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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2018 TO 11/01/2018

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
2018/01/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	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
2018/01/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	2025	01/02/2018	133.89	Put	Bond Future	2,994.0300	2.9940	2,999.5300	2.9995	0.184	0	0	0
2018/01/11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	01/02/2018			Bond Future	130.8960	130.8960	130.8905	130.8905	(0.004)	0.0000	0.0000	1,070
2018/01/11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	01/02/2018	133.88	Put	Bond Future	2,984.0300	2.9840	2,989.5300	2.9895	0.184	0	0	0
2018/01/11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	01/02/2018	133.90	Put	Bond Future	3,004.0300	3.0040	3,009.5300	3.0095	0.183	0	0	0
2018/01/11	2025	03/05/2018	133.21	Call	Bond Future	140.2900	0.1403	134.4800	0.1345	(4.141)	0	0	0
2018/01/11	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	03/05/2018			Bond Future	133.3503	133.3503	133.3445	133.3445	(0.004)	0.0000	0.0000	0
2018/01/11	2025	03/05/2018	133.22	Call	Bond Future	130.2900	0.1303	124.4800	0.1245	(4.459)	0	0	0
2018/01/11	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	03/05/2018	133.20	Call	Bond Future	150.2900	0.1503	144.4800	0.1445	(3.866)	0	0	0
2018/01/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	02/08/2018			Bond Future	135.8230	135.8230	135.8172	135.8172	(0.004)	0.0000	0.0000	0
2018/01/11	2025	02/08/2018	136.65	Put	Bond Future	827.0300	0.8270	832.8100	0.8328	0.699	0	0	0
2018/01/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2025	02/08/2018	136.67	Put	Bond Future	847.0300	0.8470	852.8100	0.8528	0.682	0	0	0
2018/01/11	2025	02/08/2018	136.66	Put	Bond Future	837.0300	0.8370	842.8100	0.8428	0.691	0	0	0
2018/01/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2029	01/02/2018			Bond Future	101.0040	101.0040	101.0003	101.0003	(0.004)	0.0000	0.0000	1,370
2018/01/11	2029	03/05/2018			Bond Future	101.8798	101.8798	101.8758	101.8758	(0.004)	0.0000	0.0000	0
2018/01/11	2029	02/08/2018			Bond Future	103.8028	103.8028	103.7989	103.7989	(0.004)	0.0000	0.0000	0
2018/01/11	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	01/02/2018			Bond Future	9.1941	91.5649	9.1532	91.8419	(0.446)	0.0000	0.0000	71,083
2018/01/11	2030	01/02/2018	9.38	Call	Bond Future	1,242.7200	1.2427	1,519.6900	1.5197	22.287	0	0	0
2018/01/11	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	01/02/2018	9.39	Call	Bond Future	1,308.9200	1.3089	1,585.8900	1.5859	21.160	0	0	0
2018/01/11	2030	01/02/2018	9.37	Call	Bond Future	1,176.4600	1.1765	1,453.4300	1.4534	23.543	0	0	0
2018/01/11	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	03/05/2018	9.51	Call	Bond Future	1,695.3800	1.6954	1,977.3500	1.9774	16.632	0	0	0
2018/01/11	2030	03/05/2018			Bond Future	9.2514	93.2763	9.2090	93.5583	(0.458)	0.0000	0.0000	0
2018/01/11	2030	03/05/2018	9.49	Call	Bond Future	1,565.8100	1.5658	1,847.7800	1.8478	18.008	0	0	0
2018/01/11	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	03/05/2018	9.50	Call	Bond Future	1,630.6300	1.6306	1,912.6000	1.9126	17.292	0	0	0
2018/01/11	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	02/08/2018			Bond Future	9.3115	91.0180	9.2676	91.3054	(0.472)	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
2018/01/11	2030	02/08/2018	9.46	Call	Bond Future	961.9800	0.9620	1,249.3800	1.2494	29.876	0	0	0
2018/01/11	2030	02/08/2018	9.47	Call	Bond Future	1,026.2700	1.0263	1,313.6700	1.3137	28.004	0	0	0
2018/01/11	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2030	02/08/2018	9.45	Call	Bond Future	897.6400	0.8976	1,185.0400	1.1850	32.017	0	0	0
2018/01/11	2032	01/02/2018	9.56	Call	Bond Future	1,954.8100	1.9548	2,174.6300	2.1746	11.245	0	0	0
2018/01/11	2032	01/02/2018	9.55	Put	Bond Future	832.4800	0.8325	678.1100	0.6781	(18.543)	0	0	0
2018/01/11	2032	01/02/2018	9.20	Call	Bond Future	685.3200	0.6853	788.0600	0.7881	14.992	0	0	7,500
2018/01/11	2032	01/02/2018	9.45	Put	Bond Future	1,124.4200	1.1244	937.0500	0.9370	(16.664)	0	0	0
2018/01/11	2032	01/02/2018	9.40	Put	Bond Future	1,295.1100	1.2951	1,090.9400	1.0909	(15.765)	0	0	0
2018/01/11	2032	01/02/2018			Bond Future	9.4001	94.0058	9.3490	94.3768	(0.543)	0.0000	0.0000	38,482
2018/01/11	2032	01/02/2018	9.57	Call	Bond Future	2,000.7400	2.0007	2,223.7500	2.2238	11.146	0	0	0
2018/01/11	2032	01/02/2018	9.57	Put	Bond Future	781.6200	0.7816	633.6400	0.6336	(18.932)	0	0	0
2018/01/11	2032	01/02/2018	9.30	Put	Bond Future	1,688.0900	1.6881	1,450.8400	1.4508	(14.054)	0	0	0
2018/01/11	2032	01/02/2018	9.30	Call	Bond Future	959.1200	0.9591	1,092.8600	1.0929	13.944	0	0	7,800
2018/01/11	2032	01/02/2018	9.56	Put	Bond Future	806.7900	0.8068	655.6200	0.6556	(18.737)	0	0	0
2018/01/11	2032	01/02/2018	9.55	Call	Bond Future	1,909.3200	1.9093	2,125.9400	2.1259	11.345	0	0	0
2018/01/11	2032	01/02/2018	9.20	Put	Bond Future	2,151.0600	2.1511	1,882.8100	1.8828	(12.471)	0	0	0
2018/01/11	2032	01/02/2018	9.45	Call	Bond Future	1,485.0600	1.4851	1,668.6800	1.6687	12.364	0	0	750
2018/01/11	2032	01/02/2018	9.40	Call	Bond Future	1,294.6000	1.2946	1,461.4200	1.4614	12.886	0	0	6,800
2018/01/11	2032	03/05/2018	9.70	Call	Bond Future	3,943.3400	3.9433	4,162.7500	4.1627	5.564	0	0	0
2018/01/11	2032	03/05/2018	9.71	Put	Bond Future	2,210.1900	2.2102	2,053.1400	2.0531	(7.106)	0	0	0
2018/01/11	2032	03/05/2018			Bond Future	9.4579	91.6055	9.4052	91.9833	(0.558)	0.0000	0.0000	0
2018/01/11	2032	03/05/2018	9.70	Put	Bond Future	2,238.1600	2.2382	2,079.7500	2.0797	(7.078)	0	0	0
2018/01/11	2032	03/05/2018	9.71	Call	Bond Future	3,984.8300	3.9848	4,205.6000	4.2056	5.540	0	0	0
2018/01/11	2032	03/05/2018	9.72	Call	Bond Future	4,026.7200	4.0267	4,248.8300	4.2488	5.516	0	0	0
2018/01/11	2032	03/05/2018	9.72	Put	Bond Future	2,182.6900	2.1827	2,026.9800	2.0270	(7.134)	0	0	0
2018/01/11	2032	02/08/2018	9.66	Put	Bond Future	3,362.3200	3.3623	3,187.3300	3.1873	(5.204)	0	0	0
2018/01/11	2032	02/08/2018	9.67	Call	Bond Future	4,403.1600	4.4032	4,614.2600	4.6143	4.794	0	0	0
2018/01/11	2032	02/08/2018			Bond Future	9.5165	93.3214	9.4619	93.7064	(0.573)	0.0000	0.0000	0
2018/01/11	2032	02/08/2018	9.68	Call	Bond Future	4,442.2200	4.4422	4,654.4000	4.6544	4.776	0	0	0
2018/01/11	2032	02/08/2018	9.68	Put	Bond Future	3,301.6100	3.3016	3,128.7900	3.1288	(5.234)	0	0	0
2018/01/11	2032	02/08/2018	9.66	Call	Bond Future	4,364.5300	4.3645	4,574.5400	4.5745	4.812	0	0	0
2018/01/11	2032	02/08/2018	9.67	Put	Bond Future	3,331.7100	3.3317	3,157.8100	3.1578	(5.220)	0	0	0
2018/01/11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	01/02/2018			Bond Future	105.3876	105.3876	105.3838	105.3838	(0.004)	0.0000	0.0000	5,730
2018/01/11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	01/02/2018	109.64	Put	Bond Future	4,252.4200	4.2524	4,256.2000	4.2562	0.089	0	0	0
2018/01/11	2033	01/02/2018	109.66	Put	Bond Future	4,272.4200	4.2724	4,276.2000	4.2762	0.088	0	0	0
2018/01/11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	01/02/2018	109.65	Put	Bond Future	4,262.4200	4.2624	4,266.2000	4.2662	0.089	0	0	0
