



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2018 TO 15/01/2018

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
2018/01/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	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
2018/01/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	2025	01/02/2018	133.89	Put	Bond Future	3,090.3200	3.0903	3,096.7400	3.0967	0.208	0	0	0
2018/01/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	01/02/2018			Bond Future	130.7997	130.7997	130.7933	130.7933	(0.005)	0.0000	0.0000	1,070
2018/01/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	01/02/2018	133.88	Put	Bond Future	3,080.3200	3.0803	3,086.7400	3.0867	0.208	0	0	0
2018/01/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	01/02/2018	133.90	Put	Bond Future	3,100.3200	3.1003	3,106.7400	3.1067	0.207	0	0	0
2018/01/15	2025	03/05/2018	133.21	Call	Bond Future	41.8200	0.0418	35.4400	0.0354	(15.256)	0	0	0
2018/01/15	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	03/05/2018			Bond Future	133.2518	133.2518	133.2454	133.2454	(0.005)	0.0000	0.0000	0
2018/01/15	2025	03/05/2018	133.22	Call	Bond Future	31.8200	0.0318	25.4400	0.0254	(20.050)	0	0	0
2018/01/15	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	03/05/2018	133.20	Call	Bond Future	51.8200	0.0518	45.4400	0.0454	(12.312)	0	0	0
2018/01/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	02/08/2018			Bond Future	135.7211	135.7211	135.7128	135.7128	(0.006)	0.0000	0.0000	0
2018/01/15	2025	02/08/2018	136.65	Put	Bond Future	928.9400	0.9289	937.2100	0.9372	0.890	0	0	0
2018/01/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2025	02/08/2018	136.67	Put	Bond Future	948.9400	0.9489	957.2100	0.9572	0.871	0	0	0
2018/01/15	2025	02/08/2018	136.66	Put	Bond Future	938.9400	0.9389	947.2100	0.9472	0.881	0	0	0
2018/01/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2029	01/02/2018			Bond Future	100.6965	100.6965	100.6922	100.6922	(0.004)	0.0000	0.0000	1,370
2018/01/15	2029	03/05/2018			Bond Future	101.5661	101.5661	101.5619	101.5619	(0.004)	0.0000	0.0000	0
2018/01/15	2029	02/08/2018			Bond Future	103.4821	103.4821	103.4764	103.4764	(0.006)	0.0000	0.0000	0
2018/01/15	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	01/02/2018			Bond Future	9.1273	92.0171	9.0613	92.4671	(0.723)	0.0000	0.0000	71,083
2018/01/15	2030	01/02/2018	9.38	Call	Bond Future	1,694.8800	1.6949	2,144.8800	2.1449	26.551	0	0	0
2018/01/15	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	01/02/2018	9.39	Call	Bond Future	1,761.0800	1.7611	2,211.0800	2.2111	25.553	0	0	0
2018/01/15	2030	01/02/2018	9.37	Call	Bond Future	1,628.6200	1.6286	2,078.6200	2.0786	27.631	0	0	0
2018/01/15	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	03/05/2018	9.51	Call	Bond Future	2,155.6000	2.1556	2,613.9300	2.6139	21.262	0	0	0
2018/01/15	2030	03/05/2018			Bond Future	9.1823	93.7365	9.1140	94.1949	(0.744)	0.0000	0.0000	50
2018/01/15	2030	03/05/2018	9.49	Call	Bond Future	2,026.0300	2.0260	2,484.3600	2.4844	22.622	0	0	0
2018/01/15	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	03/05/2018	9.50	Call	Bond Future	2,090.8500	2.0909	2,549.1800	2.5492	21.921	0	0	0
2018/01/15	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	02/08/2018			Bond Future	9.2400	91.4864	9.1694	91.9520	(0.764)	0.0000	0.0000	0

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2018/01/15	2030	02/08/2018	9.46	Call	Bond Future	1,430.3600	1.4304	1,896.0000	1.8960	32.554	0	0	0
2018/01/15	2030	02/08/2018	9.47	Call	Bond Future	1,494.6500	1.4947	1,960.2900	1.9603	31.154	0	0	0
2018/01/15	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2030	02/08/2018	9.45	Call	Bond Future	1,366.0200	1.3660	1,831.6600	1.8317	34.087	0	0	0
2018/01/15	2032	01/02/2018	9.56	Call	Bond Future	2,253.8100	2.2538	2,534.5400	2.5345	12.456	0	0	0
2018/01/15	2032	01/02/2018	9.55	Put	Bond Future	603.9400	0.6039	395.6900	0.3957	(34.482)	0	0	0
2018/01/15	2032	01/02/2018	9.20	Call	Bond Future	816.7200	0.8167	923.2700	0.9233	13.046	0	0	7,500
2018/01/15	2032	01/02/2018	9.45	Put	Bond Future	847.8800	0.8479	589.6900	0.5897	(30.451)	0	0	0
2018/01/15	2032	01/02/2018	9.40	Put	Bond Future	994.3400	0.9943	710.8200	0.7108	(28.513)	0	0	0
2018/01/15	2032	01/02/2018			Bond Future	9.3282	94.5287	9.2621	95.0128	(0.708)	0.0000	0.0000	38,482
2018/01/15	2032	01/02/2018	9.57	Call	Bond Future	2,304.4100	2.3044	2,589.9600	2.5900	12.391	0	0	0
2018/01/15	2032	01/02/2018	9.57	Put	Bond Future	562.4300	0.5624	363.8400	0.3638	(35.309)	0	0	0
2018/01/15	2032	01/02/2018	9.30	Put	Bond Future	1,340.1200	1.3401	1,007.2800	1.0073	(24.837)	0	0	0
2018/01/15	2032	01/02/2018	9.30	Call	Bond Future	1,134.0100	1.1340	1,285.3100	1.2853	13.342	0	0	7,800
2018/01/15	2032	01/02/2018	9.56	Put	Bond Future	582.9300	0.5829	379.5200	0.3795	(34.894)	0	0	0
2018/01/15	2032	01/02/2018	9.55	Call	Bond Future	2,203.6400	2.2036	2,479.5300	2.4795	12.520	0	0	0
2018/01/15	2032	01/02/2018	9.20	Put	Bond Future	1,759.6000	1.7596	1,382.0100	1.3820	(21.459)	0	0	0
2018/01/15	2032	01/02/2018	9.45	Call	Bond Future	1,731.3800	1.7314	1,957.3300	1.9573	13.050	0	0	750
2018/01/15	2032	01/02/2018	9.40	Call	Bond Future	1,516.6900	1.5167	1,717.3100	1.7173	13.227	0	0	6,800
2018/01/15	2032	03/05/2018	9.70	Call	Bond Future	4,247.0000	4.2470	4,526.7400	4.5267	6.587	0	0	0
2018/01/15	2032	03/05/2018	9.71	Put	Bond Future	1,983.4200	1.9834	1,771.8800	1.7719	(10.665)	0	0	0
2018/01/15	2032	03/05/2018			Bond Future	9.3837	92.1378	9.3155	92.6309	(0.727)	0.0000	0.0000	0
2018/01/15	2032	03/05/2018	9.70	Put	Bond Future	2,009.4700	2.0095	1,796.1200	1.7961	(10.617)	0	0	0
2018/01/15	2032	03/05/2018	9.71	Call	Bond Future	4,290.4100	4.2904	4,571.9600	4.5720	6.562	0	0	0
2018/01/15	2032	03/05/2018	9.72	Call	Bond Future	4,334.2100	4.3342	4,617.5700	4.6176	6.538	0	0	0
2018/01/15	2032	03/05/2018	9.72	Put	Bond Future	1,957.8300	1.9578	1,748.1000	1.7481	(10.712)	0	0	0
2018/01/15	2032	02/08/2018	9.66	Put	Bond Future	3,112.2400	3.1122	2,880.8500	2.8808	(7.435)	0	0	0
2018/01/15	2032	02/08/2018	9.67	Call	Bond Future	4,696.4300	4.6964	4,967.5100	4.9675	5.772	0	0	0
2018/01/15	2032	02/08/2018			Bond Future	9.4398	93.8632	9.3695	94.3642	(0.745)	0.0000	0.0000	0
2018/01/15	2032	02/08/2018	9.68	Call	Bond Future	4,737.0200	4.7370	5,009.5200	5.0095	5.753	0	0	0
2018/01/15	2032	02/08/2018	9.68	Put	Bond Future	3,054.6000	3.0546	2,826.0600	2.8261	(7.482)	0	0	0
2018/01/15	2032	02/08/2018	9.66	Call	Bond Future	4,656.2600	4.6563	4,925.9100	4.9259	5.791	0	0	0
2018/01/15	2032	02/08/2018	9.67	Put	Bond Future	3,083.1700	3.0832	2,853.2100	2.8532	(7.459)	0	0	0
2018/01/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	01/02/2018			Bond Future	105.3800	105.3800	105.2402	105.2402	(0.133)	0.0000	0.0000	5,730
2018/01/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	01/02/2018	109.64	Put	Bond Future	4,259.9800	4.2600	4,399.7600	4.3998	3.281	0	0	0
2018/01/15	2033	01/02/2018	109.66	Put	Bond Future	4,279.9800	4.2800	4,419.7600	4.4198	3.266	0	0	0
2018/01/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	01/02/2018	109.65	Put	Bond Future	4,269.9800	4.2700	4,409.7600	4.4098	3.274	0	0	0
2018/01/15	2033	03/05/2018	107.71	Put	Bond Future	1,442.3900	1.4424	1,584.7700	1.5848	9.871	0	0	0
