bond Future	2,331.1500	2.3312	2,284.2900	2.2843	(2.010)	0	0	0
2018/01/12	2037	03/05/2018	9.98	Call	Bond Future	4,707.7600	4.7078	4,748.2700	4.7483	0.860	0	0	0
2018/01/12	2037	02/08/2018	9.96	Put	Bond Future	3,589.2300	3.5892	3,542.1100	3.5421	(1.313)	0	0	0
2018/01/12	2037	02/08/2018	9.95	Call	Bond Future	5,276.8700	5.2769	5,317.9400	5.3179	0.778	0	0	0
2018/01/12	2037	02/08/2018			Bond Future	9.7349	89.6624	9.7236	89.7508	(0.116)	0.0000	0.0000	0
2018/01/12	2037	02/08/2018	9.96	Call	Bond Future	5,320.3900	5.3204	5,361.7100	5.3617	0.777	0	0	0
2018/01/12	2037	02/08/2018	9.95	Put	Bond Future	3,621.5100	3.6215	3,574.1400	3.5741	(1.308)	0	0	0
2018/01/12	2037	02/08/2018	9.97	Call	Bond Future	5,363.8000	5.3638	5,405.3700	5.4054	0.775	0	0	0
2018/01/12	2037	02/08/2018	9.97	Put	Bond Future	3,556.9400	3.5569	3,510.0700	3.5101	(1.318)	0	0	0
2018/01/12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	01/02/2018	136.95	Put	Bond Future	9,517.5300	9.5175	10,933.4000	10.9334	14.876	0	0	0
2018/01/12	2038	01/02/2018			Bond Future	127.4325	127.4325	126.0166	126.0166	(1.111)	0.0000	0.0000	19,909
2018/01/12	2038	01/02/2018	136.94	Put	Bond Future	9,507.5300	9.5075	10,923.4000	10.9234	14.892	0	0	0
2018/01/12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	01/02/2018	136.93	Put	Bond Future	9,497.5300	9.4975	10,913.4000	10.9134	14.908	0	0	0
2018/01/12	2038	03/05/2018	132.28	Put	Bond Future	2,458.4000	2.4584	3,900.8500	3.9008	58.674	0	0	0
2018/01/12	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	03/05/2018			Bond Future	129.8216	129.8216	128.3792	128.3792	(1.111)	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
2018/01/12	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	03/05/2018	132.27	Put	Bond Future	2,448.4000	2.4484	3,890.8500	3.8908	58.914	0	0	0
2018/01/12	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	03/05/2018	132.29	Put	Bond Future	2,468.4000	2.4684	3,910.8500	3.9108	58.437	0	0	0
2018/01/12	2038	02/08/2018	134.55	Put	Bond Future	2,327.6900	2.3277	3,799.1700	3.7992	63.216	0	0	0
2018/01/12	2038	02/08/2018			Bond Future	132.2223	132.2223	130.7508	130.7508	(1.113)	0.0000	0.0000	0
2018/01/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	02/08/2018	134.54	Put	Bond Future	2,317.6900	2.3177	3,789.1700	3.7892	63.489	0	0	0
2018/01/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2038	02/08/2018	134.53	Put	Bond Future	2,307.6900	2.3077	3,779.1700	3.7792	63.764	0	0	0
2018/01/12	2040	01/02/2018	9.89	Call	Bond Future	2,592.8400	2.5928	2,625.3600	2.6254	1.254	0	0	0
2018/01/12	2040	01/02/2018			Bond Future	9.6739	94.0530	9.6631	94.1452	(0.111)	0.0000	0.0000	27,826
2018/01/12	2040	01/02/2018	9.87	Call	Bond Future	2,479.2900	2.4793	2,509.6900	2.5097	1.226	0	0	0
2018/01/12	2040	01/02/2018	9.87	Put	Bond Future	817.6300	0.8176	755.8200	0.7558	(7.560)	0	0	0
2018/01/12	2040	01/02/2018	9.88	Put	Bond Future	790.7200	0.7907	729.9700	0.7300	(7.683)	0	0	0
2018/01/12	2040	01/02/2018	9.89	Put	Bond Future	764.4300	0.7644	704.7400	0.7047	(7.808)	0	0	0
2018/01/12	2040	01/02/2018	9.88	Call	Bond Future	2,535.8200	2.5358	2,567.2800	2.5673	1.241	0	0	0
2018/01/12	2040	03/05/2018	10.08	Put	Bond Future	2,435.0500	2.4350	2,385.7900	2.3858	(2.023)	0	0	0
2018/01/12	2040	03/05/2018			Bond Future	9.7328	95.8107	9.7217	95.9045	(0.113)	0.0000	0.0000	1,435
2018/01/12	2040	03/05/2018	10.07	Call	Bond Future	5,261.4500	5.2614	5,305.6300	5.3056	0.840	0	0	0
2018/01/12	2040	03/05/2018	10.07	Put	Bond Future	2,465.4900	2.4655	2,415.8800	2.4159	(2.012)	0	0	0
2018/01/12	2040	03/05/2018	10.08	Call	Bond Future	5,311.8400	5.3118	5,356.3700	5.3564	0.838	0	0	0
2018/01/12	2040	03/05/2018	10.00	Put	Bond Future	2,686.9700	2.6870	2,634.9200	2.6349	(1.937)	0	0	0
2018/01/12	2040	03/05/2018	10.00	Call	Bond Future	4,913.8400	4.9138	4,955.5800	4.9556	0.849	0	0	1,500
2018/01/12	2040	03/05/2018	9.00	Put	Bond Future	7,832.4700	7.8325	7,749.6400	7.7496	(1.058)	0	0	0
2018/01/12	2040	03/05/2018	9.00	Call	Bond Future	1,256.2400	1.2562	1,267.2000	1.2672	0.872	0	0	1,500
2018/01/12	2040	03/05/2018	10.06	Call	Bond Future	5,211.0500	5.2111	5,254.8800	5.2549	0.841	0	0	0
2018/01/12	2040	03/05/2018	10.06	Put	Bond Future	2,496.0300	2.4960	2,446.0700	2.4461	(2.002)	0	0	0
2018/01/12	2040	02/08/2018	10.03	Put	Bond Future	3,896.5300	3.8965	3,846.0200	3.8460	(1.296)	0	0	0
2018/01/12	2040	02/08/2018	10.04	Call	Bond Future	5,889.4900	5.8895	5,934.2500	5.9342	0.760	0	0	0
2018/01/12	2040	02/08/2018			Bond Future	9.7941	93.0992	9.7828	93.1942	(0.115)	0.0000	0.0000	0
2018/01/12	2040	02/08/2018	10.05	Call	Bond Future	5,936.0600	5.9361	5,981.0800	5.9811	0.758	0	0	0
2018/01/12	2040	02/08/2018	10.05	Put	Bond Future	3,827.5500	3.8275	3,777.5700	3.7776	(1.306)	0	0	0
2018/01/12	2040	02/08/2018	10.03	Call	Bond Future	5,843.0700	5.8431	5,887.5600	5.8876	0.761	0	0	0
2018/01/12	2040	02/08/2018	10.04	Put	Bond Future	3,861.9100	3.8619	3,811.6700	3.8117	(1.301)	0	0	0
2018/01/12	2044	01/02/2018	9.90	Put	Bond Future	825.2500	0.8253	790.0700	0.7901	(4.263)	0	0	0
2018/01/12	2044	01/02/2018	9.89	Call	Bond Future	2,497.2100	2.4972	2,467.2400	2.4672	(1.200)	0	0	0
2018/01/12	2044	01/02/2018			Bond Future	9.6984	91.1975	9.6978	91.2031	(0.007)	0.0000	0.0000	21,014
2018/01/12	2044	01/02/2018	9.90	Call	Bond Future	2,553.9300	2.5539	2,524.3200	2.5243	(1.159)	0	0	0
2018/01/12	2044	01/02/2018	9.89	Put	Bond Future	852.9700	0.8530	817.4300	0.8174	(4.167)	0	0	0
2018/01/12	2044	01/02/2018	9.91	Call	Bond Future	2,611.2000	2.6112	2,581.9800	2.5820	(1.119)	0	0	0
2018/01/12	2044	01/02/2018	9.91	Put	Bond Future	798.2300	0.7982	763.4400	0.7634	(4.358)	0	0	0
2018/01/12	2044	03/05/2018	10.10	Call	Bond Future	5,389.4500	5.3895	5,376.9100	5.3769	(0.233)	0	0	0
2018/01/12	2044	03/05/2018	10.09	Put	Bond Future	2,529.0400	2.5290	2,510.9200	2.5109	(0.716)	0	0	0
2018/01/12	2044	03/05/2018			Bond Future	9.7553	92.9019	9.7547	92.9074	(0.007)	0.0000	0.0000	0

