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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2018 TO 17/01/2018

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
2018/01/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	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
2018/01/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	2025	01/02/2018	133.89	Put	Bond Future	3,187.6200	3.1876	3,204.5200	3.2045	0.530	0	0	0
2018/01/17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	01/02/2018			Bond Future	130.7024	130.7024	130.6855	130.6855	(0.013)	0.0000	0.0000	1,091
2018/01/17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	01/02/2018	133.88	Put	Bond Future	3,177.6200	3.1776	3,194.5200	3.1945	0.532	0	0	0
2018/01/17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	01/02/2018	133.90	Put	Bond Future	3,197.6200	3.1976	3,214.5200	3.2145	0.529	0	0	0
2018/01/17	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	03/05/2018	133.20	Put	Bond Future	46.4800	0.0465	64.2800	0.0643	38.296	0	0	0
2018/01/17	2025	03/05/2018			Bond Future	133.1535	133.1535	133.1357	133.1357	(0.013)	0.0000	0.0000	0
2018/01/17	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	03/05/2018	133.22	Put	Bond Future	66.4800	0.0665	84.2800	0.0843	26.775	0	0	0
2018/01/17	2025	03/05/2018	133.21	Put	Bond Future	56.4800	0.0565	74.2800	0.0743	31.516	0	0	0
2018/01/17	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	02/08/2018			Bond Future	135.6176	135.6176	135.5992	135.5992	(0.014)	0.0000	0.0000	0
2018/01/17	2025	02/08/2018	136.65	Put	Bond Future	1,032.4100	1.0324	1,050.7700	1.0508	1.778	0	0	0
2018/01/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2025	02/08/2018	136.67	Put	Bond Future	1,052.4100	1.0524	1,070.7700	1.0708	1.745	0	0	0
2018/01/17	2025	02/08/2018	136.66	Put	Bond Future	1,042.4100	1.0424	1,060.7700	1.0608	1.761	0	0	0
2018/01/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2029	01/02/2018			Bond Future	100.6884	100.6884	100.6775	100.6775	(0.011)	0.0000	0.0000	1,370
2018/01/17	2029	03/05/2018			Bond Future	101.5585	101.5585	101.5470	101.5470	(0.011)	0.0000	0.0000	0
2018/01/17	2029	02/08/2018			Bond Future	103.4718	103.4718	103.4599	103.4599	(0.012)	0.0000	0.0000	0
2018/01/17	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	01/02/2018			Bond Future	9.0154	92.7816	9.0135	92.7947	(0.021)	0.0000	0.0000	70,984
2018/01/17	2030	01/02/2018	9.38	Call	Bond Future	2,459.3800	2.4594	2,472.5100	2.4725	0.534	0	0	0
2018/01/17	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	01/02/2018	9.39	Call	Bond Future	2,525.5800	2.5256	2,538.7100	2.5387	0.520	0	0	0
2018/01/17	2030	01/02/2018	9.37	Call	Bond Future	2,393.1200	2.3931	2,406.2500	2.4063	0.549	0	0	0
2018/01/17	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	03/05/2018	9.51	Call	Bond Future	2,934.6500	2.9346	2,947.5700	2.9476	0.440	0	0	0
2018/01/17	2030	03/05/2018			Bond Future	9.0664	94.5156	9.0645	94.5285	(0.021)	0.0000	0.0000	149
2018/01/17	2030	03/05/2018	9.49	Call	Bond Future	2,805.0800	2.8051	2,818.0000	2.8180	0.461	0	0	0
2018/01/17	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	03/05/2018	9.50	Call	Bond Future	2,869.9000	2.8699	2,882.8200	2.8828	0.450	0	0	0
2018/01/17	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	02/08/2018			Bond Future	9.1202	92.2777	9.1182	92.2913	(0.022)	0.0000	0.0000	0

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2018/01/17	2030	02/08/2018	9.46	Call	Bond Future	2,221.7000	2.2217	2,235.3300	2.2353	0.613	0	0	0
2018/01/17	2030	02/08/2018	9.47	Call	Bond Future	2,285.9900	2.2860	2,299.6200	2.2996	0.596	0	0	0
2018/01/17	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2030	02/08/2018	9.45	Call	Bond Future	2,157.3600	2.1574	2,170.9900	2.1710	0.632	0	0	0
2018/01/17	2032	01/02/2018	9.56	Call	Bond Future	2,780.1100	2.7801	2,711.8000	2.7118	(2.457)	0	0	0
2018/01/17	2032	01/02/2018	9.55	Put	Bond Future	299.6400	0.2996	215.4800	0.2155	(28.087)	0	0	0
2018/01/17	2032	01/02/2018	9.20	Call	Bond Future	1,046.9900	1.0470	930.8600	0.9309	(11.092)	0	0	7,500
2018/01/17	2032	01/02/2018	9.45	Put	Bond Future	462.4100	0.4624	357.0400	0.3570	(22.787)	0	0	0
2018/01/17	2032	01/02/2018	9.40	Put	Bond Future	566.5700	0.5666	451.6300	0.4516	(20.287)	0	0	0
2018/01/17	2032	01/02/2018			Bond Future	9.2162	95.3516	9.2144	95.3652	(0.020)	0.0000	0.0000	38,352
2018/01/17	2032	01/02/2018	9.57	Call	Bond Future	2,838.3700	2.8384	2,772.2600	2.7723	(2.329)	0	0	0
2018/01/17	2032	01/02/2018	9.57	Put	Bond Future	273.5100	0.2735	193.7100	0.1937	(29.176)	0	0	0
2018/01/17	2032	01/02/2018	9.30	Put	Bond Future	827.6200	0.8276	697.9800	0.6980	(15.664)	0	0	0
2018/01/17	2032	01/02/2018	9.30	Call	Bond Future	1,444.3900	1.4444	1,328.4400	1.3284	(8.028)	0	0	7,800
2018/01/17	2032	01/02/2018	9.56	Put	Bond Future	286.3500	0.2864	204.3500	0.2043	(28.636)	0	0	0
2018/01/17	2032	01/02/2018	9.55	Call	Bond Future	2,722.2200	2.7222	2,651.7500	2.6518	(2.589)	0	0	0
2018/01/17	2032	01/02/2018	9.20	Put	Bond Future	1,166.9900	1.1670	1,037.1700	1.0372	(11.124)	0	0	0
2018/01/17	2032	01/02/2018	9.45	Call	Bond Future	2,168.7900	2.1688	2,077.1100	2.0771	(4.227)	0	0	750
2018/01/17	2032	01/02/2018	9.40	Call	Bond Future	1,911.8000	1.9118	1,810.5500	1.8106	(5.296)	0	0	6,800
2018/01/17	2032	03/05/2018	9.70	Call	Bond Future	4,744.4400	4.7444	4,288.1900	4.2882	(9.617)	0	0	0
2018/01/17	2032	03/05/2018	9.71	Put	Bond Future	1,645.3500	1.6453	1,178.3000	1.1783	(28.386)	0	0	0
2018/01/17	2032	03/05/2018			Bond Future	9.2680	92.9764	9.2661	92.9900	(0.020)	0.0000	0.0000	59
2018/01/17	2032	03/05/2018	9.70	Put	Bond Future	1,668.3800	1.6684	1,198.5600	1.1986	(28.160)	0	0	0
2018/01/17	2032	03/05/2018	9.71	Call	Bond Future	4,790.8700	4.7909	4,337.3900	4.3374	(9.466)	0	0	0
2018/01/17	2032	03/05/2018	9.72	Call	Bond Future	4,837.6800	4.8377	4,386.9800	4.3870	(9.316)	0	0	0
2018/01/17	2032	03/05/2018	9.72	Put	Bond Future	1,622.7700	1.6228	1,158.5000	1.1585	(28.610)	0	0	0
2018/01/17	2032	02/08/2018	9.66	Put	Bond Future	2,735.2000	2.7352	2,378.4200	2.3784	(13.044)	0	0	0
2018/01/17	2032	02/08/2018	9.67	Call	Bond Future	5,173.7000	5.1737	4,832.3600	4.8324	(6.598)	0	0	0
2018/01/17	2032	02/08/2018			Bond Future	9.3206	94.7151	9.3186	94.7294	(0.021)	0.0000	0.0000	0
2018/01/17	2032	02/08/2018	9.68	Call	Bond Future	5,216.6900	5.2167	4,876.5000	4.8765	(6.521)	0	0	0
2018/01/17	2032	02/08/2018	9.68	Put	Bond Future	2,682.3700	2.6824	2,327.8700	2.3279	(13.216)	0	0	0
2018/01/17	2032	02/08/2018	9.66	Call	Bond Future	5,131.1200	5.1311	4,788.6500	4.7887	(6.674)	0	0	0
2018/01/17	2032	02/08/2018	9.67	Put	Bond Future	2,708.5400	2.7085	2,352.8900	2.3529	(13.131)	0	0	0
2018/01/17	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	01/02/2018			Bond Future	105.2363	105.2363	105.2250	105.2250	(0.011)	0.0000	0.0000	5,730
2018/01/17	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	01/02/2018	109.64	Put	Bond Future	4,403.6600	4.4037	4,414.9700	4.4150	0.257	0	0	0
2018/01/17	2033	01/02/2018	109.66	Put	Bond Future	4,423.6600	4.4237	4,434.9700	4.4350	0.256	0	0	0
2018/01/17	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	01/02/2018	109.65	Put	Bond Future	4,413.6600	4.4137	4,424.9700	4.4250	0.256	0	0	0
2018/01/17	2033	03/05/2018	107.71	Put	Bond Future	1,588.1300	1.5881	1,600.1100	1.6001	0.754	0	0	0
