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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2018 TO 19/01/2018

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
2018/01/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	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
2018/01/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	2025	01/02/2018	133.89	Put	Bond Future	3,294.8100	3.2948	3,215.2500	3.2152	(2.415)	0	0	0
2018/01/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	01/02/2018			Bond Future	130.5952	130.5952	130.6748	130.6748	0.061	0.0000	0.0000	1,091
2018/01/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	01/02/2018	133.88	Put	Bond Future	3,284.8100	3.2848	3,205.2500	3.2052	(2.422)	0	0	0
2018/01/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	01/02/2018	133.90	Put	Bond Future	3,304.8100	3.3048	3,225.2500	3.2252	(2.407)	0	0	0
2018/01/19	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	03/05/2018	133.20	Put	Bond Future	157.4400	0.1574	76.2000	0.0762	(51.601)	0	0	0
2018/01/19	2025	03/05/2018			Bond Future	133.0426	133.0426	133.1238	133.1238	0.061	0.0000	0.0000	0
2018/01/19	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	03/05/2018	133.22	Put	Bond Future	177.4400	0.1774	96.2000	0.0962	(45.784)	0	0	0
2018/01/19	2025	03/05/2018	133.21	Put	Bond Future	167.4400	0.1674	86.2000	0.0862	(48.519)	0	0	0
2018/01/19	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	02/08/2018			Bond Future	135.5044	135.5044	135.5851	135.5851	0.060	0.0000	0.0000	0
2018/01/19	2025	02/08/2018	136.65	Put	Bond Future	1,145.6400	1.1456	1,064.8800	1.0649	(7.049)	0	0	0
2018/01/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2025	02/08/2018	136.67	Put	Bond Future	1,165.6400	1.1656	1,084.8800	1.0849	(6.928)	0	0	0
2018/01/19	2025	02/08/2018	136.66	Put	Bond Future	1,155.6400	1.1556	1,074.8800	1.0749	(6.988)	0	0	0
2018/01/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2029	01/02/2018			Bond Future	100.6739	100.6739	100.6702	100.6702	(0.004)	0.0000	0.0000	1,370
2018/01/19	2029	03/05/2018			Bond Future	101.5424	101.5424	101.5389	101.5389	(0.003)	0.0000	0.0000	0
2018/01/19	2029	02/08/2018			Bond Future	103.4553	103.4553	103.4501	103.4501	(0.005)	0.0000	0.0000	0
2018/01/19	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	01/02/2018			Bond Future	9.0431	92.5916	9.0325	92.6642	(0.117)	0.0000	0.0000	66,984
2018/01/19	2030	01/02/2018	9.38	Call	Bond Future	2,269.3300	2.2693	2,342.0000	2.3420	3.202	0	0	0
2018/01/19	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	01/02/2018	9.39	Call	Bond Future	2,335.5300	2.3355	2,408.2000	2.4082	3.111	0	0	0
2018/01/19	2030	01/02/2018	9.37	Call	Bond Future	2,203.0700	2.2031	2,275.7400	2.2757	3.299	0	0	0
2018/01/19	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	03/05/2018	9.51	Call	Bond Future	2,740.0400	2.7400	2,814.3200	2.8143	2.711	0	0	0
2018/01/19	2030	03/05/2018			Bond Future	9.0952	94.3210	9.0842	94.3953	(0.121)	0.0000	0.0000	4,149
2018/01/19	2030	03/05/2018	9.49	Call	Bond Future	2,610.4700	2.6105	2,684.7500	2.6848	2.845	0	0	0
2018/01/19	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	03/05/2018	9.50	Call	Bond Future	2,675.2900	2.6753	2,749.5700	2.7496	2.777	0	0	0
2018/01/19	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	02/08/2018			Bond Future	9.1501	92.0792	9.1388	92.1542	(0.123)	0.0000	0.0000	0

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2018/01/19	2030	02/08/2018	9.46	Call	Bond Future	2,023.2200	2.0232	2,098.1600	2.0982	3.704	0	0	0
2018/01/19	2030	02/08/2018	9.47	Call	Bond Future	2,087.5100	2.0875	2,162.4500	2.1625	3.590	0	0	0
2018/01/19	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2030	02/08/2018	9.45	Call	Bond Future	1,958.8800	1.9589	2,033.8200	2.0338	3.826	0	0	0
2018/01/19	2032	01/02/2018	9.56	Call	Bond Future	2,507.8600	2.5079	2,490.0800	2.4901	(0.709)	0	0	0
2018/01/19	2032	01/02/2018	9.55	Put	Bond Future	230.5900	0.2306	207.4500	0.2075	(10.035)	0	0	0
2018/01/19	2032	01/02/2018	9.20	Call	Bond Future	795.2900	0.7953	763.2400	0.7632	(4.030)	0	0	7,500
2018/01/19	2032	01/02/2018	9.45	Put	Bond Future	384.6600	0.3847	355.2100	0.3552	(7.656)	0	0	0
2018/01/19	2032	01/02/2018	9.40	Put	Bond Future	487.5800	0.4876	455.4200	0.4554	(6.596)	0	0	0
2018/01/19	2032	01/02/2018			Bond Future	9.2439	95.1472	9.2433	95.1519	(0.007)	0.0000	0.0000	38,352
2018/01/19	2032	01/02/2018	9.57	Call	Bond Future	2,567.3900	2.5674	2,550.2700	2.5503	(0.667)	0	0	0
2018/01/19	2032	01/02/2018	9.57	Put	Bond Future	206.9300	0.2069	185.0900	0.1851	(10.554)	0	0	0
2018/01/19	2032	01/02/2018	9.30	Put	Bond Future	754.8600	0.7549	718.9600	0.7190	(4.756)	0	0	0
2018/01/19	2032	01/02/2018	9.30	Call	Bond Future	1,167.2300	1.1672	1,136.0500	1.1361	(2.671)	0	0	7,800
2018/01/19	2032	01/02/2018	9.56	Put	Bond Future	218.5000	0.2185	196.0000	0.1960	(10.297)	0	0	0
2018/01/19	2032	01/02/2018	9.55	Call	Bond Future	2,448.7700	2.4488	2,430.3500	2.4303	(0.752)	0	0	0
2018/01/19	2032	01/02/2018	9.20	Put	Bond Future	1,119.6900	1.1197	1,082.9200	1.0829	(3.284)	0	0	0
2018/01/19	2032	01/02/2018	9.45	Call	Bond Future	1,886.6400	1.8866	1,861.9100	1.8619	(1.311)	0	0	750
2018/01/19	2032	01/02/2018	9.40	Call	Bond Future	1,628.4100	1.6284	1,600.9700	1.6010	(1.685)	0	0	6,800
2018/01/19	2032	03/05/2018	9.70	Call	Bond Future	4,122.2800	4.1223	4,115.3600	4.1154	(0.168)	0	0	0
2018/01/19	2032	03/05/2018	9.71	Put	Bond Future	1,234.2600	1.2343	1,222.4800	1.2225	(0.954)	0	0	0
2018/01/19	2032	03/05/2018			Bond Future	9.2967	92.7673	9.2960	92.7722	(0.007)	0.0000	0.0000	59
2018/01/19	2032	03/05/2018	9.70	Put	Bond Future	1,255.3400	1.2553	1,243.4800	1.2435	(0.945)	0	0	0
2018/01/19	2032	03/05/2018	9.71	Call	Bond Future	4,170.6600	4.1707	4,163.8200	4.1638	(0.164)	0	0	0
2018/01/19	2032	03/05/2018	9.72	Call	Bond Future	4,219.4400	4.2194	4,212.6700	4.2127	(0.160)	0	0	0
2018/01/19	2032	03/05/2018	9.72	Put	Bond Future	1,213.6500	1.2136	1,201.9400	1.2019	(0.965)	0	0	0
2018/01/19	2032	02/08/2018	9.66	Put	Bond Future	2,455.8600	2.4559	2,445.7200	2.4457	(0.413)	0	0	0
2018/01/19	2032	02/08/2018	9.67	Call	Bond Future	4,681.5800	4.6816	4,675.7700	4.6758	(0.124)	0	0	0
2018/01/19	2032	02/08/2018			Bond Future	9.3503	94.5019	9.3497	94.5062	(0.006)	0.0000	0.0000	0
2018/01/19	2032	02/08/2018	9.68	Call	Bond Future	4,725.0500	4.7250	4,719.2700	4.7193	(0.122)	0	0	0
2018/01/19	2032	02/08/2018	9.68	Put	Bond Future	2,403.9700	2.4040	2,393.8900	2.3939	(0.419)	0	0	0
2018/01/19	2032	02/08/2018	9.66	Call	Bond Future	4,638.5400	4.6385	4,632.7000	4.6327	(0.126)	0	0	0
2018/01/19	2032	02/08/2018	9.67	Put	Bond Future	2,429.6600	2.4297	2,419.5500	2.4196	(0.416)	0	0	0
2018/01/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	01/02/2018			Bond Future	105.2213	105.2213	104.8807	104.8807	(0.324)	0.0000	0.0000	5,730
2018/01/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	01/02/2018	109.64	Put	Bond Future	4,418.7400	4.4187	4,759.3400	4.7593	7.708	0	0	0
2018/01/19	2033	01/02/2018	109.66	Put	Bond Future	4,438.7400	4.4387	4,779.3400	4.7793	7.673	0	0	0
2018/01/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	01/02/2018	109.65	Put	Bond Future	4,428.7400	4.4287	4,769.3400	4.7693	7.691	0	0	0