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2018/01/12	2044	03/05/2018	10.11	Call	Bond Future	5,440.4600	5.4405	5,427.9800	5.4280	(0.229)	0	0	0
2018/01/12	2044	03/05/2018	10.11	Put	Bond Future	2,467.4800	2.4675	2,449.4800	2.4495	(0.729)	0	0	0
2018/01/12	2044	03/05/2018	10.10	Put	Bond Future	2,498.0100	2.4980	2,479.9500	2.4800	(0.723)	0	0	0
2018/01/12	2044	03/05/2018	10.09	Call	Bond Future	5,338.8200	5.3388	5,326.2200	5.3262	(0.236)	0	0	0
2018/01/12	2044	02/08/2018	10.07	Call	Bond Future	6,047.7300	6.0477	6,038.7700	6.0388	(0.148)	0	0	0
2018/01/12	2044	02/08/2018			Bond Future	9.8144	90.2612	9.8138	90.2661	(0.006)	0.0000	0.0000	0
2018/01/12	2044	02/08/2018	10.05	Call	Bond Future	5,953.6300	5.9536	5,944.6300	5.9446	(0.151)	0	0	0
2018/01/12	2044	02/08/2018	10.05	Put	Bond Future	3,983.0000	3.9830	3,969.0600	3.9691	(0.350)	0	0	0
2018/01/12	2044	02/08/2018	10.07	Put	Bond Future	3,913.1800	3.9132	3,899.2800	3.8993	(0.355)	0	0	0
2018/01/12	2044	02/08/2018	10.06	Call	Bond Future	6,000.6100	6.0006	5,991.6300	5.9916	(0.150)	0	0	0
2018/01/12	2044	02/08/2018	10.06	Put	Bond Future	3,947.9600	3.9480	3,934.0400	3.9340	(0.353)	0	0	0
2018/01/12	2046	01/02/2018	132.92	Put	Bond Future	8,514.9100	8.5149	9,747.2900	9.7473	14.473	0	0	0
2018/01/12	2046	01/02/2018			Bond Future	124.4051	124.4051	123.1727	123.1727	(0.991)	0.0000	0.0000	21,632
2018/01/12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	01/02/2018	132.91	Put	Bond Future	8,504.9100	8.5049	9,737.2900	9.7373	14.490	0	0	0
2018/01/12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	01/02/2018	132.90	Put	Bond Future	8,494.9100	8.4949	9,727.2900	9.7273	14.507	0	0	0
2018/01/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	03/05/2018			Bond Future	125.1378	125.1378	123.8822	123.8822	(1.003)	0.0000	0.0000	0
2018/01/12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	03/05/2018	127.93	Put	Bond Future	2,792.2400	2.7922	4,047.8000	4.0478	44.966	0	0	0
2018/01/12	2046	03/05/2018	127.95	Put	Bond Future	2,812.2400	2.8122	4,067.8000	4.0678	44.646	0	0	0
2018/01/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	03/05/2018	127.94	Put	Bond Future	2,802.2400	2.8022	4,057.8000	4.0578	44.806	0	0	0
2018/01/12	2046	02/08/2018	128.78	Put	Bond Future	1,280.0300	1.2800	2,560.9300	2.5609	100.068	0	0	0
2018/01/12	2046	02/08/2018			Bond Future	127.5000	127.5000	126.2191	126.2191	(1.005)	0.0000	0.0000	0
2018/01/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2046	02/08/2018	128.77	Put	Bond Future	1,270.0300	1.2700	2,550.9300	2.5509	100.856	0	0	0
2018/01/12	2046	02/08/2018	128.79	Put	Bond Future	1,290.0300	1.2900	2,570.9300	2.5709	99.292	0	0	0
2018/01/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	01/02/2018	140.23	Put	Bond Future	8,118.3700	8.1184	11,586.0200	11.5860	42.714	0	0	0
2018/01/12	2050	01/02/2018			Bond Future	132.1116	132.1116	128.6440	128.6440	(2.625)	0.0000	0.0000	24,301
2018/01/12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	01/02/2018	140.25	Put	Bond Future	8,138.3700	8.1384	11,606.0200	11.6060	42.609	0	0	0
2018/01/12	2050	01/02/2018	140.24	Put	Bond Future	8,128.3700	8.1284	11,596.0200	11.5960	42.661	0	0	0
2018/01/12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	03/05/2018	135.62	Put	Bond Future	1,031.2500	1.0313	4,564.4100	4.5644	342.609	0	0	0
2018/01/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	03/05/2018			Bond Future	134.5888	134.5888	131.0556	131.0556	(2.625)	0.0000	0.0000	0
2018/01/12	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	03/05/2018	135.61	Put	Bond Future	1,021.2500	1.0213	4,554.4100	4.5544	345.964	0	0	0
2018/01/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	03/05/2018	135.63	Put	Bond Future	1,041.2500	1.0413	4,574.4100	4.5744	339.319	0	0	0

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2018/01/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	02/08/2018	137.54	Put	Bond Future	2,143.8100	2.1438	5,745.1000	5.7451	167.986	0	0	0
2018/01/12	2050	02/08/2018	137.52	Put	Bond Future	2,123.8100	2.1238	5,725.1000	5.7251	169.567	0	0	0
2018/01/12	2050	02/08/2018			Bond Future	135.3962	135.3962	131.7949	131.7949	(2.660)	0.0000	0.0000	0
2018/01/12	2050	02/08/2018	137.53	Put	Bond Future	2,133.8100	2.1338	5,735.1000	5.7351	168.773	0	0	0
2018/01/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	AL37	01/02/2018			Index Future	569.5230	569.5230	570.3740	570.3740	0.149	0.0000	0.0000	0
2018/01/12	AL37	03/05/2018			Index Future	580.1660	580.1660	581.0320	581.0320	0.149	0.0000	0.0000	0
2018/01/12	AL37	02/08/2018			Index Future	591.0360	591.0360	591.9140	591.9140	0.149	0.0000	0.0000	0
2018/01/12	AL7T	01/02/2018			Index Future	656.3810	656.3810	657.9480	657.9480	0.239	0.0000	0.0000	0
2018/01/12	AL7T	03/05/2018			Index Future	668.6470	668.6470	670.2420	670.2420	0.239	0.0000	0.0000	0
2018/01/12	AL7T	02/08/2018			Index Future	681.1750	681.1750	682.7960	682.7960	0.238	0.0000	0.0000	0
2018/01/12	ALBI	01/02/2018			Index Future	593.3620	593.3620	594.0700	594.0700	0.119	0.0000	0.0000	781
2018/01/12	ALBI	03/05/2018			Index Future	604.4500	604.4500	605.1710	605.1710	0.119	0.0000	0.0000	0
2018/01/12	ALBI	02/08/2018			Index Future	615.7750	615.7750	616.5050	616.5050	0.119	0.0000	0.0000	0
2018/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	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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2018/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	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
2018/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	01/02/2018			Bond Future	129.2398	129.2398	129.2376	129.2376	(0.002)	0.0000	0.0000	0
2018/01/12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	01/02/2018	132.29	Put	Bond Future	3,050.1800	3.0502	3,052.3500	3.0524	0.071	0	0	0
2018/01/12	EL28	01/02/2018	132.31	Put	Bond Future	3,070.1800	3.0702	3,072.3500	3.0724	0.071	0	0	0