2018/01/11	2033	03/05/2018	107.71	Put	Bond Future	1,434.4300	1.4344	1,438.4800	1.4385	0.282	0	0	0
2018/01/11	2033	03/05/2018			Bond Future	106.2756	106.2756	106.2715	106.2715	(0.004)	0.0000	0.0000	384
2018/01/11	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	03/05/2018	107.70	Put	Bond Future	1,424.4300	1.4244	1,428.4800	1.4285	0.284	0	0	0
2018/01/11	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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2018/01/11	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	03/05/2018	107.69	Put	Bond Future	1,414.4300	1.4144	1,418.4800	1.4185	0.286	0	0	0
2018/01/11	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	02/08/2018			Bond Future	108.2816	108.2816	108.2777	108.2777	(0.004)	0.0000	0.0000	0
2018/01/11	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	02/08/2018	109.92	Put	Bond Future	1,638.3800	1.6384	1,642.3300	1.6423	0.241	0	0	0
2018/01/11	2033	02/08/2018	109.94	Put	Bond Future	1,658.3800	1.6584	1,662.3300	1.6623	0.238	0	0	0
2018/01/11	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2033	02/08/2018	109.93	Put	Bond Future	1,648.3800	1.6484	1,652.3300	1.6523	0.240	0	0	0
2018/01/11	2037	01/02/2018	9.82	Put	Bond Future	850.3600	0.8504	712.7800	0.7128	(16.179)	0	0	0
2018/01/11	2037	01/02/2018			Bond Future	9.6549	90.1731	9.6139	90.5000	(0.424)	0.0000	0.0000	43,916
2018/01/11	2037	01/02/2018	9.88	Put	Bond Future	697.4000	0.6974	576.8700	0.5769	(17.283)	0	0	0
2018/01/11	2037	01/02/2018	9.88	Call	Bond Future	2,461.4800	2.4615	2,667.8300	2.6678	8.383	0	0	2,000
2018/01/11	2037	01/02/2018	9.82	Call	Bond Future	2,149.5100	2.1495	2,338.8100	2.3388	8.807	0	0	0
2018/01/11	2037	01/02/2018	9.81	Put	Bond Future	878.1600	0.8782	737.6700	0.7377	(15.998)	0	0	0
2018/01/11	2037	01/02/2018	9.83	Call	Bond Future	2,200.1300	2.2001	2,392.3300	2.3923	8.736	0	0	0
2018/01/11	2037	01/02/2018	9.83	Put	Bond Future	823.2300	0.8232	688.5500	0.6886	(16.360)	0	0	0
2018/01/11	2037	01/02/2018	9.81	Call	Bond Future	2,099.4500	2.0994	2,285.8400	2.2858	8.878	0	0	0
2018/01/11	2037	01/02/2018	10.32	Call	Bond Future	5,184.6100	5.1846	5,478.9100	5.4789	5.676	0	0	0
2018/01/11	2037	01/02/2018	10.32	Put	Bond Future	124.2500	0.1243	91.6700	0.0917	(26.221)	0	0	2,000
2018/01/11	2037	01/02/2018	10.72	Call	Bond Future	7,909.6300	7.9096	8,230.4000	8.2304	4.055	0	0	0
2018/01/11	2037	01/02/2018	10.72	Put	Bond Future	17.4600	0.0175	11.3500	0.0114	(34.994)	0	0	2,000
2018/01/11	2037	03/05/2018	9.99	Call	Bond Future	4,561.4300	4.5614	4,754.5200	4.7545	4.233	0	0	0
2018/01/11	2037	03/05/2018	9.97	Put	Bond Future	2,502.5600	2.5026	2,360.5100	2.3605	(5.676)	0	0	0
2018/01/11	2037	03/05/2018			Bond Future	9.7154	91.8584	9.6732	92.1913	(0.434)	0.0000	0.0000	0
2018/01/11	2037	03/05/2018	9.99	Put	Bond Future	2,441.8400	2.4418	2,302.1000	2.3021	(5.723)	0	0	0
2018/01/11	2037	03/05/2018	9.97	Call	Bond Future	4,470.4200	4.4704	4,661.2000	4.6612	4.268	0	0	0
2018/01/11	2037	03/05/2018	9.98	Put	Bond Future	2,472.0500	2.4721	2,331.1500	2.3312	(5.700)	0	0	0
2018/01/11	2037	03/05/2018	9.98	Call	Bond Future	4,515.8300	4.5158	4,707.7600	4.7078	4.250	0	0	0
2018/01/11	2037	02/08/2018	9.96	Put	Bond Future	3,742.1400	3.7421	3,589.2300	3.5892	(4.086)	0	0	0
2018/01/11	2037	02/08/2018	9.95	Call	Bond Future	5,091.5300	5.0915	5,276.8700	5.2769	3.640	0	0	0
2018/01/11	2037	02/08/2018			Bond Future	9.7785	89.3232	9.7349	89.6624	(0.446)	0.0000	0.0000	0
2018/01/11	2037	02/08/2018	9.96	Call	Bond Future	5,134.1300	5.1341	5,320.3900	5.3204	3.628	0	0	0
2018/01/11	2037	02/08/2018	9.95	Put	Bond Future	3,775.3400	3.7753	3,621.5100	3.6215	(4.075)	0	0	0
2018/01/11	2037	02/08/2018	9.97	Call	Bond Future	5,176.6200	5.1766	5,363.8000	5.3638	3.616	0	0	0
2018/01/11	2037	02/08/2018	9.97	Put	Bond Future	3,708.9300	3.7089	3,556.9400	3.5569	(4.098)	0	0	0
2018/01/11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	01/02/2018	136.95	Put	Bond Future	9,512.6700	9.5127	9,517.5300	9.5175	0.051	0	0	0
2018/01/11	2038	01/02/2018			Bond Future	127.4373	127.4373	127.4325	127.4325	(0.004)	0.0000	0.0000	19,909
2018/01/11	2038	01/02/2018	136.94	Put	Bond Future	9,502.6700	9.5027	9,507.5300	9.5075	0.051	0	0	0
2018/01/11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	01/02/2018	136.93	Put	Bond Future	9,492.6700	9.4927	9,497.5300	9.4975	0.051	0	0	0
2018/01/11	2038	03/05/2018	132.28	Put	Bond Future	2,453.3300	2.4533	2,458.4000	2.4584	0.207	0	0	0
2018/01/11	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	03/05/2018			Bond Future	129.8267	129.8267	129.8216	129.8216	(0.004)	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
2018/01/11	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	03/05/2018	132.27	Put	Bond Future	2,443.3300	2.4433	2,448.4000	2.4484	0.208	0	0	0
2018/01/11	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	03/05/2018	132.29	Put	Bond Future	2,463.3300	2.4633	2,468.4000	2.4684	0.206	0	0	0
2018/01/11	2038	02/08/2018	134.55	Put	Bond Future	2,322.6900	2.3227	2,327.6900	2.3277	0.215	0	0	0
2018/01/11	2038	02/08/2018			Bond Future	132.2273	132.2273	132.2223	132.2223	(0.004)	0.0000	0.0000	0
2018/01/11	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	02/08/2018	134.54	Put	Bond Future	2,312.6900	2.3127	2,317.6900	2.3177	0.216	0	0	0
2018/01/11	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2038	02/08/2018	134.53	Put	Bond Future	2,302.6900	2.3027	2,307.6900	2.3077	0.217	0	0	0
2018/01/11	2040	01/02/2018	9.89	Call	Bond Future	2,416.4900	2.4165	2,592.8400	2.5928	7.298	0	0	0
2018/01/11	2040	01/02/2018			Bond Future	9.7098	93.7451	9.6739	94.0530	(0.370)	0.0000	0.0000	27,826
2018/01/11	2040	01/02/2018	9.87	Call	Bond Future	2,308.3800	2.3084	2,479.2900	2.4793	7.404	0	0	0
2018/01/11	2040	01/02/2018	9.87	Put	Bond Future	954.6400	0.9546	817.6300	0.8176	(14.352)	0	0	0
2018/01/11	2040	01/02/2018	9.88	Put	Bond Future	925.0100	0.9250	790.7200	0.7907	(14.518)	0	0	0
2018/01/11	2040	01/02/2018	9.89	Put	Bond Future	896.0000	0.8960	764.4300	0.7644	(14.684)	0	0	0
2018/01/11	2040	01/02/2018	9.88	Call	Bond Future	2,362.1900	2.3622	2,535.8200	2.5358	7.350	0	0	0
2018/01/11	2040	03/05/2018	10.08	Put	Bond Future	2,565.5800	2.5656	2,435.0500	2.4350	(5.088)	0	0	0
2018/01/11	2040	03/05/2018			Bond Future	9.7698	95.4972	9.7328	95.8107	(0.379)	0.0000	0.0000	1,435
2018/01/11	2040	03/05/2018	10.07	Call	Bond Future	5,079.5000	5.0795	5,261.4500	5.2614	3.582	0	0	0
2018/01/11	2040	03/05/2018	10.07	Put	Bond Future	2,597.0800	2.5971	2,465.4900	2.4655	(5.067)	0	0	0
2018/01/11	2040	03/05/2018	10.08	Call	Bond Future	5,128.8300	5.1288	5,311.8400	5.3118	3.568	0	0	0
2018/01/11	2040	03/05/2018	10.00	Put	Bond Future	2,826.1300	2.8261	2,686.9700	2.6870	(4.924)	0	0	0
2018/01/11	2040	03/05/2018	10.00	Call	Bond Future	4,739.4600	4.7395	4,913.8400	4.9138	3.679	0	0	1,500
2018/01/11	2040	03/05/2018	9.00	Put	Bond Future	8,081.5900	8.0816	7,832.4700	7.8325	(3.083)	0	0	0
2018/01/11	2040	03/05/2018	9.00	Call	Bond Future	1,191.8200	1.1918	1,256.2400	1.2562	5.405	0	0	1,500
2018/01/11	2040	03/05/2018	10.06	Call	Bond Future	5,030.1700	5.0302	5,211.0500	5.2111	3.596	0	0	0
2018/01/11	2040	03/05/2018	10.06	Put	Bond Future	2,628.6900	2.6287	2,496.0300	2.4960	(5.047)	0	0	0