2018/01/15	2033	03/05/2018			Bond Future	106.2676	106.2676	106.1252	106.1252	(0.134)	0.0000	0.0000	384
2018/01/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	03/05/2018	107.70	Put	Bond Future	1,432.3900	1.4324	1,574.7700	1.5748	9.940	0	0	0
2018/01/15	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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2018/01/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	03/05/2018	107.69	Put	Bond Future	1,422.3900	1.4224	1,564.7700	1.5648	10.010	0	0	0
2018/01/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	02/08/2018			Bond Future	108.2723	108.2723	108.1259	108.1259	(0.135)	0.0000	0.0000	0
2018/01/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	02/08/2018	109.92	Put	Bond Future	1,647.7300	1.6477	1,794.1400	1.7941	8.886	0	0	0
2018/01/15	2033	02/08/2018	109.94	Put	Bond Future	1,667.7300	1.6677	1,814.1400	1.8141	8.779	0	0	0
2018/01/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2033	02/08/2018	109.93	Put	Bond Future	1,657.7300	1.6577	1,804.1400	1.8041	8.832	0	0	0
2018/01/15	2037	01/02/2018	9.82	Put	Bond Future	657.1300	0.6571	448.4800	0.4485	(31.752)	0	0	0
2018/01/15	2037	01/02/2018			Bond Future	9.6032	90.5859	9.5473	91.0361	(0.583)	0.0000	0.0000	43,916
2018/01/15	2037	01/02/2018	9.88	Put	Bond Future	527.2700	0.5273	346.7100	0.3467	(34.244)	0	0	0
2018/01/15	2037	01/02/2018	9.88	Call	Bond Future	2,704.1600	2.7042	2,973.8200	2.9738	9.972	0	0	2,000
2018/01/15	2037	01/02/2018	9.82	Call	Bond Future	2,369.0900	2.3691	2,610.6600	2.6107	10.197	0	0	0
2018/01/15	2037	01/02/2018	9.81	Put	Bond Future	681.0100	0.6810	467.5600	0.4676	(31.343)	0	0	0
2018/01/15	2037	01/02/2018	9.83	Call	Bond Future	2,423.6100	2.4236	2,669.9500	2.6700	10.164	0	0	0
2018/01/15	2037	01/02/2018	9.83	Put	Bond Future	633.9000	0.6339	430.0200	0.4300	(32.163)	0	0	0
2018/01/15	2037	01/02/2018	9.81	Call	Bond Future	2,315.1100	2.3151	2,551.8800	2.5519	10.227	0	0	0
2018/01/15	2037	01/02/2018	10.32	Call	Bond Future	5,550.4600	5.5505	5,959.5500	5.9596	7.370	0	0	0
2018/01/15	2037	01/02/2018	10.32	Put	Bond Future	77.2900	0.0773	36.1600	0.0362	(53.215)	0	0	2,000
2018/01/15	2037	01/02/2018	10.72	Call	Bond Future	8,313.6600	8.3137	8,757.9100	8.7579	5.344	0	0	0
2018/01/15	2037	01/02/2018	10.72	Put	Bond Future	8.6800	0.0087	2.7100	0.0027	(68.779)	0	0	2,000
2018/01/15	2037	03/05/2018	9.99	Call	Bond Future	4,795.3600	4.7954	5,048.1800	5.0482	5.272	0	0	0
2018/01/15	2037	03/05/2018	9.97	Put	Bond Future	2,313.3100	2.3133	2,104.2900	2.1043	(9.036)	0	0	0
2018/01/15	2037	03/05/2018			Bond Future	9.6621	92.2786	9.6045	92.7372	(0.597)	0.0000	0.0000	0
2018/01/15	2037	03/05/2018	9.99	Put	Bond Future	2,255.5700	2.2556	2,049.8700	2.0499	(9.120)	0	0	0
2018/01/15	2037	03/05/2018	9.97	Call	Bond Future	4,701.3700	4.7014	4,950.8700	4.9509	5.307	0	0	0
2018/01/15	2037	03/05/2018	9.98	Put	Bond Future	2,284.2900	2.2843	2,076.9300	2.0769	(9.078)	0	0	0
2018/01/15	2037	03/05/2018	9.98	Call	Bond Future	4,748.2700	4.7483	4,999.4300	4.9994	5.290	0	0	0
2018/01/15	2037	02/08/2018	9.96	Put	Bond Future	3,542.1100	3.5421	3,322.7400	3.3227	(6.193)	0	0	0
2018/01/15	2037	02/08/2018	9.95	Call	Bond Future	5,317.9400	5.3179	5,563.1400	5.5631	4.611	0	0	0
2018/01/15	2037	02/08/2018			Bond Future	9.7236	89.7508	9.6642	90.2167	(0.610)	0.0000	0.0000	0
2018/01/15	2037	02/08/2018	9.96	Call	Bond Future	5,361.7100	5.3617	5,608.1900	5.6082	4.597	0	0	0
2018/01/15	2037	02/08/2018	9.95	Put	Bond Future	3,574.1400	3.5741	3,353.4900	3.3535	(6.174)	0	0	0
2018/01/15	2037	02/08/2018	9.97	Call	Bond Future	5,405.3700	5.4054	5,653.1200	5.6531	4.583	0	0	0
2018/01/15	2037	02/08/2018	9.97	Put	Bond Future	3,510.0700	3.5101	3,291.9700	3.2920	(6.214)	0	0	0
2018/01/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	01/02/2018	136.95	Put	Bond Future	10,933.4000	10.9334	10,537.6100	10.5376	(3.620)	0	0	0
2018/01/15	2038	01/02/2018			Bond Future	126.0166	126.0166	126.4124	126.4124	0.314	0.0000	0.0000	19,909
2018/01/15	2038	01/02/2018	136.94	Put	Bond Future	10,923.4000	10.9234	10,527.6100	10.5276	(3.623)	0	0	0
2018/01/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	01/02/2018	136.93	Put	Bond Future	10,913.4000	10.9134	10,517.6100	10.5176	(3.627)	0	0	0
2018/01/15	2038	03/05/2018	132.28	Put	Bond Future	3,900.8500	3.9008	3,497.5800	3.4976	(10.338)	0	0	0
2018/01/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	03/05/2018			Bond Future	128.3792	128.3792	128.7824	128.7824	0.314	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
2018/01/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	03/05/2018	132.27	Put	Bond Future	3,890.8500	3.8908	3,487.5800	3.4876	(10.365)	0	0	0
2018/01/15	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	03/05/2018	132.29	Put	Bond Future	3,910.8500	3.9108	3,507.5800	3.5076	(10.312)	0	0	0
2018/01/15	2038	02/08/2018	134.55	Put	Bond Future	3,799.1700	3.7992	3,389.8400	3.3898	(10.774)	0	0	0
2018/01/15	2038	02/08/2018			Bond Future	130.7508	130.7508	131.1602	131.1602	0.313	0.0000	0.0000	0
2018/01/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	02/08/2018	134.54	Put	Bond Future	3,789.1700	3.7892	3,379.8400	3.3798	(10.803)	0	0	0
2018/01/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2038	02/08/2018	134.53	Put	Bond Future	3,779.1700	3.7792	3,369.8400	3.3698	(10.831)	0	0	0
2018/01/15	2040	01/02/2018	9.89	Call	Bond Future	2,625.3600	2.6254	2,852.6200	2.8526	8.656	0	0	0
2018/01/15	2040	01/02/2018			Bond Future	9.6631	94.1452	9.6122	94.5853	(0.527)	0.0000	0.0000	27,826
2018/01/15	2040	01/02/2018	9.87	Call	Bond Future	2,509.6900	2.5097	2,727.4800	2.7275	8.678	0	0	0
2018/01/15	2040	01/02/2018	9.87	Put	Bond Future	755.8200	0.7558	533.5000	0.5335	(29.414)	0	0	0
2018/01/15	2040	01/02/2018	9.88	Put	Bond Future	729.9700	0.7300	512.3900	0.5124	(29.807)	0	0	0
2018/01/15	2040	01/02/2018	9.89	Put	Bond Future	704.7400	0.7047	491.8900	0.4919	(30.203)	0	0	0
2018/01/15	2040	01/02/2018	9.88	Call	Bond Future	2,567.2800	2.5673	2,789.8100	2.7898	8.668	0	0	0
2018/01/15	2040	03/05/2018	10.08	Put	Bond Future	2,385.7900	2.3858	2,183.6500	2.1837	(8.473)	0	0	0
2018/01/15	2040	03/05/2018			Bond Future	9.7217	95.9045	9.6693	96.3526	(0.540)	0.0000	0.0000	1,435
2018/01/15	2040	03/05/2018	10.07	Call	Bond Future	5,305.6300	5.3056	5,550.0000	5.5500	4.606	0	0	0
2018/01/15	2040	03/05/2018	10.07	Put	Bond Future	2,415.8800	2.4159	2,212.1400	2.2121	(8.433)	0	0	0
2018/01/15	2040	03/05/2018	10.08	Call	Bond Future	5,356.3700	5.3564	5,602.3400	5.6023	4.592	0	0	0
2018/01/15	2040	03/05/2018	10.00	Put	Bond Future	2,634.9200	2.6349	2,419.9000	2.4199	(8.160)	0	0	0
2018/01/15	2040	03/05/2018	10.00	Call	Bond Future	4,955.5800	4.9556	5,188.6700	5.1887	4.704	0	0	1,500
2018/01/15	2040	03/05/2018	9.00	Put	Bond Future	7,749.6400	7.7496	7,378.6900	7.3787	(4.787)	0	0	0
2018/01/15	2040	03/05/2018	9.00	Call	Bond Future	1,267.2000	1.2672	1,344.3600	1.3444	6.089	0	0	1,500
2018/01/15	2040	03/05/2018	10.06	Call	Bond Future	5,254.8800	5.2549	5,497.6600	5.4977	4.620	0	0	0
2018/01/15	2040	03/05/2018	10.06	Put	Bond Future	2,446.0700	2.4461	2,240.7400	2.2407	(8.394)	0	0	0
2018/01/15	2040	02/08/2018	10.03	Put	Bond Future	3,846.0200	3.8460	3,628.9400	3.6289	(5.644)	0	0	0