2018/01/12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	01/02/2018	132.30	Put	Bond Future	3,060.1800	3.0602	3,062.3500	3.0624	0.071	0	0	0
2018/01/12	EL28	03/05/2018	133.20	Put	Bond Future	3,296.6000	3.2966	3,299.2000	3.2992	0.079	0	0	0
2018/01/12	EL28	03/05/2018			Bond Future	129.9034	129.9034	129.9008	129.9008	(0.002)	0.0000	0.0000	0
2018/01/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	03/05/2018	133.19	Put	Bond Future	3,286.6000	3.2866	3,289.2000	3.2892	0.079	0	0	0
2018/01/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	03/05/2018	133.18	Put	Bond Future	3,276.6000	3.2766	3,279.2000	3.2792	0.079	0	0	0
2018/01/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	02/08/2018			Bond Future	132.3554	132.3554	132.3512	132.3512	(0.003)	0.0000	0.0000	0
2018/01/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	02/08/2018	134.93	Put	Bond Future	2,574.5700	2.5746	2,578.7800	2.5788	0.164	0	0	0
2018/01/12	EL28	02/08/2018	134.95	Put	Bond Future	2,594.5700	2.5946	2,598.7800	2.5988	0.162	0	0	0
2018/01/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	EL28	02/08/2018	134.94	Put	Bond Future	2,584.5700	2.5846	2,588.7800	2.5888	0.163	0	0	0
2018/01/12	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	01/02/2018	10.99	Call	Bond Future	1,663.3200	1.6633	1,393.3200	1.3933	(16.233)	0	0	0
2018/01/12	ES33	01/02/2018			Bond Future	10.7139	78.8568	10.7581	78.5868	0.413	0.0000	0.0000	9,466
2018/01/12	ES33	01/02/2018	11.00	Call	Bond Future	1,722.5500	1.7225	1,452.5500	1.4525	(15.674)	0	0	0
2018/01/12	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	01/02/2018	11.01	Call	Bond Future	1,781.7000	1.7817	1,511.7000	1.5117	(15.154)	0	0	0
2018/01/12	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	03/05/2018	11.22	Call	Bond Future	2,410.9300	2.4109	2,135.7100	2.1357	(11.416)	0	0	0
2018/01/12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	03/05/2018			Bond Future	10.8105	76.5390	10.8563	76.2637	0.423	0.0000	0.0000	0
2018/01/12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	03/05/2018	11.20	Call	Bond Future	2,295.8600	2.2959	2,020.6400	2.0206	(11.988)	0	0	0
2018/01/12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	03/05/2018	11.21	Call	Bond Future	2,353.4300	2.3534	2,078.2100	2.0782	(11.694)	0	0	0
2018/01/12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	02/08/2018	11.14	Call	Bond Future	1,356.2200	1.3562	1,075.3500	1.0753	(20.710)	0	0	0
2018/01/12	ES33	02/08/2018			Bond Future	10.9085	77.9727	10.9559	77.6919	0.435	0.0000	0.0000	0
2018/01/12	ES33	02/08/2018	11.15	Call	Bond Future	1,413.9700	1.4140	1,133.1000	1.1331	(19.864)	0	0	0
2018/01/12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES33	02/08/2018	11.16	Call	Bond Future	1,471.6600	1.4717	1,190.7900	1.1908	(19.085)	0	0	0
2018/01/12	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	ES42	01/02/2018			Bond Future	10.9581	81.6634	10.9469	81.7410	(0.102)	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
2018/01/12	ES42	03/05/2018			Bond Future	11.0562	78.9282	11.0446	79.0071	(0.104)	0.0000	0.0000	0
2018/01/12	ES42	02/08/2018			Bond Future	11.1540	80.4065	11.1421	80.4863	(0.106)	0.0000	0.0000	0
2018/01/12	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	01/02/2018			GOVI	591.9090	591.9090	592.6650	592.6650	0.128	0.0000	0.0000	715
2018/01/12	GOVI	01/02/2018	581.03	Call	GOVI	108,790.0000	10.8790	116,350.0000	11.6350	6.949	0	0	0
2018/01/12	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	01/02/2018	581.04	Call	GOVI	108,690.0000	10.8690	116,250.0000	11.6250	6.956	0	0	0
2018/01/12	GOVI	01/02/2018	581.02	Call	GOVI	108,890.0000	10.8890	116,450.0000	11.6450	6.943	0	0	0
2018/01/12	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	03/05/2018	590.29	Call	GOVI	126,800.0000	12.6800	134,500.0000	13.4500	6.073	0	0	0
2018/01/12	GOVI	03/05/2018	590.27	Call	GOVI	127,000.0000	12.7000	134,700.0000	13.4700	6.063	0	0	0
2018/01/12	GOVI	03/05/2018			GOVI	602.9700	602.9700	603.7400	603.7400	0.128	0.0000	0.0000	0
2018/01/12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	03/05/2018	590.28	Call	GOVI	126,900.0000	12.6900	134,600.0000	13.4600	6.068	0	0	0
2018/01/12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	02/08/2018			GOVI	614.2670	614.2670	615.0480	615.0480	0.127	0.0000	0.0000	0
2018/01/12	GOVI	02/08/2018	605.71	Call	GOVI	85,570.0000	8.5570	93,380.0000	9.3380	9.127	0	0	0
2018/01/12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GOVI	02/08/2018	605.72	Call	GOVI	85,470.0000	8.5470	93,280.0000	9.3280	9.138	0	0	0
2018/01/12	GOVI	02/08/2018	605.70	Call	GOVI	85,670.0000	8.5670	93,480.0000	9.3480	9.116	0	0	0
2018/01/12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/12	IGOV	01/02/2018			Index Future	253.2410	253.2410	251.5540	251.5540	(0.666)	0.0000	0.0000	879
2018/01/12	IGOV	03/05/2018			Index Future	257.9890	257.9890	256.2700	256.2700	(0.666)	0.0000	0.0000	269
2018/01/12	IGOV	02/08/2018			Index Future	262.8590	262.8590	261.1050	261.1050	(0.667)	0.0000	0.0000	0
2018/01/12	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/12	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/01/12	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0000	100.0000	(0.010)	0.0000	0.0000	0
2018/01/12	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4300	100.4300	(0.020)	0.0000	0.0000	0
2018/01/12	IS01	22/03/2019			Interest Rate Swap	99.4400	99.4400	99.4100	99.4100	(0.030)	0.0000	0.0000	0
2018/01/12	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/12	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/01/12	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4700	98.4700	(0.010)	0.0000	0.0000	0
2018/01/12	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2018/01/12	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.1700	99.1700	(0.030)	0.0000	0.0000	0
2018/01/12	IS02	21/06/2019			Interest Rate Swap	99.5500	99.5500	99.5100	99.5100	(0.040)	0.0000	0.0000	0