2018/01/19	2033	03/05/2018	107.71	Put	Bond Future	1,604.8200	1.6048	1,951.7700	1.9518	21.619	0	0	0
2018/01/19	2033	03/05/2018			Bond Future	106.1052	106.1052	105.7582	105.7582	(0.327)	0.0000	0.0000	384
2018/01/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	03/05/2018	107.70	Put	Bond Future	1,594.8200	1.5948	1,941.7700	1.9418	21.755	0	0	0
2018/01/19	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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2018/01/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	03/05/2018	107.69	Put	Bond Future	1,584.8200	1.5848	1,931.7700	1.9318	21.892	0	0	0
2018/01/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	02/08/2018			Bond Future	108.1040	108.1040	107.7490	107.7490	(0.328)	0.0000	0.0000	0
2018/01/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	02/08/2018	109.92	Put	Bond Future	1,816.0200	1.8160	2,171.0300	2.1710	19.549	0	0	0
2018/01/19	2033	02/08/2018	109.94	Put	Bond Future	1,836.0200	1.8360	2,191.0300	2.1910	19.336	0	0	0
2018/01/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2033	02/08/2018	109.93	Put	Bond Future	1,826.0200	1.8260	2,181.0300	2.1810	19.442	0	0	0
2018/01/19	2037	01/02/2018	9.82	Put	Bond Future	305.8600	0.3059	240.8100	0.2408	(21.268)	0	0	0
2018/01/19	2037	01/02/2018			Bond Future	9.5489	91.0231	9.5232	91.2311	(0.269)	0.0000	0.0000	42,772
2018/01/19	2037	01/02/2018	9.88	Put	Bond Future	222.3600	0.2224	170.5200	0.1705	(23.314)	0	0	0
2018/01/19	2037	01/02/2018	9.88	Call	Bond Future	2,836.3900	2.8364	2,992.5900	2.9926	5.507	0	0	2,000
2018/01/19	2037	01/02/2018	9.82	Call	Bond Future	2,454.9600	2.4550	2,597.9500	2.5980	5.825	0	0	0
2018/01/19	2037	01/02/2018	9.81	Put	Bond Future	322.0000	0.3220	254.5900	0.2546	(20.935)	0	0	0
2018/01/19	2037	01/02/2018	9.83	Call	Bond Future	2,517.2400	2.5172	2,662.5500	2.6625	5.773	0	0	0
2018/01/19	2037	01/02/2018	9.83	Put	Bond Future	290.3900	0.2904	227.6600	0.2277	(21.602)	0	0	0
2018/01/19	2037	01/02/2018	9.81	Call	Bond Future	2,393.2400	2.3932	2,533.8700	2.5339	5.876	0	0	0
2018/01/19	2037	01/02/2018	10.32	Call	Bond Future	5,923.0100	5.9230	6,125.9900	6.1260	3.427	0	0	0
2018/01/19	2037	01/02/2018	10.32	Put	Bond Future	12.7000	0.0127	7.6400	0.0076	(39.843)	0	0	2,000
2018/01/19	2037	01/02/2018	10.72	Call	Bond Future	8,742.4900	8.7425	8,950.3200	8.9503	2.377	0	0	0
2018/01/19	2037	01/02/2018	10.72	Put	Bond Future	0.3700	0.0004	0.1600	0.0002	(56.757)	0	0	2,000
2018/01/19	2037	03/05/2018	9.99	Call	Bond Future	4,504.1200	4.5041	4,637.8200	4.6378	2.968	0	0	0
2018/01/19	2037	03/05/2018	9.97	Put	Bond Future	1,568.7300	1.5687	1,488.5200	1.4885	(5.113)	0	0	0
2018/01/19	2037	03/05/2018			Bond Future	9.6062	92.7232	9.5797	92.9354	(0.276)	0.0000	0.0000	95
2018/01/19	2037	03/05/2018	9.99	Put	Bond Future	1,519.7700	1.5198	1,441.3000	1.4413	(5.163)	0	0	0
2018/01/19	2037	03/05/2018	9.97	Call	Bond Future	4,401.3500	4.4013	4,533.3100	4.5333	2.998	0	0	0
2018/01/19	2037	03/05/2018	9.98	Put	Bond Future	1,544.0800	1.5441	1,464.7400	1.4647	(5.138)	0	0	0
2018/01/19	2037	03/05/2018	9.98	Call	Bond Future	4,452.6200	4.4526	4,585.4500	4.5855	2.983	0	0	0
2018/01/19	2037	02/08/2018	9.96	Put	Bond Future	2,888.7600	2.8888	2,796.5300	2.7965	(3.193)	0	0	0
2018/01/19	2037	02/08/2018	9.95	Call	Bond Future	5,112.6500	5.1126	5,235.1300	5.2351	2.396	0	0	0
2018/01/19	2037	02/08/2018			Bond Future	9.6662	90.2012	9.6389	90.4166	(0.282)	0.0000	0.0000	0
2018/01/19	2037	02/08/2018	9.96	Call	Bond Future	5,158.7600	5.1588	5,281.8900	5.2819	2.387	0	0	0
2018/01/19	2037	02/08/2018	9.95	Put	Bond Future	2,918.4500	2.9185	2,825.5700	2.8256	(3.183)	0	0	0
2018/01/19	2037	02/08/2018	9.97	Call	Bond Future	5,205.0400	5.2050	5,328.8100	5.3288	2.378	0	0	0
2018/01/19	2037	02/08/2018	9.97	Put	Bond Future	2,859.3400	2.8593	2,767.7500	2.7677	(3.203)	0	0	0
2018/01/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	01/02/2018	136.95	Put	Bond Future	10,961.7400	10.9617	10,966.1300	10.9661	0.040	0	0	0
2018/01/19	2038	01/02/2018			Bond Future	125.9883	125.9883	125.9839	125.9839	(0.003)	0.0000	0.0000	19,909
2018/01/19	2038	01/02/2018	136.94	Put	Bond Future	10,951.7400	10.9517	10,956.1300	10.9561	0.040	0	0	0
2018/01/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	01/02/2018	136.93	Put	Bond Future	10,941.7400	10.9417	10,946.1300	10.9461	0.040	0	0	0
2018/01/19	2038	03/05/2018	132.28	Put	Bond Future	3,930.8700	3.9309	3,935.0700	3.9351	0.107	0	0	0
2018/01/19	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	03/05/2018			Bond Future	128.3491	128.3491	128.3449	128.3449	(0.003)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/19	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	03/05/2018	132.27	Put	Bond Future	3,920.8700	3.9209	3,925.0700	3.9251	0.107	0	0	0
2018/01/19	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	03/05/2018	132.29	Put	Bond Future	3,940.8700	3.9409	3,945.0700	3.9451	0.107	0	0	0
2018/01/19	2038	02/08/2018	134.55	Put	Bond Future	3,832.9400	3.8329	3,839.2600	3.8393	0.165	0	0	0
2018/01/19	2038	02/08/2018			Bond Future	130.7171	130.7171	130.7107	130.7107	(0.005)	0.0000	0.0000	0
2018/01/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	02/08/2018	134.54	Put	Bond Future	3,822.9400	3.8229	3,829.2600	3.8293	0.165	0	0	0
2018/01/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2038	02/08/2018	134.53	Put	Bond Future	3,812.9400	3.8129	3,819.2600	3.8193	0.166	0	0	0
2018/01/19	2040	01/02/2018	9.89	Call	Bond Future	2,645.9800	2.6460	2,761.7500	2.7618	4.375	0	0	0
2018/01/19	2040	01/02/2018			Bond Future	9.6189	94.5277	9.5982	94.7073	(0.215)	0.0000	0.0000	27,618
2018/01/19	2040	01/02/2018	9.87	Call	Bond Future	2,515.2300	2.5152	2,626.6300	2.6266	4.429	0	0	0
2018/01/19	2040	01/02/2018	9.87	Put	Bond Future	378.9100	0.3789	310.7400	0.3107	(17.991)	0	0	0
2018/01/19	2040	01/02/2018	9.88	Put	Bond Future	360.5100	0.3605	294.5500	0.2945	(18.296)	0	0	0
2018/01/19	2040	01/02/2018	9.89	Put	Bond Future	342.9100	0.3429	279.1100	0.2791	(18.605)	0	0	0
2018/01/19	2040	01/02/2018	9.88	Call	Bond Future	2,580.2700	2.5803	2,693.8800	2.6939	4.403	0	0	0
2018/01/19	2040	03/05/2018	10.08	Put	Bond Future	1,623.1900	1.6232	1,553.6000	1.5536	(4.287)	0	0	0
2018/01/19	2040	03/05/2018			Bond Future	9.6762	96.2933	9.6549	96.4765	(0.221)	0.0000	0.0000	1,523
2018/01/19	2040	03/05/2018	10.07	Call	Bond Future	4,927.1900	4.9272	5,040.0800	5.0401	2.291	0	0	0
2018/01/19	2040	03/05/2018	10.07	Put	Bond Future	1,648.6500	1.6487	1,578.3200	1.5783	(4.266)	0	0	0
2018/01/19	2040	03/05/2018	10.08	Call	Bond Future	4,982.5600	4.9826	5,096.1900	5.0962	2.281	0	0	0
2018/01/19	2040	03/05/2018	10.00	Put	Bond Future	1,837.3900	1.8374	1,761.7600	1.7618	(4.116)	0	0	0
2018/01/19	2040	03/05/2018	10.00	Call	Bond Future	4,546.8400	4.5468	4,654.4300	4.6544	2.366	0	0	1,500
2018/01/19	2040	03/05/2018	9.00	Put	Bond Future	7,036.5200	7.0365	6,884.4900	6.8845	(2.161)	0	0	0
2018/01/19	2040	03/05/2018	9.00	Call	Bond Future	942.8700	0.9429	974.0600	0.9741	3.308	0	0	1,500
2018/01/19	2040	03/05/2018	10.06	Call	Bond Future	4,872.2400	4.8722	4,984.3800	4.9844	2.302	0	0	0
2018/01/19	2040	03/05/2018	10.06	Put	Bond Future	1,674.6400	1.6746	1,603.5600	1.6036	(4.244)	0	0	0
2018/01/19	2040	02/08/2018	10.03	Put	Bond Future	3,079.9500	3.0800	2,998.4200	2.9984	(2.647)	0	0	0