2018/01/15	2040	02/08/2018	10.04	Call	Bond Future	5,934.2500	5.9342	6,173.6200	6.1736	4.034	0	0	0
2018/01/15	2040	02/08/2018			Bond Future	9.7828	93.1942	9.7288	93.6495	(0.551)	0.0000	0.0000	0
2018/01/15	2040	02/08/2018	10.05	Call	Bond Future	5,981.0800	5.9811	6,221.6800	6.2217	4.023	0	0	0
2018/01/15	2040	02/08/2018	10.05	Put	Bond Future	3,777.5700	3.7776	3,562.9400	3.5629	(5.682)	0	0	0
2018/01/15	2040	02/08/2018	10.03	Call	Bond Future	5,887.5600	5.8876	6,125.7100	6.1257	4.045	0	0	0
2018/01/15	2040	02/08/2018	10.04	Put	Bond Future	3,811.6700	3.8117	3,595.8100	3.5958	(5.663)	0	0	0
2018/01/15	2044	01/02/2018	9.90	Put	Bond Future	790.0700	0.7901	572.4600	0.5725	(27.543)	0	0	0
2018/01/15	2044	01/02/2018	9.89	Call	Bond Future	2,467.2400	2.4672	2,646.5200	2.6465	7.266	0	0	0
2018/01/15	2044	01/02/2018			Bond Future	9.6978	91.2031	9.6519	91.6044	(0.473)	0.0000	0.0000	21,014
2018/01/15	2044	01/02/2018	9.90	Call	Bond Future	2,524.3200	2.5243	2,708.0400	2.7080	7.278	0	0	0
2018/01/15	2044	01/02/2018	9.89	Put	Bond Future	817.4300	0.8174	595.3800	0.5954	(27.164)	0	0	0
2018/01/15	2044	01/02/2018	9.91	Call	Bond Future	2,581.9800	2.5820	2,770.1300	2.7701	7.287	0	0	0
2018/01/15	2044	01/02/2018	9.91	Put	Bond Future	763.4400	0.7634	550.2600	0.5503	(27.924)	0	0	0
2018/01/15	2044	03/05/2018	10.10	Call	Bond Future	5,376.9100	5.3769	5,593.8000	5.5938	4.034	0	0	0
2018/01/15	2044	03/05/2018	10.09	Put	Bond Future	2,510.9200	2.5109	2,317.7000	2.3177	(7.695)	0	0	0
2018/01/15	2044	03/05/2018			Bond Future	9.7547	92.9074	9.7075	93.3160	(0.484)	0.0000	0.0000	0

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2018/01/15	2044	03/05/2018	10.11	Call	Bond Future	5,427.9800	5.4280	5,646.3300	5.6463	4.023	0	0	0
2018/01/15	2044	03/05/2018	10.11	Put	Bond Future	2,449.4800	2.4495	2,259.1800	2.2592	(7.769)	0	0	0
2018/01/15	2044	03/05/2018	10.10	Put	Bond Future	2,479.9500	2.4800	2,288.1900	2.2882	(7.732)	0	0	0
2018/01/15	2044	03/05/2018	10.09	Call	Bond Future	5,326.2200	5.3262	5,541.6500	5.5416	4.045	0	0	0
2018/01/15	2044	02/08/2018	10.07	Call	Bond Future	6,038.7700	6.0388	6,253.1800	6.2532	3.551	0	0	0
2018/01/15	2044	02/08/2018			Bond Future	9.8138	90.2661	9.7653	90.6813	(0.494)	0.0000	0.0000	0
2018/01/15	2044	02/08/2018	10.05	Call	Bond Future	5,944.6300	5.9446	6,156.8000	6.1568	3.569	0	0	0
2018/01/15	2044	02/08/2018	10.05	Put	Bond Future	3,969.0600	3.9691	3,766.0500	3.7661	(5.115)	0	0	0
2018/01/15	2044	02/08/2018	10.07	Put	Bond Future	3,899.2800	3.8993	3,698.5100	3.6985	(5.149)	0	0	0
2018/01/15	2044	02/08/2018	10.06	Call	Bond Future	5,991.6300	5.9916	6,204.9200	6.2049	3.560	0	0	0
2018/01/15	2044	02/08/2018	10.06	Put	Bond Future	3,934.0400	3.9340	3,732.1500	3.7321	(5.132)	0	0	0
2018/01/15	2046	01/02/2018	132.92	Put	Bond Future	9,747.2900	9.7473	9,996.0400	9.9960	2.552	0	0	0
2018/01/15	2046	01/02/2018			Bond Future	123.1727	123.1727	122.9240	122.9240	(0.202)	0.0000	0.0000	21,632
2018/01/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	01/02/2018	132.91	Put	Bond Future	9,737.2900	9.7373	9,986.0400	9.9860	2.555	0	0	0
2018/01/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	01/02/2018	132.90	Put	Bond Future	9,727.2900	9.7273	9,976.0400	9.9760	2.557	0	0	0
2018/01/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	03/05/2018			Bond Future	123.8822	123.8822	123.6290	123.6290	(0.204)	0.0000	0.0000	0
2018/01/15	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	03/05/2018	127.93	Put	Bond Future	4,047.8000	4.0478	4,300.9700	4.3010	6.255	0	0	0
2018/01/15	2046	03/05/2018	127.95	Put	Bond Future	4,067.8000	4.0678	4,320.9700	4.3210	6.224	0	0	0
2018/01/15	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	03/05/2018	127.94	Put	Bond Future	4,057.8000	4.0578	4,310.9700	4.3110	6.239	0	0	0
2018/01/15	2046	02/08/2018	128.78	Put	Bond Future	2,560.9300	2.5609	2,820.5900	2.8206	10.139	0	0	0
2018/01/15	2046	02/08/2018			Bond Future	126.2191	126.2191	125.9594	125.9594	(0.206)	0.0000	0.0000	0
2018/01/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2046	02/08/2018	128.77	Put	Bond Future	2,550.9300	2.5509	2,810.5900	2.8106	10.179	0	0	0
2018/01/15	2046	02/08/2018	128.79	Put	Bond Future	2,570.9300	2.5709	2,830.5900	2.8306	10.100	0	0	0
2018/01/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	01/02/2018	140.23	Put	Bond Future	11,586.0200	11.5860	11,591.1100	11.5911	0.044	0	0	0
2018/01/15	2050	01/02/2018			Bond Future	128.6440	128.6440	128.6389	128.6389	(0.004)	0.0000	0.0000	24,301
2018/01/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	01/02/2018	140.25	Put	Bond Future	11,606.0200	11.6060	11,611.1100	11.6111	0.044	0	0	0
2018/01/15	2050	01/02/2018	140.24	Put	Bond Future	11,596.0200	11.5960	11,601.1100	11.6011	0.044	0	0	0
2018/01/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	03/05/2018	135.62	Put	Bond Future	4,564.4100	4.5644	4,569.2500	4.5693	0.106	0	0	0
2018/01/15	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	03/05/2018			Bond Future	131.0556	131.0556	131.0508	131.0508	(0.004)	0.0000	0.0000	0
2018/01/15	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	03/05/2018	135.61	Put	Bond Future	4,554.4100	4.5544	4,559.2500	4.5593	0.106	0	0	0
2018/01/15	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	03/05/2018	135.63	Put	Bond Future	4,574.4100	4.5744	4,579.2500	4.5793	0.106	0	0	0

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2018/01/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	02/08/2018	137.54	Put	Bond Future	5,745.1000	5.7451	5,751.9600	5.7520	0.119	0	0	0
2018/01/15	2050	02/08/2018	137.52	Put	Bond Future	5,725.1000	5.7251	5,731.9600	5.7320	0.120	0	0	0
2018/01/15	2050	02/08/2018			Bond Future	131.7949	131.7949	131.7880	131.7880	(0.005)	0.0000	0.0000	0
2018/01/15	2050	02/08/2018	137.53	Put	Bond Future	5,735.1000	5.7351	5,741.9600	5.7420	0.120	0	0	0
2018/01/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	AL37	01/02/2018			Index Future	570.3740	570.3740	571.7480	571.7480	0.241	0.0000	0.0000	0
2018/01/15	AL37	03/05/2018			Index Future	581.0320	581.0320	582.4290	582.4290	0.240	0.0000	0.0000	0
2018/01/15	AL37	02/08/2018			Index Future	591.9140	591.9140	593.3310	593.3310	0.239	0.0000	0.0000	0
2018/01/15	AL7T	01/02/2018			Index Future	657.9480	657.9480	660.5290	660.5290	0.392	0.0000	0.0000	0
2018/01/15	AL7T	03/05/2018			Index Future	670.2420	670.2420	672.8680	672.8680	0.392	0.0000	0.0000	0
2018/01/15	AL7T	02/08/2018			Index Future	682.7960	682.7960	685.4640	685.4640	0.391	0.0000	0.0000	0
2018/01/15	ALBI	01/02/2018			Index Future	594.0700	594.0700	596.5430	596.5430	0.416	0.0000	0.0000	781
2018/01/15	ALBI	03/05/2018			Index Future	605.1710	605.1710	607.6860	607.6860	0.416	0.0000	0.0000	0
2018/01/15	ALBI	02/08/2018			Index Future	616.5050	616.5050	619.0620	619.0620	0.415	0.0000	0.0000	0
2018/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	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
2018/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	01/02/2018			Bond Future	129.2376	129.2376	129.0053	129.0053	(0.180)	0.0000	0.0000	0
2018/01/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	01/02/2018	132.29	Put	Bond Future	3,052.3500	3.0524	3,284.6900	3.2847	7.612	0	0	0