2018/01/12	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.8800	99.8800	(0.050)	0.0000	0.0000	0
2018/01/12	IS02	20/12/2019			Interest Rate Swap	100.8700	100.8700	100.8100	100.8100	(0.059)	0.0000	0.0000	0
2018/01/12	IS02	23/03/2020			Interest Rate Swap	98.6300	98.6300	98.5500	98.5500	(0.081)	0.0000	0.0000	0
2018/01/12	IS05	17/12/2020			Interest Rate Swap	96.1400	96.1400	95.9900	95.9900	(0.156)	0.0000	0.0000	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
2018/01/12	IS05	16/03/2021			Interest Rate Swap	95.3700	95.3700	95.2100	95.2100	(0.168)	0.0000	0.0000	0
2018/01/12	IS05	15/06/2021			Interest Rate Swap	94.5800	94.5800	94.4100	94.4100	(0.180)	0.0000	0.0000	0
2018/01/12	IS05	21/09/2021			Interest Rate Swap	94.7500	94.7500	94.5800	94.5800	(0.179)	0.0000	0.0000	0
2018/01/12	IS05	21/12/2021			Interest Rate Swap	96.9500	96.9500	96.7700	96.7700	(0.186)	0.0000	0.0000	51
2018/01/12	IS05	15/03/2022			Interest Rate Swap	97.0900	97.0900	96.9100	96.9100	(0.185)	0.0000	0.0000	0
2018/01/12	IS05	21/06/2022			Interest Rate Swap	98.2800	98.2800	98.0900	98.0900	(0.193)	0.0000	0.0000	0
2018/01/12	IS05	20/09/2022			Interest Rate Swap	100.4800	100.4800	100.2800	100.2800	(0.199)	0.0000	0.0000	0
2018/01/12	IS05	20/12/2022			Interest Rate Swap	101.7300	101.7300	101.5300	101.5300	(0.197)	0.0000	0.0000	0
2018/01/12	IS05	22/03/2023			Interest Rate Swap	96.8600	96.8600	96.6300	96.6300	(0.237)	0.0000	0.0000	0
2018/01/12	IS10	17/12/2025			Interest Rate Swap	95.0800	95.0800	94.8400	94.8400	(0.252)	0.0000	0.0000	0
2018/01/12	IS10	16/03/2026			Interest Rate Swap	92.1000	92.1000	91.8300	91.8300	(0.293)	0.0000	0.0000	0
2018/01/12	IS10	15/06/2026			Interest Rate Swap	90.8500	90.8500	90.5700	90.5700	(0.308)	0.0000	0.0000	0
2018/01/12	IS10	21/09/2026			Interest Rate Swap	93.0100	93.0100	92.7100	92.7100	(0.323)	0.0000	0.0000	0
2018/01/12	IS10	21/12/2026			Interest Rate Swap	96.8000	96.8000	96.4900	96.4900	(0.320)	0.0000	0.0000	0
2018/01/12	IS10	15/03/2027			Interest Rate Swap	95.3800	95.3800	95.0700	95.0700	(0.325)	0.0000	0.0000	0
2018/01/12	IS10	21/06/2027			Interest Rate Swap	97.4400	97.4400	97.1500	97.1500	(0.298)	0.0000	0.0000	0
2018/01/12	IS10	20/09/2027			Interest Rate Swap	101.1500	101.1500	100.8900	100.8900	(0.257)	0.0000	0.0000	0
2018/01/12	IS10	20/12/2027			Interest Rate Swap	101.5000	101.5000	101.2500	101.2500	(0.246)	0.0000	0.0000	0
2018/01/12	IS10	22/03/2028			Interest Rate Swap	96.7600	96.7600	96.5100	96.5100	(0.258)	0.0000	0.0000	0
2018/01/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/12	JBAF	17/01/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2018/01/12	JBAF	21/02/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2018/01/12	JBAF	20/03/2018			Jibar Tradeable Future	6.8350	93.1650	6.8350	93.1650	0.000	0.0000	0.0000	2,500
2018/01/12	JBAF	18/04/2018			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2018/01/12	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/01/12	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/01/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/12	JBAF	19/12/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/01/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2018/01/12	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/12	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/12	R023	01/02/2018	8.33	Put	Bond Future	58.3700	0.0584	39.9000	0.0399	(31.643)	0	0	0
2018/01/12	R023	01/02/2018			Bond Future	7.9078	102.7480	7.8669	102.9155	(0.517)	0.0000	0.0000	60,572
2018/01/12	R023	01/02/2018	8.32	Call	Bond Future	1,730.5500	1.7306	1,878.6000	1.8786	8.555	0	0	0
2018/01/12	R023	01/02/2018	8.32	Put	Bond Future	62.2600	0.0623	42.7900	0.0428	(31.272)	0	0	0
2018/01/12	R023	01/02/2018	8.33	Call	Bond Future	1,766.7100	1.7667	1,915.7600	1.9158	8.437	0	0	0
2018/01/12	R023	01/02/2018	8.31	Call	Bond Future	1,694.5300	1.6945	1,841.5500	1.8416	8.676	0	0	0
2018/01/12	R023	01/02/2018	8.31	Put	Bond Future	66.3100	0.0663	45.8100	0.0458	(30.915)	0	0	0
2018/01/12	R023	03/05/2018	8.27	Call	Bond Future	2,100.1800	2.1002	2,209.2200	2.2092	5.192	0	0	0
2018/01/12	R023	03/05/2018			Bond Future	7.9271	100.7383	7.8837	100.9088	(0.548)	0.0000	0.0000	40

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
2018/01/12	R023	03/05/2018	8.27	Put	Bond Future	766.1400	0.7661	704.6800	0.7047	(8.022)	0	0	0
2018/01/12	R023	03/05/2018	8.28	Call	Bond Future	2,125.9200	2.1259	2,235.7000	2.2357	5.164	0	0	0
2018/01/12	R023	03/05/2018	8.29	Put	Bond Future	740.6500	0.7406	680.6600	0.6807	(8.100)	0	0	0
2018/01/12	R023	03/05/2018	9.19	Call	Bond Future	4,926.1800	4.9262	5,082.2800	5.0823	3.169	0	0	0
2018/01/12	R023	03/05/2018	9.19	Put	Bond Future	119.9200	0.1199	105.5200	0.1055	(12.008)	0	0	2,500
2018/01/12	R023	03/05/2018	8.28	Put	Bond Future	753.3100	0.7533	692.5900	0.6926	(8.060)	0	0	0
2018/01/12	R023	03/05/2018	8.29	Call	Bond Future	2,151.8100	2.1518	2,262.3200	2.2623	5.136	0	0	0
2018/01/12	R035	01/02/2018	9.75	Call	Bond Future	1,737.8800	1.7379	1,864.6600	1.8647	7.295	0	0	0
2018/01/12	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R035	01/02/2018			Bond Future	9.5299	98.4190	9.5140	98.5458	(0.166)	0.0000	0.0000	48,972
2018/01/12	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R035	01/02/2018	9.73	Call	Bond Future	1,581.9800	1.5820	1,708.7600	1.7088	8.014	0	0	0
2018/01/12	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R035	01/02/2018	9.74	Call	Bond Future	1,659.9800	1.6600	1,786.7600	1.7868	7.637	0	0	0
2018/01/12	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R035	03/05/2018			Bond Future	9.5862	95.7579	9.5699	95.8869	(0.170)	0.0000	0.0000	0
2018/01/12	R035	03/05/2018	9.90	Call	Bond Future	2,432.7700	2.4328	2,561.7700	2.5618	5.303	0	0	0
2018/01/12	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R035	03/05/2018	9.91	Call	Bond Future	2,508.7300	2.5087	2,637.7300	2.6377	5.142	0	0	0