2018/01/17	2033	03/05/2018			Bond Future	106.1219	106.1219	106.1099	106.1099	(0.011)	0.0000	0.0000	384
2018/01/17	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	03/05/2018	107.70	Put	Bond Future	1,578.1300	1.5781	1,590.1100	1.5901	0.759	0	0	0
2018/01/17	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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2018/01/17	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	03/05/2018	107.69	Put	Bond Future	1,568.1300	1.5681	1,580.1100	1.5801	0.764	0	0	0
2018/01/17	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	02/08/2018			Bond Future	108.1211	108.1211	108.1088	108.1088	(0.011)	0.0000	0.0000	0
2018/01/17	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	02/08/2018	109.92	Put	Bond Future	1,798.9200	1.7989	1,811.2500	1.8113	0.685	0	0	0
2018/01/17	2033	02/08/2018	109.94	Put	Bond Future	1,818.9200	1.8189	1,831.2500	1.8313	0.678	0	0	0
2018/01/17	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2033	02/08/2018	109.93	Put	Bond Future	1,808.9200	1.8089	1,821.2500	1.8213	0.682	0	0	0
2018/01/17	2037	01/02/2018	9.82	Put	Bond Future	332.1000	0.3321	270.2800	0.2703	(18.615)	0	0	0
2018/01/17	2037	01/02/2018			Bond Future	9.4963	91.4490	9.5093	91.3436	0.137	0.0000	0.0000	42,879
2018/01/17	2037	01/02/2018	9.88	Put	Bond Future	250.6400	0.2506	196.8200	0.1968	(21.473)	0	0	0
2018/01/17	2037	01/02/2018	9.88	Call	Bond Future	3,290.6000	3.2906	3,131.3900	3.1314	(4.838)	0	0	2,000
2018/01/17	2037	01/02/2018	9.82	Call	Bond Future	2,907.1300	2.9071	2,739.9200	2.7399	(5.752)	0	0	0
2018/01/17	2037	01/02/2018	9.81	Put	Bond Future	347.5800	0.3476	284.5000	0.2845	(18.148)	0	0	0
2018/01/17	2037	01/02/2018	9.83	Call	Bond Future	2,969.9600	2.9700	2,804.0500	2.8040	(5.586)	0	0	0
2018/01/17	2037	01/02/2018	9.83	Put	Bond Future	317.1800	0.3172	256.6600	0.2567	(19.081)	0	0	0
2018/01/17	2037	01/02/2018	9.81	Call	Bond Future	2,844.7500	2.8448	2,676.2800	2.6763	(5.922)	0	0	0
2018/01/17	2037	01/02/2018	10.32	Call	Bond Future	6,357.5200	6.3575	6,242.6900	6.2427	(1.806)	0	0	0
2018/01/17	2037	01/02/2018	10.32	Put	Bond Future	21.2800	0.0213	11.8400	0.0118	(44.361)	0	0	2,000
2018/01/17	2037	01/02/2018	10.72	Call	Bond Future	9,169.3300	9.1693	9,063.0400	9.0630	(1.159)	0	0	0
2018/01/17	2037	01/02/2018	10.72	Put	Bond Future	1.2800	0.0013	0.3800	0.0004	(70.313)	0	0	2,000
2018/01/17	2037	03/05/2018	9.99	Call	Bond Future	5,314.2100	5.3142	4,741.1100	4.7411	(10.784)	0	0	0
2018/01/17	2037	03/05/2018	9.97	Put	Bond Future	1,946.5700	1.9466	1,476.2700	1.4763	(24.160)	0	0	0
2018/01/17	2037	03/05/2018			Bond Future	9.5519	93.1580	9.5653	93.0502	0.140	0.0000	0.0000	95
2018/01/17	2037	03/05/2018	9.99	Put	Bond Future	1,895.0300	1.8950	1,429.7100	1.4297	(24.555)	0	0	0
2018/01/17	2037	03/05/2018	9.97	Call	Bond Future	5,214.0200	5.2140	4,635.9400	4.6359	(11.087)	0	0	0
2018/01/17	2037	03/05/2018	9.98	Put	Bond Future	1,920.6600	1.9207	1,452.8300	1.4528	(24.358)	0	0	0
2018/01/17	2037	03/05/2018	9.98	Call	Bond Future	5,264.0300	5.2640	4,688.4200	4.6884	(10.935)	0	0	0
2018/01/17	2037	02/08/2018	9.96	Put	Bond Future	3,146.8800	3.1469	2,771.2400	2.7712	(11.937)	0	0	0
2018/01/17	2037	02/08/2018	9.95	Call	Bond Future	5,813.8600	5.8139	5,327.9600	5.3280	(8.358)	0	0	0
2018/01/17	2037	02/08/2018			Bond Future	9.6102	90.6444	9.6240	90.5350	0.143	0.0000	0.0000	0
2018/01/17	2037	02/08/2018	9.96	Call	Bond Future	5,860.0500	5.8600	5,375.0300	5.3750	(8.277)	0	0	0
2018/01/17	2037	02/08/2018	9.95	Put	Bond Future	3,176.4900	3.1765	2,799.9700	2.8000	(11.853)	0	0	0
2018/01/17	2037	02/08/2018	9.97	Call	Bond Future	5,906.1300	5.9061	5,422.2600	5.4223	(8.193)	0	0	0
2018/01/17	2037	02/08/2018	9.97	Put	Bond Future	3,117.2600	3.1173	2,742.7700	2.7428	(12.013)	0	0	0
2018/01/17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	01/02/2018	136.95	Put	Bond Future	10,542.2200	10.5422	10,556.4400	10.5564	0.135	0	0	0
2018/01/17	2038	01/02/2018			Bond Future	126.4078	126.4078	126.3936	126.3936	(0.011)	0.0000	0.0000	19,909
2018/01/17	2038	01/02/2018	136.94	Put	Bond Future	10,532.2200	10.5322	10,546.4400	10.5464	0.135	0	0	0
2018/01/17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	01/02/2018	136.93	Put	Bond Future	10,522.2200	10.5222	10,536.4400	10.5364	0.135	0	0	0
2018/01/17	2038	03/05/2018	132.28	Put	Bond Future	3,501.8000	3.5018	3,516.6700	3.5167	0.425	0	0	0
2018/01/17	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	03/05/2018			Bond Future	128.7782	128.7782	128.7633	128.7633	(0.012)	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
2018/01/17	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	03/05/2018	132.27	Put	Bond Future	3,491.8000	3.4918	3,506.6700	3.5067	0.426	0	0	0
2018/01/17	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	03/05/2018	132.29	Put	Bond Future	3,511.8000	3.5118	3,526.6700	3.5267	0.423	0	0	0
2018/01/17	2038	02/08/2018	134.55	Put	Bond Future	3,395.6600	3.3957	3,411.1900	3.4112	0.457	0	0	0
2018/01/17	2038	02/08/2018			Bond Future	131.1543	131.1543	131.1388	131.1388	(0.012)	0.0000	0.0000	0
2018/01/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	02/08/2018	134.54	Put	Bond Future	3,385.6600	3.3857	3,401.1900	3.4012	0.459	0	0	0
2018/01/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2038	02/08/2018	134.53	Put	Bond Future	3,375.6600	3.3757	3,391.1900	3.3912	0.460	0	0	0
2018/01/17	2040	01/02/2018	9.89	Call	Bond Future	3,170.1300	3.1701	2,951.2200	2.9512	(6.905)	0	0	0
2018/01/17	2040	01/02/2018			Bond Future	9.5613	95.0287	9.5793	94.8717	0.188	0.0000	0.0000	27,618
2018/01/17	2040	01/02/2018	9.87	Call	Bond Future	3,037.3400	3.0373	2,816.3000	2.8163	(7.277)	0	0	0
2018/01/17	2040	01/02/2018	9.87	Put	Bond Future	400.0100	0.4000	335.9900	0.3360	(16.005)	0	0	0
2018/01/17	2040	01/02/2018	9.88	Put	Bond Future	382.7500	0.3827	319.7200	0.3197	(16.468)	0	0	0
2018/01/17	2040	01/02/2018	9.89	Put	Bond Future	366.0500	0.3660	304.1600	0.3042	(16.908)	0	0	0
2018/01/17	2040	01/02/2018	9.88	Call	Bond Future	3,103.5200	3.1035	2,883.4700	2.8835	(7.090)	0	0	0
2018/01/17	2040	03/05/2018	10.08	Put	Bond Future	2,020.1400	2.0201	1,528.5700	1.5286	(24.333)	0	0	0
2018/01/17	2040	03/05/2018			Bond Future	9.6168	96.8047	9.6354	96.6443	0.193	0.0000	0.0000	1,523
2018/01/17	2040	03/05/2018	10.07	Call	Bond Future	5,837.1000	5.8371	5,182.3000	5.1823	(11.218)	0	0	0
2018/01/17	2040	03/05/2018	10.07	Put	Bond Future	2,047.1300	2.0471	1,552.7900	1.5528	(24.148)	0	0	0
2018/01/17	2040	03/05/2018	10.08	Call	Bond Future	5,890.9400	5.8909	5,238.9100	5.2389	(11.068)	0	0	0
2018/01/17	2040	03/05/2018	10.00	Put	Bond Future	2,244.2000	2.2442	1,732.5300	1.7325	(22.800)	0	0	0
2018/01/17	2040	03/05/2018	10.00	Call	Bond Future	5,465.0800	5.4651	4,792.9500	4.7930	(12.299)	0	0	1,500
2018/01/17	2040	03/05/2018	9.00	Put	Bond Future	7,036.7400	7.0367	6,778.5700	6.7786	(3.669)	0	0	0
2018/01/17	2040	03/05/2018	9.00	Call	Bond Future	1,454.5200	1.4545	1,035.8900	1.0359	(28.781)	0	0	1,500
2018/01/17	2040	03/05/2018	10.06	Call	Bond Future	5,783.2600	5.7833	5,126.1000	5.1261	(11.363)	0	0	0
2018/01/17	2040	03/05/2018	10.06	Put	Bond Future	2,074.2300	2.0742	1,577.5300	1.5775	(23.946)	0	0	0
2018/01/17	2040	02/08/2018	10.03	Put	Bond Future	3,440.3700	3.4404	2,954.1300	2.9541	(14.133)	0	0	0
2018/01/17	2040	02/08/2018	10.04	Call	Bond Future	6,445.6900	6.4457	5,797.8900	5.7979	(10.050)	0	0	0
