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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2018 TO 22/01/2018

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
2018/01/22	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	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
2018/01/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	2025	01/02/2018	133.89	Put	Bond Future	3,215.2500	3.2152	3,221.0800	3.2211	0.181	0	0	0
2018/01/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	01/02/2018			Bond Future	130.6748	130.6748	130.6689	130.6689	(0.004)	0.0000	0.0000	1,091
2018/01/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	01/02/2018	133.88	Put	Bond Future	3,205.2500	3.2052	3,211.0800	3.2111	0.182	0	0	0
2018/01/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	01/02/2018	133.90	Put	Bond Future	3,225.2500	3.2252	3,231.0800	3.2311	0.181	0	0	0
2018/01/22	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	03/05/2018	133.20	Put	Bond Future	76.2000	0.0762	82.3200	0.0823	8.031	0	0	0
2018/01/22	2025	03/05/2018			Bond Future	133.1238	133.1238	133.1177	133.1177	(0.005)	0.0000	0.0000	0
2018/01/22	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	03/05/2018	133.22	Put	Bond Future	96.2000	0.0962	102.3200	0.1023	6.362	0	0	0
2018/01/22	2025	03/05/2018	133.21	Put	Bond Future	86.2000	0.0862	92.3200	0.0923	7.100	0	0	0
2018/01/22	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	02/08/2018			Bond Future	135.5851	135.5851	135.5770	135.5770	(0.006)	0.0000	0.0000	0
2018/01/22	2025	02/08/2018	136.65	Put	Bond Future	1,064.8800	1.0649	1,072.9700	1.0730	0.760	0	0	0
2018/01/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2025	02/08/2018	136.67	Put	Bond Future	1,084.8800	1.0849	1,092.9700	1.0930	0.746	0	0	0
2018/01/22	2025	02/08/2018	136.66	Put	Bond Future	1,074.8800	1.0749	1,082.9700	1.0830	0.753	0	0	0
2018/01/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2029	01/02/2018			Bond Future	100.6702	100.6702	100.6663	100.6663	(0.004)	0.0000	0.0000	0
2018/01/22	2029	03/05/2018			Bond Future	101.5389	101.5389	101.5347	101.5347	(0.004)	0.0000	0.0000	1,370
2018/01/22	2029	02/08/2018			Bond Future	103.4501	103.4501	103.4445	103.4445	(0.005)	0.0000	0.0000	0
2018/01/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	01/02/2018			Bond Future	9.0325	92.6642	8.9265	93.3951	(1.173)	0.0000	0.0000	66,984
2018/01/22	2030	01/02/2018	9.38	Call	Bond Future	2,342.0000	2.3420	3,072.8700	3.0729	31.207	0	0	0
2018/01/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	01/02/2018	9.39	Call	Bond Future	2,408.2000	2.4082	3,139.0700	3.1391	30.349	0	0	0
2018/01/22	2030	01/02/2018	9.37	Call	Bond Future	2,275.7400	2.2757	3,006.6100	3.0066	32.116	0	0	0
2018/01/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	03/05/2018	9.51	Call	Bond Future	2,814.3200	2.8143	3,558.8700	3.5589	26.456	0	0	0
2018/01/22	2030	03/05/2018			Bond Future	9.0842	94.3953	8.9745	95.1398	(1.208)	0.0000	0.0000	4,149
2018/01/22	2030	03/05/2018	9.49	Call	Bond Future	2,684.7500	2.6848	3,429.3000	3.4293	27.733	0	0	0
2018/01/22	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	03/05/2018	9.50	Call	Bond Future	2,749.5700	2.7496	3,494.1200	3.4941	27.079	0	0	0
2018/01/22	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	02/08/2018			Bond Future	9.1388	92.1542	9.0255	92.9107	(1.241)	0.0000	0.0000	0

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2018/01/22	2030	02/08/2018	9.46	Call	Bond Future	2,098.1600	2.0982	2,854.7300	2.8547	36.059	0	0	0
2018/01/22	2030	02/08/2018	9.47	Call	Bond Future	2,162.4500	2.1625	2,919.0200	2.9190	34.987	0	0	0
2018/01/22	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2030	02/08/2018	9.45	Call	Bond Future	2,033.8200	2.0338	2,790.3900	2.7904	37.199	0	0	0
2018/01/22	2032	01/02/2018	9.56	Call	Bond Future	2,490.0800	2.4901	3,138.9800	3.1390	26.059	0	0	0
2018/01/22	2032	01/02/2018	9.55	Put	Bond Future	207.4500	0.2075	62.8400	0.0628	(69.708)	0	0	0
2018/01/22	2032	01/02/2018	9.20	Call	Bond Future	763.2400	0.7632	1,060.1100	1.0601	38.896	0	0	7,500
2018/01/22	2032	01/02/2018	9.45	Put	Bond Future	355.2100	0.3552	130.8600	0.1309	(63.160)	0	0	0
2018/01/22	2032	01/02/2018	9.40	Put	Bond Future	455.4200	0.4554	183.5300	0.1835	(59.701)	0	0	0
2018/01/22	2032	01/02/2018			Bond Future	9.2433	95.1519	9.1372	95.9386	(1.147)	0.0000	0.0000	38,352
2018/01/22	2032	01/02/2018	9.57	Call	Bond Future	2,550.2700	2.5503	3,205.7100	3.2057	25.701	0	0	0
2018/01/22	2032	01/02/2018	9.57	Put	Bond Future	185.0900	0.1851	53.7900	0.0538	(70.938)	0	0	0
2018/01/22	2032	01/02/2018	9.30	Put	Bond Future	718.9600	0.7190	341.0000	0.3410	(52.570)	0	0	0
2018/01/22	2032	01/02/2018	9.30	Call	Bond Future	1,136.0500	1.1361	1,544.8300	1.5448	35.983	0	0	7,800
2018/01/22	2032	01/02/2018	9.56	Put	Bond Future	196.0000	0.1960	58.1600	0.0582	(70.327)	0	0	0
2018/01/22	2032	01/02/2018	9.55	Call	Bond Future	2,430.3500	2.4303	3,072.4800	3.0725	26.421	0	0	0
2018/01/22	2032	01/02/2018	9.20	Put	Bond Future	1,082.9200	1.0829	593.0500	0.5930	(45.236)	0	0	0
2018/01/22	2032	01/02/2018	9.45	Call	Bond Future	1,861.9100	1.8619	2,424.3000	2.4243	30.205	0	0	750
2018/01/22	2032	01/02/2018	9.40	Call	Bond Future	1,600.9700	1.6010	2,115.8200	2.1158	32.159	0	0	6,800
2018/01/22	2032	03/05/2018	9.70	Call	Bond Future	4,115.3600	4.1154	4,660.4600	4.6605	13.245	0	0	0
2018/01/22	2032	03/05/2018	9.71	Put	Bond Future	1,222.4800	1.2225	969.2900	0.9693	(20.711)	0	0	0
2018/01/22	2032	03/05/2018			Bond Future	9.2960	92.7722	9.1864	93.5737	(1.179)	0.0000	0.0000	59
2018/01/22	2032	03/05/2018	9.70	Put	Bond Future	1,243.4800	1.2435	987.0600	0.9871	(20.621)	0	0	0
2018/01/22	2032	03/05/2018	9.71	Call	Bond Future	4,163.8200	4.1638	4,712.1500	4.7121	13.169	0	0	0
2018/01/22	2032	03/05/2018	9.72	Call	Bond Future	4,212.6700	4.2127	4,764.1900	4.7642	13.092	0	0	0
2018/01/22	2032	03/05/2018	9.72	Put	Bond Future	1,201.9400	1.2019	951.9400	0.9519	(20.800)	0	0	0
2018/01/22	2032	02/08/2018	9.66	Put	Bond Future	2,445.7200	2.4457	2,123.9500	2.1240	(13.156)	0	0	0
2018/01/22	2032	02/08/2018	9.67	Call	Bond Future	4,675.7700	4.6758	5,171.0900	5.1711	10.593	0	0	0
2018/01/22	2032	02/08/2018			Bond Future	9.3497	94.5062	9.2367	95.3208	(1.208)	0.0000	0.0000	0
2018/01/22	2032	02/08/2018	9.68	Call	Bond Future	4,719.2700	4.7193	5,217.0500	5.2171	10.548	0	0	0
2018/01/22	2032	02/08/2018	9.68	Put	Bond Future	2,393.8900	2.3939	2,077.0700	2.0771	(13.235)	0	0	0
2018/01/22	2032	02/08/2018	9.66	Call	Bond Future	4,632.7000	4.6327	5,125.5300	5.1255	10.638	0	0	0
2018/01/22	2032	02/08/2018	9.67	Put	Bond Future	2,419.5500	2.4196	2,100.2700	2.1003	(13.196)	0	0	0
2018/01/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	01/02/2018			Bond Future	104.8807	104.8807	104.8766	104.8766	(0.004)	0.0000	0.0000	5,730
2018/01/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	01/02/2018	109.64	Put	Bond Future	4,759.3400	4.7593	4,763.3700	4.7634	0.085	0	0	0
2018/01/22	2033	01/02/2018	109.66	Put	Bond Future	4,779.3400	4.7793	4,783.3700	4.7834	0.084	0	0	0
2018/01/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	01/02/2018	109.65	Put	Bond Future	4,769.3400	4.7693	4,773.3700	4.7734	0.084	0	0	0
2018/01/22	2033	03/05/2018	107.71	Put	Bond Future	1,951.7700	1.9518	1,955.9300	1.9559	0.213	0	0	0
