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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2018 TO 23/01/2018

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
2018/01/23	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	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
2018/01/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	2025	01/02/2018	133.89	Put	Bond Future	3,221.0800	3.2211	3,226.4000	3.2264	0.165	0	0	0
2018/01/23	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	01/02/2018			Bond Future	130.6689	130.6689	130.6636	130.6636	(0.004)	0.0000	0.0000	1,091
2018/01/23	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	01/02/2018	133.88	Put	Bond Future	3,211.0800	3.2111	3,216.4000	3.2164	0.166	0	0	0
2018/01/23	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	01/02/2018	133.90	Put	Bond Future	3,231.0800	3.2311	3,236.4000	3.2364	0.165	0	0	0
2018/01/23	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	03/05/2018	133.20	Put	Bond Future	82.3200	0.0823	88.0300	0.0880	6.936	0	0	0
2018/01/23	2025	03/05/2018			Bond Future	133.1177	133.1177	133.1120	133.1120	(0.004)	0.0000	0.0000	21
2018/01/23	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	03/05/2018	133.22	Put	Bond Future	102.3200	0.1023	108.0300	0.1080	5.581	0	0	0
2018/01/23	2025	03/05/2018	133.21	Put	Bond Future	92.3200	0.0923	98.0300	0.0980	6.185	0	0	0
2018/01/23	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	02/08/2018			Bond Future	135.5770	135.5770	135.5714	135.5714	(0.004)	0.0000	0.0000	0
2018/01/23	2025	02/08/2018	136.65	Put	Bond Future	1,072.9700	1.0730	1,078.6200	1.0786	0.527	0	0	0
2018/01/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2025	02/08/2018	136.67	Put	Bond Future	1,092.9700	1.0930	1,098.6200	1.0986	0.517	0	0	0
2018/01/23	2025	02/08/2018	136.66	Put	Bond Future	1,082.9700	1.0830	1,088.6200	1.0886	0.522	0	0	0
2018/01/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2029	01/02/2018			Bond Future	100.6663	100.6663	100.6627	100.6627	(0.004)	0.0000	0.0000	0
2018/01/23	2029	03/05/2018			Bond Future	101.5347	101.5347	101.5309	101.5309	(0.004)	0.0000	0.0000	1,370
2018/01/23	2029	02/08/2018			Bond Future	103.4445	103.4445	103.4407	103.4407	(0.004)	0.0000	0.0000	0
2018/01/23	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	01/02/2018			Bond Future	8.9265	93.3951	8.8959	93.6078	(0.343)	0.0000	0.0000	60,349
2018/01/23	2030	01/02/2018	9.38	Call	Bond Future	3,072.8700	3.0729	3,285.5400	3.2855	6.921	0	0	0
2018/01/23	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	01/02/2018	9.39	Call	Bond Future	3,139.0700	3.1391	3,351.7400	3.3517	6.775	0	0	0
2018/01/23	2030	01/02/2018	9.37	Call	Bond Future	3,006.6100	3.0066	3,219.2800	3.2193	7.073	0	0	0
2018/01/23	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	03/05/2018	9.51	Call	Bond Future	3,558.8700	3.5589	3,775.4000	3.7754	6.084	0	0	0
2018/01/23	2030	03/05/2018			Bond Future	8.9745	95.1398	8.9428	95.3563	(0.353)	0.0000	0.0000	11,088
2018/01/23	2030	03/05/2018	9.49	Call	Bond Future	3,429.3000	3.4293	3,645.8300	3.6458	6.314	0	0	0
2018/01/23	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	03/05/2018	9.50	Call	Bond Future	3,494.1200	3.4941	3,710.6500	3.7106	6.197	0	0	0
2018/01/23	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	02/08/2018			Bond Future	9.0255	92.9107	8.9926	93.1315	(0.364)	0.0000	0.0000	0

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2018/01/23	2030	02/08/2018	9.46	Call	Bond Future	2,854.7300	2.8547	3,075.5000	3.0755	7.733	0	0	0
2018/01/23	2030	02/08/2018	9.47	Call	Bond Future	2,919.0200	2.9190	3,139.7900	3.1398	7.563	0	0	0
2018/01/23	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2030	02/08/2018	9.45	Call	Bond Future	2,790.3900	2.7904	3,011.1600	3.0112	7.912	0	0	0
2018/01/23	2032	01/02/2018	9.56	Call	Bond Future	3,138.9800	3.1390	3,417.0900	3.4171	8.860	0	0	0
2018/01/23	2032	01/02/2018	9.55	Put	Bond Future	62.8400	0.0628	34.3500	0.0344	(45.337)	0	0	0
2018/01/23	2032	01/02/2018	9.20	Call	Bond Future	1,060.1100	1.0601	1,212.1000	1.2121	14.337	0	0	7,500
2018/01/23	2032	01/02/2018	9.45	Put	Bond Future	130.8600	0.1309	79.0900	0.0791	(39.561)	0	0	0
2018/01/23	2032	01/02/2018	9.40	Put	Bond Future	183.5300	0.1835	116.1700	0.1162	(36.702)	0	0	0
2018/01/23	2032	01/02/2018			Bond Future	9.1372	95.9386	9.0964	96.2434	(0.446)	0.0000	0.0000	38,472
2018/01/23	2032	01/02/2018	9.57	Call	Bond Future	3,205.7100	3.2057	3,485.5100	3.4855	8.728	0	0	0
2018/01/23	2032	01/02/2018	9.57	Put	Bond Future	53.7900	0.0538	28.7800	0.0288	(46.496)	0	0	0
2018/01/23	2032	01/02/2018	9.30	Put	Bond Future	341.0000	0.3410	234.8400	0.2348	(31.132)	0	0	0
2018/01/23	2032	01/02/2018	9.30	Call	Bond Future	1,544.8300	1.5448	1,743.4800	1.7435	12.859	0	0	7,800
2018/01/23	2032	01/02/2018	9.56	Put	Bond Future	58.1600	0.0582	31.4600	0.0315	(45.908)	0	0	0
2018/01/23	2032	01/02/2018	9.55	Call	Bond Future	3,072.4800	3.0725	3,348.8000	3.3488	8.993	0	0	0
2018/01/23	2032	01/02/2018	9.20	Put	Bond Future	593.0500	0.5930	440.2300	0.4402	(25.768)	0	0	0
2018/01/23	2032	01/02/2018	9.45	Call	Bond Future	2,424.3000	2.4243	2,677.3400	2.6773	10.438	0	0	750
2018/01/23	2032	01/02/2018	9.40	Call	Bond Future	2,115.8200	2.1158	2,353.2700	2.3533	11.223	0	0	6,800
2018/01/23	2032	03/05/2018	9.70	Call	Bond Future	4,660.4600	4.6605	4,883.4000	4.8834	4.784	0	0	0
2018/01/23	2032	03/05/2018	9.71	Put	Bond Future	969.2900	0.9693	883.1100	0.8831	(8.891)	0	0	0
2018/01/23	2032	03/05/2018			Bond Future	9.1864	93.5737	9.1444	93.8840	(0.458)	0.0000	0.0000	9,028
2018/01/23	2032	03/05/2018	9.70	Put	Bond Future	987.0600	0.9871	899.7000	0.8997	(8.851)	0	0	0
2018/01/23	2032	03/05/2018	9.71	Call	Bond Future	4,712.1500	4.7121	4,936.2700	4.9363	4.756	0	0	0
2018/01/23	2032	03/05/2018	9.72	Call	Bond Future	4,764.1900	4.7642	4,989.4800	4.9895	4.729	0	0	0
2018/01/23	2032	03/05/2018	9.72	Put	Bond Future	951.9400	0.9519	866.9300	0.8669	(8.930)	0	0	0
2018/01/23	2032	02/08/2018	9.66	Put	Bond Future	2,123.9500	2.1240	2,008.3300	2.0083	(5.444)	0	0	0
2018/01/23	2032	02/08/2018	9.67	Call	Bond Future	5,171.0900	5.1711	5,372.7000	5.3727	3.899	0	0	0
2018/01/23	2032	02/08/2018			Bond Future	9.2367	95.3208	9.1933	95.6370	(0.471)	0.0000	0.0000	0
2018/01/23	2032	02/08/2018	9.68	Call	Bond Future	5,217.0500	5.2171	5,419.5900	5.4196	3.882	0	0	0
2018/01/23	2032	02/08/2018	9.68	Put	Bond Future	2,077.0700	2.0771	1,963.3200	1.9633	(5.476)	0	0	0
2018/01/23	2032	02/08/2018	9.66	Call	Bond Future	5,125.5300	5.1255	5,326.2000	5.3262	3.915	0	0	0
2018/01/23	2032	02/08/2018	9.67	Put	Bond Future	2,100.2700	2.1003	1,985.5900	1.9856	(5.460)	0	0	0
2018/01/23	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	01/02/2018			Bond Future	104.8766	104.8766	104.8730	104.8730	(0.003)	0.0000	0.0000	5,730
2018/01/23	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	01/02/2018	109.64	Put	Bond Future	4,763.3700	4.7634	4,766.9900	4.7670	0.076	0	0	0
2018/01/23	2033	01/02/2018	109.66	Put	Bond Future	4,783.3700	4.7834	4,786.9900	4.7870	0.076	0	0	0
2018/01/23	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	01/02/2018	109.65	Put	Bond Future	4,773.3700	4.7734	4,776.9900	4.7770	0.076	0	0	0