2018/01/12	R035	03/05/2018	9.89	Call	Bond Future	2,356.7200	2.3567	2,485.7200	2.4857	5.474	0	0	0
2018/01/12	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R186	01/02/2018	8.96	Call	Bond Future	2,506.5200	2.5065	2,717.4200	2.7174	8.414	0	0	0
2018/01/12	R186	01/02/2018	8.50	Put	Bond Future	1,385.7800	1.3858	1,202.8000	1.2028	(13.204)	0	0	0
2018/01/12	R186	01/02/2018	9.00	Call	Bond Future	2,720.0700	2.7201	2,938.8500	2.9388	8.043	0	0	0
2018/01/12	R186	01/02/2018	9.25	Call	Bond Future	4,151.0600	4.1511	4,403.1200	4.4031	6.072	0	0	0
2018/01/12	R186	01/02/2018			Bond Future	8.6116	112.8835	8.5707	113.1531	(0.475)	0.0000	0.0000	116,616
2018/01/12	R186	01/02/2018	8.50	Call	Bond Future	648.7200	0.6487	735.3400	0.7353	13.352	0	0	1,460
2018/01/12	R186	01/02/2018	7.75	Put	Bond Future	5,866.4800	5.8665	5,597.7500	5.5977	(4.581)	0	0	0
2018/01/12	R186	01/02/2018	7.75	Call	Bond Future	5.1900	0.0052	6.0600	0.0061	16.763	0	0	1,460
2018/01/12	R186	01/02/2018	8.97	Call	Bond Future	2,559.3800	2.5594	2,772.3100	2.7723	8.320	0	0	0
2018/01/12	R186	01/02/2018	8.96	Put	Bond Future	246.0400	0.2460	187.3400	0.1873	(23.858)	0	0	0
2018/01/12	R186	01/02/2018	9.00	Put	Bond Future	203.9600	0.2040	153.1400	0.1531	(24.917)	0	0	6,200
2018/01/12	R186	01/02/2018	8.75	Put	Bond Future	596.2400	0.5962	485.4200	0.4854	(18.586)	0	0	775
2018/01/12	R186	01/02/2018	9.25	Put	Bond Future	55.1500	0.0551	37.6100	0.0376	(31.804)	0	0	775
2018/01/12	R186	01/02/2018	8.97	Put	Bond Future	234.9200	0.2349	178.2500	0.1782	(24.123)	0	0	0
2018/01/12	R186	01/02/2018	8.98	Call	Bond Future	2,612.6200	2.6126	2,827.5400	2.8275	8.226	0	0	0
2018/01/12	R186	01/02/2018	8.98	Put	Bond Future	224.2200	0.2242	169.5400	0.1695	(24.387)	0	0	0
2018/01/12	R186	01/02/2018	8.75	Call	Bond Future	1,501.5900	1.5016	1,660.3700	1.6604	10.574	0	0	0
2018/01/12	R186	01/02/2018	9.65	Call	Bond Future	6,564.6800	6.5647	6,832.6100	6.8326	4.081	0	0	0
2018/01/12	R186	01/02/2018	9.65	Put	Bond Future	3.8300	0.0038	2.1600	0.0022	(43.603)	0	0	1,950
2018/01/12	R186	03/05/2018	10.14	Put	Bond Future	207.3400	0.2073	185.0800	0.1851	(10.736)	0	0	1,120
2018/01/12	R186	03/05/2018	8.69	Call	Bond Future	2,566.5100	2.5665	2,701.7800	2.7018	5.271	0	0	0
2018/01/12	R186	03/05/2018	9.72	Put	Bond Future	487.0300	0.4870	442.8500	0.4428	(9.071)	0	0	10,640
2018/01/12	R186	03/05/2018	8.92	Call	Bond Future	3,402.7600	3.4028	3,563.5600	3.5636	4.726	0	0	0
2018/01/12	R186	03/05/2018	8.91	Put	Bond Future	1,758.9700	1.7590	1,644.2800	1.6443	(6.520)	0	0	0
2018/01/12	R186	03/05/2018			Bond Future	8.6575	114.9931	8.6148	115.2675	(0.493)	0.0000	0.0000	300

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
2018/01/12	R186	03/05/2018	9.30	Put	Bond Future	997.4600	0.9975	921.1000	0.9211	(7.655)	0	0	0
2018/01/12	R186	03/05/2018	9.30	Call	Bond Future	5,021.7800	5.0218	5,219.8300	5.2198	3.944	0	0	1,120
2018/01/12	R186	03/05/2018	10.14	Call	Bond Future	9,206.5600	9.2066	9,458.7100	9.4587	2.739	0	0	0
2018/01/12	R186	03/05/2018	8.93	Call	Bond Future	3,441.7800	3.4418	3,603.6500	3.6037	4.703	0	0	0
2018/01/12	R186	03/05/2018	8.93	Put	Bond Future	1,710.9600	1.7110	1,598.4200	1.5984	(6.578)	0	0	0
2018/01/12	R186	03/05/2018	8.69	Put	Bond Future	2,358.1900	2.3582	2,219.0500	2.2191	(5.900)	0	0	0
2018/01/12	R186	03/05/2018	9.72	Call	Bond Future	7,038.1600	7.0382	7,268.3900	7.2684	3.271	0	0	0
2018/01/12	R186	03/05/2018	9.19	Put	Bond Future	1,177.8600	1.1779	1,091.5200	1.0915	(7.330)	0	0	0
2018/01/12	R186	03/05/2018	8.92	Put	Bond Future	1,734.8300	1.7348	1,621.2200	1.6212	(6.549)	0	0	0
2018/01/12	R186	03/05/2018	8.91	Call	Bond Future	3,363.9700	3.3640	3,523.6900	3.5237	4.748	0	0	0
2018/01/12	R186	03/05/2018	9.75	Call	Bond Future	7,188.5300	7.1885	7,420.6800	7.4207	3.229	0	0	0
2018/01/12	R186	03/05/2018	9.75	Put	Bond Future	459.9600	0.4600	417.7000	0.4177	(9.188)	0	0	3,200
2018/01/12	R186	03/05/2018	9.19	Call	Bond Future	4,527.0400	4.5270	4,715.1100	4.7151	4.154	0	0	0
2018/01/12	R197	01/02/2018	301.68	Put	Bond Future	3,095.0900	3.0951	3,715.0200	3.7150	20.029	0	0	0
2018/01/12	R197	01/02/2018			Bond Future	298.5849	298.5849	297.9650	297.9650	(0.208)	0.0000	0.0000	2,350
2018/01/12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	01/02/2018	301.67	Put	Bond Future	3,085.0900	3.0851	3,705.0200	3.7050	20.094	0	0	0
2018/01/12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	01/02/2018	301.66	Put	Bond Future	3,075.0900	3.0751	3,695.0200	3.6950	20.160	0	0	0
2018/01/12	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	03/05/2018			Bond Future	304.1830	304.1830	303.5510	303.5510	(0.208)	0.0000	0.0000	165
2018/01/12	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	03/05/2018	304.44	Put	Bond Future	257.0000	0.2570	889.0300	0.8890	245.926	0	0	0
2018/01/12	R197	03/05/2018	304.46	Put	Bond Future	277.0000	0.2770	909.0300	0.9090	228.170	0	0	0
2018/01/12	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R197	03/05/2018	304.45	Put	Bond Future	267.0000	0.2670	899.0300	0.8990	236.715	0	0	0
2018/01/12	R202	01/02/2018	249.07	Call	Bond Future	0.5400	0.0005	0.0200	0.0000	(96.296)	0	0	0
2018/01/12	R202	01/02/2018	249.06	Put	Bond Future	9,356.8400	9.3568	11,430.8400	11.4308	22.166	0	0	0
2018/01/12	R202	01/02/2018			Bond Future	239.7037	239.7037	237.6292	237.6292	(0.865)	0.0000	0.0000	21,504
2018/01/12	R202	01/02/2018	249.08	Call	Bond Future	0.5300	0.0005	0.0200	0.0000	(96.226)	0	0	0
2018/01/12	R202	01/02/2018	249.08	Put	Bond Future	9,376.8300	9.3768	11,450.8400	11.4508	22.118	0	0	0
2018/01/12	R202	01/02/2018	249.07	Put	Bond Future	9,366.8400	9.3668	11,440.8400	11.4408	22.142	0	0	0
2018/01/12	R202	01/02/2018	249.06	Call	Bond Future	0.5400	0.0005	0.0200	0.0000	(96.296)	0	0	0
2018/01/12	R202	03/05/2018	247.48	Put	Bond Future	4,623.7100	4.6237	6,172.9500	6.1729	33.506	0	0	0
2018/01/12	R202	03/05/2018	247.47	Call	Bond Future	1,344.3800	1.3444	778.9700	0.7790	(42.057)	0	0	0
