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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2018 TO 08/01/2018

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
2018/01/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	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
2018/01/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	2025	01/02/2018	133.89	Put	Bond Future	3,135.2200	3.1352	2,970.6700	2.9707	(5.248)	0	0	0
2018/01/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	01/02/2018			Bond Future	130.7548	130.7548	130.9193	130.9193	0.126	0.0000	0.0000	1,070
2018/01/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	01/02/2018	133.88	Put	Bond Future	3,125.2200	3.1252	2,960.6700	2.9607	(5.265)	0	0	0
2018/01/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	01/02/2018	133.90	Put	Bond Future	3,145.2200	3.1452	2,980.6700	2.9807	(5.232)	0	0	0
2018/01/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	162.7600	0.1628	100.000	0	0	0
2018/01/08	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	03/05/2018			Bond Future	133.2053	133.2053	133.3728	133.3728	0.126	0.0000	0.0000	0
2018/01/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	152.7600	0.1528	100.000	0	0	0
2018/01/08	2025	03/05/2018	133.22	Put	Bond Future	14.7300	0.0147	0.0000	0.0000	(100.000)	0	0	0
2018/01/08	2025	03/05/2018	133.21	Put	Bond Future	4.7300	0.0047	0.0000	0.0000	(100.000)	0	0	0
2018/01/08	2025	03/05/2018	133.20	Call	Bond Future	5.2700	0.0053	172.7600	0.1728	3178.178	0	0	0
2018/01/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	02/08/2018			Bond Future	135.6809	135.6809	135.8479	135.8479	0.123	0.0000	0.0000	0
2018/01/08	2025	02/08/2018	136.65	Put	Bond Future	969.0900	0.9691	802.0900	0.8021	(17.233)	0	0	0
2018/01/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2025	02/08/2018	136.67	Put	Bond Future	989.0900	0.9891	822.0900	0.8221	(16.884)	0	0	0
2018/01/08	2025	02/08/2018	136.66	Put	Bond Future	979.0900	0.9791	812.0900	0.8121	(17.057)	0	0	0
2018/01/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2029	01/02/2018			Bond Future	101.0243	101.0243	101.0198	101.0198	(0.005)	0.0000	0.0000	1,370
2018/01/08	2029	03/05/2018			Bond Future	101.8995	101.8995	101.8948	101.8948	(0.005)	0.0000	0.0000	0
2018/01/08	2029	02/08/2018			Bond Future	103.8273	103.8273	103.8197	103.8197	(0.007)	0.0000	0.0000	0
2018/01/08	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	01/02/2018			Bond Future	9.1416	91.9204	9.1865	91.6165	0.491	0.0000	0.0000	71,083
2018/01/08	2030	01/02/2018	9.38	Call	Bond Future	1,598.2100	1.5982	1,294.2300	1.2942	(19.020)	0	0	0
2018/01/08	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	01/02/2018	9.39	Call	Bond Future	1,664.4100	1.6644	1,360.4300	1.3604	(18.264)	0	0	0
2018/01/08	2030	01/02/2018	9.37	Call	Bond Future	1,531.9500	1.5319	1,227.9700	1.2280	(19.843)	0	0	0
2018/01/08	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	03/05/2018	9.51	Call	Bond Future	2,057.3400	2.0573	1,747.3900	1.7474	(15.066)	0	0	0
2018/01/08	2030	03/05/2018			Bond Future	9.1970	93.6383	9.2435	93.3283	0.506	0.0000	0.0000	0
2018/01/08	2030	03/05/2018	9.49	Call	Bond Future	1,927.7700	1.9278	1,617.8200	1.6178	(16.078)	0	0	0
2018/01/08	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	03/05/2018	9.50	Call	Bond Future	1,992.5900	1.9926	1,682.6400	1.6826	(15.555)	0	0	0
2018/01/08	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	02/08/2018			Bond Future	9.2547	91.3898	9.3033	91.0715	0.525	0.0000	0.0000	0

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2018/01/08	2030	02/08/2018	9.46	Call	Bond Future	1,333.7700	1.3338	1,015.4400	1.0154	(23.867)	0	0	0
2018/01/08	2030	02/08/2018	9.47	Call	Bond Future	1,398.0600	1.3981	1,079.7300	1.0797	(22.769)	0	0	0
2018/01/08	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2030	02/08/2018	9.45	Call	Bond Future	1,269.4300	1.2694	951.1000	0.9511	(25.077)	0	0	0
2018/01/08	2032	01/02/2018	9.56	Call	Bond Future	2,417.1900	2.4172	2,097.2400	2.0972	(13.236)	0	0	0
2018/01/08	2032	01/02/2018	9.55	Put	Bond Future	690.0300	0.6900	735.9100	0.7359	6.649	0	0	0
2018/01/08	2032	01/02/2018	9.20	Call	Bond Future	964.1200	0.9641	751.8900	0.7519	(22.013)	0	0	7,500
2018/01/08	2032	01/02/2018	9.45	Put	Bond Future	936.4800	0.9365	1,006.3900	1.0064	7.465	0	0	0
2018/01/08	2032	01/02/2018	9.40	Put	Bond Future	1,082.1800	1.0822	1,166.2100	1.1662	7.765	0	0	0
2018/01/08	2032	01/02/2018			Bond Future	9.3175	94.6065	9.3674	94.2427	0.535	0.0000	0.0000	38,482
2018/01/08	2032	01/02/2018	9.57	Call	Bond Future	2,467.2800	2.4673	2,145.3000	2.1453	(13.050)	0	0	0
2018/01/08	2032	01/02/2018	9.57	Put	Bond Future	647.4800	0.6475	689.2400	0.6892	6.450	0	0	0
2018/01/08	2032	01/02/2018	9.30	Put	Bond Future	1,421.7800	1.4218	1,537.7000	1.5377	8.153	0	0	0
2018/01/08	2032	01/02/2018	9.30	Call	Bond Future	1,293.4900	1.2935	1,045.6700	1.0457	(19.159)	0	0	7,800
2018/01/08	2032	01/02/2018	9.56	Put	Bond Future	668.4900	0.6685	712.2800	0.7123	6.551	0	0	0
2018/01/08	2032	01/02/2018	9.55	Call	Bond Future	2,367.5500	2.3675	2,049.6900	2.0497	(13.426)	0	0	0
2018/01/08	2032	01/02/2018	9.20	Put	Bond Future	1,829.1800	1.8292	1,980.6900	1.9807	8.283	0	0	0
2018/01/08	2032	01/02/2018	9.45	Call	Bond Future	1,897.8000	1.8978	1,603.9700	1.6040	(15.483)	0	0	750
2018/01/08	2032	01/02/2018	9.40	Call	Bond Future	1,682.3500	1.6824	1,402.6400	1.4026	(16.626)	0	0	6,800
2018/01/08	2032	03/05/2018	9.70	Call	Bond Future	4,357.4100	4.3574	4,087.6500	4.0876	(6.191)	0	0	0
2018/01/08	2032	03/05/2018	9.71	Put	Bond Future	2,014.7700	2.0148	2,114.6300	2.1146	4.956	0	0	0
2018/01/08	2032	03/05/2018			Bond Future	9.3727	92.2172	9.4243	91.8464	0.550	0.0000	0.0000	0
2018/01/08	2032	03/05/2018	9.70	Put	Bond Future	2,040.4900	2.0405	2,141.5400	2.1415	4.952	0	0	0
2018/01/08	2032	03/05/2018	9.71	Call	Bond Future	4,401.1500	4.4012	4,130.2000	4.1302	(6.156)	0	0	0
2018/01/08	2032	03/05/2018	9.72	Call	Bond Future	4,445.2800	4.4453	4,173.1500	4.1731	(6.122)	0	0	0
2018/01/08	2032	03/05/2018	9.72	Put	Bond Future	1,989.5100	1.9895	2,088.1900	2.0882	4.960	0	0	0
2018/01/08	2032	02/08/2018	9.66	Put	Bond Future	3,120.0700	3.1201	3,252.4100	3.2524	4.242	0	0	0
2018/01/08	2032	02/08/2018	9.67	Call	Bond Future	4,788.8300	4.7888	4,539.8400	4.5398	(5.199)	0	0	0
2018/01/08	2032	02/08/2018			Bond Future	9.4279	93.9476	9.4816	93.5673	0.569	0.0000	0.0000	0
2018/01/08	2032	02/08/2018	9.68	Call	Bond Future	4,829.6300	4.8296	4,579.6100	4.5796	(5.177)	0	0	0
2018/01/08	2032	02/08/2018	9.68	Put	Bond Future	3,062.8400	3.0628	3,193.1200	3.1931	4.254	0	0	0
2018/01/08	2032	02/08/2018	9.66	Call	Bond Future	4,748.4600	4.7485	4,500.5000	4.5005	(5.222)	0	0	0
2018/01/08	2032	02/08/2018	9.67	Put	Bond Future	3,091.2000	3.0912	3,222.5100	3.2225	4.248	0	0	0
2018/01/08	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	01/02/2018			Bond Future	105.4082	105.4082	105.4036	105.4036	(0.004)	0.0000	0.0000	5,730
2018/01/08	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	01/02/2018	109.64	Put	Bond Future	4,231.7800	4.2318	4,236.3700	4.2364	0.108	0	0	0
2018/01/08	2033	01/02/2018	109.66	Put	Bond Future	4,251.7800	4.2518	4,256.3700	4.2564	0.108	0	0	0