2018/01/17	2040	02/08/2018			Bond Future	9.6748	94.1089	9.6939	93.9460	0.197	0.0000	0.0000	0
2018/01/17	2040	02/08/2018	10.05	Call	Bond Future	6,494.9500	6.4950	5,848.5100	5.8485	(9.953)	0	0	0
2018/01/17	2040	02/08/2018	10.05	Put	Bond Future	3,376.7800	3.3768	2,893.2300	2.8932	(14.320)	0	0	0
2018/01/17	2040	02/08/2018	10.03	Call	Bond Future	6,396.5700	6.3966	5,747.4400	5.7474	(10.148)	0	0	0
2018/01/17	2040	02/08/2018	10.04	Put	Bond Future	3,408.4500	3.4085	2,923.5400	2.9235	(14.227)	0	0	0
2018/01/17	2044	01/02/2018	9.90	Put	Bond Future	422.6100	0.4226	348.2900	0.3483	(17.586)	0	0	0
2018/01/17	2044	01/02/2018	9.89	Call	Bond Future	2,985.7500	2.9857	2,794.8600	2.7949	(6.393)	0	0	0
2018/01/17	2044	01/02/2018			Bond Future	9.5960	92.0978	9.6090	91.9826	0.136	0.0000	0.0000	21,006
2018/01/17	2044	01/02/2018	9.90	Call	Bond Future	3,051.5900	3.0516	2,862.0100	2.8620	(6.212)	0	0	0
2018/01/17	2044	01/02/2018	9.89	Put	Bond Future	441.2100	0.4412	365.5800	0.3656	(17.141)	0	0	0
2018/01/17	2044	01/02/2018	9.91	Call	Bond Future	3,117.9200	3.1179	2,929.7400	2.9297	(6.035)	0	0	0
2018/01/17	2044	01/02/2018	9.91	Put	Bond Future	404.6500	0.4047	331.7300	0.3317	(18.021)	0	0	0
2018/01/17	2044	03/05/2018	10.10	Call	Bond Future	5,913.6200	5.9136	5,281.1400	5.2811	(10.695)	0	0	0
2018/01/17	2044	03/05/2018	10.09	Put	Bond Future	2,132.8600	2.1329	1,615.3400	1.6153	(24.264)	0	0	0
2018/01/17	2044	03/05/2018			Bond Future	9.6498	93.8190	9.6633	93.7012	0.139	0.0000	0.0000	248

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
2018/01/17	2044	03/05/2018	10.11	Call	Bond Future	5,967.8000	5.9678	5,338.2000	5.3382	(10.550)	0	0	0
2018/01/17	2044	03/05/2018	10.11	Put	Bond Future	2,077.6500	2.0776	1,565.8800	1.5659	(24.632)	0	0	0
2018/01/17	2044	03/05/2018	10.10	Put	Bond Future	2,105.0100	2.1050	1,590.3600	1.5904	(24.449)	0	0	0
2018/01/17	2044	03/05/2018	10.09	Call	Bond Future	5,859.8100	5.8598	5,224.4600	5.2245	(10.843)	0	0	0
2018/01/17	2044	02/08/2018	10.07	Call	Bond Future	6,556.8600	6.5569	5,928.8600	5.9289	(9.578)	0	0	0
2018/01/17	2044	02/08/2018			Bond Future	9.7061	91.1926	9.7199	91.0730	0.142	0.0000	0.0000	0
2018/01/17	2044	02/08/2018	10.05	Call	Bond Future	6,457.8300	6.4578	5,826.9500	5.8270	(9.769)	0	0	0
2018/01/17	2044	02/08/2018	10.05	Put	Bond Future	3,555.7600	3.5558	3,044.5200	3.0445	(14.378)	0	0	0
2018/01/17	2044	02/08/2018	10.07	Put	Bond Future	3,490.8700	3.4909	2,982.5100	2.9825	(14.563)	0	0	0
2018/01/17	2044	02/08/2018	10.06	Call	Bond Future	6,507.2700	6.5073	5,877.8200	5.8778	(9.673)	0	0	0
2018/01/17	2044	02/08/2018	10.06	Put	Bond Future	3,523.1800	3.5232	3,013.3700	3.0134	(14.470)	0	0	0
2018/01/17	2046	01/02/2018	132.92	Put	Bond Future	10,000.1600	10.0002	10,980.6200	10.9806	9.804	0	0	0
2018/01/17	2046	01/02/2018			Bond Future	122.9198	122.9198	121.9394	121.9394	(0.798)	0.0000	0.0000	21,632
2018/01/17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	01/02/2018	132.91	Put	Bond Future	9,990.1600	9.9902	10,970.6200	10.9706	9.814	0	0	0
2018/01/17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	01/02/2018	132.90	Put	Bond Future	9,980.1600	9.9802	10,960.6200	10.9606	9.824	0	0	0
2018/01/17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	03/05/2018			Bond Future	123.6251	123.6251	122.6257	122.6257	(0.808)	0.0000	0.0000	0
2018/01/17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	03/05/2018	127.93	Put	Bond Future	4,304.8800	4.3049	5,304.2900	5.3043	23.216	0	0	0
2018/01/17	2046	03/05/2018	127.95	Put	Bond Future	4,324.8800	4.3249	5,324.2900	5.3243	23.108	0	0	0
2018/01/17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	03/05/2018	127.94	Put	Bond Future	4,314.8800	4.3149	5,314.2900	5.3143	23.162	0	0	0
2018/01/17	2046	02/08/2018	128.78	Put	Bond Future	2,825.8600	2.8259	3,844.2800	3.8443	36.039	0	0	0
2018/01/17	2046	02/08/2018			Bond Future	125.9541	125.9541	124.9357	124.9357	(0.809)	0.0000	0.0000	0
2018/01/17	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2046	02/08/2018	128.77	Put	Bond Future	2,815.8600	2.8159	3,834.2800	3.8343	36.167	0	0	0
2018/01/17	2046	02/08/2018	128.79	Put	Bond Future	2,835.8600	2.8359	3,854.2800	3.8543	35.912	0	0	0
2018/01/17	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	01/02/2018	140.23	Put	Bond Future	11,595.3600	11.5954	11,608.0900	11.6081	0.110	0	0	0
2018/01/17	2050	01/02/2018			Bond Future	128.6346	128.6346	128.6219	128.6219	(0.010)	0.0000	0.0000	24,300
2018/01/17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	01/02/2018	140.25	Put	Bond Future	11,615.3600	11.6154	11,628.0900	11.6281	0.110	0	0	0
2018/01/17	2050	01/02/2018	140.24	Put	Bond Future	11,605.3600	11.6054	11,618.0900	11.6181	0.110	0	0	0
2018/01/17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	03/05/2018	135.62	Put	Bond Future	4,573.2400	4.5732	4,586.6400	4.5866	0.293	0	0	0
2018/01/17	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	03/05/2018			Bond Future	131.0468	131.0468	131.0334	131.0334	(0.010)	0.0000	0.0000	0
2018/01/17	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	03/05/2018	135.61	Put	Bond Future	4,563.2400	4.5632	4,576.6400	4.5766	0.294	0	0	0
2018/01/17	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	03/05/2018	135.63	Put	Bond Future	4,583.2400	4.5832	4,596.6400	4.5966	0.292	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
2018/01/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	02/08/2018	137.54	Put	Bond Future	5,757.4000	5.7574	5,771.2800	5.7713	0.241	0	0	0
2018/01/17	2050	02/08/2018	137.52	Put	Bond Future	5,737.4000	5.7374	5,751.2800	5.7513	0.242	0	0	0
2018/01/17	2050	02/08/2018			Bond Future	131.7826	131.7826	131.7687	131.7687	(0.011)	0.0000	0.0000	0
2018/01/17	2050	02/08/2018	137.53	Put	Bond Future	5,747.4000	5.7474	5,761.2800	5.7613	0.242	0	0	0
2018/01/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	AL37	01/02/2018			Index Future	572.4700	572.4700	572.5550	572.5550	0.015	0.0000	0.0000	0
2018/01/17	AL37	03/05/2018			Index Future	583.1660	583.1660	583.2530	583.2530	0.015	0.0000	0.0000	0
2018/01/17	AL37	02/08/2018			Index Future	594.0760	594.0760	594.1660	594.1660	0.015	0.0000	0.0000	0
2018/01/17	AL7T	01/02/2018			Index Future	661.9090	661.9090	661.9290	661.9290	0.003	0.0000	0.0000	0
2018/01/17	AL7T	03/05/2018			Index Future	674.2760	674.2760	674.2970	674.2970	0.003	0.0000	0.0000	0
2018/01/17	AL7T	02/08/2018			Index Future	686.8910	686.8910	686.9130	686.9130	0.003	0.0000	0.0000	0
2018/01/17	ALBI	01/02/2018			Index Future	598.5720	598.5720	598.1600	598.1600	(0.069)	0.0000	0.0000	781
2018/01/17	ALBI	03/05/2018			Index Future	609.7550	609.7550	609.3360	609.3360	(0.069)	0.0000	0.0000	0
2018/01/17	ALBI	02/08/2018			Index Future	621.1630	621.1630	620.7360	620.7360	(0.069)	0.0000	0.0000	0
2018/01/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	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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2018/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	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
2018/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/17	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	01/02/2018			Bond Future	129.0028	129.0028	128.9961	128.9961	(0.005)	0.0000	0.0000	0