2018/01/22	2033	03/05/2018			Bond Future	105.7582	105.7582	105.7541	105.7541	(0.004)	0.0000	0.0000	384
2018/01/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	03/05/2018	107.70	Put	Bond Future	1,941.7700	1.9418	1,945.9300	1.9459	0.214	0	0	0
2018/01/22	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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2018/01/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	03/05/2018	107.69	Put	Bond Future	1,931.7700	1.9318	1,935.9300	1.9359	0.215	0	0	0
2018/01/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	02/08/2018			Bond Future	107.7490	107.7490	107.7432	107.7432	(0.005)	0.0000	0.0000	0
2018/01/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	02/08/2018	109.92	Put	Bond Future	2,171.0300	2.1710	2,176.8200	2.1768	0.267	0	0	0
2018/01/22	2033	02/08/2018	109.94	Put	Bond Future	2,191.0300	2.1910	2,196.8200	2.1968	0.264	0	0	0
2018/01/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2033	02/08/2018	109.93	Put	Bond Future	2,181.0300	2.1810	2,186.8200	2.1868	0.265	0	0	0
2018/01/22	2037	01/02/2018	9.82	Put	Bond Future	240.8100	0.2408	74.4800	0.0745	(69.071)	0	0	0
2018/01/22	2037	01/02/2018			Bond Future	9.5232	91.2311	9.4172	92.0962	(1.113)	0.0000	0.0000	42,772
2018/01/22	2037	01/02/2018	9.88	Put	Bond Future	170.5200	0.1705	46.4900	0.0465	(72.736)	0	0	0
2018/01/22	2037	01/02/2018	9.88	Call	Bond Future	2,992.5900	2.9926	3,733.7000	3.7337	24.765	0	0	2,070
2018/01/22	2037	01/02/2018	9.82	Call	Bond Future	2,597.9500	2.5980	3,296.7600	3.2968	26.899	0	0	0
2018/01/22	2037	01/02/2018	9.81	Put	Bond Future	254.5900	0.2546	80.3600	0.0804	(68.436)	0	0	0
2018/01/22	2037	01/02/2018	9.83	Call	Bond Future	2,662.5500	2.6625	3,369.0100	3.3690	26.533	0	0	0
2018/01/22	2037	01/02/2018	9.83	Put	Bond Future	227.6600	0.2277	68.9800	0.0690	(69.700)	0	0	0
2018/01/22	2037	01/02/2018	9.81	Call	Bond Future	2,533.8700	2.5339	3,224.7800	3.2248	27.267	0	0	0
2018/01/22	2037	01/02/2018	10.32	Call	Bond Future	6,125.9900	6.1260	6,984.1600	6.9842	14.009	0	0	0
2018/01/22	2037	01/02/2018	10.32	Put	Bond Future	7.6400	0.0076	0.6700	0.0007	(91.230)	0	0	2,000
2018/01/22	2037	01/02/2018	10.72	Call	Bond Future	8,950.3200	8.9503	9,815.3000	9.8153	9.664	0	0	0
2018/01/22	2037	01/02/2018	10.72	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	2,000
2018/01/22	2037	03/05/2018	9.99	Call	Bond Future	4,637.8200	4.6378	5,233.0000	5.2330	12.833	0	0	0
2018/01/22	2037	03/05/2018	9.97	Put	Bond Future	1,488.5200	1.4885	1,195.5300	1.1955	(19.683)	0	0	0
2018/01/22	2037	03/05/2018			Bond Future	9.5797	92.9354	9.4705	93.8166	(1.140)	0.0000	0.0000	95
2018/01/22	2037	03/05/2018	9.99	Put	Bond Future	1,441.3000	1.4413	1,155.2200	1.1552	(19.849)	0	0	0
2018/01/22	2037	03/05/2018	9.97	Call	Bond Future	4,533.3100	4.5333	5,121.5800	5.1216	12.977	0	0	0
2018/01/22	2037	03/05/2018	9.98	Put	Bond Future	1,464.7400	1.4647	1,175.2300	1.1752	(19.765)	0	0	0
2018/01/22	2037	03/05/2018	9.98	Call	Bond Future	4,585.4500	4.5855	5,177.2000	5.1772	12.905	0	0	0
2018/01/22	2037	02/08/2018	9.96	Put	Bond Future	2,796.5300	2.7965	2,443.5500	2.4435	(12.622)	0	0	0
2018/01/22	2037	02/08/2018	9.95	Call	Bond Future	5,235.1300	5.2351	5,775.4600	5.7755	10.321	0	0	0
2018/01/22	2037	02/08/2018			Bond Future	9.6389	90.4166	9.5265	91.3125	(1.166)	0.0000	0.0000	0
2018/01/22	2037	02/08/2018	9.96	Call	Bond Future	5,281.8900	5.2819	5,824.8500	5.8249	10.280	0	0	0
2018/01/22	2037	02/08/2018	9.95	Put	Bond Future	2,825.5700	2.8256	2,469.9600	2.4700	(12.585)	0	0	0
2018/01/22	2037	02/08/2018	9.97	Call	Bond Future	5,328.8100	5.3288	5,874.3900	5.8744	10.238	0	0	0
2018/01/22	2037	02/08/2018	9.97	Put	Bond Future	2,767.7500	2.7677	2,417.3900	2.4174	(12.659)	0	0	0
2018/01/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	01/02/2018	136.95	Put	Bond Future	10,966.1300	10.9661	10,971.1200	10.9711	0.046	0	0	0
2018/01/22	2038	01/02/2018			Bond Future	125.9839	125.9839	125.9789	125.9789	(0.004)	0.0000	0.0000	16,755
2018/01/22	2038	01/02/2018	136.94	Put	Bond Future	10,956.1300	10.9561	10,961.1200	10.9611	0.046	0	0	0
2018/01/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	01/02/2018	136.93	Put	Bond Future	10,946.1300	10.9461	10,951.1200	10.9511	0.046	0	0	0
2018/01/22	2038	03/05/2018	132.28	Put	Bond Future	3,935.0700	3.9351	3,940.0700	3.9401	0.127	0	0	0
2018/01/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	03/05/2018			Bond Future	128.3449	128.3449	128.3399	128.3399	(0.004)	0.0000	0.0000	3,154

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
2018/01/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	03/05/2018	132.27	Put	Bond Future	3,925.0700	3.9251	3,930.0700	3.9301	0.127	0	0	0
2018/01/22	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	03/05/2018	132.29	Put	Bond Future	3,945.0700	3.9451	3,950.0700	3.9501	0.127	0	0	0
2018/01/22	2038	02/08/2018	134.55	Put	Bond Future	3,839.2600	3.8393	3,846.2600	3.8463	0.182	0	0	0
2018/01/22	2038	02/08/2018			Bond Future	130.7107	130.7107	130.7037	130.7037	(0.005)	0.0000	0.0000	0
2018/01/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	02/08/2018	134.54	Put	Bond Future	3,829.2600	3.8293	3,836.2600	3.8363	0.183	0	0	0
2018/01/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2038	02/08/2018	134.53	Put	Bond Future	3,819.2600	3.8193	3,826.2600	3.8263	0.183	0	0	0
2018/01/22	2040	01/02/2018	9.89	Call	Bond Future	2,761.7500	2.7618	3,582.7400	3.5827	29.727	0	0	0
2018/01/22	2040	01/02/2018			Bond Future	9.5982	94.7073	9.4821	95.7246	(1.209)	0.0000	0.0000	27,618
2018/01/22	2040	01/02/2018	9.87	Call	Bond Future	2,626.6300	2.6266	3,429.1800	3.4292	30.554	0	0	0
2018/01/22	2040	01/02/2018	9.87	Put	Bond Future	310.7400	0.3107	95.9900	0.0960	(69.109)	0	0	0
2018/01/22	2040	01/02/2018	9.88	Put	Bond Future	294.5500	0.2945	89.1700	0.0892	(69.727)	0	0	0
2018/01/22	2040	01/02/2018	9.89	Put	Bond Future	279.1100	0.2791	82.8000	0.0828	(70.334)	0	0	0
2018/01/22	2040	01/02/2018	9.88	Call	Bond Future	2,693.8800	2.6939	3,505.8000	3.5058	30.139	0	0	0
2018/01/22	2040	03/05/2018	10.08	Put	Bond Future	1,553.6000	1.5536	1,225.4300	1.2254	(21.123)	0	0	0
2018/01/22	2040	03/05/2018			Bond Future	9.6549	96.4765	9.5353	97.5128	(1.238)	0.0000	0.0000	1,523
2018/01/22	2040	03/05/2018	10.07	Call	Bond Future	5,040.0800	5.0401	5,744.2600	5.7443	13.972	0	0	0
2018/01/22	2040	03/05/2018	10.07	Put	Bond Future	1,578.3200	1.5783	1,246.2400	1.2462	(21.040)	0	0	0
2018/01/22	2040	03/05/2018	10.08	Call	Bond Future	5,096.1900	5.0962	5,804.2800	5.8043	13.894	0	0	0
2018/01/22	2040	03/05/2018	10.00	Put	Bond Future	1,761.7600	1.7618	1,401.5000	1.4015	(20.449)	0	0	0
2018/01/22	2040	03/05/2018	10.00	Call	Bond Future	4,654.4300	4.6544	5,330.4300	5.3304	14.524	0	0	1,500
2018/01/22	2040	03/05/2018	9.00	Put	Bond Future	6,884.4900	6.8845	6,075.2600	6.0753	(11.754)	0	0	0
2018/01/22	2040	03/05/2018	9.00	Call	Bond Future	974.0600	0.9741	1,201.0900	1.2011	23.308	0	0	1,500
2018/01/22	2040	03/05/2018	10.06	Call	Bond Future	4,984.3800	4.9844	5,684.6100	5.6846	14.048	0	0	0
2018/01/22	2040	03/05/2018	10.06	Put	Bond Future	1,603.5600	1.6036	1,267.5300	1.2675	(20.955)	0	0	0
2018/01/22	2040	02/08/2018	10.03	Put	Bond Future	2,998.4200	2.9984	2,587.6200	2.5876	(13.701)	0	0	0