2018/01/08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	01/02/2018	109.65	Put	Bond Future	4,241.7800	4.2418	4,246.3700	4.2464	0.108	0	0	0
2018/01/08	2033	03/05/2018	107.71	Put	Bond Future	1,414.3400	1.4143	1,419.0600	1.4191	0.334	0	0	0
2018/01/08	2033	03/05/2018			Bond Future	106.2957	106.2957	106.2909	106.2909	(0.004)	0.0000	0.0000	0
2018/01/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	03/05/2018	107.70	Put	Bond Future	1,404.3400	1.4043	1,409.0600	1.4091	0.336	0	0	0
2018/01/08	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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2018/01/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	03/05/2018	107.69	Put	Bond Future	1,394.3400		1.3943	1,399.0600	1.3991	0.339	0	0	0
2018/01/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	02/08/2018			Bond Future	108.3067		108.3067	108.2989	108.2989	(0.007)	0.0000	0.0000	0
2018/01/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	02/08/2018	109.92	Put	Bond Future	1,613.3200		1.6133	1,621.1300	1.6211	0.484	0	0	0
2018/01/08	2033	02/08/2018	109.94	Put	Bond Future	1,633.3200		1.6333	1,641.1300	1.6411	0.478	0	0	0
2018/01/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2033	02/08/2018	109.93	Put	Bond Future	1,623.3200		1.6233	1,631.1300	1.6311	0.481	0	0	0
2018/01/08	2037	01/02/2018	9.82	Put	Bond Future	999.8900		0.9999	1,005.3200	1.0053	0.543	0	0	0
2018/01/08	2037	01/02/2018			Bond Future	9.6682		90.0670	9.6979	89.8320	0.307	0.0000	0.0000	43,916
2018/01/08	2037	01/02/2018	9.88	Put	Bond Future	837.2000		0.8372	835.1700	0.8352	(0.242)	0	0	0
2018/01/08	2037	01/02/2018	9.88	Call	Bond Future	2,495.2200		2.4952	2,258.1400	2.2581	(9.501)	0	0	2,000
2018/01/08	2037	01/02/2018	9.82	Call	Bond Future	2,192.9800		2.1930	1,963.3600	1.9634	(10.471)	0	0	0
2018/01/08	2037	01/02/2018	9.81	Put	Bond Future	1,029.1800		1.0292	1,036.0200	1.0360	0.665	0	0	0
2018/01/08	2037	01/02/2018	9.83	Call	Bond Future	2,242.0800		2.2421	2,011.0900	2.0111	(10.302)	0	0	0
2018/01/08	2037	01/02/2018	9.83	Put	Bond Future	971.2400		0.9712	975.3000	0.9753	0.418	0	0	0
2018/01/08	2037	01/02/2018	9.81	Call	Bond Future	2,144.4100		2.1444	1,916.2000	1.9162	(10.642)	0	0	0
2018/01/08	2037	01/02/2018	10.32	Call	Bond Future	5,137.4300		5.1374	4,886.3100	4.8863	(4.888)	0	0	0
2018/01/08	2037	01/02/2018	10.32	Put	Bond Future	183.1300		0.1831	167.0600	0.1671	(8.775)	0	0	2,000
2018/01/08	2037	01/02/2018	10.72	Call	Bond Future	7,819.7200		7.8197	7,577.9900	7.5780	(3.091)	0	0	0
2018/01/08	2037	01/02/2018	10.72	Put	Bond Future	33.6100		0.0336	26.9300	0.0269	(19.875)	0	0	2,000
2018/01/08	2037	03/05/2018	9.99	Call	Bond Future	4,519.0400		4.5190	4,331.1200	4.3311	(4.158)	0	0	0
2018/01/08	2037	03/05/2018	9.97	Put	Bond Future	2,568.5200		2.5685	2,621.8400	2.6218	2.076	0	0	0
2018/01/08	2037	03/05/2018			Bond Future	9.7292		91.7503	9.7598	91.5105	0.315	0.0000	0.0000	0
2018/01/08	2037	03/05/2018	9.99	Put	Bond Future	2,507.6200		2.5076	2,559.4300	2.5594	2.066	0	0	0
2018/01/08	2037	03/05/2018	9.97	Call	Bond Future	4,428.2100		4.4282	4,241.8000	4.2418	(4.210)	0	0	0
2018/01/08	2037	03/05/2018	9.98	Put	Bond Future	2,538.0200		2.5380	2,590.5800	2.5906	2.071	0	0	0
2018/01/08	2037	03/05/2018	9.98	Call	Bond Future	4,473.6300		4.4736	4,286.4600	4.2865	(4.184)	0	0	0
2018/01/08	2037	02/08/2018	9.96	Put	Bond Future	3,803.4900		3.8035	3,878.8800	3.8789	1.982	0	0	0
2018/01/08	2037	02/08/2018	9.95	Call	Bond Future	5,045.9000		5.0459	4,875.1900	4.8752	(3.383)	0	0	0
2018/01/08	2037	02/08/2018			Bond Future	9.7923		89.2160	9.8242	88.9692	0.326	0.0000	0.0000	0
2018/01/08	2037	02/08/2018	9.96	Call	Bond Future	5,088.2300		5.0882	4,916.8600	4.9169	(3.368)	0	0	0
2018/01/08	2037	02/08/2018	9.95	Put	Bond Future	3,836.9600		3.8370	3,913.0100	3.9130	1.982	0	0	0
2018/01/08	2037	02/08/2018	9.97	Call	Bond Future	5,130.7100		5.1307	4,958.6900	4.9587	(3.353)	0	0	0
2018/01/08	2037	02/08/2018	9.97	Put	Bond Future	3,770.2700		3.7703	3,845.0100	3.8450	1.982	0	0	0
2018/01/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	01/02/2018	136.95	Put	Bond Future	9,079.5300		9.0795	9,492.4400	9.4924	4.548	0	0	0
2018/01/08	2038	01/02/2018			Bond Future	127.8705		127.8705	127.4576	127.4576	(0.323)	0.0000	0.0000	19,909
2018/01/08	2038	01/02/2018	136.94	Put	Bond Future	9,069.5300		9.0695	9,482.4400	9.4824	4.553	0	0	0
2018/01/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	01/02/2018	136.93	Put	Bond Future	9,059.5300		9.0595	9,472.4400	9.4724	4.558	0	0	0
2018/01/08	2038	03/05/2018	132.28	Put	Bond Future	2,013.1100		2.0131	2,433.8500	2.4338	20.900	0	0	0
2018/01/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	03/05/2018			Bond Future	130.2669		130.2669	129.8461	129.8461	(0.323)	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
2018/01/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	03/05/2018	132.27	Put	Bond Future	2,003.1100	2.0031	2,423.8500	2.4238	21.004	0	0	0
2018/01/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	03/05/2018	132.29	Put	Bond Future	2,023.1100	2.0231	2,443.8500	2.4438	20.797	0	0	0
2018/01/08	2038	02/08/2018	134.55	Put	Bond Future	1,868.6100	1.8686	2,300.9800	2.3010	23.139	0	0	0
2018/01/08	2038	02/08/2018			Bond Future	132.6814	132.6814	132.2490	132.2490	(0.326)	0.0000	0.0000	0
2018/01/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	02/08/2018	134.54	Put	Bond Future	1,858.6100	1.8586	2,290.9800	2.2910	23.263	0	0	0
2018/01/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2038	02/08/2018	134.53	Put	Bond Future	1,848.6100	1.8486	2,280.9800	2.2810	23.389	0	0	0
2018/01/08	2040	01/02/2018	9.89	Call	Bond Future	2,295.9700	2.2960	2,025.9200	2.0259	(11.762)	0	0	0
2018/01/08	2040	01/02/2018			Bond Future	9.7534	93.3736	9.7880	93.0798	0.356	0.0000	0.0000	27,816
2018/01/08	2040	01/02/2018	9.87	Call	Bond Future	2,194.8300	2.1948	1,928.6500	1.9287	(12.128)	0	0	0
2018/01/08	2040	01/02/2018	9.87	Put	Bond Future	1,212.5700	1.2126	1,240.2400	1.2402	2.282	0	0	0
2018/01/08	2040	01/02/2018	9.88	Put	Bond Future	1,179.4200	1.1794	1,205.1300	1.2051	2.180	0	0	0
2018/01/08	2040	01/02/2018	9.89	Put	Bond Future	1,146.9600	1.1470	1,170.7600	1.1708	2.075	0	0	0
2018/01/08	2040	01/02/2018	9.88	Call	Bond Future	2,245.1200	2.2451	1,976.9800	1.9770	(11.943)	0	0	0
2018/01/08	2040	03/05/2018	10.08	Put	Bond Future	2,734.9500	2.7350	2,806.6200	2.8066	2.621	0	0	0
2018/01/08	2040	03/05/2018			Bond Future	9.8147	95.1186	9.8505	94.8189	0.365	0.0000	0.0000	0
2018/01/08	2040	03/05/2018	10.07	Call	Bond Future	4,871.1900	4.8712	4,644.0200	4.6440	(4.664)	0	0	0
2018/01/08	2040	03/05/2018	10.07	Put	Bond Future	2,767.3100	2.7673	2,839.9100	2.8399	2.623	0	0	0
2018/01/08	2040	03/05/2018	10.08	Call	Bond Future	4,919.6600	4.9197	4,691.5600	4.6916	(4.636)	0	0	0
2018/01/08	2040	03/05/2018	10.00	Put	Bond Future	3,003.0600	3.0031	3,082.3600	3.0824	2.641	0	0	0
2018/01/08	2040	03/05/2018	10.00	Call	Bond Future	4,537.8500	4.5379	4,317.3800	4.3174	(4.858)	0	0	1,500
2018/01/08	2040	03/05/2018	9.00	Put	Bond Future	8,400.6100	8.4006	8,599.7900	8.5998	2.371	0	0	0
2018/01/08	2040	03/05/2018	9.00	Call	Bond Future	1,132.3000	1.1323	1,031.7100	1.0317	(8.884)	0	0	1,500
2018/01/08	2040	03/05/2018	10.06	Call	Bond Future	4,822.9300	4.8229	4,596.7000	4.5967	(4.691)	0	0	0