2018/01/19	2040	02/08/2018	10.04	Call	Bond Future	5,564.4200	5.5644	5,669.2600	5.6693	1.884	0	0	0
2018/01/19	2040	02/08/2018			Bond Future	9.7361	93.5877	9.7142	93.7735	(0.225)	0.0000	0.0000	0
2018/01/19	2040	02/08/2018	10.05	Call	Bond Future	5,614.0100	5.6140	5,719.4100	5.7194	1.877	0	0	0
2018/01/19	2040	02/08/2018	10.05	Put	Bond Future	3,017.0000	3.0170	2,936.5800	2.9366	(2.666)	0	0	0
2018/01/19	2040	02/08/2018	10.03	Call	Bond Future	5,514.9900	5.5150	5,619.2800	5.6193	1.891	0	0	0
2018/01/19	2040	02/08/2018	10.04	Put	Bond Future	3,048.3400	3.0483	2,967.3600	2.9674	(2.657)	0	0	0
2018/01/19	2044	01/02/2018	9.90	Put	Bond Future	392.0700	0.3921	313.4800	0.3135	(20.045)	0	0	0
2018/01/19	2044	01/02/2018	9.89	Call	Bond Future	2,491.8000	2.4918	2,636.8700	2.6369	5.822	0	0	0
2018/01/19	2044	01/02/2018			Bond Future	9.6486	91.6335	9.6229	91.8598	(0.266)	0.0000	0.0000	21,006
2018/01/19	2044	01/02/2018	9.90	Call	Bond Future	2,556.7200	2.5567	2,704.4200	2.7044	5.777	0	0	0
2018/01/19	2044	01/02/2018	9.89	Put	Bond Future	411.5900	0.4116	330.3700	0.3304	(19.733)	0	0	0
2018/01/19	2044	01/02/2018	9.91	Call	Bond Future	2,622.3200	2.6223	2,772.5800	2.7726	5.730	0	0	0
2018/01/19	2044	01/02/2018	9.91	Put	Bond Future	373.3800	0.3734	297.3500	0.2973	(20.363)	0	0	0
2018/01/19	2044	03/05/2018	10.10	Call	Bond Future	5,022.1300	5.0221	5,167.6500	5.1676	2.898	0	0	0
2018/01/19	2044	03/05/2018	10.09	Put	Bond Future	1,713.7300	1.7137	1,627.6300	1.6276	(5.024)	0	0	0
2018/01/19	2044	03/05/2018			Bond Future	9.7041	93.3451	9.6776	93.5758	(0.273)	0.0000	0.0000	4,386

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2018/01/19	2044	03/05/2018	10.11	Call	Bond Future	5,077.9600	5.0780	5,224.3800	5.2244	2.883	0	0	0
2018/01/19	2044	03/05/2018	10.11	Put	Bond Future	1,661.7800	1.6618	1,577.4900	1.5775	(5.072)	0	0	0
2018/01/19	2044	03/05/2018	10.10	Put	Bond Future	1,687.4900	1.6875	1,602.3000	1.6023	(5.048)	0	0	0
2018/01/19	2044	03/05/2018	10.09	Call	Bond Future	4,966.7100	4.9667	5,111.3200	5.1113	2.912	0	0	0
2018/01/19	2044	02/08/2018	10.07	Call	Bond Future	5,691.3900	5.6914	5,826.6300	5.8266	2.376	0	0	0
2018/01/19	2044	02/08/2018			Bond Future	9.7620	90.7095	9.7348	90.9438	(0.279)	0.0000	0.0000	0
2018/01/19	2044	02/08/2018	10.05	Call	Bond Future	5,591.5400	5.5915	5,725.4000	5.7254	2.394	0	0	0
2018/01/19	2044	02/08/2018	10.05	Put	Bond Future	3,172.5200	3.1725	3,072.0900	3.0721	(3.166)	0	0	0
2018/01/19	2044	02/08/2018	10.07	Put	Bond Future	3,108.4500	3.1085	3,009.4000	3.0094	(3.186)	0	0	0
2018/01/19	2044	02/08/2018	10.06	Call	Bond Future	5,641.3800	5.6414	5,775.9300	5.7759	2.385	0	0	0
2018/01/19	2044	02/08/2018	10.06	Put	Bond Future	3,140.3400	3.1403	3,040.6000	3.0406	(3.176)	0	0	0
2018/01/19	2046	01/02/2018	132.92	Put	Bond Future	11,464.9800	11.4650	11,468.8000	11.4688	0.033	0	0	0
2018/01/19	2046	01/02/2018			Bond Future	121.4550	121.4550	121.4512	121.4512	(0.003)	0.0000	0.0000	21,632
2018/01/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	01/02/2018	132.91	Put	Bond Future	11,454.9800	11.4550	11,458.8000	11.4588	0.033	0	0	0
2018/01/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	01/02/2018	132.90	Put	Bond Future	11,444.9800	11.4450	11,448.8000	11.4488	0.033	0	0	0
2018/01/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	03/05/2018			Bond Future	122.1315	122.1315	122.1276	122.1276	(0.003)	0.0000	0.0000	0
2018/01/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	03/05/2018	127.93	Put	Bond Future	5,798.5000	5.7985	5,802.3500	5.8024	0.066	0	0	0
2018/01/19	2046	03/05/2018	127.95	Put	Bond Future	5,818.5000	5.8185	5,822.3500	5.8224	0.066	0	0	0
2018/01/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	03/05/2018	127.94	Put	Bond Future	5,808.5000	5.8085	5,812.3500	5.8124	0.066	0	0	0
2018/01/19	2046	02/08/2018	128.78	Put	Bond Future	4,347.9900	4.3480	4,353.6400	4.3536	0.130	0	0	0
2018/01/19	2046	02/08/2018			Bond Future	124.4320	124.4320	124.4264	124.4264	(0.005)	0.0000	0.0000	0
2018/01/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2046	02/08/2018	128.77	Put	Bond Future	4,337.9900	4.3380	4,343.6400	4.3436	0.130	0	0	0
2018/01/19	2046	02/08/2018	128.79	Put	Bond Future	4,357.9900	4.3580	4,363.6400	4.3636	0.130	0	0	0
2018/01/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	01/02/2018	140.23	Put	Bond Future	12,739.5000	12.7395	13,857.7700	13.8578	8.778	0	0	0
2018/01/19	2050	01/02/2018			Bond Future	127.4905	127.4905	126.3722	126.3722	(0.877)	0.0000	0.0000	24,300
2018/01/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	01/02/2018	140.25	Put	Bond Future	12,759.5000	12.7595	13,877.7700	13.8778	8.764	0	0	0
2018/01/19	2050	01/02/2018	140.24	Put	Bond Future	12,749.5000	12.7495	13,867.7700	13.8678	8.771	0	0	0
2018/01/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	03/05/2018	135.62	Put	Bond Future	5,740.1000	5.7401	6,879.2700	6.8793	19.846	0	0	0
2018/01/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	03/05/2018			Bond Future	129.8799	129.8799	128.7407	128.7407	(0.877)	0.0000	0.0000	0
2018/01/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	03/05/2018	135.61	Put	Bond Future	5,730.1000	5.7301	6,869.2700	6.8693	19.880	0	0	0
2018/01/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	03/05/2018	135.63	Put	Bond Future	5,750.1000	5.7501	6,889.2700	6.8893	19.811	0	0	0

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2018/01/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	02/08/2018	137.54	Put	Bond Future	6,946.6600	6.9467	8,109.0800	8.1091	16.734	0	0	0
2018/01/19	2050	02/08/2018	137.52	Put	Bond Future	6,926.6600	6.9267	8,089.0800	8.0891	16.782	0	0	0
2018/01/19	2050	02/08/2018			Bond Future	130.5933	130.5933	129.4309	129.4309	(0.890)	0.0000	0.0000	0
2018/01/19	2050	02/08/2018	137.53	Put	Bond Future	6,936.6600	6.9367	8,099.0800	8.0991	16.758	0	0	0
2018/01/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	AL37	01/02/2018			Index Future	571.7530	571.7530	572.1190	572.1190	0.064	0.0000	0.0000	0
2018/01/19	AL37	03/05/2018			Index Future	582.4330	582.4330	582.8060	582.8060	0.064	0.0000	0.0000	0
2018/01/19	AL37	02/08/2018			Index Future	593.3260	593.3260	593.7020	593.7020	0.063	0.0000	0.0000	0
2018/01/19	AL7T	01/02/2018			Index Future	660.9790	660.9790	661.1950	661.1950	0.033	0.0000	0.0000	0
2018/01/19	AL7T	03/05/2018			Index Future	673.3250	673.3250	673.5460	673.5460	0.033	0.0000	0.0000	0
2018/01/19	AL7T	02/08/2018			Index Future	685.9180	685.9180	686.1380	686.1380	0.032	0.0000	0.0000	0
2018/01/19	ALBI	01/02/2018			Index Future	596.5930	596.5930	597.2550	597.2550	0.111	0.0000	0.0000	781
2018/01/19	ALBI	03/05/2018			Index Future	607.7370	607.7370	608.4120	608.4120	0.111	0.0000	0.0000	0
2018/01/19	ALBI	02/08/2018			Index Future	619.1030	619.1030	619.7860	619.7860	0.110	0.0000	0.0000	0
2018/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	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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2018/01/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	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
2018/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	01/02/2018			Bond Future	128.9938	128.9938	128.9917	128.9917	(0.002)	0.0000	0.0000	0
