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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2018 TO 04/01/2018

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
2018/01/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	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
2018/01/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	2025	01/02/2018	133.89	Put	Bond Future	3,124.1400	3.1241	3,129.6400	3.1296	0.176	0	0	0
2018/01/04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	01/02/2018			Bond Future	130.7659	130.7659	130.7604	130.7604	(0.004)	0.0000	0.0000	1,070
2018/01/04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	01/02/2018	133.88	Put	Bond Future	3,114.1400	3.1141	3,119.6400	3.1196	0.177	0	0	0
2018/01/04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	01/02/2018	133.90	Put	Bond Future	3,134.1400	3.1341	3,139.6400	3.1396	0.175	0	0	0
2018/01/04	2025	03/05/2018	133.21	Call	Bond Future	7.6900	0.0077	0.9800	0.0010	(87.256)	0	0	0
2018/01/04	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	03/05/2018			Bond Future	133.2177	133.2177	133.2110	133.2110	(0.005)	0.0000	0.0000	0
2018/01/04	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	03/05/2018	133.22	Put	Bond Future	2.3100	0.0023	9.0200	0.0090	290.476	0	0	0
2018/01/04	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	03/05/2018	133.20	Call	Bond Future	17.6900	0.0177	10.9800	0.0110	(37.931)	0	0	0
2018/01/04	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	02/08/2018			Bond Future	135.6942	135.6942	135.6874	135.6874	(0.005)	0.0000	0.0000	0
2018/01/04	2025	02/08/2018	136.65	Put	Bond Future	955.8200	0.9558	962.6400	0.9626	0.714	0	0	0
2018/01/04	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2025	02/08/2018	136.67	Put	Bond Future	975.8200	0.9758	982.6400	0.9826	0.699	0	0	0
2018/01/04	2025	02/08/2018	136.66	Put	Bond Future	965.8200	0.9658	972.6400	0.9726	0.706	0	0	0
2018/01/04	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2029	01/02/2018			Bond Future	101.0318	101.0318	101.0281	101.0281	(0.004)	0.0000	0.0000	1,370
2018/01/04	2029	03/05/2018			Bond Future	101.9081	101.9081	101.9033	101.9033	(0.005)	0.0000	0.0000	0
2018/01/04	2029	02/08/2018			Bond Future	103.8365	103.8365	103.8318	103.8318	(0.005)	0.0000	0.0000	0
2018/01/04	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	01/02/2018			Bond Future	9.2035	91.5019	9.1624	91.7794	(0.446)	0.0000	0.0000	71,083
2018/01/04	2030	01/02/2018	9.38	Call	Bond Future	1,179.7300	1.1797	1,457.1800	1.4572	23.518	0	0	0
2018/01/04	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	01/02/2018	9.39	Call	Bond Future	1,245.9300	1.2459	1,523.3800	1.5234	22.269	0	0	0
2018/01/04	2030	01/02/2018	9.37	Call	Bond Future	1,113.4700	1.1135	1,390.9200	1.3909	24.918	0	0	0
2018/01/04	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	03/05/2018	9.51	Call	Bond Future	1,631.6000	1.6316	1,913.6400	1.9136	17.286	0	0	0
2018/01/04	2030	03/05/2018			Bond Future	9.2610	93.2125	9.2186	93.4946	(0.458)	0.0000	0.0000	0
2018/01/04	2030	03/05/2018	9.49	Call	Bond Future	1,502.0300	1.5020	1,784.0700	1.7841	18.777	0	0	0
2018/01/04	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	03/05/2018	9.50	Call	Bond Future	1,566.8500	1.5669	1,848.8900	1.8489	18.000	0	0	0
2018/01/04	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	02/08/2018			Bond Future	9.3209	90.9567	9.2770	91.2433	(0.471)	0.0000	0.0000	0

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2018/01/04	2030	02/08/2018	9.46	Call	Bond Future	900.6700	0.9007	1,187.2800	1.1873	31.822	0	0	0
2018/01/04	2030	02/08/2018	9.47	Call	Bond Future	964.9600	0.9650	1,251.5700	1.2516	29.702	0	0	0
2018/01/04	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2030	02/08/2018	9.45	Call	Bond Future	836.3300	0.8363	1,122.9400	1.1229	34.270	0	0	0
2018/01/04	2032	01/02/2018	9.56	Call	Bond Future	2,181.4600	2.1815	2,334.1400	2.3341	6.999	0	0	0
2018/01/04	2032	01/02/2018	9.55	Put	Bond Future	872.2500	0.8722	760.5600	0.7606	(12.805)	0	0	0
2018/01/04	2032	01/02/2018	9.20	Call	Bond Future	851.3200	0.8513	927.3200	0.9273	8.927	0	0	7,500
2018/01/04	2032	01/02/2018	9.45	Put	Bond Future	1,153.4900	1.1535	1,020.3000	1.0203	(11.547)	0	0	0
2018/01/04	2032	01/02/2018	9.40	Put	Bond Future	1,316.8200	1.3168	1,172.6800	1.1727	(10.946)	0	0	0
2018/01/04	2032	01/02/2018			Bond Future	9.3744	94.1919	9.3384	94.4542	(0.384)	0.0000	0.0000	38,482
2018/01/04	2032	01/02/2018	9.57	Call	Bond Future	2,228.1700	2.2282	2,382.9300	2.3829	6.946	0	0	0
2018/01/04	2032	01/02/2018	9.57	Put	Bond Future	822.9100	0.8229	715.4000	0.7154	(13.065)	0	0	0
2018/01/04	2032	01/02/2018	9.30	Put	Bond Future	1,691.0300	1.6910	1,525.2700	1.5253	(9.802)	0	0	0
2018/01/04	2032	01/02/2018	9.30	Call	Bond Future	1,148.2000	1.1482	1,244.7100	1.2447	8.405	0	0	7,800
2018/01/04	2032	01/02/2018	9.56	Put	Bond Future	847.3000	0.8473	737.7100	0.7377	(12.934)	0	0	0
2018/01/04	2032	01/02/2018	9.55	Call	Bond Future	2,135.2300	2.1352	2,285.8100	2.2858	7.052	0	0	0
2018/01/04	2032	01/02/2018	9.20	Put	Bond Future	2,130.9200	2.1309	1,944.6500	1.9447	(8.741)	0	0	0
2018/01/04	2032	01/02/2018	9.45	Call	Bond Future	1,700.2700	1.7003	1,829.3500	1.8294	7.592	0	0	750
2018/01/04	2032	01/02/2018	9.40	Call	Bond Future	1,502.4500	1.5025	1,620.5800	1.6206	7.862	0	0	6,800
2018/01/04	2032	03/05/2018	9.70	Call	Bond Future	4,119.1300	4.1191	4,272.0000	4.2720	3.711	0	0	0
2018/01/04	2032	03/05/2018	9.71	Put	Bond Future	2,196.6700	2.1967	2,083.8900	2.0839	(5.134)	0	0	0
2018/01/04	2032	03/05/2018			Bond Future	9.4314	91.7956	9.3942	92.0622	(0.394)	0.0000	0.0000	0
2018/01/04	2032	03/05/2018	9.70	Put	Bond Future	2,223.8800	2.2239	2,110.1600	2.1102	(5.114)	0	0	0
2018/01/04	2032	03/05/2018	9.71	Call	Bond Future	4,161.3800	4.1614	4,315.1900	4.3152	3.696	0	0	0
2018/01/04	2032	03/05/2018	9.72	Call	Bond Future	4,204.0200	4.2040	4,358.7600	4.3588	3.681	0	0	0
2018/01/04	2032	03/05/2018	9.72	Put	Bond Future	2,169.9200	2.1699	2,058.0700	2.0581	(5.155)	0	0	0
2018/01/04	2032	02/08/2018	9.66	Put	Bond Future	3,319.2500	3.3193	3,195.0100	3.1950	(3.743)	0	0	0
2018/01/04	2032	02/08/2018	9.67	Call	Bond Future	4,557.8700	4.5579	4,705.2600	4.7053	3.234	0	0	0
2018/01/04	2032	02/08/2018			Bond Future	9.4885	93.5186	9.4502	93.7895	(0.404)	0.0000	0.0000	0
2018/01/04	2032	02/08/2018	9.68	Call	Bond Future	4,597.4700	4.5975	4,745.6200	4.7456	3.222	0	0	0
2018/01/04	2032	02/08/2018	9.68	Put	Bond Future	3,259.6300	3.2596	3,136.9000	3.1369	(3.765)	0	0	0
2018/01/04	2032	02/08/2018	9.66	Call	Bond Future	4,518.6900	4.5187	4,665.3300	4.6653	3.245	0	0	0
2018/01/04	2032	02/08/2018	9.67	Put	Bond Future	3,289.1900	3.2892	3,165.7000	3.1657	(3.754)	0	0	0
2018/01/04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	01/02/2018			Bond Future	105.6878	105.6878	105.6839	105.6839	(0.004)	0.0000	0.0000	5,730
2018/01/04	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	01/02/2018	109.64	Put	Bond Future	3,952.1800	3.9522	3,956.1100	3.9561	0.099	0	0	0
2018/01/04	2033	01/02/2018	109.66	Put	Bond Future	3,972.1800	3.9722	3,976.1100	3.9761	0.099	0	0	0
2018/01/04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	01/02/2018	109.65	Put	Bond Future	3,962.1800	3.9622	3,966.1100	3.9661	0.099	0	0	0