2018/01/11	2040	02/08/2018	10.03	Put	Bond Future	4,040.9100	4.0409	3,896.5300	3.8965	(3.573)	0	0	0
2018/01/11	2040	02/08/2018	10.04	Call	Bond Future	5,713.5600	5.7136	5,889.4900	5.8895	3.079	0	0	0
2018/01/11	2040	02/08/2018			Bond Future	9.8322	92.7798	9.7941	93.0992	(0.388)	0.0000	0.0000	0
2018/01/11	2040	02/08/2018	10.05	Call	Bond Future	5,759.2900	5.7593	5,936.0600	5.9361	3.069	0	0	0
2018/01/11	2040	02/08/2018	10.05	Put	Bond Future	3,970.2400	3.9702	3,827.5500	3.8275	(3.594)	0	0	0
2018/01/11	2040	02/08/2018	10.03	Call	Bond Future	5,667.9900	5.6680	5,843.0700	5.8431	3.089	0	0	0
2018/01/11	2040	02/08/2018	10.04	Put	Bond Future	4,005.4400	4.0054	3,861.9100	3.8619	(3.583)	0	0	0
2018/01/11	2044	01/02/2018	9.90	Put	Bond Future	994.1300	0.9941	825.2500	0.8253	(16.988)	0	0	0
2018/01/11	2044	01/02/2018	9.89	Call	Bond Future	2,270.4500	2.2704	2,497.2100	2.4972	9.987	0	0	0
2018/01/11	2044	01/02/2018			Bond Future	9.7444	90.7984	9.6984	91.1975	(0.472)	0.0000	0.0000	21,014
2018/01/11	2044	01/02/2018	9.90	Call	Bond Future	2,323.7200	2.3237	2,553.9300	2.5539	9.907	0	0	0
2018/01/11	2044	01/02/2018	9.89	Put	Bond Future	1,025.3000	1.0253	852.9700	0.8530	(16.808)	0	0	0
2018/01/11	2044	01/02/2018	9.91	Call	Bond Future	2,377.5700	2.3776	2,611.2000	2.6112	9.826	0	0	0
2018/01/11	2044	01/02/2018	9.91	Put	Bond Future	963.6900	0.9637	798.2300	0.7982	(17.169)	0	0	0
2018/01/11	2044	03/05/2018	10.10	Call	Bond Future	5,148.8900	5.1489	5,389.4500	5.3895	4.672	0	0	0
2018/01/11	2044	03/05/2018	10.09	Put	Bond Future	2,696.2300	2.6962	2,529.0400	2.5290	(6.201)	0	0	0
2018/01/11	2044	03/05/2018			Bond Future	9.8026	92.4955	9.7553	92.9019	(0.483)	0.0000	0.0000	0

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2018/01/11	2044	03/05/2018	10.11	Call	Bond Future	5,198.5500	5.1986	5,440.4600	5.4405	4.653	0	0	0
2018/01/11	2044	03/05/2018	10.11	Put	Bond Future	2,631.9500	2.6319	2,467.4800	2.4675	(6.249)	0	0	0
2018/01/11	2044	03/05/2018	10.10	Put	Bond Future	2,663.8300	2.6638	2,498.0100	2.4980	(6.225)	0	0	0
2018/01/11	2044	03/05/2018	10.09	Call	Bond Future	5,099.6300	5.0996	5,338.8200	5.3388	4.690	0	0	0
2018/01/11	2044	02/08/2018	10.07	Call	Bond Future	5,815.5800	5.8156	6,047.7300	6.0477	3.992	0	0	0
2018/01/11	2044	02/08/2018			Bond Future	9.8632	89.8470	9.8144	90.2612	(0.495)	0.0000	0.0000	0
2018/01/11	2044	02/08/2018	10.05	Call	Bond Future	5,723.6600	5.7237	5,953.6300	5.9536	4.018	0	0	0
2018/01/11	2044	02/08/2018	10.05	Put	Bond Future	4,167.1700	4.1672	3,983.0000	3.9830	(4.420)	0	0	0
2018/01/11	2044	02/08/2018	10.07	Put	Bond Future	4,095.1700	4.0952	3,913.1800	3.9132	(4.444)	0	0	0
2018/01/11	2044	02/08/2018	10.06	Call	Bond Future	5,769.5500	5.7696	6,000.6100	6.0006	4.005	0	0	0
2018/01/11	2044	02/08/2018	10.06	Put	Bond Future	4,131.0400	4.1310	3,947.9600	3.9480	(4.432)	0	0	0
2018/01/11	2046	01/02/2018	132.92	Put	Bond Future	8,510.4700	8.5105	8,514.9100	8.5149	0.052	0	0	0
2018/01/11	2046	01/02/2018			Bond Future	124.4095	124.4095	124.4051	124.4051	(0.004)	0.0000	0.0000	21,632
2018/01/11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	01/02/2018	132.91	Put	Bond Future	8,500.4700	8.5005	8,504.9100	8.5049	0.052	0	0	0
2018/01/11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	01/02/2018	132.90	Put	Bond Future	8,490.4700	8.4905	8,494.9100	8.4949	0.052	0	0	0
2018/01/11	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	03/05/2018			Bond Future	125.1425	125.1425	125.1378	125.1378	(0.004)	0.0000	0.0000	0
2018/01/11	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	03/05/2018	127.93	Put	Bond Future	2,787.5300	2.7875	2,792.2400	2.7922	0.169	0	0	0
2018/01/11	2046	03/05/2018	127.95	Put	Bond Future	2,807.5300	2.8075	2,812.2400	2.8122	0.168	0	0	0
2018/01/11	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	03/05/2018	127.94	Put	Bond Future	2,797.5300	2.7975	2,802.2400	2.8022	0.168	0	0	0
2018/01/11	2046	02/08/2018	128.78	Put	Bond Future	1,275.4800	1.2755	1,280.0300	1.2800	0.357	0	0	0
2018/01/11	2046	02/08/2018			Bond Future	127.5045	127.5045	127.5000	127.5000	(0.004)	0.0000	0.0000	0
2018/01/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2046	02/08/2018	128.77	Put	Bond Future	1,265.4800	1.2655	1,270.0300	1.2700	0.360	0	0	0
2018/01/11	2046	02/08/2018	128.79	Put	Bond Future	1,285.4800	1.2855	1,290.0300	1.2900	0.354	0	0	0
2018/01/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	01/02/2018	140.23	Put	Bond Future	8,113.6800	8.1137	8,118.3700	8.1184	0.058	0	0	0
2018/01/11	2050	01/02/2018			Bond Future	132.1163	132.1163	132.1116	132.1116	(0.004)	0.0000	0.0000	24,301
2018/01/11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	01/02/2018	140.25	Put	Bond Future	8,133.6800	8.1337	8,138.3700	8.1384	0.058	0	0	0
2018/01/11	2050	01/02/2018	140.24	Put	Bond Future	8,123.6800	8.1237	8,128.3700	8.1284	0.058	0	0	0
2018/01/11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	03/05/2018	135.62	Put	Bond Future	1,026.5300	1.0265	1,031.2500	1.0313	0.460	0	0	0
2018/01/11	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	03/05/2018			Bond Future	134.5935	134.5935	134.5888	134.5888	(0.004)	0.0000	0.0000	0
2018/01/11	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	03/05/2018	135.61	Put	Bond Future	1,016.5300	1.0165	1,021.2500	1.0213	0.464	0	0	0
2018/01/11	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	03/05/2018	135.63	Put	Bond Future	1,036.5300	1.0365	1,041.2500	1.0413	0.455	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
2018/01/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	02/08/2018	137.54	Put	Bond Future	2,138.8600	2.1389	2,143.8100	2.1438	0.231	0	0	0
2018/01/11	2050	02/08/2018	137.52	Put	Bond Future	2,118.8600	2.1189	2,123.8100	2.1238	0.234	0	0	0
2018/01/11	2050	02/08/2018			Bond Future	135.4011	135.4011	135.3962	135.3962	(0.004)	0.0000	0.0000	0
2018/01/11	2050	02/08/2018	137.53	Put	Bond Future	2,128.8600	2.1289	2,133.8100	2.1338	0.233	0	0	0
2018/01/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	AL37	01/02/2018			Index Future	568.8290	568.8290	569.5230	569.5230	0.122	0.0000	0.0000	0
2018/01/11	AL37	03/05/2018			Index Future	579.4600	579.4600	580.1660	580.1660	0.122	0.0000	0.0000	0
2018/01/11	AL37	02/08/2018			Index Future	590.3160	590.3160	591.0360	591.0360	0.122	0.0000	0.0000	0
2018/01/11	AL7T	01/02/2018			Index Future	655.0100	655.0100	656.3810	656.3810	0.209	0.0000	0.0000	0
2018/01/11	AL7T	03/05/2018			Index Future	667.2510	667.2510	668.6470	668.6470	0.209	0.0000	0.0000	0
2018/01/11	AL7T	02/08/2018			Index Future	679.7520	679.7520	681.1750	681.1750	0.209	0.0000	0.0000	0
2018/01/11	ALBI	01/02/2018			Index Future	591.6930	591.6930	593.3620	593.3620	0.282	0.0000	0.0000	781
2018/01/11	ALBI	03/05/2018			Index Future	602.7510	602.7510	604.4500	604.4500	0.282	0.0000	0.0000	0
2018/01/11	ALBI	02/08/2018			Index Future	614.0440	614.0440	615.7750	615.7750	0.282	0.0000	0.0000	0
2018/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	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
2018/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	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