2018/01/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	01/02/2018	132.29	Put	Bond Future	3,296.1800	3.2962	3,298.3400	3.2983	0.066	0	0	0
2018/01/19	EL28	01/02/2018	132.31	Put	Bond Future	3,316.1800	3.3162	3,318.3400	3.3183	0.065	0	0	0
2018/01/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	01/02/2018	132.30	Put	Bond Future	3,306.1800	3.3062	3,308.3400	3.3083	0.065	0	0	0
2018/01/19	EL28	03/05/2018	133.20	Put	Bond Future	3,548.3500	3.5483	3,550.3800	3.5504	0.057	0	0	0
2018/01/19	EL28	03/05/2018			Bond Future	129.6517	129.6517	129.6496	129.6496	(0.002)	0.0000	0.0000	0
2018/01/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	03/05/2018	133.19	Put	Bond Future	3,538.3500	3.5383	3,540.3800	3.5404	0.057	0	0	0
2018/01/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	03/05/2018	133.18	Put	Bond Future	3,528.3500	3.5283	3,530.3800	3.5304	0.058	0	0	0
2018/01/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	02/08/2018			Bond Future	132.0939	132.0939	132.0898	132.0898	(0.003)	0.0000	0.0000	0
2018/01/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	02/08/2018	134.93	Put	Bond Future	2,836.0900	2.8361	2,840.1800	2.8402	0.144	0	0	0
2018/01/19	EL28	02/08/2018	134.95	Put	Bond Future	2,856.0900	2.8561	2,860.1800	2.8602	0.143	0	0	0
2018/01/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	EL28	02/08/2018	134.94	Put	Bond Future	2,846.0900	2.8461	2,850.1800	2.8502	0.144	0	0	0
2018/01/19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	01/02/2018	10.99	Call	Bond Future	1,588.7200	1.5887	1,688.0100	1.6880	6.250	0	0	0
2018/01/19	ES33	01/02/2018			Bond Future	10.7261	78.7822	10.7099	78.8815	(0.151)	0.0000	0.0000	1,455
2018/01/19	ES33	01/02/2018	11.00	Call	Bond Future	1,647.9500	1.6479	1,747.2400	1.7472	6.025	0	0	0
2018/01/19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	01/02/2018	11.01	Call	Bond Future	1,707.1000	1.7071	1,806.3900	1.8064	5.816	0	0	0
2018/01/19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	03/05/2018	11.22	Call	Bond Future	2,334.1500	2.3341	2,435.5400	2.4355	4.344	0	0	0
2018/01/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	03/05/2018			Bond Future	10.8232	76.4622	10.8064	76.5636	(0.155)	0.0000	0.0000	9,466
2018/01/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	03/05/2018	11.20	Call	Bond Future	2,219.0800	2.2191	2,320.4700	2.3205	4.569	0	0	0
2018/01/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	03/05/2018	11.21	Call	Bond Future	2,276.6500	2.2766	2,378.0400	2.3780	4.453	0	0	0
2018/01/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	02/08/2018	11.14	Call	Bond Future	1,275.4200	1.2754	1,378.0800	1.3781	8.049	0	0	0
2018/01/19	ES33	02/08/2018			Bond Future	10.9221	77.8919	10.9048	77.9946	(0.158)	0.0000	0.0000	0
2018/01/19	ES33	02/08/2018	11.15	Call	Bond Future	1,333.1700	1.3332	1,435.8300	1.4358	7.700	0	0	0
2018/01/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES33	02/08/2018	11.16	Call	Bond Future	1,390.8600	1.3909	1,493.5200	1.4935	7.381	0	0	0
2018/01/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	ES42	01/02/2018			Bond Future	10.9052	82.0316	10.8840	82.1799	(0.194)	0.0000	0.0000	798

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
2018/01/19	ES42	03/05/2018			Bond Future	11.0016	79.3025	10.9796	79.4537	(0.200)	0.0000	0.0000	7,957
2018/01/19	ES42	02/08/2018			Bond Future	11.0979	80.7850	11.0753	80.9385	(0.204)	0.0000	0.0000	0
2018/01/19	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	01/02/2018			GOVI	595.3660	595.3660	595.9940	595.9940	0.105	0.0000	0.0000	388
2018/01/19	GOVI	01/02/2018	581.03	Call	GOVI	143,360.0000	14.3360	149,640.0000	14.9640	4.381	0	0	0
2018/01/19	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	01/02/2018	581.04	Call	GOVI	143,260.0000	14.3260	149,540.0000	14.9540	4.384	0	0	0
2018/01/19	GOVI	01/02/2018	581.02	Call	GOVI	143,460.0000	14.3460	149,740.0000	14.9740	4.378	0	0	0
2018/01/19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	03/05/2018	590.29	Call	GOVI	161,960.0000	16.1960	168,380.0000	16.8380	3.964	0	0	0
2018/01/19	GOVI	03/05/2018	590.27	Call	GOVI	162,160.0000	16.2160	168,580.0000	16.8580	3.959	0	0	0
2018/01/19	GOVI	03/05/2018			GOVI	606.4860	606.4860	607.1280	607.1280	0.106	0.0000	0.0000	320
2018/01/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	03/05/2018	590.28	Call	GOVI	162,060.0000	16.2060	168,480.0000	16.8480	3.961	0	0	0
2018/01/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	02/08/2018			GOVI	617.8290	617.8290	618.4780	618.4780	0.105	0.0000	0.0000	0
2018/01/19	GOVI	02/08/2018	605.71	Call	GOVI	121,190.0000	12.1190	127,680.0000	12.7680	5.355	0	0	0
2018/01/19	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GOVI	02/08/2018	605.72	Call	GOVI	121,090.0000	12.1090	127,580.0000	12.7580	5.360	0	0	0
2018/01/19	GOVI	02/08/2018	605.70	Call	GOVI	121,290.0000	12.1290	127,780.0000	12.7780	5.351	0	0	0
2018/01/19	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/19	IGOV	01/02/2018			Index Future	251.1450	251.1450	250.6090	250.6090	(0.213)	0.0000	0.0000	881
2018/01/19	IGOV	03/05/2018			Index Future	255.8510	255.8510	255.3060	255.3060	(0.213)	0.0000	0.0000	269
2018/01/19	IGOV	02/08/2018			Index Future	260.6710	260.6710	260.1110	260.1110	(0.215)	0.0000	0.0000	0
2018/01/19	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/19	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/01/19	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/01/19	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4500	100.4500	0.010	0.0000	0.0000	0
2018/01/19	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4300	99.4300	0.010	0.0000	0.0000	0
2018/01/19	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/19	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/01/19	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/01/19	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2018/01/19	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1800	99.1800	0.010	0.0000	0.0000	0
2018/01/19	IS02	21/06/2019			Interest Rate Swap	99.5100	99.5100	99.5200	99.5200	0.010	0.0000	0.0000	0
2018/01/19	IS02	20/09/2019			Interest Rate Swap	99.8700	99.8700	99.8800	99.8800	0.010	0.0000	0.0000	0
2018/01/19	IS02	20/12/2019			Interest Rate Swap	100.7900	100.7900	100.7900	100.7900	0.000	0.0000	0.0000	0
2018/01/19	IS02	23/03/2020			Interest Rate Swap	98.5200	98.5200	98.5100	98.5100	(0.010)	0.0000	0.0000	0
2018/01/19	IS05	17/12/2020			Interest Rate Swap	95.8900	95.8900	95.9000	95.9000	0.010	0.0000	0.0000	0

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2018/01/19	IS05	16/03/2021			Interest Rate Swap	95.0800	95.0800	95.1000	95.1000	0.021	0.0000	0.0000	0
2018/01/19	IS05	15/06/2021			Interest Rate Swap	94.2400	94.2400	94.2700	94.2700	0.032	0.0000	0.0000	0
2018/01/19	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.4000	94.4000	0.042	0.0000	0.0000	0
2018/01/19	IS05	21/12/2021			Interest Rate Swap	96.5200	96.5200	96.5700	96.5700	0.052	0.0000	0.0000	51
2018/01/19	IS05	15/03/2022			Interest Rate Swap	96.6400	96.6400	96.6800	96.6800	0.041	0.0000	0.0000	0
2018/01/19	IS05	21/06/2022			Interest Rate Swap	97.7900	97.7900	97.8300	97.8300	0.041	0.0000	0.0000	0