2018/01/22	2040	02/08/2018	10.04	Call	Bond Future	5,669.2600	5.6693	6,315.2900	6.3153	11.395	0	0	0
2018/01/22	2040	02/08/2018			Bond Future	9.7142	93.7735	9.5912	94.8273	(1.266)	0.0000	0.0000	0
2018/01/22	2040	02/08/2018	10.05	Call	Bond Future	5,719.4100	5.7194	6,368.5200	6.3685	11.349	0	0	0
2018/01/22	2040	02/08/2018	10.05	Put	Bond Future	2,936.5800	2.9366	2,531.9400	2.5319	(13.779)	0	0	0
2018/01/22	2040	02/08/2018	10.03	Call	Bond Future	5,619.2800	5.6193	6,262.2300	6.2622	11.442	0	0	0
2018/01/22	2040	02/08/2018	10.04	Put	Bond Future	2,967.3600	2.9674	2,559.6400	2.5596	(13.740)	0	0	0
2018/01/22	2044	01/02/2018	9.90	Put	Bond Future	313.4800	0.3135	93.3800	0.0934	(70.212)	0	0	0
2018/01/22	2044	01/02/2018	9.89	Call	Bond Future	2,636.8700	2.6369	3,485.2000	3.4852	32.172	0	0	0
2018/01/22	2044	01/02/2018			Bond Future	9.6229	91.8598	9.5019	92.9381	(1.258)	0.0000	0.0000	21,006
2018/01/22	2044	01/02/2018	9.90	Call	Bond Future	2,704.4200	2.7044	3,562.6100	3.5626	31.733	0	0	0
2018/01/22	2044	01/02/2018	9.89	Put	Bond Future	330.3700	0.3304	100.4100	0.1004	(69.607)	0	0	0
2018/01/22	2044	01/02/2018	9.91	Call	Bond Future	2,772.5800	2.7726	3,640.3200	3.6403	31.297	0	0	0
2018/01/22	2044	01/02/2018	9.91	Put	Bond Future	297.3500	0.2973	86.8000	0.0868	(70.809)	0	0	0
2018/01/22	2044	03/05/2018	10.10	Call	Bond Future	5,167.6500	5.1676	5,918.8500	5.9188	14.537	0	0	0
2018/01/22	2044	03/05/2018	10.09	Put	Bond Future	1,627.6300	1.6276	1,276.2500	1.2763	(21.588)	0	0	0
2018/01/22	2044	03/05/2018			Bond Future	9.6776	93.5758	9.5531	94.6742	(1.287)	0.0000	0.0000	4,386

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2018/01/22	2044	03/05/2018	10.11	Call	Bond Future	5,224.3800	5.2244	5,979.6400	5.9796	14.456	0	0	0
2018/01/22	2044	03/05/2018	10.11	Put	Bond Future	1,577.4900	1.5775	1,234.2800	1.2343	(21.757)	0	0	0
2018/01/22	2044	03/05/2018	10.10	Put	Bond Future	1,602.3000	1.6023	1,255.0300	1.2550	(21.673)	0	0	0
2018/01/22	2044	03/05/2018	10.09	Call	Bond Future	5,111.3200	5.1113	5,858.4100	5.8584	14.616	0	0	0
2018/01/22	2044	02/08/2018	10.07	Call	Bond Future	5,826.6300	5.8266	6,517.0300	6.5170	11.849	0	0	0
2018/01/22	2044	02/08/2018			Bond Future	9.7348	90.9438	9.6067	92.0610	(1.316)	0.0000	0.0000	0
2018/01/22	2044	02/08/2018	10.05	Call	Bond Future	5,725.4000	5.7254	6,409.3300	6.4093	11.946	0	0	0
2018/01/22	2044	02/08/2018	10.05	Put	Bond Future	3,072.0900	3.0721	2,638.8500	2.6388	(14.102)	0	0	0
2018/01/22	2044	02/08/2018	10.07	Put	Bond Future	3,009.4000	3.0094	2,582.6300	2.5826	(14.181)	0	0	0
2018/01/22	2044	02/08/2018	10.06	Call	Bond Future	5,775.9300	5.7759	6,463.1000	6.4631	11.897	0	0	0
2018/01/22	2044	02/08/2018	10.06	Put	Bond Future	3,040.6000	3.0406	2,610.6000	2.6106	(14.142)	0	0	0
2018/01/22	2046	01/02/2018	132.92	Put	Bond Future	11,468.8000	11.4688	11,473.1100	11.4731	0.038	0	0	0
2018/01/22	2046	01/02/2018			Bond Future	121.4512	121.4512	121.4469	121.4469	(0.004)	0.0000	0.0000	18,932
2018/01/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	01/02/2018	132.91	Put	Bond Future	11,458.8000	11.4588	11,463.1100	11.4631	0.038	0	0	0
2018/01/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	01/02/2018	132.90	Put	Bond Future	11,448.8000	11.4488	11,453.1100	11.4531	0.038	0	0	0
2018/01/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	03/05/2018			Bond Future	122.1276	122.1276	122.1233	122.1233	(0.004)	0.0000	0.0000	2,700
2018/01/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	03/05/2018	127.93	Put	Bond Future	5,802.3500	5.8024	5,806.6800	5.8067	0.075	0	0	0
2018/01/22	2046	03/05/2018	127.95	Put	Bond Future	5,822.3500	5.8224	5,826.6800	5.8267	0.074	0	0	0
2018/01/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	03/05/2018	127.94	Put	Bond Future	5,812.3500	5.8124	5,816.6800	5.8167	0.074	0	0	0
2018/01/22	2046	02/08/2018	128.78	Put	Bond Future	4,353.6400	4.3536	4,359.9100	4.3599	0.144	0	0	0
2018/01/22	2046	02/08/2018			Bond Future	124.4264	124.4264	124.4201	124.4201	(0.005)	0.0000	0.0000	0
2018/01/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2046	02/08/2018	128.77	Put	Bond Future	4,343.6400	4.3436	4,349.9100	4.3499	0.144	0	0	0
2018/01/22	2046	02/08/2018	128.79	Put	Bond Future	4,363.6400	4.3636	4,369.9100	4.3699	0.144	0	0	0
2018/01/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	01/02/2018	140.23	Put	Bond Future	13,857.7700	13.8578	14,000.3800	14.0004	1.029	0	0	0
2018/01/22	2050	01/02/2018			Bond Future	126.3722	126.3722	126.2296	126.2296	(0.113)	0.0000	0.0000	21,675
2018/01/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	01/02/2018	140.25	Put	Bond Future	13,877.7700	13.8778	14,020.3800	14.0204	1.028	0	0	0
2018/01/22	2050	01/02/2018	140.24	Put	Bond Future	13,867.7700	13.8678	14,010.3800	14.0104	1.028	0	0	0
2018/01/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	03/05/2018	135.62	Put	Bond Future	6,879.2700	6.8793	7,024.8100	7.0248	2.116	0	0	0
2018/01/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	03/05/2018			Bond Future	128.7407	128.7407	128.5952	128.5952	(0.113)	0.0000	0.0000	2,625
2018/01/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	03/05/2018	135.61	Put	Bond Future	6,869.2700	6.8693	7,014.8100	7.0148	2.119	0	0	0
2018/01/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	03/05/2018	135.63	Put	Bond Future	6,889.2700	6.8893	7,034.8100	7.0348	2.113	0	0	0

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2018/01/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	02/08/2018	137.54	Put	Bond Future	8,109.0800	8.1091	8,259.0800	8.2591	1.850	0	0	0
2018/01/22	2050	02/08/2018	137.52	Put	Bond Future	8,089.0800	8.0891	8,239.0800	8.2391	1.854	0	0	0
2018/01/22	2050	02/08/2018			Bond Future	129.4309	129.4309	129.2809	129.2809	(0.116)	0.0000	0.0000	0
2018/01/22	2050	02/08/2018	137.53	Put	Bond Future	8,099.0800	8.0991	8,249.0800	8.2491	1.852	0	0	0
2018/01/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	AL37	01/02/2018			Index Future	572.1190	572.1190	574.1500	574.1500	0.355	0.0000	0.0000	0
2018/01/22	AL37	03/05/2018			Index Future	582.8060	582.8060	584.8730	584.8730	0.355	0.0000	0.0000	0
2018/01/22	AL37	02/08/2018			Index Future	593.7020	593.7020	595.7970	595.7970	0.353	0.0000	0.0000	0
2018/01/22	AL7T	01/02/2018			Index Future	661.1950	661.1950	665.1460	665.1460	0.598	0.0000	0.0000	0
2018/01/22	AL7T	03/05/2018			Index Future	673.5460	673.5460	677.5690	677.5690	0.597	0.0000	0.0000	0
2018/01/22	AL7T	02/08/2018			Index Future	686.1380	686.1380	690.2250	690.2250	0.596	0.0000	0.0000	0
2018/01/22	ALBI	01/02/2018			Index Future	597.2550	597.2550	602.0680	602.0680	0.806	0.0000	0.0000	781
2018/01/22	ALBI	03/05/2018			Index Future	608.4120	608.4120	613.3120	613.3120	0.805	0.0000	0.0000	0
2018/01/22	ALBI	02/08/2018			Index Future	619.7860	619.7860	624.7680	624.7680	0.804	0.0000	0.0000	0
2018/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C048	28/02/2048			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
2018/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	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
2018/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	01/02/2018			Bond Future	128.9917	128.9917	128.9890	128.9890	(0.002)	0.0000	0.0000	0