2018/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/11	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	01/02/2018			Bond Future	129.2422	129.2422	129.2398	129.2398	(0.002)	0.0000	0.0000	0
2018/01/11	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	01/02/2018	132.29	Put	Bond Future	3,047.7800	3.0478	3,050.1800	3.0502	0.079	0	0	0
2018/01/11	EL28	01/02/2018	132.31	Put	Bond Future	3,067.7800	3.0678	3,070.1800	3.0702	0.078	0	0	0
2018/01/11	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	01/02/2018	132.30	Put	Bond Future	3,057.7800	3.0578	3,060.1800	3.0602	0.078	0	0	0
2018/01/11	EL28	03/05/2018	133.20	Put	Bond Future	3,294.1200	3.2941	3,296.6000	3.2966	0.075	0	0	0
2018/01/11	EL28	03/05/2018			Bond Future	129.9059	129.9059	129.9034	129.9034	(0.002)	0.0000	0.0000	0
2018/01/11	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	03/05/2018	133.19	Put	Bond Future	3,284.1200	3.2841	3,286.6000	3.2866	0.076	0	0	0
2018/01/11	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	03/05/2018	133.18	Put	Bond Future	3,274.1200	3.2741	3,276.6000	3.2766	0.076	0	0	0
2018/01/11	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	02/08/2018			Bond Future	132.3579	132.3579	132.3554	132.3554	(0.002)	0.0000	0.0000	0
2018/01/11	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	02/08/2018	134.93	Put	Bond Future	2,572.1300	2.5721	2,574.5700	2.5746	0.095	0	0	0
2018/01/11	EL28	02/08/2018	134.95	Put	Bond Future	2,592.1300	2.5921	2,594.5700	2.5946	0.094	0	0	0
2018/01/11	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	EL28	02/08/2018	134.94	Put	Bond Future	2,582.1300	2.5821	2,584.5700	2.5846	0.094	0	0	0
2018/01/11	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	01/02/2018	10.99	Call	Bond Future	1,409.9000	1.4099	1,663.3200	1.6633	17.974	0	0	0
2018/01/11	ES33	01/02/2018			Bond Future	10.7554	78.6034	10.7139	78.8568	(0.386)	0.0000	0.0000	9,466
2018/01/11	ES33	01/02/2018	11.00	Call	Bond Future	1,469.1300	1.4691	1,722.5500	1.7225	17.250	0	0	0
2018/01/11	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	01/02/2018	11.01	Call	Bond Future	1,528.2800	1.5283	1,781.7000	1.7817	16.582	0	0	0
2018/01/11	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	03/05/2018	11.22	Call	Bond Future	2,152.8700	2.1529	2,410.9300	2.4109	11.987	0	0	0
2018/01/11	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	03/05/2018			Bond Future	10.8534	76.2809	10.8105	76.5390	(0.395)	0.0000	0.0000	0
2018/01/11	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	03/05/2018	11.20	Call	Bond Future	2,037.8000	2.0378	2,295.8600	2.2959	12.664	0	0	0
2018/01/11	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	03/05/2018	11.21	Call	Bond Future	2,095.3700	2.0954	2,353.4300	2.3534	12.316	0	0	0
2018/01/11	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	02/08/2018	11.14	Call	Bond Future	1,093.2400	1.0932	1,356.2200	1.3562	24.055	0	0	0
2018/01/11	ES33	02/08/2018			Bond Future	10.9529	77.7098	10.9085	77.9727	(0.405)	0.0000	0.0000	0
2018/01/11	ES33	02/08/2018	11.15	Call	Bond Future	1,150.9900	1.1510	1,413.9700	1.4140	22.848	0	0	0
2018/01/11	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES33	02/08/2018	11.16	Call	Bond Future	1,208.6800	1.2087	1,471.6600	1.4717	21.758	0	0	0
2018/01/11	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	ES42	01/02/2018			Bond Future	10.9944	81.4117	10.9581	81.6634	(0.331)	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
2018/01/11	ES42	03/05/2018			Bond Future	11.0939	78.6719	11.0562	78.9282	(0.339)	0.0000	0.0000	0
2018/01/11	ES42	02/08/2018			Bond Future	11.1930	80.1453	11.1540	80.4065	(0.348)	0.0000	0.0000	0
2018/01/11	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	01/02/2018			GOVI	590.1790	590.1790	591.9090	591.9090	0.293	0.0000	0.0000	715
2018/01/11	GOVI	01/02/2018	581.03	Call	GOVI	91,490.0000	9.1490	108,790.0000	10.8790	18.909	0	0	0
2018/01/11	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	01/02/2018	581.04	Call	GOVI	91,390.0000	9.1390	108,690.0000	10.8690	18.930	0	0	0
2018/01/11	GOVI	01/02/2018	581.02	Call	GOVI	91,590.0000	9.1590	108,890.0000	10.8890	18.889	0	0	0
2018/01/11	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	03/05/2018	590.29	Call	GOVI	109,190.0000	10.9190	126,800.0000	12.6800	16.128	0	0	0
2018/01/11	GOVI	03/05/2018	590.27	Call	GOVI	109,390.0000	10.9390	127,000.0000	12.7000	16.098	0	0	0
2018/01/11	GOVI	03/05/2018			GOVI	601.2090	601.2090	602.9700	602.9700	0.293	0.0000	0.0000	0
2018/01/11	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	03/05/2018	590.28	Call	GOVI	109,290.0000	10.9290	126,900.0000	12.6900	16.113	0	0	0
2018/01/11	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	02/08/2018			GOVI	612.4730	612.4730	614.2670	614.2670	0.293	0.0000	0.0000	0
2018/01/11	GOVI	02/08/2018	605.71	Call	GOVI	67,630.0000	6.7630	85,570.0000	8.5570	26.527	0	0	0
2018/01/11	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GOVI	02/08/2018	605.72	Call	GOVI	67,530.0000	6.7530	85,470.0000	8.5470	26.566	0	0	0
2018/01/11	GOVI	02/08/2018	605.70	Call	GOVI	67,730.0000	6.7730	85,670.0000	8.5670	26.488	0	0	0
2018/01/11	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/11	IGOV	01/02/2018			Index Future	253.2760	253.2760	253.2410	253.2410	(0.014)	0.0000	0.0000	879
2018/01/11	IGOV	03/05/2018			Index Future	258.0250	258.0250	257.9890	257.9890	(0.014)	0.0000	0.0000	269
2018/01/11	IGOV	02/08/2018			Index Future	262.8960	262.8960	262.8590	262.8590	(0.014)	0.0000	0.0000	0
2018/01/11	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/11	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/01/11	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/01/11	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4500	100.4500	(0.010)	0.0000	0.0000	0
2018/01/11	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4400	99.4400	(0.020)	0.0000	0.0000	0
2018/01/11	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/11	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/01/11	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2018/01/11	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8300	98.8300	(0.010)	0.0000	0.0000	0
2018/01/11	IS02	15/03/2019			Interest Rate Swap	99.2100	99.2100	99.2000	99.2000	(0.010)	0.0000	0.0000	0
2018/01/11	IS02	21/06/2019			Interest Rate Swap	99.5800	99.5800	99.5500	99.5500	(0.030)	0.0000	0.0000	0
2018/01/11	IS02	20/09/2019			Interest Rate Swap	99.9700	99.9700	99.9300	99.9300	(0.040)	0.0000	0.0000	0
2018/01/11	IS02	20/12/2019			Interest Rate Swap	100.9100	100.9100	100.8700	100.8700	(0.040)	0.0000	0.0000	0
2018/01/11	IS02	23/03/2020			Interest Rate Swap	98.6800	98.6800	98.6300	98.6300	(0.051)	0.0000	0.0000	0
2018/01/11	IS05	17/12/2020			Interest Rate Swap	96.2000	96.2000	96.1400	96.1400	(0.062)	0.0000	0.0000	0

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2018/01/11	IS05	16/03/2021			Interest Rate Swap	95.4500	95.4500	95.3700	95.3700	(0.084)	0.0000	0.0000	0
2018/01/11	IS05	15/06/2021			Interest Rate Swap	94.6600	94.6600	94.5800	94.5800	(0.085)	0.0000	0.0000	0
2018/01/11	IS05	21/09/2021			Interest Rate Swap	94.8500	94.8500	94.7500	94.7500	(0.105)	0.0000	0.0000	0
2018/01/11	IS05	21/12/2021			Interest Rate Swap	97.0500	97.0500	96.9500	96.9500	(0.103)	0.0000	0.0000	51