2018/01/19	IS05	20/09/2022			Interest Rate Swap	99.9700	99.9700	99.9900	99.9900	0.020	0.0000	0.0000	0
2018/01/19	IS05	20/12/2022			Interest Rate Swap	101.1900	101.1900	101.2100	101.2100	0.020	0.0000	0.0000	0
2018/01/19	IS05	22/03/2023			Interest Rate Swap	96.2700	96.2700	96.2900	96.2900	0.021	0.0000	0.0000	0
2018/01/19	IS10	17/12/2025			Interest Rate Swap	94.3600	94.3600	94.3100	94.3100	(0.053)	0.0000	0.0000	0
2018/01/19	IS10	16/03/2026			Interest Rate Swap	91.3400	91.3400	91.2900	91.2900	(0.055)	0.0000	0.0000	0
2018/01/19	IS10	15/06/2026			Interest Rate Swap	90.0600	90.0600	90.0200	90.0200	(0.044)	0.0000	0.0000	0
2018/01/19	IS10	21/09/2026			Interest Rate Swap	92.2000	92.2000	92.1600	92.1600	(0.043)	0.0000	0.0000	0
2018/01/19	IS10	21/12/2026			Interest Rate Swap	95.9800	95.9800	95.9400	95.9400	(0.042)	0.0000	0.0000	0
2018/01/19	IS10	15/03/2027			Interest Rate Swap	94.5400	94.5400	94.5000	94.5000	(0.042)	0.0000	0.0000	0
2018/01/19	IS10	21/06/2027			Interest Rate Swap	96.6200	96.6200	96.5500	96.5500	(0.072)	0.0000	0.0000	0
2018/01/19	IS10	20/09/2027			Interest Rate Swap	100.3600	100.3600	100.2600	100.2600	(0.100)	0.0000	0.0000	0
2018/01/19	IS10	20/12/2027			Interest Rate Swap	100.7200	100.7200	100.6000	100.6000	(0.119)	0.0000	0.0000	0
2018/01/19	IS10	22/03/2028			Interest Rate Swap	95.9400	95.9400	95.8200	95.8200	(0.125)	0.0000	0.0000	0
2018/01/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/19	JBAF	21/02/2018			Jibar Tradeable Future	6.9700	93.0300	6.9900	93.0100	0.287	0.0000	0.0000	0
2018/01/19	JBAF	20/03/2018			Jibar Tradeable Future	6.8700	93.1300	6.8900	93.1100	0.291	0.0000	0.0000	2,500
2018/01/19	JBAF	18/04/2018			Jibar Tradeable Future	6.7900	93.2100	6.8000	93.2000	0.147	0.0000	0.0000	0
2018/01/19	JBAF	20/06/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2018/01/19	JBAF	19/09/2018			Jibar Tradeable Future	6.8500	93.1500	6.8600	93.1400	0.146	0.0000	0.0000	0
2018/01/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/19	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2018/01/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0200	92.9800	(0.142)	0.0000	0.0000	0
2018/01/19	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/19	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/19	R023	01/02/2018	8.33	Put	Bond Future	4.4000	0.0044	2.7200	0.0027	(38.182)	0	0	0
2018/01/19	R023	01/02/2018			Bond Future	7.8095	103.1514	7.7940	103.2149	(0.198)	0.0000	0.0000	33,000
2018/01/19	R023	01/02/2018	8.32	Call	Bond Future	2,076.6200	2.0766	2,138.2500	2.1382	2.968	0	0	0
2018/01/19	R023	01/02/2018	8.32	Put	Bond Future	4.9400	0.0049	3.0800	0.0031	(37.652)	0	0	0
2018/01/19	R023	01/02/2018	8.33	Call	Bond Future	2,116.1300	2.1161	2,177.9400	2.1779	2.921	0	0	0
2018/01/19	R023	01/02/2018	8.31	Call	Bond Future	2,037.1500	2.0372	2,098.5900	2.0986	3.016	0	0	0
2018/01/19	R023	01/02/2018	8.31	Put	Bond Future	5.5400	0.0055	3.4900	0.0035	(37.004)	0	0	0
2018/01/19	R023	03/05/2018	8.27	Call	Bond Future	2,166.1300	2.1661	2,210.6800	2.2107	2.057	0	0	0
2018/01/19	R023	03/05/2018			Bond Future	7.8228	101.1483	7.8064	101.2132	(0.211)	0.0000	0.0000	7,289
2018/01/19	R023	03/05/2018	8.27	Put	Bond Future	422.0900	0.4221	401.6800	0.4017	(4.835)	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
2018/01/19	R023	03/05/2018	8.28	Call	Bond Future	2,195.3200	2.1953	2,240.1900	2.2402	2.044	0	0	0
2018/01/19	R023	03/05/2018	8.29	Put	Bond Future	403.6700	0.4037	383.9000	0.3839	(4.898)	0	0	0
2018/01/19	R023	03/05/2018	9.19	Call	Bond Future	5,248.1600	5.2482	5,310.4500	5.3104	1.187	0	0	0
2018/01/19	R023	03/05/2018	9.19	Put	Bond Future	31.9000	0.0319	29.2300	0.0292	(8.370)	0	0	2,500
2018/01/19	R023	03/05/2018	8.28	Put	Bond Future	412.7100	0.4127	392.6200	0.3926	(4.868)	0	0	0
2018/01/19	R023	03/05/2018	8.29	Call	Bond Future	2,224.8300	2.2248	2,270.0200	2.2700	2.031	0	0	0
2018/01/19	R035	01/02/2018	9.75	Call	Bond Future	2,180.9500	2.1809	2,308.1400	2.3081	5.832	0	0	0
2018/01/19	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R035	01/02/2018			Bond Future	9.4747	98.8620	9.4590	98.9892	(0.166)	0.0000	0.0000	36,961
2018/01/19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R035	01/02/2018	9.73	Call	Bond Future	2,025.0500	2.0250	2,152.2400	2.1522	6.281	0	0	0
2018/01/19	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R035	01/02/2018	9.74	Call	Bond Future	2,103.0500	2.1031	2,230.2400	2.2302	6.048	0	0	0
2018/01/19	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R035	03/05/2018			Bond Future	9.5294	96.2084	9.5131	96.3382	(0.171)	0.0000	0.0000	29,080
2018/01/19	R035	03/05/2018	9.90	Call	Bond Future	2,883.2900	2.8833	3,013.0600	3.0131	4.501	0	0	0
2018/01/19	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R035	03/05/2018	9.91	Call	Bond Future	2,959.2500	2.9593	3,089.0200	3.0890	4.385	0	0	0
2018/01/19	R035	03/05/2018	9.89	Call	Bond Future	2,807.2400	2.8072	2,937.0100	2.9370	4.623	0	0	0
2018/01/19	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R186	01/02/2018	8.96	Call	Bond Future	3,091.4500	3.0914	3,119.6100	3.1196	0.911	0	0	0
2018/01/19	R186	01/02/2018	8.50	Put	Bond Future	702.9500	0.7030	658.7900	0.6588	(6.282)	0	0	0
2018/01/19	R186	01/02/2018	9.00	Call	Bond Future	3,335.8200	3.3358	3,365.8300	3.3658	0.900	0	0	0
2018/01/19	R186	01/02/2018	9.25	Call	Bond Future	4,888.8600	4.8889	4,924.5100	4.9245	0.729	0	0	0
2018/01/19	R186	01/02/2018			Bond Future	8.4921	113.6733	8.4865	113.7100	(0.065)	0.0000	0.0000	90,201
2018/01/19	R186	01/02/2018	8.50	Call	Bond Future	755.6400	0.7556	748.2000	0.7482	(0.985)	0	0	1,460
2018/01/19	R186	01/02/2018	7.75	Put	Bond Future	5,074.1800	5.0742	5,036.7900	5.0368	(0.737)	0	0	0
2018/01/19	R186	01/02/2018	7.75	Call	Bond Future	2.6400	0.0026	1.9700	0.0020	(25.379)	0	0	1,460
2018/01/19	R186	01/02/2018	8.97	Call	Bond Future	3,152.3300	3.1523	3,180.9800	3.1810	0.909	0	0	0
2018/01/19	R186	01/02/2018	8.96	Put	Bond Future	41.2200	0.0412	32.6600	0.0327	(20.767)	0	0	0
2018/01/19	R186	01/02/2018	9.00	Put	Bond Future	29.9600	0.0300	23.2500	0.0233	(22.397)	0	0	6,200
2018/01/19	R186	01/02/2018	8.75	Put	Bond Future	181.9100	0.1819	158.3000	0.1583	(12.979)	0	0	775
2018/01/19	R186	01/02/2018	9.25	Put	Bond Future	3.2000	0.0032	2.1300	0.0021	(33.438)	0	0	775
2018/01/19	R186	01/02/2018	8.97	Put	Bond Future	38.1200	0.0381	30.0500	0.0300	(21.170)	0	0	0
2018/01/19	R186	01/02/2018	8.98	Call	Bond Future	3,213.3600	3.2134	3,242.4700	3.2425	0.906	0	0	0
2018/01/19	R186	01/02/2018	8.98	Put	Bond Future	35.2100	0.0352	27.6000	0.0276	(21.613)	0	0	0
2018/01/19	R186	01/02/2018	8.75	Call	Bond Future	1,877.0100	1.8770	1,890.1200	1.8901	0.698	0	0	0
2018/01/19	R186	01/02/2018	9.65	Call	Bond Future	7,350.6300	7.3506	7,387.3300	7.3873	0.499	0	0	0
2018/01/19	R186	01/02/2018	9.65	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	1,950
2018/01/19	R186	03/05/2018	10.14	Put	Bond Future	53.9400	0.0539	51.4500	0.0514	(4.616)	0	0	0
2018/01/19	R186	03/05/2018	8.69	Call	Bond Future	2,514.1000	2.5141	2,527.2100	2.5272	0.521	0	0	0
2018/01/19	R186	03/05/2018	9.72	Put	Bond Future	180.2500	0.1802	173.9500	0.1739	(3.495)	0	0	10,640
2018/01/19	R186	03/05/2018	8.40	Put	Bond Future	2,420.1800	2.4202	2,389.8500	2.3899	(1.253)	0	0	0