2018/01/04	2033	03/05/2018	107.71	Put	Bond Future	1,128.5800	1.1286	1,133.4400	1.1334	0.431	0	0	0
2018/01/04	2033	03/05/2018			Bond Future	106.5814	106.5814	106.5766	106.5766	(0.005)	0.0000	0.0000	0
2018/01/04	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	03/05/2018	107.70	Put	Bond Future	1,118.5800	1.1186	1,123.4400	1.1234	0.434	0	0	0
2018/01/04	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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2018/01/04	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	03/05/2018	107.69	Put	Bond Future	1,108.5800	1.1086	1,113.4400	1.1134	0.438	0	0	0
2018/01/04	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	02/08/2018			Bond Future	108.5983	108.5983	108.5934	108.5934	(0.005)	0.0000	0.0000	0
2018/01/04	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	02/08/2018	109.92	Put	Bond Future	1,321.6800	1.3217	1,326.6000	1.3266	0.372	0	0	0
2018/01/04	2033	02/08/2018	109.94	Put	Bond Future	1,341.6800	1.3417	1,346.6000	1.3466	0.367	0	0	0
2018/01/04	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2033	02/08/2018	109.93	Put	Bond Future	1,331.6800	1.3317	1,336.6000	1.3366	0.369	0	0	0
2018/01/04	2037	01/02/2018	9.82	Put	Bond Future	1,086.9900	1.0870	1,013.6300	1.0136	(6.749)	0	0	0
2018/01/04	2037	01/02/2018			Bond Future	9.6797	89.9763	9.6638	90.1019	(0.164)	0.0000	0.0000	43,916
2018/01/04	2037	01/02/2018	9.88	Put	Bond Future	918.1600	0.9182	851.3500	0.8514	(7.277)	0	0	0
2018/01/04	2037	01/02/2018	9.88	Call	Bond Future	2,485.3800	2.4854	2,544.2500	2.5443	2.369	0	0	2,000
2018/01/04	2037	01/02/2018	9.82	Call	Bond Future	2,189.2800	2.1893	2,241.6000	2.2416	2.390	0	0	0
2018/01/04	2037	01/02/2018	9.81	Put	Bond Future	1,117.2600	1.1173	1,042.8100	1.0428	(6.664)	0	0	0
2018/01/04	2037	01/02/2018	9.83	Call	Bond Future	2,237.3800	2.2374	2,290.8000	2.2908	2.388	0	0	0
2018/01/04	2037	01/02/2018	9.83	Put	Bond Future	1,057.3400	1.0573	985.0800	0.9851	(6.834)	0	0	0
2018/01/04	2037	01/02/2018	9.81	Call	Bond Future	2,141.6900	2.1417	2,192.9200	2.1929	2.392	0	0	0
2018/01/04	2037	01/02/2018	10.32	Call	Bond Future	5,081.6700	5.0817	5,181.4800	5.1815	1.964	0	0	0
2018/01/04	2037	01/02/2018	10.32	Put	Bond Future	218.1700	0.2182	192.3000	0.1923	(11.858)	0	0	2,000
2018/01/04	2037	01/02/2018	10.72	Call	Bond Future	7,739.6300	7.7396	7,857.8300	7.8578	1.527	0	0	0
2018/01/04	2037	01/02/2018	10.72	Put	Bond Future	44.3200	0.0443	36.8400	0.0368	(16.877)	0	0	2,000
2018/01/04	2037	03/05/2018	9.99	Call	Bond Future	4,491.1800	4.4912	4,554.7900	4.5548	1.416	0	0	0
2018/01/04	2037	03/05/2018	9.97	Put	Bond Future	2,633.3000	2.6333	2,568.6000	2.5686	(2.457)	0	0	0
2018/01/04	2037	03/05/2018			Bond Future	9.7409	91.6584	9.7246	91.7858	(0.167)	0.0000	0.0000	0
2018/01/04	2037	03/05/2018	9.99	Put	Bond Future	2,571.6700	2.5717	2,507.8900	2.5079	(2.480)	0	0	0
2018/01/04	2037	03/05/2018	9.97	Call	Bond Future	4,401.0800	4.4011	4,463.7700	4.4638	1.424	0	0	0
2018/01/04	2037	03/05/2018	9.98	Put	Bond Future	2,602.4400	2.6024	2,538.2000	2.5382	(2.468)	0	0	0
2018/01/04	2037	03/05/2018	9.98	Call	Bond Future	4,446.1400	4.4461	4,509.2900	4.5093	1.420	0	0	0
2018/01/04	2037	02/08/2018	9.96	Put	Bond Future	3,864.4900	3.8645	3,798.5100	3.7985	(1.707)	0	0	0
2018/01/04	2037	02/08/2018	9.95	Call	Bond Future	5,014.1200	5.0141	5,076.8700	5.0769	1.251	0	0	0
2018/01/04	2037	02/08/2018			Bond Future	9.8043	89.1229	9.7876	89.2520	(0.170)	0.0000	0.0000	0
2018/01/04	2037	02/08/2018	9.96	Call	Bond Future	5,056.1900	5.0562	5,119.2900	5.1193	1.248	0	0	0
2018/01/04	2037	02/08/2018	9.95	Put	Bond Future	3,898.2200	3.8982	3,831.8900	3.8319	(1.702)	0	0	0
2018/01/04	2037	02/08/2018	9.97	Call	Bond Future	5,098.4100	5.0984	5,161.8600	5.1619	1.245	0	0	0
2018/01/04	2037	02/08/2018	9.97	Put	Bond Future	3,831.0100	3.8310	3,765.3800	3.7654	(1.713)	0	0	0
2018/01/04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	01/02/2018	136.95	Put	Bond Future	9,069.7800	9.0698	9,074.4500	9.0745	0.051	0	0	0
2018/01/04	2038	01/02/2018			Bond Future	127.8802	127.8802	127.8756	127.8756	(0.004)	0.0000	0.0000	19,909
2018/01/04	2038	01/02/2018	136.94	Put	Bond Future	9,059.7800	9.0598	9,064.4500	9.0645	0.052	0	0	0
2018/01/04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	01/02/2018	136.93	Put	Bond Future	9,049.7800	9.0498	9,054.4500	9.0545	0.052	0	0	0
2018/01/04	2038	03/05/2018	132.28	Put	Bond Future	2,001.9100	2.0019	2,008.0200	2.0080	0.305	0	0	0
2018/01/04	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	03/05/2018			Bond Future	130.2781	130.2781	130.2720	130.2720	(0.005)	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
2018/01/04	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	03/05/2018	132.27	Put	Bond Future	1,991.9100	1.9919	1,998.0200	1.9980	0.307	0	0	0
2018/01/04	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	03/05/2018	132.29	Put	Bond Future	2,011.9100	2.0119	2,018.0200	2.0180	0.304	0	0	0
2018/01/04	2038	02/08/2018	134.55	Put	Bond Future	1,856.6300	1.8566	1,862.8000	1.8628	0.332	0	0	0
2018/01/04	2038	02/08/2018			Bond Future	132.6934	132.6934	132.6872	132.6872	(0.005)	0.0000	0.0000	0
2018/01/04	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	02/08/2018	134.54	Put	Bond Future	1,846.6300	1.8466	1,852.8000	1.8528	0.334	0	0	0
2018/01/04	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2038	02/08/2018	134.53	Put	Bond Future	1,836.6300	1.8366	1,842.8000	1.8428	0.336	0	0	0
2018/01/04	2040	01/02/2018	9.89	Call	Bond Future	2,294.8500	2.2949	2,348.2500	2.3482	2.327	0	0	0
2018/01/04	2040	01/02/2018			Bond Future	9.7648	93.2765	9.7490	93.4108	(0.162)	0.0000	0.0000	27,816
2018/01/04	2040	01/02/2018	9.87	Call	Bond Future	2,195.7000	2.1957	2,246.8300	2.2468	2.329	0	0	0
2018/01/04	2040	01/02/2018	9.87	Put	Bond Future	1,310.6200	1.3106	1,227.3500	1.2273	(6.353)	0	0	0
2018/01/04	2040	01/02/2018	9.88	Put	Bond Future	1,276.4800	1.2765	1,194.3500	1.1944	(6.434)	0	0	0
2018/01/04	2040	01/02/2018	9.89	Put	Bond Future	1,243.0200	1.2430	1,162.0200	1.1620	(6.516)	0	0	0
2018/01/04	2040	01/02/2018	9.88	Call	Bond Future	2,245.0000	2.2450	2,297.2700	2.2973	2.328	0	0	0
2018/01/04	2040	03/05/2018	10.08	Put	Bond Future	2,804.0200	2.8040	2,735.5700	2.7356	(2.441)	0	0	0
2018/01/04	2040	03/05/2018			Bond Future	9.8264	95.0202	9.8102	95.1565	(0.165)	0.0000	0.0000	0
2018/01/04	2040	03/05/2018	10.07	Call	Bond Future	4,842.1700	4.8422	4,909.6000	4.9096	1.393	0	0	0
2018/01/04	2040	03/05/2018	10.07	Put	Bond Future	2,836.7600	2.8368	2,767.8400	2.7678	(2.430)	0	0	0
2018/01/04	2040	03/05/2018	10.08	Call	Bond Future	4,890.2600	4.8903	4,958.1600	4.9582	1.388	0	0	0
2018/01/04	2040	03/05/2018	10.00	Put	Bond Future	3,075.1400	3.0751	3,002.8600	3.0029	(2.350)	0	0	0
2018/01/04	2040	03/05/2018	10.00	Call	Bond Future	4,511.4600	4.5115	4,575.5300	4.5755	1.420	0	0	1,500
2018/01/04	2040	03/05/2018	9.00	Put	Bond Future	8,499.2600	8.4993	8,382.9000	8.3829	(1.369)	0	0	0
2018/01/04	2040	03/05/2018	9.00	Call	Bond Future	1,132.4800	1.1325	1,152.4700	1.1525	1.765	0	0	1,500
2018/01/04	2040	03/05/2018	10.06	Call	Bond Future	4,794.2900	4.7943	4,861.2300	4.8612	1.396	0	0	0
2018/01/04	2040	03/05/2018	10.06	Put	Bond Future	2,869.8200	2.8698	2,800.4100	2.8004	(2.419)	0	0	0