2018/01/17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	01/02/2018	132.29	Put	Bond Future	3,287.1900	3.2872	3,293.9000	3.2939	0.204	0	0	0
2018/01/17	EL28	01/02/2018	132.31	Put	Bond Future	3,307.1900	3.3072	3,313.9000	3.3139	0.203	0	0	0
2018/01/17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	01/02/2018	132.30	Put	Bond Future	3,297.1900	3.2972	3,303.9000	3.3039	0.204	0	0	0
2018/01/17	EL28	03/05/2018	133.20	Put	Bond Future	3,537.5400	3.5375	3,544.8600	3.5449	0.207	0	0	0
2018/01/17	EL28	03/05/2018			Bond Future	129.6625	129.6625	129.6551	129.6551	(0.006)	0.0000	0.0000	0
2018/01/17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	03/05/2018	133.19	Put	Bond Future	3,527.5400	3.5275	3,534.8600	3.5349	0.208	0	0	0
2018/01/17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	03/05/2018	133.18	Put	Bond Future	3,517.5400	3.5175	3,524.8600	3.5249	0.208	0	0	0
2018/01/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	02/08/2018			Bond Future	132.1051	132.1051	132.0973	132.0973	(0.006)	0.0000	0.0000	0
2018/01/17	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	02/08/2018	134.93	Put	Bond Future	2,824.9000	2.8249	2,832.6900	2.8327	0.276	0	0	0
2018/01/17	EL28	02/08/2018	134.95	Put	Bond Future	2,844.9000	2.8449	2,852.6900	2.8527	0.274	0	0	0
2018/01/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	EL28	02/08/2018	134.94	Put	Bond Future	2,834.9000	2.8349	2,842.6900	2.8427	0.275	0	0	0
2018/01/17	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	01/02/2018	10.99	Call	Bond Future	2,024.4200	2.0244	1,921.0900	1.9211	(5.104)	0	0	0
2018/01/17	ES33	01/02/2018			Bond Future	10.6552	79.2179	10.6719	79.1146	0.157	0.0000	0.0000	2,000
2018/01/17	ES33	01/02/2018	11.00	Call	Bond Future	2,083.6500	2.0837	1,980.3200	1.9803	(4.959)	0	0	0
2018/01/17	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	01/02/2018	11.01	Call	Bond Future	2,142.8000	2.1428	2,039.4700	2.0395	(4.822)	0	0	0
2018/01/17	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	03/05/2018	11.22	Call	Bond Future	2,778.8000	2.7788	2,673.2100	2.6732	(3.800)	0	0	0
2018/01/17	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	03/05/2018			Bond Future	10.7497	76.9068	10.7671	76.8012	0.162	0.0000	0.0000	7,466
2018/01/17	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	03/05/2018	11.20	Call	Bond Future	2,663.7300	2.6637	2,558.1400	2.5581	(3.964)	0	0	0
2018/01/17	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	03/05/2018	11.21	Call	Bond Future	2,721.3000	2.7213	2,615.7100	2.6157	(3.880)	0	0	0
2018/01/17	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	02/08/2018	11.14	Call	Bond Future	1,728.5300	1.7285	1,621.4100	1.6214	(6.197)	0	0	0
2018/01/17	ES33	02/08/2018			Bond Future	10.8460	78.3451	10.8639	78.2379	0.165	0.0000	0.0000	0
2018/01/17	ES33	02/08/2018	11.15	Call	Bond Future	1,786.2800	1.7863	1,679.1600	1.6792	(5.997)	0	0	0
2018/01/17	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES33	02/08/2018	11.16	Call	Bond Future	1,843.9700	1.8440	1,736.8500	1.7369	(5.809)	0	0	0
2018/01/17	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	ES42	01/02/2018			Bond Future	10.8441	82.4608	10.8610	82.3414	0.156	0.0000	0.0000	7,957

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2018/01/17	ES42	03/05/2018			Bond Future	10.9382	79.7405	10.9558	79.6185	0.161	0.0000	0.0000	0
2018/01/17	ES42	02/08/2018			Bond Future	11.0323	81.2315	11.0505	81.1076	0.164	0.0000	0.0000	0
2018/01/17	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	01/02/2018			GOVI	597.2310	597.2310	596.8810	596.8810	(0.059)	0.0000	0.0000	714
2018/01/17	GOVI	01/02/2018	581.03	Call	GOVI	162,010.0000	16.2010	158,510.0000	15.8510	(2.160)	0	0	0
2018/01/17	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	01/02/2018	581.04	Call	GOVI	161,910.0000	16.1910	158,410.0000	15.8410	(2.162)	0	0	0
2018/01/17	GOVI	01/02/2018	581.02	Call	GOVI	162,110.0000	16.2110	158,610.0000	15.8610	(2.159)	0	0	0
2018/01/17	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	03/05/2018	590.29	Call	GOVI	181,000.0000	18.1000	177,430.0000	17.7430	(1.972)	0	0	0
2018/01/17	GOVI	03/05/2018	590.27	Call	GOVI	181,200.0000	18.1200	177,630.0000	17.7630	(1.970)	0	0	0
2018/01/17	GOVI	03/05/2018			GOVI	608.3900	608.3900	608.0330	608.0330	(0.059)	0.0000	0.0000	0
2018/01/17	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	03/05/2018	590.28	Call	GOVI	181,100.0000	18.1100	177,530.0000	17.7530	(1.971)	0	0	0
2018/01/17	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	02/08/2018			GOVI	619.7720	619.7720	619.4090	619.4090	(0.059)	0.0000	0.0000	0
2018/01/17	GOVI	02/08/2018	605.71	Call	GOVI	140,620.0000	14.0620	136,990.0000	13.6990	(2.581)	0	0	0
2018/01/17	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GOVI	02/08/2018	605.72	Call	GOVI	140,520.0000	14.0520	136,890.0000	13.6890	(2.583)	0	0	0
2018/01/17	GOVI	02/08/2018	605.70	Call	GOVI	140,720.0000	14.0720	137,090.0000	13.7090	(2.580)	0	0	0
2018/01/17	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/17	IGOV	01/02/2018			Index Future	251.4760	251.4760	251.2970	251.2970	(0.071)	0.0000	0.0000	881
2018/01/17	IGOV	03/05/2018			Index Future	256.1900	256.1900	256.0090	256.0090	(0.071)	0.0000	0.0000	269
2018/01/17	IGOV	02/08/2018			Index Future	261.0180	261.0180	260.8310	260.8310	(0.072)	0.0000	0.0000	0
2018/01/17	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/17	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2018/01/17	IS01	20/09/2018			Interest Rate Swap	99.9800	99.9800	99.9900	99.9900	0.010	0.0000	0.0000	0
2018/01/17	IS01	20/12/2018			Interest Rate Swap	100.3900	100.3900	100.3900	100.3900	0.000	0.0000	0.0000	0
2018/01/17	IS01	22/03/2019			Interest Rate Swap	99.3400	99.3400	99.3600	99.3600	0.020	0.0000	0.0000	0
2018/01/17	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/17	IS02	15/06/2018			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2018/01/17	IS02	21/09/2018			Interest Rate Swap	98.4500	98.4500	98.4600	98.4600	0.010	0.0000	0.0000	0
2018/01/17	IS02	21/12/2018			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2018/01/17	IS02	15/03/2019			Interest Rate Swap	99.1000	99.1000	99.1200	99.1200	0.020	0.0000	0.0000	0
2018/01/17	IS02	21/06/2019			Interest Rate Swap	99.4200	99.4200	99.4400	99.4400	0.020	0.0000	0.0000	0
2018/01/17	IS02	20/09/2019			Interest Rate Swap	99.7600	99.7600	99.7900	99.7900	0.030	0.0000	0.0000	0
2018/01/17	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6900	100.6900	0.030	0.0000	0.0000	0
2018/01/17	IS02	23/03/2020			Interest Rate Swap	98.3700	98.3700	98.4100	98.4100	0.041	0.0000	0.0000	0
2018/01/17	IS05	17/12/2020			Interest Rate Swap	95.7300	95.7300	95.7800	95.7800	0.052	0.0000	0.0000	0

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2018/01/17	IS05	16/03/2021			Interest Rate Swap	94.9100	94.9100	94.9800	94.9800	0.074	0.0000	0.0000	0
2018/01/17	IS05	15/06/2021			Interest Rate Swap	94.0700	94.0700	94.1400	94.1400	0.074	0.0000	0.0000	0
2018/01/17	IS05	21/09/2021			Interest Rate Swap	94.2100	94.2100	94.2900	94.2900	0.085	0.0000	0.0000	0
2018/01/17	IS05	21/12/2021			Interest Rate Swap	96.3700	96.3700	96.4600	96.4600	0.093	0.0000	0.0000	51
2018/01/17	IS05	15/03/2022			Interest Rate Swap	96.4900	96.4900	96.5800	96.5800	0.093	0.0000	0.0000	0
2018/01/17	IS05	21/06/2022			Interest Rate Swap	97.6400	97.6400	97.7300	97.7300	0.092	0.0000	0.0000	0