2018/01/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	01/02/2018	132.29	Put	Bond Future	3,298.3400	3.2983	3,300.9600	3.3010	0.079	0	0	0
2018/01/22	EL28	01/02/2018	132.31	Put	Bond Future	3,318.3400	3.3183	3,320.9600	3.3210	0.079	0	0	0
2018/01/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	01/02/2018	132.30	Put	Bond Future	3,308.3400	3.3083	3,310.9600	3.3110	0.079	0	0	0
2018/01/22	EL28	03/05/2018	133.20	Put	Bond Future	3,550.3800	3.5504	3,553.2000	3.5532	0.079	0	0	0
2018/01/22	EL28	03/05/2018			Bond Future	129.6496	129.6496	129.6468	129.6468	(0.002)	0.0000	0.0000	0
2018/01/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	03/05/2018	133.19	Put	Bond Future	3,540.3800	3.5404	3,543.2000	3.5432	0.080	0	0	0
2018/01/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	03/05/2018	133.18	Put	Bond Future	3,530.3800	3.5304	3,533.2000	3.5332	0.080	0	0	0
2018/01/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	02/08/2018			Bond Future	132.0898	132.0898	132.0851	132.0851	(0.004)	0.0000	0.0000	0
2018/01/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	02/08/2018	134.93	Put	Bond Future	2,840.1800	2.8402	2,844.9300	2.8449	0.167	0	0	0
2018/01/22	EL28	02/08/2018	134.95	Put	Bond Future	2,860.1800	2.8602	2,864.9300	2.8649	0.166	0	0	0
2018/01/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	EL28	02/08/2018	134.94	Put	Bond Future	2,850.1800	2.8502	2,854.9300	2.8549	0.167	0	0	0
2018/01/22	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	01/02/2018	10.99	Call	Bond Future	1,688.0100	1.6880	2,345.4200	2.3454	38.946	0	0	0
2018/01/22	ES33	01/02/2018			Bond Future	10.7099	78.8815	10.6033	79.5389	(0.995)	0.0000	0.0000	1,455
2018/01/22	ES33	01/02/2018	11.00	Call	Bond Future	1,747.2400	1.7472	2,404.6500	2.4047	37.626	0	0	0
2018/01/22	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	01/02/2018	11.01	Call	Bond Future	1,806.3900	1.8064	2,463.8000	2.4638	36.394	0	0	0
2018/01/22	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	03/05/2018	11.22	Call	Bond Future	2,435.5400	2.4355	3,105.2900	3.1053	27.499	0	0	0
2018/01/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	03/05/2018			Bond Future	10.8064	76.5636	10.6961	77.2333	(1.021)	0.0000	0.0000	9,466
2018/01/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	03/05/2018	11.20	Call	Bond Future	2,320.4700	2.3205	2,990.2200	2.9902	28.863	0	0	0
2018/01/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	03/05/2018	11.21	Call	Bond Future	2,378.0400	2.3780	3,047.7900	3.0478	28.164	0	0	0
2018/01/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	02/08/2018	11.14	Call	Bond Future	1,378.0800	1.3781	2,058.8300	2.0588	49.398	0	0	0
2018/01/22	ES33	02/08/2018			Bond Future	10.9048	77.9946	10.7909	78.6753	(1.044)	0.0000	0.0000	0
2018/01/22	ES33	02/08/2018	11.15	Call	Bond Future	1,435.8300	1.4358	2,116.5800	2.1166	47.412	0	0	0
2018/01/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES33	02/08/2018	11.16	Call	Bond Future	1,493.5200	1.4935	2,174.2700	2.1743	45.580	0	0	0
2018/01/22	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	ES42	01/02/2018			Bond Future	10.8840	82.1799	10.7624	83.0404	(1.117)	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
2018/01/22	ES42	03/05/2018			Bond Future	10.9796	79.4537	10.8538	80.3304	(1.146)	0.0000	0.0000	7,957
2018/01/22	ES42	02/08/2018			Bond Future	11.0753	80.9385	10.9455	81.8300	(1.172)	0.0000	0.0000	0
2018/01/22	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	01/02/2018			GOVI	595.9940	595.9940	600.7910	600.7910	0.805	0.0000	0.0000	388
2018/01/22	GOVI	01/02/2018	581.03	Call	GOVI	149,640.0000	14.9640	197,610.0000	19.7610	32.057	0	0	0
2018/01/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	01/02/2018	581.04	Call	GOVI	149,540.0000	14.9540	197,510.0000	19.7510	32.078	0	0	0
2018/01/22	GOVI	01/02/2018	581.02	Call	GOVI	149,740.0000	14.9740	197,710.0000	19.7710	32.036	0	0	0
2018/01/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	03/05/2018	590.29	Call	GOVI	168,380.0000	16.8380	217,220.0000	21.7220	29.006	0	0	0
2018/01/22	GOVI	03/05/2018	590.27	Call	GOVI	168,580.0000	16.8580	217,420.0000	21.7420	28.971	0	0	0
2018/01/22	GOVI	03/05/2018			GOVI	607.1280	607.1280	612.0120	612.0120	0.804	0.0000	0.0000	320
2018/01/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	03/05/2018	590.28	Call	GOVI	168,480.0000	16.8480	217,320.0000	21.7320	28.989	0	0	0
2018/01/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	02/08/2018			GOVI	618.4780	618.4780	623.4440	623.4440	0.803	0.0000	0.0000	0
2018/01/22	GOVI	02/08/2018	605.71	Call	GOVI	127,680.0000	12.7680	177,340.0000	17.7340	38.894	0	0	0
2018/01/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GOVI	02/08/2018	605.72	Call	GOVI	127,580.0000	12.7580	177,240.0000	17.7240	38.925	0	0	0
2018/01/22	GOVI	02/08/2018	605.70	Call	GOVI	127,780.0000	12.7780	177,440.0000	17.7440	38.864	0	0	0
2018/01/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/22	IGOV	01/02/2018			Index Future	250.6090	250.6090	250.5510	250.5510	(0.023)	0.0000	0.0000	881
2018/01/22	IGOV	03/05/2018			Index Future	255.3060	255.3060	255.2450	255.2450	(0.024)	0.0000	0.0000	269
2018/01/22	IGOV	02/08/2018			Index Future	260.1110	260.1110	260.0470	260.0470	(0.025)	0.0000	0.0000	0
2018/01/22	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/22	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/01/22	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/01/22	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4200	100.4200	(0.030)	0.0000	0.0000	0
2018/01/22	IS01	22/03/2019			Interest Rate Swap	99.4300	99.4300	99.3700	99.3700	(0.060)	0.0000	0.0000	0
2018/01/22	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/22	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/01/22	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2018/01/22	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8000	98.8000	(0.030)	0.0000	0.0000	0
2018/01/22	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.1300	99.1300	(0.050)	0.0000	0.0000	0
2018/01/22	IS02	21/06/2019			Interest Rate Swap	99.5200	99.5200	99.4500	99.4500	(0.070)	0.0000	0.0000	0
2018/01/22	IS02	20/09/2019			Interest Rate Swap	99.8800	99.8800	99.7900	99.7900	(0.090)	0.0000	0.0000	0
2018/01/22	IS02	20/12/2019			Interest Rate Swap	100.7900	100.7900	100.6900	100.6900	(0.099)	0.0000	0.0000	0
2018/01/22	IS02	23/03/2020			Interest Rate Swap	98.5100	98.5100	98.4000	98.4000	(0.112)	0.0000	0.0000	0
2018/01/22	IS05	17/12/2020			Interest Rate Swap	95.9000	95.9000	95.7400	95.7400	(0.167)	0.0000	0.0000	0

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2018/01/22	IS05	16/03/2021			Interest Rate Swap	95.1000	95.1000	94.9100	94.9100	(0.200)	0.0000	0.0000	0
2018/01/22	IS05	15/06/2021			Interest Rate Swap	94.2700	94.2700	94.0600	94.0600	(0.223)	0.0000	0.0000	0
2018/01/22	IS05	21/09/2021			Interest Rate Swap	94.4000	94.4000	94.1700	94.1700	(0.244)	0.0000	0.0000	0
2018/01/22	IS05	21/12/2021			Interest Rate Swap	96.5700	96.5700	96.3200	96.3200	(0.259)	0.0000	0.0000	51
2018/01/22	IS05	15/03/2022			Interest Rate Swap	96.6800	96.6800	96.4200	96.4200	(0.269)	0.0000	0.0000	0
2018/01/22	IS05	21/06/2022			Interest Rate Swap	97.8300	97.8300	97.5500	97.5500	(0.286)	0.0000	0.0000	0