2018/01/04	2040	02/08/2018	10.03	Put	Bond Future	4,282.2100	4.2822	4,210.8600	4.2109	(1.666)	0	0	0
2018/01/04	2040	02/08/2018	10.04	Call	Bond Future	5,471.5800	5.4716	5,538.7400	5.5387	1.227	0	0	0
2018/01/04	2040	02/08/2018			Bond Future	9.8903	92.2975	9.8736	92.4356	(0.169)	0.0000	0.0000	0
2018/01/04	2040	02/08/2018	10.05	Call	Bond Future	5,516.3200	5.5163	5,583.8400	5.5838	1.224	0	0	0
2018/01/04	2040	02/08/2018	10.05	Put	Bond Future	4,209.5600	4.2096	4,138.9500	4.1389	(1.677)	0	0	0
2018/01/04	2040	02/08/2018	10.03	Call	Bond Future	5,427.0000	5.4270	5,493.7800	5.4938	1.231	0	0	0
2018/01/04	2040	02/08/2018	10.04	Put	Bond Future	4,245.7500	4.2457	4,174.7800	4.1748	(1.672)	0	0	0
2018/01/04	2044	01/02/2018	9.90	Put	Bond Future	1,407.3300	1.4073	1,320.8600	1.3209	(6.144)	0	0	0
2018/01/04	2044	01/02/2018	9.89	Call	Bond Future	2,086.5800	2.0866	2,134.3900	2.1344	2.291	0	0	0
2018/01/04	2044	01/02/2018			Bond Future	9.8144	90.1958	9.7986	90.3313	(0.161)	0.0000	0.0000	21,014
2018/01/04	2044	01/02/2018	9.90	Call	Bond Future	2,134.3300	2.1343	2,183.2700	2.1833	2.293	0	0	0
2018/01/04	2044	01/02/2018	9.89	Put	Bond Future	1,444.0200	1.4440	1,356.4200	1.3564	(6.066)	0	0	0
2018/01/04	2044	01/02/2018	9.91	Call	Bond Future	2,182.7300	2.1827	2,232.8000	2.2328	2.294	0	0	0
2018/01/04	2044	01/02/2018	9.91	Put	Bond Future	1,371.4400	1.3714	1,286.1000	1.2861	(6.223)	0	0	0
2018/01/04	2044	03/05/2018	10.10	Call	Bond Future	4,829.4700	4.8295	4,896.4400	4.8964	1.387	0	0	0
2018/01/04	2044	03/05/2018	10.09	Put	Bond Future	2,991.9800	2.9920	2,921.0100	2.9210	(2.372)	0	0	0
2018/01/04	2044	03/05/2018			Bond Future	9.8747	91.8820	9.8585	92.0195	(0.164)	0.0000	0.0000	0

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2018/01/04	2044	03/05/2018	10.11	Call	Bond Future	4,877.4500	4.8775	4,944.8900	4.9449	1.383	0	0	0
2018/01/04	2044	03/05/2018	10.11	Put	Bond Future	2,924.3300	2.9243	2,854.3100	2.8543	(2.394)	0	0	0
2018/01/04	2044	03/05/2018	10.10	Put	Bond Future	2,957.8900	2.9579	2,887.4000	2.8874	(2.383)	0	0	0
2018/01/04	2044	03/05/2018	10.09	Call	Bond Future	4,781.9000	4.7819	4,848.3900	4.8484	1.390	0	0	0
2018/01/04	2044	02/08/2018	10.07	Call	Bond Future	5,492.8600	5.4929	5,559.9600	5.5600	1.222	0	0	0
2018/01/04	2044	02/08/2018			Bond Future	9.9371	89.2256	9.9205	89.3649	(0.167)	0.0000	0.0000	0
2018/01/04	2044	02/08/2018	10.05	Call	Bond Future	5,403.9200	5.4039	5,470.2700	5.4703	1.228	0	0	0
2018/01/04	2044	02/08/2018	10.05	Put	Bond Future	4,468.8100	4.4688	4,395.9000	4.3959	(1.632)	0	0	0
2018/01/04	2044	02/08/2018	10.07	Put	Bond Future	4,393.8300	4.3938	4,321.6700	4.3217	(1.642)	0	0	0
2018/01/04	2044	02/08/2018	10.06	Call	Bond Future	5,448.4500	5.4485	5,515.1800	5.5152	1.225	0	0	0
2018/01/04	2044	02/08/2018	10.06	Put	Bond Future	4,431.3200	4.4313	4,358.7900	4.3588	(1.637)	0	0	0
2018/01/04	2046	01/02/2018	132.92	Put	Bond Future	6,981.6400	6.9816	7,236.9600	7.2370	3.657	0	0	0
2018/01/04	2046	01/02/2018			Bond Future	125.9384	125.9384	125.6830	125.6830	(0.203)	0.0000	0.0000	21,632
2018/01/04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	01/02/2018	132.91	Put	Bond Future	6,971.6400	6.9716	7,226.9600	7.2270	3.662	0	0	0
2018/01/04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	01/02/2018	132.90	Put	Bond Future	6,961.6400	6.9616	7,216.9600	7.2170	3.668	0	0	0
2018/01/04	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	03/05/2018			Bond Future	126.7001	126.7001	126.4387	126.4387	(0.206)	0.0000	0.0000	0
2018/01/04	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	03/05/2018	127.93	Put	Bond Future	1,229.8900	1.2299	1,491.3000	1.4913	21.255	0	0	0
2018/01/04	2046	03/05/2018	127.95	Put	Bond Future	1,249.8900	1.2499	1,511.3000	1.5113	20.915	0	0	0
2018/01/04	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	03/05/2018	127.94	Put	Bond Future	1,239.8900	1.2399	1,501.3000	1.5013	21.083	0	0	0
2018/01/04	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	02/08/2018			Bond Future	129.0977	129.0977	128.8313	128.8313	(0.206)	0.0000	0.0000	0
2018/01/04	2046	02/08/2018	128.78	Call	Bond Future	317.6700	0.3177	51.3200	0.0513	(83.845)	0	0	0
2018/01/04	2046	02/08/2018	128.79	Call	Bond Future	307.6700	0.3077	41.3200	0.0413	(86.570)	0	0	0
2018/01/04	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2046	02/08/2018	128.77	Call	Bond Future	327.6700	0.3277	61.3200	0.0613	(81.286)	0	0	0
2018/01/04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	01/02/2018	140.23	Put	Bond Future	7,783.5800	7.7836	7,788.2800	7.7883	0.060	0	0	0
2018/01/04	2050	01/02/2018			Bond Future	132.4464	132.4464	132.4417	132.4417	(0.004)	0.0000	0.0000	24,301
2018/01/04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	01/02/2018	140.25	Put	Bond Future	7,803.5800	7.8036	7,808.2800	7.8083	0.060	0	0	0
2018/01/04	2050	01/02/2018	140.24	Put	Bond Future	7,793.5800	7.7936	7,798.2800	7.7983	0.060	0	0	0
2018/01/04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	03/05/2018	135.62	Put	Bond Future	690.2100	0.6902	696.4300	0.6964	0.901	0	0	0
2018/01/04	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	03/05/2018			Bond Future	134.9298	134.9298	134.9236	134.9236	(0.005)	0.0000	0.0000	0
2018/01/04	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	03/05/2018	135.61	Put	Bond Future	680.2100	0.6802	686.4300	0.6864	0.914	0	0	0
2018/01/04	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	03/05/2018	135.63	Put	Bond Future	700.2100	0.7002	706.4300	0.7064	0.888	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
2018/01/04	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	02/08/2018	137.54	Put	Bond Future	1,790.0200	1.7900	1,796.1600	1.7962	0.343	0	0	0
2018/01/04	2050	02/08/2018	137.52	Put	Bond Future	1,770.0200	1.7700	1,776.1600	1.7762	0.347	0	0	0
2018/01/04	2050	02/08/2018			Bond Future	135.7500	135.7500	135.7438	135.7438	(0.005)	0.0000	0.0000	0
2018/01/04	2050	02/08/2018	137.53	Put	Bond Future	1,780.0200	1.7800	1,786.1600	1.7862	0.345	0	0	0
2018/01/04	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	AL37	01/02/2018			Index Future	569.4560	569.4560	570.5920	570.5920	0.199	0.0000	0.0000	0
2018/01/04	AL37	03/05/2018			Index Future	580.1010	580.1010	581.2550	581.2550	0.199	0.0000	0.0000	0
2018/01/04	AL37	02/08/2018			Index Future	590.9920	590.9920	592.1630	592.1630	0.198	0.0000	0.0000	0
2018/01/04	AL7T	01/02/2018			Index Future	656.0800	656.0800	657.8460	657.8460	0.269	0.0000	0.0000	0
2018/01/04	AL7T	03/05/2018			Index Future	668.3450	668.3450	670.1400	670.1400	0.269	0.0000	0.0000	0
2018/01/04	AL7T	02/08/2018			Index Future	680.8930	680.8930	682.7160	682.7160	0.268	0.0000	0.0000	0
2018/01/04	ALBI	01/02/2018			Index Future	590.9570	590.9570	592.1500	592.1500	0.202	0.0000	0.0000	777
2018/01/04	ALBI	03/05/2018			Index Future	602.0040	602.0040	603.2160	603.2160	0.201	0.0000	0.0000	0
2018/01/04	ALBI	02/08/2018			Index Future	613.3060	613.3060	614.5360	614.5360	0.201	0.0000	0.0000	0
2018/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	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
2018/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/04	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	01/02/2018			Bond Future	129.2607	129.2607	129.2584	129.2584	(0.002)	0.0000	0.0000	0