2018/01/15	EL28	01/02/2018	132.31	Put	Bond Future	3,072.3500	3.0724	3,304.6900	3.3047	7.562	0	0	0
2018/01/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	01/02/2018	132.30	Put	Bond Future	3,062.3500	3.0624	3,294.6900	3.2947	7.587	0	0	0
2018/01/15	EL28	03/05/2018	133.20	Put	Bond Future	3,299.2000	3.2992	3,535.6300	3.5356	7.166	0	0	0
2018/01/15	EL28	03/05/2018			Bond Future	129.9008	129.9008	129.6644	129.6644	(0.182)	0.0000	0.0000	0
2018/01/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	03/05/2018	133.19	Put	Bond Future	3,289.2000	3.2892	3,525.6300	3.5256	7.188	0	0	0
2018/01/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	03/05/2018	133.18	Put	Bond Future	3,279.2000	3.2792	3,515.6300	3.5156	7.210	0	0	0
2018/01/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	02/08/2018			Bond Future	132.3512	132.3512	132.1085	132.1085	(0.183)	0.0000	0.0000	0
2018/01/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	02/08/2018	134.93	Put	Bond Future	2,578.7800	2.5788	2,821.4800	2.8215	9.411	0	0	0
2018/01/15	EL28	02/08/2018	134.95	Put	Bond Future	2,598.7800	2.5988	2,841.4800	2.8415	9.339	0	0	0
2018/01/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	EL28	02/08/2018	134.94	Put	Bond Future	2,588.7800	2.5888	2,831.4800	2.8315	9.375	0	0	0
2018/01/15	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	01/02/2018	10.99	Call	Bond Future	1,393.3200	1.3933	1,738.7700	1.7388	24.793	0	0	0
2018/01/15	ES33	01/02/2018			Bond Future	10.7581	78.5868	10.7016	78.9323	(0.525)	0.0000	0.0000	9,466
2018/01/15	ES33	01/02/2018	11.00	Call	Bond Future	1,452.5500	1.4525	1,798.0000	1.7980	23.782	0	0	0
2018/01/15	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	01/02/2018	11.01	Call	Bond Future	1,511.7000	1.5117	1,857.1500	1.8572	22.852	0	0	0
2018/01/15	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	03/05/2018	11.22	Call	Bond Future	2,135.7100	2.1357	2,487.5200	2.4875	16.473	0	0	0
2018/01/15	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	03/05/2018			Bond Future	10.8563	76.2637	10.7978	76.6155	(0.538)	0.0000	0.0000	0
2018/01/15	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	03/05/2018	11.20	Call	Bond Future	2,020.6400	2.0206	2,372.4500	2.3725	17.411	0	0	0
2018/01/15	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	03/05/2018	11.21	Call	Bond Future	2,078.2100	2.0782	2,430.0200	2.4300	16.929	0	0	0
2018/01/15	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	02/08/2018	11.14	Call	Bond Future	1,075.3500	1.0753	1,432.6900	1.4327	33.230	0	0	0
2018/01/15	ES33	02/08/2018			Bond Future	10.9559	77.6919	10.8956	78.0492	(0.550)	0.0000	0.0000	0
2018/01/15	ES33	02/08/2018	11.15	Call	Bond Future	1,133.1000	1.1331	1,490.4400	1.4904	31.536	0	0	0
2018/01/15	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES33	02/08/2018	11.16	Call	Bond Future	1,190.7900	1.1908	1,548.1300	1.5481	30.009	0	0	0
2018/01/15	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	ES42	01/02/2018			Bond Future	10.9469	81.7410	10.9005	82.0643	(0.424)	0.0000	0.0000	7,957

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2018/01/15	ES42	03/05/2018			Bond Future	11.0446	79.0071	10.9967	79.3363	(0.434)	0.0000	0.0000	0
2018/01/15	ES42	02/08/2018			Bond Future	11.1421	80.4863	11.0927	80.8206	(0.444)	0.0000	0.0000	0
2018/01/15	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	01/02/2018			GOVI	592.6650	592.6650	595.1960	595.1960	0.427	0.0000	0.0000	716
2018/01/15	GOVI	01/02/2018	581.03	Call	GOVI	116,350.0000	11.6350	141,660.0000	14.1660	21.753	0	0	0
2018/01/15	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	01/02/2018	581.04	Call	GOVI	116,250.0000	11.6250	141,560.0000	14.1560	21.772	0	0	0
2018/01/15	GOVI	01/02/2018	581.02	Call	GOVI	116,450.0000	11.6450	141,760.0000	14.1760	21.735	0	0	0
2018/01/15	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	03/05/2018	590.29	Call	GOVI	134,500.0000	13.4500	160,250.0000	16.0250	19.145	0	0	0
2018/01/15	GOVI	03/05/2018	590.27	Call	GOVI	134,700.0000	13.4700	160,450.0000	16.0450	19.117	0	0	0
2018/01/15	GOVI	03/05/2018			GOVI	603.7400	603.7400	606.3150	606.3150	0.427	0.0000	0.0000	0
2018/01/15	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	03/05/2018	590.28	Call	GOVI	134,600.0000	13.4600	160,350.0000	16.0350	19.131	0	0	0
2018/01/15	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	02/08/2018			GOVI	615.0480	615.0480	617.6650	617.6650	0.425	0.0000	0.0000	0
2018/01/15	GOVI	02/08/2018	605.71	Call	GOVI	93,380.0000	9.3380	119,550.0000	11.9550	28.025	0	0	0
2018/01/15	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GOVI	02/08/2018	605.72	Call	GOVI	93,280.0000	9.3280	119,450.0000	11.9450	28.055	0	0	0
2018/01/15	GOVI	02/08/2018	605.70	Call	GOVI	93,480.0000	9.3480	119,650.0000	11.9650	27.995	0	0	0
2018/01/15	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/15	IGOV	01/02/2018			Index Future	251.5540	251.5540	251.4870	251.4870	(0.027)	0.0000	0.0000	879
2018/01/15	IGOV	03/05/2018			Index Future	256.2700	256.2700	256.2010	256.2010	(0.027)	0.0000	0.0000	269
2018/01/15	IGOV	02/08/2018			Index Future	261.1050	261.1050	261.0310	261.0310	(0.028)	0.0000	0.0000	0
2018/01/15	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/15	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2018/01/15	IS01	20/09/2018			Interest Rate Swap	100.0000	100.0000	99.9900	99.9900	(0.010)	0.0000	0.0000	0
2018/01/15	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4000	100.4000	(0.030)	0.0000	0.0000	0
2018/01/15	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.3700	99.3700	(0.040)	0.0000	0.0000	0
2018/01/15	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/15	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/01/15	IS02	21/09/2018			Interest Rate Swap	98.4700	98.4700	98.4600	98.4600	(0.010)	0.0000	0.0000	0
2018/01/15	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.7800	98.7800	(0.030)	0.0000	0.0000	0
2018/01/15	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1300	99.1300	(0.040)	0.0000	0.0000	0
2018/01/15	IS02	21/06/2019			Interest Rate Swap	99.5100	99.5100	99.4500	99.4500	(0.060)	0.0000	0.0000	0
2018/01/15	IS02	20/09/2019			Interest Rate Swap	99.8800	99.8800	99.8000	99.8000	(0.080)	0.0000	0.0000	0
2018/01/15	IS02	20/12/2019			Interest Rate Swap	100.8100	100.8100	100.7500	100.7500	(0.060)	0.0000	0.0000	0
2018/01/15	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5100	98.5100	(0.041)	0.0000	0.0000	0
2018/01/15	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	95.8500	95.8500	(0.146)	0.0000	0.0000	0

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2018/01/15	IS05	16/03/2021			Interest Rate Swap	95.2100	95.2100	95.0500	95.0500	(0.168)	0.0000	0.0000	0
2018/01/15	IS05	15/06/2021			Interest Rate Swap	94.4100	94.4100	94.2100	94.2100	(0.212)	0.0000	0.0000	0
2018/01/15	IS05	21/09/2021			Interest Rate Swap	94.5800	94.5800	94.3500	94.3500	(0.243)	0.0000	0.0000	0
2018/01/15	IS05	21/12/2021			Interest Rate Swap	96.7700	96.7700	96.5200	96.5200	(0.258)	0.0000	0.0000	51
2018/01/15	IS05	15/03/2022			Interest Rate Swap	96.9100	96.9100	96.6400	96.6400	(0.279)	0.0000	0.0000	0
2018/01/15	IS05	21/06/2022			Interest Rate Swap	98.0900	98.0900	97.8100	97.8100	(0.285)	0.0000	0.0000	0