2018/01/17	IS05	20/09/2022			Interest Rate Swap	99.8200	99.8200	99.9100	99.9100	0.090	0.0000	0.0000	0
2018/01/17	IS05	20/12/2022			Interest Rate Swap	101.0500	101.0500	101.1300	101.1300	0.079	0.0000	0.0000	0
2018/01/17	IS05	22/03/2023			Interest Rate Swap	96.1200	96.1200	96.2100	96.2100	0.094	0.0000	0.0000	0
2018/01/17	IS10	17/12/2025			Interest Rate Swap	94.1800	94.1800	94.2200	94.2200	0.042	0.0000	0.0000	0
2018/01/17	IS10	16/03/2026			Interest Rate Swap	91.1600	91.1600	91.2100	91.2100	0.055	0.0000	0.0000	0
2018/01/17	IS10	15/06/2026			Interest Rate Swap	89.8800	89.8800	89.9400	89.9400	0.067	0.0000	0.0000	0
2018/01/17	IS10	21/09/2026			Interest Rate Swap	92.0300	92.0300	92.0900	92.0900	0.065	0.0000	0.0000	0
2018/01/17	IS10	21/12/2026			Interest Rate Swap	95.8100	95.8100	95.8800	95.8800	0.073	0.0000	0.0000	0
2018/01/17	IS10	15/03/2027			Interest Rate Swap	94.3700	94.3700	94.4500	94.4500	0.085	0.0000	0.0000	0
2018/01/17	IS10	21/06/2027			Interest Rate Swap	96.4300	96.4300	96.5200	96.5200	0.093	0.0000	0.0000	0
2018/01/17	IS10	20/09/2027			Interest Rate Swap	100.1600	100.1600	100.2500	100.2500	0.090	0.0000	0.0000	0
2018/01/17	IS10	20/12/2027			Interest Rate Swap	100.5100	100.5100	100.6100	100.6100	0.099	0.0000	0.0000	0
2018/01/17	IS10	22/03/2028			Interest Rate Swap	95.7200	95.7200	95.8300	95.8300	0.115	0.0000	0.0000	0
2018/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/17	JBAF	17/01/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/01/17	JBAF	21/02/2018			Jibar Tradeable Future	6.9100	93.0900	6.9200	93.0800	0.145	0.0000	0.0000	0
2018/01/17	JBAF	20/03/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	2,500
2018/01/17	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/17	JBAF	20/06/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/17	JBAF	19/09/2018			Jibar Tradeable Future	6.7800	93.2200	6.7900	93.2100	0.147	0.0000	0.0000	0
2018/01/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/17	JBAF	19/12/2018			Jibar Tradeable Future	6.8600	93.1400	6.8700	93.1300	0.146	0.0000	0.0000	0
2018/01/17	JBAF	20/03/2019			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/01/17	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/17	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/17	R023	01/02/2018	8.33	Put	Bond Future	9.5200	0.0095	3.3000	0.0033	(65.336)	0	0	0
2018/01/17	R023	01/02/2018			Bond Future	7.7651	103.3337	7.7643	103.3371	(0.011)	0.0000	0.0000	53,423
2018/01/17	R023	01/02/2018	8.32	Call	Bond Future	2,264.4500	2.2644	2,261.1200	2.2611	(0.147)	0	0	0
2018/01/17	R023	01/02/2018	8.32	Put	Bond Future	10.4400	0.0104	3.7000	0.0037	(64.559)	0	0	0
2018/01/17	R023	01/02/2018	8.33	Call	Bond Future	2,303.5800	2.3036	2,300.7700	2.3008	(0.122)	0	0	0
2018/01/17	R023	01/02/2018	8.31	Call	Bond Future	2,225.3700	2.2254	2,221.5000	2.2215	(0.174)	0	0	0
2018/01/17	R023	01/02/2018	8.31	Put	Bond Future	11.4300	0.0114	4.1500	0.0042	(63.692)	0	0	0
2018/01/17	R023	03/05/2018	8.27	Call	Bond Future	2,488.6300	2.4886	2,313.6400	2.3136	(7.032)	0	0	0
2018/01/17	R023	03/05/2018			Bond Future	7.7755	101.3350	7.7747	101.3381	(0.010)	0.0000	0.0000	7,289

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
2018/01/17	R023	03/05/2018	8.27	Put	Bond Future	557.8600	0.5579	379.7900	0.3798	(31.920)	0	0	0
2018/01/17	R023	03/05/2018	8.28	Call	Bond Future	2,516.9200	2.5169	2,343.6100	2.3436	(6.886)	0	0	0
2018/01/17	R023	03/05/2018	8.29	Put	Bond Future	537.4600	0.5375	362.9200	0.3629	(32.475)	0	0	0
2018/01/17	R023	03/05/2018	9.19	Call	Bond Future	5,475.9500	5.4760	5,433.6900	5.4337	(0.772)	0	0	0
2018/01/17	R023	03/05/2018	9.19	Put	Bond Future	72.9600	0.0730	27.6200	0.0276	(62.144)	0	0	2,500
2018/01/17	R023	03/05/2018	8.28	Put	Bond Future	547.5800	0.5476	371.1900	0.3712	(32.213)	0	0	0
2018/01/17	R023	03/05/2018	8.29	Call	Bond Future	2,545.3500	2.5453	2,373.8900	2.3739	(6.736)	0	0	0
2018/01/17	R035	01/02/2018	9.75	Call	Bond Future	2,688.1600	2.6882	2,541.1500	2.5412	(5.469)	0	0	0
2018/01/17	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R035	01/02/2018			Bond Future	9.4121	99.3692	9.4302	99.2222	0.192	0.0000	0.0000	48,963
2018/01/17	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R035	01/02/2018	9.73	Call	Bond Future	2,532.2600	2.5323	2,385.2500	2.3853	(5.805)	0	0	0
2018/01/17	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R035	01/02/2018	9.74	Call	Bond Future	2,610.2600	2.6103	2,463.2500	2.4632	(5.632)	0	0	0
2018/01/17	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R035	03/05/2018			Bond Future	9.4647	96.7259	9.4834	96.5758	0.198	0.0000	0.0000	0
2018/01/17	R035	03/05/2018	9.90	Call	Bond Future	3,400.8400	3.4008	3,250.7300	3.2507	(4.414)	0	0	0
2018/01/17	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R035	03/05/2018	9.91	Call	Bond Future	3,476.8000	3.4768	3,326.6900	3.3267	(4.317)	0	0	0
2018/01/17	R035	03/05/2018	9.89	Call	Bond Future	3,324.7900	3.3248	3,174.6800	3.1747	(4.515)	0	0	0
2018/01/17	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R186	01/02/2018	8.96	Call	Bond Future	3,273.0300	3.2730	3,254.0800	3.2541	(0.579)	0	0	0
2018/01/17	R186	01/02/2018	8.50	Put	Bond Future	753.5100	0.7535	651.7600	0.6518	(13.503)	0	0	0
2018/01/17	R186	01/02/2018	9.00	Call	Bond Future	3,512.8900	3.5129	3,499.0700	3.4991	(0.393)	0	0	0
2018/01/17	R186	01/02/2018	9.25	Call	Bond Future	5,048.4600	5.0485	5,052.9500	5.0530	0.089	0	0	0
2018/01/17	R186	01/02/2018			Bond Future	8.4688	113.8276	8.4674	113.8372	(0.017)	0.0000	0.0000	112,542
2018/01/17	R186	01/02/2018	8.50	Call	Bond Future	960.4700	0.9605	868.3700	0.8684	(9.589)	0	0	1,460
2018/01/17	R186	01/02/2018	7.75	Put	Bond Future	4,923.5400	4.9235	4,912.3100	4.9123	(0.228)	0	0	0
2018/01/17	R186	01/02/2018	7.75	Call	Bond Future	6.2700	0.0063	4.6900	0.0047	(25.199)	0	0	1,460
2018/01/17	R186	01/02/2018	8.97	Call	Bond Future	3,332.7300	3.3327	3,315.1400	3.3151	(0.528)	0	0	0
2018/01/17	R186	01/02/2018	8.96	Put	Bond Future	68.5300	0.0685	39.9300	0.0399	(41.734)	0	0	0
2018/01/17	R186	01/02/2018	9.00	Put	Bond Future	52.7600	0.0528	29.2900	0.0293	(44.484)	0	0	6,200
2018/01/17	R186	01/02/2018	8.75	Put	Bond Future	235.0400	0.2350	170.5200	0.1705	(27.451)	0	0	775
2018/01/17	R186	01/02/2018	9.25	Put	Bond Future	8.5300	0.0085	3.3700	0.0034	(60.492)	0	0	775
2018/01/17	R186	01/02/2018	8.97	Put	Bond Future	64.2500	0.0642	37.0100	0.0370	(42.397)	0	0	0
2018/01/17	R186	01/02/2018	8.98	Call	Bond Future	3,392.6300	3.3926	3,376.3200	3.3763	(0.481)	0	0	0
2018/01/17	R186	01/02/2018	8.98	Put	Bond Future	60.2100	0.0602	34.2500	0.0342	(43.116)	0	0	0
2018/01/17	R186	01/02/2018	8.75	Call	Bond Future	2,084.4100	2.0844	2,029.5400	2.0295	(2.632)	0	0	0
2018/01/17	R186	01/02/2018	9.65	Call	Bond Future	7,505.0800	7.5051	7,514.5600	7.5146	0.126	0	0	0
2018/01/17	R186	01/02/2018	9.65	Put	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	1,950
2018/01/17	R186	03/05/2018	10.14	Put	Bond Future	133.0100	0.1330	51.1800	0.0512	(61.522)	0	0	1,120
2018/01/17	R186	03/05/2018	8.69	Call	Bond Future	3,045.4000	3.0454	2,623.1300	2.6231	(13.866)	0	0	0
2018/01/17	R186	03/05/2018	9.72	Put	Bond Future	337.0800	0.3371	171.6100	0.1716	(49.089)	0	0	10,640
2018/01/17	R186	03/05/2018	8.40	Put	Bond Future	2,759.6300	2.7596	2,336.3600	2.3364	(15.338)	0	0	0
2018/01/17	R186	03/05/2018	8.00	Put	Bond Future	4,404.1100	4.4041	4,134.8200	4.1348	(6.115)	0	0	0