2018/01/08	2040	03/05/2018	10.06	Put	Bond Future	2,799.9900	2.8000	2,873.5300	2.8735	2.626	0	0	0
2018/01/08	2040	02/08/2018	10.03	Put	Bond Future	4,216.0800	4.2161	4,316.4800	4.3165	2.381	0	0	0
2018/01/08	2040	02/08/2018	10.04	Call	Bond Future	5,505.3700	5.5054	5,297.0600	5.2971	(3.784)	0	0	0
2018/01/08	2040	02/08/2018			Bond Future	9.8782	92.3971	9.9155	92.0892	0.377	0.0000	0.0000	0
2018/01/08	2040	02/08/2018	10.05	Call	Bond Future	5,550.3800	5.5504	5,341.2700	5.3413	(3.767)	0	0	0
2018/01/08	2040	02/08/2018	10.05	Put	Bond Future	4,143.9800	4.1440	4,242.7700	4.2428	2.384	0	0	0
2018/01/08	2040	02/08/2018	10.03	Call	Bond Future	5,460.5100	5.4605	5,253.0100	5.2530	(3.800)	0	0	0
2018/01/08	2040	02/08/2018	10.04	Put	Bond Future	4,179.9000	4.1799	4,279.4900	4.2795	2.383	0	0	0
2018/01/08	2044	01/02/2018	9.90	Put	Bond Future	1,306.0300	1.3060	1,337.1800	1.3372	2.385	0	0	0
2018/01/08	2044	01/02/2018	9.89	Call	Bond Future	2,082.1100	2.0821	1,818.9300	1.8189	(12.640)	0	0	0
2018/01/08	2044	01/02/2018			Bond Future	9.8030	90.2936	9.8377	89.9972	0.354	0.0000	0.0000	21,014
2018/01/08	2044	01/02/2018	9.90	Call	Bond Future	2,130.8000	2.1308	1,865.5100	1.8655	(12.450)	0	0	0
2018/01/08	2044	01/02/2018	9.89	Put	Bond Future	1,341.7800	1.3418	1,375.0400	1.3750	2.479	0	0	0
2018/01/08	2044	01/02/2018	9.91	Call	Bond Future	2,180.1600	2.1802	1,912.8100	1.9128	(12.263)	0	0	0
2018/01/08	2044	01/02/2018	9.91	Put	Bond Future	1,271.1000	1.2711	1,300.1900	1.3002	2.289	0	0	0
2018/01/08	2044	03/05/2018	10.10	Call	Bond Future	4,857.6100	4.8576	4,629.7400	4.6297	(4.691)	0	0	0
2018/01/08	2044	03/05/2018	10.09	Put	Bond Future	2,920.6900	2.9207	2,996.0300	2.9960	2.580	0	0	0
2018/01/08	2044	03/05/2018			Bond Future	9.8630	91.9811	9.8988	91.6788	0.363	0.0000	0.0000	0

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2018/01/08	2044	03/05/2018	10.11	Call	Bond Future	4,905.9500	4.9060	4,677.1500	4.6771	(4.664)	0	0	0
2018/01/08	2044	03/05/2018	10.11	Put	Bond Future	2,853.7800	2.8538	2,927.2400	2.9272	2.574	0	0	0
2018/01/08	2044	03/05/2018	10.10	Put	Bond Future	2,886.9800	2.8870	2,961.3700	2.9614	2.577	0	0	0
2018/01/08	2044	03/05/2018	10.09	Call	Bond Future	4,809.6600	4.8097	4,582.7400	4.5827	(4.718)	0	0	0
2018/01/08	2044	02/08/2018	10.07	Call	Bond Future	5,526.2400	5.5262	5,316.8500	5.3168	(3.789)	0	0	0
2018/01/08	2044	02/08/2018			Bond Future	9.9251	89.3259	9.9623	89.0154	0.375	0.0000	0.0000	0
2018/01/08	2044	02/08/2018	10.05	Call	Bond Future	5,436.7500	5.4367	5,228.9800	5.2290	(3.822)	0	0	0
2018/01/08	2044	02/08/2018	10.05	Put	Bond Future	4,401.3300	4.4013	4,504.0700	4.5041	2.334	0	0	0
2018/01/08	2044	02/08/2018	10.07	Put	Bond Future	4,326.9000	4.3269	4,428.0200	4.4280	2.337	0	0	0
2018/01/08	2044	02/08/2018	10.06	Call	Bond Future	5,481.5500	5.4815	5,272.9700	5.2730	(3.805)	0	0	0
2018/01/08	2044	02/08/2018	10.06	Put	Bond Future	4,364.1100	4.3641	4,466.0400	4.4660	2.336	0	0	0
2018/01/08	2046	01/02/2018	132.92	Put	Bond Future	7,241.7100	7.2417	7,247.2000	7.2472	0.076	0	0	0
2018/01/08	2046	01/02/2018			Bond Future	125.6783	125.6783	125.6728	125.6728	(0.004)	0.0000	0.0000	21,632
2018/01/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	01/02/2018	132.91	Put	Bond Future	7,231.7100	7.2317	7,237.2000	7.2372	0.076	0	0	0
2018/01/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	01/02/2018	132.90	Put	Bond Future	7,221.7100	7.2217	7,227.2000	7.2272	0.076	0	0	0
2018/01/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	03/05/2018			Bond Future	126.4339	126.4339	126.4281	126.4281	(0.005)	0.0000	0.0000	0
2018/01/08	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	03/05/2018	127.93	Put	Bond Future	1,496.0800	1.4961	1,501.8600	1.5019	0.386	0	0	0
2018/01/08	2046	03/05/2018	127.95	Put	Bond Future	1,516.0800	1.5161	1,521.8600	1.5219	0.381	0	0	0
2018/01/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	03/05/2018	127.94	Put	Bond Future	1,506.0800	1.5061	1,511.8600	1.5119	0.384	0	0	0
2018/01/08	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	02/08/2018			Bond Future	128.8258	128.8258	128.8165	128.8165	(0.007)	0.0000	0.0000	0
2018/01/08	2046	02/08/2018	128.78	Call	Bond Future	45.8500	0.0459	36.4900	0.0365	(20.414)	0	0	0
2018/01/08	2046	02/08/2018	128.79	Call	Bond Future	35.8500	0.0359	26.4900	0.0265	(26.109)	0	0	0
2018/01/08	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2046	02/08/2018	128.77	Call	Bond Future	55.8500	0.0559	46.4900	0.0465	(16.759)	0	0	0
2018/01/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	01/02/2018	140.23	Put	Bond Future	7,793.2800	7.7933	8,093.4700	8.0935	3.852	0	0	0
2018/01/08	2050	01/02/2018			Bond Future	132.4367	132.4367	132.1365	132.1365	(0.227)	0.0000	0.0000	24,301
2018/01/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	01/02/2018	140.25	Put	Bond Future	7,813.2800	7.8133	8,113.4700	8.1135	3.842	0	0	0
2018/01/08	2050	01/02/2018	140.24	Put	Bond Future	7,803.2800	7.8033	8,103.4700	8.1035	3.847	0	0	0
2018/01/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	03/05/2018	135.62	Put	Bond Future	701.1600	0.7012	1,007.0500	1.0070	43.626	0	0	0
2018/01/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	03/05/2018			Bond Future	134.9188	134.9188	134.6130	134.6130	(0.227)	0.0000	0.0000	0
2018/01/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	03/05/2018	135.61	Put	Bond Future	691.1600	0.6912	997.0500	0.9970	44.257	0	0	0
2018/01/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	03/05/2018	135.63	Put	Bond Future	711.1600	0.7112	1,017.0500	1.0170	43.013	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
2018/01/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	02/08/2018	137.54	Put	Bond Future	1,801.9100	1.8019	2,117.2200	2.1172	17.499	0	0	0
2018/01/08	2050	02/08/2018	137.52	Put	Bond Future	1,781.9100	1.7819	2,097.2200	2.0972	17.695	0	0	0
2018/01/08	2050	02/08/2018			Bond Future	135.7381	135.7381	135.4228	135.4228	(0.232)	0.0000	0.0000	0
2018/01/08	2050	02/08/2018	137.53	Put	Bond Future	1,791.9100	1.7919	2,107.2200	2.1072	17.596	0	0	0
2018/01/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	AL37	01/02/2018			Index Future	571.0100	571.0100	569.8310	569.8310	(0.206)	0.0000	0.0000	0
2018/01/08	AL37	03/05/2018			Index Future	581.6810	581.6810	580.4760	580.4760	(0.207)	0.0000	0.0000	0
2018/01/08	AL37	02/08/2018			Index Future	592.5970	592.5970	591.3560	591.3560	(0.209)	0.0000	0.0000	0
2018/01/08	AL7T	01/02/2018			Index Future	658.6440	658.6440	656.5780	656.5780	(0.314)	0.0000	0.0000	0
2018/01/08	AL7T	03/05/2018			Index Future	670.9520	670.9520	668.8440	668.8440	(0.314)	0.0000	0.0000	0
2018/01/08	AL7T	02/08/2018			Index Future	683.5440	683.5440	681.3800	681.3800	(0.317)	0.0000	0.0000	0
2018/01/08	ALBI	01/02/2018			Index Future	592.4470	592.4470	590.7510	590.7510	(0.286)	0.0000	0.0000	777
2018/01/08	ALBI	03/05/2018			Index Future	603.5180	603.5180	601.7870	601.7870	(0.287)	0.0000	0.0000	0
2018/01/08	ALBI	02/08/2018			Index Future	614.8450	614.8450	613.0660	613.0660	(0.289)	0.0000	0.0000	0
2018/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	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
2018/01/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	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