2018/01/12	R202	03/05/2018			Bond Future	244.1976	244.1976	242.0840	242.0840	(0.866)	0.0000	0.0000	54
2018/01/12	R202	03/05/2018	247.48	Call	Bond Future	1,341.3100	1.3413	776.9200	0.7769	(42.078)	0	0	0
2018/01/12	R202	03/05/2018	247.47	Put	Bond Future	4,616.7800	4.6168	6,165.0000	6.1650	33.535	0	0	0
2018/01/12	R202	03/05/2018	247.49	Call	Bond Future	1,338.2400	1.3382	774.8900	0.7749	(42.096)	0	0	0
2018/01/12	R202	03/05/2018	247.49	Put	Bond Future	4,630.6400	4.6306	6,180.9200	6.1809	33.479	0	0	0
2018/01/12	R204	01/02/2018	7.27	Call	Bond Future	126.8800	0.1269	161.9000	0.1619	27.601	0	0	0
2018/01/12	R204	01/02/2018			Bond Future	7.1182	101.7517	7.0764	101.7867	(0.588)	0.0000	0.0000	30,605
2018/01/12	R204	01/02/2018	7.25	Call	Bond Future	110.1700	0.1102	145.1900	0.1452	31.787	0	0	0
2018/01/12	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/12	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R204	01/02/2018	7.26	Call	Bond Future	118.5300	0.1185	153.5500	0.1536	29.545	0	0	0
2018/01/12	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R204	03/05/2018	7.10	Put	Bond Future	112.0900	0.1121	97.7800	0.0978	(12.767)	0	0	0
2018/01/12	R204	03/05/2018			Bond Future	6.9413	103.6531	6.8824	103.6886	(0.848)	0.0000	0.0000	0
2018/01/12	R204	03/05/2018	7.09	Call	Bond Future	203.9000	0.2039	224.8700	0.2249	10.284	0	0	0
2018/01/12	R204	03/05/2018	7.09	Put	Bond Future	114.3200	0.1143	99.8000	0.0998	(12.701)	0	0	0
2018/01/12	R204	03/05/2018	7.10	Call	Bond Future	207.6900	0.2077	228.8700	0.2289	10.198	0	0	0
2018/01/12	R204	03/05/2018	7.08	Call	Bond Future	200.1400	0.2001	220.9000	0.2209	10.373	0	0	0
2018/01/12	R204	03/05/2018	7.08	Put	Bond Future	116.5800	0.1166	101.8500	0.1019	(12.635)	0	0	0
2018/01/12	R207	01/02/2018	7.61	Put	Bond Future	5.2900	0.0053	2.5800	0.0026	(51.229)	0	0	0
2018/01/12	R207	01/02/2018	7.60	Call	Bond Future	576.6100	0.5766	646.8100	0.6468	12.175	0	0	0
2018/01/12	R207	01/02/2018			Bond Future	7.2781	100.3838	7.2369	100.4570	(0.565)	0.0000	0.0000	45,523
2018/01/12	R207	01/02/2018	7.61	Call	Bond Future	593.5500	0.5935	664.0600	0.6641	11.879	0	0	0
2018/01/12	R207	01/02/2018	7.60	Put	Bond Future	6.0000	0.0060	2.9800	0.0030	(50.333)	0	0	0
2018/01/12	R207	01/02/2018	7.62	Call	Bond Future	610.5600	0.6106	681.3700	0.6814	11.598	0	0	0
2018/01/12	R207	01/02/2018	7.62	Put	Bond Future	4.6500	0.0047	2.2400	0.0022	(51.828)	0	0	0
2018/01/12	R207	03/05/2018	7.57	Call	Bond Future	726.7500	0.7267	777.1500	0.7772	6.935	0	0	0
2018/01/12	R207	03/05/2018	7.56	Put	Bond Future	220.8700	0.2209	196.4500	0.1964	(11.056)	0	0	0
2018/01/12	R207	03/05/2018			Bond Future	7.2425	102.2597	7.1949	102.3341	(0.657)	0.0000	0.0000	0
2018/01/12	R207	03/05/2018	7.58	Call	Bond Future	737.8100	0.7378	788.5800	0.7886	6.881	0	0	0
2018/01/12	R207	03/05/2018	7.58	Put	Bond Future	211.6200	0.2116	187.9600	0.1880	(11.180)	0	0	0
2018/01/12	R207	03/05/2018	7.57	Put	Bond Future	216.1000	0.2161	192.0700	0.1921	(11.120)	0	0	0
2018/01/12	R207	03/05/2018	7.56	Call	Bond Future	715.9800	0.7160	765.9900	0.7660	6.985	0	0	0
2018/01/12	R208	01/02/2018	7.85	Put	Bond Future	46.4400	0.0464	29.3100	0.0293	(36.886)	0	0	0
2018/01/12	R208	01/02/2018			Bond Future	7.5636	100.1388	7.5176	100.2641	(0.609)	0.0000	0.0000	35,538
2018/01/12	R208	01/02/2018	7.84	Call	Bond Future	797.4600	0.7975	904.5200	0.9045	13.425	0	0	0
2018/01/12	R208	01/02/2018	7.84	Put	Bond Future	50.0300	0.0500	31.8200	0.0318	(36.398)	0	0	0
2018/01/12	R208	01/02/2018	7.85	Call	Bond Future	820.7800	0.8208	928.9200	0.9289	13.175	0	0	0
2018/01/12	R208	01/02/2018	7.83	Call	Bond Future	774.4300	0.7744	880.3400	0.8803	13.676	0	0	0
2018/01/12	R208	01/02/2018	7.83	Put	Bond Future	53.9200	0.0539	34.5600	0.0346	(35.905)	0	0	0
2018/01/12	R208	03/05/2018	7.77	Call	Bond Future	1,030.2700	1.0303	1,106.9900	1.1070	7.447	0	0	0
2018/01/12	R208	03/05/2018			Bond Future	7.5638	98.6089	7.5134	98.7363	(0.666)	0.0000	0.0000	0
2018/01/12	R208	03/05/2018	7.77	Put	Bond Future	511.1500	0.5112	460.4200	0.4604	(9.925)	0	0	0
2018/01/12	R208	03/05/2018	7.78	Call	Bond Future	1,045.9600	1.0460	1,123.3400	1.1233	7.398	0	0	0
2018/01/12	R208	03/05/2018	7.79	Put	Bond Future	492.4900	0.4925	443.0700	0.4431	(10.035)	0	0	0
2018/01/12	R208	03/05/2018	7.78	Put	Bond Future	501.7500	0.5017	451.6800	0.4517	(9.979)	0	0	0
2018/01/12	R208	03/05/2018	7.79	Call	Bond Future	1,061.7800	1.0618	1,139.8100	1.1398	7.349	0	0	0
2018/01/12	R209	01/02/2018	9.72	Call	Bond Future	2,248.0400	2.2480	2,276.3200	2.2763	1.258	0	0	0
2018/01/12	R209	01/02/2018	9.73	Call	Bond Future	2,295.2100	2.2952	2,324.3200	2.3243	1.268	0	0	0
2018/01/12	R209	01/02/2018	9.71	Put	Bond Future	553.1300	0.5531	508.2900	0.5083	(8.107)	0	0	0
2018/01/12	R209	01/02/2018	10.10	Call	Bond Future	4,255.3000	4.2553	4,310.7500	4.3107	1.303	0	0	0
2018/01/12	R209	01/02/2018	9.85	Call	Bond Future	2,890.5300	2.8905	2,929.3700	2.9294	1.344	0	0	0
2018/01/12	R209	01/02/2018	9.33	Call	Bond Future	794.9000	0.7949	795.6600	0.7957	0.096	0	0	220
2018/01/12	R209	01/02/2018	10.22	Put	Bond Future	70.6500	0.0707	59.3600	0.0594	(15.980)	0	0	739

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
2018/01/12	R209 01/02/2018	9.75	Call	Bond Future	2,390.7600	2.3908	2,421.5300	2.4215	1.287	0	0	5,000
2018/01/12	R209 01/02/2018			Bond Future	9.4626	74.5919	9.4519	74.6642	(0.113)	0.0000	0.0000	147,338
2018/01/12	R209 01/02/2018	9.73	Put	Bond Future	516.3500	0.5163	473.1700	0.4732	(8.363)	0	0	0
2018/01/12	R209 01/02/2018	9.71	Call	Bond Future	2,201.2200	2.2012	2,228.6700	2.2287	1.247	0	0	0
2018/01/12	R209 01/02/2018	9.88	Call	Bond Future	3,046.7700	3.0468	3,087.9100	3.0879	1.350	0	0	0
2018/01/12	R209 01/02/2018	9.88	Put	Bond Future	298.5600	0.2986	267.4100	0.2674	(10.433)	0	0	220
2018/01/12	R209 01/02/2018	9.59	Call	Bond Future	1,674.8300	1.6748	1,692.4400	1.6924	1.051	0	0	0
2018/01/12	R209 01/02/2018	9.59	Put	Bond Future	819.0400	0.8190	764.3600	0.7644	(6.676)	0	0	377