2018/01/15	IS05	20/09/2022			Interest Rate Swap	100.2800	100.2800	100.0000	100.0000	(0.279)	0.0000	0.0000	0
2018/01/15	IS05	20/12/2022			Interest Rate Swap	101.5300	101.5300	101.2400	101.2400	(0.286)	0.0000	0.0000	0
2018/01/15	IS05	22/03/2023			Interest Rate Swap	96.6300	96.6300	96.3200	96.3200	(0.321)	0.0000	0.0000	0
2018/01/15	IS10	17/12/2025			Interest Rate Swap	94.8400	94.8400	94.4100	94.4100	(0.453)	0.0000	0.0000	0
2018/01/15	IS10	16/03/2026			Interest Rate Swap	91.8300	91.8300	91.3900	91.3900	(0.479)	0.0000	0.0000	0
2018/01/15	IS10	15/06/2026			Interest Rate Swap	90.5700	90.5700	90.1200	90.1200	(0.497)	0.0000	0.0000	0
2018/01/15	IS10	21/09/2026			Interest Rate Swap	92.7100	92.7100	92.2700	92.2700	(0.475)	0.0000	0.0000	0
2018/01/15	IS10	21/12/2026			Interest Rate Swap	96.4900	96.4900	96.0500	96.0500	(0.456)	0.0000	0.0000	0
2018/01/15	IS10	15/03/2027			Interest Rate Swap	95.0700	95.0700	94.6200	94.6200	(0.473)	0.0000	0.0000	0
2018/01/15	IS10	21/06/2027			Interest Rate Swap	97.1500	97.1500	96.6800	96.6800	(0.484)	0.0000	0.0000	0
2018/01/15	IS10	20/09/2027			Interest Rate Swap	100.8900	100.8900	100.4000	100.4000	(0.486)	0.0000	0.0000	0
2018/01/15	IS10	20/12/2027			Interest Rate Swap	101.2500	101.2500	100.7400	100.7400	(0.504)	0.0000	0.0000	0
2018/01/15	IS10	22/03/2028			Interest Rate Swap	96.5100	96.5100	95.9700	95.9700	(0.560)	0.0000	0.0000	0
2018/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/15	JBAF	17/01/2018			Jibar Tradeable Future	6.9700	93.0300	7.0300	92.9700	0.861	0.0000	0.0000	0
2018/01/15	JBAF	21/02/2018			Jibar Tradeable Future	6.9000	93.1000	6.9400	93.0600	0.580	0.0000	0.0000	0
2018/01/15	JBAF	20/03/2018			Jibar Tradeable Future	6.8350	93.1650	6.8000	93.2000	(0.512)	0.0000	0.0000	2,500
2018/01/15	JBAF	18/04/2018			Jibar Tradeable Future	6.7800	93.2200	6.7400	93.2600	(0.590)	0.0000	0.0000	0
2018/01/15	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.7300	93.2700	(1.320)	0.0000	0.0000	0
2018/01/15	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8000	93.2000	(1.306)	0.0000	0.0000	0
2018/01/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/15	JBAF	19/12/2018			Jibar Tradeable Future	6.9600	93.0400	6.8800	93.1200	(1.149)	0.0000	0.0000	0
2018/01/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0400	92.9600	6.9800	93.0200	(0.852)	0.0000	0.0000	0
2018/01/15	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/15	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/15	R023	01/02/2018	8.33	Put	Bond Future	39.9000	0.0399	15.8200	0.0158	(60.351)	0	0	0
2018/01/15	R023	01/02/2018			Bond Future	7.8669	102.9155	7.8009	103.1867	(0.840)	0.0000	0.0000	60,572
2018/01/15	R023	01/02/2018	8.32	Call	Bond Future	1,878.6000	1.8786	2,124.2600	2.1243	13.077	0	0	0
2018/01/15	R023	01/02/2018	8.32	Put	Bond Future	42.7900	0.0428	17.2200	0.0172	(59.757)	0	0	0
2018/01/15	R023	01/02/2018	8.33	Call	Bond Future	1,915.7600	1.9158	2,162.9100	2.1629	12.901	0	0	0
2018/01/15	R023	01/02/2018	8.31	Call	Bond Future	1,841.5500	1.8416	2,085.6800	2.0857	13.257	0	0	0
2018/01/15	R023	01/02/2018	8.31	Put	Bond Future	45.8100	0.0458	18.7100	0.0187	(59.157)	0	0	0
2018/01/15	R023	03/05/2018	8.27	Call	Bond Future	2,209.2200	2.2092	2,385.6700	2.3857	7.987	0	0	0
2018/01/15	R023	03/05/2018			Bond Future	7.8837	100.9088	7.8135	101.1849	(0.890)	0.0000	0.0000	40

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
2018/01/15	R023	03/05/2018	8.27	Put	Bond Future	704.6800	0.7047	605.0000	0.6050	(14.145)	0	0	0
2018/01/15	R023	03/05/2018	8.28	Call	Bond Future	2,235.7000	2.2357	2,413.3500	2.4134	7.946	0	0	0
2018/01/15	R023	03/05/2018	8.29	Put	Bond Future	680.6600	0.6807	583.3700	0.5834	(14.293)	0	0	0
2018/01/15	R023	03/05/2018	9.19	Call	Bond Future	5,082.2800	5.0823	5,335.5400	5.3355	4.983	0	0	0
2018/01/15	R023	03/05/2018	9.19	Put	Bond Future	105.5200	0.1055	82.6500	0.0827	(21.674)	0	0	2,500
2018/01/15	R023	03/05/2018	8.28	Put	Bond Future	692.5900	0.6926	594.1100	0.5941	(14.219)	0	0	0
2018/01/15	R023	03/05/2018	8.29	Call	Bond Future	2,262.3200	2.2623	2,441.1600	2.4412	7.905	0	0	0
2018/01/15	R035	01/02/2018	9.75	Call	Bond Future	1,864.6600	1.8647	2,315.7400	2.3157	24.191	0	0	0
2018/01/15	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R035	01/02/2018			Bond Future	9.5140	98.5458	9.4580	98.9968	(0.589)	0.0000	0.0000	48,972
2018/01/15	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R035	01/02/2018	9.73	Call	Bond Future	1,708.7600	1.7088	2,159.8400	2.1598	26.398	0	0	0
2018/01/15	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R035	01/02/2018	9.74	Call	Bond Future	1,786.7600	1.7868	2,237.8400	2.2378	25.246	0	0	0
2018/01/15	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R035	03/05/2018			Bond Future	9.5699	95.8869	9.5121	96.3462	(0.604)	0.0000	0.0000	0
2018/01/15	R035	03/05/2018	9.90	Call	Bond Future	2,561.7700	2.5618	3,021.1200	3.0211	17.931	0	0	0
2018/01/15	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R035	03/05/2018	9.91	Call	Bond Future	2,637.7300	2.6377	3,097.0800	3.0971	17.415	0	0	0
2018/01/15	R035	03/05/2018	9.89	Call	Bond Future	2,485.7200	2.4857	2,945.0700	2.9451	18.480	0	0	0
2018/01/15	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R186	01/02/2018	8.96	Call	Bond Future	2,717.4200	2.7174	3,064.5800	3.0646	12.775	0	0	0
2018/01/15	R186	01/02/2018	8.50	Put	Bond Future	1,202.8000	1.2028	893.7700	0.8938	(25.693)	0	0	0
2018/01/15	R186	01/02/2018	9.00	Call	Bond Future	2,938.8500	2.9388	3,299.2400	3.2992	12.263	0	0	0
2018/01/15	R186	01/02/2018	9.25	Call	Bond Future	4,403.1200	4.4031	4,816.5100	4.8165	9.389	0	0	0
2018/01/15	R186	01/02/2018			Bond Future	8.5707	113.1531	8.5046	113.5899	(0.770)	0.0000	0.0000	117,632
2018/01/15	R186	01/02/2018	8.50	Call	Bond Future	735.3400	0.7353	863.0600	0.8631	17.369	0	0	1,460
2018/01/15	R186	01/02/2018	7.75	Put	Bond Future	5,597.7500	5.5977	5,160.6200	5.1606	(7.809)	0	0	0
2018/01/15	R186	01/02/2018	7.75	Call	Bond Future	6.0600	0.0061	5.6800	0.0057	(6.271)	0	0	1,460
2018/01/15	R186	01/02/2018	8.97	Call	Bond Future	2,772.3100	2.7723	3,122.9100	3.1229	12.646	0	0	0
2018/01/15	R186	01/02/2018	8.96	Put	Bond Future	187.3400	0.1873	97.7500	0.0978	(47.822)	0	0	0
2018/01/15	R186	01/02/2018	9.00	Put	Bond Future	153.1400	0.1531	76.7800	0.0768	(49.863)	0	0	6,200
2018/01/15	R186	01/02/2018	8.75	Put	Bond Future	485.4200	0.4854	304.8800	0.3049	(37.193)	0	0	775
2018/01/15	R186	01/02/2018	9.25	Put	Bond Future	37.6100	0.0376	14.2500	0.0143	(62.111)	0	0	775
2018/01/15	R186	01/02/2018	8.97	Put	Bond Future	178.2500	0.1782	92.1000	0.0921	(48.331)	0	0	0
2018/01/15	R186	01/02/2018	8.98	Call	Bond Future	2,827.5400	2.8275	3,181.4900	3.1815	12.518	0	0	0
2018/01/15	R186	01/02/2018	8.98	Put	Bond Future	169.5400	0.1695	86.7400	0.0867	(48.838)	0	0	0
2018/01/15	R186	01/02/2018	8.75	Call	Bond Future	1,660.3700	1.6604	1,916.5800	1.9166	15.431	0	0	0
2018/01/15	R186	01/02/2018	9.65	Call	Bond Future	6,832.6100	6.8326	7,267.6600	7.2677	6.367	0	0	0
2018/01/15	R186	01/02/2018	9.65	Put	Bond Future	2.1600	0.0022	0.4600	0.0005	(78.704)	0	0	1,950
2018/01/15	R186	03/05/2018	10.14	Put	Bond Future	185.0800	0.1851	148.5700	0.1486	(19.727)	0	0	1,120