2018/01/22	IS05	20/09/2022			Interest Rate Swap	99.9900	99.9900	99.7000	99.7000	(0.290)	0.0000	0.0000	0
2018/01/22	IS05	20/12/2022			Interest Rate Swap	101.2100	101.2100	100.9000	100.9000	(0.306)	0.0000	0.0000	0
2018/01/22	IS05	22/03/2023			Interest Rate Swap	96.2900	96.2900	95.9600	95.9600	(0.343)	0.0000	0.0000	0
2018/01/22	IS10	17/12/2025			Interest Rate Swap	94.3100	94.3100	93.8100	93.8100	(0.530)	0.0000	0.0000	0
2018/01/22	IS10	16/03/2026			Interest Rate Swap	91.2900	91.2900	90.7700	90.7700	(0.570)	0.0000	0.0000	0
2018/01/22	IS10	15/06/2026			Interest Rate Swap	90.0200	90.0200	89.4800	89.4800	(0.600)	0.0000	0.0000	0
2018/01/22	IS10	21/09/2026			Interest Rate Swap	92.1600	92.1600	91.6100	91.6100	(0.597)	0.0000	0.0000	0
2018/01/22	IS10	21/12/2026			Interest Rate Swap	95.9400	95.9400	95.3900	95.3900	(0.573)	0.0000	0.0000	0
2018/01/22	IS10	15/03/2027			Interest Rate Swap	94.5000	94.5000	93.9300	93.9300	(0.603)	0.0000	0.0000	0
2018/01/22	IS10	21/06/2027			Interest Rate Swap	96.5500	96.5500	95.9800	95.9800	(0.590)	0.0000	0.0000	0
2018/01/22	IS10	20/09/2027			Interest Rate Swap	100.2600	100.2600	99.7100	99.7100	(0.549)	0.0000	0.0000	0
2018/01/22	IS10	20/12/2027			Interest Rate Swap	100.6000	100.6000	100.0500	100.0500	(0.547)	0.0000	0.0000	0
2018/01/22	IS10	22/03/2028			Interest Rate Swap	95.8200	95.8200	95.2400	95.2400	(0.605)	0.0000	0.0000	0
2018/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/22	JBAF	21/02/2018			Jibar Tradeable Future	6.9900	93.0100	6.9800	93.0200	(0.143)	0.0000	0.0000	0
2018/01/22	JBAF	20/03/2018			Jibar Tradeable Future	6.8900	93.1100	6.8500	93.1500	(0.581)	0.0000	0.0000	2,500
2018/01/22	JBAF	18/04/2018			Jibar Tradeable Future	6.8000	93.2000	6.7200	93.2800	(1.176)	0.0000	0.0000	0
2018/01/22	JBAF	20/06/2018			Jibar Tradeable Future	6.7900	93.2100	6.7300	93.2700	(0.884)	0.0000	0.0000	0
2018/01/22	JBAF	19/09/2018			Jibar Tradeable Future	6.8600	93.1400	6.8000	93.2000	(0.875)	0.0000	0.0000	0
2018/01/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/22	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.8700	93.1300	(0.866)	0.0000	0.0000	0
2018/01/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0200	92.9800	6.9500	93.0500	(0.997)	0.0000	0.0000	0
2018/01/22	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/22	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/22	R023	01/02/2018	8.33	Put	Bond Future	2.7200	0.0027	0.1400	0.0001	(94.853)	0	0	0
2018/01/22	R023	01/02/2018			Bond Future	7.7940	103.2149	7.6929	103.6316	(1.297)	0.0000	0.0000	33,000
2018/01/22	R023	01/02/2018	8.32	Call	Bond Future	2,138.2500	2.1382	2,552.0900	2.5521	19.354	0	0	0
2018/01/22	R023	01/02/2018	8.32	Put	Bond Future	3.0800	0.0031	0.1700	0.0002	(94.481)	0	0	0
2018/01/22	R023	01/02/2018	8.33	Call	Bond Future	2,177.9400	2.1779	2,592.1100	2.5921	19.017	0	0	0
2018/01/22	R023	01/02/2018	8.31	Call	Bond Future	2,098.5900	2.0986	2,512.0500	2.5121	19.702	0	0	0
2018/01/22	R023	01/02/2018	8.31	Put	Bond Future	3.4900	0.0035	0.2000	0.0002	(94.269)	0	0	0
2018/01/22	R023	03/05/2018	8.27	Call	Bond Future	2,210.6800	2.2107	2,529.7700	2.5298	14.434	0	0	0
2018/01/22	R023	03/05/2018			Bond Future	7.8064	101.2132	7.6990	101.6377	(1.375)	0.0000	0.0000	7,289
2018/01/22	R023	03/05/2018	8.27	Put	Bond Future	401.6800	0.4017	296.2400	0.2962	(26.250)	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
2018/01/22	R023	03/05/2018	8.28	Call	Bond Future	2,240.1900	2.2402	2,561.1500	2.5612	14.327	0	0	0
2018/01/22	R023	03/05/2018	8.29	Put	Bond Future	383.9000	0.3839	282.1500	0.2821	(26.504)	0	0	0
2018/01/22	R023	03/05/2018	9.19	Call	Bond Future	5,310.4500	5.3104	5,723.5500	5.7236	7.779	0	0	0
2018/01/22	R023	03/05/2018	9.19	Put	Bond Future	29.2300	0.0292	17.8000	0.0178	(39.104)	0	0	2,500
2018/01/22	R023	03/05/2018	8.28	Put	Bond Future	392.6200	0.3926	289.0500	0.2891	(26.379)	0	0	0
2018/01/22	R023	03/05/2018	8.29	Call	Bond Future	2,270.0200	2.2700	2,592.8000	2.5928	14.219	0	0	0
2018/01/22	R035	01/02/2018	9.75	Call	Bond Future	2,308.1400	2.3081	3,294.6300	3.2946	42.740	0	0	0
2018/01/22	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R035	01/02/2018			Bond Future	9.4590	98.9892	9.3378	99.9757	(1.281)	0.0000	0.0000	36,961
2018/01/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R035	01/02/2018	9.73	Call	Bond Future	2,152.2400	2.1522	3,138.7300	3.1387	45.836	0	0	0
2018/01/22	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R035	01/02/2018	9.74	Call	Bond Future	2,230.2400	2.2302	3,216.7300	3.2167	44.232	0	0	0
2018/01/22	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R035	03/05/2018	9.5131		Bond Future	96.3382	96.3382	97.3432	97.3432	(1.314)	0.0000	0.0000	29,080
2018/01/22	R035	03/05/2018	9.90	Call	Bond Future	3,013.0600	3.0131	4,018.0600	4.0181	33.355	0	0	0
2018/01/22	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R035	03/05/2018	9.91	Call	Bond Future	3,089.0200	3.0890	4,094.0200	4.0940	32.535	0	0	0
2018/01/22	R035	03/05/2018	9.89	Call	Bond Future	2,937.0100	2.9370	3,942.0100	3.9420	34.218	0	0	0
2018/01/22	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R186	01/02/2018	8.96	Call	Bond Future	3,119.6100	3.1196	3,765.3200	3.7653	20.698	0	0	0
2018/01/22	R186	01/02/2018	8.50	Put	Bond Future	658.7900	0.6588	310.0400	0.3100	(52.938)	0	0	0
2018/01/22	R186	01/02/2018	9.00	Call	Bond Future	3,365.8300	3.3658	4,019.1300	4.0191	19.410	0	0	0
2018/01/22	R186	01/02/2018	9.25	Call	Bond Future	4,924.5100	4.9245	5,596.0000	5.5960	13.636	0	0	0
2018/01/22	R186	01/02/2018			Bond Future	8.4865	113.7100	8.3855	114.3835	(1.190)	0.0000	0.0000	90,201
2018/01/22	R186	01/02/2018	8.50	Call	Bond Future	748.2000	0.7482	1,072.9600	1.0730	43.406	0	0	1,460
2018/01/22	R186	01/02/2018	7.75	Put	Bond Future	5,036.7900	5.0368	4,363.2900	4.3633	(13.372)	0	0	0
2018/01/22	R186	01/02/2018	7.75	Call	Bond Future	1.9700	0.0020	1.9800	0.0020	0.508	0	0	1,460
2018/01/22	R186	01/02/2018	8.97	Call	Bond Future	3,180.9800	3.1810	3,828.7700	3.8288	20.364	0	0	0
2018/01/22	R186	01/02/2018	8.96	Put	Bond Future	32.6600	0.0327	4.8600	0.0049	(85.119)	0	0	0
2018/01/22	R186	01/02/2018	9.00	Put	Bond Future	23.2500	0.0233	3.0400	0.0030	(86.925)	0	0	6,200
2018/01/22	R186	01/02/2018	8.75	Put	Bond Future	158.3000	0.1583	43.1900	0.0432	(72.716)	0	0	775
2018/01/22	R186	01/02/2018	9.25	Put	Bond Future	2.1300	0.0021	0.1100	0.0001	(94.836)	0	0	775
2018/01/22	R186	01/02/2018	8.97	Put	Bond Future	30.0500	0.0300	4.3300	0.0043	(85.591)	0	0	0
2018/01/22	R186	01/02/2018	8.98	Call	Bond Future	3,242.4700	3.2425	3,892.2300	3.8922	20.039	0	0	0
2018/01/22	R186	01/02/2018	8.98	Put	Bond Future	27.6000	0.0276	3.8500	0.0039	(86.051)	0	0	0
2018/01/22	R186	01/02/2018	8.75	Call	Bond Future	1,890.1200	1.8901	2,448.5200	2.4485	29.543	0	0	0
2018/01/22	R186	01/02/2018	9.65	Call	Bond Future	7,387.3300	7.3873	8,060.8300	8.0608	9.117	0	0	0
2018/01/22	R186	01/02/2018	9.65	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,950
2018/01/22	R186	03/05/2018	10.14	Put	Bond Future	51.4500	0.0514	33.1500	0.0331	(35.569)	0	0	0
2018/01/22	R186	03/05/2018	8.69	Call	Bond Future	2,527.2100	2.5272	2,925.4800	2.9255	15.759	0	0	0
2018/01/22	R186	03/05/2018	9.72	Put	Bond Future	173.9500	0.1739	121.4900	0.1215	(30.158)	0	0	10,640
2018/01/22	R186	03/05/2018	8.40	Put	Bond Future	2,389.8500	2.3899	1,997.1100	1.9971	(16.434)	0	0	0