2018/01/04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	01/02/2018	132.29	Put	Bond Future	3,029.3100	3.0293	3,031.5900	3.0316	0.075	0	0	0
2018/01/04	EL28	01/02/2018	132.31	Put	Bond Future	3,049.3100	3.0493	3,051.5900	3.0516	0.075	0	0	0
2018/01/04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	01/02/2018	132.30	Put	Bond Future	3,039.3100	3.0393	3,041.5900	3.0416	0.075	0	0	0
2018/01/04	EL28	03/05/2018	133.20	Put	Bond Future	3,275.2700	3.2753	3,278.7700	3.2788	0.107	0	0	0
2018/01/04	EL28	03/05/2018			Bond Future	129.9247	129.9247	129.9212	129.9212	(0.003)	0.0000	0.0000	0
2018/01/04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	03/05/2018	133.19	Put	Bond Future	3,265.2700	3.2653	3,268.7700	3.2688	0.107	0	0	0
2018/01/04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	03/05/2018	133.18	Put	Bond Future	3,255.2700	3.2553	3,258.7700	3.2588	0.108	0	0	0
2018/01/04	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	02/08/2018			Bond Future	132.3833	132.3833	132.3797	132.3797	(0.003)	0.0000	0.0000	0
2018/01/04	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	02/08/2018	134.93	Put	Bond Future	2,546.7500	2.5468	2,550.2800	2.5503	0.139	0	0	0
2018/01/04	EL28	02/08/2018	134.95	Put	Bond Future	2,566.7500	2.5668	2,570.2800	2.5703	0.138	0	0	0
2018/01/04	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	EL28	02/08/2018	134.94	Put	Bond Future	2,556.7500	2.5568	2,560.2800	2.5603	0.138	0	0	0
2018/01/04	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	01/02/2018	10.99	Call	Bond Future	1,299.9500	1.3000	1,430.1300	1.4301	10.014	0	0	0
2018/01/04	ES33	01/02/2018			Bond Future	10.7735	78.4934	10.7521	78.6236	(0.198)	0.0000	0.0000	9,466
2018/01/04	ES33	01/02/2018	11.00	Call	Bond Future	1,359.1800	1.3592	1,489.3600	1.4894	9.578	0	0	0
2018/01/04	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	01/02/2018	11.01	Call	Bond Future	1,418.3300	1.4183	1,548.5100	1.5485	9.178	0	0	0
2018/01/04	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	03/05/2018	11.22	Call	Bond Future	2,041.2000	2.0412	2,173.3300	2.1733	6.473	0	0	0
2018/01/04	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	03/05/2018			Bond Future	10.8720	76.1692	10.8500	76.3014	(0.203)	0.0000	0.0000	0
2018/01/04	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	03/05/2018	11.20	Call	Bond Future	1,926.1300	1.9261	2,058.2600	2.0583	6.860	0	0	0
2018/01/04	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	03/05/2018	11.21	Call	Bond Future	1,983.7000	1.9837	2,115.8300	2.1158	6.661	0	0	0
2018/01/04	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	02/08/2018	11.14	Call	Bond Future	982.5000	0.9825	1,116.4600	1.1165	13.635	0	0	0
2018/01/04	ES33	02/08/2018			Bond Future	10.9716	77.5990	10.9489	77.7330	(0.207)	0.0000	0.0000	0
2018/01/04	ES33	02/08/2018	11.15	Call	Bond Future	1,040.2500	1.0403	1,174.2100	1.1742	12.878	0	0	0
2018/01/04	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES33	02/08/2018	11.16	Call	Bond Future	1,097.9400	1.0979	1,231.9000	1.2319	12.201	0	0	0
2018/01/04	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	ES42	01/02/2018			Bond Future	11.0577	80.9774	11.0364	81.1235	(0.193)	0.0000	0.0000	7,957

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/04	ES42	03/05/2018			Bond Future	11.1593	78.2298	11.1373	78.3781	(0.197)	0.0000	0.0000	0
2018/01/04	ES42	02/08/2018			Bond Future	11.2602	79.6980	11.2375	79.8485	(0.202)	0.0000	0.0000	0
2018/01/04	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	01/02/2018			GOVI	589.5850	589.5850	590.8380	590.8380	0.213	0.0000	0.0000	785
2018/01/04	GOVI	01/02/2018	581.03	Call	GOVI	85,550.0000	8.5550	98,080.0000	9.8080	14.646	0	0	0
2018/01/04	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	01/02/2018	581.04	Call	GOVI	85,450.0000	8.5450	97,980.0000	9.7980	14.664	0	0	0
2018/01/04	GOVI	01/02/2018	581.02	Call	GOVI	85,650.0000	8.5650	98,180.0000	9.8180	14.629	0	0	0
2018/01/04	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	03/05/2018	590.29	Call	GOVI	103,160.0000	10.3160	115,890.0000	11.5890	12.340	0	0	0
2018/01/04	GOVI	03/05/2018	590.27	Call	GOVI	103,360.0000	10.3360	116,090.0000	11.6090	12.316	0	0	0
2018/01/04	GOVI	03/05/2018			GOVI	600.6060	600.6060	601.8790	601.8790	0.212	0.0000	0.0000	0
2018/01/04	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	03/05/2018	590.28	Call	GOVI	103,260.0000	10.3260	115,990.0000	11.5990	12.328	0	0	0
2018/01/04	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	02/08/2018			GOVI	611.8820	611.8820	613.1750	613.1750	0.211	0.0000	0.0000	0
2018/01/04	GOVI	02/08/2018	605.71	Call	GOVI	61,720.0000	6.1720	74,650.0000	7.4650	20.949	0	0	0
2018/01/04	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GOVI	02/08/2018	605.72	Call	GOVI	61,620.0000	6.1620	74,550.0000	7.4550	20.983	0	0	0
2018/01/04	GOVI	02/08/2018	605.70	Call	GOVI	61,820.0000	6.1820	74,750.0000	7.4750	20.916	0	0	0
2018/01/04	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/04	IGOV	01/02/2018			Index Future	253.7880	253.7880	253.7360	253.7360	(0.020)	0.0000	0.0000	879
2018/01/04	IGOV	03/05/2018			Index Future	258.5470	258.5470	258.4920	258.4920	(0.021)	0.0000	0.0000	269
2018/01/04	IGOV	02/08/2018			Index Future	263.4390	263.4390	263.3830	263.3830	(0.021)	0.0000	0.0000	0
2018/01/04	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/04	IS01	21/06/2018			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2018/01/04	IS01	20/09/2018			Interest Rate Swap	99.9700	99.9700	99.9700	99.9700	0.000	0.0000	0.0000	0
2018/01/04	IS01	20/12/2018			Interest Rate Swap	100.3900	100.3900	100.3800	100.3800	(0.010)	0.0000	0.0000	0
2018/01/04	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3600	99.3600	(0.010)	0.0000	0.0000	0
2018/01/04	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/04	IS02	15/06/2018			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2018/01/04	IS02	21/09/2018			Interest Rate Swap	98.4400	98.4400	98.4400	98.4400	0.000	0.0000	0.0000	0
2018/01/04	IS02	21/12/2018			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2018/01/04	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1200	99.1200	(0.010)	0.0000	0.0000	0
2018/01/04	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4600	99.4600	(0.010)	0.0000	0.0000	0
2018/01/04	IS02	20/09/2019			Interest Rate Swap	99.8400	99.8400	99.8200	99.8200	(0.020)	0.0000	0.0000	0
2018/01/04	IS02	20/12/2019			Interest Rate Swap	100.7500	100.7500	100.7300	100.7300	(0.020)	0.0000	0.0000	0
2018/01/04	IS02	23/03/2020			Interest Rate Swap	98.4900	98.4900	98.4600	98.4600	(0.030)	0.0000	0.0000	0
2018/01/04	IS05	17/12/2020			Interest Rate Swap	95.9300	95.9300	95.8600	95.8600	(0.073)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/04	IS05	16/03/2021			Interest Rate Swap	95.1300	95.1300	95.0600	95.0600	(0.074)	0.0000	0.0000	0
2018/01/04	IS05	15/06/2021			Interest Rate Swap	94.3000	94.3000	94.2200	94.2200	(0.085)	0.0000	0.0000	0
2018/01/04	IS05	21/09/2021			Interest Rate Swap	94.4400	94.4400	94.3500	94.3500	(0.095)	0.0000	0.0000	0
2018/01/04	IS05	21/12/2021			Interest Rate Swap	96.6200	96.6200	96.5100	96.5100	(0.114)	0.0000	0.0000	51
2018/01/04	IS05	15/03/2022			Interest Rate Swap	96.7400	96.7400	96.6200	96.6200	(0.124)	0.0000	0.0000	0