2018/01/19	R186	03/05/2018	8.00	Put	Bond Future	4,251.9300	4.2519	4,216.1000	4.2161	(0.843)	0	0	0
2018/01/19	R186	03/05/2018	8.92	Call	Bond Future	3,471.5300	3.4715	3,489.4600	3.4895	0.516	0	0	0
2018/01/19	R186	03/05/2018	8.91	Put	Bond Future	1,018.8100	1.0188	998.8200	0.9988	(1.962)	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
2018/01/19	R186	03/05/2018			Bond Future	8.5329	115.7965	8.5271	115.8342	(0.068)	0.0000	0.0000	43,996
2018/01/19	R186	03/05/2018	9.30	Put	Bond Future	477.9100	0.4779	465.4000	0.4654	(2.618)	0	0	0
2018/01/19	R186	03/05/2018	9.30	Call	Bond Future	5,305.6800	5.3057	5,330.8800	5.3309	0.475	0	0	1,120
2018/01/19	R186	03/05/2018	10.14	Call	Bond Future	9,856.6100	9.8566	9,891.8300	9.8918	0.357	0	0	0
2018/01/19	R186	03/05/2018	8.93	Call	Bond Future	3,516.2500	3.5163	3,534.3900	3.5344	0.516	0	0	0
2018/01/19	R186	03/05/2018	8.93	Put	Bond Future	981.9800	0.9820	962.4100	0.9624	(1.993)	0	0	0
2018/01/19	R186	03/05/2018	8.69	Put	Bond Future	1,502.3300	1.5023	1,477.7300	1.4777	(1.637)	0	0	0
2018/01/19	R186	03/05/2018	9.72	Call	Bond Future	7,534.8300	7.5348	7,566.2400	7.5662	0.417	0	0	0
2018/01/19	R186	03/05/2018	9.19	Put	Bond Future	596.4000	0.5964	581.9400	0.5819	(2.425)	0	0	0
2018/01/19	R186	03/05/2018	8.40	Call	Bond Future	1,554.7600	1.5548	1,562.1400	1.5621	0.475	0	0	4,745
2018/01/19	R186	03/05/2018	8.00	Call	Bond Future	728.1100	0.7281	729.9900	0.7300	0.258	0	0	4,745
2018/01/19	R186	03/05/2018	8.92	Put	Bond Future	1,000.1500	1.0002	980.3700	0.9804	(1.978)	0	0	0
2018/01/19	R186	03/05/2018	8.91	Call	Bond Future	3,427.2600	3.4273	3,444.9800	3.4450	0.517	0	0	0
2018/01/19	R186	03/05/2018	9.75	Call	Bond Future	7,698.4000	7.6984	7,730.1700	7.7302	0.413	0	0	0
2018/01/19	R186	03/05/2018	9.75	Put	Bond Future	166.3800	0.1664	160.4400	0.1604	(3.570)	0	0	3,200
2018/01/19	R186	03/05/2018	9.19	Call	Bond Future	4,749.0300	4.7490	4,772.2800	4.7723	0.490	0	0	0
2018/01/19	R186	03/05/2018	8.85	Call	Bond Future	3,165.7800	3.1658	3,182.2400	3.1822	0.520	0	0	0
2018/01/19	R186	03/05/2018	8.85	Put	Bond Future	1,135.9300	1.1359	1,114.6800	1.1147	(1.871)	0	0	4,745
2018/01/19	R197	01/02/2018	301.68	Put	Bond Future	3,791.1100	3.7911	3,803.2600	3.8033	0.320	0	0	0
2018/01/19	R197	01/02/2018			Bond Future	297.8889	297.8889	297.8767	297.8767	(0.004)	0.0000	0.0000	2,350
2018/01/19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	01/02/2018	301.67	Put	Bond Future	3,781.1100	3.7811	3,793.2600	3.7933	0.321	0	0	0
2018/01/19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	01/02/2018	301.66	Put	Bond Future	3,771.1100	3.7711	3,783.2600	3.7833	0.322	0	0	0
2018/01/19	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	03/05/2018			Bond Future	303.4714	303.4714	303.4592	303.4592	(0.004)	0.0000	0.0000	165
2018/01/19	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	03/05/2018	304.44	Put	Bond Future	968.5600	0.9686	980.7700	0.9808	1.261	0	0	0
2018/01/19	R197	03/05/2018	304.46	Put	Bond Future	988.5600	0.9886	1,000.7700	1.0008	1.235	0	0	0
2018/01/19	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R197	03/05/2018	304.45	Put	Bond Future	978.5600	0.9786	990.7700	0.9908	1.248	0	0	0
2018/01/19	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R202	01/02/2018	249.06	Put	Bond Future	11,481.6800	11.4817	11,489.8700	11.4899	0.071	0	0	0
2018/01/19	R202	01/02/2018			Bond Future	237.5783	237.5783	237.5701	237.5701	(0.003)	0.0000	0.0000	21,504
2018/01/19	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R202	01/02/2018	249.08	Put	Bond Future	11,501.6800	11.5017	11,509.8700	11.5099	0.071	0	0	0
2018/01/19	R202	01/02/2018	249.07	Put	Bond Future	11,491.6800	11.4917	11,499.8700	11.4999	0.071	0	0	0
2018/01/19	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R202	03/05/2018	247.48	Put	Bond Future	6,163.9500	6.1639	6,161.9000	6.1619	(0.033)	0	0	0
2018/01/19	R202	03/05/2018	247.47	Call	Bond Future	716.4700	0.7165	706.2400	0.7062	(1.428)	0	0	0
2018/01/19	R202	03/05/2018			Bond Future	242.0306	242.0306	242.0224	242.0224	(0.003)	0.0000	0.0000	1,552
2018/01/19	R202	03/05/2018	247.48	Call	Bond Future	714.5200	0.7145	704.3000	0.7043	(1.430)	0	0	0
2018/01/19	R202	03/05/2018	247.47	Put	Bond Future	6,155.9000	6.1559	6,153.8400	6.1538	(0.033)	0	0	0
2018/01/19	R202	03/05/2018	247.49	Call	Bond Future	712.5600	0.7126	702.3700	0.7024	(1.430)	0	0	0
2018/01/19	R202	03/05/2018	247.49	Put	Bond Future	6,171.9900	6.1720	6,169.9700	6.1700	(0.033)	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
2018/01/19	R204	01/02/2018	7.27	Call	Bond Future	204.8700	0.2049	199.6000	0.1996	(2.572)	0	0	0
2018/01/19	R204	01/02/2018			Bond Future	7.0251	101.8296	7.0314	101.8244	0.090	0.0000	0.0000	29,665
2018/01/19	R204	01/02/2018	7.25	Call	Bond Future	188.1600	0.1882	182.8900	0.1829	(2.801)	0	0	0
2018/01/19	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R204	01/02/2018	7.26	Call	Bond Future	196.5200	0.1965	191.2500	0.1913	(2.682)	0	0	0
2018/01/19	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R204	03/05/2018	7.10	Put	Bond Future	46.3600	0.0464	47.3000	0.0473	2.028	0	0	0
2018/01/19	R204	03/05/2018			Bond Future	6.8111	103.7316	6.8196	103.7265	0.124	0.0000	0.0000	0
2018/01/19	R204	03/05/2018	7.09	Call	Bond Future	215.9100	0.2159	211.7700	0.2118	(1.917)	0	0	0
2018/01/19	R204	03/05/2018	7.09	Put	Bond Future	47.8200	0.0478	48.7900	0.0488	2.028	0	0	0
2018/01/19	R204	03/05/2018	7.10	Call	Bond Future	220.4700	0.2205	216.3000	0.2163	(1.891)	0	0	0
2018/01/19	R204	03/05/2018	7.08	Call	Bond Future	211.3800	0.2114	207.2700	0.2073	(1.944)	0	0	0
2018/01/19	R204	03/05/2018	7.08	Put	Bond Future	49.3100	0.0493	50.3100	0.0503	2.028	0	0	0
2018/01/19	R207	01/02/2018	7.61	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/19	R207	01/02/2018	7.60	Call	Bond Future	823.7000	0.8237	868.6800	0.8687	5.461	0	0	0
2018/01/19	R207	01/02/2018			Bond Future	7.1360	100.6369	7.1108	100.6819	(0.353)	0.0000	0.0000	44,972
2018/01/19	R207	01/02/2018	7.61	Call	Bond Future	841.3500	0.8414	886.3300	0.8863	5.346	0	0	0
2018/01/19	R207	01/02/2018	7.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/19	R207	01/02/2018	7.62	Call	Bond Future	858.9900	0.8590	903.9800	0.9040	5.238	0	0	0
2018/01/19	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R207	03/05/2018	7.57	Call	Bond Future	838.2200	0.8382	876.1000	0.8761	4.519	0	0	0
2018/01/19	R207	03/05/2018	7.56	Put	Bond Future	73.1700	0.0732	64.7200	0.0647	(11.548)	0	0	0
2018/01/19	R207	03/05/2018			Bond Future	7.0786	102.5166	7.0492	102.5627	(0.415)	0.0000	0.0000	4,156
2018/01/19	R207	03/05/2018	7.58	Call	Bond Future	851.4600	0.8515	889.5500	0.8895	4.473	0	0	0
2018/01/19	R207	03/05/2018	7.58	Put	Bond Future	68.3600	0.0684	60.3500	0.0604	(11.717)	0	0	0
2018/01/19	R207	03/05/2018	7.57	Put	Bond Future	70.6600	0.0707	62.4400	0.0624	(11.633)	0	0	0
2018/01/19	R207	03/05/2018	7.56	Call	Bond Future	825.1900	0.8252	862.8400	0.8628	4.563	0	0	0
2018/01/19	R208	01/02/2018	7.85	Put	Bond Future	1.2600	0.0013	0.5800	0.0006	(53.968)	0	0	0
2018/01/19	R208	01/02/2018			Bond Future	7.4207	100.5282	7.3953	100.5975	(0.342)	0.0000	0.0000	35,458
2018/01/19	R208	01/02/2018	7.84	Call	Bond Future	1,138.2700	1.1383	1,206.7600	1.2068	6.017	0	0	0