2018/01/11	IS05	15/03/2022			Interest Rate Swap	97.2000	97.2000	97.0900	97.0900	(0.113)	0.0000	0.0000	0
2018/01/11	IS05	21/06/2022			Interest Rate Swap	98.4000	98.4000	98.2800	98.2800	(0.122)	0.0000	0.0000	0
2018/01/11	IS05	20/09/2022			Interest Rate Swap	100.6000	100.6000	100.4800	100.4800	(0.119)	0.0000	0.0000	0
2018/01/11	IS05	20/12/2022			Interest Rate Swap	101.8600	101.8600	101.7300	101.7300	(0.128)	0.0000	0.0000	0
2018/01/11	IS05	22/03/2023			Interest Rate Swap	96.9900	96.9900	96.8600	96.8600	(0.134)	0.0000	0.0000	0
2018/01/11	IS10	17/12/2025			Interest Rate Swap	95.2900	95.2900	95.0800	95.0800	(0.220)	0.0000	0.0000	0
2018/01/11	IS10	16/03/2026			Interest Rate Swap	92.3200	92.3200	92.1000	92.1000	(0.238)	0.0000	0.0000	0
2018/01/11	IS10	15/06/2026			Interest Rate Swap	91.0800	91.0800	90.8500	90.8500	(0.253)	0.0000	0.0000	0
2018/01/11	IS10	21/09/2026			Interest Rate Swap	93.2400	93.2400	93.0100	93.0100	(0.247)	0.0000	0.0000	0
2018/01/11	IS10	21/12/2026			Interest Rate Swap	97.0300	97.0300	96.8000	96.8000	(0.237)	0.0000	0.0000	0
2018/01/11	IS10	15/03/2027			Interest Rate Swap	95.6100	95.6100	95.3800	95.3800	(0.241)	0.0000	0.0000	0
2018/01/11	IS10	21/06/2027			Interest Rate Swap	97.6700	97.6700	97.4400	97.4400	(0.235)	0.0000	0.0000	0
2018/01/11	IS10	20/09/2027			Interest Rate Swap	101.3800	101.3800	101.1500	101.1500	(0.227)	0.0000	0.0000	0
2018/01/11	IS10	20/12/2027			Interest Rate Swap	101.7400	101.7400	101.5000	101.5000	(0.236)	0.0000	0.0000	0
2018/01/11	IS10	22/03/2028			Interest Rate Swap	97.0100	97.0100	96.7600	96.7600	(0.258)	0.0000	0.0000	0
2018/01/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/11	JBAF	17/01/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2018/01/11	JBAF	21/02/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2018/01/11	JBAF	20/03/2018			Jibar Tradeable Future	6.8350	93.1650	6.8350	93.1650	0.000	0.0000	0.0000	2,500
2018/01/11	JBAF	18/04/2018			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2018/01/11	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/01/11	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/01/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/11	JBAF	19/12/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/01/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2018/01/11	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/11	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/11	R023	01/02/2018	8.33	Put	Bond Future	79.7300	0.0797	58.3700	0.0584	(26.790)	0	0	0
2018/01/11	R023	01/02/2018			Bond Future	7.9437	102.6013	7.9078	102.7480	(0.452)	0.0000	0.0000	60,572
2018/01/11	R023	01/02/2018	8.32	Call	Bond Future	1,606.2400	1.6062	1,730.5500	1.7306	7.739	0	0	0
2018/01/11	R023	01/02/2018	8.32	Put	Bond Future	84.6500	0.0846	62.2600	0.0623	(26.450)	0	0	0
2018/01/11	R023	01/02/2018	8.33	Call	Bond Future	1,641.3700	1.6414	1,766.7100	1.7667	7.636	0	0	0
2018/01/11	R023	01/02/2018	8.31	Call	Bond Future	1,571.2900	1.5713	1,694.5300	1.6945	7.843	0	0	0
2018/01/11	R023	01/02/2018	8.31	Put	Bond Future	89.7700	0.0898	66.3100	0.0663	(26.133)	0	0	0
2018/01/11	R023	03/05/2018	8.27	Call	Bond Future	2,008.1500	2.0081	2,100.1800	2.1002	4.583	0	0	0
2018/01/11	R023	03/05/2018			Bond Future	7.9652	100.5890	7.9271	100.7383	(0.478)	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
2018/01/11	R023	03/05/2018	8.27	Put	Bond Future	823.3900	0.8234	766.1400	0.7661	(6.953)	0	0	0
2018/01/11	R023	03/05/2018	8.28	Call	Bond Future	2,033.2500	2.0332	2,125.9200	2.1259	4.558	0	0	0
2018/01/11	R023	03/05/2018	8.29	Put	Bond Future	796.6100	0.7966	740.6500	0.7406	(7.025)	0	0	0
2018/01/11	R023	03/05/2018	9.19	Call	Bond Future	4,791.0400	4.7910	4,926.1800	4.9262	2.821	0	0	0
2018/01/11	R023	03/05/2018	9.19	Put	Bond Future	134.0600	0.1341	119.9200	0.1199	(10.548)	0	0	2,500
2018/01/11	R023	03/05/2018	8.28	Put	Bond Future	809.9200	0.8099	753.3100	0.7533	(6.990)	0	0	0
2018/01/11	R023	03/05/2018	8.29	Call	Bond Future	2,058.4900	2.0585	2,151.8100	2.1518	4.533	0	0	0
2018/01/11	R035	01/02/2018	9.75	Call	Bond Future	1,450.4100	1.4504	1,737.8800	1.7379	19.820	0	0	0
2018/01/11	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R035	01/02/2018			Bond Future	9.5659	98.1315	9.5299	98.4190	(0.376)	0.0000	0.0000	48,902
2018/01/11	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R035	01/02/2018	9.73	Call	Bond Future	1,294.5100	1.2945	1,581.9800	1.5820	22.207	0	0	0
2018/01/11	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R035	01/02/2018	9.74	Call	Bond Future	1,372.5100	1.3725	1,659.9800	1.6600	20.945	0	0	0
2018/01/11	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R035	03/05/2018			Bond Future	9.6233	95.4652	9.5862	95.7579	(0.386)	0.0000	0.0000	0
2018/01/11	R035	03/05/2018	9.90	Call	Bond Future	2,140.1400	2.1401	2,432.7700	2.4328	13.673	0	0	0
2018/01/11	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R035	03/05/2018	9.91	Call	Bond Future	2,216.1000	2.2161	2,508.7300	2.5087	13.205	0	0	0
2018/01/11	R035	03/05/2018	9.89	Call	Bond Future	2,064.0900	2.0641	2,356.7200	2.3567	14.177	0	0	0
2018/01/11	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R186	01/02/2018	8.96	Call	Bond Future	2,332.6800	2.3327	2,506.5200	2.5065	7.452	0	0	0
2018/01/11	R186	01/02/2018	8.50	Put	Bond Future	1,556.2600	1.5563	1,385.7800	1.3858	(10.954)	0	0	0
2018/01/11	R186	01/02/2018	9.00	Call	Bond Future	2,538.6600	2.5387	2,720.0700	2.7201	7.146	0	0	0
2018/01/11	R186	01/02/2018	9.25	Call	Bond Future	3,935.8500	3.9358	4,151.0600	4.1511	5.468	0	0	0
2018/01/11	R186	01/02/2018			Bond Future	8.6475	112.6476	8.6116	112.8835	(0.415)	0.0000	0.0000	116,397
2018/01/11	R186	01/02/2018	8.50	Call	Bond Future	583.3100	0.5833	648.7200	0.6487	11.214	0	0	1,460
2018/01/11	R186	01/02/2018	7.75	Put	Bond Future	6,101.8300	6.1018	5,866.4800	5.8665	(3.857)	0	0	0
2018/01/11	R186	01/02/2018	7.75	Call	Bond Future	4.6500	0.0047	5.1900	0.0052	11.613	0	0	1,460
2018/01/11	R186	01/02/2018	8.97	Call	Bond Future	2,383.6000	2.3836	2,559.3800	2.5594	7.375	0	0	0
2018/01/11	R186	01/02/2018	8.96	Put	Bond Future	308.0900	0.3081	246.0400	0.2460	(20.140)	0	0	0
2018/01/11	R186	01/02/2018	9.00	Put	Bond Future	258.4400	0.2584	203.9600	0.2040	(21.080)	0	0	6,200
2018/01/11	R186	01/02/2018	8.75	Put	Bond Future	705.9400	0.7059	596.2400	0.5962	(15.540)	0	0	775
2018/01/11	R186	01/02/2018	9.25	Put	Bond Future	75.8300	0.0758	55.1500	0.0551	(27.272)	0	0	775
2018/01/11	R186	01/02/2018	8.97	Put	Bond Future	295.0300	0.2950	234.9200	0.2349	(20.374)	0	0	0
2018/01/11	R186	01/02/2018	8.98	Call	Bond Future	2,434.9300	2.4349	2,612.6200	2.6126	7.298	0	0	0
2018/01/11	R186	01/02/2018	8.98	Put	Bond Future	282.4200	0.2824	224.2200	0.2242	(20.608)	0	0	0
2018/01/11	R186	01/02/2018	8.75	Call	Bond Future	1,375.4000	1.3754	1,501.5900	1.5016	9.175	0	0	0
2018/01/11	R186	01/02/2018	9.65	Call	Bond Future	6,331.1700	6.3312	6,564.6800	6.5647	3.688	0	0	0
2018/01/11	R186	01/02/2018	9.65	Put	Bond Future	6.2100	0.0062	3.8300	0.0038	(38.325)	0	0	1,950
2018/01/11	R186	03/05/2018	10.14	Put	Bond Future	229.0100	0.2290	207.3400	0.2073	(9.462)	0	0	1,120
2018/01/11	R186	03/05/2018	8.69	Call	Bond Future	2,453.4600	2.4535	2,566.5100	2.5665	4.608	0	0	0