2018/01/22	R186	03/05/2018	8.00	Put	Bond Future	4,216.1000	4.2161	3,692.9200	3.6929	(12.409)	0	0	0
2018/01/22	R186	03/05/2018	8.92	Call	Bond Future	3,489.4600	3.4895	3,962.1400	3.9621	13.546	0	0	0
2018/01/22	R186	03/05/2018	8.91	Put	Bond Future	998.8200	0.9988	782.4400	0.7824	(21.664)	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
2018/01/22	R186	03/05/2018			Bond Future	8.5271	115.8342	8.4217	116.5203	(1.236)	0.0000	0.0000	49,963
2018/01/22	R186	03/05/2018	9.30	Put	Bond Future	465.4000	0.4654	346.6800	0.3467	(25.509)	0	0	0
2018/01/22	R186	03/05/2018	9.30	Call	Bond Future	5,330.8800	5.3309	5,898.2200	5.8982	10.643	0	0	1,120
2018/01/22	R186	03/05/2018	10.14	Call	Bond Future	9,891.8300	9.8918	10,559.5900	10.5596	6.751	0	0	0
2018/01/22	R186	03/05/2018	8.93	Call	Bond Future	3,534.3900	3.5344	4,010.0300	4.0100	13.457	0	0	0
2018/01/22	R186	03/05/2018	8.93	Put	Bond Future	962.4100	0.9624	751.9900	0.7520	(21.864)	0	0	0
2018/01/22	R186	03/05/2018	8.69	Put	Bond Future	1,477.7300	1.4777	1,189.9400	1.1899	(19.475)	0	0	0
2018/01/22	R186	03/05/2018	9.72	Call	Bond Future	7,566.2400	7.5662	8,199.8400	8.1998	8.374	0	0	0
2018/01/22	R186	03/05/2018	9.19	Put	Bond Future	581.9400	0.5819	439.7300	0.4397	(24.437)	0	0	0
2018/01/22	R186	03/05/2018	8.40	Call	Bond Future	1,562.1400	1.5621	1,855.4600	1.8555	18.777	0	0	4,745
2018/01/22	R186	03/05/2018	8.00	Call	Bond Future	729.9900	0.7300	892.8700	0.8929	22.313	0	0	4,745
2018/01/22	R186	03/05/2018	8.92	Put	Bond Future	980.3700	0.9804	766.9900	0.7670	(21.765)	0	0	0
2018/01/22	R186	03/05/2018	8.91	Call	Bond Future	3,444.9800	3.4450	3,914.6600	3.9147	13.634	0	0	0
2018/01/22	R186	03/05/2018	9.75	Call	Bond Future	7,730.1700	7.7302	8,367.2300	8.3672	8.241	0	0	0
2018/01/22	R186	03/05/2018	9.75	Put	Bond Future	160.4400	0.1604	111.4400	0.1114	(30.541)	0	0	3,200
2018/01/22	R186	03/05/2018	9.19	Call	Bond Future	4,772.2800	4.7723	5,316.1300	5.3161	11.396	0	0	0
2018/01/22	R186	03/05/2018	8.85	Call	Bond Future	3,182.2400	3.1822	3,633.4800	3.6335	14.180	0	0	0
2018/01/22	R186	03/05/2018	8.85	Put	Bond Future	1,114.6800	1.1147	879.8600	0.8799	(21.066)	0	0	4,745
2018/01/22	R197	01/02/2018	301.68	Put	Bond Future	3,803.2600	3.8033	3,816.6200	3.8166	0.351	0	0	0
2018/01/22	R197	01/02/2018			Bond Future	297.8767	297.8767	297.8634	297.8634	(0.004)	0.0000	0.0000	950
2018/01/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	01/02/2018	301.67	Put	Bond Future	3,793.2600	3.7933	3,806.6200	3.8066	0.352	0	0	0
2018/01/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	01/02/2018	301.66	Put	Bond Future	3,783.2600	3.7833	3,796.6200	3.7966	0.353	0	0	0
2018/01/22	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	03/05/2018			Bond Future	303.4592	303.4592	303.4454	303.4454	(0.005)	0.0000	0.0000	1,400
2018/01/22	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	03/05/2018	304.44	Put	Bond Future	980.7700	0.9808	994.5800	0.9946	1.408	0	0	0
2018/01/22	R197	03/05/2018	304.46	Put	Bond Future	1,000.7700	1.0008	1,014.5800	1.0146	1.380	0	0	0
2018/01/22	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R197	03/05/2018	304.45	Put	Bond Future	990.7700	0.9908	1,004.5800	1.0046	1.394	0	0	0
2018/01/22	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R202	01/02/2018	249.06	Put	Bond Future	11,489.8700	11.4899	11,498.9300	11.4989	0.079	0	0	0
2018/01/22	R202	01/02/2018			Bond Future	237.5701	237.5701	237.5611	237.5611	(0.004)	0.0000	0.0000	19,796
2018/01/22	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R202	01/02/2018	249.08	Put	Bond Future	11,509.8700	11.5099	11,518.9300	11.5189	0.079	0	0	0
2018/01/22	R202	01/02/2018	249.07	Put	Bond Future	11,499.8700	11.4999	11,508.9300	11.5089	0.079	0	0	0
2018/01/22	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R202	03/05/2018	247.48	Put	Bond Future	6,161.9000	6.1619	6,143.6400	6.1436	(0.296)	0	0	0
2018/01/22	R202	03/05/2018	247.47	Call	Bond Future	706.2400	0.7062	678.6200	0.6786	(3.911)	0	0	0
2018/01/22	R202	03/05/2018			Bond Future	242.0224	242.0224	242.0131	242.0131	(0.004)	0.0000	0.0000	3,260
2018/01/22	R202	03/05/2018	247.48	Call	Bond Future	704.3000	0.7043	676.7100	0.6767	(3.917)	0	0	0
2018/01/22	R202	03/05/2018	247.47	Put	Bond Future	6,153.8400	6.1538	6,135.5500	6.1355	(0.297)	0	0	0
2018/01/22	R202	03/05/2018	247.49	Call	Bond Future	702.3700	0.7024	674.8100	0.6748	(3.924)	0	0	0
2018/01/22	R202	03/05/2018	247.49	Put	Bond Future	6,169.9700	6.1700	6,151.7400	6.1517	(0.295)	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
2018/01/22	R204	01/02/2018	7.27	Call	Bond Future	199.6000	0.1996	281.2000	0.2812	40.882	0	0	0
2018/01/22	R204	01/02/2018			Bond Future	7.0314	101.8244	6.9340	101.9060	(1.384)	0.0000	0.0000	29,665
2018/01/22	R204	01/02/2018	7.25	Call	Bond Future	182.8900	0.1829	264.4900	0.2645	44.617	0	0	0
2018/01/22	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R204	01/02/2018	7.26	Call	Bond Future	191.2500	0.1913	272.8500	0.2729	42.667	0	0	0
2018/01/22	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R204	03/05/2018	7.10	Put	Bond Future	47.3000	0.0473	27.3100	0.0273	(42.262)	0	0	0
2018/01/22	R204	03/05/2018			Bond Future	6.8196	103.7265	6.6819	103.8097	(2.019)	0.0000	0.0000	0
2018/01/22	R204	03/05/2018	7.09	Call	Bond Future	211.7700	0.2118	274.4300	0.2744	29.589	0	0	0
2018/01/22	R204	03/05/2018	7.09	Put	Bond Future	48.7900	0.0488	28.2800	0.0283	(42.037)	0	0	0
2018/01/22	R204	03/05/2018	7.10	Call	Bond Future	216.3000	0.2163	279.4800	0.2795	29.209	0	0	0
2018/01/22	R204	03/05/2018	7.08	Call	Bond Future	207.2700	0.2073	269.4000	0.2694	29.975	0	0	0
2018/01/22	R204	03/05/2018	7.08	Put	Bond Future	50.3100	0.0503	29.2700	0.0293	(41.821)	0	0	0
2018/01/22	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R207	01/02/2018	7.60	Call	Bond Future	868.6800	0.8687	1,049.9100	1.0499	20.863	0	0	0
2018/01/22	R207	01/02/2018			Bond Future	7.1108	100.6819	7.0095	100.8631	(1.425)	0.0000	0.0000	44,972
2018/01/22	R207	01/02/2018	7.61	Call	Bond Future	886.3300	0.8863	1,067.5600	1.0676	20.447	0	0	0
2018/01/22	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R207	01/02/2018	7.62	Call	Bond Future	903.9800	0.9040	1,085.2100	1.0852	20.048	0	0	0
2018/01/22	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R207	03/05/2018	7.57	Call	Bond Future	876.1000	0.8761	1,035.4300	1.0354	18.186	0	0	0
2018/01/22	R207	03/05/2018	7.56	Put	Bond Future	64.7200	0.0647	38.6400	0.0386	(40.297)	0	0	0
2018/01/22	R207	03/05/2018			Bond Future	7.0492	102.5627	6.9318	102.7474	(1.665)	0.0000	0.0000	4,156
2018/01/22	R207	03/05/2018	7.58	Call	Bond Future	889.5500	0.8895	1,049.6200	1.0496	17.994	0	0	0
2018/01/22	R207	03/05/2018	7.58	Put	Bond Future	60.3500	0.0604	35.7800	0.0358	(40.713)	0	0	0
2018/01/22	R207	03/05/2018	7.57	Put	Bond Future	62.4400	0.0624	37.1300	0.0371	(40.535)	0	0	0
2018/01/22	R207	03/05/2018	7.56	Call	Bond Future	862.8400	0.8628	1,021.4000	1.0214	18.377	0	0	0
2018/01/22	R208	01/02/2018	7.85	Put	Bond Future	0.5800	0.0006	0.0100	0.0000	(98.276)	0	0	0
2018/01/22	R208	01/02/2018			Bond Future	7.3953	100.5975	7.2993	100.8604	(1.299)	0.0000	0.0000	35,458
2018/01/22	R208	01/02/2018	7.84	Call	Bond Future	1,206.7600	1.2068	1,469.0100	1.4690	21.732	0	0	0