2018/01/23	2033	03/05/2018	107.71	Put	Bond Future	1,955.9300	1.9559	1,959.8200	1.9598	0.199	0	0	0
2018/01/23	2033	03/05/2018			Bond Future	105.7541	105.7541	105.7502	105.7502	(0.004)	0.0000	0.0000	1,282
2018/01/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	03/05/2018	107.70	Put	Bond Future	1,945.9300	1.9459	1,949.8200	1.9498	0.200	0	0	0
2018/01/23	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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2018/01/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	03/05/2018	107.69	Put	Bond Future	1,935.9300	1.9359	1,939.8200	1.9398	0.201	0	0	0
2018/01/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	02/08/2018			Bond Future	107.7432	107.7432	107.7393	107.7393	(0.004)	0.0000	0.0000	0
2018/01/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	02/08/2018	109.92	Put	Bond Future	2,176.8200	2.1768	2,180.6600	2.1807	0.176	0	0	0
2018/01/23	2033	02/08/2018	109.94	Put	Bond Future	2,196.8200	2.1968	2,200.6600	2.2007	0.175	0	0	0
2018/01/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2033	02/08/2018	109.93	Put	Bond Future	2,186.8200	2.1868	2,190.6600	2.1907	0.176	0	0	0
2018/01/23	2037	01/02/2018	9.82	Put	Bond Future	74.4800	0.0745	45.0800	0.0451	(39.474)	0	0	0
2018/01/23	2037	01/02/2018			Bond Future	9.4172	92.0962	9.3865	92.3489	(0.326)	0.0000	0.0000	42,676
2018/01/23	2037	01/02/2018	9.88	Put	Bond Future	46.4900	0.0465	26.5500	0.0265	(42.891)	0	0	0
2018/01/23	2037	01/02/2018	9.88	Call	Bond Future	3,733.7000	3.7337	3,966.4600	3.9665	6.234	0	0	2,070
2018/01/23	2037	01/02/2018	9.82	Call	Bond Future	3,296.7600	3.2968	3,520.0600	3.5201	6.773	0	0	0
2018/01/23	2037	01/02/2018	9.81	Put	Bond Future	80.3600	0.0804	49.1000	0.0491	(38.900)	0	0	0
2018/01/23	2037	01/02/2018	9.83	Call	Bond Future	3,369.0100	3.3690	3,594.0900	3.5941	6.681	0	0	0
2018/01/23	2037	01/02/2018	9.83	Put	Bond Future	68.9800	0.0690	41.3600	0.0414	(40.041)	0	0	0
2018/01/23	2037	01/02/2018	9.81	Call	Bond Future	3,224.7800	3.2248	3,446.2200	3.4462	6.867	0	0	0
2018/01/23	2037	01/02/2018	10.32	Call	Bond Future	6,984.1600	6.9842	7,236.4200	7.2364	3.612	0	0	0
2018/01/23	2037	01/02/2018	10.32	Put	Bond Future	0.6700	0.0007	0.2300	0.0002	(65.672)	0	0	2,000
2018/01/23	2037	01/02/2018	10.72	Call	Bond Future	9,815.3000	9.8153	10,068.0000	10.0680	2.575	0	0	0
2018/01/23	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/23	2037	03/05/2018	9.99	Call	Bond Future	5,233.0000	5.2330	5,413.2000	5.4132	3.444	0	0	0
2018/01/23	2037	03/05/2018	9.97	Put	Bond Future	1,195.5300	1.1955	1,116.4300	1.1164	(6.616)	0	0	0
2018/01/23	2037	03/05/2018			Bond Future	9.4705	93.8166	9.4389	94.0740	(0.334)	0.0000	0.0000	12,964
2018/01/23	2037	03/05/2018	9.99	Put	Bond Future	1,155.2200	1.1552	1,078.0700	1.0781	(6.678)	0	0	0
2018/01/23	2037	03/05/2018	9.97	Call	Bond Future	5,121.5800	5.1216	5,299.8300	5.2998	3.480	0	0	0
2018/01/23	2037	03/05/2018	9.98	Put	Bond Future	1,175.2300	1.1752	1,097.1000	1.0971	(6.648)	0	0	0
2018/01/23	2037	03/05/2018	9.98	Call	Bond Future	5,177.2000	5.1772	5,356.4200	5.3564	3.462	0	0	0
2018/01/23	2037	02/08/2018	9.96	Put	Bond Future	2,443.5500	2.4435	2,344.9500	2.3450	(4.035)	0	0	0
2018/01/23	2037	02/08/2018	9.95	Call	Bond Future	5,775.4600	5.7755	5,938.3500	5.9384	2.820	0	0	0
2018/01/23	2037	02/08/2018			Bond Future	9.5265	91.3125	9.4939	91.5748	(0.342)	0.0000	0.0000	0
2018/01/23	2037	02/08/2018	9.96	Call	Bond Future	5,824.8500	5.8249	5,988.5100	5.9885	2.810	0	0	0
2018/01/23	2037	02/08/2018	9.95	Put	Bond Future	2,469.9600	2.4700	2,370.5900	2.3706	(4.023)	0	0	0
2018/01/23	2037	02/08/2018	9.97	Call	Bond Future	5,874.3900	5.8744	6,038.8000	6.0388	2.799	0	0	0
2018/01/23	2037	02/08/2018	9.97	Put	Bond Future	2,417.3900	2.4174	2,319.5400	2.3195	(4.048)	0	0	0
2018/01/23	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	01/02/2018	136.95	Put	Bond Future	10,971.1200	10.9711	10,975.5100	10.9755	0.040	0	0	0
2018/01/23	2038	01/02/2018			Bond Future	125.9789	125.9789	125.9745	125.9745	(0.003)	0.0000	0.0000	16,668
2018/01/23	2038	01/02/2018	136.94	Put	Bond Future	10,961.1200	10.9611	10,965.5100	10.9655	0.040	0	0	0
2018/01/23	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	01/02/2018	136.93	Put	Bond Future	10,951.1200	10.9511	10,955.5100	10.9555	0.040	0	0	0
2018/01/23	2038	03/05/2018	132.28	Put	Bond Future	3,940.0700	3.9401	3,944.8700	3.9449	0.122	0	0	0
2018/01/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	03/05/2018			Bond Future	128.3399	128.3399	128.3351	128.3351	(0.004)	0.0000	0.0000	6,293

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
2018/01/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	03/05/2018	132.27	Put	Bond Future	3,930.0700	3.9301	3,934.8700	3.9349	0.122	0	0	0
2018/01/23	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	03/05/2018	132.29	Put	Bond Future	3,950.0700	3.9501	3,954.8700	3.9549	0.122	0	0	0
2018/01/23	2038	02/08/2018	134.55	Put	Bond Future	3,846.2600	3.8463	3,850.8900	3.8509	0.120	0	0	0
2018/01/23	2038	02/08/2018			Bond Future	130.7037	130.7037	130.6991	130.6991	(0.004)	0.0000	0.0000	0
2018/01/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	02/08/2018	134.54	Put	Bond Future	3,836.2600	3.8363	3,840.8900	3.8409	0.121	0	0	0
2018/01/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2038	02/08/2018	134.53	Put	Bond Future	3,826.2600	3.8263	3,830.8900	3.8309	0.121	0	0	0
2018/01/23	2040	01/02/2018	9.89	Call	Bond Future	3,582.7400	3.5827	3,864.5600	3.8646	7.866	0	0	0
2018/01/23	2040	01/02/2018			Bond Future	9.4821	95.7246	9.4465	96.0409	(0.376)	0.0000	0.0000	27,618
2018/01/23	2040	01/02/2018	9.87	Call	Bond Future	3,429.1800	3.4292	3,706.5700	3.7066	8.089	0	0	0
2018/01/23	2040	01/02/2018	9.87	Put	Bond Future	95.9900	0.0960	57.0100	0.0570	(40.608)	0	0	0
2018/01/23	2040	01/02/2018	9.88	Put	Bond Future	89.1700	0.0892	52.4600	0.0525	(41.169)	0	0	0
2018/01/23	2040	01/02/2018	9.89	Put	Bond Future	82.8000	0.0828	48.2500	0.0483	(41.727)	0	0	0
2018/01/23	2040	01/02/2018	9.88	Call	Bond Future	3,505.8000	3.5058	3,785.4600	3.7855	7.977	0	0	0
2018/01/23	2040	03/05/2018	10.08	Put	Bond Future	1,225.4300	1.2254	1,133.0600	1.1331	(7.538)	0	0	0
2018/01/23	2040	03/05/2018			Bond Future	9.5353	97.5128	9.4986	97.8350	(0.385)	0.0000	0.0000	5,012
2018/01/23	2040	03/05/2018	10.07	Call	Bond Future	5,744.2600	5.7443	5,972.9000	5.9729	3.980	0	0	0
2018/01/23	2040	03/05/2018	10.07	Put	Bond Future	1,246.2400	1.2462	1,152.7100	1.1527	(7.505)	0	0	0
2018/01/23	2040	03/05/2018	10.08	Call	Bond Future	5,804.2800	5.8043	6,034.0800	6.0341	3.959	0	0	0
2018/01/23	2040	03/05/2018	10.00	Put	Bond Future	1,401.5000	1.4015	1,299.5100	1.2995	(7.277)	0	0	0
2018/01/23	2040	03/05/2018	10.00	Call	Bond Future	5,330.4300	5.3304	5,550.6100	5.5506	4.131	0	0	1,500
2018/01/23	2040	03/05/2018	9.00	Put	Bond Future	6,075.2600	6.0753	5,830.9300	5.8309	(4.022)	0	0	0
2018/01/23	2040	03/05/2018	9.00	Call	Bond Future	1,201.0900	1.2011	1,278.9300	1.2789	6.481	0	0	1,500
2018/01/23	2040	03/05/2018	10.06	Call	Bond Future	5,684.6100	5.6846	5,912.0700	5.9121	4.001	0	0	0
2018/01/23	2040	03/05/2018	10.06	Put	Bond Future	1,267.5300	1.2675	1,172.8200	1.1728	(7.472)	0	0	0