2018/01/11	R186	03/05/2018	9.72	Put	Bond Future	529.1500	0.5291	487.0300	0.4870	(7.960)	0	0	10,640
2018/01/11	R186	03/05/2018	8.92	Call	Bond Future	3,267.3100	3.2673	3,402.7600	3.4028	4.146	0	0	0
2018/01/11	R186	03/05/2018	8.91	Put	Bond Future	1,864.5900	1.8646	1,758.9700	1.7590	(5.665)	0	0	0
2018/01/11	R186	03/05/2018			Bond Future	8.6950	114.7529	8.6575	114.9931	(0.431)	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
2018/01/11	R186	03/05/2018	9.30	Put	Bond Future	1,068.8900	1.0689	997.4600	0.9975	(6.683)	0	0	0
2018/01/11	R186	03/05/2018	9.30	Call	Bond Future	4,853.0800	4.8531	5,021.7800	5.0218	3.476	0	0	1,120
2018/01/11	R186	03/05/2018	10.14	Call	Bond Future	8,988.1000	8.9881	9,206.5600	9.2066	2.431	0	0	0
2018/01/11	R186	03/05/2018	8.93	Call	Bond Future	3,305.3800	3.3054	3,441.7800	3.4418	4.127	0	0	0
2018/01/11	R186	03/05/2018	8.93	Put	Bond Future	1,814.6900	1.8147	1,710.9600	1.7110	(5.716)	0	0	0
2018/01/11	R186	03/05/2018	8.69	Put	Bond Future	2,485.2700	2.4853	2,358.1900	2.3582	(5.113)	0	0	0
2018/01/11	R186	03/05/2018	9.72	Call	Bond Future	6,840.1500	6.8401	7,038.1600	7.0382	2.895	0	0	0
2018/01/11	R186	03/05/2018	9.19	Put	Bond Future	1,258.2700	1.2583	1,177.8600	1.1779	(6.391)	0	0	0
2018/01/11	R186	03/05/2018	8.92	Put	Bond Future	1,839.5100	1.8395	1,734.8300	1.7348	(5.691)	0	0	0
2018/01/11	R186	03/05/2018	8.91	Call	Bond Future	3,229.4600	3.2295	3,363.9700	3.3640	4.165	0	0	0
2018/01/11	R186	03/05/2018	9.75	Call	Bond Future	6,988.7300	6.9887	7,188.5300	7.1885	2.859	0	0	0
2018/01/11	R186	03/05/2018	9.75	Put	Bond Future	500.2900	0.5003	459.9600	0.4600	(8.061)	0	0	3,200
2018/01/11	R186	03/05/2018	9.19	Call	Bond Future	4,367.3200	4.3673	4,527.0400	4.5270	3.657	0	0	0
2018/01/11	R197	01/02/2018	301.68	Put	Bond Future	2,930.1200	2.9301	3,095.0900	3.0951	5.630	0	0	0
2018/01/11	R197	01/02/2018			Bond Future	298.7499	298.7499	298.5849	298.5849	(0.055)	0.0000	0.0000	2,350
2018/01/11	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	01/02/2018	301.67	Put	Bond Future	2,920.1200	2.9201	3,085.0900	3.0851	5.649	0	0	0
2018/01/11	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	01/02/2018	301.66	Put	Bond Future	2,910.1200	2.9101	3,075.0900	3.0751	5.669	0	0	0
2018/01/11	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	03/05/2018			Bond Future	304.3513	304.3513	304.1830	304.1830	(0.055)	0.0000	0.0000	165
2018/01/11	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	03/05/2018	304.44	Put	Bond Future	88.7100	0.0887	257.0000	0.2570	189.708	0	0	0
2018/01/11	R197	03/05/2018	304.46	Put	Bond Future	108.7100	0.1087	277.0000	0.2770	154.806	0	0	0
2018/01/11	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R197	03/05/2018	304.45	Put	Bond Future	98.7100	0.0987	267.0000	0.2670	170.489	0	0	0
2018/01/11	R202	01/02/2018	249.07	Call	Bond Future	0.7300	0.0007	0.5400	0.0005	(26.027)	0	0	0
2018/01/11	R202	01/02/2018	249.06	Put	Bond Future	9,348.4800	9.3485	9,356.8400	9.3568	0.089	0	0	0
2018/01/11	R202	01/02/2018			Bond Future	239.7123	239.7123	239.7037	239.7037	(0.004)	0.0000	0.0000	21,504
2018/01/11	R202	01/02/2018	249.08	Call	Bond Future	0.7200	0.0007	0.5300	0.0005	(26.389)	0	0	0
2018/01/11	R202	01/02/2018	249.08	Put	Bond Future	9,368.4600	9.3685	9,376.8300	9.3768	0.089	0	0	0
2018/01/11	R202	01/02/2018	249.07	Put	Bond Future	9,358.4700	9.3585	9,366.8400	9.3668	0.089	0	0	0
2018/01/11	R202	01/02/2018	249.06	Call	Bond Future	0.7400	0.0007	0.5400	0.0005	(27.027)	0	0	0
2018/01/11	R202	03/05/2018	247.48	Put	Bond Future	4,628.0100	4.6280	4,623.7100	4.6237	(0.093)	0	0	0
2018/01/11	R202	03/05/2018	247.47	Call	Bond Future	1,357.8400	1.3578	1,344.3800	1.3444	(0.991)	0	0	0
2018/01/11	R202	03/05/2018			Bond Future	244.2067	244.2067	244.1976	244.1976	(0.004)	0.0000	0.0000	54
2018/01/11	R202	03/05/2018	247.48	Call	Bond Future	1,354.7500	1.3547	1,341.3100	1.3413	(0.992)	0	0	0
2018/01/11	R202	03/05/2018	247.47	Put	Bond Future	4,621.1000	4.6211	4,616.7800	4.6168	(0.093)	0	0	0
2018/01/11	R202	03/05/2018	247.49	Call	Bond Future	1,351.6700	1.3517	1,338.2400	1.3382	(0.994)	0	0	0
2018/01/11	R202	03/05/2018	247.49	Put	Bond Future	4,634.9300	4.6349	4,630.6400	4.6306	(0.093)	0	0	0
2018/01/11	R204	01/02/2018	7.27	Call	Bond Future	127.5200	0.1275	126.8800	0.1269	(0.502)	0	0	0
2018/01/11	R204	01/02/2018			Bond Future	7.1175	101.7523	7.1182	101.7517	0.011	0.0000	0.0000	30,605
2018/01/11	R204	01/02/2018	7.25	Call	Bond Future	110.8100	0.1108	110.1700	0.1102	(0.578)	0	0	0
2018/01/11	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/11	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R204	01/02/2018	7.26	Call	Bond Future	119.1700	0.1192	118.5300	0.1185	(0.537)	0	0	0
2018/01/11	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R204	03/05/2018	7.10	Put	Bond Future	112.4400	0.1124	112.0900	0.1121	(0.311)	0	0	0
2018/01/11	R204	03/05/2018			Bond Future	6.9399	103.6539	6.9413	103.6531	0.019	0.0000	0.0000	0
2018/01/11	R204	03/05/2018	7.09	Call	Bond Future	205.0500	0.2050	203.9000	0.2039	(0.561)	0	0	0
2018/01/11	R204	03/05/2018	7.09	Put	Bond Future	114.6600	0.1147	114.3200	0.1143	(0.297)	0	0	0
2018/01/11	R204	03/05/2018	7.10	Call	Bond Future	208.8500	0.2089	207.6900	0.2077	(0.555)	0	0	0
2018/01/11	R204	03/05/2018	7.08	Call	Bond Future	201.2900	0.2013	200.1400	0.2001	(0.571)	0	0	0
2018/01/11	R204	03/05/2018	7.08	Put	Bond Future	116.9200	0.1169	116.5800	0.1166	(0.291)	0	0	0
2018/01/11	R207	01/02/2018	7.61	Put	Bond Future	8.7700	0.0088	5.2900	0.0053	(39.681)	0	0	0
2018/01/11	R207	01/02/2018	7.60	Call	Bond Future	525.4700	0.5255	576.6100	0.5766	9.732	0	0	0
2018/01/11	R207	01/02/2018			Bond Future	7.3090	100.3288	7.2781	100.3838	(0.423)	0.0000	0.0000	45,523
2018/01/11	R207	01/02/2018	7.61	Call	Bond Future	542.0400	0.5420	593.5500	0.5935	9.503	0	0	0
2018/01/11	R207	01/02/2018	7.60	Put	Bond Future	9.8500	0.0099	6.0000	0.0060	(39.086)	0	0	0
2018/01/11	R207	01/02/2018	7.62	Call	Bond Future	558.7100	0.5587	610.5600	0.6106	9.280	0	0	0
2018/01/11	R207	01/02/2018	7.62	Put	Bond Future	7.7900	0.0078	4.6500	0.0047	(40.308)	0	0	0
2018/01/11	R207	03/05/2018	7.57	Call	Bond Future	690.6500	0.6906	726.7500	0.7267	5.227	0	0	0
2018/01/11	R207	03/05/2018	7.56	Put	Bond Future	240.9100	0.2409	220.8700	0.2209	(8.318)	0	0	0
2018/01/11	R207	03/05/2018			Bond Future	7.2782	102.2039	7.2425	102.2597	(0.491)	0.0000	0.0000	0
2018/01/11	R207	03/05/2018	7.58	Call	Bond Future	701.4100	0.7014	737.8100	0.7378	5.190	0	0	0
2018/01/11	R207	03/05/2018	7.58	Put	Bond Future	231.0700	0.2311	211.6200	0.2116	(8.417)	0	0	0
2018/01/11	R207	03/05/2018	7.57	Put	Bond Future	235.8500	0.2359	216.1000	0.2161	(8.374)	0	0	0
2018/01/11	R207	03/05/2018	7.56	Call	Bond Future	680.1700	0.6802	715.9800	0.7160	5.265	0	0	0
2018/01/11	R208	01/02/2018	7.85	Put	Bond Future	62.6400	0.0626	46.4400	0.0464	(25.862)	0	0	0
2018/01/11	R208	01/02/2018			Bond Future	7.5945	100.0551	7.5636	100.1388	(0.406)	0.0000	0.0000	35,538
2018/01/11	R208	01/02/2018	7.84	Call	Bond Future	730.8000	0.7308	797.4600	0.7975	9.122	0	0	0
2018/01/11	R208	01/02/2018	7.84	Put	Bond Future	67.1300	0.0671	50.0300	0.0500	(25.473)	0	0	0