2018/01/15	R186	03/05/2018	8.69	Call	Bond Future	2,701.7800	2.7018	2,916.1000	2.9161	7.933	0	0	0
2018/01/15	R186	03/05/2018	9.72	Put	Bond Future	442.8500	0.4428	369.7000	0.3697	(16.518)	0	0	10,640
2018/01/15	R186	03/05/2018	8.92	Call	Bond Future	3,563.5600	3.5636	3,819.8800	3.8199	7.193	0	0	0
2018/01/15	R186	03/05/2018	8.91	Put	Bond Future	1,644.2800	1.6443	1,454.0400	1.4540	(11.570)	0	0	0
2018/01/15	R186	03/05/2018			Bond Future	8.6148	115.2675	8.5459	115.7123	(0.800)	0.0000	0.0000	6,844

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
2018/01/15	R186	03/05/2018	9.30	Put	Bond Future	921.1000	0.9211	794.2500	0.7942	(13.772)	0	0	0
2018/01/15	R186	03/05/2018	9.30	Call	Bond Future	5,219.8300	5.2198	5,537.7700	5.5378	6.091	0	0	1,120
2018/01/15	R186	03/05/2018	10.14	Call	Bond Future	9,458.7100	9.4587	9,866.9900	9.8670	4.316	0	0	0
2018/01/15	R186	03/05/2018	8.93	Call	Bond Future	3,603.6500	3.6037	3,861.7400	3.8617	7.162	0	0	0
2018/01/15	R186	03/05/2018	8.93	Put	Bond Future	1,598.4200	1.5984	1,411.7200	1.4117	(11.680)	0	0	0
2018/01/15	R186	03/05/2018	8.69	Put	Bond Future	2,219.0500	2.2191	1,988.5800	1.9886	(10.386)	0	0	0
2018/01/15	R186	03/05/2018	9.72	Call	Bond Future	7,268.3900	7.2684	7,640.0300	7.6400	5.113	0	0	0
2018/01/15	R186	03/05/2018	9.19	Put	Bond Future	1,091.5200	1.0915	948.1200	0.9481	(13.138)	0	0	0
2018/01/15	R186	03/05/2018	8.92	Put	Bond Future	1,621.2200	1.6212	1,432.7500	1.4328	(11.625)	0	0	0
2018/01/15	R186	03/05/2018	8.91	Call	Bond Future	3,523.6900	3.5237	3,778.2400	3.7782	7.224	0	0	0
2018/01/15	R186	03/05/2018	9.75	Call	Bond Future	7,420.6800	7.4207	7,795.5600	7.7956	5.052	0	0	0
2018/01/15	R186	03/05/2018	9.75	Put	Bond Future	417.7000	0.4177	347.7900	0.3478	(16.737)	0	0	3,200
2018/01/15	R186	03/05/2018	9.19	Call	Bond Future	4,715.1100	4.7151	5,016.5000	5.0165	6.392	0	0	0
2018/01/15	R197	01/02/2018	301.68	Put	Bond Future	3,715.0200	3.7150	3,729.2800	3.7293	0.384	0	0	0
2018/01/15	R197	01/02/2018			Bond Future	297.9650	297.9650	297.9507	297.9507	(0.005)	0.0000	0.0000	2,350
2018/01/15	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	01/02/2018	301.67	Put	Bond Future	3,705.0200	3.7050	3,719.2800	3.7193	0.385	0	0	0
2018/01/15	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	01/02/2018	301.66	Put	Bond Future	3,695.0200	3.6950	3,709.2800	3.7093	0.386	0	0	0
2018/01/15	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	03/05/2018			Bond Future	303.5510	303.5510	303.5367	303.5367	(0.005)	0.0000	0.0000	165
2018/01/15	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	03/05/2018	304.44	Put	Bond Future	889.0300	0.8890	903.2800	0.9033	1.603	0	0	0
2018/01/15	R197	03/05/2018	304.46	Put	Bond Future	909.0300	0.9090	923.2800	0.9233	1.568	0	0	0
2018/01/15	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R197	03/05/2018	304.45	Put	Bond Future	899.0300	0.8990	913.2800	0.9133	1.585	0	0	0
2018/01/15	R202	01/02/2018	249.07	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/15	R202	01/02/2018	249.06	Put	Bond Future	11,430.8400	11.4308	11,440.4700	11.4405	0.084	0	0	0
2018/01/15	R202	01/02/2018			Bond Future	237.6292	237.6292	237.6195	237.6195	(0.004)	0.0000	0.0000	21,504
2018/01/15	R202	01/02/2018	249.08	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/15	R202	01/02/2018	249.08	Put	Bond Future	11,450.8400	11.4508	11,460.4700	11.4605	0.084	0	0	0
2018/01/15	R202	01/02/2018	249.07	Put	Bond Future	11,440.8400	11.4408	11,450.4700	11.4505	0.084	0	0	0
2018/01/15	R202	01/02/2018	249.06	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/15	R202	03/05/2018	247.48	Put	Bond Future	6,172.9500	6.1729	6,154.8700	6.1549	(0.293)	0	0	0
2018/01/15	R202	03/05/2018	247.47	Call	Bond Future	778.9700	0.7790	751.2200	0.7512	(3.562)	0	0	0
2018/01/15	R202	03/05/2018			Bond Future	242.0840	242.0840	242.0743	242.0743	(0.004)	0.0000	0.0000	54
2018/01/15	R202	03/05/2018	247.48	Call	Bond Future	776.9200	0.7769	749.2100	0.7492	(3.567)	0	0	0
2018/01/15	R202	03/05/2018	247.47	Put	Bond Future	6,165.0000	6.1650	6,146.8800	6.1469	(0.294)	0	0	0
2018/01/15	R202	03/05/2018	247.49	Call	Bond Future	774.8900	0.7749	747.2100	0.7472	(3.572)	0	0	0
2018/01/15	R202	03/05/2018	247.49	Put	Bond Future	6,180.9200	6.1809	6,162.8700	6.1629	(0.292)	0	0	0
2018/01/15	R204	01/02/2018	7.27	Call	Bond Future	161.9000	0.1619	209.5900	0.2096	29.456	0	0	0
2018/01/15	R204	01/02/2018			Bond Future	7.0764	101.7867	7.0195	101.8344	(0.805)	0.0000	0.0000	30,605
2018/01/15	R204	01/02/2018	7.25	Call	Bond Future	145.1900	0.1452	192.8800	0.1929	32.847	0	0	0
2018/01/15	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
2018/01/15	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R204	01/02/2018	7.26	Call	Bond Future	153.5500	0.1536	201.2400	0.2012	31.058	0	0	0
2018/01/15	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R204	03/05/2018	7.10	Put	Bond Future	97.7800	0.0978	79.2600	0.0793	(18.940)	0	0	0
2018/01/15	R204	03/05/2018			Bond Future	6.8824	103.6886	6.8022	103.7370	(1.166)	0.0000	0.0000	0
2018/01/15	R204	03/05/2018	7.09	Call	Bond Future	224.8700	0.2249	254.4900	0.2545	13.172	0	0	0
2018/01/15	R204	03/05/2018	7.09	Put	Bond Future	99.8000	0.0998	81.0000	0.0810	(18.838)	0	0	0
2018/01/15	R204	03/05/2018	7.10	Call	Bond Future	228.8700	0.2289	258.7700	0.2588	13.064	0	0	0
2018/01/15	R204	03/05/2018	7.08	Call	Bond Future	220.9000	0.2209	250.2400	0.2502	13.282	0	0	0
2018/01/15	R204	03/05/2018	7.08	Put	Bond Future	101.8500	0.1019	82.7700	0.0828	(18.733)	0	0	0
2018/01/15	R207	01/02/2018	7.61	Put	Bond Future	2.5800	0.0026	0.4600	0.0005	(82.171)	0	0	0
2018/01/15	R207	01/02/2018	7.60	Call	Bond Future	646.8100	0.6468	762.8300	0.7628	17.937	0	0	0
2018/01/15	R207	01/02/2018			Bond Future	7.2369	100.4570	7.1704	100.5755	(0.918)	0.0000	0.0000	45,523
2018/01/15	R207	01/02/2018	7.61	Call	Bond Future	664.0600	0.6641	780.3900	0.7804	17.518	0	0	0
2018/01/15	R207	01/02/2018	7.60	Put	Bond Future	2.9800	0.0030	0.5500	0.0006	(81.544)	0	0	0
2018/01/15	R207	01/02/2018	7.62	Call	Bond Future	681.3700	0.6814	797.9600	0.7980	17.111	0	0	0
2018/01/15	R207	01/02/2018	7.62	Put	Bond Future	2.2400	0.0022	0.3800	0.0004	(83.036)	0	0	0
2018/01/15	R207	03/05/2018	7.57	Call	Bond Future	777.1500	0.7772	860.6200	0.8606	10.741	0	0	0
2018/01/15	R207	03/05/2018	7.56	Put	Bond Future	196.4500	0.1964	158.8100	0.1588	(19.160)	0	0	0
2018/01/15	R207	03/05/2018			Bond Future	7.1949	102.3341	7.1181	102.4546	(1.069)	0.0000	0.0000	0
2018/01/15	R207	03/05/2018	7.58	Call	Bond Future	788.5800	0.7886	872.6500	0.8727	10.661	0	0	0
2018/01/15	R207	03/05/2018	7.58	Put	Bond Future	187.9600	0.1880	151.5400	0.1515	(19.376)	0	0	0
2018/01/15	R207	03/05/2018	7.57	Put	Bond Future	192.0700	0.1921	155.0500	0.1551	(19.274)	0	0	0
2018/01/15	R207	03/05/2018	7.56	Call	Bond Future	765.9900	0.7660	848.8400	0.8488	10.816	0	0	0
2018/01/15	R208	01/02/2018	7.85	Put	Bond Future	29.3100	0.0293	10.2400	0.0102	(65.063)	0	0	0
2018/01/15	R208	01/02/2018			Bond Future	7.5176	100.2641	7.4463	100.4583	(0.948)	0.0000	0.0000	35,538
2018/01/15	R208	01/02/2018	7.84	Call	Bond Future	904.5200	0.9045	1,078.2500	1.0783	19.207	0	0	0
2018/01/15	R208	01/02/2018	7.84	Put	Bond Future	31.8200	0.0318	11.3500	0.0114	(64.331)	0	0	0