2018/01/23	2040	02/08/2018	10.03	Put	Bond Future	2,587.6200	2.5876	2,467.1100	2.4671	(4.657)	0	0	0
2018/01/23	2040	02/08/2018	10.04	Call	Bond Future	6,315.2900	6.3153	6,524.1300	6.5241	3.307	0	0	0
2018/01/23	2040	02/08/2018			Bond Future	9.5912	94.8273	9.5533	95.1557	(0.395)	0.0000	0.0000	0
2018/01/23	2040	02/08/2018	10.05	Call	Bond Future	6,368.5200	6.3685	6,578.2900	6.5783	3.294	0	0	0
2018/01/23	2040	02/08/2018	10.05	Put	Bond Future	2,531.9400	2.5319	2,413.3200	2.4133	(4.685)	0	0	0
2018/01/23	2040	02/08/2018	10.03	Call	Bond Future	6,262.2300	6.2622	6,470.1100	6.4701	3.320	0	0	0
2018/01/23	2040	02/08/2018	10.04	Put	Bond Future	2,559.6400	2.5596	2,440.0900	2.4401	(4.671)	0	0	0
2018/01/23	2044	01/02/2018	9.90	Put	Bond Future	93.3800	0.0934	55.2200	0.0552	(40.865)	0	0	0
2018/01/23	2044	01/02/2018	9.89	Call	Bond Future	3,485.2000	3.4852	3,766.6700	3.7667	8.076	0	0	0
2018/01/23	2044	01/02/2018			Bond Future	9.5019	92.9381	9.4662	93.2600	(0.375)	0.0000	0.0000	19,222
2018/01/23	2044	01/02/2018	9.90	Call	Bond Future	3,562.6100	3.5626	3,846.3900	3.8464	7.966	0	0	0
2018/01/23	2044	01/02/2018	9.89	Put	Bond Future	100.4100	0.1004	59.9400	0.0599	(40.305)	0	0	0
2018/01/23	2044	01/02/2018	9.91	Call	Bond Future	3,640.3200	3.6403	3,926.3100	3.9263	7.856	0	0	0
2018/01/23	2044	01/02/2018	9.91	Put	Bond Future	86.8000	0.0868	50.8500	0.0508	(41.417)	0	0	0
2018/01/23	2044	03/05/2018	10.10	Call	Bond Future	5,918.8500	5.9188	6,152.6000	6.1526	3.949	0	0	0
2018/01/23	2044	03/05/2018	10.09	Put	Bond Future	1,276.2500	1.2763	1,181.0700	1.1811	(7.458)	0	0	0
2018/01/23	2044	03/05/2018			Bond Future	9.5531	94.6742	9.5164	95.0020	(0.384)	0.0000	0.0000	6,148

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2018/01/23	2044	03/05/2018	10.11	Call	Bond Future	5,979.6400	5.9796	6,214.5500	6.2146	3.928	0	0	0
2018/01/23	2044	03/05/2018	10.11	Put	Bond Future	1,234.2800	1.2343	1,141.4400	1.1414	(7.522)	0	0	0
2018/01/23	2044	03/05/2018	10.10	Put	Bond Future	1,255.0300	1.2550	1,161.0300	1.1610	(7.490)	0	0	0
2018/01/23	2044	03/05/2018	10.09	Call	Bond Future	5,858.4100	5.8584	6,090.9800	6.0910	3.970	0	0	0
2018/01/23	2044	02/08/2018	10.07	Call	Bond Future	6,517.0300	6.5170	6,730.8600	6.7309	3.281	0	0	0
2018/01/23	2044	02/08/2018			Bond Future	9.6067	92.0610	9.5689	92.3950	(0.393)	0.0000	0.0000	0
2018/01/23	2044	02/08/2018	10.05	Call	Bond Future	6,409.3300	6.4093	6,621.2700	6.6213	3.307	0	0	0
2018/01/23	2044	02/08/2018	10.05	Put	Bond Future	2,638.8500	2.6388	2,516.7700	2.5168	(4.626)	0	0	0
2018/01/23	2044	02/08/2018	10.07	Put	Bond Future	2,582.6300	2.5826	2,462.4400	2.4624	(4.654)	0	0	0
2018/01/23	2044	02/08/2018	10.06	Call	Bond Future	6,463.1000	6.4631	6,675.9900	6.6760	3.294	0	0	0
2018/01/23	2044	02/08/2018	10.06	Put	Bond Future	2,610.6000	2.6106	2,489.4700	2.4895	(4.640)	0	0	0
2018/01/23	2046	01/02/2018	132.92	Put	Bond Future	11,473.1100	11.4731	12,192.6500	12.1927	6.272	0	0	0
2018/01/23	2046	01/02/2018			Bond Future	121.4469	121.4469	120.7274	120.7274	(0.592)	0.0000	0.0000	18,669
2018/01/23	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	01/02/2018	132.91	Put	Bond Future	11,463.1100	11.4631	12,182.6500	12.1827	6.277	0	0	0
2018/01/23	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	01/02/2018	132.90	Put	Bond Future	11,453.1100	11.4531	12,172.6500	12.1727	6.282	0	0	0
2018/01/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	03/05/2018			Bond Future	122.1233	122.1233	121.3900	121.3900	(0.600)	0.0000	0.0000	8,964
2018/01/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	03/05/2018	127.93	Put	Bond Future	5,806.6800	5.8067	6,540.0300	6.5400	12.629	0	0	0
2018/01/23	2046	03/05/2018	127.95	Put	Bond Future	5,826.6800	5.8267	6,560.0300	6.5600	12.586	0	0	0
2018/01/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	03/05/2018	127.94	Put	Bond Future	5,816.6800	5.8167	6,550.0300	6.5500	12.608	0	0	0
2018/01/23	2046	02/08/2018	128.78	Put	Bond Future	4,359.9100	4.3599	5,106.8100	5.1068	17.131	0	0	0
2018/01/23	2046	02/08/2018			Bond Future	124.4201	124.4201	123.6732	123.6732	(0.600)	0.0000	0.0000	0
2018/01/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2046	02/08/2018	128.77	Put	Bond Future	4,349.9100	4.3499	5,096.8100	5.0968	17.170	0	0	0
2018/01/23	2046	02/08/2018	128.79	Put	Bond Future	4,369.9100	4.3699	5,116.8100	5.1168	17.092	0	0	0
2018/01/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	01/02/2018	140.23	Put	Bond Future	14,000.3800	14.0004	14,142.2400	14.1422	1.013	0	0	0
2018/01/23	2050	01/02/2018			Bond Future	126.2296	126.2296	126.0878	126.0878	(0.112)	0.0000	0.0000	19,586
2018/01/23	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	01/02/2018	140.25	Put	Bond Future	14,020.3800	14.0204	14,162.2400	14.1622	1.012	0	0	0
2018/01/23	2050	01/02/2018	140.24	Put	Bond Future	14,010.3800	14.0104	14,152.2400	14.1522	1.013	0	0	0
2018/01/23	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	03/05/2018	135.62	Put	Bond Future	7,024.8100	7.0248	7,169.5900	7.1696	2.061	0	0	0
2018/01/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	03/05/2018			Bond Future	128.5952	128.5952	128.4504	128.4504	(0.113)	0.0000	0.0000	7,179
2018/01/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	03/05/2018	135.61	Put	Bond Future	7,014.8100	7.0148	7,159.5900	7.1596	2.064	0	0	0
2018/01/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	03/05/2018	135.63	Put	Bond Future	7,034.8100	7.0348	7,179.5900	7.1796	2.058	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
2018/01/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	02/08/2018	137.54	Put	Bond Future	8,259.0800	8.2591	8,406.4700	8.4065	1.785	0	0	0
2018/01/23	2050	02/08/2018	137.52	Put	Bond Future	8,239.0800	8.2391	8,386.4700	8.3865	1.789	0	0	0
2018/01/23	2050	02/08/2018			Bond Future	129.2809	129.2809	129.1335	129.1335	(0.114)	0.0000	0.0000	0
2018/01/23	2050	02/08/2018	137.53	Put	Bond Future	8,249.0800	8.2491	8,396.4700	8.3965	1.787	0	0	0
2018/01/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	AL37	01/02/2018			Index Future	574.1500	574.1500	574.5650	574.5650	0.072	0.0000	0.0000	0
2018/01/23	AL37	03/05/2018			Index Future	584.8730	584.8730	585.2950	585.2950	0.072	0.0000	0.0000	0
2018/01/23	AL37	02/08/2018			Index Future	595.7970	595.7970	596.2290	596.2290	0.073	0.0000	0.0000	0
2018/01/23	AL7T	01/02/2018			Index Future	665.1460	665.1460	665.9460	665.9460	0.120	0.0000	0.0000	0
2018/01/23	AL7T	03/05/2018			Index Future	677.5690	677.5690	678.3830	678.3830	0.120	0.0000	0.0000	0
2018/01/23	AL7T	02/08/2018			Index Future	690.2250	690.2250	691.0550	691.0550	0.120	0.0000	0.0000	0
2018/01/23	ALBI	01/02/2018			Index Future	602.0680	602.0680	603.4520	603.4520	0.230	0.0000	0.0000	563
2018/01/23	ALBI	03/05/2018			Index Future	613.3120	613.3120	614.7210	614.7210	0.230	0.0000	0.0000	609
2018/01/23	ALBI	02/08/2018			Index Future	624.7680	624.7680	626.2040	626.2040	0.230	0.0000	0.0000	0
2018/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	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
2018/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	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