2018/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	01/02/2018			Bond Future	129.2559	129.2559	129.2526	129.2526	(0.003)	0.0000	0.0000	0
2018/01/08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	01/02/2018	132.29	Put	Bond Future	3,034.1000	3.0341	3,037.4100	3.0374	0.109	0	0	0
2018/01/08	EL28	01/02/2018	132.31	Put	Bond Future	3,054.1000	3.0541	3,057.4100	3.0574	0.108	0	0	0
2018/01/08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	01/02/2018	132.30	Put	Bond Future	3,044.1000	3.0441	3,047.4100	3.0474	0.109	0	0	0
2018/01/08	EL28	03/05/2018	133.20	Put	Bond Future	3,281.2500	3.2813	3,284.7500	3.2848	0.107	0	0	0
2018/01/08	EL28	03/05/2018			Bond Future	129.9188	129.9188	129.9152	129.9152	(0.003)	0.0000	0.0000	0
2018/01/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	03/05/2018	133.19	Put	Bond Future	3,271.2500	3.2713	3,274.7500	3.2748	0.107	0	0	0
2018/01/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	03/05/2018	133.18	Put	Bond Future	3,261.2500	3.2613	3,264.7500	3.2648	0.107	0	0	0
2018/01/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	02/08/2018			Bond Future	132.3766	132.3766	132.3694	132.3694	(0.005)	0.0000	0.0000	0
2018/01/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	02/08/2018	134.93	Put	Bond Future	2,553.4500	2.5534	2,560.6200	2.5606	0.281	0	0	0
2018/01/08	EL28	02/08/2018	134.95	Put	Bond Future	2,573.4500	2.5735	2,580.6200	2.5806	0.279	0	0	0
2018/01/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	EL28	02/08/2018	134.94	Put	Bond Future	2,563.4500	2.5635	2,570.6200	2.5706	0.280	0	0	0
2018/01/08	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	01/02/2018	10.99	Call	Bond Future	1,437.0200	1.4370	1,197.8900	1.1979	(16.641)	0	0	0
2018/01/08	ES33	01/02/2018			Bond Future	10.7510	78.6305	10.7903	78.3914	0.366	0.0000	0.0000	9,466
2018/01/08	ES33	01/02/2018	11.00	Call	Bond Future	1,496.2500	1.4963	1,257.1200	1.2571	(15.982)	0	0	0
2018/01/08	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	01/02/2018	11.01	Call	Bond Future	1,555.4000	1.5554	1,316.2700	1.3163	(15.374)	0	0	0
2018/01/08	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	03/05/2018	11.22	Call	Bond Future	2,180.4100	2.1804	1,936.4800	1.9365	(11.187)	0	0	0
2018/01/08	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	03/05/2018			Bond Future	10.8488	76.3084	10.8895	76.0645	0.375	0.0000	0.0000	0
2018/01/08	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	03/05/2018	11.20	Call	Bond Future	2,065.3400	2.0653	1,821.4100	1.8214	(11.811)	0	0	0
2018/01/08	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	03/05/2018	11.21	Call	Bond Future	2,122.9100	2.1229	1,878.9800	1.8790	(11.490)	0	0	0
2018/01/08	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	02/08/2018	11.14	Call	Bond Future	1,123.7800	1.1238	873.1700	0.8732	(22.301)	0	0	0
2018/01/08	ES33	02/08/2018			Bond Future	10.9477	77.7403	10.9902	77.4897	0.388	0.0000	0.0000	0
2018/01/08	ES33	02/08/2018	11.15	Call	Bond Future	1,181.5300	1.1815	930.9200	0.9309	(21.211)	0	0	0
2018/01/08	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES33	02/08/2018	11.16	Call	Bond Future	1,239.2200	1.2392	988.6100	0.9886	(20.223)	0	0	0
2018/01/08	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	ES42	01/02/2018			Bond Future	11.0403	81.0965	11.0746	80.8623	0.310	0.0000	0.0000	7,957

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2018/01/08	ES42	03/05/2018			Bond Future	11.1413	78.3507	11.1769	78.1117	0.319	0.0000	0.0000	0
2018/01/08	ES42	02/08/2018			Bond Future	11.2417	79.8206	11.2788	79.5751	0.330	0.0000	0.0000	0
2018/01/08	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	01/02/2018			GOVI	591.2050	591.2050	589.4550	589.4550	(0.296)	0.0000	0.0000	785
2018/01/08	GOVI	01/02/2018	581.03	Call	GOVI	101,750.0000	10.1750	84,250.0000	8.4250	(17.199)	0	0	0
2018/01/08	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	01/02/2018	581.04	Call	GOVI	101,650.0000	10.1650	84,150.0000	8.4150	(17.216)	0	0	0
2018/01/08	GOVI	01/02/2018	581.02	Call	GOVI	101,850.0000	10.1850	84,350.0000	8.4350	(17.182)	0	0	0
2018/01/08	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	03/05/2018	590.29	Call	GOVI	119,630.0000	11.9630	101,760.0000	10.1760	(14.938)	0	0	0
2018/01/08	GOVI	03/05/2018	590.27	Call	GOVI	119,830.0000	11.9830	101,960.0000	10.1960	(14.913)	0	0	0
2018/01/08	GOVI	03/05/2018			GOVI	602.2530	602.2530	600.4660	600.4660	(0.297)	0.0000	0.0000	0
2018/01/08	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	03/05/2018	590.28	Call	GOVI	119,730.0000	11.9730	101,860.0000	10.1860	(14.925)	0	0	0
2018/01/08	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	02/08/2018			GOVI	613.5560	613.5560	611.7210	611.7210	(0.299)	0.0000	0.0000	0
2018/01/08	GOVI	02/08/2018	605.71	Call	GOVI	78,460.0000	7.8460	60,110.0000	6.0110	(23.388)	0	0	0
2018/01/08	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GOVI	02/08/2018	605.72	Call	GOVI	78,360.0000	7.8360	60,010.0000	6.0010	(23.418)	0	0	0
2018/01/08	GOVI	02/08/2018	605.70	Call	GOVI	78,560.0000	7.8560	60,210.0000	6.0210	(23.358)	0	0	0
2018/01/08	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/08	IGOV	01/02/2018			Index Future	253.7010	253.7010	253.5100	253.5100	(0.075)	0.0000	0.0000	879
2018/01/08	IGOV	03/05/2018			Index Future	258.4550	258.4550	258.2600	258.2600	(0.075)	0.0000	0.0000	269
2018/01/08	IGOV	02/08/2018			Index Future	263.3450	263.3450	263.1390	263.1390	(0.078)	0.0000	0.0000	0
2018/01/08	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/08	IS01	21/06/2018			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2018/01/08	IS01	20/09/2018			Interest Rate Swap	99.9800	99.9800	100.0000	100.0000	0.020	0.0000	0.0000	0
2018/01/08	IS01	20/12/2018			Interest Rate Swap	100.4000	100.4000	100.4200	100.4200	0.020	0.0000	0.0000	0
2018/01/08	IS01	22/03/2019			Interest Rate Swap	99.3800	99.3800	99.4200	99.4200	0.040	0.0000	0.0000	0
2018/01/08	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/08	IS02	15/06/2018			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2018/01/08	IS02	21/09/2018			Interest Rate Swap	98.4500	98.4500	98.4700	98.4700	0.020	0.0000	0.0000	0
2018/01/08	IS02	21/12/2018			Interest Rate Swap	98.7800	98.7800	98.8100	98.8100	0.030	0.0000	0.0000	0
2018/01/08	IS02	15/03/2019			Interest Rate Swap	99.1400	99.1400	99.1700	99.1700	0.030	0.0000	0.0000	0
2018/01/08	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.5300	99.5300	0.050	0.0000	0.0000	0
2018/01/08	IS02	20/09/2019			Interest Rate Swap	99.8500	99.8500	99.9000	99.9000	0.050	0.0000	0.0000	0
2018/01/08	IS02	20/12/2019			Interest Rate Swap	100.7700	100.7700	100.8400	100.8400	0.069	0.0000	0.0000	0
2018/01/08	IS02	23/03/2020			Interest Rate Swap	98.5000	98.5000	98.5900	98.5900	0.091	0.0000	0.0000	0
2018/01/08	IS05	17/12/2020			Interest Rate Swap	95.9100	95.9100	96.0500	96.0500	0.146	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
2018/01/08	IS05	16/03/2021			Interest Rate Swap	95.1200	95.1200	95.2600	95.2600	0.147	0.0000	0.0000	0
2018/01/08	IS05	15/06/2021			Interest Rate Swap	94.2800	94.2800	94.4500	94.4500	0.180	0.0000	0.0000	0
2018/01/08	IS05	21/09/2021			Interest Rate Swap	94.4200	94.4200	94.6200	94.6200	0.212	0.0000	0.0000	0