2018/01/22	R208	01/02/2018	7.84	Put	Bond Future	0.6900	0.0007	0.0200	0.0000	(97.101)	0	0	0
2018/01/22	R208	01/02/2018	7.85	Call	Bond Future	1,233.5600	1.2336	1,495.9100	1.4959	21.268	0	0	0
2018/01/22	R208	01/02/2018	7.83	Call	Bond Future	1,179.9700	1.1800	1,442.0900	1.4421	22.214	0	0	0
2018/01/22	R208	01/02/2018	7.83	Put	Bond Future	0.8200	0.0008	0.0200	0.0000	(97.561)	0	0	0
2018/01/22	R208	03/05/2018	7.77	Call	Bond Future	1,186.8800	1.1869	1,392.5900	1.3926	17.332	0	0	0
2018/01/22	R208	03/05/2018			Bond Future	7.3797	99.0754	7.2744	99.3433	(1.426)	0.0000	0.0000	3,665
2018/01/22	R208	03/05/2018	7.77	Put	Bond Future	201.2000	0.2012	139.0100	0.1390	(30.910)	0	0	0
2018/01/22	R208	03/05/2018	7.78	Call	Bond Future	1,206.2400	1.2062	1,413.3600	1.4134	17.171	0	0	0
2018/01/22	R208	03/05/2018	7.79	Put	Bond Future	190.0300	0.1900	130.6200	0.1306	(31.263)	0	0	0
2018/01/22	R208	03/05/2018	7.78	Put	Bond Future	195.4700	0.1955	134.6900	0.1347	(31.094)	0	0	0
2018/01/22	R208	03/05/2018	7.79	Call	Bond Future	1,225.8800	1.2259	1,434.3700	1.4344	17.007	0	0	0
2018/01/22	R209	01/02/2018	9.72	Call	Bond Future	2,296.6800	2.2967	2,883.1500	2.8831	25.536	0	0	0
2018/01/22	R209	01/02/2018	9.73	Call	Bond Future	2,351.0700	2.3511	2,943.7900	2.9438	25.211	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
2018/01/22	R209	01/02/2018	9.71	Put	Bond Future	220.8200	0.2208	71.9200	0.0719	(67.430)	0	0	0
2018/01/22	R209	01/02/2018	10.10	Call	Bond Future	4,527.3600	4.5274	5,239.5300	5.2395	15.730	0	0	0
2018/01/22	R209	01/02/2018	9.85	Call	Bond Future	3,029.9500	3.0300	3,683.2700	3.6833	21.562	0	0	0
2018/01/22	R209	01/02/2018	9.33	Call	Bond Future	636.0900	0.6361	874.7600	0.8748	37.521	0	0	220
2018/01/22	R209	01/02/2018	10.22	Put	Bond Future	7.9900	0.0080	0.7900	0.0008	(90.113)	0	0	739
2018/01/22	R209	01/02/2018	9.75	Call	Bond Future	2,460.9600	2.4610	3,065.6300	3.0656	24.570	0	0	5,000
2018/01/22	R209	01/02/2018			Bond Future	9.4076	74.9657	9.3017	75.6946	(1.126)	0.0000	0.0000	141,429
2018/01/22	R209	01/02/2018	9.73	Put	Bond Future	198.4100	0.1984	62.2000	0.0622	(68.651)	0	0	0
2018/01/22	R209	01/02/2018	9.71	Call	Bond Future	2,242.7100	2.2427	2,822.7400	2.8227	25.863	0	0	0
2018/01/22	R209	01/02/2018	9.88	Call	Bond Future	3,205.5600	3.2056	3,870.1500	3.8701	20.732	0	0	0
2018/01/22	R209	01/02/2018	9.88	Put	Bond Future	83.5500	0.0836	19.2100	0.0192	(77.008)	0	0	220
2018/01/22	R209	01/02/2018	9.59	Call	Bond Future	1,632.5800	1.6326	2,121.0000	2.1210	29.917	0	0	0
2018/01/22	R209	01/02/2018	9.59	Put	Bond Future	402.9900	0.4030	162.4800	0.1625	(59.681)	0	0	377
2018/01/22	R209	01/02/2018	9.72	Put	Bond Future	209.3600	0.2094	66.9000	0.0669	(68.045)	0	0	0
2018/01/22	R209	01/02/2018	10.10	Put	Bond Future	19.4100	0.0194	2.6500	0.0027	(86.347)	0	0	3,000
2018/01/22	R209	01/02/2018	9.85	Put	Bond Future	100.2000	0.1002	24.5900	0.0246	(75.459)	0	0	7,500
2018/01/22	R209	01/02/2018	9.33	Put	Bond Future	1,169.1400	1.1691	678.8800	0.6789	(41.933)	0	0	0
2018/01/22	R209	01/02/2018	10.22	Call	Bond Future	5,254.4400	5.2544	5,976.1700	5.9762	13.736	0	0	0
2018/01/22	R209	01/02/2018	9.75	Put	Bond Future	177.8900	0.1779	53.6300	0.0536	(69.852)	0	0	0
2018/01/22	R209	01/02/2018	10.00	Call	Bond Future	3,921.9200	3.9219	4,618.8700	4.6189	17.771	0	0	0
2018/01/22	R209	01/02/2018	10.00	Put	Bond Future	38.7400	0.0387	6.7600	0.0068	(82.550)	0	0	7,488
2018/01/22	R209	01/02/2018	9.89	Call	Bond Future	3,264.4900	3.2645	3,932.5200	3.9325	20.464	0	0	0
2018/01/22	R209	01/02/2018	9.89	Put	Bond Future	78.5700	0.0786	17.6700	0.0177	(77.511)	0	0	157
2018/01/22	R209	01/02/2018	9.32	Put	Bond Future	1,210.3900	1.2104	710.8300	0.7108	(41.273)	0	0	0
2018/01/22	R209	01/02/2018	9.32	Call	Bond Future	608.2600	0.6083	837.6300	0.8376	37.709	0	0	157
2018/01/22	R209	01/02/2018	9.87	Call	Bond Future	3,146.8100	3.1468	3,807.8100	3.8078	21.005	0	0	0
2018/01/22	R209	01/02/2018	9.87	Put	Bond Future	88.8000	0.0888	20.8700	0.0209	(76.498)	0	0	739
2018/01/22	R209	01/02/2018	9.52	Put	Bond Future	554.1300	0.5541	249.7900	0.2498	(54.922)	0	0	0
2018/01/22	R209	01/02/2018	9.52	Call	Bond Future	1,315.4200	1.3154	1,740.0100	1.7400	32.278	0	0	739
2018/01/22	R209	03/05/2018	10.73	Call	Bond Future	8,125.1900	8.1252	8,804.8900	8.8049	8.365	0	0	0
2018/01/22	R209	03/05/2018	9.75	Call	Bond Future	3,399.0300	3.3990	3,866.6200	3.8666	13.757	0	0	435
2018/01/22	R209	03/05/2018	10.00	Call	Bond Future	4,507.4100	4.5074	5,046.9800	5.0470	11.971	0	0	0
2018/01/22	R209	03/05/2018	9.85	Put	Bond Future	1,239.9800	1.2400	995.3300	0.9953	(19.730)	0	0	0
2018/01/22	R209	03/05/2018			Bond Future	9.4567	73.2168	9.3477	73.9593	(1.153)	0.0000	0.0000	40,781
2018/01/22	R209	03/05/2018	10.73	Put	Bond Future	223.5100	0.2235	160.6300	0.1606	(28.133)	0	0	435
2018/01/22	R209	03/05/2018	9.75	Put	Bond Future	1,455.3400	1.4553	1,180.3500	1.1803	(18.895)	0	0	0
2018/01/22	R209	03/05/2018	9.85	Call	Bond Future	3,828.6500	3.8287	4,326.5800	4.3266	13.005	0	0	0
2018/01/22	R209	03/05/2018	10.22	Call	Bond Future	5,562.5200	5.5625	6,154.1000	6.1541	10.635	0	0	0
2018/01/22	R209	03/05/2018	10.22	Put	Bond Future	662.5400	0.6625	511.5400	0.5115	(22.791)	0	0	435
2018/01/22	R209	03/05/2018	10.00	Put	Bond Future	967.6500	0.9677	764.6400	0.7646	(20.980)	0	0	5,000
2018/01/22	R209	03/05/2018	9.86	Call	Bond Future	3,872.5600	3.8726	4,373.4200	4.3734	12.934	0	0	0
2018/01/22	R209	03/05/2018	9.84	Call	Bond Future	3,784.7900	3.7848	4,279.7700	4.2798	13.078	0	0	0
2018/01/22	R209	03/05/2018	9.84	Put	Bond Future	1,260.2200	1.2602	1,012.6200	1.0126	(19.647)	0	0	0
2018/01/22	R209	03/05/2018	9.86	Put	Bond Future	1,219.8800	1.2199	978.1600	0.9782	(19.815)	0	0	0
2018/01/22	R209	02/08/2018	9.66	Call	Bond Future	3,742.9100	3.7429	4,164.0200	4.1640	11.251	0	0	435
2018/01/22	R209	02/08/2018	10.38	Call	Bond Future	6,760.6800	6.7607	7,329.7200	7.3297	8.417	0	0	0
2018/01/22	R209	02/08/2018	10.39	Put	Bond Future	1,230.4800	1.2305	1,046.1400	1.0461	(14.981)	0	0	0
2018/01/22	R209	02/08/2018			Bond Future	9.5063	74.5852	9.3944	75.3402	(1.177)	0.0000	0.0000	0

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2018/01/22	R209	02/08/2018	10.84	Call	Bond Future	8,852.1500	8.8522	9,490.8100	9.4908	7.215	0	0	0
2018/01/22	R209	02/08/2018	10.84	Put	Bond Future	681.6600	0.6817	565.3000	0.5653	(17.070)	0	0	435
2018/01/22	R209	02/08/2018	10.21	Call	Bond Future	5,998.8900	5.9989	6,538.1400	6.5381	8.989	0	0	0
2018/01/22	R209	02/08/2018	10.21	Put	Bond Future	1,505.4900	1.5055	1,289.7200	1.2897	(14.332)	0	0	435
2018/01/22	R209	02/08/2018	9.66	Put	Bond Future	2,724.3700	2.7244	2,390.4600	2.3905	(12.256)	0	0	0
2018/01/22	R209	02/08/2018	10.38	Put	Bond Future	1,244.3400	1.2443	1,058.3600	1.0584	(14.946)	0	0	0
2018/01/22	R209	02/08/2018	10.39	Call	Bond Future	6,806.2700	6.8063	7,376.9500	7.3770	8.385	0	0	0
2018/01/22	R209	02/08/2018	10.40	Call	Bond Future	6,851.7500	6.8517	7,424.0800	7.4241	8.353	0	0	0
2018/01/22	R209	02/08/2018	10.40	Put	Bond Future	1,216.5900	1.2166	1,033.9000	1.0339	(15.017)	0	0	0
2018/01/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R209	01/11/2018	9.34	Put	Bond Future	4,772.6000	4.7726	4,356.0000	4.3560	(8.729)	0	0	0
2018/01/22	R209	01/11/2018	1,016.00	Call	Bond Future	71,986.0400	71.9860	72,755.8100	72.7558	1.069	0	0	0