2018/01/12	R209 01/02/2018	9.72	Put	Bond Future	534.5200	0.5345	490.5100	0.4905	(8.234)	0	0	0
2018/01/12	R209 01/02/2018	10.10	Put	Bond Future	121.1500	0.1212	104.3100	0.1043	(13.900)	0	0	3,000
2018/01/12	R209 01/02/2018	9.85	Put	Bond Future	334.5800	0.3346	301.1300	0.3011	(9.998)	0	0	7,500
2018/01/12	R209 01/02/2018	9.33	Put	Bond Future	1,701.7500	1.7018	1,630.2200	1.6302	(4.203)	0	0	0
2018/01/12	R209 01/02/2018	10.22	Call	Bond Future	4,943.3000	4.9433	5,004.3000	5.0043	1.234	0	0	0
2018/01/12	R209 01/02/2018	9.75	Put	Bond Future	481.4900	0.4815	439.9700	0.4400	(8.623)	0	0	0
2018/01/12	R209 01/02/2018	10.00	Call	Bond Future	3,694.5400	3.6945	3,744.1200	3.7441	1.342	0	0	0
2018/01/12	R209 01/02/2018	10.00	Put	Bond Future	185.1600	0.1852	162.4500	0.1625	(12.265)	0	0	7,488
2018/01/12	R209 01/02/2018	9.89	Call	Bond Future	3,099.4000	3.0994	3,141.3000	3.1413	1.352	0	0	0
2018/01/12	R209 01/02/2018	9.89	Put	Bond Future	287.2800	0.2873	256.8900	0.2569	(10.579)	0	0	157
2018/01/12	R209 01/02/2018	9.32	Put	Bond Future	1,744.6500	1.7447	1,672.6800	1.6727	(4.125)	0	0	0
2018/01/12	R209 01/02/2018	9.32	Call	Bond Future	768.7200	0.7687	769.0400	0.7690	0.042	0	0	157
2018/01/12	R209 01/02/2018	9.87	Call	Bond Future	2,994.4100	2.9944	3,034.8000	3.0348	1.349	0	0	0
2018/01/12	R209 01/02/2018	9.87	Put	Bond Future	310.2000	0.3102	278.3000	0.2783	(10.284)	0	0	739
2018/01/12	R209 01/02/2018	9.52	Put	Bond Future	1,013.0300	1.0130	953.0100	0.9530	(5.925)	0	0	0
2018/01/12	R209 01/02/2018	9.52	Call	Bond Future	1,400.5200	1.4005	1,412.7900	1.4128	0.876	0	0	739
2018/01/12	R209 03/05/2018	10.73	Call	Bond Future	8,036.7200	8.0367	8,093.6600	8.0937	0.708	0	0	0
2018/01/12	R209 03/05/2018	9.75	Call	Bond Future	3,667.6300	3.6676	3,700.1400	3.7001	0.886	0	0	435
2018/01/12	R209 03/05/2018	10.00	Call	Bond Future	4,681.3000	4.6813	4,720.8100	4.7208	0.844	0	0	0
2018/01/12	R209 03/05/2018	9.85	Put	Bond Future	1,852.6300	1.8526	1,814.4000	1.8144	(2.064)	0	0	0
2018/01/12	R209 03/05/2018			Bond Future	9.5132	72.8364	9.5022	72.9100	(0.115)	0.0000	0.0000	0
2018/01/12	R209 03/05/2018	10.73	Put	Bond Future	515.3700	0.5154	498.7300	0.4987	(3.229)	0	0	435
2018/01/12	R209 03/05/2018	9.75	Put	Bond Future	2,104.2700	2.1043	2,063.2000	2.0632	(1.952)	0	0	0
2018/01/12	R209 03/05/2018	9.85	Call	Bond Future	4,060.9700	4.0610	4,096.3200	4.0963	0.870	0	0	0
2018/01/12	R209 03/05/2018	10.22	Call	Bond Future	5,646.9900	5.6470	5,692.3100	5.6923	0.803	0	0	0
2018/01/12	R209 03/05/2018	10.22	Put	Bond Future	1,127.3400	1.1273	1,099.0800	1.0991	(2.507)	0	0	435
2018/01/12	R209 03/05/2018	10.00	Put	Bond Future	1,521.8700	1.5219	1,487.8000	1.4878	(2.239)	0	0	5,000
2018/01/12	R209 03/05/2018	9.86	Call	Bond Future	4,101.2300	4.1012	4,136.8600	4,1369	0.869	0	0	0
2018/01/12	R209 03/05/2018	9.84	Call	Bond Future	4,020.8800	4.0209	4,055.9400	4,0559	0.872	0	0	0
2018/01/12	R209 03/05/2018	9.84	Put	Bond Future	1,876.6400	1.8766	1,838.1200	1.8381	(2.053)	0	0	0
2018/01/12	R209 03/05/2018	9.86	Put	Bond Future	1,828.8800	1.8289	1,790.9300	1.7909	(2.075)	0	0	0
2018/01/12	R209 02/08/2018	9.66	Call	Bond Future	3,997.2200	3.9972	4,029.3900	4,0294	0.805	0	0	435
2018/01/12	R209 02/08/2018	10.38	Call	Bond Future	6,838.4800	6.8385	6,885.0800	6,8851	0.681	0	0	0
2018/01/12	R209 02/08/2018	10.39	Put	Bond Future	1,689.8700	1.6899	1,662.2600	1,6623	(1.634)	0	0	0
2018/01/12	R209 02/08/2018			Bond Future	9.5639	74.2009	9.5527	74.2753	(0.117)	0.0000	0.0000	0
2018/01/12	R209 02/08/2018	10.84	Call	Bond Future	8,810.9200	8.8109	8,865.5700	8,8656	0.620	0	0	0
2018/01/12	R209 02/08/2018	10.84	Put	Bond Future	1,024.7600	1.0248	1,005.0200	1,0050	(1.926)	0	0	435
2018/01/12	R209 02/08/2018	10.21	Call	Bond Future	6,122.1200	6.1221	6,165.5500	6,1655	0.709	0	0	0
2018/01/12	R209 02/08/2018	10.21	Put	Bond Future	2,013.0500	2.0131	1,982.0900	1,9821	(1.538)	0	0	435
2018/01/12	R209 02/08/2018	9.66	Put	Bond Future	3,363.0100	3.3630	3,320.7900	3,3208	(1.255)	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
2018/01/12	R209	02/08/2018	10.38	Put	Bond Future	1,706.4700	1.7065	1,678.6800	1.6787	(1.629)	0	0	0
2018/01/12	R209	02/08/2018	10.39	Call	Bond Future	6,881.3300	6.8813	6,928.1100	6.9281	0.680	0	0	0
2018/01/12	R209	02/08/2018	10.40	Call	Bond Future	6,924.2500	6.9242	6,971.2000	6.9712	0.678	0	0	0
2018/01/12	R209	02/08/2018	10.40	Put	Bond Future	1,673.4200	1.6734	1,645.9800	1.6460	(1.640)	0	0	0
2018/01/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R209	01/11/2018	9.34	Put	Bond Future	5,334.1900	5.3342	5,286.3900	5.2864	(0.896)	0	0	0
2018/01/12	R209	01/11/2018	1,016.00	Call	Bond Future	71,596.9300	71.5969	71,672.5900	71.6726	0.106	0	0	0
2018/01/12	R209	01/11/2018	1,016.01	Call	Bond Future	71,596.9300	71.5969	71,672.5900	71.6726	(0.120)	0.0000	0.0000	0
2018/01/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R209	01/11/2018	1,015.99	Call	Bond Future	71,596.9200	71.5969	71,672.5800	71.6726	0.106	0	0	0
2018/01/12	R209	01/11/2018	9.34	Call	Bond Future	3,519.9900	3.5200	3,547.8500	3.5479	0.791	0	0	255
2018/01/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R209	01/11/2018	10.57	Call	Bond Future	8,025.2800	8.0253	8,073.9900	8.0740	0.607	0	0	0
2018/01/12	R209	01/11/2018	10.57	Put	Bond Future	2,102.1300	2.1021	2,075.1800	2.0752	(1.282)	0	0	255
2018/01/12	R209	01/11/2018	9.94	Call	Bond Future	5,555.5300	5.5555	5,594.1200	5.5941	0.695	0	0	0
2018/01/12	R209	01/11/2018	9.94	Put	Bond Future	3,436.0800	3.4361	3,399.0100	3.3990	(1.079)	0	0	255
2018/01/12	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R210	01/02/2018			Bond Future	187.4736	187.4736	187.4666	187.4666	(0.004)	0.0000	0.0000	2,159
2018/01/12	R210	01/02/2018	192.36	Put	Bond Future	4,886.4400	4.8864	4,893.3700	4.8934	0.142	0	0	0
2018/01/12	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R210	01/02/2018	192.38	Put	Bond Future	4,906.4400	4.9064	4,913.3700	4.9134	0.141	0	0	0