2018/01/08	IS05	21/12/2021			Interest Rate Swap	96.5900	96.5900	96.8000	96.8000	0.217	0.0000	0.0000	51
2018/01/08	IS05	15/03/2022			Interest Rate Swap	96.7100	96.7100	96.9300	96.9300	0.227	0.0000	0.0000	0
2018/01/08	IS05	21/06/2022			Interest Rate Swap	97.8700	97.8700	98.1000	98.1000	0.235	0.0000	0.0000	0
2018/01/08	IS05	20/09/2022			Interest Rate Swap	100.0500	100.0500	100.2900	100.2900	0.240	0.0000	0.0000	0
2018/01/08	IS05	20/12/2022			Interest Rate Swap	101.2900	101.2900	101.5300	101.5300	0.237	0.0000	0.0000	0
2018/01/08	IS05	22/03/2023			Interest Rate Swap	96.3800	96.3800	96.6400	96.6400	0.270	0.0000	0.0000	0
2018/01/08	IS10	17/12/2025			Interest Rate Swap	94.5800	94.5800	94.9300	94.9300	0.370	0.0000	0.0000	0
2018/01/08	IS10	16/03/2026			Interest Rate Swap	91.5700	91.5700	91.9500	91.9500	0.415	0.0000	0.0000	0
2018/01/08	IS10	15/06/2026			Interest Rate Swap	90.3000	90.3000	90.7000	90.7000	0.443	0.0000	0.0000	0
2018/01/08	IS10	21/09/2026			Interest Rate Swap	92.4500	92.4500	92.8600	92.8600	0.443	0.0000	0.0000	0
2018/01/08	IS10	21/12/2026			Interest Rate Swap	96.2200	96.2200	96.6400	96.6400	0.436	0.0000	0.0000	0
2018/01/08	IS10	15/03/2027			Interest Rate Swap	94.7900	94.7900	95.2100	95.2100	0.443	0.0000	0.0000	0
2018/01/08	IS10	21/06/2027			Interest Rate Swap	96.8500	96.8500	97.2700	97.2700	0.434	0.0000	0.0000	0
2018/01/08	IS10	20/09/2027			Interest Rate Swap	100.5800	100.5800	100.9800	100.9800	0.398	0.0000	0.0000	0
2018/01/08	IS10	20/12/2027			Interest Rate Swap	100.9200	100.9200	101.3300	101.3300	0.406	0.0000	0.0000	0
2018/01/08	IS10	22/03/2028			Interest Rate Swap	96.1600	96.1600	96.5800	96.5800	0.437	0.0000	0.0000	0
2018/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/08	JBAF	17/01/2018			Jibar Tradeable Future	6.9600	93.0400	6.9700	93.0300	0.144	0.0000	0.0000	0
2018/01/08	JBAF	21/02/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2018/01/08	JBAF	20/03/2018			Jibar Tradeable Future	6.8350	93.1650	6.8350	93.1650	0.000	0.0000	0.0000	2,500
2018/01/08	JBAF	18/04/2018			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2018/01/08	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/01/08	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/01/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/08	JBAF	19/12/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/01/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2018/01/08	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/08	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/08	R023	01/02/2018	8.33	Put	Bond Future	82.0900	0.0821	92.4000	0.0924	12.559	0	0	0
2018/01/08	R023	01/02/2018			Bond Future	7.8335	103.0527	7.8943	102.8033	0.777	0.0000	0.0000	60,572
2018/01/08	R023	01/02/2018	8.32	Call	Bond Future	2,059.2600	2.0593	1,820.8400	1.8208	(11.578)	0	0	0
2018/01/08	R023	01/02/2018	8.32	Put	Bond Future	86.2900	0.0863	97.2800	0.0973	12.736	0	0	0
2018/01/08	R023	01/02/2018	8.33	Call	Bond Future	2,095.1100	2.0951	1,856.0100	1.8560	(11.412)	0	0	0
2018/01/08	R023	01/02/2018	8.31	Call	Bond Future	2,023.5100	2.0235	1,785.8000	1.7858	(11.747)	0	0	0
2018/01/08	R023	01/02/2018	8.31	Put	Bond Future	90.6100	0.0906	102.3100	0.1023	12.912	0	0	0
2018/01/08	R023	03/05/2018	8.27	Call	Bond Future	2,348.7000	2.3487	2,160.3600	2.1604	(8.019)	0	0	0
2018/01/08	R023	03/05/2018			Bond Future	7.8481	101.0487	7.9128	100.7942	0.825	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
2018/01/08	R023	03/05/2018	8.27	Put	Bond Future	704.2600	0.7043	770.4100	0.7704	9.393	0	0	0
2018/01/08	R023	03/05/2018	8.28	Call	Bond Future	2,375.7100	2.3757	2,186.4400	2.1864	(7.967)	0	0	0
2018/01/08	R023	03/05/2018	8.29	Put	Bond Future	681.3000	0.6813	745.5900	0.7456	9.436	0	0	0
2018/01/08	R023	03/05/2018	9.19	Call	Bond Future	5,234.5600	5.2346	4,992.6900	4.9927	(4.621)	0	0	0
2018/01/08	R023	03/05/2018	9.19	Put	Bond Future	117.9000	0.1179	130.5200	0.1305	10.704	0	0	2,500
2018/01/08	R023	03/05/2018	8.28	Put	Bond Future	692.7000	0.6927	757.9200	0.7579	9.415	0	0	0
2018/01/08	R023	03/05/2018	8.29	Call	Bond Future	2,402.8600	2.4029	2,212.6600	2.2127	(7.916)	0	0	0
2018/01/08	R035	01/02/2018	9.75	Call	Bond Future	1,462.9200	1.4629	1,187.1800	1.1872	(18.849)	0	0	0
2018/01/08	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R035	01/02/2018			Bond Future	9.5643	98.1440	9.5990	97.8683	0.362	0.0000	0.0000	48,902
2018/01/08	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R035	01/02/2018	9.73	Call	Bond Future	1,307.0200	1.3070	1,031.2800	1.0313	(21.097)	0	0	0
2018/01/08	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R035	01/02/2018	9.74	Call	Bond Future	1,385.0200	1.3850	1,109.2800	1.1093	(19.909)	0	0	0
2018/01/08	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R035	03/05/2018			Bond Future	9.6217	95.4777	9.6575	95.1965	0.372	0.0000	0.0000	0
2018/01/08	R035	03/05/2018	9.90	Call	Bond Future	2,152.6500	2.1526	1,871.4300	1.8714	(13.064)	0	0	0
2018/01/08	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R035	03/05/2018	9.91	Call	Bond Future	2,228.6100	2.2286	1,947.3900	1.9474	(12.619)	0	0	0
2018/01/08	R035	03/05/2018	9.89	Call	Bond Future	2,076.6000	2.0766	1,795.3800	1.7954	(13.542)	0	0	0
2018/01/08	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R186	01/02/2018	8.96	Call	Bond Future	2,920.7000	2.9207	2,579.9400	2.5799	(11.667)	0	0	0
2018/01/08	R186	01/02/2018	8.50	Put	Bond Future	1,310.2900	1.3103	1,456.3000	1.4563	11.143	0	0	0
2018/01/08	R186	01/02/2018	9.00	Call	Bond Future	3,134.6200	3.1346	2,788.9200	2.7889	(11.028)	0	0	0
2018/01/08	R186	01/02/2018	9.25	Call	Bond Future	4,554.8900	4.5549	4,192.8100	4.1928	(7.949)	0	0	0
2018/01/08	R186	01/02/2018			Bond Future	8.5540	113.2632	8.6092	112.8992	0.646	0.0000	0.0000	113,515
2018/01/08	R186	01/02/2018	8.50	Call	Bond Future	952.8800	0.9529	734.8900	0.7349	(22.877)	0	0	1,460
2018/01/08	R186	01/02/2018	7.75	Put	Bond Future	5,504.5900	5.5046	5,855.9100	5.8559	6.382	0	0	0
2018/01/08	R186	01/02/2018	7.75	Call	Bond Future	22.9500	0.0229	10.2700	0.0103	(55.251)	0	0	1,460
2018/01/08	R186	01/02/2018	8.97	Call	Bond Future	2,973.7800	2.9738	2,631.7100	2.6317	(11.503)	0	0	0
2018/01/08	R186	01/02/2018	8.96	Put	Bond Future	280.5700	0.2806	303.8100	0.3038	8.283	0	0	0
2018/01/08	R186	01/02/2018	9.00	Put	Bond Future	238.8600	0.2389	257.1600	0.2572	7.661	0	0	6,200
2018/01/08	R186	01/02/2018	8.75	Put	Bond Future	608.7100	0.6087	672.7600	0.6728	10.522	0	0	775
2018/01/08	R186	01/02/2018	9.25	Put	Bond Future	79.3300	0.0793	81.2500	0.0813	2.420	0	0	775
2018/01/08	R186	01/02/2018	8.97	Put	Bond Future	269.6700	0.2697	291.6000	0.2916	8.132	0	0	0
2018/01/08	R186	01/02/2018	8.98	Call	Bond Future	3,027.1000	3.0271	2,683.7700	2.6838	(11.342)	0	0	0
2018/01/08	R186	01/02/2018	8.98	Put	Bond Future	259.0500	0.2591	279.7200	0.2797	7.979	0	0	0
2018/01/08	R186	01/02/2018	8.75	Call	Bond Future	1,893.7100	1.8937	1,593.7600	1.5938	(15.839)	0	0	0
2018/01/08	R186	01/02/2018	9.65	Call	Bond Future	6,949.5800	6.9496	6,584.6500	6.5847	(5.251)	0	0	0
2018/01/08	R186	01/02/2018	9.65	Put	Bond Future	9.0800	0.0091	8.1500	0.0082	(10.242)	0	0	1,950
2018/01/08	R186	03/05/2018	10.14	Put	Bond Future	200.9000	0.2009	215.3600	0.2154	7.198	0	0	1,120
2018/01/08	R186	03/05/2018	8.69	Call	Bond Future	2,811.0700	2.8111	2,579.8300	2.5798	(8.226)	0	0	0