2018/01/19	R208	01/02/2018	7.84	Put	Bond Future	1.4800	0.0015	0.6900	0.0007	(53.378)	0	0	0
2018/01/19	R208	01/02/2018	7.85	Call	Bond Future	1,164.9600	1.1650	1,233.5600	1.2336	5.889	0	0	0
2018/01/19	R208	01/02/2018	7.83	Call	Bond Future	1,111.6100	1.1116	1,179.9700	1.1800	6.150	0	0	0
2018/01/19	R208	01/02/2018	7.83	Put	Bond Future	1.7400	0.0017	0.8200	0.0008	(52.874)	0	0	0
2018/01/19	R208	03/05/2018	7.77	Call	Bond Future	1,135.7900	1.1358	1,186.8800	1.1869	4.498	0	0	0
2018/01/19	R208	03/05/2018			Bond Future	7.4076	99.0046	7.3797	99.0754	(0.376)	0.0000	0.0000	3,665
2018/01/19	R208	03/05/2018	7.77	Put	Bond Future	220.9200	0.2209	201.2000	0.2012	(8.926)	0	0	0
2018/01/19	R208	03/05/2018	7.78	Call	Bond Future	1,154.7400	1.1547	1,206.2400	1.2062	4.460	0	0	0
2018/01/19	R208	03/05/2018	7.79	Put	Bond Future	208.9400	0.2089	190.0300	0.1900	(9.050)	0	0	0
2018/01/19	R208	03/05/2018	7.78	Put	Bond Future	214.7800	0.2148	195.4700	0.1955	(8.991)	0	0	0
2018/01/19	R208	03/05/2018	7.79	Call	Bond Future	1,173.9800	1.1740	1,225.8800	1.2259	4.421	0	0	0
2018/01/19	R209	01/02/2018	9.72	Call	Bond Future	2,231.7300	2.2317	2,296.6800	2.2967	2.910	0	0	0
2018/01/19	R209	01/02/2018	9.73	Call	Bond Future	2,284.7600	2.2848	2,351.0700	2.3511	2.902	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
2018/01/19	R209	01/02/2018	9.71	Put	Bond Future	263.9900	0.2640	220.8200	0.2208	(16.353)	0	0	0
2018/01/19	R209	01/02/2018	10.10	Call	Bond Future	4,428.5600	4.4286	4,527.3600	4.5274	2.231	0	0	0
2018/01/19	R209	01/02/2018	9.85	Call	Bond Future	2,949.1900	2.9492	3,029.9500	3.0300	2.738	0	0	0
2018/01/19	R209	01/02/2018	9.33	Call	Bond Future	625.0900	0.6251	636.0900	0.6361	1.760	0	0	220
2018/01/19	R209	01/02/2018	10.22	Put	Bond Future	11.9900	0.0120	7.9900	0.0080	(33.361)	0	0	739
2018/01/19	R209	01/02/2018	9.75	Call	Bond Future	2,392.0000	2.3920	2,460.9600	2.4610	2.883	0	0	5,000
2018/01/19	R209	01/02/2018			Bond Future	9.4233	74.8589	9.4076	74.9657	(0.166)	0.0000	0.0000	141,429
2018/01/19	R209	01/02/2018	9.73	Put	Bond Future	238.8500	0.2389	198.4100	0.1984	(16.931)	0	0	0
2018/01/19	R209	01/02/2018	9.71	Call	Bond Future	2,179.1300	2.1791	2,242.7100	2.2427	2.918	0	0	0
2018/01/19	R209	01/02/2018	9.88	Call	Bond Future	3,121.7800	3.1218	3,205.5600	3.2056	2.684	0	0	0
2018/01/19	R209	01/02/2018	9.88	Put	Bond Future	106.5200	0.1065	83.5500	0.0836	(21.564)	0	0	220
2018/01/19	R209	01/02/2018	9.59	Call	Bond Future	1,586.6000	1.5866	1,632.5800	1.6326	2.898	0	0	0
2018/01/19	R209	01/02/2018	9.59	Put	Bond Future	463.7600	0.4638	402.9900	0.4030	(13.104)	0	0	377
2018/01/19	R209	01/02/2018	9.72	Put	Bond Future	251.1600	0.2512	209.3600	0.2094	(16.643)	0	0	0
2018/01/19	R209	01/02/2018	10.10	Put	Bond Future	27.3600	0.0274	19.4100	0.0194	(29.057)	0	0	3,000
2018/01/19	R209	01/02/2018	9.85	Put	Bond Future	126.1900	0.1262	100.2000	0.1002	(20.596)	0	0	7,500
2018/01/19	R209	01/02/2018	9.33	Put	Bond Future	1,264.8900	1.2649	1,169.1400	1.1691	(7.570)	0	0	0
2018/01/19	R209	01/02/2018	10.22	Call	Bond Future	5,151.6900	5.1517	5,254.4400	5.2544	1.994	0	0	0
2018/01/19	R209	01/02/2018	9.75	Put	Bond Future	215.6800	0.2157	177.8900	0.1779	(17.521)	0	0	0
2018/01/19	R209	01/02/2018	10.00	Call	Bond Future	3,828.4700	3.8285	3,921.9200	3.9219	2.441	0	0	0
2018/01/19	R209	01/02/2018	10.00	Put	Bond Future	52.0400	0.0520	38.7400	0.0387	(25.557)	0	0	7,488
2018/01/19	R209	01/02/2018	9.89	Call	Bond Future	3,179.7600	3.1798	3,264.4900	3.2645	2.665	0	0	0
2018/01/19	R209	01/02/2018	9.89	Put	Bond Future	100.5900	0.1006	78.5700	0.0786	(21.891)	0	0	157
2018/01/19	R209	01/02/2018	9.32	Put	Bond Future	1,307.1400	1.3071	1,210.3900	1.2104	(7.402)	0	0	0
2018/01/19	R209	01/02/2018	9.32	Call	Bond Future	598.2600	0.5983	608.2600	0.6083	1.672	0	0	157
2018/01/19	R209	01/02/2018	9.87	Call	Bond Future	3,064.0100	3.0640	3,146.8100	3.1468	2.702	0	0	0
2018/01/19	R209	01/02/2018	9.87	Put	Bond Future	112.7500	0.1128	88.8000	0.0888	(21.242)	0	0	739
2018/01/19	R209	01/02/2018	9.52	Put	Bond Future	625.4400	0.6254	554.1300	0.5541	(11.402)	0	0	0
2018/01/19	R209	01/02/2018	9.52	Call	Bond Future	1,279.9800	1.2800	1,315.4200	1.3154	2.769	0	0	739
2018/01/19	R209	03/05/2018	10.73	Call	Bond Future	8,029.3500	8.0293	8,125.1900	8.1252	1.194	0	0	0
2018/01/19	R209	03/05/2018	9.75	Call	Bond Future	3,339.3900	3.3394	3,399.0300	3.3990	1.786	0	0	435
2018/01/19	R209	03/05/2018	10.00	Call	Bond Future	4,436.2600	4.4363	4,507.4100	4.5074	1.604	0	0	0
2018/01/19	R209	03/05/2018	9.85	Put	Bond Future	1,284.5000	1.2845	1,239.9800	1.2400	(3.466)	0	0	0
2018/01/19	R209	03/05/2018			Bond Future	9.4728	73.1078	9.4567	73.2168	(0.170)	0.0000	0.0000	10,499
2018/01/19	R209	03/05/2018	10.73	Put	Bond Future	236.6100	0.2366	223.5100	0.2235	(5.537)	0	0	435
2018/01/19	R209	03/05/2018	9.75	Put	Bond Future	1,504.6400	1.5046	1,455.3400	1.4553	(3.277)	0	0	0
2018/01/19	R209	03/05/2018	9.85	Call	Bond Future	3,764.2300	3.7642	3,828.6500	3.8287	1.711	0	0	0
2018/01/19	R209	03/05/2018	10.22	Call	Bond Future	5,482.6300	5.4826	5,562.5200	5.5625	1.457	0	0	0
2018/01/19	R209	03/05/2018	10.22	Put	Bond Future	691.5900	0.6916	662.5400	0.6625	(4.200)	0	0	435
2018/01/19	R209	03/05/2018	10.00	Put	Bond Future	1,005.4400	1.0054	967.6500	0.9677	(3.759)	0	0	5,000
2018/01/19	R209	03/05/2018	9.86	Call	Bond Future	3,807.6800	3.8077	3,872.5600	3.8726	1.704	0	0	0
2018/01/19	R209	03/05/2018	9.84	Call	Bond Future	3,720.8400	3.7208	3,784.7900	3.7848	1.719	0	0	0
2018/01/19	R209	03/05/2018	9.84	Put	Bond Future	1,305.2100	1.3052	1,260.2200	1.2602	(3.447)	0	0	0
2018/01/19	R209	03/05/2018	9.86	Put	Bond Future	1,263.9400	1.2639	1,219.8800	1.2199	(3.486)	0	0	0
2018/01/19	R209	02/08/2018	9.66	Call	Bond Future	3,688.2300	3.6882	3,742.9100	3.7429	1.483	0	0	435
2018/01/19	R209	02/08/2018	10.38	Call	Bond Future	6,683.1300	6.6831	6,760.6800	6.7607	1.160	0	0	0
2018/01/19	R209	02/08/2018	10.39	Put	Bond Future	1,263.0700	1.2631	1,230.4800	1.2305	(2.580)	0	0	0
2018/01/19	R209	02/08/2018			Bond Future	9.5228	74.4748	9.5063	74.5852	(0.173)	0.0000	0.0000	0

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2018/01/19	R209	02/08/2018	10.84	Call	Bond Future	8,763.0600	8.7631	8,852.1500	8.8522	1.017	0	0	0
2018/01/19	R209	02/08/2018	10.84	Put	Bond Future	702.9800	0.7030	681.6600	0.6817	(3.033)	0	0	435
2018/01/19	R209	02/08/2018	10.21	Call	Bond Future	5,926.1100	5.9261	5,998.8900	5.9989	1.228	0	0	0
2018/01/19	R209	02/08/2018	10.21	Put	Bond Future	1,543.1200	1.5431	1,505.4900	1.5055	(2.439)	0	0	435
2018/01/19	R209	02/08/2018	9.66	Put	Bond Future	2,780.1000	2.7801	2,724.3700	2.7244	(2.005)	0	0	0
2018/01/19	R209	02/08/2018	10.38	Put	Bond Future	1,277.2000	1.2772	1,244.3400	1.2443	(2.573)	0	0	0
2018/01/19	R209	02/08/2018	10.39	Call	Bond Future	6,728.4500	6.7285	6,806.2700	6.8063	1.157	0	0	0
2018/01/19	R209	02/08/2018	10.40	Call	Bond Future	6,773.6700	6.7737	6,851.7500	6.8517	1.153	0	0	0
2018/01/19	R209	02/08/2018	10.40	Put	Bond Future	1,248.9200	1.2489	1,216.5900	1.2166	(2.589)	0	0	0
2018/01/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R209	01/11/2018	9.34	Put	Bond Future	4,839.0400	4.8390	4,772.6000	4.7726	(1.373)	0	0	0
2018/01/19	R209	01/11/2018	1,016.00	Call	Bond Future	71,874.0100	71.8740	71,986.0400	71.9860	0.156	0	0	0