2018/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/23	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	01/02/2018			Bond Future	128.9890	128.9890	128.9868	128.9868	(0.002)	0.0000	0.0000	0
2018/01/23	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	01/02/2018	132.29	Put	Bond Future	3,300.9600	3.3010	3,303.2300	3.3032	0.069	0	0	0
2018/01/23	EL28	01/02/2018	132.31	Put	Bond Future	3,320.9600	3.3210	3,323.2300	3.3232	0.068	0	0	0
2018/01/23	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	01/02/2018	132.30	Put	Bond Future	3,310.9600	3.3110	3,313.2300	3.3132	0.069	0	0	0
2018/01/23	EL28	03/05/2018	133.20	Put	Bond Future	3,553.2000	3.5532	3,555.7900	3.5558	0.073	0	0	0
2018/01/23	EL28	03/05/2018			Bond Future	129.6468	129.6468	129.6442	129.6442	(0.002)	0.0000	0.0000	0
2018/01/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	03/05/2018	133.19	Put	Bond Future	3,543.2000	3.5432	3,545.7900	3.5458	0.073	0	0	0
2018/01/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	03/05/2018	133.18	Put	Bond Future	3,533.2000	3.5332	3,535.7900	3.5358	0.073	0	0	0
2018/01/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	02/08/2018			Bond Future	132.0851	132.0851	132.0827	132.0827	(0.002)	0.0000	0.0000	0
2018/01/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	02/08/2018	134.93	Put	Bond Future	2,844.9300	2.8449	2,847.3100	2.8473	0.084	0	0	0
2018/01/23	EL28	02/08/2018	134.95	Put	Bond Future	2,864.9300	2.8649	2,867.3100	2.8673	0.083	0	0	0
2018/01/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	EL28	02/08/2018	134.94	Put	Bond Future	2,854.9300	2.8549	2,857.3100	2.8573	0.083	0	0	0
2018/01/23	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	01/02/2018	10.99	Call	Bond Future	2,345.4200	2.3454	2,539.6200	2.5396	8.280	0	0	0
2018/01/23	ES33	01/02/2018			Bond Future	10.6033	79.5389	10.5721	79.7331	(0.295)	0.0000	0.0000	1,455
2018/01/23	ES33	01/02/2018	11.00	Call	Bond Future	2,404.6500	2.4047	2,598.8500	2.5988	8.076	0	0	0
2018/01/23	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	01/02/2018	11.01	Call	Bond Future	2,463.8000	2.4638	2,658.0000	2.6580	7.882	0	0	0
2018/01/23	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	03/05/2018	11.22	Call	Bond Future	3,105.2900	3.1053	3,303.0000	3.3030	6.367	0	0	0
2018/01/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	03/05/2018			Bond Future	10.6961	77.2333	10.6638	77.4310	(0.302)	0.0000	0.0000	9,466
2018/01/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	03/05/2018	11.20	Call	Bond Future	2,990.2200	2.9902	3,187.9300	3.1879	6.612	0	0	0
2018/01/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	03/05/2018	11.21	Call	Bond Future	3,047.7900	3.0478	3,245.5000	3.2455	6.487	0	0	0
2018/01/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	02/08/2018	11.14	Call	Bond Future	2,058.8300	2.0588	2,260.3200	2.2603	9.787	0	0	0
2018/01/23	ES33	02/08/2018			Bond Future	10.7909	78.6753	10.7575	78.8768	(0.310)	0.0000	0.0000	0
2018/01/23	ES33	02/08/2018	11.15	Call	Bond Future	2,116.5800	2.1166	2,318.0700	2.3181	9.520	0	0	0
2018/01/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES33	02/08/2018	11.16	Call	Bond Future	2,174.2700	2.1743	2,375.7600	2.3758	9.267	0	0	0
2018/01/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	ES42	01/02/2018			Bond Future	10.7624	83.0404	10.7263	83.2995	(0.336)	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
2018/01/23	ES42	03/05/2018			Bond Future	10.8538	80.3304	10.8164	80.5942	(0.345)	0.0000	0.0000	7,957
2018/01/23	ES42	02/08/2018			Bond Future	10.9455	81.8300	10.9068	82.0988	(0.353)	0.0000	0.0000	0
2018/01/23	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	01/02/2018			GOVI	600.7910	600.7910	602.1760	602.1760	0.231	0.0000	0.0000	388
2018/01/23	GOVI	01/02/2018	581.03	Call	GOVI	197,610.0000	19.7610	211,460.0000	21.1460	7.009	0	0	0
2018/01/23	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	01/02/2018	581.04	Call	GOVI	197,510.0000	19.7510	211,360.0000	21.1360	7.012	0	0	0
2018/01/23	GOVI	01/02/2018	581.02	Call	GOVI	197,710.0000	19.7710	211,560.0000	21.1560	7.005	0	0	0
2018/01/23	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	03/05/2018	590.29	Call	GOVI	217,220.0000	21.7220	231,310.0000	23.1310	6.487	0	0	0
2018/01/23	GOVI	03/05/2018	590.27	Call	GOVI	217,420.0000	21.7420	231,510.0000	23.1510	6.481	0	0	0
2018/01/23	GOVI	03/05/2018			GOVI	612.0120	612.0120	613.4210	613.4210	0.230	0.0000	0.0000	320
2018/01/23	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	03/05/2018	590.28	Call	GOVI	217,320.0000	21.7320	231,410.0000	23.1410	6.484	0	0	0
2018/01/23	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	02/08/2018			GOVI	623.4440	623.4440	624.8800	624.8800	0.230	0.0000	0.0000	0
2018/01/23	GOVI	02/08/2018	605.71	Call	GOVI	177,340.0000	17.7340	191,700.0000	19.1700	8.097	0	0	0
2018/01/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GOVI	02/08/2018	605.72	Call	GOVI	177,240.0000	17.7240	191,600.0000	19.1600	8.102	0	0	0
2018/01/23	GOVI	02/08/2018	605.70	Call	GOVI	177,440.0000	17.7440	191,800.0000	19.1800	8.093	0	0	0
2018/01/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/23	IGOV	01/02/2018			Index Future	250.5510	250.5510	250.3740	250.3740	(0.071)	0.0000	0.0000	881
2018/01/23	IGOV	03/05/2018			Index Future	255.2450	255.2450	255.0640	255.0640	(0.071)	0.0000	0.0000	269
2018/01/23	IGOV	02/08/2018			Index Future	260.0470	260.0470	259.8620	259.8620	(0.071)	0.0000	0.0000	0
2018/01/23	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/23	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/01/23	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/01/23	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4200	100.4200	0.000	0.0000	0.0000	0
2018/01/23	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/01/23	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/23	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/01/23	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/01/23	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2018/01/23	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1300	99.1300	0.000	0.0000	0.0000	0
2018/01/23	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4500	99.4500	0.000	0.0000	0.0000	0
2018/01/23	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/01/23	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.6900	100.6900	0.000	0.0000	0.0000	0
2018/01/23	IS02	23/03/2020			Interest Rate Swap	98.4000	98.4000	98.3900	98.3900	(0.010)	0.0000	0.0000	0
2018/01/23	IS05	17/12/2020			Interest Rate Swap	95.7400	95.7400	95.7300	95.7300	(0.010)	0.0000	0.0000	0

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2018/01/23	IS05	16/03/2021			Interest Rate Swap	94.9100	94.9100	94.9100	94.9100	0.000	0.0000	0.0000	0
2018/01/23	IS05	15/06/2021			Interest Rate Swap	94.0600	94.0600	94.0500	94.0500	(0.011)	0.0000	0.0000	0
2018/01/23	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.1700	94.1700	0.000	0.0000	0.0000	0
2018/01/23	IS05	21/12/2021			Interest Rate Swap	96.3200	96.3200	96.3200	96.3200	0.000	0.0000	0.0000	51
2018/01/23	IS05	15/03/2022			Interest Rate Swap	96.4200	96.4200	96.4200	96.4200	0.000	0.0000	0.0000	0