2018/01/12	R210	01/02/2018	192.37	Put	Bond Future	4,896.4400	4.8964	4,903.3700	4.9034	0.142	0	0	0
2018/01/12	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R210	03/05/2018	191.44	Put	Bond Future	2,876.5500	2.8765	2,883.9000	2.8839	0.256	0	0	0
2018/01/12	R210	03/05/2018			Bond Future	188.5635	188.5635	188.5561	188.5561	(0.004)	0.0000	0.0000	0
2018/01/12	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R210	03/05/2018	191.46	Put	Bond Future	2,896.5500	2.8965	2,903.9000	2.9039	0.254	0	0	0
2018/01/12	R210	03/05/2018	191.45	Put	Bond Future	2,886.5500	2.8865	2,893.9000	2.8939	0.255	0	0	0
2018/01/12	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	01/02/2018	154.71	Put	Bond Future	3,470.5900	3.4706	3,333.0600	3.3331	(3.963)	0	0	0
2018/01/12	R212	01/02/2018			Bond Future	151.2394	151.2394	151.3769	151.3769	0.091	0.0000	0.0000	4,967
2018/01/12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	01/02/2018	154.70	Put	Bond Future	3,460.5900	3.4606	3,323.0600	3.3231	(3.974)	0	0	0
2018/01/12	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	01/02/2018	154.69	Put	Bond Future	3,450.5900	3.4506	3,313.0600	3.3131	(3.986)	0	0	0
2018/01/12	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	03/05/2018			Bond Future	154.0750	154.0750	154.2148	154.2148	0.091	0.0000	0.0000	0
2018/01/12	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	03/05/2018	154.28	Put	Bond Future	205.0400	0.2050	65.1600	0.0652	(68.221)	0	0	0
2018/01/12	R212	03/05/2018	154.30	Put	Bond Future	225.0400	0.2250	85.1600	0.0852	(62.158)	0	0	0
2018/01/12	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/12	R212	03/05/2018	154.29	Put	Bond Future	215.0400	0.2150	75.1600	0.0752	(65.048)	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
2018/01/12	R213	01/02/2018	9.42	Call	Bond Future	1,863.4800	1.8635	1,933.9300	1.9339	3.781	0	0	0
2018/01/12	R213	01/02/2018	9.41	Put	Bond Future	631.1600	0.6312	562.4800	0.5625	(10.882)	0	0	0
2018/01/12	R213	01/02/2018			Bond Future	9.2286	86.3499	9.2078	86.4877	(0.225)	0.0000	0.0000	58,890
2018/01/12	R213	01/02/2018	9.43	Call	Bond Future	1,907.5200	1.9075	1,979.3500	1.9794	3.766	0	0	0
2018/01/12	R213	01/02/2018	9.43	Put	Bond Future	589.1900	0.5892	523.2700	0.5233	(11.188)	0	0	0
2018/01/12	R213	01/02/2018	9.42	Put	Bond Future	609.9300	0.6099	542.6300	0.5426	(11.034)	0	0	0
2018/01/12	R213	01/02/2018	9.41	Call	Bond Future	1,819.8500	1.8199	1,888.9200	1.8889	3.795	0	0	0
2018/01/12	R213	03/05/2018	9.57	Put	Bond Future	1,844.7100	1.8447	1,781.2400	1.7812	(3.441)	0	0	0
2018/01/12	R213	03/05/2018	9.56	Call	Bond Future	3,674.1400	3.6741	3,750.3500	3.7504	2.074	0	0	0
2018/01/12	R213	03/05/2018			Bond Future	9.2793	84.4141	9.2579	84.5543	(0.231)	0.0000	0.0000	0
2018/01/12	R213	03/05/2018	9.57	Call	Bond Future	3,713.2500	3.7132	3,789.9900	3.7900	2.067	0	0	0
2018/01/12	R213	03/05/2018	9.56	Put	Bond Future	1,868.9300	1.8689	1,804.9300	1.8049	(3.424)	0	0	0
2018/01/12	R213	03/05/2018	9.58	Call	Bond Future	3,752.3700	3.7524	3,829.6300	3.8296	2.059	0	0	0
2018/01/12	R213	03/05/2018	9.58	Put	Bond Future	1,820.5800	1.8206	1,757.6300	1.7576	(3.458)	0	0	0
2018/01/12	R214	01/02/2018	9.84	Call	Bond Future	2,085.0200	2.0850	2,108.8000	2.1088	1.141	0	0	0
2018/01/12	R214	01/02/2018			Bond Future	9.6384	74.0002	9.6277	74.0754	(0.111)	0.0000	0.0000	48,891
2018/01/12	R214	01/02/2018	9.82	Call	Bond Future	1,994.5300	1.9945	2,016.6400	2.0166	1.109	0	0	0
2018/01/12	R214	01/02/2018	9.82	Put	Bond Future	738.5300	0.7385	685.4300	0.6854	(7.190)	0	0	0
2018/01/12	R214	01/02/2018	9.84	Put	Bond Future	692.8900	0.6929	641.4600	0.6415	(7.423)	0	0	0
2018/01/12	R214	01/02/2018	9.83	Call	Bond Future	2,039.5500	2.0396	2,062.4900	2.0625	1.125	0	0	0
2018/01/12	R214	01/02/2018	9.83	Put	Bond Future	715.4300	0.7154	663.1600	0.6632	(7.306)	0	0	0
2018/01/12	R214	03/05/2018	9.99	Put	Bond Future	2,055.1900	2.0552	2,014.1900	2.0142	(1.995)	0	0	0
2018/01/12	R214	03/05/2018			Bond Future	9.6892	72.0871	9.6783	72.1635	(0.113)	0.0000	0.0000	0
2018/01/12	R214	03/05/2018	9.98	Call	Bond Future	4,057.0600	4.0571	4,092.1800	4.0922	0.866	0	0	0
2018/01/12	R214	03/05/2018	9.98	Put	Bond Future	2,081.1400	2.0811	2,039.8500	2.0399	(1.984)	0	0	0
2018/01/12	R214	03/05/2018	9.99	Call	Bond Future	4,097.4700	4.0975	4,132.8800	4.1329	0.864	0	0	0
2018/01/12	R214	03/05/2018	9.97	Call	Bond Future	4,016.6500	4.0167	4,051.4800	4.0515	0.867	0	0	0
2018/01/12	R214	03/05/2018	9.97	Put	Bond Future	2,107.2000	2.1072	2,065.6200	2.0656	(1.973)	0	0	0
2018/01/12	R248	01/02/2018	9.90	Put	Bond Future	820.3100	0.8203	783.4700	0.7835	(4.491)	0	0	0
2018/01/12	R248	01/02/2018	9.89	Call	Bond Future	2,841.2800	2.8413	2,809.8800	2.8099	(1.105)	0	0	0
2018/01/12	R248	01/02/2018			Bond Future	9.6636	94.9324	9.6629	94.9383	(0.007)	0.0000	0.0000	80,503
2018/01/12	R248	01/02/2018	9.90	Call	Bond Future	2,900.8600	2.9009	2,869.8600	2.8699	(1.069)	0	0	0
2018/01/12	R248	01/02/2018	9.89	Put	Bond Future	847.0300	0.8470	809.7900	0.8098	(4.397)	0	0	0
2018/01/12	R248	01/02/2018	9.91	Call	Bond Future	2,961.0400	2.9610	2,930.4500	2.9305	(1.033)	0	0	0
2018/01/12	R248	01/02/2018	9.91	Put	Bond Future	794.3500	0.7944	757.9200	0.7579	(4.586)	0	0	0
2018/01/12	R248	03/05/2018	10.06	Call	Bond Future	5,539.5900	5.5396	5,526.8000	5.5268	(0.231)	0	0	0
2018/01/12	R248	03/05/2018	10.05	Put	Bond Future	2,593.4800	2.5935	2,574.8400	2.5748	(0.719)	0	0	0
2018/01/12	R248	03/05/2018			Bond Future	9.7151	92.2696	9.7145	92.2753	(0.007)	0.0000	0.0000	20
2018/01/12	R248	03/05/2018	10.07	Call	Bond Future	5,591.9000	5.5919	5,579.1700	5.5792	(0.228)	0	0	0
2018/01/12	R248	03/05/2018	10.07	Put	Bond Future	2,530.2400	2.5302	2,511.7300	2.5117	(0.732)	0	0	0
2018/01/12	R248	03/05/2018	10.06	Put	Bond Future	2,561.6900	2.5617	2,543.1200	2.5431	(0.725)	0	0	0
2018/01/12	R248	03/05/2018	10.05	Call	Bond Future	5,487.4800	5.4875	5,474.6200	5.4746	(0.234)	0	0	0

Total

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