2018/01/22	R209	01/11/2018			Bond Future	9.5518	72.8739	9.4366	73.6437	(1.206)	0.0000	0.0000	0
2018/01/22	R209	01/11/2018	1,016.01	Call	Bond Future	71,986.0400	71.9860	72,755.8100	72.7558	1.069	0	0	0
2018/01/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R209	01/11/2018	1,015.99	Call	Bond Future	71,986.0300	71.9860	72,755.8000	72.7558	1.069	0	0	0
2018/01/22	R209	01/11/2018	9.34	Call	Bond Future	3,347.5100	3.3475	3,700.6800	3.7007	10.550	0	0	255
2018/01/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R209	01/11/2018	10.57	Call	Bond Future	7,995.9900	7.9960	8,568.3700	8.5684	7.158	0	0	0
2018/01/22	R209	01/11/2018	10.57	Put	Bond Future	1,683.7300	1.6837	1,486.3400	1.4863	(11.723)	0	0	255
2018/01/22	R209	01/11/2018	9.94	Call	Bond Future	5,402.3000	5.4023	5,874.1600	5.8742	8.734	0	0	0
2018/01/22	R209	01/11/2018	9.94	Put	Bond Future	2,893.7400	2.8937	2,595.8300	2.5958	(10.295)	0	0	255
2018/01/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R210	01/02/2018			Bond Future	187.0846	187.0846	187.0770	187.0770	(0.004)	0.0000	0.0000	1,460
2018/01/22	R210	01/02/2018	192.36	Put	Bond Future	5,275.3900	5.2754	5,282.9600	5.2830	0.143	0	0	0
2018/01/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R210	01/02/2018	192.38	Put	Bond Future	5,295.3900	5.2954	5,302.9600	5.3030	0.143	0	0	0
2018/01/22	R210	01/02/2018	192.37	Put	Bond Future	5,285.3900	5.2854	5,292.9600	5.2930	0.143	0	0	0
2018/01/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R210	03/05/2018	191.44	Put	Bond Future	3,274.1500	3.2742	3,282.1300	3.2821	0.244	0	0	0
2018/01/22	R210	03/05/2018			Bond Future	188.1658	188.1658	188.1579	188.1579	(0.004)	0.0000	0.0000	699
2018/01/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R210	03/05/2018	191.46	Put	Bond Future	3,294.1500	3.2942	3,302.1300	3.3021	0.242	0	0	0
2018/01/22	R210	03/05/2018	191.45	Put	Bond Future	3,284.1500	3.2842	3,292.1300	3.2921	0.243	0	0	0
2018/01/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	01/02/2018	154.71	Put	Bond Future	3,382.6500	3.3826	3,389.8700	3.3899	0.213	0	0	0
2018/01/22	R212	01/02/2018			Bond Future	151.3274	151.3274	151.3201	151.3201	(0.005)	0.0000	0.0000	3,825
2018/01/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	01/02/2018	154.70	Put	Bond Future	3,372.6500	3.3726	3,379.8700	3.3799	0.214	0	0	0
2018/01/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	01/02/2018	154.69	Put	Bond Future	3,362.6500	3.3626	3,369.8700	3.3699	0.215	0	0	0
2018/01/22	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	03/05/2018			Bond Future	154.1634	154.1634	154.1559	154.1559	(0.005)	0.0000	0.0000	2,818
2018/01/22	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
2018/01/22	R212	03/05/2018	154.28	Put	Bond Future	116.5600	0.1166	124.0800	0.1241	6.452	0	0	0
2018/01/22	R212	03/05/2018	154.30	Put	Bond Future	136.5600	0.1366	144.0800	0.1441	5.507	0	0	0
2018/01/22	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/22	R212	03/05/2018	154.29	Put	Bond Future	126.5600	0.1266	134.0800	0.1341	5.942	0	0	0
2018/01/22	R213	01/02/2018	9.42	Call	Bond Future	2,209.9500	2.2100	2,794.6800	2.7947	26.459	0	0	0
2018/01/22	R213	01/02/2018	9.41	Put	Bond Future	196.9800	0.1970	60.5300	0.0605	(69.271)	0	0	0
2018/01/22	R213	01/02/2018			Bond Future	9.1130	87.1202	9.0069	87.8350	(1.164)	0.0000	0.0000	58,890
2018/01/22	R213	01/02/2018	9.43	Call	Bond Future	2,264.4000	2.2644	2,855.2600	2.8553	26.093	0	0	0
2018/01/22	R213	01/02/2018	9.43	Put	Bond Future	175.8200	0.1758	51.8300	0.0518	(70.521)	0	0	0
2018/01/22	R213	01/02/2018	9.42	Put	Bond Future	186.1500	0.1861	56.0300	0.0560	(69.901)	0	0	0
2018/01/22	R213	01/02/2018	9.41	Call	Bond Future	2,155.9200	2.1559	2,734.3200	2.7343	26.828	0	0	0
2018/01/22	R213	03/05/2018	9.57	Put	Bond Future	1,116.1500	1.1161	885.1400	0.8851	(20.697)	0	0	0
2018/01/22	R213	03/05/2018	9.56	Call	Bond Future	3,724.5800	3.7246	4,218.8900	4.2189	13.272	0	0	0
2018/01/22	R213	03/05/2018			Bond Future	9.1600	85.1981	9.0506	85.9264	(1.195)	0.0000	0.0000	4,350
2018/01/22	R213	03/05/2018	9.57	Call	Bond Future	3,768.7100	3.7687	4,265.9700	4.2660	13.194	0	0	0
2018/01/22	R213	03/05/2018	9.56	Put	Bond Future	1,135.3500	1.1353	901.3900	0.9014	(20.607)	0	0	0
2018/01/22	R213	03/05/2018	9.58	Call	Bond Future	3,813.1800	3.8132	4,313.3600	4.3134	13.117	0	0	0
2018/01/22	R213	03/05/2018	9.58	Put	Bond Future	1,097.3700	1.0974	869.2800	0.8693	(20.785)	0	0	0
2018/01/22	R214	01/02/2018	9.84	Call	Bond Future	2,169.0200	2.1690	2,844.3500	2.8444	31.135	0	0	0
2018/01/22	R214	01/02/2018			Bond Future	9.5681	74.4965	9.4470	75.3638	(1.265)	0.0000	0.0000	42,030
2018/01/22	R214	01/02/2018	9.82	Call	Bond Future	2,062.3100	2.0623	2,721.2600	2.7213	31.952	0	0	0
2018/01/22	R214	01/02/2018	9.82	Put	Bond Future	100.0400	0.3100	101.6600	0.1017	(67.211)	0	0	0
2018/01/22	R214	01/02/2018	9.84	Put	Bond Future	280.6200	0.2806	88.6200	0.0886	(68.420)	0	0	0
2018/01/22	R214	01/02/2018	9.83	Call	Bond Future	2,115.4200	2.1154	2,782.6600	2.7827	31.542	0	0	0
2018/01/22	R214	01/02/2018	9.83	Put	Bond Future	295.0300	0.2950	94.9400	0.0949	(67.820)	0	0	0
2018/01/22	R214	03/05/2018	9.99	Put	Bond Future	1,354.7300	1.3547	1,062.3800	1.0624	(21.580)	0	0	0
2018/01/22	R214	03/05/2018			Bond Future	9.6170	72.5922	9.4926	73.4757	(1.293)	0.0000	0.0000	8,267
2018/01/22	R214	03/05/2018	9.98	Call	Bond Future	3,857.2600	3.8573	4,444.9800	4.4450	15.237	0	0	0
2018/01/22	R214	03/05/2018	9.98	Put	Bond Future	1,376.3200	1.3763	1,080.5100	1.0805	(21.493)	0	0	0
2018/01/22	R214	03/05/2018	9.99	Call	Bond Future	3,902.0300	3.9020	4,493.2100	4.4932	15.151	0	0	0
2018/01/22	R214	03/05/2018	9.97	Call	Bond Future	3,812.8300	3.8128	4,397.0500	4.3970	15.322	0	0	0
2018/01/22	R214	03/05/2018	9.97	Put	Bond Future	1,398.3600	1.3984	1,099.0500	1.0991	(21.404)	0	0	0
2018/01/22	R248	01/02/2018	9.90	Put	Bond Future	318.8900	0.3189	96.8000	0.0968	(69.645)	0	0	0
2018/01/22	R248	01/02/2018	9.89	Call	Bond Future	2,920.1400	2.9201	3,799.9000	3.7999	30.127	0	0	0
2018/01/22	R248	01/02/2018			Bond Future	9.5982	95.5229	9.4771	96.6343	(1.261)	0.0000	0.0000	74,184
2018/01/22	R248	01/02/2018	9.90	Call	Bond Future	2,989.9400	2.9899	3,879.2500	3.8793	29.743	0	0	0
2018/01/22	R248	01/02/2018	9.89	Put	Bond Future	335.3900	0.3354	103.7500	0.1038	(69.066)	0	0	0
2018/01/22	R248	01/02/2018	9.91	Call	Bond Future	3,060.3100	3.0603	3,958.8700	3.9589	29.362	0	0	0
2018/01/22	R248	01/02/2018	9.91	Put	Bond Future	303.1200	0.3031	90.2800	0.0903	(70.216)	0	0	0
2018/01/22	R248	03/05/2018	10.06	Call	Bond Future	5,246.0600	5.2461	6,017.2800	6.0173	14.701	0	0	0
2018/01/22	R248	03/05/2018	10.05	Put	Bond Future	1,693.4900	1.6935	1,328.2300	1.3282	(21.568)	0	0	0
2018/01/22	R248	03/05/2018			Bond Future	9.6479	92.8705	9.5234	94.0027	(1.291)	0.0000	0.0000	5,643
2018/01/22	R248	03/05/2018	10.07	Call	Bond Future	5,303.9200	5.3039	6,079.3600	6.0794	14.620	0	0	0
2018/01/22	R248	03/05/2018	10.07	Put	Bond Future	1,641.3300	1.6413	1,284.5500	1.2846	(21.737)	0	0	0
2018/01/22	R248	03/05/2018	10.06	Put	Bond Future	1,667.2300	1.6672	1,306.2300	1.3062	(21.653)	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
2018/01/22	R248 03/05/2018	10.05	Call	Bond Future	5,188.4200	5.1884	5,955.3800	5.9554	14.782	0	0	0
Total											1191364	