2018/01/23	IS05	21/06/2022			Interest Rate Swap	97.5500	97.5500	97.5600	97.5600	0.010	0.0000	0.0000	0
2018/01/23	IS05	20/09/2022			Interest Rate Swap	99.7000	99.7000	99.7200	99.7200	0.020	0.0000	0.0000	0
2018/01/23	IS05	20/12/2022			Interest Rate Swap	100.9000	100.9000	100.9400	100.9400	0.040	0.0000	0.0000	0
2018/01/23	IS05	22/03/2023			Interest Rate Swap	95.9600	95.9600	96.0000	96.0000	0.042	0.0000	0.0000	0
2018/01/23	IS10	17/12/2025			Interest Rate Swap	93.8100	93.8100	93.9200	93.9200	0.117	0.0000	0.0000	0
2018/01/23	IS10	16/03/2026			Interest Rate Swap	90.7700	90.7700	90.8900	90.8900	0.132	0.0000	0.0000	0
2018/01/23	IS10	15/06/2026			Interest Rate Swap	89.4800	89.4800	89.5900	89.5900	0.123	0.0000	0.0000	0
2018/01/23	IS10	21/09/2026			Interest Rate Swap	91.6100	91.6100	91.7100	91.7100	0.109	0.0000	0.0000	0
2018/01/23	IS10	21/12/2026			Interest Rate Swap	95.3900	95.3900	95.4800	95.4800	0.094	0.0000	0.0000	0
2018/01/23	IS10	15/03/2027			Interest Rate Swap	93.9300	93.9300	94.0200	94.0200	0.096	0.0000	0.0000	0
2018/01/23	IS10	21/06/2027			Interest Rate Swap	95.9800	95.9800	96.0800	96.0800	0.104	0.0000	0.0000	0
2018/01/23	IS10	20/09/2027			Interest Rate Swap	99.7100	99.7100	99.8100	99.8100	0.100	0.0000	0.0000	0
2018/01/23	IS10	20/12/2027			Interest Rate Swap	100.0500	100.0500	100.1500	100.1500	0.100	0.0000	0.0000	0
2018/01/23	IS10	22/03/2028			Interest Rate Swap	95.2400	95.2400	95.3500	95.3500	0.115	0.0000	0.0000	0
2018/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/23	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/23	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/23	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/23	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/23	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/23	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/23	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/23	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/23	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/23	R023	01/02/2018	8.33	Put	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2018/01/23	R023	01/02/2018			Bond Future	7.6929	103.6316	7.6726	103.7159	(0.265)	0.0000	0.0000	21,872
2018/01/23	R023	01/02/2018	8.32	Call	Bond Future	2,552.0900	2.5521	2,636.2700	2.6363	3.298	0	0	0
2018/01/23	R023	01/02/2018	8.32	Put	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	0
2018/01/23	R023	01/02/2018	8.33	Call	Bond Future	2,592.1100	2.5921	2,676.3100	2.6763	3.248	0	0	0
2018/01/23	R023	01/02/2018	8.31	Call	Bond Future	2,512.0500	2.5121	2,596.2200	2.5962	3.351	0	0	0
2018/01/23	R023	01/02/2018	8.31	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	0
2018/01/23	R023	03/05/2018	8.27	Call	Bond Future	2,529.7700	2.5298	2,595.4800	2.5955	2.597	0	0	0
2018/01/23	R023	03/05/2018			Bond Future	7.6990	101.6377	7.6774	101.7235	(0.281)	0.0000	0.0000	19,401
2018/01/23	R023	03/05/2018	8.27	Put	Bond Future	296.2400	0.2962	276.2000	0.2762	(6.765)	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
2018/01/23	R023	03/05/2018	8.28	Call	Bond Future	2,561.1500	2.5612	2,627.2200	2.6272	2.580	0	0	0
2018/01/23	R023	03/05/2018	8.29	Put	Bond Future	282.1500	0.2821	262.8300	0.2628	(6.847)	0	0	0
2018/01/23	R023	03/05/2018	9.19	Call	Bond Future	5,723.5500	5.7236	5,807.3000	5.8073	1.463	0	0	0
2018/01/23	R023	03/05/2018	9.19	Put	Bond Future	17.8000	0.0178	15.8000	0.0158	(11.236)	0	0	2,500
2018/01/23	R023	03/05/2018	8.28	Put	Bond Future	289.0500	0.2891	269.3700	0.2694	(6.809)	0	0	0
2018/01/23	R023	03/05/2018	8.29	Call	Bond Future	2,592.8000	2.5928	2,659.2300	2.6592	2.562	0	0	0
2018/01/23	R035	01/02/2018	9.75	Call	Bond Future	3,294.6300	3.2946	3,588.8700	3.5889	8.931	0	0	0
2018/01/23	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R035	01/02/2018			Bond Future	9.3378	99.9757	9.3020	100.2700	(0.383)	0.0000	0.0000	36,961
2018/01/23	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R035	01/02/2018	9.73	Call	Bond Future	3,138.7300	3.1387	3,432.9700	3.4330	9.374	0	0	0
2018/01/23	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R035	01/02/2018	9.74	Call	Bond Future	3,216.7300	3.2167	3,510.9700	3.5110	9.147	0	0	0
2018/01/23	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R035	03/05/2018			Bond Future	9.3882	97.3432	9.3513	97.6427	(0.393)	0.0000	0.0000	29,080
2018/01/23	R035	03/05/2018	9.90	Call	Bond Future	4,018.0600	4.0181	4,317.6300	4.3176	7.456	0	0	0
2018/01/23	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R035	03/05/2018	9.91	Call	Bond Future	4,094.0200	4.0940	4,393.5900	4.3936	7.317	0	0	0
2018/01/23	R035	03/05/2018	9.89	Call	Bond Future	3,942.0100	3.9420	4,241.5800	4.2416	7.599	0	0	0
2018/01/23	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R186	01/02/2018	8.96	Call	Bond Future	3,765.3200	3.7653	3,900.4800	3.9005	3.590	0	0	0
2018/01/23	R186	01/02/2018	8.50	Put	Bond Future	310.0400	0.3100	243.0800	0.2431	(21.597)	0	0	0
2018/01/23	R186	01/02/2018	9.00	Call	Bond Future	4,019.1300	4.0191	4,155.1500	4.1551	3.384	0	0	0
2018/01/23	R186	01/02/2018	9.25	Call	Bond Future	5,596.0000	5.5960	5,733.5900	5.7336	2.459	0	0	0
2018/01/23	R186	01/02/2018			Bond Future	8.3855	114.3835	8.3650	114.5212	(0.245)	0.0000	0.0000	86,483
2018/01/23	R186	01/02/2018	8.50	Call	Bond Future	1,072.9600	1.0730	1,143.6600	1.1437	6.589	0	0	1,460
2018/01/23	R186	01/02/2018	7.75	Put	Bond Future	4,363.2900	4.3633	4,225.2300	4.2252	(3.164)	0	0	0
2018/01/23	R186	01/02/2018	7.75	Call	Bond Future	1.9800	0.0020	1.5800	0.0016	(20.202)	0	0	1,460
2018/01/23	R186	01/02/2018	8.97	Call	Bond Future	3,828.7700	3.8288	3,964.1800	3.9642	3.537	0	0	0
2018/01/23	R186	01/02/2018	8.96	Put	Bond Future	4.8600	0.0049	2.3600	0.0024	(51.440)	0	0	0
2018/01/23	R186	01/02/2018	9.00	Put	Bond Future	3.0400	0.0030	1.4000	0.0014	(53.947)	0	0	6,200
2018/01/23	R186	01/02/2018	8.75	Put	Bond Future	43.1900	0.0432	27.1500	0.0271	(37.138)	0	0	775
2018/01/23	R186	01/02/2018	9.25	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	775
2018/01/23	R186	01/02/2018	8.97	Put	Bond Future	4.3300	0.0043	2.0800	0.0021	(51.963)	0	0	0
2018/01/23	R186	01/02/2018	8.98	Call	Bond Future	3,892.2300	3.8922	4,027.8600	4.0279	3.485	0	0	0
2018/01/23	R186	01/02/2018	8.98	Put	Bond Future	3.8500	0.0039	1.8200	0.0018	(52.727)	0	0	0
2018/01/23	R186	01/02/2018	8.75	Call	Bond Future	2,448.5200	2.4485	2,570.1400	2.5701	4.967	0	0	0
2018/01/23	R186	01/02/2018	9.65	Call	Bond Future	8,060.8300	8.0608	8,198.4900	8.1985	1.708	0	0	0
2018/01/23	R186	01/02/2018	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/23	R186	03/05/2018	10.14	Put	Bond Future	33.1500	0.0331	29.7800	0.0298	(10.166)	0	0	0
2018/01/23	R186	03/05/2018	8.00	Put	Bond Future	3,692.9200	3.6929	3,586.2000	3.5862	(2.890)	0	0	0
2018/01/23	R186	03/05/2018	8.69	Call	Bond Future	2,925.4800	2.9255	3,008.0200	3.0080	2.821	0	0	0
2018/01/23	R186	03/05/2018	9.72	Put	Bond Future	121.4900	0.1215	111.4600	0.1115	(8.256)	0	0	10,640
2018/01/23	R186	03/05/2018	8.40	Put	Bond Future	1,997.1100	1.9971	1,917.8500	1.9178	(3.969)	0	0	0
2018/01/23	R186	03/05/2018	8.92	Call	Bond Future	3,962.1400	3.9621	4,059.8800	4.0599	2.467	0	0	0