2018/01/08	R186	03/05/2018	9.72	Put	Bond Future	467.0000	0.4670	499.9900	0.5000	7.064	0	0	10,640
2018/01/08	R186	03/05/2018	8.92	Call	Bond Future	3,686.6800	3.6867	3,422.9200	3.4229	(7.154)	0	0	0
2018/01/08	R186	03/05/2018	8.91	Put	Bond Future	1,654.5600	1.6546	1,763.3600	1.7634	6.576	0	0	0
2018/01/08	R186	03/05/2018			Bond Future	8.5974	115.3798	8.6551	115.0085	0.671	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
2018/01/08	R186	03/05/2018	9.30	Put	Bond Future	944.9500	0.9450	1,009.6900	1.0097	6.851	0	0	0
2018/01/08	R186	03/05/2018	9.30	Call	Bond Future	5,355.9800	5.3560	5,049.4700	5.0495	(5.723)	0	0	1,120
2018/01/08	R186	03/05/2018	10.14	Call	Bond Future	9,586.8300	9.5868	9,230.0400	9.2300	(3.722)	0	0	0
2018/01/08	R186	03/05/2018	8.93	Call	Bond Future	3,727.3000	3.7273	3,462.2200	3.4622	(7.112)	0	0	0
2018/01/08	R186	03/05/2018	8.93	Put	Bond Future	1,609.7700	1.6098	1,715.9400	1.7159	6.595	0	0	0
2018/01/08	R186	03/05/2018	8.69	Put	Bond Future	2,216.0400	2.2160	2,356.0500	2.3560	6.318	0	0	0
2018/01/08	R186	03/05/2018	9.72	Call	Bond Future	7,404.8400	7.4048	7,066.5800	7.0666	(4.568)	0	0	0
2018/01/08	R186	03/05/2018	9.19	Put	Bond Future	1,112.3800	1.1124	1,188.0100	1.1880	6.799	0	0	0
2018/01/08	R186	03/05/2018	8.92	Put	Bond Future	1,632.0400	1.6320	1,739.5300	1.7395	6.586	0	0	0
2018/01/08	R186	03/05/2018	8.91	Call	Bond Future	3,646.2700	3.6463	3,383.8200	3.3838	(7.198)	0	0	0
2018/01/08	R186	03/05/2018	9.75	Call	Bond Future	7,556.5800	7.5566	7,216.5800	7.2166	(4.499)	0	0	0
2018/01/08	R186	03/05/2018	9.75	Put	Bond Future	441.3000	0.4413	472.5500	0.4726	7.081	0	0	3,200
2018/01/08	R186	03/05/2018	9.19	Call	Bond Future	4,848.2700	4.8483	4,552.6500	4.5526	(6.097)	0	0	0
2018/01/08	R197	01/02/2018	301.68	Put	Bond Future	3,166.8600	3.1669	2,876.5100	2.8765	(9.168)	0	0	0
2018/01/08	R197	01/02/2018			Bond Future	298.5131	298.5131	298.8035	298.8035	0.097	0.0000	0.0000	2,350
2018/01/08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	01/02/2018	301.67	Put	Bond Future	3,156.8600	3.1569	2,866.5100	2.8665	(9.197)	0	0	0
2018/01/08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	01/02/2018	301.66	Put	Bond Future	3,146.8600	3.1469	2,856.5100	2.8565	(9.227)	0	0	0
2018/01/08	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	03/05/2018			Bond Future	304.1075	304.1075	304.4029	304.4029	0.097	0.0000	0.0000	0
2018/01/08	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	03/05/2018	304.44	Put	Bond Future	332.5000	0.3325	37.0700	0.0371	(88.851)	0	0	0
2018/01/08	R197	03/05/2018	304.46	Put	Bond Future	352.5000	0.3525	57.0700	0.0571	(83.810)	0	0	0
2018/01/08	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R197	03/05/2018	304.45	Put	Bond Future	342.5000	0.3425	47.0700	0.0471	(86.257)	0	0	0
2018/01/08	R202	01/02/2018	249.07	Call	Bond Future	4.5000	0.0045	1.2800	0.0013	(71.556)	0	0	0
2018/01/08	R202	01/02/2018	249.06	Put	Bond Future	8,709.5600	8.7096	9,312.0900	9.3121	6.918	0	0	0
2018/01/08	R202	01/02/2018			Bond Future	240.3550	240.3550	239.7492	239.7492	(0.252)	0.0000	0.0000	21,502
2018/01/08	R202	01/02/2018	249.08	Call	Bond Future	4.4500	0.0045	1.2600	0.0013	(71.685)	0	0	0
2018/01/08	R202	01/02/2018	249.08	Put	Bond Future	8,729.4700	8.7295	9,332.0600	9.3321	6.903	0	0	0
2018/01/08	R202	01/02/2018	249.07	Put	Bond Future	8,719.5200	8.7195	9,322.0800	9.3221	6.910	0	0	0
2018/01/08	R202	01/02/2018	249.06	Call	Bond Future	4.5400	0.0045	1.2900	0.0013	(71.586)	0	0	0
2018/01/08	R202	03/05/2018	247.48	Put	Bond Future	4,248.7500	4.2488	4,624.9400	4.6249	8.854	0	0	0
2018/01/08	R202	03/05/2018	247.47	Call	Bond Future	1,631.7700	1.6318	1,390.1900	1.3902	(14.805)	0	0	0
2018/01/08	R202	03/05/2018			Bond Future	244.8596	244.8596	244.2421	244.2421	(0.252)	0.0000	0.0000	0
2018/01/08	R202	03/05/2018	247.48	Call	Bond Future	1,628.3100	1.6283	1,387.0700	1.3871	(14.815)	0	0	0
2018/01/08	R202	03/05/2018	247.47	Put	Bond Future	4,242.2100	4.2422	4,618.0600	4.6181	8.860	0	0	0
2018/01/08	R202	03/05/2018	247.49	Call	Bond Future	1,624.8500	1.6249	1,383.9600	1.3840	(14.825)	0	0	0
2018/01/08	R202	03/05/2018	247.49	Put	Bond Future	4,255.2900	4.2553	4,631.8300	4.6318	8.849	0	0	0
2018/01/08	R204	01/02/2018	7.27	Call	Bond Future	241.2300	0.2412	207.5400	0.2075	(13.966)	0	0	0
2018/01/08	R204	01/02/2018			Bond Future	7.0199	101.8340	7.0649	101.7963	0.642	0.0000	0.0000	30,625
2018/01/08	R204	01/02/2018	7.25	Call	Bond Future	228.0900	0.2281	194.9400	0.1949	(14.534)	0	0	0
2018/01/08	R204	01/02/2018	7.25	Put	Bond Future	35.5400	0.0355	40.1400	0.0401	12.943	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
2018/01/08	R204	01/02/2018	7.27	Put	Bond Future	31.9700	0.0320	36.0300	0.0360	12.699	0	0	0
2018/01/08	R204	01/02/2018	7.26	Call	Bond Future	234.6300	0.2346	201.2000	0.2012	(14.248)	0	0	0
2018/01/08	R204	01/02/2018	7.26	Put	Bond Future	33.7200	0.0337	38.0400	0.0380	12.811	0	0	0
2018/01/08	R204	03/05/2018	7.10	Put	Bond Future	96.1700	0.0962	107.8300	0.1078	12.124	0	0	0
2018/01/08	R204	03/05/2018			Bond Future	6.8022	103.7370	6.8665	103.6982	0.946	0.0000	0.0000	0
2018/01/08	R204	03/05/2018	7.09	Call	Bond Future	271.4900	0.2715	244.5200	0.2445	(9.934)	0	0	0
2018/01/08	R204	03/05/2018	7.09	Put	Bond Future	98.0100	0.0980	109.8600	0.1099	12.091	0	0	0
2018/01/08	R204	03/05/2018	7.10	Call	Bond Future	275.6700	0.2757	248.5100	0.2485	(9.852)	0	0	0
2018/01/08	R204	03/05/2018	7.08	Call	Bond Future	267.3400	0.2673	240.5600	0.2406	(10.017)	0	0	0
2018/01/08	R204	03/05/2018	7.08	Put	Bond Future	99.8800	0.0999	111.9200	0.1119	12.054	0	0	0
2018/01/08	R207	01/02/2018	7.61	Put	Bond Future	30.3500	0.0304	34.7200	0.0347	14.399	0	0	0
2018/01/08	R207	01/02/2018	7.60	Call	Bond Future	736.1000	0.7361	647.0800	0.6471	(12.093)	0	0	0
2018/01/08	R207	01/02/2018			Bond Future	7.2032	100.5171	7.2558	100.4234	0.731	0.0000	0.0000	45,523
2018/01/08	R207	01/02/2018	7.61	Call	Bond Future	751.8800	0.7519	662.5300	0.6625	(11.884)	0	0	0
2018/01/08	R207	01/02/2018	7.60	Put	Bond Future	32.2200	0.0322	36.9200	0.0369	14.587	0	0	0
2018/01/08	R207	01/02/2018	7.62	Call	Bond Future	767.7600	0.7678	678.0900	0.6781	(11.679)	0	0	0
2018/01/08	R207	01/02/2018	7.62	Put	Bond Future	28.5800	0.0286	32.6300	0.0326	14.171	0	0	0
2018/01/08	R207	03/05/2018	7.57	Call	Bond Future	861.0300	0.8610	788.9000	0.7889	(8.377)	0	0	0
2018/01/08	R207	03/05/2018	7.56	Put	Bond Future	218.8200	0.2188	242.9200	0.2429	11.014	0	0	0
2018/01/08	R207	03/05/2018			Bond Future	7.1558	102.3955	7.2170	102.2996	0.855	0.0000	0.0000	0
2018/01/08	R207	03/05/2018	7.58	Call	Bond Future	872.4500	0.8725	799.9200	0.7999	(8.313)	0	0	0
2018/01/08	R207	03/05/2018	7.58	Put	Bond Future	210.5100	0.2105	233.8100	0.2338	11.068	0	0	0
2018/01/08	R207	03/05/2018	7.57	Put	Bond Future	214.6300	0.2146	238.3300	0.2383	11.042	0	0	0
2018/01/08	R207	03/05/2018	7.56	Call	Bond Future	849.6800	0.8497	777.9500	0.7780	(8.442)	0	0	0
2018/01/08	R208	01/02/2018	7.85	Put	Bond Future	82.6300	0.0826	94.5600	0.0946	14.438	0	0	0
2018/01/08	R208	01/02/2018			Bond Future	7.4873	100.3464	7.5438	100.1927	0.754	0.0000	0.0000	35,538
2018/01/08	R208	01/02/2018	7.84	Call	Bond Future	1,041.8600	1.0419	900.7700	0.9008	(13.542)	0	0	0
2018/01/08	R208	01/02/2018	7.84	Put	Bond Future	86.8400	0.0868	99.5000	0.0995	14.579	0	0	0