2018/01/11	R208	01/02/2018	7.85	Call	Bond Future	753.2200	0.7532	820.7800	0.8208	8.969	0	0	0
2018/01/11	R208	01/02/2018	7.83	Call	Bond Future	708.6900	0.7087	774.4300	0.7744	9.276	0	0	0
2018/01/11	R208	01/02/2018	7.83	Put	Bond Future	71.9400	0.0719	53.9200	0.0539	(25.049)	0	0	0
2018/01/11	R208	03/05/2018	7.77	Call	Bond Future	982.0000	0.9820	1,030.2700	1.0303	4.915	0	0	0
2018/01/11	R208	03/05/2018			Bond Future	7.5975	98.5237	7.5638	98.6089	(0.444)	0.0000	0.0000	0
2018/01/11	R208	03/05/2018	7.77	Put	Bond Future	548.0100	0.5480	511.1500	0.5112	(6.726)	0	0	0
2018/01/11	R208	03/05/2018	7.78	Call	Bond Future	997.2500	0.9972	1,045.9600	1.0460	4.884	0	0	0
2018/01/11	R208	03/05/2018	7.79	Put	Bond Future	528.4600	0.5285	492.4900	0.4925	(6.807)	0	0	0
2018/01/11	R208	03/05/2018	7.78	Put	Bond Future	538.1700	0.5382	501.7500	0.5017	(6.767)	0	0	0
2018/01/11	R208	03/05/2018	7.79	Call	Bond Future	1,012.6200	1.0126	1,061.7800	1.0618	4.855	0	0	0
2018/01/11	R209	01/02/2018	9.72	Call	Bond Future	2,078.0400	2.0780	2,248.0400	2.2480	8.181	0	0	0
2018/01/11	R209	01/02/2018	9.73	Call	Bond Future	2,122.9200	2.1229	2,295.2100	2.2952	8.116	0	0	0
2018/01/11	R209	01/02/2018	9.71	Put	Bond Future	661.7500	0.6617	553.1300	0.5531	(16.414)	0	0	0
2018/01/11	R209	01/02/2018	10.10	Call	Bond Future	4,016.9000	4.0169	4,255.3000	4.2553	5.935	0	0	0
2018/01/11	R209	01/02/2018	9.85	Call	Bond Future	2,692.4700	2.6925	2,890.5300	2.8905	7.356	0	0	0
2018/01/11	R209	01/02/2018	9.33	Call	Bond Future	718.3800	0.7184	794.9000	0.7949	10.652	0	0	220
2018/01/11	R209	01/02/2018	10.22	Put	Bond Future	95.8300	0.0958	70.6500	0.0707	(26.276)	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
2018/01/11	R209	01/02/2018	9.75	Call	Bond Future	2,213.9400	2.2139	2,390.7600	2.3908	7.987	0	0	5,000
2018/01/11	R209	01/02/2018			Bond Future	9.5035	74.3156	9.4626	74.5919	(0.430)	0.0000	0.0000	147,338
2018/01/11	R209	01/02/2018	9.73	Put	Bond Future	620.3700	0.6204	516.3500	0.5163	(16.767)	0	0	0
2018/01/11	R209	01/02/2018	9.71	Call	Bond Future	2,033.5300	2.0335	2,201.2200	2.2012	8.246	0	0	0
2018/01/11	R209	01/02/2018	9.88	Call	Bond Future	2,842.8700	2.8429	3,046.7700	3.0468	7.172	0	0	0
2018/01/11	R209	01/02/2018	9.88	Put	Bond Future	370.9700	0.3710	298.5600	0.2986	(19.519)	0	0	220
2018/01/11	R209	01/02/2018	9.59	Call	Bond Future	1,536.0600	1.5361	1,674.8300	1.6748	9.034	0	0	0
2018/01/11	R209	01/02/2018	9.59	Put	Bond Future	956.5800	0.9566	819.0400	0.8190	(14.378)	0	0	377
2018/01/11	R209	01/02/2018	9.72	Put	Bond Future	640.8300	0.6408	534.5200	0.5345	(16.589)	0	0	0
2018/01/11	R209	01/02/2018	10.10	Put	Bond Future	159.0600	0.1591	121.1500	0.1212	(23.834)	0	0	3,000
2018/01/11	R209	01/02/2018	9.85	Put	Bond Future	412.8300	0.4128	334.5800	0.3346	(18.955)	0	0	7,500
2018/01/11	R209	01/02/2018	9.33	Put	Bond Future	1,901.5400	1.9015	1,701.7500	1.7018	(10.507)	0	0	0
2018/01/11	R209	01/02/2018	10.22	Call	Bond Future	4,692.1700	4.6922	4,943.3000	4.9433	5.352	0	0	0
2018/01/11	R209	01/02/2018	9.75	Put	Bond Future	580.9800	0.5810	481.4900	0.4815	(17.125)	0	0	0
2018/01/11	R209	01/02/2018	10.00	Call	Bond Future	3,469.9700	3.4700	3,694.5400	3.6945	6.472	0	0	0
2018/01/11	R209	01/02/2018	10.00	Put	Bond Future	236.9000	0.2369	185.1600	0.1852	(21.840)	0	0	7,488
2018/01/11	R209	01/02/2018	9.89	Call	Bond Future	2,893.6100	2.8936	3,099.4000	3.0994	7.112	0	0	0
2018/01/11	R209	01/02/2018	9.89	Put	Bond Future	357.8000	0.3578	287.2800	0.2873	(19.709)	0	0	157
2018/01/11	R209	01/02/2018	9.32	Put	Bond Future	1,946.6100	1.9466	1,744.6500	1.7447	(10.375)	0	0	0
2018/01/11	R209	01/02/2018	9.32	Call	Bond Future	694.3700	0.6944	768.7200	0.7687	10.708	0	0	157
2018/01/11	R209	01/02/2018	9.87	Call	Bond Future	2,792.4300	2.7924	2,994.4100	2.9944	7.233	0	0	0
2018/01/11	R209	01/02/2018	9.87	Put	Bond Future	384.5300	0.3845	310.2000	0.3102	(19.330)	0	0	739
2018/01/11	R209	01/02/2018	9.52	Put	Bond Future	1,167.9100	1.1679	1,013.0300	1.0130	(13.261)	0	0	0
2018/01/11	R209	01/02/2018	9.52	Call	Bond Future	1,279.0900	1.2791	1,400.5200	1.4005	9.493	0	0	739
2018/01/11	R209	03/05/2018	10.73	Call	Bond Future	7,801.0000	7.8010	8,036.7200	8.0367	3.022	0	0	0
2018/01/11	R209	03/05/2018	9.75	Call	Bond Future	3,511.4600	3.5115	3,667.6300	3.6676	4.447	0	0	435
2018/01/11	R209	03/05/2018	10.00	Call	Bond Future	4,500.7100	4.5007	4,681.3000	4.6813	4.012	0	0	0
2018/01/11	R209	03/05/2018	9.85	Put	Bond Future	1,967.7200	1.9677	1,852.6300	1.8526	(5.849)	0	0	0
2018/01/11	R209	03/05/2018			Bond Future	9.5552	72.5551	9.5132	72.8364	(0.440)	0.0000	0.0000	0
2018/01/11	R209	03/05/2018	10.73	Put	Bond Future	560.9500	0.5609	515.3700	0.5154	(8.126)	0	0	435
2018/01/11	R209	03/05/2018	9.75	Put	Bond Future	2,229.4000	2.2294	2,104.2700	2.1043	(5.613)	0	0	0
2018/01/11	R209	03/05/2018	9.85	Call	Bond Future	3,894.7600	3.8948	4,060.9700	4.0610	4.268	0	0	0
2018/01/11	R209	03/05/2018	10.22	Call	Bond Future	5,447.1700	5.4472	5,646.9900	5.6470	3.668	0	0	0
2018/01/11	R209	03/05/2018	10.22	Put	Bond Future	1,208.8200	1.2088	1,127.3400	1.1273	(6.740)	0	0	435
2018/01/11	R209	03/05/2018	10.00	Put	Bond Future	1,622.5800	1.6226	1,521.8700	1.5219	(6.207)	0	0	5,000
2018/01/11	R209	03/05/2018	9.86	Call	Bond Future	3,934.0300	3.9340	4,101.2300	4.1012	4.250	0	0	0
2018/01/11	R209	03/05/2018	9.84	Call	Bond Future	3,855.6500	3.8556	4,020.8800	4.0209	4.285	0	0	0
2018/01/11	R209	03/05/2018	9.84	Put	Bond Future	1,992.7100	1.9927	1,876.6400	1.8766	(5.825)	0	0	0
2018/01/11	R209	03/05/2018	9.86	Put	Bond Future	1,942.9800	1.9430	1,828.8800	1.8289	(5.872)	0	0	0
2018/01/11	R209	02/08/2018	9.66	Call	Bond Future	3,849.6600	3.8497	3,997.2200	3.9972	3.833	0	0	435
2018/01/11	R209	02/08/2018	10.38	Call	Bond Future	6,638.3900	6.6384	6,838.4800	6.8385	3.014	0	0	0
2018/01/11	R209	02/08/2018	10.39	Put	Bond Future	1,775.8700	1.7759	1,689.8700	1.6899	(4.843)	0	0	0
2018/01/11	R209	02/08/2018			Bond Future	9.6072	73.9142	9.5639	74.2009	(0.451)	0.0000	0.0000	0
2018/01/11	R209	02/08/2018	10.84	Call	Bond Future	8,583.8600	8.5839	8,810.9200	8.8109	2.645	0	0	0
2018/01/11	R209	02/08/2018	10.84	Put	Bond Future	1,084.4200	1.0844	1,024.7600	1.0248	(5.502)	0	0	435
2018/01/11	R209	02/08/2018	10.21	Call	Bond Future	5,933.1500	5.9332	6,122.1200	6.1221	3.185	0	0	0
2018/01/11	R209	02/08/2018	10.21	Put	Bond Future	2,110.8000	2.1108	2,013.0500	2.0131	(4.631)	0	0	435
2018/01/11	R209	02/08/2018	9.66	Put	Bond Future	3,502.1700	3.5022	3,363.0100	3.3630	(3.974)	0	0	0

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2018/01/11	R209	02/08/2018	10.38	Put	Bond Future	1,793.1000		1.7931	1,706.4700	1.7065	(4.831)	0	0	0
2018/01/11	R209	02/08/2018	10.39	Call	Bond Future	6,680.6100		6.6806	6,881.3300	6.8813	3.005	0	0	0
2018/01/11	R209	02/08/2018	10.40	Call	Bond Future	6,722.9000		6.7229	6,924.2500	6.9242	2.995	0	0	0
2018/01/11	R209	02/08/2018	10.40	Put	Bond Future	1,758.7900		1.7588	1,673.4200	1.6734	(4.854)	0	0	0
2018/01/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R209	01/11/2018	9.34	Put	Bond Future	5,498.9000		5.4989	5,334.1900	5.3342	(2.995)	0	0	0
2018/01/11	R209	01/11/2018	1,016.00	Call	Bond Future	71,306.1800		71.3062	71,596.9300	71.5969	0.408	0	0	0
2018/01/11	R209	01/11/2018			Bond Future	9.6550		72.1940	9.6107	72.4848	(0.459)	0.0000	0.0000	0