2018/01/23	R186	03/05/2018	8.91	Put	Bond Future	782.4400	0.7824	739.4800	0.7395	(5.491)	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
2018/01/23	R186	03/05/2018			Bond Future	8.4217	116.5203	8.4002	116.6603	(0.254)	0.0000	0.0000	52,496
2018/01/23	R186	03/05/2018	9.30	Put	Bond Future	346.6800	0.3467	323.4400	0.3234	(6.704)	0	0	0
2018/01/23	R186	03/05/2018	9.30	Call	Bond Future	5,898.2200	5.8982	6,015.0600	6.0151	1.981	0	0	1,120
2018/01/23	R186	03/05/2018	10.14	Call	Bond Future	10,559.5900	10.5596	10,696.3000	10.6963	1.295	0	0	0
2018/01/23	R186	03/05/2018	8.93	Call	Bond Future	4,010.0300	4.0100	4,108.3700	4.1084	2.452	0	0	0
2018/01/23	R186	03/05/2018	8.93	Put	Bond Future	751.9900	0.7520	710.2500	0.7103	(5.551)	0	0	0
2018/01/23	R186	03/05/2018	9.19	Put	Bond Future	439.7300	0.4397	411.7800	0.4118	(6.356)	0	0	0
2018/01/23	R186	03/05/2018	8.00	Call	Bond Future	892.8700	0.8929	926.2300	0.9262	3.736	0	0	4,745
2018/01/23	R186	03/05/2018	8.69	Put	Bond Future	1,189.9400	1.1899	1,132.4000	1.1324	(4.836)	0	0	0
2018/01/23	R186	03/05/2018	9.72	Call	Bond Future	8,199.8400	8.1998	8,329.8900	8.3299	1.586	0	0	0
2018/01/23	R186	03/05/2018	8.70	Put	Bond Future	0.0000	0.0000	1,111.5200	1.1115	100.000	0	0	3,500
2018/01/23	R186	03/05/2018	8.40	Call	Bond Future	1,855.4600	1.8555	1,916.2800	1.9163	3.278	0	0	4,745
2018/01/23	R186	03/05/2018	8.92	Put	Bond Future	766.9900	0.7670	724.6500	0.7247	(5.520)	0	0	0
2018/01/23	R186	03/05/2018	8.91	Call	Bond Future	3,914.6600	3.9147	4,011.7800	4.0118	2.481	0	0	0
2018/01/23	R186	03/05/2018	9.75	Call	Bond Future	8,367.2300	8.3672	8,497.9600	8.4980	1.562	0	0	0
2018/01/23	R186	03/05/2018	9.75	Put	Bond Future	111.4400	0.1114	102.0900	0.1021	(8.390)	0	0	3,200
2018/01/23	R186	03/05/2018	9.19	Call	Bond Future	5,316.1300	5.3161	5,428.2600	5.4283	2.109	0	0	0
2018/01/23	R186	03/05/2018	8.70	Call	Bond Future	0.0000	0.0000	3,051.1300	3.0511	100.000	0	0	0
2018/01/23	R186	03/05/2018	8.85	Call	Bond Future	3,633.4800	3.6335	3,726.8400	3.7268	2.569	0	0	0
2018/01/23	R186	03/05/2018	8.85	Put	Bond Future	879.8600	0.8799	833.1400	0.8331	(5.310)	0	0	4,745
2018/01/23	R197	01/02/2018	301.68	Put	Bond Future	3,816.6200	3.8166	3,828.7700	3.8288	0.318	0	0	0
2018/01/23	R197	01/02/2018			Bond Future	297.8634	297.8634	297.8512	297.8512	(0.004)	0.0000	0.0000	641
2018/01/23	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	01/02/2018	301.67	Put	Bond Future	3,806.6200	3.8066	3,818.7700	3.8188	0.319	0	0	0
2018/01/23	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	01/02/2018	301.66	Put	Bond Future	3,796.6200	3.7966	3,808.7700	3.8088	0.320	0	0	0
2018/01/23	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	03/05/2018			Bond Future	303.4454	303.4454	303.4325	303.4325	(0.004)	0.0000	0.0000	2,350
2018/01/23	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	03/05/2018	304.44	Put	Bond Future	994.5800	0.9946	1,007.5100	1.0075	1.300	0	0	0
2018/01/23	R197	03/05/2018	304.46	Put	Bond Future	1,014.5800	1.0146	1,027.5100	1.0275	1.274	0	0	0
2018/01/23	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R197	03/05/2018	304.45	Put	Bond Future	1,004.5800	1.0046	1,017.5100	1.0175	1.287	0	0	0
2018/01/23	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R202	01/02/2018	249.06	Put	Bond Future	11,498.9300	11.4989	11,506.8200	11.5068	0.069	0	0	0
2018/01/23	R202	01/02/2018			Bond Future	237.5611	237.5611	237.5532	237.5532	(0.003)	0.0000	0.0000	17,923
2018/01/23	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R202	01/02/2018	249.08	Put	Bond Future	11,518.9300	11.5189	11,526.8200	11.5268	0.068	0	0	0
2018/01/23	R202	01/02/2018	249.07	Put	Bond Future	11,508.9300	11.5089	11,516.8200	11.5168	0.069	0	0	0
2018/01/23	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R202	03/05/2018	247.48	Put	Bond Future	6,143.6400	6.1436	6,142.0900	6.1421	(0.025)	0	0	0
2018/01/23	R202	03/05/2018	247.47	Call	Bond Future	678.6200	0.6786	668.2900	0.6683	(1.522)	0	0	0
2018/01/23	R202	03/05/2018			Bond Future	242.0131	242.0131	242.0043	242.0043	(0.004)	0.0000	0.0000	9,901
2018/01/23	R202	03/05/2018	247.48	Call	Bond Future	676.7100	0.6767	666.4100	0.6664	(1.522)	0	0	0
2018/01/23	R202	03/05/2018	247.47	Put	Bond Future	6,135.5500	6.1355	6,133.9700	6.1340	(0.026)	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
2018/01/23	R202	03/05/2018	247.49	Call	Bond Future	674.8100	0.6748	664.5200	0.6645	(1.525)	0	0	0
2018/01/23	R202	03/05/2018	247.49	Put	Bond Future	6,151.7400	6.1517	6,150.2000	6.1502	(0.025)	0	0	0
2018/01/23	R204	01/02/2018	7.27	Call	Bond Future	281.2000	0.2812	284.3700	0.2844	1.127	0	0	0
2018/01/23	R204	01/02/2018			Bond Future	6.9340	101.9060	6.9303	101.9091	(0.055)	0.0000	0.0000	24,983
2018/01/23	R204	01/02/2018	7.25	Call	Bond Future	264.4900	0.2645	267.6600	0.2677	1.199	0	0	0
2018/01/23	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R204	01/02/2018	7.26	Call	Bond Future	272.8500	0.2729	276.0200	0.2760	1.162	0	0	0
2018/01/23	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R204	03/05/2018	7.10	Put	Bond Future	27.3100	0.0273	26.4100	0.0264	(3.295)	0	0	0
2018/01/23	R204	03/05/2018			Bond Future	6.6819	103.8097	6.6768	103.8127	(0.076)	0.0000	0.0000	9,368
2018/01/23	R204	03/05/2018	7.09	Call	Bond Future	274.4300	0.2744	276.5600	0.2766	0.776	0	0	0
2018/01/23	R204	03/05/2018	7.09	Put	Bond Future	28.2800	0.0283	27.3500	0.0273	(3.289)	0	0	0
2018/01/23	R204	03/05/2018	7.10	Call	Bond Future	279.4800	0.2795	281.6400	0.2816	0.773	0	0	0
2018/01/23	R204	03/05/2018	7.08	Call	Bond Future	269.4000	0.2694	271.5100	0.2715	0.783	0	0	0
2018/01/23	R204	03/05/2018	7.08	Put	Bond Future	29.2700	0.0293	28.3200	0.0283	(3.246)	0	0	0
2018/01/23	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R207	01/02/2018	7.60	Call	Bond Future	1,049.9100	1.0499	1,076.3400	1.0763	2.517	0	0	0
2018/01/23	R207	01/02/2018			Bond Future	7.0095	100.8631	6.9947	100.8895	(0.211)	0.0000	0.0000	39,040
2018/01/23	R207	01/02/2018	7.61	Call	Bond Future	1,067.5600	1.0676	1,093.9900	1.0940	2.476	0	0	0
2018/01/23	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R207	01/02/2018	7.62	Call	Bond Future	1,085.2100	1.0852	1,111.6400	1.1116	2.435	0	0	0
2018/01/23	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R207	03/05/2018	7.57	Call	Bond Future	1,035.4300	1.0354	1,058.9400	1.0589	2.271	0	0	0
2018/01/23	R207	03/05/2018	7.56	Put	Bond Future	38.6400	0.0386	35.2900	0.0353	(8.670)	0	0	0
2018/01/23	R207	03/05/2018			Bond Future	6.9318	102.7474	6.9148	102.7741	(0.245)	0.0000	0.0000	12,595
2018/01/23	R207	03/05/2018	7.58	Call	Bond Future	1,049.6200	1.0496	1,073.2100	1.0732	2.247	0	0	0
2018/01/23	R207	03/05/2018	7.58	Put	Bond Future	35.7800	0.0358	32.6300	0.0326	(8.804)	0	0	0
2018/01/23	R207	03/05/2018	7.57	Put	Bond Future	37.1300	0.0371	33.9000	0.0339	(8.699)	0	0	0
2018/01/23	R207	03/05/2018	7.56	Call	Bond Future	1,021.4000	1.0214	1,044.7900	1.0448	2.290	0	0	0
2018/01/23	R208	01/02/2018	7.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/23	R208	01/02/2018			Bond Future	7.2993	100.8604	7.2791	100.9156	(0.276)	0.0000	0.0000	35,360
2018/01/23	R208	01/02/2018	7.84	Call	Bond Future	1,469.0100	1.4690	1,524.2000	1.5242	3.757	0	0	0