2018/01/04	IS05	21/06/2022			Interest Rate Swap	97.9000	97.9000	97.7800	97.7800	(0.123)	0.0000	0.0000	0
2018/01/04	IS05	20/09/2022			Interest Rate Swap	100.0900	100.0900	99.9600	99.9600	(0.130)	0.0000	0.0000	0
2018/01/04	IS05	20/12/2022			Interest Rate Swap	101.3300	101.3300	101.1900	101.1900	(0.138)	0.0000	0.0000	0
2018/01/04	IS05	22/03/2023			Interest Rate Swap	96.4400	96.4400	96.2800	96.2800	(0.166)	0.0000	0.0000	0
2018/01/04	IS10	17/12/2025			Interest Rate Swap	94.7000	94.7000	94.4400	94.4400	(0.275)	0.0000	0.0000	0
2018/01/04	IS10	16/03/2026			Interest Rate Swap	91.7100	91.7100	91.4400	91.4400	(0.294)	0.0000	0.0000	0
2018/01/04	IS10	15/06/2026			Interest Rate Swap	90.4500	90.4500	90.1700	90.1700	(0.310)	0.0000	0.0000	0
2018/01/04	IS10	21/09/2026			Interest Rate Swap	92.6000	92.6000	92.3300	92.3300	(0.292)	0.0000	0.0000	0
2018/01/04	IS10	21/12/2026			Interest Rate Swap	96.3900	96.3900	96.1100	96.1100	(0.290)	0.0000	0.0000	0
2018/01/04	IS10	15/03/2027			Interest Rate Swap	94.9700	94.9700	94.6700	94.6700	(0.316)	0.0000	0.0000	0
2018/01/04	IS10	21/06/2027			Interest Rate Swap	97.0400	97.0400	96.7300	96.7300	(0.319)	0.0000	0.0000	0
2018/01/04	IS10	20/09/2027			Interest Rate Swap	100.7800	100.7800	100.4500	100.4500	(0.327)	0.0000	0.0000	0
2018/01/04	IS10	20/12/2027			Interest Rate Swap	101.1400	101.1400	100.7900	100.7900	(0.346)	0.0000	0.0000	0
2018/01/04	IS10	22/03/2028			Interest Rate Swap	96.3900	96.3900	96.0200	96.0200	(0.384)	0.0000	0.0000	0
2018/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/04	JBAF	17/01/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/01/04	JBAF	21/02/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/01/04	JBAF	20/03/2018			Jibar Tradeable Future	6.8000	93.2000	6.8100	93.1900	0.147	0.0000	0.0000	2,500
2018/01/04	JBAF	18/04/2018			Jibar Tradeable Future	6.7700	93.2300	6.7500	93.2500	(0.295)	0.0000	0.0000	0
2018/01/04	JBAF	20/06/2018			Jibar Tradeable Future	6.8100	93.1900	6.7800	93.2200	(0.441)	0.0000	0.0000	0
2018/01/04	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8600	93.1400	(0.435)	0.0000	0.0000	0
2018/01/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/04	JBAF	19/12/2018			Jibar Tradeable Future	6.9500	93.0500	6.9200	93.0800	(0.432)	0.0000	0.0000	0
2018/01/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0200	92.9800	6.9900	93.0100	(0.427)	0.0000	0.0000	0
2018/01/04	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/04	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/04	R023	01/02/2018	8.33	Put	Bond Future	134.8700	0.1349	97.2400	0.0972	(27.901)	0	0	0
2018/01/04	R023	01/02/2018			Bond Future	7.9106	102.7369	7.8541	102.9679	(0.713)	0.0000	0.0000	60,572
2018/01/04	R023	01/02/2018	8.32	Call	Bond Future	1,798.1400	1.7981	1,990.1500	1.9901	10.678	0	0	0
2018/01/04	R023	01/02/2018	8.32	Put	Bond Future	140.9800	0.1410	101.9900	0.1020	(27.656)	0	0	0
2018/01/04	R023	01/02/2018	8.33	Call	Bond Future	1,832.0800	1.8321	2,025.4500	2.0254	10.555	0	0	0
2018/01/04	R023	01/02/2018	8.31	Call	Bond Future	1,764.3400	1.7643	1,954.9600	1.9550	10.804	0	0	0
2018/01/04	R023	01/02/2018	8.31	Put	Bond Future	147.2500	0.1472	106.8700	0.1069	(27.423)	0	0	0
2018/01/04	R023	03/05/2018	8.27	Call	Bond Future	2,143.2600	2.1433	2,294.7000	2.2947	7.066	0	0	0
2018/01/04	R023	03/05/2018			Bond Future	7.9298	100.7275	7.8701	100.9622	(0.754)	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
2018/01/04	R023	03/05/2018	8.27	Put	Bond Future	819.9700	0.8200	736.6900	0.7367	(10.156)	0	0	0
2018/01/04	R023	03/05/2018	8.28	Call	Bond Future	2,168.9600	2.1690	2,321.3600	2.3214	7.026	0	0	0
2018/01/04	R023	03/05/2018	8.29	Put	Bond Future	794.3900	0.7944	713.0200	0.7130	(10.243)	0	0	0
2018/01/04	R023	03/05/2018	9.19	Call	Bond Future	4,943.3200	4.9433	5,156.6800	5.1567	4.316	0	0	0
2018/01/04	R023	03/05/2018	9.19	Put	Bond Future	147.8100	0.1478	126.4500	0.1264	(14.451)	0	0	2,500
2018/01/04	R023	03/05/2018	8.28	Put	Bond Future	807.1000	0.8071	724.7800	0.7248	(10.199)	0	0	0
2018/01/04	R023	03/05/2018	8.29	Call	Bond Future	2,194.8000	2.1948	2,348.1500	2.3481	6.987	0	0	0
2018/01/04	R035	01/02/2018	9.75	Call	Bond Future	1,330.9000	1.3309	1,457.2600	1.4573	9.494	0	0	0
2018/01/04	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R035	01/02/2018			Bond Future	9.5809	98.0120	9.5650	98.1383	(0.166)	0.0000	0.0000	48,902
2018/01/04	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R035	01/02/2018	9.73	Call	Bond Future	1,175.0000	1.1750	1,301.3600	1.3014	10.754	0	0	0
2018/01/04	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R035	01/02/2018	9.74	Call	Bond Future	1,253.0000	1.2530	1,379.3600	1.3794	10.085	0	0	0
2018/01/04	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R035	03/05/2018			Bond Future	9.6387	95.3439	9.6224	95.4720	(0.169)	0.0000	0.0000	0
2018/01/04	R035	03/05/2018	9.90	Call	Bond Future	2,018.7600	2.0188	2,146.9100	2.1469	6.348	0	0	0
2018/01/04	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R035	03/05/2018	9.91	Call	Bond Future	2,094.7200	2.0947	2,222.8700	2.2229	6.118	0	0	0
2018/01/04	R035	03/05/2018	9.89	Call	Bond Future	1,942.7100	1.9427	2,070.8600	2.0709	6.596	0	0	0
2018/01/04	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R186	01/02/2018	8.96	Call	Bond Future	2,598.1300	2.5981	2,823.2100	2.8232	8.663	0	0	0
2018/01/04	R186	01/02/2018	8.50	Put	Bond Future	1,603.6000	1.6036	1,406.6500	1.4066	(12.282)	0	0	0
2018/01/04	R186	01/02/2018	9.00	Call	Bond Future	2,799.7900	2.7998	3,033.0400	3.0330	8.331	0	0	0
2018/01/04	R186	01/02/2018	9.25	Call	Bond Future	4,162.0300	4.1620	4,433.8300	4.4338	6.530	0	0	0
2018/01/04	R186	01/02/2018			Bond Future	8.6209	112.8224	8.5748	113.1262	(0.535)	0.0000	0.0000	112,248
2018/01/04	R186	01/02/2018	8.50	Call	Bond Future	805.4000	0.8054	912.2100	0.9122	13.262	0	0	1,460
2018/01/04	R186	01/02/2018	7.75	Put	Bond Future	5,941.0600	5.9411	5,641.1500	5.6412	(5.048)	0	0	0
2018/01/04	R186	01/02/2018	7.75	Call	Bond Future	18.6300	0.0186	22.4800	0.0225	20.666	0	0	1,460
2018/01/04	R186	01/02/2018	8.97	Call	Bond Future	2,648.0900	2.6481	2,875.2500	2.8752	8.578	0	0	0
2018/01/04	R186	01/02/2018	8.96	Put	Bond Future	398.7900	0.3988	320.1100	0.3201	(19.730)	0	0	0
2018/01/04	R186	01/02/2018	9.00	Put	Bond Future	344.8200	0.3448	274.3100	0.2743	(20.448)	0	0	6,200
2018/01/04	R186	01/02/2018	8.75	Put	Bond Future	802.4600	0.8025	673.2200	0.6732	(16.105)	0	0	775
2018/01/04	R186	01/02/2018	9.25	Put	Bond Future	127.2600	0.1273	95.3000	0.0953	(25.114)	0	0	775
2018/01/04	R186	01/02/2018	8.97	Put	Bond Future	384.7700	0.3848	308.1700	0.3082	(19.908)	0	0	0
2018/01/04	R186	01/02/2018	8.98	Call	Bond Future	2,698.3100	2.6983	2,927.5400	2.9275	8.495	0	0	0
2018/01/04	R186	01/02/2018	8.98	Put	Bond Future	371.0500	0.3710	296.5200	0.2965	(20.086)	0	0	0
2018/01/04	R186	01/02/2018	8.75	Call	Bond Future	1,646.6700	1.6467	1,821.1900	1.8212	10.598	0	0	0
2018/01/04	R186	01/02/2018	9.65	Call	Bond Future	6,517.5800	6.5176	6,815.4000	6.8154	4.569	0	0	0
2018/01/04	R186	01/02/2018	9.65	Put	Bond Future	17.8700	0.0179	11.9300	0.0119	(33.240)	0	0	1,950
2018/01/04	R186	03/05/2018	10.14	Put	Bond Future	241.1300	0.2411	214.2600	0.2143	(11.143)	0	0	1,120
2018/01/04	R186	03/05/2018	8.69	Call	Bond Future	2,592.5300	2.5925	2,745.6500	2.7456	5.906	0	0	0