2018/01/15	R208	01/02/2018	7.85	Call	Bond Future	928.9200	0.9289	1,104.0500	1.1041	18.853	0	0	0
2018/01/15	R208	01/02/2018	7.83	Call	Bond Future	880.3400	0.8803	1,052.5600	1.0526	19.563	0	0	0
2018/01/15	R208	01/02/2018	7.83	Put	Bond Future	34.5600	0.0346	12.5800	0.0126	(63.600)	0	0	0
2018/01/15	R208	03/05/2018	7.77	Call	Bond Future	1,106.9900	1.1070	1,228.3300	1.2283	10.961	0	0	0
2018/01/15	R208	03/05/2018			Bond Future	7.5134	98.7363	7.4354	98.9340	(1.039)	0.0000	0.0000	0
2018/01/15	R208	03/05/2018	7.77	Put	Bond Future	460.4200	0.4604	384.0600	0.3841	(16.585)	0	0	0
2018/01/15	R208	03/05/2018	7.78	Call	Bond Future	1,123.3400	1.1233	1,245.7000	1.2457	10.893	0	0	0
2018/01/15	R208	03/05/2018	7.79	Put	Bond Future	443.0700	0.4431	368.7300	0.3687	(16.778)	0	0	0
2018/01/15	R208	03/05/2018	7.78	Put	Bond Future	451.6800	0.4517	376.3400	0.3763	(16.680)	0	0	0
2018/01/15	R208	03/05/2018	7.79	Call	Bond Future	1,139.8100	1.1398	1,263.1700	1.2632	10.823	0	0	0
2018/01/15	R209	01/02/2018	9.72	Call	Bond Future	2,276.3200	2.2763	2,495.2800	2.4953	9.619	0	0	0
2018/01/15	R209	01/02/2018	9.73	Call	Bond Future	2,324.3200	2.3243	2,547.1000	2.5471	9.585	0	0	0
2018/01/15	R209	01/02/2018	9.71	Put	Bond Future	508.2900	0.5083	342.6400	0.3426	(32.590)	0	0	0
2018/01/15	R209	01/02/2018	10.10	Call	Bond Future	4,310.7500	4.3107	4,640.6300	4.6406	7.652	0	0	0
2018/01/15	R209	01/02/2018	9.85	Call	Bond Future	2,929.3700	2.9294	3,194.7600	3.1948	9.060	0	0	0
2018/01/15	R209	01/02/2018	9.33	Call	Bond Future	795.6600	0.7957	865.7600	0.8658	8.810	0	0	220
2018/01/15	R209	01/02/2018	10.22	Put	Bond Future	59.3600	0.0594	27.4700	0.0275	(53.723)	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
2018/01/15	R209	01/02/2018	9.75	Call	Bond Future	2,421.5300	2.4215	2,651.8300	2.6518	9.511	0	0	5,000
2018/01/15	R209	01/02/2018			Bond Future	9.4519	74.6642	9.3960	75.0449	(0.591)	0.0000	0.0000	147,338
2018/01/15	R209	01/02/2018	9.73	Put	Bond Future	473.1700	0.4732	315.1700	0.3152	(33.392)	0	0	0
2018/01/15	R209	01/02/2018	9.71	Call	Bond Future	2,228.6700	2.2287	2,443.8000	2.4438	9.653	0	0	0
2018/01/15	R209	01/02/2018	9.88	Call	Bond Future	3,087.9100	3.0879	3,362.8700	3.3629	8.904	0	0	0
2018/01/15	R209	01/02/2018	9.88	Put	Bond Future	267.4100	0.2674	161.5900	0.1616	(39.572)	0	0	220
2018/01/15	R209	01/02/2018	9.59	Call	Bond Future	1,692.4400	1.6924	1,859.8100	1.8598	9.889	0	0	0
2018/01/15	R209	01/02/2018	9.59	Put	Bond Future	764.3600	0.7644	550.9500	0.5509	(27.920)	0	0	377
2018/01/15	R209	01/02/2018	9.72	Put	Bond Future	490.5100	0.4905	328.6900	0.3287	(32.990)	0	0	0
2018/01/15	R209	01/02/2018	10.10	Put	Bond Future	104.3100	0.1043	53.4100	0.0534	(48.797)	0	0	3,000
2018/01/15	R209	01/02/2018	9.85	Put	Bond Future	301.1300	0.3011	185.7400	0.1857	(38.319)	0	0	7,500
2018/01/15	R209	01/02/2018	9.33	Put	Bond Future	1,630.2200	1.6302	1,319.5400	1.3195	(19.058)	0	0	0
2018/01/15	R209	01/02/2018	10.22	Call	Bond Future	5,004.3000	5.0043	5,353.1900	5.3532	6.972	0	0	0
2018/01/15	R209	01/02/2018	9.75	Put	Bond Future	439.9700	0.4400	289.4900	0.2895	(34.202)	0	0	0
2018/01/15	R209	01/02/2018	10.00	Call	Bond Future	3,744.1200	3.7441	4,052.4300	4.0524	8.235	0	0	0
2018/01/15	R209	01/02/2018	10.00	Put	Bond Future	162.4500	0.1625	89.9800	0.0900	(44.611)	0	0	7,488
2018/01/15	R209	01/02/2018	9.89	Call	Bond Future	3,141.3000	3.1413	3,419.3500	3.4194	8.851	0	0	0
2018/01/15	R209	01/02/2018	9.89	Put	Bond Future	256.8900	0.2569	154.1600	0.1542	(39.990)	0	0	157
2018/01/15	R209	01/02/2018	9.32	Put	Bond Future	1,672.6800	1.6727	1,358.8900	1.3589	(18.760)	0	0	0
2018/01/15	R209	01/02/2018	9.32	Call	Bond Future	769.0400	0.7690	836.0300	0.8360	8.711	0	0	157
2018/01/15	R209	01/02/2018	9.87	Call	Bond Future	3,034.8000	3.0348	3,306.6200	3.3066	8.957	0	0	0
2018/01/15	R209	01/02/2018	9.87	Put	Bond Future	278.3000	0.2783	169.3400	0.1693	(39.152)	0	0	739
2018/01/15	R209	01/02/2018	9.52	Put	Bond Future	953.0100	0.9530	711.4500	0.7114	(25.347)	0	0	0
2018/01/15	R209	01/02/2018	9.52	Call	Bond Future	1,412.7900	1.4128	1,552.0100	1.5520	9.854	0	0	739
2018/01/15	R209	03/05/2018	10.73	Call	Bond Future	8,093.6600	8.0937	8,413.6700	8.4137	3.954	0	0	0
2018/01/15	R209	03/05/2018	9.75	Call	Bond Future	3,700.1400	3.7001	3,904.2900	3.9043	5.517	0	0	435
2018/01/15	R209	03/05/2018	10.00	Call	Bond Future	4,720.8100	4.7208	4,959.9600	4.9600	5.066	0	0	0
2018/01/15	R209	03/05/2018	9.85	Put	Bond Future	1,814.4000	1.8144	1,645.2000	1.6452	(9.325)	0	0	0
2018/01/15	R209	03/05/2018			Bond Future	9.5022	72.9100	9.4447	73.2977	(0.605)	0.0000	0.0000	0
2018/01/15	R209	03/05/2018	10.73	Put	Bond Future	498.7300	0.4987	431.0500	0.4310	(13.570)	0	0	435
2018/01/15	R209	03/05/2018	9.75	Put	Bond Future	2,063.2000	2.0632	1,879.6600	1.8797	(8.896)	0	0	0
2018/01/15	R209	03/05/2018	9.85	Call	Bond Future	4,096.3200	4.0963	4,314.8100	4.3148	5.334	0	0	0
2018/01/15	R209	03/05/2018	10.22	Call	Bond Future	5,692.3100	5.6923	5,959.3700	5.9594	4.692	0	0	0
2018/01/15	R209	03/05/2018	10.22	Put	Bond Future	1,099.0800	1.0991	978.4500	0.9784	(10.976)	0	0	435
2018/01/15	R209	03/05/2018	10.00	Put	Bond Future	1,487.8000	1.4878	1,339.2600	1.3393	(9.984)	0	0	5,000
2018/01/15	R209	03/05/2018	9.86	Call	Bond Future	4,136.8600	4.1369	4,356.7600	4.3568	5.316	0	0	0
2018/01/15	R209	03/05/2018	9.84	Call	Bond Future	4,055.9400	4.0559	4,273.0100	4.2730	5.352	0	0	0
2018/01/15	R209	03/05/2018	9.84	Put	Bond Future	1,838.1200	1.8381	1,667.5000	1.6675	(9.282)	0	0	0
2018/01/15	R209	03/05/2018	9.86	Put	Bond Future	1,790.9300	1.7909	1,623.1400	1.6231	(9.369)	0	0	0
2018/01/15	R209	02/08/2018	9.66	Call	Bond Future	4,029.3900	4.0294	4,224.3900	4.2244	4.839	0	0	435
2018/01/15	R209	02/08/2018	10.38	Call	Bond Future	6,885.0800	6.8851	7,153.6000	7.1536	3.900	0	0	0
2018/01/15	R209	02/08/2018	10.39	Put	Bond Future	1,662.2600	1.6623	1,537.6200	1.5376	(7.498)	0	0	0
2018/01/15	R209	02/08/2018			Bond Future	9.5527	74.2753	9.4937	74.6693	(0.618)	0.0000	0.0000	0
2018/01/15	R209	02/08/2018	10.84	Call	Bond Future	8,865.5700	8.8656	9,172.7900	9.1728	3.465	0	0	0
2018/01/15	R209	02/08/2018	10.84	Put	Bond Future	1,005.0200	1.0050	918.2000	0.9182	(8.639)	0	0	435
2018/01/15	R209	02/08/2018	10.21	Call	Bond Future	6,165.5500	6.1655	6,418.3800	6.4184	4.101	0	0	0
2018/01/15	R209	02/08/2018	10.21	Put	Bond Future	1,982.0900	1.9821	1,840.8800	1.8409	(7.124)	0	0	435
2018/01/15	R209	02/08/2018	9.66	Put	Bond Future	3,320.7900	3.3208	3,121.7500	3.1218	(5.994)	0	0	0

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2018/01/15	R209	02/08/2018	10.38	Put	Bond Future	1,678.6800		1.6787	1,553.1600	1.5532	(7.477)	0	0	0
2018/01/15	R209	02/08/2018	10.39	Call	Bond Future	6,928.1100		6.9281	7,197.5100	7.1975	3.889	0	0	0
2018/01/15	R209	02/08/2018	10.40	Call	Bond Future	6,971.2000		6.9712	7,241.4900	7.2415	3.877	0	0	0
2018/01/15	R209	02/08/2018	10.40	Put	Bond Future	1,645.9800		1.6460	1,522.2300	1.5222	(7.518)	0	0	0
2018/01/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R209	01/11/2018	9.34	Put	Bond Future	5,286.3900		5.2864	5,053.5700	5.0536	(4.404)	0	0	0
2018/01/15	R209	01/11/2018	1,016.00	Call	Bond Future	71,672.5900		71.6726	72,072.7300	72.0727	0.558	0	0	0
2018/01/15	R209	01/11/2018			Bond Future	9.5992		72.5605	9.5387	72.9606	(0.630)	0.0000	0.0000	0