2018/01/23	R208	01/02/2018	7.84	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/23	R208	01/02/2018	7.85	Call	Bond Future	1,495.9100	1.4959	1,551.1100	1.5511	3.690	0	0	0
2018/01/23	R208	01/02/2018	7.83	Call	Bond Future	1,442.0900	1.4421	1,497.2800	1.4973	3.827	0	0	0
2018/01/23	R208	01/02/2018	7.83	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/23	R208	03/05/2018	7.77	Call	Bond Future	1,392.5900	1.3926	1,437.0200	1.4370	3.190	0	0	0
2018/01/23	R208	03/05/2018			Bond Future	7.2744	99.3433	7.2524	99.3994	(0.302)	0.0000	0.0000	20,359
2018/01/23	R208	03/05/2018	7.77	Put	Bond Future	139.0100	0.1390	127.3600	0.1274	(8.381)	0	0	0
2018/01/23	R208	03/05/2018	7.78	Call	Bond Future	1,413.3600	1.4134	1,458.0700	1.4581	3.163	0	0	0
2018/01/23	R208	03/05/2018	7.79	Put	Bond Future	130.6200	0.1306	119.5100	0.1195	(8.506)	0	0	0
2018/01/23	R208	03/05/2018	7.78	Put	Bond Future	134.6900	0.1347	123.3200	0.1233	(8.442)	0	0	0
2018/01/23	R208	03/05/2018	7.79	Call	Bond Future	1,434.3700	1.4344	1,479.3400	1.4793	3.135	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
2018/01/23	R209	01/02/2018	9.72	Call	Bond Future	2,883.1500	2.8831	3,070.2900	3.0703	6.491	0	0	0
2018/01/23	R209	01/02/2018	9.73	Call	Bond Future	2,943.7900	2.9438	3,132.4000	3.1324	6.407	0	0	0
2018/01/23	R209	01/02/2018	9.71	Put	Bond Future	71.9200	0.0719	44.5700	0.0446	(38.028)	0	0	0
2018/01/23	R209	01/02/2018	10.10	Call	Bond Future	5,239.5300	5.2395	5,450.9100	5.4509	4.034	0	0	0
2018/01/23	R209	01/02/2018	9.85	Call	Bond Future	3,683.2700	3.6833	3,884.9900	3.8850	5.477	0	0	0
2018/01/23	R209	01/02/2018	9.33	Call	Bond Future	874.7600	0.8748	956.7000	0.9567	9.367	0	0	220
2018/01/23	R209	01/02/2018	10.22	Put	Bond Future	0.7900	0.0008	0.2800	0.0003	(64.557)	0	0	739
2018/01/23	R209	01/02/2018	9.75	Call	Bond Future	3,065.6300	3.0656	3,257.0100	3.2570	6.243	0	0	5,000
2018/01/23	R209	01/02/2018			Bond Future	9.3017	75.6946	9.2710	75.9075	(0.330)	0.0000	0.0000	140,439
2018/01/23	R209	01/02/2018	9.73	Put	Bond Future	62.2000	0.0622	37.8700	0.0379	(39.116)	0	0	0
2018/01/23	R209	01/02/2018	9.71	Call	Bond Future	2,822.7400	2.8227	3,008.3300	3.0083	6.575	0	0	0
2018/01/23	R209	01/02/2018	9.88	Call	Bond Future	3,870.1500	3.8701	4,074.0100	4.0740	5.267	0	0	0
2018/01/23	R209	01/02/2018	9.88	Put	Bond Future	19.2100	0.0192	10.1300	0.0101	(47.267)	0	0	220
2018/01/23	R209	01/02/2018	9.59	Call	Bond Future	2,121.0000	2.1210	2,282.5500	2.2825	7.617	0	0	0
2018/01/23	R209	01/02/2018	9.59	Put	Bond Future	162.4800	0.1625	111.0900	0.1111	(31.629)	0	0	377
2018/01/23	R209	01/02/2018	9.72	Put	Bond Future	66.9000	0.0669	41.1000	0.0411	(38.565)	0	0	0
2018/01/23	R209	01/02/2018	10.10	Put	Bond Future	2.6500	0.0027	1.0900	0.0011	(58.868)	0	0	3,000
2018/01/23	R209	01/02/2018	9.85	Put	Bond Future	24.5900	0.0246	13.3700	0.0134	(45.628)	0	0	7,500
2018/01/23	R209	01/02/2018	9.33	Put	Bond Future	678.8800	0.6789	547.8800	0.5479	(19.296)	0	0	0
2018/01/23	R209	01/02/2018	10.22	Call	Bond Future	5,976.1700	5.9762	6,188.6000	6.1886	3.555	0	0	0
2018/01/23	R209	01/02/2018	9.75	Put	Bond Future	53.6300	0.0536	32.0700	0.0321	(40.201)	0	0	0
2018/01/23	R209	01/02/2018	10.00	Call	Bond Future	4,618.8700	4.6189	4,828.1800	4.8282	4.532	0	0	0
2018/01/23	R209	01/02/2018	10.00	Put	Bond Future	6.7600	0.0068	3.1300	0.0031	(53.698)	0	0	7,488
2018/01/23	R209	01/02/2018	9.89	Call	Bond Future	3,932.5200	3.9325	4,137.0100	4.1370	5.200	0	0	0
2018/01/23	R209	01/02/2018	9.89	Put	Bond Future	17.6700	0.0177	9.2200	0.0092	(47.821)	0	0	157
2018/01/23	R209	01/02/2018	9.32	Put	Bond Future	710.8300	0.7108	576.5700	0.5766	(18.888)	0	0	0
2018/01/23	R209	01/02/2018	9.32	Call	Bond Future	837.6300	0.8376	916.3100	0.9163	9.393	0	0	157
2018/01/23	R209	01/02/2018	9.87	Call	Bond Future	3,807.8100	3.8078	4,011.0000	4.0110	5.336	0	0	0
2018/01/23	R209	01/02/2018	9.87	Put	Bond Future	20.8700	0.0209	11.1200	0.0111	(46.718)	0	0	739
2018/01/23	R209	01/02/2018	9.52	Put	Bond Future	249.7900	0.2498	179.7400	0.1797	(28.044)	0	0	0
2018/01/23	R209	01/02/2018	9.52	Call	Bond Future	1,740.0100	1.7400	1,882.9000	1.8829	8.212	0	0	739
2018/01/23	R209	03/05/2018	10.73	Call	Bond Future	8,804.8900	8.8049	9,005.8000	9.0058	2.282	0	0	0
2018/01/23	R209	03/05/2018	9.75	Call	Bond Future	3,866.6200	3.8666	4,008.7400	4.0087	3.676	0	0	435
2018/01/23	R209	03/05/2018	10.00	Call	Bond Future	5,046.9800	5.0470	5,209.4800	5.2095	3.220	0	0	0
2018/01/23	R209	03/05/2018	9.85	Put	Bond Future	995.3300	0.9953	929.3400	0.9293	(6.630)	0	0	0
2018/01/23	R209	03/05/2018			Bond Future	9.3477	73.9593	9.3162	74.1761	(0.337)	0.0000	0.0000	51,483
2018/01/23	R209	03/05/2018	10.73	Put	Bond Future	160.6300	0.1606	144.7900	0.1448	(9.861)	0	0	435
2018/01/23	R209	03/05/2018	9.75	Put	Bond Future	1,180.3500	1.1803	1,105.7200	1.1057	(6.323)	0	0	0
2018/01/23	R209	03/05/2018	9.85	Call	Bond Future	4,326.5800	4.3266	4,477.3400	4.4773	3.485	0	0	0
2018/01/23	R209	03/05/2018	10.22	Call	Bond Future	6,154.1000	6.1541	6,331.0600	6.3311	2.875	0	0	0
2018/01/23	R209	03/05/2018	10.22	Put	Bond Future	511.5400	0.5115	471.7500	0.4717	(7.778)	0	0	435
2018/01/23	R209	03/05/2018	10.00	Put	Bond Future	764.6400	0.7646	710.3900	0.7104	(7.095)	0	0	5,000
2018/01/23	R209	03/05/2018	9.86	Call	Bond Future	4,373.4200	4.3734	4,525.0100	4.5250	3.466	0	0	0
2018/01/23	R209	03/05/2018	9.84	Call	Bond Future	4,279.7700	4.2798	4,429.7000	4.4297	3.503	0	0	0
2018/01/23	R209	03/05/2018	9.84	Put	Bond Future	1,012.6200	1.0126	945.8000	0.9458	(6.599)	0	0	0
2018/01/23	R209	03/05/2018	9.86	Put	Bond Future	978.1600	0.9782	913.0000	0.9130	(6.661)	0	0	0
2018/01/23	R209	02/08/2018	9.66	Call	Bond Future	4,164.0200	4.1640	4,291.4600	4.2915	3.061	0	0	435
2018/01/23	R209	02/08/2018	10.38	Call	Bond Future	7,329.7200	7.3297	7,499.5100	7.4995	2.316	0	0	0

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2018/01/23	R209	02/08/2018	10.39	Put	Bond Future	1,046.1400	1.0461	995.4900	0.9955	(4.842)	0	0	0
2018/01/23	R209	02/08/2018			Bond Future	9.3944	75.3402	9.3619	75.5611	(0.345)	0.0000	0.0000	0
2018/01/23	R209	02/08/2018	10.84	Call	Bond Future	9,490.8100	9.4908	9,680.2100	9.6802	1.996	0	0	0
2018/01/23	R209	02/08/2018	10.84	Put	Bond Future	565.3000	0.5653	533.8000	0.5338	(5.572)	0	0	435
2018/01/23	R209	02/08/2018	10.21	Call	Bond Future	6,538.1400	6.5381	6,699.4900	6.6995	2.468	0	0	0
2018/01/23	R209	02/08/2018	10.21	Put	Bond Future	1,289.7200	1.2897	1,230.1700	1.2302	(4.617)	0	0	435
2018/01/23	R209	02/08/2018	9.66	Put	Bond Future	2,390.4600	2.3905	2,297.0000	2.2970	(3.910)	0	0	0
2018/01/23	R209	02/08/2018	10.38	Put	Bond Future	1,058.3600	1.0584	1,007.2500	1.0072	(4.829)	0	0	0
2018/01/23	R209	02/08/2018	10.39	Call	Bond Future	7,376.9500	7.3770	7,547.2000	7.5472	2.308	0	0	0
2018/01/23	R209	02/08/2018	10.40	Call	Bond Future	7,424.0800	7.4241	7,594.8000	7.5948	2.300	0	0	0
2018/01/23	R209	02/08/2018	10.40	Put	Bond Future	1,033.9000	1.0339	983.7200	0.9837	(4.853)	0	0	0
2018/01/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R209	01/11/2018	9.34	Put	Bond Future	4,356.0000	4.3560	4,237.9000	4.2379	(2.711)	0	0	0
2018/01/23	R209	01/11/2018	1,016.00	Call	Bond Future	72,755.8100	72.7558	72,980.3800	72.9804	0.309	0	0	0
2018/01/23	R209	01/11/2018			Bond Future	9.4366	73.6437	9.4034	73.8682	(0.352)	0.0000	0.0000	0