2018/01/08	R208	01/02/2018	7.85	Call	Bond Future	1,064.5600	1.0646	922.7400	0.9227	(13.322)	0	0	0
2018/01/08	R208	01/02/2018	7.83	Call	Bond Future	1,019.3300	1.0193	879.0000	0.8790	(13.767)	0	0	0
2018/01/08	R208	01/02/2018	7.83	Put	Bond Future	91.2300	0.0912	104.6500	0.1046	14.710	0	0	0
2018/01/08	R208	03/05/2018	7.77	Call	Bond Future	1,226.9600	1.2270	1,118.1300	1.1181	(8.870)	0	0	0
2018/01/08	R208	03/05/2018			Bond Future	7.4802	98.8203	7.5423	98.6633	0.829	0.0000	0.0000	0
2018/01/08	R208	03/05/2018	7.77	Put	Bond Future	496.3700	0.4964	544.5200	0.5445	9.700	0	0	0
2018/01/08	R208	03/05/2018	7.78	Call	Bond Future	1,243.4100	1.2434	1,133.8900	1.1339	(8.808)	0	0	0
2018/01/08	R208	03/05/2018	7.79	Put	Bond Future	479.4100	0.4794	526.1900	0.5262	9.758	0	0	0
2018/01/08	R208	03/05/2018	7.78	Put	Bond Future	487.7300	0.4877	535.1900	0.5352	9.731	0	0	0
2018/01/08	R208	03/05/2018	7.79	Call	Bond Future	1,260.1700	1.2602	1,149.9700	1.1500	(8.745)	0	0	0
2018/01/08	R209	01/02/2018	9.72	Call	Bond Future	2,150.3800	2.1504	1,903.3600	1.9034	(11.487)	0	0	0
2018/01/08	R209	01/02/2018	9.73	Call	Bond Future	2,195.2800	2.1953	1,946.8500	1.9469	(11.317)	0	0	0
2018/01/08	R209	01/02/2018	9.71	Put	Bond Future	685.9000	0.6859	707.9000	0.7079	3.207	0	0	0
2018/01/08	R209	01/02/2018	10.10	Call	Bond Future	4,082.1000	4.0821	3,808.4300	3.8084	(6.704)	0	0	0
2018/01/08	R209	01/02/2018	9.85	Call	Bond Future	2,764.1300	2.7641	2,502.2100	2.5022	(9.476)	0	0	0
2018/01/08	R209	01/02/2018	9.33	Call	Bond Future	774.9000	0.7749	615.8600	0.6159	(20.524)	0	0	220
2018/01/08	R209	01/02/2018	10.22	Put	Bond Future	109.0300	0.1090	102.1600	0.1022	(6.301)	0	0	739

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
2018/01/08	R209	01/02/2018	9.75	Call	Bond Future	2,286.2900	2.2863	2,035.1800	2.0352	(10.983)	0	0	5,000
2018/01/08	R209	01/02/2018			Bond Future	9.4963	74.3637	9.5361	74.0961	0.419	0.0000	0.0000	146,029
2018/01/08	R209	01/02/2018	9.73	Put	Bond Future	644.5900	0.6446	663.7300	0.6637	2.969	0	0	0
2018/01/08	R209	01/02/2018	9.71	Call	Bond Future	2,105.8200	2.1058	1,860.2500	1.8603	(11.661)	0	0	0
2018/01/08	R209	01/02/2018	9.88	Call	Bond Future	2,914.0400	2.9140	2,649.6700	2.6497	(9.072)	0	0	0
2018/01/08	R209	01/02/2018	9.88	Put	Bond Future	394.0000	0.3940	397.2000	0.3972	0.812	0	0	220
2018/01/08	R209	01/02/2018	9.59	Call	Bond Future	1,606.3000	1.6063	1,381.8600	1.3819	(13.972)	0	0	0
2018/01/08	R209	01/02/2018	9.59	Put	Bond Future	978.6800	0.9787	1,021.8100	1.0218	4.407	0	0	377
2018/01/08	R209	01/02/2018	9.72	Put	Bond Future	665.0300	0.6650	685.5800	0.6856	3.090	0	0	0
2018/01/08	R209	01/02/2018	10.10	Put	Bond Future	176.1200	0.1761	170.0200	0.1700	(3.464)	0	0	3,000
2018/01/08	R209	01/02/2018	9.85	Put	Bond Future	436.3500	0.4363	442.0000	0.4420	1.295	0	0	7,500
2018/01/08	R209	01/02/2018	9.33	Put	Bond Future	1,909.9200	1.9099	2,018.4500	2.0184	5.682	0	0	0
2018/01/08	R209	01/02/2018	10.22	Call	Bond Future	4,753.5100	4.7535	4,479.0700	4.4791	(5.773)	0	0	0
2018/01/08	R209	01/02/2018	9.75	Put	Bond Future	605.1900	0.6052	621.6500	0.6216	2.720	0	0	0
2018/01/08	R209	01/02/2018	10.00	Call	Bond Future	3,538.3300	3.5383	3,267.2500	3.2673	(7.661)	0	0	0
2018/01/08	R209	01/02/2018	10.00	Put	Bond Future	257.1200	0.2571	253.6100	0.2536	(1.365)	0	0	7,488
2018/01/08	R209	01/02/2018	9.89	Call	Bond Future	2,964.6300	2.9646	2,699.5100	2.6995	(8.943)	0	0	0
2018/01/08	R209	01/02/2018	9.89	Put	Bond Future	380.6800	0.3807	383.1300	0.3831	0.644	0	0	157
2018/01/08	R209	01/02/2018	9.32	Put	Bond Future	1,954.2000	1.9542	2,065.6000	2.0656	5.701	0	0	0
2018/01/08	R209	01/02/2018	9.32	Call	Bond Future	750.1000	0.7501	593.9300	0.5939	(20.820)	0	0	157
2018/01/08	R209	01/02/2018	9.87	Call	Bond Future	2,863.7400	2.8637	2,600.1500	2.6001	(9.204)	0	0	0
2018/01/08	R209	01/02/2018	9.87	Put	Bond Future	407.7000	0.4077	411.6800	0.4117	0.976	0	0	739
2018/01/08	R209	01/02/2018	9.52	Put	Bond Future	1,187.4400	1.1874	1,245.9000	1.2459	4.923	0	0	0
2018/01/08	R209	01/02/2018	9.52	Call	Bond Future	1,346.7600	1.3468	1,137.6500	1.1377	(15.527)	0	0	739
2018/01/08	R209	03/05/2018	10.73	Call	Bond Future	7,872.1300	7.8721	7,616.9600	7.6170	(3.241)	0	0	0
2018/01/08	R209	03/05/2018	9.75	Call	Bond Future	3,567.4700	3.5675	3,371.6300	3.3716	(5.490)	0	0	435
2018/01/08	R209	03/05/2018	10.00	Call	Bond Future	4,565.5400	4.5655	4,348.6800	4.3487	(4.750)	0	0	0
2018/01/08	R209	03/05/2018	9.85	Put	Bond Future	1,978.7400	1.9787	2,046.8300	2.0468	3.441	0	0	0
2018/01/08	R209	03/05/2018			Bond Future	9.5479	72.6040	9.5889	72.3311	0.429	0.0000	0.0000	0
2018/01/08	R209	03/05/2018	10.73	Put	Bond Future	583.2300	0.5832	600.9100	0.6009	3.031	0	0	435
2018/01/08	R209	03/05/2018	9.75	Put	Bond Future	2,236.5600	2.2366	2,313.5700	2.3136	3.443	0	0	0
2018/01/08	R209	03/05/2018	9.85	Call	Bond Future	3,954.6300	3.9546	3,749.8700	3.7499	(5.178)	0	0	0
2018/01/08	R209	03/05/2018	10.22	Call	Bond Future	5,517.4500	5.5175	5,285.6500	5.2857	(4.201)	0	0	0
2018/01/08	R209	03/05/2018	10.22	Put	Bond Future	1,230.2500	1.2303	1,271.3000	1.2713	3.337	0	0	435
2018/01/08	R209	03/05/2018	10.00	Put	Bond Future	1,638.5600	1.6386	1,694.5500	1.6946	3.417	0	0	5,000
2018/01/08	R209	03/05/2018	9.86	Call	Bond Future	3,994.3300	3.9943	3,788.7200	3.7887	(5.148)	0	0	0
2018/01/08	R209	03/05/2018	9.84	Call	Bond Future	3,915.2500	3.9152	3,711.3500	3.7113	(5.208)	0	0	0
2018/01/08	R209	03/05/2018	9.84	Put	Bond Future	2,003.4600	2.0035	2,072.4100	2.0724	3.442	0	0	0
2018/01/08	R209	03/05/2018	9.86	Put	Bond Future	1,954.4300	1.9544	2,021.6700	2.0217	3.440	0	0	0
2018/01/08	R209	02/08/2018	9.66	Call	Bond Future	3,897.2100	3.8972	3,720.6200	3.7206	(4.531)	0	0	435
2018/01/08	R209	02/08/2018	10.38	Call	Bond Future	6,699.7500	6.6998	6,475.4400	6.4754	(3.348)	0	0	0
2018/01/08	R209	02/08/2018	10.39	Put	Bond Future	1,785.1500	1.7851	1,840.2000	1.8402	3.084	0	0	0
2018/01/08	R209	02/08/2018			Bond Future	9.5993	73.9663	9.6418	73.6864	0.442	0.0000	0.0000	0
2018/01/08	R209	02/08/2018	10.84	Call	Bond Future	8,646.1400	8.6461	8,400.9900	8.4010	(2.835)	0	0	0
2018/01/08	R209	02/08/2018	10.84	Put	Bond Future	1,094.5700	1.0946	1,129.3000	1.1293	3.173	0	0	435
2018/01/08	R209	02/08/2018	10.21	Call	Bond Future	5,992.1300	5.9921	5,777.3000	5.7773	(3.585)	0	0	0
2018/01/08	R209	02/08/2018	10.21	Put	Bond Future	2,117.6500	2.1176	2,182.7000	2.1827	3.072	0	0	435
2018/01/08	R209	02/08/2018	9.66	Put	Bond Future	3,497.5900	3.4976	3,600.8800	3.6009	2.953	0	0	0

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2018/01/08	R209	02/08/2018	10.38	Put	Bond Future	1,802.3300	1.8023	1,857.9000	1.8579	3.083	0	0	0
2018/01/08	R209	02/08/2018	10.39	Call	Bond Future	6,742.0200	6.7420	6,517.1900	6.5172	(3.335)	0	0	0
2018/01/08	R209	02/08/2018	10.40	Call	Bond Future	6,784.3600	6.7844	6,559.0100	6.5590	(3.322)	0	0	0
2018/01/08	R209	02/08/2018	10.40	Put	Bond Future	1,768.1200	1.7681	1,822.6500	1.8226	3.084	0	0	0
2018/01/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R209	01/11/2018	9.34	Put	Bond Future	5,472.8300	5.4728	5,607.7300	5.6077	2.465	0	0	0
2018/01/08	R209	01/11/2018	1,016.00	Call	Bond Future	71,358.3300	71.3583	71,074.2700	71.0743	(0.398)	0	0	0