2018/01/19	R209	01/11/2018			Bond Future	9.5687	72.7619	9.5518	72.8739	(0.177)	0.0000	0.0000	0
2018/01/19	R209	01/11/2018	1,016.01	Call	Bond Future	71,874.0100	71.8740	71,986.0400	71.9860	0.156	0	0	0
2018/01/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R209	01/11/2018	1,015.99	Call	Bond Future	71,874.0000	71.8740	71,986.0300	71.9860	0.156	0	0	0
2018/01/19	R209	01/11/2018	9.34	Call	Bond Future	3,301.9200	3.3019	3,347.5100	3.3475	1.381	0	0	255
2018/01/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R209	01/11/2018	10.57	Call	Bond Future	7,917.5700	7.9176	7,995.9900	7.9960	0.990	0	0	0
2018/01/19	R209	01/11/2018	10.57	Put	Bond Future	1,717.3400	1.7173	1,683.7300	1.6837	(1.957)	0	0	255
2018/01/19	R209	01/11/2018	9.94	Call	Bond Future	5,339.3100	5.3393	5,402.3000	5.4023	1.180	0	0	0
2018/01/19	R209	01/11/2018	9.94	Put	Bond Future	2,942.7800	2.9428	2,893.7400	2.8937	(1.666)	0	0	255
2018/01/19	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R210	01/02/2018			Bond Future	187.0915	187.0915	187.0846	187.0846	(0.004)	0.0000	0.0000	2,159
2018/01/19	R210	01/02/2018	192.36	Put	Bond Future	5,268.4800	5.2685	5,275.3900	5.2754	0.131	0	0	0
2018/01/19	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R210	01/02/2018	192.38	Put	Bond Future	5,288.4800	5.2885	5,295.3900	5.2954	0.131	0	0	0
2018/01/19	R210	01/02/2018	192.37	Put	Bond Future	5,278.4800	5.2785	5,285.3900	5.2854	0.131	0	0	0
2018/01/19	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R210	03/05/2018	191.44	Put	Bond Future	3,267.3000	3.2673	3,274.1500	3.2742	0.210	0	0	0
2018/01/19	R210	03/05/2018			Bond Future	188.1727	188.1727	188.1658	188.1658	(0.004)	0.0000	0.0000	0
2018/01/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R210	03/05/2018	191.46	Put	Bond Future	3,287.3000	3.2873	3,294.1500	3.2942	0.208	0	0	0
2018/01/19	R210	03/05/2018	191.45	Put	Bond Future	3,277.3000	3.2773	3,284.1500	3.2842	0.209	0	0	0
2018/01/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	01/02/2018	154.71	Put	Bond Future	3,462.1200	3.4621	3,382.6500	3.3826	(2.295)	0	0	0
2018/01/19	R212	01/02/2018			Bond Future	151.2479	151.2479	151.3274	151.3274	0.053	0.0000	0.0000	3,825
2018/01/19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	01/02/2018	154.70	Put	Bond Future	3,452.1200	3.4521	3,372.6500	3.3726	(2.302)	0	0	0
2018/01/19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	01/02/2018	154.69	Put	Bond Future	3,442.1200	3.4421	3,362.6500	3.3626	(2.309)	0	0	0
2018/01/19	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	03/05/2018			Bond Future	154.0823	154.0823	154.1634	154.1634	0.053	0.0000	0.0000	1,292
2018/01/19	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/19	R212	03/05/2018	154.28	Put	Bond Future	197.6900	0.1977	116.5600	0.1166	(41.039)	0	0	0
2018/01/19	R212	03/05/2018	154.30	Put	Bond Future	217.6900	0.2177	136.5600	0.1366	(37.269)	0	0	0
2018/01/19	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/19	R212	03/05/2018	154.29	Put	Bond Future	207.6900	0.2077	126.5600	0.1266	(39.063)	0	0	0
2018/01/19	R213	01/02/2018	9.42	Call	Bond Future	2,198.8900	2.1989	2,209.9500	2.2100	0.503	0	0	0
2018/01/19	R213	01/02/2018	9.41	Put	Bond Future	224.5700	0.2246	196.9800	0.1970	(12.286)	0	0	0
2018/01/19	R213	01/02/2018			Bond Future	9.1186	87.0824	9.1130	87.1202	(0.062)	0.0000	0.0000	58,890
2018/01/19	R213	01/02/2018	9.43	Call	Bond Future	2,252.5000	2.2525	2,264.4000	2.2644	0.528	0	0	0
2018/01/19	R213	01/02/2018	9.43	Put	Bond Future	201.7100	0.2017	175.8200	0.1758	(12.835)	0	0	0
2018/01/19	R213	01/02/2018	9.42	Put	Bond Future	212.8800	0.2129	186.1500	0.1861	(12.556)	0	0	0
2018/01/19	R213	01/02/2018	9.41	Call	Bond Future	2,145.7200	2.1457	2,155.9200	2.1559	0.475	0	0	0
2018/01/19	R213	03/05/2018	9.57	Put	Bond Future	1,137.3000	1.1373	1,116.1500	1.1161	(1.860)	0	0	0
2018/01/19	R213	03/05/2018	9.56	Call	Bond Future	3,707.2600	3.7073	3,724.5800	3.7246	0.467	0	0	0
2018/01/19	R213	03/05/2018			Bond Future	9.1659	85.1594	9.1600	85.1981	(0.064)	0.0000	0.0000	4,350
2018/01/19	R213	03/05/2018	9.57	Call	Bond Future	3,751.1800	3.7512	3,768.7100	3.7687	0.467	0	0	0
2018/01/19	R213	03/05/2018	9.56	Put	Bond Future	1,156.7100	1.1567	1,135.3500	1.1353	(1.847)	0	0	0
2018/01/19	R213	03/05/2018	9.58	Call	Bond Future	3,795.4600	3.7955	3,813.1800	3.8132	0.467	0	0	0
2018/01/19	R213	03/05/2018	9.58	Put	Bond Future	1,118.3300	1.1183	1,097.3700	1.0974	(1.874)	0	0	0
2018/01/19	R214	01/02/2018	9.84	Call	Bond Future	2,080.9800	2.0810	2,169.0200	2.1690	4.231	0	0	0
2018/01/19	R214	01/02/2018			Bond Future	9.5888	74.3497	9.5681	74.4965	(0.216)	0.0000	0.0000	42,030
2018/01/19	R214	01/02/2018	9.82	Call	Bond Future	1,977.8800	1.9779	2,062.3100	2.0623	4.269	0	0	0
2018/01/19	R214	01/02/2018	9.82	Put	Bond Future	372.3300	0.3723	310.0400	0.3100	(16.730)	0	0	0
2018/01/19	R214	01/02/2018	9.84	Put	Bond Future	339.3000	0.3393	280.6200	0.2806	(17.294)	0	0	0
2018/01/19	R214	01/02/2018	9.83	Call	Bond Future	2,029.1800	2.0292	2,115.4200	2.1154	4.250	0	0	0
2018/01/19	R214	01/02/2018	9.83	Put	Bond Future	355.5100	0.3555	295.0300	0.2950	(17.012)	0	0	0
2018/01/19	R214	03/05/2018	9.99	Put	Bond Future	1,414.2300	1.4142	1,354.7300	1.3547	(4.207)	0	0	0
2018/01/19	R214	03/05/2018			Bond Future	9.6383	72.4425	9.6170	72.5922	(0.221)	0.0000	0.0000	8,267
2018/01/19	R214	03/05/2018	9.98	Call	Bond Future	3,767.7800	3.7678	3,857.2600	3.8573	2.375	0	0	0
2018/01/19	R214	03/05/2018	9.98	Put	Bond Future	1,436.4600	1.4365	1,376.3200	1.3763	(4.187)	0	0	0
2018/01/19	R214	03/05/2018	9.99	Call	Bond Future	3,811.9100	3.8119	3,902.0300	3.9020	2.364	0	0	0
2018/01/19	R214	03/05/2018	9.97	Call	Bond Future	3,723.9700	3.7240	3,812.8300	3.8128	2.386	0	0	0
2018/01/19	R214	03/05/2018	9.97	Put	Bond Future	1,459.1200	1.4591	1,398.3600	1.3984	(4.164)	0	0	0
2018/01/19	R248	01/02/2018	9.90	Put	Bond Future	388.5900	0.3886	318.8900	0.3189	(17.937)	0	0	0
2018/01/19	R248	01/02/2018	9.89	Call	Bond Future	2,804.1700	2.8042	2,920.1400	2.9201	4.136	0	0	0
2018/01/19	R248	01/02/2018			Bond Future	9.6189	95.3351	9.5982	95.5229	(0.215)	0.0000	0.0000	74,184
2018/01/19	R248	01/02/2018	9.90	Call	Bond Future	2,871.7800	2.8718	2,989.9400	2.9899	4.115	0	0	0
2018/01/19	R248	01/02/2018	9.89	Put	Bond Future	407.2800	0.4073	335.3900	0.3354	(17.651)	0	0	0
2018/01/19	R248	01/02/2018	9.91	Call	Bond Future	2,940.0000	2.9400	3,060.3100	3.0603	4.092	0	0	0
2018/01/19	R248	01/02/2018	9.91	Put	Bond Future	370.6700	0.3707	303.1200	0.3031	(18.224)	0	0	0
2018/01/19	R248	03/05/2018	10.06	Call	Bond Future	5,128.1900	5.1282	5,246.0600	5.2461	2.298	0	0	0
2018/01/19	R248	03/05/2018	10.05	Put	Bond Future	1,768.0100	1.7680	1,693.4900	1.6935	(4.215)	0	0	0
2018/01/19	R248	03/05/2018			Bond Future	9.6693	92.6789	9.6479	92.8705	(0.221)	0.0000	0.0000	5,643
2018/01/19	R248	03/05/2018	10.07	Call	Bond Future	5,185.2800	5.1853	5,303.9200	5.3039	2.288	0	0	0
2018/01/19	R248	03/05/2018	10.07	Put	Bond Future	1,714.3100	1.7143	1,641.3300	1.6413	(4.257)	0	0	0
2018/01/19	R248	03/05/2018	10.06	Put	Bond Future	1,740.9800	1.7410	1,667.2300	1.6672	(4.236)	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
2018/01/19	R248 03/05/2018	10.05	Call	Bond Future	5,071.3200	5.0713	5,188.4200	5.1884	2.309	0	0	0
Total											1153684	