2018/01/23	R209	01/11/2018	1,016.01	Call	Bond Future	72,755.8100	72.7558	72,980.3800	72.9804	0.309	0	0	0
2018/01/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R209	01/11/2018	1,015.99	Call	Bond Future	72,755.8000	72.7558	72,980.3700	72.9804	0.309	0	0	0
2018/01/23	R209	01/11/2018	9.34	Call	Bond Future	3,700.6800	3.7007	3,807.1500	3.8071	2.877	0	0	255
2018/01/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R209	01/11/2018	10.57	Call	Bond Future	8,568.3700	8.5684	8,738.0500	8.7380	1.980	0	0	0
2018/01/23	R209	01/11/2018	10.57	Put	Bond Future	1,486.3400	1.4863	1,431.4500	1.4315	(3.693)	0	0	255
2018/01/23	R209	01/11/2018	9.94	Call	Bond Future	5,874.1600	5.8742	6,015.1200	6.0151	2.400	0	0	0
2018/01/23	R209	01/11/2018	9.94	Put	Bond Future	2,595.8300	2.5958	2,512.2200	2.5122	(3.221)	0	0	255
2018/01/23	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R210	01/02/2018			Bond Future	187.0770	187.0770	187.0701	187.0701	(0.004)	0.0000	0.0000	1,460
2018/01/23	R210	01/02/2018	192.36	Put	Bond Future	5,282.9600	5.2830	5,289.8700	5.2899	0.131	0	0	0
2018/01/23	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R210	01/02/2018	192.38	Put	Bond Future	5,302.9600	5.3030	5,309.8700	5.3099	0.130	0	0	0
2018/01/23	R210	01/02/2018	192.37	Put	Bond Future	5,292.9600	5.2930	5,299.8700	5.2999	0.131	0	0	0
2018/01/23	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R210	03/05/2018	191.44	Put	Bond Future	3,282.1300	3.2821	3,289.4700	3.2895	0.224	0	0	0
2018/01/23	R210	03/05/2018			Bond Future	188.1579	188.1579	188.1505	188.1505	(0.004)	0.0000	0.0000	699
2018/01/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R210	03/05/2018	191.46	Put	Bond Future	3,302.1300	3.3021	3,309.4700	3.3095	0.222	0	0	0
2018/01/23	R210	03/05/2018	191.45	Put	Bond Future	3,292.1300	3.2921	3,299.4700	3.2995	0.223	0	0	0
2018/01/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	01/02/2018	154.71	Put	Bond Future	3,389.8700	3.3899	3,511.1000	3.5111	3.576	0	0	0
2018/01/23	R212	01/02/2018			Bond Future	151.3201	151.3201	151.1989	151.1989	(0.080)	0.0000	0.0000	3,825
2018/01/23	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	01/02/2018	154.70	Put	Bond Future	3,379.8700	3.3799	3,501.1000	3.5011	3.587	0	0	0
2018/01/23	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	01/02/2018	154.69	Put	Bond Future	3,369.8700	3.3699	3,491.1000	3.4911	3.597	0	0	0
2018/01/23	R212	03/05/2018	154.30	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
2018/01/23	R212	03/05/2018			Bond Future	154.1559	154.1559	154.0321	154.0321	(0.080)	0.0000	0.0000	2,818
2018/01/23	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	03/05/2018	154.28	Put	Bond Future	124.0800	0.1241	247.9100	0.2479	99.799	0	0	0
2018/01/23	R212	03/05/2018	154.30	Put	Bond Future	144.0800	0.1441	267.9100	0.2679	85.945	0	0	0
2018/01/23	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/23	R212	03/05/2018	154.29	Put	Bond Future	134.0800	0.1341	257.9100	0.2579	92.355	0	0	0
2018/01/23	R213	01/02/2018	9.42	Call	Bond Future	2,794.6800	2.7947	3,045.9600	3.0460	8.991	0	0	0
2018/01/23	R213	01/02/2018	9.41	Put	Bond Future	60.5300	0.0605	33.3300	0.0333	(44.936)	0	0	0
2018/01/23	R213	01/02/2018			Bond Future	9.0069	87.8350	8.9662	88.1118	(0.452)	0.0000	0.0000	50,294
2018/01/23	R213	01/02/2018	9.43	Call	Bond Future	2,855.2600	2.8553	3,108.1500	3.1081	8.857	0	0	0
2018/01/23	R213	01/02/2018	9.43	Put	Bond Future	51.8300	0.0518	27.9400	0.0279	(46.093)	0	0	0
2018/01/23	R213	01/02/2018	9.42	Put	Bond Future	56.0300	0.0560	30.5300	0.0305	(45.511)	0	0	0
2018/01/23	R213	01/02/2018	9.41	Call	Bond Future	2,734.3200	2.7343	2,983.9000	2.9839	9.128	0	0	0
2018/01/23	R213	03/05/2018	9.57	Put	Bond Future	885.1400	0.8851	806.5300	0.8065	(8.881)	0	0	0
2018/01/23	R213	03/05/2018	9.56	Call	Bond Future	4,218.8900	4.2189	4,420.9600	4.4210	4.790	0	0	0
2018/01/23	R213	03/05/2018			Bond Future	9.0506	85.9264	9.0086	86.2081	(0.464)	0.0000	0.0000	16,129
2018/01/23	R213	03/05/2018	9.57	Call	Bond Future	4,265.9700	4.2660	4,469.1200	4.4691	4.762	0	0	0
2018/01/23	R213	03/05/2018	9.56	Put	Bond Future	901.3900	0.9014	821.7000	0.8217	(8.841)	0	0	0
2018/01/23	R213	03/05/2018	9.58	Call	Bond Future	4,313.3600	4.3134	4,517.5800	4.5176	4.735	0	0	0
2018/01/23	R213	03/05/2018	9.58	Put	Bond Future	869.2800	0.8693	791.7400	0.7917	(8.920)	0	0	0
2018/01/23	R214	01/02/2018	9.84	Call	Bond Future	2,844.3500	2.8444	3,068.6000	3.0686	7.884	0	0	0
2018/01/23	R214	01/02/2018			Bond Future	9.4470	75.3638	9.4113	75.6228	(0.378)	0.0000	0.0000	39,136
2018/01/23	R214	01/02/2018	9.82	Call	Bond Future	2,721.2600	2.7213	2,941.4800	2.9415	8.093	0	0	0
2018/01/23	R214	01/02/2018	9.82	Put	Bond Future	101.6600	0.1017	62.8500	0.0629	(38.176)	0	0	0
2018/01/23	R214	01/02/2018	9.84	Put	Bond Future	88.6200	0.0886	53.8400	0.0538	(39.246)	0	0	0
2018/01/23	R214	01/02/2018	9.83	Call	Bond Future	2,782.6600	2.7827	3,004.9500	3.0050	7.988	0	0	0
2018/01/23	R214	01/02/2018	9.83	Put	Bond Future	94.9400	0.0949	58.2000	0.0582	(38.698)	0	0	0
2018/01/23	R214	03/05/2018	9.99	Put	Bond Future	1,062.3800	1.0624	983.1500	0.9831	(7.458)	0	0	0
2018/01/23	R214	03/05/2018			Bond Future	9.4926	73.4757	9.4560	73.7394	(0.386)	0.0000	0.0000	17,552
2018/01/23	R214	03/05/2018	9.98	Call	Bond Future	4,444.9800	4.4450	4,628.4900	4.6285	4.128	0	0	0
2018/01/23	R214	03/05/2018	9.98	Put	Bond Future	1,080.5100	1.0805	1,000.2800	1.0003	(7.425)	0	0	0
2018/01/23	R214	03/05/2018	9.99	Call	Bond Future	4,493.2100	4.4932	4,677.7200	4.6777	4.106	0	0	0
2018/01/23	R214	03/05/2018	9.97	Call	Bond Future	4,397.0500	4.3970	4,579.5500	4.5795	4.151	0	0	0
2018/01/23	R214	03/05/2018	9.97	Put	Bond Future	1,099.0500	1.0991	1,017.8100	1.0178	(7.392)	0	0	0
2018/01/23	R248	01/02/2018	9.90	Put	Bond Future	96.8000	0.0968	57.7200	0.0577	(40.372)	0	0	0
2018/01/23	R248	01/02/2018	9.89	Call	Bond Future	3,799.9000	3.7999	4,090.8800	4.0909	7.658	0	0	0
2018/01/23	R248	01/02/2018			Bond Future	9.4771	96.6343	9.4414	96.9666	(0.377)	0.0000	0.0000	48,484
2018/01/23	R248	01/02/2018	9.90	Call	Bond Future	3,879.2500	3.8793	4,172.4900	4.1725	7.559	0	0	0
2018/01/23	R248	01/02/2018	9.89	Put	Bond Future	103.7500	0.1038	62.4100	0.0624	(39.846)	0	0	0
2018/01/23	R248	01/02/2018	9.91	Call	Bond Future	3,958.8700	3.9589	4,254.2700	4.2543	7.462	0	0	0
2018/01/23	R248	01/02/2018	9.91	Put	Bond Future	90.2800	0.0903	53.3600	0.0534	(40.895)	0	0	0
2018/01/23	R248	03/05/2018	10.06	Call	Bond Future	6,017.2800	6.0173	6,257.8300	6.2578	3.998	0	0	0
2018/01/23	R248	03/05/2018	10.05	Put	Bond Future	1,328.2300	1.3282	1,229.1300	1.2291	(7.461)	0	0	0
2018/01/23	R248	03/05/2018			Bond Future	9.5234	94.0027	9.4867	94.3411	(0.385)	0.0000	0.0000	28,081
2018/01/23	R248	03/05/2018	10.07	Call	Bond Future	6,079.3600	6.0794	6,321.1300	6.3211	3.977	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
2018/01/23	R248	03/05/2018	10.07	Put	Bond Future	1,284.5500	1.2846	1,187.8900	1.1879	(7.525)	0	0	0
2018/01/23	R248	03/05/2018	10.06	Put	Bond Future	1,306.2300	1.3062	1,208.3500	1.2083	(7.493)	0	0	0
2018/01/23	R248	03/05/2018	10.05	Call	Bond Future	5,955.3800	5.9554	6,194.7100	6.1947	4.019	0	0	0

Total **1278346**