2018/01/15	R209	01/11/2018	1,016.01	Call	Bond Future	71,672.5900		71.6726	72,072.7300	72.0727	0.558	0	0	0
2018/01/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R209	01/11/2018	1,015.99	Call	Bond Future	71,672.5800		71.6726	72,072.7200	72.0727	0.558	0	0	0
2018/01/15	R209	01/11/2018	9.34	Call	Bond Future	3,547.8500		3.5479	3,715.1700	3.7152	4.716	0	0	255
2018/01/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R209	01/11/2018	10.57	Call	Bond Future	8,073.9900		8.0740	8,349.6600	8.3497	3.414	0	0	0
2018/01/15	R209	01/11/2018	10.57	Put	Bond Future	2,075.1800		2.0752	1,950.7100	1.9507	(5.998)	0	0	255
2018/01/15	R209	01/11/2018	9.94	Call	Bond Future	5,594.1200		5.5941	5,818.3500	5.8184	4.008	0	0	0
2018/01/15	R209	01/11/2018	9.94	Put	Bond Future	3,399.0100		3.3990	3,223.1000	3.2231	(5.175)	0	0	255
2018/01/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R210	01/02/2018			Bond Future	187.4666		187.4666	187.1267	187.1267	(0.181)	0.0000	0.0000	2,159
2018/01/15	R210	01/02/2018	192.36	Put	Bond Future	4,893.3700		4.8934	5,233.2600	5.2333	6.946	0	0	0
2018/01/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R210	01/02/2018	192.38	Put	Bond Future	4,913.3700		4.9134	5,253.2600	5.2533	6.918	0	0	0
2018/01/15	R210	01/02/2018	192.37	Put	Bond Future	4,903.3700		4.9034	5,243.2600	5.2433	6.932	0	0	0
2018/01/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R210	03/05/2018	191.44	Put	Bond Future	2,883.9000		2.8839	3,229.8200	3.2298	11.995	0	0	0
2018/01/15	R210	03/05/2018			Bond Future	188.5561		188.5561	188.2102	188.2102	(0.183)	0.0000	0.0000	0
2018/01/15	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R210	03/05/2018	191.46	Put	Bond Future	2,903.9000		2.9039	3,249.8200	3.2498	11.912	0	0	0
2018/01/15	R210	03/05/2018	191.45	Put	Bond Future	2,893.9000		2.8939	3,239.8200	3.2398	11.953	0	0	0
2018/01/15	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	01/02/2018	154.71	Put	Bond Future	3,333.0600		3.3331	3,340.9600	3.3410	0.237	0	0	0
2018/01/15	R212	01/02/2018			Bond Future	151.3769		151.3769	151.3690	151.3690	(0.005)	0.0000	0.0000	4,967
2018/01/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	01/02/2018	154.70	Put	Bond Future	3,323.0600		3.3231	3,330.9600	3.3310	0.238	0	0	0
2018/01/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	01/02/2018	154.69	Put	Bond Future	3,313.0600		3.3131	3,320.9600	3.3210	0.238	0	0	0
2018/01/15	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	03/05/2018			Bond Future	154.2148		154.2148	154.2070	154.2070	(0.005)	0.0000	0.0000	0
2018/01/15	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	03/05/2018	154.28	Put	Bond Future	65.1600		0.0652	72.9500	0.0729	11.955	0	0	0
2018/01/15	R212	03/05/2018	154.30	Put	Bond Future	85.1600		0.0852	92.9500	0.0929	9.147	0	0	0
2018/01/15	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/15	R212	03/05/2018	154.29	Put	Bond Future	75.1600		0.0752	82.9500	0.0829	10.365	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
2018/01/15	R213	01/02/2018	9.42	Call	Bond Future	1,933.9300	1.9339	2,184.8000	2.1848	12.972	0	0	0
2018/01/15	R213	01/02/2018	9.41	Put	Bond Future	562.4800	0.5625	369.1600	0.3692	(34.369)	0	0	0
2018/01/15	R213	01/02/2018			Bond Future	9.2078	86.4877	9.1418	86.9273	(0.717)	0.0000	0.0000	58,890
2018/01/15	R213	01/02/2018	9.43	Call	Bond Future	1,979.3500	1.9794	2,234.7200	2.2347	12.902	0	0	0
2018/01/15	R213	01/02/2018	9.43	Put	Bond Future	523.2700	0.5233	338.9900	0.3390	(35.217)	0	0	0
2018/01/15	R213	01/02/2018	9.42	Put	Bond Future	542.6300	0.5426	353.8500	0.3538	(34.790)	0	0	0
2018/01/15	R213	01/02/2018	9.41	Call	Bond Future	1,888.9200	1.8889	2,135.2500	2.1353	13.041	0	0	0
2018/01/15	R213	03/05/2018	9.57	Put	Bond Future	1,781.2400	1.7812	1,588.6200	1.5886	(10.814)	0	0	0
2018/01/15	R213	03/05/2018	9.56	Call	Bond Future	3,750.3500	3.7504	4,003.7500	4.0038	6.757	0	0	0
2018/01/15	R213	03/05/2018			Bond Future	9.2579	84.5543	9.1897	85.0020	(0.736)	0.0000	0.0000	0
2018/01/15	R213	03/05/2018	9.57	Call	Bond Future	3,789.9900	3.7900	4,045.0700	4.0451	6.730	0	0	0
2018/01/15	R213	03/05/2018	9.56	Put	Bond Future	1,804.9300	1.8049	1,610.6300	1.6106	(10.765)	0	0	0
2018/01/15	R213	03/05/2018	9.58	Call	Bond Future	3,829.6300	3.8296	4,086.3900	4.0864	6.705	0	0	0
2018/01/15	R213	03/05/2018	9.58	Put	Bond Future	1,757.6300	1.7576	1,566.6900	1.5667	(10.863)	0	0	0
2018/01/15	R214	01/02/2018	9.84	Call	Bond Future	2,108.8000	2.1088	2,256.5800	2.2566	7.008	0	0	0
2018/01/15	R214	01/02/2018			Bond Future	9.6277	74.0754	9.5818	74.3990	(0.476)	0.0000	0.0000	48,891
2018/01/15	R214	01/02/2018	9.82	Call	Bond Future	2,016.6400	2.0166	2,157.3900	2.1574	6.979	0	0	0
2018/01/15	R214	01/02/2018	9.82	Put	Bond Future	685.4300	0.6854	502.5900	0.5026	(26.675)	0	0	0
2018/01/15	R214	01/02/2018	9.84	Put	Bond Future	641.4600	0.6415	465.6500	0.4656	(27.408)	0	0	0
2018/01/15	R214	01/02/2018	9.83	Call	Bond Future	2,062.4900	2.0625	2,206.7600	2.2068	6.995	0	0	0
2018/01/15	R214	01/02/2018	9.83	Put	Bond Future	663.1600	0.6632	483.8400	0.4838	(27.040)	0	0	0
2018/01/15	R214	03/05/2018	9.99	Put	Bond Future	2,014.1900	2.0142	1,857.6900	1.8577	(7.770)	0	0	0
2018/01/15	R214	03/05/2018			Bond Future	9.6783	72.1635	9.6311	72.4930	(0.487)	0.0000	0.0000	0
2018/01/15	R214	03/05/2018	9.98	Call	Bond Future	4,092.1800	4.0922	4,263.9500	4.2639	4.198	0	0	0
2018/01/15	R214	03/05/2018	9.98	Put	Bond Future	2,039.8500	2.0399	1,882.1300	1.8821	(7.732)	0	0	0
2018/01/15	R214	03/05/2018	9.99	Call	Bond Future	4,132.8800	4.1329	4,305.8700	4.3059	4.186	0	0	0
2018/01/15	R214	03/05/2018	9.97	Call	Bond Future	4,051.4800	4.0515	4,222.0400	4.2220	4.210	0	0	0
2018/01/15	R214	03/05/2018	9.97	Put	Bond Future	2,065.6200	2.0656	1,906.6900	1.9067	(7.694)	0	0	0
2018/01/15	R248	01/02/2018	9.90	Put	Bond Future	783.4700	0.7835	565.1400	0.5651	(27.867)	0	0	0
2018/01/15	R248	01/02/2018	9.89	Call	Bond Future	2,809.8800	2.8099	3,000.8900	3.0009	6.798	0	0	0
2018/01/15	R248	01/02/2018			Bond Future	9.6629	94.9383	9.6170	95.3520	(0.475)	0.0000	0.0000	80,503
2018/01/15	R248	01/02/2018	9.90	Call	Bond Future	2,869.8600	2.8699	3,065.2600	3.0653	6.809	0	0	0
2018/01/15	R248	01/02/2018	9.89	Put	Bond Future	809.7900	0.8098	587.0700	0.5871	(27.503)	0	0	0
2018/01/15	R248	01/02/2018	9.91	Call	Bond Future	2,930.4500	2.9305	3,130.2100	3.1302	6.817	0	0	0
2018/01/15	R248	01/02/2018	9.91	Put	Bond Future	757.9200	0.7579	543.9500	0.5440	(28.231)	0	0	0
2018/01/15	R248	03/05/2018	10.06	Call	Bond Future	5,526.8000	5.5268	5,751.1000	5.7511	4.058	0	0	0
2018/01/15	R248	03/05/2018	10.05	Put	Bond Future	2,574.8400	2.5748	2,376.2700	2.3763	(7.712)	0	0	0
2018/01/15	R248	03/05/2018			Bond Future	9.7145	92.2753	9.6673	92.6967	(0.486)	0.0000	0.0000	20
2018/01/15	R248	03/05/2018	10.07	Call	Bond Future	5,579.1700	5.5792	5,804.9700	5.8050	4.047	0	0	0
2018/01/15	R248	03/05/2018	10.07	Put	Bond Future	2,511.7300	2.5117	2,316.1600	2.3162	(7.786)	0	0	0
2018/01/15	R248	03/05/2018	10.06	Put	Bond Future	2,543.1200	2.5431	2,346.0500	2.3460	(7.749)	0	0	0
2018/01/15	R248	03/05/2018	10.05	Call	Bond Future	5,474.6200	5.4746	5,697.4200	5.6974	4.070	0	0	0

Total

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