2018/01/08	R209	01/11/2018			Bond Future	9.6471	72.2462	9.6906	71.9621	0.451	0.0000	0.0000	0
2018/01/08	R209	01/11/2018	1,016.01	Call	Bond Future	71,358.3300	71.3583	71,074.2700	71.0743	(0.398)	0	0	0
2018/01/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R209	01/11/2018	1,015.99	Call	Bond Future	71,358.3200	71.3583	71,074.2600	71.0743	(0.398)	0	0	0
2018/01/08	R209	01/11/2018	9.34	Call	Bond Future	3,420.0300	3.4200	3,270.8700	3.2709	(4.361)	0	0	255
2018/01/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R209	01/11/2018	10.57	Call	Bond Future	7,867.4500	7.8675	7,643.7600	7.6438	(2.843)	0	0	0
2018/01/08	R209	01/11/2018	10.57	Put	Bond Future	2,182.9000	2.1829	2,243.2700	2.2433	2.766	0	0	255
2018/01/08	R209	01/11/2018	9.94	Call	Bond Future	5,425.0200	5.4250	5,234.8000	5.2348	(3.506)	0	0	0
2018/01/08	R209	01/11/2018	9.94	Put	Bond Future	3,544.1700	3.5442	3,638.0100	3.6380	2.648	0	0	255
2018/01/08	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R210	01/02/2018			Bond Future	187.5194	187.5194	187.5108	187.5108	(0.005)	0.0000	0.0000	2,159
2018/01/08	R210	01/02/2018	192.36	Put	Bond Future	4,840.5800	4.8406	4,849.1600	4.8492	0.177	0	0	0
2018/01/08	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R210	01/02/2018	192.38	Put	Bond Future	4,860.5800	4.8606	4,869.1600	4.8692	0.177	0	0	0
2018/01/08	R210	01/02/2018	192.37	Put	Bond Future	4,850.5800	4.8506	4,859.1600	4.8592	0.177	0	0	0
2018/01/08	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R210	03/05/2018	191.44	Put	Bond Future	2,831.3000	2.8313	2,840.2800	2.8403	0.317	0	0	0
2018/01/08	R210	03/05/2018			Bond Future	188.6087	188.6087	188.5997	188.5997	(0.005)	0.0000	0.0000	0
2018/01/08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R210	03/05/2018	191.46	Put	Bond Future	2,851.3000	2.8513	2,860.2800	2.8603	0.315	0	0	0
2018/01/08	R210	03/05/2018	191.45	Put	Bond Future	2,841.3000	2.8413	2,850.2800	2.8503	0.316	0	0	0
2018/01/08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	01/02/2018	154.71	Put	Bond Future	3,427.8000	3.4278	3,435.6400	3.4356	0.229	0	0	0
2018/01/08	R212	01/02/2018			Bond Future	151.2822	151.2822	151.2744	151.2744	(0.005)	0.0000	0.0000	4,967
2018/01/08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	01/02/2018	154.70	Put	Bond Future	3,417.8000	3.4178	3,425.6400	3.4256	0.229	0	0	0
2018/01/08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	01/02/2018	154.69	Put	Bond Future	3,407.8000	3.4078	3,415.6400	3.4156	0.230	0	0	0
2018/01/08	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	03/05/2018			Bond Future	154.1174	154.1174	154.1092	154.1092	(0.005)	0.0000	0.0000	0
2018/01/08	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	03/05/2018	154.28	Put	Bond Future	162.6000	0.1626	170.7600	0.1708	5.018	0	0	0
2018/01/08	R212	03/05/2018	154.30	Put	Bond Future	182.6000	0.1826	190.7600	0.1908	4.469	0	0	0
2018/01/08	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/08	R212	03/05/2018	154.29	Put	Bond Future	172.6000	0.1726	180.7600	0.1808	4.728	0	0	0

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2018/01/08	R213	01/02/2018	9.42	Call	Bond Future	2,106.8400	2.1068	1,841.5500	1.8416	(12.592)	0	0	0
2018/01/08	R213	01/02/2018	9.41	Put	Bond Future	630.4900	0.6305	664.2900	0.6643	5.361	0	0	0
2018/01/08	R213	01/02/2018			Bond Future	9.1920	86.5928	9.2368	86.2955	0.488	0.0000	0.0000	58,761
2018/01/08	R213	01/02/2018	9.43	Call	Bond Future	2,152.1000	2.1521	1,885.1100	1.8851	(12.406)	0	0	0
2018/01/08	R213	01/02/2018	9.43	Put	Bond Future	590.8500	0.5909	621.2200	0.6212	5.140	0	0	0
2018/01/08	R213	01/02/2018	9.42	Put	Bond Future	610.3700	0.6104	642.4400	0.6424	5.254	0	0	0
2018/01/08	R213	01/02/2018	9.41	Call	Bond Future	2,062.1000	2.0621	1,798.5400	1.7985	(12.781)	0	0	0
2018/01/08	R213	03/05/2018	9.57	Put	Bond Future	1,796.0100	1.7960	1,875.0000	1.8750	4.398	0	0	0
2018/01/08	R213	03/05/2018	9.56	Call	Bond Future	3,871.8400	3.8718	3,648.6500	3.6487	(5.764)	0	0	0
2018/01/08	R213	03/05/2018			Bond Future	9.2415	84.6615	9.2879	84.3583	0.502	0.0000	0.0000	0
2018/01/08	R213	03/05/2018	9.57	Call	Bond Future	3,911.9200	3.9119	3,687.7400	3.6877	(5.731)	0	0	0
2018/01/08	R213	03/05/2018	9.56	Put	Bond Future	1,819.2600	1.8193	1,899.2400	1.8992	4.396	0	0	0
2018/01/08	R213	03/05/2018	9.58	Call	Bond Future	3,952.1600	3.9522	3,727.0000	3.7270	(5.697)	0	0	0
2018/01/08	R213	03/05/2018	9.58	Put	Bond Future	1,773.0000	1.7730	1,851.0100	1.8510	4.400	0	0	0
2018/01/08	R214	01/02/2018	9.84	Call	Bond Future	1,791.8700	1.7919	1,574.7700	1.5748	(12.116)	0	0	0
2018/01/08	R214	01/02/2018			Bond Future	9.7178	73.4468	9.7525	73.2071	0.357	0.0000	0.0000	49,252
2018/01/08	R214	01/02/2018	9.82	Call	Bond Future	1,710.7300	1.7107	1,496.9500	1.4969	(12.496)	0	0	0
2018/01/08	R214	01/02/2018	9.82	Put	Bond Future	1,008.1400	1.0081	1,034.0500	1.0341	2.570	0	0	0
2018/01/08	R214	01/02/2018	9.84	Put	Bond Future	953.1500	0.9531	975.7400	0.9757	2.370	0	0	0
2018/01/08	R214	01/02/2018	9.83	Call	Bond Future	1,751.0600	1.7511	1,535.6000	1.5356	(12.305)	0	0	0
2018/01/08	R214	01/02/2018	9.83	Put	Bond Future	980.3500	0.9803	1,004.5800	1.0046	2.472	0	0	0
2018/01/08	R214	03/05/2018	9.99	Put	Bond Future	2,314.4900	2.3145	2,376.4100	2.3764	2.675	0	0	0
2018/01/08	R214	03/05/2018			Bond Future	9.7709	71.5233	9.8066	71.2789	0.365	0.0000	0.0000	0
2018/01/08	R214	03/05/2018	9.98	Call	Bond Future	3,754.1700	3.7542	3,572.4700	3.5725	(4.840)	0	0	0
2018/01/08	R214	03/05/2018	9.98	Put	Bond Future	2,342.1000	2.3421	2,404.8200	2.4048	2.678	0	0	0
2018/01/08	R214	03/05/2018	9.99	Call	Bond Future	3,792.9200	3.7929	3,610.4200	3.6104	(4.812)	0	0	0
2018/01/08	R214	03/05/2018	9.97	Call	Bond Future	3,715.5900	3.7156	3,534.6800	3.5347	(4.869)	0	0	0
2018/01/08	R214	03/05/2018	9.97	Put	Bond Future	2,369.9900	2.3700	2,433.5000	2.4335	2.680	0	0	0
2018/01/08	R248	01/02/2018	9.90	Put	Bond Future	1,166.1900	1.1662	1,188.6600	1.1887	1.927	0	0	0
2018/01/08	R248	01/02/2018	9.89	Call	Bond Future	2,395.5600	2.3956	2,114.2000	2.1142	(11.745)	0	0	0
2018/01/08	R248	01/02/2018			Bond Future	9.7531	94.1345	9.7878	93.8287	0.356	0.0000	0.0000	80,503
2018/01/08	R248	01/02/2018	9.90	Call	Bond Future	2,448.8100	2.4488	2,165.5300	2.1655	(11.568)	0	0	0
2018/01/08	R248	01/02/2018	9.89	Put	Bond Future	1,199.2400	1.1992	1,223.6300	1.2236	2.034	0	0	0
2018/01/08	R248	01/02/2018	9.91	Call	Bond Future	2,502.6000	2.5026	2,217.4600	2.2175	(11.394)	0	0	0
2018/01/08	R248	01/02/2018	9.91	Put	Bond Future	1,133.8400	1.1338	1,154.4500	1.1544	1.818	0	0	0
2018/01/08	R248	03/05/2018	10.06	Call	Bond Future	5,067.2300	5.0672	4,830.5800	4.8306	(4.670)	0	0	0
2018/01/08	R248	03/05/2018	10.05	Put	Bond Future	2,936.2700	2.9363	3,012.4400	3.0124	2.594	0	0	0
2018/01/08	R248	03/05/2018			Bond Future	9.8073	91.4567	9.8430	91.1449	0.364	0.0000	0.0000	0
2018/01/08	R248	03/05/2018	10.07	Call	Bond Future	5,117.2300	5.1172	4,879.6300	4.8796	(4.643)	0	0	0
2018/01/08	R248	03/05/2018	10.07	Put	Bond Future	2,868.4200	2.8684	2,942.6700	2.9427	2.589	0	0	0
2018/01/08	R248	03/05/2018	10.06	Put	Bond Future	2,902.1800	2.9022	2,977.3800	2.9774	2.591	0	0	0
2018/01/08	R248	03/05/2018	10.05	Call	Bond Future	5,017.4200	5.0174	4,781.7400	4.7817	(4.697)	0	0	0

Total

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