2018/01/04	R186	03/05/2018	9.72	Put	Bond Future	544.1000	0.5441	492.4600	0.4925	(9.491)	0	0	10,640
2018/01/04	R186	03/05/2018	8.92	Call	Bond Future	3,427.3800	3.4274	3,608.4600	3.6085	5.283	0	0	0
2018/01/04	R186	03/05/2018	8.91	Put	Bond Future	1,845.3400	1.8453	1,716.4700	1.7165	(6.984)	0	0	0
2018/01/04	R186	03/05/2018			Bond Future	8.6671	114.9314	8.6190	115.2402	(0.555)	0.0000	0.0000	200

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
2018/01/04	R186	03/05/2018	9.30	Put	Bond Future	1,074.3800	1.0744	987.3400	0.9873	(8.101)	0	0	0
2018/01/04	R186	03/05/2018	9.30	Call	Bond Future	5,037.0400	5.0370	5,258.7800	5.2588	4.402	0	0	1,120
2018/01/04	R186	03/05/2018	10.14	Call	Bond Future	9,178.6900	9.1787	9,460.6000	9.4606	3.071	0	0	0
2018/01/04	R186	03/05/2018	8.93	Call	Bond Future	3,466.2800	3.4663	3,648.5300	3.6485	5.258	0	0	0
2018/01/04	R186	03/05/2018	8.93	Put	Bond Future	1,797.1200	1.7971	1,670.5900	1.6706	(7.041)	0	0	0
2018/01/04	R186	03/05/2018	8.69	Put	Bond Future	2,445.8700	2.4459	2,290.2100	2.2902	(6.364)	0	0	0
2018/01/04	R186	03/05/2018	9.72	Call	Bond Future	7,033.5700	7.0336	7,290.7100	7.2907	3.656	0	0	0
2018/01/04	R186	03/05/2018	9.19	Put	Bond Future	1,257.8200	1.2578	1,159.9000	1.1599	(7.785)	0	0	0
2018/01/04	R186	03/05/2018	8.92	Put	Bond Future	1,821.1100	1.8211	1,693.4100	1.6934	(7.012)	0	0	0
2018/01/04	R186	03/05/2018	8.91	Call	Bond Future	3,388.6800	3.3887	3,568.5900	3.5686	5.309	0	0	0
2018/01/04	R186	03/05/2018	9.75	Call	Bond Future	7,182.1000	7.1821	7,441.4000	7.4414	3.610	0	0	0
2018/01/04	R186	03/05/2018	9.75	Put	Bond Future	515.1900	0.5152	465.7100	0.4657	(9.604)	0	0	3,200
2018/01/04	R186	03/05/2018	9.19	Call	Bond Future	4,545.3400	4.5453	4,756.2000	4.7562	4.639	0	0	0
2018/01/04	R197	01/02/2018	301.68	Put	Bond Future	3,141.5800	3.1416	3,154.0700	3.1541	0.398	0	0	0
2018/01/04	R197	01/02/2018			Bond Future	298.5384	298.5384	298.5259	298.5259	(0.004)	0.0000	0.0000	2,350
2018/01/04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	01/02/2018	301.67	Put	Bond Future	3,131.5800	3.1316	3,144.0700	3.1441	0.399	0	0	0
2018/01/04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	01/02/2018	301.66	Put	Bond Future	3,121.5800	3.1216	3,134.0700	3.1341	0.400	0	0	0
2018/01/04	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	03/05/2018			Bond Future	304.1359	304.1359	304.1205	304.1205	(0.005)	0.0000	0.0000	0
2018/01/04	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	03/05/2018	304.44	Put	Bond Future	304.0800	0.3041	319.5300	0.3195	5.081	0	0	0
2018/01/04	R197	03/05/2018	304.46	Put	Bond Future	324.0800	0.3241	339.5300	0.3395	4.767	0	0	0
2018/01/04	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R197	03/05/2018	304.45	Put	Bond Future	314.0800	0.3141	329.5300	0.3295	4.919	0	0	0
2018/01/04	R202	01/02/2018	249.07	Call	Bond Future	6.3400	0.0063	5.3700	0.0054	(15.300)	0	0	0
2018/01/04	R202	01/02/2018	249.06	Put	Bond Future	8,693.3400	8.6933	8,701.2500	8.7013	0.091	0	0	0
2018/01/04	R202	01/02/2018			Bond Future	240.3731	240.3731	240.3642	240.3642	(0.004)	0.0000	0.0000	21,502
2018/01/04	R202	01/02/2018	249.08	Call	Bond Future	6.2900	0.0063	5.3200	0.0053	(15.421)	0	0	0
2018/01/04	R202	01/02/2018	249.08	Put	Bond Future	8,713.2300	8.7132	8,721.1500	8.7212	0.091	0	0	0
2018/01/04	R202	01/02/2018	249.07	Put	Bond Future	8,703.2800	8.7033	8,711.2000	8.7112	0.091	0	0	0
2018/01/04	R202	01/02/2018	249.06	Call	Bond Future	6.4000	0.0064	5.4200	0.0054	(15.313)	0	0	0
2018/01/04	R202	03/05/2018	247.48	Put	Bond Future	4,257.1800	4.2572	4,253.6400	4.2536	(0.083)	0	0	0
2018/01/04	R202	03/05/2018	247.47	Call	Bond Future	1,660.6400	1.6606	1,645.8400	1.6458	(0.891)	0	0	0
2018/01/04	R202	03/05/2018			Bond Future	244.8800	244.8800	244.8687	244.8687	(0.005)	0.0000	0.0000	0
2018/01/04	R202	03/05/2018	247.48	Call	Bond Future	1,657.1500	1.6572	1,642.3700	1.6424	(0.892)	0	0	0
2018/01/04	R202	03/05/2018	247.47	Put	Bond Future	4,250.6700	4.2507	4,247.1100	4.2471	(0.084)	0	0	0
2018/01/04	R202	03/05/2018	247.49	Call	Bond Future	1,653.6600	1.6537	1,638.9000	1.6389	(0.893)	0	0	0
2018/01/04	R202	03/05/2018	247.49	Put	Bond Future	4,263.6900	4.2637	4,260.1700	4.2602	(0.083)	0	0	0
2018/01/04	R204	01/02/2018	7.27	Call	Bond Future	241.9400	0.2419	247.0100	0.2470	2.096	0	0	0
2018/01/04	R204	01/02/2018			Bond Future	7.0231	101.8313	7.0132	101.8396	(0.141)	0.0000	0.0000	30,625
2018/01/04	R204	01/02/2018	7.25	Call	Bond Future	228.9700	0.2290	233.8200	0.2338	2.118	0	0	0
2018/01/04	R204	01/02/2018	7.25	Put	Bond Future	39.1400	0.0391	35.7200	0.0357	(8.738)	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
2018/01/04	R204	01/02/2018	7.27	Put	Bond Future	35.4000	0.0354	32.2000	0.0322	(9.040)	0	0	0
2018/01/04	R204	01/02/2018	7.26	Call	Bond Future	235.4200	0.2354	240.3800	0.2404	2.107	0	0	0
2018/01/04	R204	01/02/2018	7.26	Put	Bond Future	37.2300	0.0372	33.9200	0.0339	(8.891)	0	0	0
2018/01/04	R204	03/05/2018	7.10	Put	Bond Future	98.2200	0.0982	94.9300	0.0949	(3.350)	0	0	0
2018/01/04	R204	03/05/2018			Bond Future	6.8057	103.7349	6.7928	103.7427	(0.190)	0.0000	0.0000	0
2018/01/04	R204	03/05/2018	7.09	Call	Bond Future	271.4200	0.2714	275.9000	0.2759	1.651	0	0	0
2018/01/04	R204	03/05/2018	7.09	Put	Bond Future	100.0800	0.1001	96.7500	0.0968	(3.327)	0	0	0
2018/01/04	R204	03/05/2018	7.10	Call	Bond Future	275.5800	0.2756	280.1000	0.2801	1.640	0	0	0
2018/01/04	R204	03/05/2018	7.08	Call	Bond Future	267.2800	0.2673	271.7200	0.2717	1.661	0	0	0
2018/01/04	R204	03/05/2018	7.08	Put	Bond Future	101.9600	0.1020	98.5900	0.0986	(3.305)	0	0	0
2018/01/04	R207	01/02/2018	7.61	Put	Bond Future	50.7000	0.0507	36.6500	0.0367	(27.712)	0	0	0
2018/01/04	R207	01/02/2018	7.60	Call	Bond Future	637.9900	0.6380	706.3100	0.7063	10.709	0	0	0
2018/01/04	R207	01/02/2018			Bond Future	7.2702	100.3977	7.2236	100.4807	(0.641)	0.0000	0.0000	45,523
2018/01/04	R207	01/02/2018	7.61	Call	Bond Future	652.8900	0.6529	721.8200	0.7218	10.558	0	0	0
2018/01/04	R207	01/02/2018	7.60	Put	Bond Future	53.4500	0.0534	38.7900	0.0388	(27.428)	0	0	0
2018/01/04	R207	01/02/2018	7.62	Call	Bond Future	667.9000	0.6679	737.4300	0.7374	10.410	0	0	0
2018/01/04	R207	01/02/2018	7.62	Put	Bond Future	48.0600	0.0481	34.6100	0.0346	(27.986)	0	0	0
2018/01/04	R207	03/05/2018	7.57	Call	Bond Future	780.7800	0.7808	836.6400	0.8366	7.154	0	0	0
2018/01/04	R207	03/05/2018	7.56	Put	Bond Future	260.0900	0.2601	231.6400	0.2316	(10.939)	0	0	0
2018/01/04	R207	03/05/2018			Bond Future	7.2330	102.2745	7.1794	102.3584	(0.741)	0.0000	0.0000	0
2018/01/04	R207	03/05/2018	7.58	Call	Bond Future	791.6400	0.7916	847.8800	0.8479	7.104	0	0	0
2018/01/04	R207	03/05/2018	7.58	Put	Bond Future	250.6600	0.2507	222.9800	0.2230	(11.043)	0	0	0
2018/01/04	R207	03/05/2018	7.57	Put	Bond Future	255.3400	0.2553	227.2800	0.2273	(10.989)	0	0	0
2018/01/04	R207	03/05/2018	7.56	Call	Bond Future	769.9900	0.7700	825.4600	0.8255	7.204	0	0	0
2018/01/04	R208	01/02/2018	7.85	Put	Bond Future	132.3200	0.1323	96.5800	0.0966	(27.010)	0	0	0
2018/01/04	R208	01/02/2018			Bond Future	7.5646	100.1361	7.5079	100.2903	(0.749)	0.0000	0.0000	35,538
2018/01/04	R208	01/02/2018	7.84	Call	Bond Future	882.9700	0.8830	1,000.1700	1.0002	13.273	0	0	0