2018/01/17	R186	03/05/2018	8.92	Call	Bond Future	3,971.6600	3.9717	3,597.5900	3.5976	(9.418)	0	0	0

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2018/01/17	R186	03/05/2018	8.91	Put	Bond Future	1,362.4000	1.3624	976.5600	0.9766	(28.321)	0	0	0
2018/01/17	R186	03/05/2018			Bond Future	8.5085	115.9547	8.5071	115.9641	(0.017)	0.0000	0.0000	16,970
2018/01/17	R186	03/05/2018	9.30	Put	Bond Future	735.3000	0.7353	456.5400	0.4565	(37.911)	0	0	0
2018/01/17	R186	03/05/2018	9.30	Call	Bond Future	5,721.3000	5.7213	5,451.9500	5.4520	(4.708)	0	0	1,120
2018/01/17	R186	03/05/2018	10.14	Call	Bond Future	10,093.9100	10.0939	10,021.4900	10.0215	(0.717)	0	0	0
2018/01/17	R186	03/05/2018	8.93	Call	Bond Future	4,014.4500	4.0144	3,642.9700	3.6430	(9.254)	0	0	0
2018/01/17	R186	03/05/2018	8.93	Put	Bond Future	1,321.9500	1.3219	941.0600	0.9411	(28.813)	0	0	0
2018/01/17	R186	03/05/2018	8.69	Put	Bond Future	1,875.4000	1.8754	1,443.7200	1.4437	(23.018)	0	0	0
2018/01/17	R186	03/05/2018	9.72	Call	Bond Future	7,849.8900	7.8499	7,693.8300	7.6938	(1.988)	0	0	0
2018/01/17	R186	03/05/2018	9.19	Put	Bond Future	880.8000	0.8808	570.1800	0.5702	(35.266)	0	0	0
2018/01/17	R186	03/05/2018	8.40	Call	Bond Future	2,052.4400	2.0524	1,638.5800	1.6386	(20.164)	0	0	4,745
2018/01/17	R186	03/05/2018	8.00	Call	Bond Future	1,038.5200	1.0385	778.6400	0.7786	(25.024)	0	0	4,745
2018/01/17	R186	03/05/2018	8.92	Put	Bond Future	1,342.0500	1.3421	958.5700	0.9586	(28.574)	0	0	0
2018/01/17	R186	03/05/2018	8.91	Call	Bond Future	3,929.0800	3.9291	3,552.6500	3.5526	(9.581)	0	0	0
2018/01/17	R186	03/05/2018	9.75	Call	Bond Future	8,006.9500	8.0070	7,858.0200	7.8580	(1.860)	0	0	0
2018/01/17	R186	03/05/2018	9.75	Put	Bond Future	316.7000	0.3167	158.3600	0.1584	(49.997)	0	0	3,200
2018/01/17	R186	03/05/2018	9.19	Call	Bond Future	5,191.6600	5.1917	4,890.4500	4.8905	(5.802)	0	0	0
2018/01/17	R186	03/05/2018	8.85	Call	Bond Future	3,677.8000	3.6778	3,287.0300	3.2870	(10.625)	0	0	0
2018/01/17	R186	03/05/2018	8.85	Put	Bond Future	1,489.7200	1.4897	1,089.5400	1.0895	(26.863)	0	0	4,745
2018/01/17	R197	01/02/2018	301.68	Put	Bond Future	3,742.0400	3.7420	3,778.9600	3.7790	0.987	0	0	0
2018/01/17	R197	01/02/2018			Bond Future	297.9380	297.9380	297.9010	297.9010	(0.012)	0.0000	0.0000	2,350
2018/01/17	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	01/02/2018	301.67	Put	Bond Future	3,732.0400	3.7320	3,768.9600	3.7690	0.989	0	0	0
2018/01/17	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	01/02/2018	301.66	Put	Bond Future	3,722.0400	3.7220	3,758.9600	3.7590	0.992	0	0	0
2018/01/17	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	03/05/2018			Bond Future	303.5252	303.5252	303.4864	303.4864	(0.013)	0.0000	0.0000	165
2018/01/17	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	03/05/2018	304.44	Put	Bond Future	914.7700	0.9148	953.5900	0.9536	4.244	0	0	0
2018/01/17	R197	03/05/2018	304.46	Put	Bond Future	934.7700	0.9348	973.5900	0.9736	4.153	0	0	0
2018/01/17	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R197	03/05/2018	304.45	Put	Bond Future	924.7700	0.9248	963.5900	0.9636	4.198	0	0	0
2018/01/17	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R202	01/02/2018	249.06	Put	Bond Future	11,448.9500	11.4489	11,473.7900	11.4738	0.217	0	0	0
2018/01/17	R202	01/02/2018			Bond Future	237.6110	237.6110	237.5862	237.5862	(0.010)	0.0000	0.0000	21,504
2018/01/17	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R202	01/02/2018	249.08	Put	Bond Future	11,468.9500	11.4689	11,493.7900	11.4938	0.217	0	0	0
2018/01/17	R202	01/02/2018	249.07	Put	Bond Future	11,458.9500	11.4589	11,483.7900	11.4838	0.217	0	0	0
2018/01/17	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R202	03/05/2018	247.48	Put	Bond Future	6,152.3100	6.1523	6,164.3800	6.1644	0.196	0	0	0
2018/01/17	R202	03/05/2018	247.47	Call	Bond Future	741.0500	0.7411	727.1300	0.7271	(1.878)	0	0	0
2018/01/17	R202	03/05/2018			Bond Future	242.0667	242.0667	242.0408	242.0408	(0.011)	0.0000	0.0000	1,552
2018/01/17	R202	03/05/2018	247.48	Call	Bond Future	739.0600	0.7391	725.1600	0.7252	(1.881)	0	0	0
2018/01/17	R202	03/05/2018	247.47	Put	Bond Future	6,144.3000	6.1443	6,156.3500	6.1563	0.196	0	0	0
2018/01/17	R202	03/05/2018	247.49	Call	Bond Future	737.0700	0.7371	723.1900	0.7232	(1.883)	0	0	0

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2018/01/17	R202	03/05/2018	247.49	Put	Bond Future	6,160.3200	6.1603	6,172.4100	6.1724	0.196	0	0	0
2018/01/17	R204	01/02/2018	7.27	Call	Bond Future	221.9000	0.2219	232.1400	0.2321	4.615	0	0	0
2018/01/17	R204	01/02/2018			Bond Future	7.0048	101.8467	6.9926	101.8569	(0.174)	0.0000	0.0000	29,665
2018/01/17	R204	01/02/2018	7.25	Call	Bond Future	205.1900	0.2052	215.4300	0.2154	4.990	0	0	0
2018/01/17	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R204	01/02/2018	7.26	Call	Bond Future	213.5500	0.2136	223.7900	0.2238	4.795	0	0	0
2018/01/17	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R204	03/05/2018	7.10	Put	Bond Future	74.5900	0.0746	39.6300	0.0396	(46.870)	0	0	0
2018/01/17	R204	03/05/2018			Bond Future	6.7808	103.7500	6.7641	103.7600	(0.245)	0.0000	0.0000	0
2018/01/17	R204	03/05/2018	7.09	Call	Bond Future	262.6800	0.2627	237.3600	0.2374	(9.639)	0	0	0
2018/01/17	R204	03/05/2018	7.09	Put	Bond Future	76.2500	0.0763	40.9000	0.0409	(46.361)	0	0	0
2018/01/17	R204	03/05/2018	7.10	Call	Bond Future	267.0400	0.2670	242.1100	0.2421	(9.336)	0	0	0
2018/01/17	R204	03/05/2018	7.08	Call	Bond Future	258.3600	0.2584	232.6600	0.2327	(9.947)	0	0	0
2018/01/17	R204	03/05/2018	7.08	Put	Bond Future	77.9500	0.0780	42.2200	0.0422	(45.837)	0	0	0
2018/01/17	R207	01/02/2018	7.61	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/01/17	R207	01/02/2018	7.60	Call	Bond Future	826.1100	0.8261	869.8900	0.8699	5.300	0	0	0
2018/01/17	R207	01/02/2018			Bond Future	7.1348	100.6391	7.1102	100.6831	(0.345)	0.0000	0.0000	44,972
2018/01/17	R207	01/02/2018	7.61	Call	Bond Future	843.7300	0.8437	887.5300	0.8875	5.191	0	0	0
2018/01/17	R207	01/02/2018	7.60	Put	Bond Future	0.2000	0.0002	0.0100	0.0000	(95.000)	0	0	0
2018/01/17	R207	01/02/2018	7.62	Call	Bond Future	861.3500	0.8614	905.1800	0.9052	5.089	0	0	0
2018/01/17	R207	01/02/2018	7.62	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/01/17	R207	03/05/2018	7.57	Call	Bond Future	908.8400	0.9088	879.1800	0.8792	(3.264)	0	0	0
2018/01/17	R207	03/05/2018	7.56	Put	Bond Future	141.5100	0.1415	66.3000	0.0663	(53.148)	0	0	0
2018/01/17	R207	03/05/2018			Bond Future	7.0765	102.5198	7.0482	102.5642	(0.400)	0.0000	0.0000	4,156
2018/01/17	R207	03/05/2018	7.58	Call	Bond Future	921.1600	0.9212	892.6100	0.8926	(3.099)	0	0	0
2018/01/17	R207	03/05/2018	7.58	Put	Bond Future	134.8500	0.1348	61.8800	0.0619	(54.112)	0	0	0
2018/01/17	R207	03/05/2018	7.57	Put	Bond Future	138.0700	0.1381	63.9900	0.0640	(53.654)	0	0	0
2018/01/17	R207	03/05/2018	7.56	Call	Bond Future	896.7400	0.8967	865.9500	0.8659	(3.434)	0	0	0
2018/01/17	R208	01/02/2018	7.85	Put	Bond Future	5.7700	0.0058	1.1000	0.0011	(80.936)	0	0	0
2018/01/17	R208	01/02/2018			Bond Future	7.4106	100.5557	7.3953	100.5974	(0.206)	0.0000	0.0000	35,458
2018/01/17	R208	01/02/2018	7.84	Call	Bond Future	1,170.7000	1.1707	1,207.2800	1.2073	3.125	0	0	0
2018/01/17	R208	01/02/2018	7.84	Put	Bond Future	6.4600	0.0065	1.2900	0.0013	(80.031)	0	0	0