2018/01/11	R209	01/11/2018	1,016.01	Call	Bond Future	71,306.1800		71.3062	71,596.9300	71.5969	0.408	0	0	0
2018/01/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R209	01/11/2018	1,015.99	Call	Bond Future	71,306.1700		71.3062	71,596.9200	71.5969	0.408	0	0	0
2018/01/11	R209	01/11/2018	9.34	Call	Bond Future	3,393.9500		3.3939	3,519.9900	3.5200	3.714	0	0	255
2018/01/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R209	01/11/2018	10.57	Call	Bond Future	7,821.0700		7.8211	8,025.2800	8.0253	2.611	0	0	0
2018/01/11	R209	01/11/2018	10.57	Put	Bond Future	2,188.6700		2.1887	2,102.1300	2.1021	(3.954)	0	0	255
2018/01/11	R209	01/11/2018	9.94	Call	Bond Future	5,388.1600		5.3882	5,555.5300	5.5555	3.106	0	0	0
2018/01/11	R209	01/11/2018	9.94	Put	Bond Future	3,559.4600		3.5595	3,436.0800	3.4361	(3.466)	0	0	255
2018/01/11	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R210	01/02/2018			Bond Future	187.4808		187.4808	187.4736	187.4736	(0.004)	0.0000	0.0000	2,159
2018/01/11	R210	01/02/2018	192.36	Put	Bond Future	4,879.1800		4.8792	4,886.4400	4.8864	0.149	0	0	0
2018/01/11	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R210	01/02/2018	192.38	Put	Bond Future	4,899.1800		4.8992	4,906.4400	4.9064	0.148	0	0	0
2018/01/11	R210	01/02/2018	192.37	Put	Bond Future	4,889.1800		4.8892	4,896.4400	4.8964	0.148	0	0	0
2018/01/11	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R210	03/05/2018	191.44	Put	Bond Future	2,869.0400		2.8690	2,876.5500	2.8765	0.262	0	0	0
2018/01/11	R210	03/05/2018			Bond Future	188.5710		188.5710	188.5635	188.5635	(0.004)	0.0000	0.0000	0
2018/01/11	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R210	03/05/2018	191.46	Put	Bond Future	2,889.0400		2.8890	2,896.5500	2.8965	0.260	0	0	0
2018/01/11	R210	03/05/2018	191.45	Put	Bond Future	2,879.0400		2.8790	2,886.5500	2.8865	0.261	0	0	0
2018/01/11	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	01/02/2018	154.71	Put	Bond Future	3,463.8900		3.4639	3,470.5900	3.4706	0.193	0	0	0
2018/01/11	R212	01/02/2018			Bond Future	151.2461		151.2461	151.2394	151.2394	(0.004)	0.0000	0.0000	4,967
2018/01/11	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	01/02/2018	154.70	Put	Bond Future	3,453.8900		3.4539	3,460.5900	3.4606	0.194	0	0	0
2018/01/11	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	01/02/2018	154.69	Put	Bond Future	3,443.8900		3.4439	3,450.5900	3.4506	0.195	0	0	0
2018/01/11	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	03/05/2018			Bond Future	154.0820		154.0820	154.0750	154.0750	(0.005)	0.0000	0.0000	0
2018/01/11	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	03/05/2018	154.28	Put	Bond Future	198.0100		0.1980	205.0400	0.2050	3.550	0	0	0
2018/01/11	R212	03/05/2018	154.30	Put	Bond Future	218.0100		0.2180	225.0400	0.2250	3.225	0	0	0
2018/01/11	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/11	R212	03/05/2018	154.29	Put	Bond Future	208.0100		0.2080	215.0400	0.2150	3.380	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/11	R213	01/02/2018	9.42	Call	Bond Future	1,731.1800	1.7312	1,863.4800	1.8635	7.642	0	0	0
2018/01/11	R213	01/02/2018	9.41	Put	Bond Future	738.4300	0.7384	631.1600	0.6312	(14.527)	0	0	0
2018/01/11	R213	01/02/2018			Bond Future	9.2646	86.1125	9.2286	86.3499	(0.388)	0.0000	0.0000	58,890
2018/01/11	R213	01/02/2018	9.43	Call	Bond Future	1,773.0500	1.7731	1,907.5200	1.9075	7.584	0	0	0
2018/01/11	R213	01/02/2018	9.43	Put	Bond Future	692.1100	0.6921	589.1900	0.5892	(14.870)	0	0	0
2018/01/11	R213	01/02/2018	9.42	Put	Bond Future	715.0200	0.7150	609.9300	0.6099	(14.697)	0	0	0
2018/01/11	R213	01/02/2018	9.41	Call	Bond Future	1,689.7300	1.6897	1,819.8500	1.8199	7.701	0	0	0
2018/01/11	R213	03/05/2018	9.57	Put	Bond Future	1,948.5300	1.9485	1,844.7100	1.8447	(5.328)	0	0	0
2018/01/11	R213	03/05/2018	9.56	Call	Bond Future	3,537.1600	3.5372	3,674.1400	3.6741	3.873	0	0	0
2018/01/11	R213	03/05/2018			Bond Future	9.3164	84.1724	9.2793	84.4141	(0.398)	0.0000	0.0000	0
2018/01/11	R213	03/05/2018	9.57	Call	Bond Future	3,575.3800	3.5754	3,713.2500	3.7132	3.856	0	0	0
2018/01/11	R213	03/05/2018	9.56	Put	Bond Future	1,973.6400	1.9736	1,868.9300	1.8689	(5.305)	0	0	0
2018/01/11	R213	03/05/2018	9.58	Call	Bond Future	3,613.6000	3.6136	3,752.3700	3.7524	3.840	0	0	0
2018/01/11	R213	03/05/2018	9.58	Put	Bond Future	1,923.5000	1.9235	1,820.5800	1.8206	(5.351)	0	0	0
2018/01/11	R214	01/02/2018	9.84	Call	Bond Future	1,946.6400	1.9466	2,085.0200	2.0850	7.109	0	0	0
2018/01/11	R214	01/02/2018			Bond Future	9.6743	73.7491	9.6384	74.0002	(0.371)	0.0000	0.0000	48,891
2018/01/11	R214	01/02/2018	9.82	Call	Bond Future	1,860.4900	1.8605	1,994.5300	1.9945	7.205	0	0	0
2018/01/11	R214	01/02/2018	9.82	Put	Bond Future	855.5300	0.8555	738.5300	0.7385	(13.676)	0	0	0
2018/01/11	R214	01/02/2018	9.84	Put	Bond Future	805.5500	0.8056	692.8900	0.6929	(13.985)	0	0	0
2018/01/11	R214	01/02/2018	9.83	Call	Bond Future	1,903.3300	1.9033	2,039.5500	2.0396	7.157	0	0	0
2018/01/11	R214	01/02/2018	9.83	Put	Bond Future	830.2500	0.8303	715.4300	0.7154	(13.830)	0	0	0
2018/01/11	R214	03/05/2018	9.99	Put	Bond Future	2,164.7100	2.1647	2,055.1900	2.0552	(5.059)	0	0	0
2018/01/11	R214	03/05/2018			Bond Future	9.7261	71.8315	9.6892	72.0871	(0.379)	0.0000	0.0000	0
2018/01/11	R214	03/05/2018	9.98	Call	Bond Future	3,911.7900	3.9118	4,057.0600	4.0571	3.714	0	0	0
2018/01/11	R214	03/05/2018	9.98	Put	Bond Future	2,191.5500	2.1916	2,081.1400	2.0811	(5.038)	0	0	0
2018/01/11	R214	03/05/2018	9.99	Call	Bond Future	3,951.3100	3.9513	4,097.4700	4.0975	3.699	0	0	0
2018/01/11	R214	03/05/2018	9.97	Call	Bond Future	3,872.2800	3.8723	4,016.6500	4.0167	3.728	0	0	0
2018/01/11	R214	03/05/2018	9.97	Put	Bond Future	2,218.5100	2.2185	2,107.2000	2.1072	(5.017)	0	0	0
2018/01/11	R248	01/02/2018	9.90	Put	Bond Future	971.8400	0.9718	820.3100	0.8203	(15.592)	0	0	0
2018/01/11	R248	01/02/2018	9.89	Call	Bond Future	2,629.4400	2.6294	2,841.2800	2.8413	8.056	0	0	0
2018/01/11	R248	01/02/2018			Bond Future	9.7045	94.5660	9.6636	94.9324	(0.422)	0.0000	0.0000	80,503
2018/01/11	R248	01/02/2018	9.90	Call	Bond Future	2,686.0200	2.6860	2,900.8600	2.9009	7.998	0	0	0
2018/01/11	R248	01/02/2018	9.89	Put	Bond Future	1,001.5600	1.0016	847.0300	0.8470	(15.429)	0	0	0
2018/01/11	R248	01/02/2018	9.91	Call	Bond Future	2,743.2200	2.7432	2,961.0400	2.9610	7.940	0	0	0
2018/01/11	R248	01/02/2018	9.91	Put	Bond Future	942.9000	0.9429	794.3500	0.7944	(15.755)	0	0	0
2018/01/11	R248	03/05/2018	10.06	Call	Bond Future	5,319.7800	5.3198	5,539.5900	5.5396	4.132	0	0	0
2018/01/11	R248	03/05/2018	10.05	Put	Bond Future	2,748.0100	2.7480	2,593.4800	2.5935	(5.623)	0	0	0
2018/01/11	R248	03/05/2018			Bond Future	9.7572	91.8965	9.7151	92.2696	(0.432)	0.0000	0.0000	0
2018/01/11	R248	03/05/2018	10.07	Call	Bond Future	5,370.8400	5.3708	5,591.9000	5.5919	4.116	0	0	0
2018/01/11	R248	03/05/2018	10.07	Put	Bond Future	2,682.2700	2.6823	2,530.2400	2.5302	(5.668)	0	0	0
2018/01/11	R248	03/05/2018	10.06	Put	Bond Future	2,714.9700	2.7150	2,561.6900	2.5617	(5.646)	0	0	0
2018/01/11	R248	03/05/2018	10.05	Call	Bond Future	5,268.9200	5.2689	5,487.4800	5.4875	4.148	0	0	0

**Total**

**1103089**