2018/01/04	R208	01/02/2018	7.84	Put	Bond Future	138.2600	0.1383	101.2800	0.1013	(26.747)	0	0	0
2018/01/04	R208	01/02/2018	7.85	Call	Bond Future	903.9400	0.9039	1,022.3800	1.0224	13.103	0	0	0
2018/01/04	R208	01/02/2018	7.83	Call	Bond Future	862.1900	0.8622	978.1300	0.9781	13.447	0	0	0
2018/01/04	R208	01/02/2018	7.83	Put	Bond Future	144.4000	0.1444	106.1600	0.1062	(26.482)	0	0	0
2018/01/04	R208	03/05/2018	7.77	Call	Bond Future	1,100.1400	1.1001	1,193.6400	1.1936	8.499	0	0	0
2018/01/04	R208	03/05/2018			Bond Future	7.5647	98.6067	7.5028	98.7631	(0.818)	0.0000	0.0000	0
2018/01/04	R208	03/05/2018	7.77	Put	Bond Future	583.1600	0.5832	520.2500	0.5202	(10.788)	0	0	0
2018/01/04	R208	03/05/2018	7.78	Call	Bond Future	1,115.5800	1.1156	1,209.8200	1.2098	8.448	0	0	0
2018/01/04	R208	03/05/2018	7.79	Put	Bond Future	564.2000	0.5642	502.7500	0.5027	(10.892)	0	0	0
2018/01/04	R208	03/05/2018	7.78	Put	Bond Future	573.5100	0.5735	511.3400	0.5113	(10.840)	0	0	0
2018/01/04	R208	03/05/2018	7.79	Call	Bond Future	1,131.3500	1.1314	1,226.3100	1.2263	8.394	0	0	0
2018/01/04	R209	01/02/2018	9.72	Call	Bond Future	2,094.9400	2.0949	2,168.5900	2.1686	3.516	0	0	0
2018/01/04	R209	01/02/2018	9.73	Call	Bond Future	2,138.4500	2.1384	2,213.2700	2.2133	3.499	0	0	0
2018/01/04	R209	01/02/2018	9.71	Put	Bond Future	775.9800	0.7760	708.3800	0.7084	(8.712)	0	0	0
2018/01/04	R209	01/02/2018	10.10	Call	Bond Future	3,978.3600	3.9784	4,089.9600	4.0900	2.805	0	0	0
2018/01/04	R209	01/02/2018	9.85	Call	Bond Future	2,690.7100	2.6907	2,779.0800	2.7791	3.284	0	0	0
2018/01/04	R209	01/02/2018	9.33	Call	Bond Future	765.5000	0.7655	795.1300	0.7951	3.871	0	0	220
2018/01/04	R209	01/02/2018	10.22	Put	Bond Future	138.2100	0.1382	117.9100	0.1179	(14.688)	0	0	739

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/04	R209 01/02/2018	9.75	Call	Bond Future	2,226.6700	2.2267	2,303.8200	2.3038	3.465	0	0	5,000
2018/01/04	R209 01/02/2018			Bond Future	9.5177	74.2196	9.4969	74.3597	(0.219)	0.0000	0.0000	146,002
2018/01/04	R209 01/02/2018	9.73	Put	Bond Future	731.8900	0.7319	666.6300	0.6666	(8.917)	0	0	0
2018/01/04	R209 01/02/2018	9.71	Call	Bond Future	2,051.7700	2.0518	2,124.2500	2.1243	3.533	0	0	0
2018/01/04	R209 01/02/2018	9.88	Call	Bond Future	2,836.5900	2.8366	2,928.1500	2.9281	3.228	0	0	0
2018/01/04	R209 01/02/2018	9.88	Put	Bond Future	460.6800	0.4607	412.1600	0.4122	(10.532)	0	0	220
2018/01/04	R209 01/02/2018	9.59	Call	Bond Future	1,568.5800	1.5686	1,626.7500	1.6268	3.708	0	0	0
2018/01/04	R209 01/02/2018	9.59	Put	Bond Future	1,085.0900	1.0851	1,003.1800	1.0032	(7.549)	0	0	377
2018/01/04	R209 01/02/2018	9.72	Put	Bond Future	753.7200	0.7537	687.2900	0.6873	(8.814)	0	0	0
2018/01/04	R209 01/02/2018	10.10	Put	Bond Future	216.5100	0.2165	188.0300	0.1880	(13.154)	0	0	3,000
2018/01/04	R209 01/02/2018	9.85	Put	Bond Future	507.0600	0.5071	455.3500	0.4553	(10.198)	0	0	7,500
2018/01/04	R209 01/02/2018	9.33	Put	Bond Future	2,044.6500	2.0447	1,934.2000	1.9342	(5.402)	0	0	0
2018/01/04	R209 01/02/2018	10.22	Call	Bond Future	4,638.5600	4.6386	4,758.3400	4.7583	2.582	0	0	0
2018/01/04	R209 01/02/2018	9.75	Put	Bond Future	689.7000	0.6897	626.7700	0.6268	(9.124)	0	0	0
2018/01/04	R209 01/02/2018	10.00	Call	Bond Future	3,445.7200	3.4457	3,548.9900	3.5490	2.997	0	0	0
2018/01/04	R209 01/02/2018	10.00	Put	Bond Future	308.6400	0.3086	271.8300	0.2718	(11.927)	0	0	7,488
2018/01/04	R209 01/02/2018	9.89	Call	Bond Future	2,885.8600	2.8859	2,978.4600	2.9785	3.209	0	0	0
2018/01/04	R209 01/02/2018	9.89	Put	Bond Future	446.0400	0.4460	398.5600	0.3986	(10.645)	0	0	157
2018/01/04	R209 01/02/2018	9.32	Put	Bond Future	2,089.7300	2.0897	1,978.3400	1.9783	(5.330)	0	0	0
2018/01/04	R209 01/02/2018	9.32	Call	Bond Future	741.5000	0.7415	770.1900	0.7702	3.869	0	0	157
2018/01/04	R209 01/02/2018	9.87	Call	Bond Future	2,787.6300	2.7876	2,878.1400	2.8781	3.247	0	0	0
2018/01/04	R209 01/02/2018	9.87	Put	Bond Future	475.7200	0.4757	426.1500	0.4262	(10.420)	0	0	739
2018/01/04	R209 01/02/2018	9.52	Put	Bond Future	1,302.6800	1.3027	1,212.5400	1.2125	(6.920)	0	0	0
2018/01/04	R209 01/02/2018	9.52	Call	Bond Future	1,317.8700	1.3179	1,367.8100	1.3678	3.789	0	0	739
2018/01/04	R209 03/05/2018	10.73	Call	Bond Future	7,761.8800	7.7619	7,875.8500	7.8759	1.468	0	0	0
2018/01/04	R209 03/05/2018	9.75	Call	Bond Future	3,504.9500	3.5050	3,576.8700	3.5769	2.052	0	0	435
2018/01/04	R209 03/05/2018	10.00	Call	Bond Future	4,489.5000	4.4895	4,573.8900	4.5739	1.880	0	0	0
2018/01/04	R209 03/05/2018	9.85	Put	Bond Future	2,057.0900	2.0571	1,991.9100	1.9919	(3.169)	0	0	0
2018/01/04	R209 03/05/2018			Bond Future	9.5698	72.4576	9.5485	72.5998	(0.223)	0.0000	0.0000	0
2018/01/04	R209 03/05/2018	10.73	Put	Bond Future	619.3200	0.6193	591.0900	0.5911	(4.558)	0	0	435
2018/01/04	R209 03/05/2018	9.75	Put	Bond Future	2,320.3800	2.3204	2,250.1000	2.2501	(3.029)	0	0	0
2018/01/04	R209 03/05/2018	9.85	Call	Bond Future	3,886.6400	3.8866	3,963.6600	3.9637	1.982	0	0	0
2018/01/04	R209 03/05/2018	10.22	Call	Bond Future	5,430.1700	5.4302	5,524.6000	5.5246	1.739	0	0	0
2018/01/04	R209 03/05/2018	10.22	Put	Bond Future	1,289.3100	1.2893	1,241.5400	1.2415	(3.705)	0	0	435
2018/01/04	R209 03/05/2018	10.00	Put	Bond Future	1,708.8600	1.7089	1,651.0500	1.6510	(3.383)	0	0	5,000
2018/01/04	R209 03/05/2018	9.86	Call	Bond Future	3,925.8000	3.9258	4,003.3200	4.0033	1.975	0	0	0
2018/01/04	R209 03/05/2018	9.84	Call	Bond Future	3,847.8100	3.8478	3,924.3200	3.9243	1.988	0	0	0
2018/01/04	R209 03/05/2018	9.84	Put	Bond Future	2,082.3600	2.0824	2,016.6700	2.0167	(3.155)	0	0	0
2018/01/04	R209 03/05/2018	9.86	Put	Bond Future	2,032.2400	2.0322	1,967.5600	1.9676	(3.183)	0	0	0
2018/01/04	R209 02/08/2018	9.66	Call	Bond Future	3,834.7100	3.8347	3,903.7200	3.9037	1.800	0	0	435
2018/01/04	R209 02/08/2018	10.38	Call	Bond Future	6,608.7400	6.6087	6,704.5300	6.7045	1.449	0	0	0
2018/01/04	R209 02/08/2018	10.39	Put	Bond Future	1,842.3600	1.8424	1,794.1200	1.7941	(2.618)	0	0	0
2018/01/04	R209 02/08/2018			Bond Future	9.6218	73.8177	9.5999	73.9621	(0.227)	0.0000	0.0000	0
2018/01/04	R209 02/08/2018	10.84	Call	Bond Future	8,538.9800	8.5390	8,649.0800	8.6491	1.289	0	0	0
2018/01/04	R209 02/08/2018	10.84	Put	Bond Future	1,135.9900	1.1360	1,101.7400	1.1017	(3.015)	0	0	435
2018/01/04	R209 02/08/2018	10.21	Call	Bond Future	5,907.4100	5.9074	5,997.4300	5.9974	1.524	0	0	0
2018/01/04	R209 02/08/2018	10.21	Put	Bond Future	2,181.5100	2.1815	2,127.1800	2.1272	(2.490)	0	0	435
2018/01/04	R209 02/08/2018	9.66	Put	Bond Future	3,583.6700	3.5837	3,508.3300	3.5083	(2.102)	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
2018/01/04	R209	02/08/2018	10.38	Put	Bond Future	1,859.9000	1.8599	1,811.3400	1.8113	(2.611)	0	0	0
2018/01/04	R209	02/08/2018	10.39	Call	Bond Future	6,650.6500	6.6507	6,746.7600	6.7468	1.445	0	0	0
2018/01/04	R209	02/08/2018	10.40	Call	Bond Future	6,692.6300	6.6926	6,789.0700	6.7891	1.441	0	0	0
2018/01/04	R209	02/08/2018	10.40	Put	Bond Future	1,824.9700	1.8250	1,777.0600	1.7771	(2.625)	0	0	0
2018/01/04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R209	01/11/2018	9.34	Put	Bond Future	5,569.2200	5.5692	5,481.0400	5.4810	(1.583)	0	0	0
2018/01/04	R209	01/11/2018	1,016.00	Call	Bond Future	71,208.2300	71.2082	71,356.3700	71.3564	0.208	0	0	0