2018/01/17	R208	01/02/2018	7.85	Call	Bond Future	1,196.9200	1.1969	1,234.0000	1.2340	3.098	0	0	0
2018/01/17	R208	01/02/2018	7.83	Call	Bond Future	1,144.5500	1.1445	1,180.5800	1.1806	3.148	0	0	0
2018/01/17	R208	01/02/2018	7.83	Put	Bond Future	7.2300	0.0072	1.5100	0.0015	(79.115)	0	0	0
2018/01/17	R208	03/05/2018	7.77	Call	Bond Future	1,294.0900	1.2941	1,191.3000	1.1913	(7.943)	0	0	0
2018/01/17	R208	03/05/2018			Bond Future	7.3962	99.0335	7.3796	99.0757	(0.224)	0.0000	0.0000	3,725
2018/01/17	R208	03/05/2018	7.77	Put	Bond Future	350.3200	0.3503	205.3600	0.2054	(41.379)	0	0	0
2018/01/17	R208	03/05/2018	7.78	Call	Bond Future	1,311.9500	1.3119	1,210.6100	1.2106	(7.724)	0	0	0
2018/01/17	R208	03/05/2018	7.79	Put	Bond Future	335.9700	0.3360	194.0900	0.1941	(42.230)	0	0	0
2018/01/17	R208	03/05/2018	7.78	Put	Bond Future	343.0900	0.3431	199.5800	0.1996	(41.829)	0	0	0
2018/01/17	R208	03/05/2018	7.79	Call	Bond Future	1,329.9100	1.3299	1,230.2000	1.2302	(7.497)	0	0	0
2018/01/17	R209	01/02/2018	9.72	Call	Bond Future	2,728.3000	2.7283	2,561.4900	2.5615	(6.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/17	R209	01/02/2018	9.73	Call	Bond Future	2,782.6100		2.7826	2,616.6000	2.6166	(5.966)	0	0	0
2018/01/17	R209	01/02/2018	9.71	Put	Bond Future	258.6500		0.2586	217.6800	0.2177	(15.840)	0	0	0
2018/01/17	R209	01/02/2018	10.10	Call	Bond Future	4,936.0900		4.9361	4,797.8200	4.7978	(2.801)	0	0	0
2018/01/17	R209	01/02/2018	9.85	Call	Bond Future	3,456.5000		3.4565	3,300.5900	3.3006	(4.511)	0	0	0
2018/01/17	R209	01/02/2018	9.33	Call	Bond Future	979.3200		0.9793	816.6800	0.8167	(16.607)	0	0	220
2018/01/17	R209	01/02/2018	10.22	Put	Bond Future	16.7300		0.0167	10.0700	0.0101	(39.809)	0	0	739
2018/01/17	R209	01/02/2018	9.75	Call	Bond Future	2,892.1900		2.8922	2,727.7800	2.7278	(5.685)	0	0	5,000
2018/01/17	R209	01/02/2018			Bond Future	9.3502		75.3594	9.3686	75.2328	0.197	0.0000	0.0000	146,878
2018/01/17	R209	01/02/2018	9.73	Put	Bond Future	236.2100		0.2362	196.7700	0.1968	(16.697)	0	0	0
2018/01/17	R209	01/02/2018	9.71	Call	Bond Future	2,674.2800		2.6743	2,506.7400	2.5067	(6.265)	0	0	0
2018/01/17	R209	01/02/2018	9.88	Call	Bond Future	3,630.1000		3.6301	3,476.6900	3.4767	(4.226)	0	0	0
2018/01/17	R209	01/02/2018	9.88	Put	Bond Future	114.3500		0.1144	87.5100	0.0875	(23.472)	0	0	220
2018/01/17	R209	01/02/2018	9.59	Call	Bond Future	2,056.6500		2.0566	1,882.2300	1.8822	(8.481)	0	0	0
2018/01/17	R209	01/02/2018	9.59	Put	Bond Future	433.3200		0.4333	385.4700	0.3855	(11.043)	0	0	377
2018/01/17	R209	01/02/2018	9.72	Put	Bond Future	247.2400		0.2472	207.0000	0.2070	(16.276)	0	0	0
2018/01/17	R209	01/02/2018	10.10	Put	Bond Future	34.4000		0.0344	22.7000	0.0227	(34.012)	0	0	3,000
2018/01/17	R209	01/02/2018	9.85	Put	Bond Future	133.0100		0.1330	103.6700	0.1037	(22.058)	0	0	7,500
2018/01/17	R209	01/02/2018	9.33	Put	Bond Future	1,118.6300		1.1186	1,082.5600	1.0826	(3.224)	0	0	0
2018/01/17	R209	01/02/2018	10.22	Call	Bond Future	5,656.9200		5.6569	5,523.6900	5.5237	(2.355)	0	0	0
2018/01/17	R209	01/02/2018	9.75	Put	Bond Future	215.3800		0.2154	177.5400	0.1775	(17.569)	0	0	0
2018/01/17	R209	01/02/2018	10.00	Call	Bond Future	4,337.4900		4.3375	4,193.2500	4.1932	(3.325)	0	0	0
2018/01/17	R209	01/02/2018	10.00	Put	Bond Future	60.5700		0.0606	42.9000	0.0429	(29.173)	0	0	7,488
2018/01/17	R209	01/02/2018	9.89	Call	Bond Future	3,688.3000		3.6883	3,535.7400	3.5357	(4.136)	0	0	0
2018/01/17	R209	01/02/2018	9.89	Put	Bond Future	108.6400		0.1086	82.6500	0.0827	(23.923)	0	0	157
2018/01/17	R209	01/02/2018	9.32	Put	Bond Future	1,154.8400		1.1548	1,120.2400	1.1202	(2.996)	0	0	0
2018/01/17	R209	01/02/2018	9.32	Call	Bond Future	946.4500		0.9464	785.2800	0.7853	(17.029)	0	0	157
2018/01/17	R209	01/02/2018	9.87	Call	Bond Future	3,572.0500		3.5720	3,417.8100	3.4178	(4.318)	0	0	0
2018/01/17	R209	01/02/2018	9.87	Put	Bond Future	120.3000		0.1203	92.6300	0.0926	(23.001)	0	0	739
2018/01/17	R209	01/02/2018	9.52	Put	Bond Future	572.0400		0.5720	523.2300	0.5232	(8.533)	0	0	0
2018/01/17	R209	01/02/2018	9.52	Call	Bond Future	1,727.0700		1.7271	1,551.6900	1.5517	(10.155)	0	0	739
2018/01/17	R209	03/05/2018	10.73	Call	Bond Future	8,692.4400		8.6924	8,385.2100	8.3852	(3.534)	0	0	0
2018/01/17	R209	03/05/2018	9.75	Call	Bond Future	4,097.7000		4.0977	3,598.1100	3.5981	(12.192)	0	0	435
2018/01/17	R209	03/05/2018	10.00	Call	Bond Future	5,180.5700		5.1806	4,729.4900	4.7295	(8.707)	0	0	0
2018/01/17	R209	03/05/2018	9.85	Put	Bond Future	1,529.2600		1.5293	1,176.5500	1.1766	(23.064)	0	0	0
2018/01/17	R209	03/05/2018			Bond Future	9.3975		73.6183	9.4165	73.4892	0.202	0.0000	0.0000	4,269
2018/01/17	R209	03/05/2018	10.73	Put	Bond Future	389.1800		0.3892	211.1000	0.2111	(45.758)	0	0	435
2018/01/17	R209	03/05/2018	9.75	Put	Bond Future	1,752.4300		1.7524	1,381.9900	1.3820	(21.139)	0	0	0
2018/01/17	R209	03/05/2018	9.85	Call	Bond Future	4,519.5100		4.5195	4,037.6500	4.0376	(10.662)	0	0	0
2018/01/17	R209	03/05/2018	10.22	Call	Bond Future	6,200.8100		6.2008	5,800.0000	5.8000	(6.464)	0	0	0
2018/01/17	R209	03/05/2018	10.22	Put	Bond Future	899.2500		0.8992	627.5900	0.6276	(30.210)	0	0	435
2018/01/17	R209	03/05/2018	10.00	Put	Bond Future	1,239.2300		1.2392	917.3000	0.9173	(25.978)	0	0	5,000
2018/01/17	R209	03/05/2018	9.86	Call	Bond Future	4,562.5600		4.5626	4,082.5000	4.0825	(10.522)	0	0	0
2018/01/17	R209	03/05/2018	9.84	Call	Bond Future	4,476.6100		4.4766	3,992.8400	3.9928	(10.807)	0	0	0
2018/01/17	R209	03/05/2018	9.84	Put	Bond Future	1,550.4600		1.5505	1,195.8400	1.1958	(22.872)	0	0	0
2018/01/17	R209	03/05/2018	9.86	Put	Bond Future	1,508.3000		1.5083	1,157.3900	1.1574	(23.265)	0	0	0
2018/01/17	R209	02/08/2018	9.66	Call	Bond Future	4,404.0300		4.4040	3,920.3200	3.9203	(10.983)	0	0	435
2018/01/17	R209	02/08/2018	10.38	Call	Bond Future	7,391.4600		7.3915	6,988.6700	6.9887	(5.449)	0	0	0
2018/01/17	R209	02/08/2018	10.39	Put	Bond Future	1,450.3500		1.4503	1,180.3500	1.1803	(18.616)	0	0	0

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2018/01/17	R209	02/08/2018			Bond Future	9.4453	74.9951	9.4648	74.8639	0.206	0.0000	0.0000	0
2018/01/17	R209	02/08/2018	10.84	Call	Bond Future	9,439.5500	9.4396	9,101.1600	9.1012	(3.585)	0	0	0
2018/01/17	R209	02/08/2018	10.84	Put	Bond Future	859.1500	0.8592	652.0300	0.6520	(24.108)	0	0	435
2018/01/17	R209	02/08/2018	10.21	Call	Bond Future	6,644.1400	6.6441	6,217.1800	6.2172	(6.426)	0	0	0
2018/01/17	R209	02/08/2018	10.21	Put	Bond Future	1,740.8300	1.7408	1,445.1400	1.4451	(16.986)	0	0	435
2018/01/17	R209	02/08/2018	9.66	Put	Bond Future	2,975.5800	2.9756	2,623.1400	2.6231	(11.844)	0	0	0
2018/01/17	R209	02/08/2018	10.38	Put	Bond Future	1,465.2100	1.4652	1,193.6900	1.1937	(18.531)	0	0	0
2018/01/17	R209	02/08/2018	10.39	Call	Bond Future	7,436.0500	7.4361	7,034.7800	7.0348	(5.396)	0	0	0
2018/01/17	R209	02/08/2018	10.40	Call	Bond Future	7,480.7000	7.4807	7,080.7900	7.0808	(5.346)	0	0	0
2018/01/17	R209	02/08/2018	10.40	Put	Bond Future	1,435.6300	1.4356	1,166.9900	1.1670	(18.712)	0	0	0
2018/01/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R209	01/11/2018	9.34	Put	Bond Future	4,875.3700	4.8754	4,637.8700	4.6379	(4.871)	0	0	0
2018/01/17	R209	01/11/2018	1,016.00	Call	Bond Future	72,405.4000	72.4054	72,270.1300	72.2701	(0.187)	0	0	0
2018/01/17	R209	01/11/2018			Bond Future	9.4888	73.2933	9.5091	73.1580	0.213	0.0000	0.0000	0
2018/01/17	R209	01/11/2018	1,016.01	Call	Bond Future	72,405.4000	72.4054	72,270.1300	72.2701	(0.187)	0	0	0
2018/01/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R209	01/11/2018	1,015.99	Call	Bond Future	72,405.3900	72.4054	72,270.1200	72.2701	(0.187)	0	0	0
2018/01/17	R209	01/11/2018	9.34	Call	Bond Future	3,869.6400	3.8696	3,496.8700	3.4969	(9.633)	0	0	255
2018/01/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R209	01/11/2018	10.57	Call	Bond Future	8,592.2100	8.5922	8,223.1600	8.2232	(4.295)	0	0	0
2018/01/17	R209	01/11/2018	10.57	Put	Bond Future	1,860.5900	1.8606	1,626.8100	1.6268	(12.565)	0	0	255
2018/01/17	R209	01/11/2018	9.94	Call	Bond Future	6,019.9800	6.0200	5,594.9000	5.5949	(7.061)	0	0	0
2018/01/17	R209	01/11/2018	9.94	Put	Bond Future	3,092.0600	3.0921	2,802.2500	2.8023	(9.373)	0	0	255
2018/01/17	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R210	01/02/2018			Bond Future	187.1195	187.1195	187.0984	187.0984	(0.011)	0.0000	0.0000	2,159
2018/01/17	R210	01/02/2018	192.36	Put	Bond Future	5,240.5000	5.2405	5,261.5700	5.2616	0.402	0	0	0
2018/01/17	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R210	01/02/2018	192.38	Put	Bond Future	5,260.5000	5.2605	5,281.5700	5.2816	0.401	0	0	0
2018/01/17	R210	01/02/2018	192.37	Put	Bond Future	5,250.5000	5.2505	5,271.5700	5.2716	0.401	0	0	0
2018/01/17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R210	03/05/2018	191.44	Put	Bond Future	3,236.5000	3.2365	3,258.5000	3.2585	0.680	0	0	0
2018/01/17	R210	03/05/2018			Bond Future	188.2035	188.2035	188.1815	188.1815	(0.012)	0.0000	0.0000	0
2018/01/17	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R210	03/05/2018	191.46	Put	Bond Future	3,256.5000	3.2565	3,278.5000	3.2785	0.676	0	0	0
2018/01/17	R210	03/05/2018	191.45	Put	Bond Future	3,246.5000	3.2465	3,268.5000	3.2685	0.678	0	0	0
2018/01/17	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	01/02/2018	154.71	Put	Bond Future	3,261.5300	3.2615	3,311.7800	3.3118	1.541	0	0	0
2018/01/17	R212	01/02/2018			Bond Future	151.4485	151.4485	151.3982	151.3982	(0.033)	0.0000	0.0000	3,825
2018/01/17	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	01/02/2018	154.70	Put	Bond Future	3,251.5300	3.2515	3,301.7800	3.3018	1.545	0	0	0
2018/01/17	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	01/02/2018	154.69	Put	Bond Future	3,241.5300	3.2415	3,291.7800	3.2918	1.550	0	0	0
2018/01/17	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	03/05/2018			Bond Future	154.2886	154.2886	154.2368	154.2368	(0.034)	0.0000	0.0000	1,292

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
2018/01/17	R212	03/05/2018	154.28	Call	Bond Future	8.6300	0.0086	0.0000	0.0000	(100.000)	0	0	0
2018/01/17	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	43.2400	0.0432	100.000	0	0	0
2018/01/17	R212	03/05/2018	154.30	Put	Bond Future	11.3700	0.0114	63.2400	0.0632	456.201	0	0	0
2018/01/17	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/17	R212	03/05/2018	154.29	Put	Bond Future	1.3700	0.0014	53.2400	0.0532	3786.131	0	0	0
2018/01/17	R213	01/02/2018	9.42	Call	Bond Future	2,405.1600	2.4052	2,354.7800	2.3548	(2.095)	0	0	0
2018/01/17	R213	01/02/2018	9.41	Put	Bond Future	279.3000	0.2793	215.2900	0.2153	(22.918)	0	0	0
2018/01/17	R213	01/02/2018			Bond Future	9.0959	87.2348	9.0941	87.2468	(0.020)	0.0000	0.0000	58,890
2018/01/17	R213	01/02/2018	9.43	Call	Bond Future	2,457.7700	2.4578	2,409.0600	2.4091	(1.982)	0	0	0
2018/01/17	R213	01/02/2018	9.43	Put	Bond Future	254.5400	0.2545	193.8100	0.1938	(23.859)	0	0	0
2018/01/17	R213	01/02/2018	9.42	Put	Bond Future	266.7100	0.2667	204.3100	0.2043	(23.396)	0	0	0
2018/01/17	R213	01/02/2018	9.41	Call	Bond Future	2,352.8900	2.3529	2,300.9000	2.3009	(2.210)	0	0	0
2018/01/17	R213	03/05/2018	9.57	Put	Bond Future	1,473.2900	1.4733	1,095.9400	1.0959	(25.613)	0	0	0
2018/01/17	R213	03/05/2018	9.56	Call	Bond Future	4,200.8500	4.2008	3,833.3300	3.8333	(8.749)	0	0	0
2018/01/17	R213	03/05/2018			Bond Future	9.1423	85.3155	9.1405	85.3275	(0.020)	0.0000	0.0000	4,350
2018/01/17	R213	03/05/2018	9.57	Call	Bond Future	4,243.2900	4.2433	3,877.8700	3.8779	(8.612)	0	0	0
2018/01/17	R213	03/05/2018	9.56	Put	Bond Future	1,494.1800	1.4942	1,114.7300	1.1147	(25.395)	0	0	0
2018/01/17	R213	03/05/2018	9.58	Call	Bond Future	4,285.7300	4.2857	3,922.7500	3.9227	(8.470)	0	0	0
2018/01/17	R213	03/05/2018	9.58	Put	Bond Future	1,452.4800	1.4525	1,077.5700	1.0776	(25.812)	0	0	0
2018/01/17	R214	01/02/2018	9.84	Call	Bond Future	2,533.9900	2.5340	2,354.2200	2.3542	(7.094)	0	0	0
2018/01/17	R214	01/02/2018			Bond Future	9.5259	74.7967	9.5442	74.6662	0.192	0.0000	0.0000	48,830
2018/01/17	R214	01/02/2018	9.82	Call	Bond Future	2,427.9900	2.4280	2,246.9700	2.2470	(7.456)	0	0	0
2018/01/17	R214	01/02/2018	9.82	Put	Bond Future	375.4800	0.3755	324.9300	0.3249	(13.463)	0	0	0
2018/01/17	R214	01/02/2018	9.84	Put	Bond Future	345.3500	0.3453	296.0500	0.2961	(14.275)	0	0	0
2018/01/17	R214	01/02/2018	9.83	Call	Bond Future	2,480.7900	2.4808	2,300.3700	2.3004	(7.273)	0	0	0
2018/01/17	R214	01/02/2018	9.83	Put	Bond Future	360.1600	0.3602	310.2100	0.3102	(13.869)	0	0	0
2018/01/17	R214	03/05/2018	9.99	Put	Bond Future	1,707.3000	1.7073	1,320.8100	1.3208	(22.637)	0	0	0
2018/01/17	R214	03/05/2018			Bond Future	9.5736	72.8985	9.5925	72.7654	0.197	0.0000	0.0000	1,867
2018/01/17	R214	03/05/2018	9.98	Call	Bond Future	4,517.6500	4.5176	3,995.9800	3.9960	(11.547)	0	0	0
2018/01/17	R214	03/05/2018	9.98	Put	Bond Future	1,730.3500	1.7303	1,341.8300	1.3418	(22.453)	0	0	0
2018/01/17	R214	03/05/2018	9.99	Call	Bond Future	4,560.9600	4.5610	4,041.3200	4.0413	(11.393)	0	0	0
2018/01/17	R214	03/05/2018	9.97	Call	Bond Future	4,474.3400	4.4743	3,950.9600	3.9510	(11.697)	0	0	0
2018/01/17	R214	03/05/2018	9.97	Put	Bond Future	1,753.5100	1.7535	1,363.2800	1.3633	(22.254)	0	0	0
2018/01/17	R248	01/02/2018	9.90	Put	Bond Future	418.2400	0.4182	348.4500	0.3484	(16.687)	0	0	0
2018/01/17	R248	01/02/2018	9.89	Call	Bond Future	3,358.8600	3.3589	3,121.2800	3.1213	(7.073)	0	0	0
2018/01/17	R248	01/02/2018			Bond Future	9.5611	95.8610	9.5793	95.6943	0.191	0.0000	0.0000	78,584
2018/01/17	R248	01/02/2018	9.90	Call	Bond Future	3,427.3700	3.4274	3,190.9100	3.1909	(6.899)	0	0	0
2018/01/17	R248	01/02/2018	9.89	Put	Bond Future	436.0300	0.4360	365.1200	0.3651	(16.263)	0	0	0
2018/01/17	R248	01/02/2018	9.91	Call	Bond Future	3,496.3800	3.4964	3,261.0700	3.2611	(6.730)	0	0	0
2018/01/17	R248	01/02/2018	9.91	Put	Bond Future	401.1100	0.4011	332.4700	0.3325	(17.113)	0	0	0
2018/01/17	R248	03/05/2018	10.06	Call	Bond Future	6,081.6800	6.0817	5,394.3800	5.3944	(11.301)	0	0	0
2018/01/17	R248	03/05/2018	10.05	Put	Bond Future	2,186.2100	2.1862	1,666.3900	1.6664	(23.777)	0	0	0
2018/01/17	R248	03/05/2018			Bond Future	9.6097	93.2156	9.6285	93.0454	0.196	0.0000	0.0000	1,243
2018/01/17	R248	03/05/2018	10.07	Call	Bond Future	6,137.2500	6.1373	5,452.7600	5.4528	(11.153)	0	0	0
2018/01/17	R248	03/05/2018	10.07	Put	Bond Future	2,129.5200	2.1295	1,615.2700	1.6153	(24.149)	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
2018/01/17	R248	03/05/2018	10.06	Put	Bond Future	2,157.7100	2.1577	1,640.6500	1.6406	(23.963)	0	0	0
2018/01/17	R248	03/05/2018	10.05	Call	Bond Future	6,026.2800	6.0263	5,336.2200	5.3362	(11.451)	0	0	0

Total **1146865**