2018/01/04	R209	01/11/2018	1,016.01	Call	Bond Future	9.6700	72.0961	9.6474	72.2442	(0.234)	0.0000	0.0000	0
2018/01/04	R209	01/11/2018	1,016.01	Call	Bond Future	71,208.2300	71.2082	71,356.3700	71.3564	0.208	0	0	0
2018/01/04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R209	01/11/2018	1,015.99	Call	Bond Future	71,208.2200	71.2082	71,356.3600	71.3564	0.208	0	0	0
2018/01/04	R209	01/11/2018	9.34	Call	Bond Future	3,366.3200	3.3663	3,426.2800	3.4263	1.781	0	0	255
2018/01/04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R209	01/11/2018	10.57	Call	Bond Future	7,772.5100	7.7725	7,872.5500	7.8725	1.287	0	0	0
2018/01/04	R209	01/11/2018	10.57	Put	Bond Future	2,238.0600	2.2381	2,189.9600	2.1900	(2.149)	0	0	255
2018/01/04	R209	01/11/2018	9.94	Call	Bond Future	5,350.1900	5.3502	5,431.0900	5.4311	1.512	0	0	0
2018/01/04	R209	01/11/2018	9.94	Put	Bond Future	3,619.4400	3.6194	3,552.2000	3.5522	(1.858)	0	0	255
2018/01/04	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R210	01/02/2018			Bond Future	187.5338	187.5338	187.5267	187.5267	(0.004)	0.0000	0.0000	2,159
2018/01/04	R210	01/02/2018	192.36	Put	Bond Future	4,826.2300	4.8262	4,833.3200	4.8333	0.147	0	0	0
2018/01/04	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R210	01/02/2018	192.38	Put	Bond Future	4,846.2300	4.8462	4,853.3200	4.8533	0.146	0	0	0
2018/01/04	R210	01/02/2018	192.37	Put	Bond Future	4,836.2300	4.8362	4,843.3200	4.8433	0.147	0	0	0
2018/01/04	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R210	03/05/2018	191.44	Put	Bond Future	2,814.9600	2.8150	2,823.9400	2.8239	0.319	0	0	0
2018/01/04	R210	03/05/2018			Bond Future	188.6250	188.6250	188.6161	188.6161	(0.005)	0.0000	0.0000	0
2018/01/04	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R210	03/05/2018	191.46	Put	Bond Future	2,834.9600	2.8350	2,843.9400	2.8439	0.317	0	0	0
2018/01/04	R210	03/05/2018	191.45	Put	Bond Future	2,824.9600	2.8250	2,833.9400	2.8339	0.318	0	0	0
2018/01/04	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	01/02/2018	154.71	Put	Bond Future	3,414.2700	3.4143	3,420.9200	3.4209	0.195	0	0	0
2018/01/04	R212	01/02/2018			Bond Future	151.2957	151.2957	151.2891	151.2891	(0.004)	0.0000	0.0000	4,967
2018/01/04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	01/02/2018	154.70	Put	Bond Future	3,404.2700	3.4043	3,410.9200	3.4109	0.195	0	0	0
2018/01/04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	01/02/2018	154.69	Put	Bond Future	3,394.2700	3.3943	3,400.9200	3.4009	0.196	0	0	0
2018/01/04	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	03/05/2018			Bond Future	154.1326	154.1326	154.1244	154.1244	(0.005)	0.0000	0.0000	0
2018/01/04	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	03/05/2018	154.28	Put	Bond Future	147.4000	0.1474	155.6200	0.1556	5.577	0	0	0
2018/01/04	R212	03/05/2018	154.30	Put	Bond Future	167.4000	0.1674	175.6200	0.1756	4.910	0	0	0
2018/01/04	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/04	R212	03/05/2018	154.29	Put	Bond Future	157.4000	0.1574	165.6200	0.1656	5.222	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
2018/01/04	R213	01/02/2018	9.42	Call	Bond Future	1,852.0000	1.8520	2,032.0900	2.0321	9.724	0	0	0
2018/01/04	R213	01/02/2018	9.41	Put	Bond Future	822.5900	0.8226	695.2200	0.6952	(15.484)	0	0	0
2018/01/04	R213	01/02/2018			Bond Future	9.2589	86.1496	9.2128	86.4546	(0.498)	0.0000	0.0000	58,761
2018/01/04	R213	01/02/2018	9.43	Call	Bond Future	1,893.5900	1.8936	2,076.1300	2.0761	9.640	0	0	0
2018/01/04	R213	01/02/2018	9.43	Put	Bond Future	775.5900	0.7756	653.1400	0.6531	(15.788)	0	0	0
2018/01/04	R213	01/02/2018	9.42	Put	Bond Future	798.7800	0.7988	673.8800	0.6739	(15.636)	0	0	0
2018/01/04	R213	01/02/2018	9.41	Call	Bond Future	1,810.9500	1.8109	1,988.5700	1.9886	9.808	0	0	0
2018/01/04	R213	03/05/2018	9.57	Put	Bond Future	1,987.4800	1.9875	1,858.6800	1.8587	(6.481)	0	0	0
2018/01/04	R213	03/05/2018	9.56	Call	Bond Future	3,613.9900	3.6140	3,794.2300	3.7942	4.987	0	0	0
2018/01/04	R213	03/05/2018			Bond Future	9.3106	84.2105	9.2630	84.5207	(0.511)	0.0000	0.0000	0
2018/01/04	R213	03/05/2018	9.57	Call	Bond Future	3,652.4500	3.6525	3,833.8000	3.8338	4.965	0	0	0
2018/01/04	R213	03/05/2018	9.56	Put	Bond Future	2,012.3500	2.0124	1,882.4400	1.8824	(6.456)	0	0	0
2018/01/04	R213	03/05/2018	9.58	Call	Bond Future	3,691.0700	3.6911	3,873.5300	3.8735	4.943	0	0	0
2018/01/04	R213	03/05/2018	9.58	Put	Bond Future	1,962.8500	1.9628	1,835.1600	1.8352	(6.505)	0	0	0
2018/01/04	R214	01/02/2018	9.84	Call	Bond Future	1,770.6200	1.7706	1,834.0500	1.8341	3.582	0	0	0
2018/01/04	R214	01/02/2018			Bond Future	9.7342	73.3329	9.7134	73.4772	(0.214)	0.0000	0.0000	49,252
2018/01/04	R214	01/02/2018	9.82	Call	Bond Future	1,691.6200	1.6916	1,752.6400	1.7526	3.607	0	0	0
2018/01/04	R214	01/02/2018	9.82	Put	Bond Future	1,102.9300	1.1029	1,019.6200	1.0196	(7.554)	0	0	0
2018/01/04	R214	01/02/2018	9.84	Put	Bond Future	1,045.8000	1.0458	964.9000	0.9649	(7.736)	0	0	0
2018/01/04	R214	01/02/2018	9.83	Call	Bond Future	1,730.8900	1.7309	1,793.1100	1.7931	3.595	0	0	0
2018/01/04	R214	01/02/2018	9.83	Put	Bond Future	1,074.0800	1.0741	991.9700	0.9920	(7.645)	0	0	0
2018/01/04	R214	03/05/2018	9.99	Put	Bond Future	2,386.0400	2.3860	2,314.4700	2.3145	(3.000)	0	0	0
2018/01/04	R214	03/05/2018			Bond Future	9.7877	71.4077	9.7663	71.5543	(0.218)	0.0000	0.0000	0
2018/01/04	R214	03/05/2018	9.98	Call	Bond Future	3,710.5900	3.7106	3,785.0900	3.7851	2.008	0	0	0
2018/01/04	R214	03/05/2018	9.98	Put	Bond Future	2,414.0900	2.4141	2,341.9900	2.3420	(2.987)	0	0	0
2018/01/04	R214	03/05/2018	9.99	Call	Bond Future	3,748.9000	3.7489	3,823.9300	3.8239	2.001	0	0	0
2018/01/04	R214	03/05/2018	9.97	Call	Bond Future	3,672.4400	3.6724	3,746.4300	3.7464	2.015	0	0	0
2018/01/04	R214	03/05/2018	9.97	Put	Bond Future	2,442.4100	2.4424	2,369.8000	2.3698	(2.973)	0	0	0
2018/01/04	R248	01/02/2018	9.90	Put	Bond Future	1,248.1200	1.2481	1,182.1000	1.1821	(5.290)	0	0	0
2018/01/04	R248	01/02/2018	9.89	Call	Bond Future	2,421.7400	2.4217	2,450.0900	2.4501	1.171	0	0	0
2018/01/04	R248	01/02/2018			Bond Future	9.7595	94.0780	9.7487	94.1732	(0.110)	0.0000	0.0000	80,503
2018/01/04	R248	01/02/2018	9.90	Call	Bond Future	2,474.2600	2.4743	2,503.4600	2.5035	1.180	0	0	0
2018/01/04	R248	01/02/2018	9.89	Put	Bond Future	1,281.9000	1.2819	1,215.0300	1.2150	(5.216)	0	0	0
2018/01/04	R248	01/02/2018	9.91	Call	Bond Future	2,527.3100	2.5273	2,557.3700	2.5574	1.189	0	0	0
2018/01/04	R248	01/02/2018	9.91	Put	Bond Future	1,215.0300	1.2150	1,149.8700	1.1499	(5.363)	0	0	0
2018/01/04	R248	03/05/2018	10.06	Call	Bond Future	5,064.6500	5.0646	5,107.3100	5.1073	0.842	0	0	0
2018/01/04	R248	03/05/2018	10.05	Put	Bond Future	2,990.8900	2.9909	2,936.7700	2.9368	(1.809)	0	0	0
2018/01/04	R248	03/05/2018			Bond Future	9.8138	91.3998	9.8027	91.4962	(0.112)	0.0000	0.0000	0
2018/01/04	R248	03/05/2018	10.07	Call	Bond Future	5,114.4100	5.1144	5,157.4200	5.1574	0.841	0	0	0
2018/01/04	R248	03/05/2018	10.07	Put	Bond Future	2,922.5500	2.9225	2,869.1300	2.8691	(1.828)	0	0	0
2018/01/04	R248	03/05/2018	10.06	Put	Bond Future	2,956.5500	2.9565	2,902.7800	2.9028	(1.819)	0	0	0
2018/01/04	R248	03/05/2018	10.05	Call	Bond Future	5,015.0900	5.0151	5,057.4000	5.0574	0.844	0	0	0

Total

1095872