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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2018 TO 18/01/2018

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
2018/01/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	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
2018/01/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	2025	01/02/2018	133.89	Put	Bond Future	3,204.5200	3.2045	3,294.8100	3.2948	2.818	0	0	0
2018/01/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	01/02/2018			Bond Future	130.6855	130.6855	130.5952	130.5952	(0.069)	0.0000	0.0000	1,091
2018/01/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	01/02/2018	133.88	Put	Bond Future	3,194.5200	3.1945	3,284.8100	3.2848	2.826	0	0	0
2018/01/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	01/02/2018	133.90	Put	Bond Future	3,214.5200	3.2145	3,304.8100	3.3048	2.809	0	0	0
2018/01/18	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	03/05/2018	133.20	Put	Bond Future	64.2800	0.0643	157.4400	0.1574	144.928	0	0	0
2018/01/18	2025	03/05/2018			Bond Future	133.1357	133.1357	133.0426	133.0426	(0.070)	0.0000	0.0000	0
2018/01/18	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	03/05/2018	133.22	Put	Bond Future	84.2800	0.0843	177.4400	0.1774	110.536	0	0	0
2018/01/18	2025	03/05/2018	133.21	Put	Bond Future	74.2800	0.0743	167.4400	0.1674	125.417	0	0	0
2018/01/18	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	02/08/2018			Bond Future	135.5992	135.5992	135.5044	135.5044	(0.070)	0.0000	0.0000	0
2018/01/18	2025	02/08/2018	136.65	Put	Bond Future	1,050.7700	1.0508	1,145.6400	1.1456	9.029	0	0	0
2018/01/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2025	02/08/2018	136.67	Put	Bond Future	1,070.7700	1.0708	1,165.6400	1.1656	8.860	0	0	0
2018/01/18	2025	02/08/2018	136.66	Put	Bond Future	1,060.7700	1.0608	1,155.6400	1.1556	8.944	0	0	0
2018/01/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2029	01/02/2018			Bond Future	100.6775	100.6775	100.6739	100.6739	(0.004)	0.0000	0.0000	1,370
2018/01/18	2029	03/05/2018			Bond Future	101.5470	101.5470	101.5424	101.5424	(0.004)	0.0000	0.0000	0
2018/01/18	2029	02/08/2018			Bond Future	103.4599	103.4599	103.4553	103.4553	(0.004)	0.0000	0.0000	0
2018/01/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	01/02/2018			Bond Future	9.0135	92.7947	9.0431	92.5916	0.329	0.0000	0.0000	70,984
2018/01/18	2030	01/02/2018	9.38	Call	Bond Future	2,472.5100	2.4725	2,269.3300	2.2693	(8.218)	0	0	0
2018/01/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	01/02/2018	9.39	Call	Bond Future	2,538.7100	2.5387	2,335.5300	2.3355	(8.003)	0	0	0
2018/01/18	2030	01/02/2018	9.37	Call	Bond Future	2,406.2500	2.4063	2,203.0700	2.2031	(8.444)	0	0	0
2018/01/18	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	03/05/2018	9.51	Call	Bond Future	2,947.5700	2.9476	2,740.0400	2.7400	(7.041)	0	0	0
2018/01/18	2030	03/05/2018			Bond Future	9.0645	94.5285	9.0952	94.3210	0.339	0.0000	0.0000	149
2018/01/18	2030	03/05/2018	9.49	Call	Bond Future	2,818.0000	2.8180	2,610.4700	2.6105	(7.364)	0	0	0
2018/01/18	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	03/05/2018	9.50	Call	Bond Future	2,882.8200	2.8828	2,675.2900	2.6753	(7.199)	0	0	0
2018/01/18	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	02/08/2018			Bond Future	9.1182	92.2913	9.1501	92.0792	0.350	0.0000	0.0000	0

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2018/01/18	2030	02/08/2018	9.46	Call	Bond Future	2,235.3300	2.2353	2,023.2200	2.0232	(9.489)	0	0	0
2018/01/18	2030	02/08/2018	9.47	Call	Bond Future	2,299.6200	2.2996	2,087.5100	2.0875	(9.224)	0	0	0
2018/01/18	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2030	02/08/2018	9.45	Call	Bond Future	2,170.9900	2.1710	1,958.8800	1.9589	(9.770)	0	0	0
2018/01/18	2032	01/02/2018	9.56	Call	Bond Future	2,711.8000	2.7118	2,507.8600	2.5079	(7.520)	0	0	0
2018/01/18	2032	01/02/2018	9.55	Put	Bond Future	215.4800	0.2155	230.5900	0.2306	7.012	0	0	0
2018/01/18	2032	01/02/2018	9.20	Call	Bond Future	930.8600	0.9309	795.2900	0.7953	(14.564)	0	0	7,500
2018/01/18	2032	01/02/2018	9.45	Put	Bond Future	357.0400	0.3570	384.6600	0.3847	7.736	0	0	0
2018/01/18	2032	01/02/2018	9.40	Put	Bond Future	451.6300	0.4516	487.5800	0.4876	7.960	0	0	0
2018/01/18	2032	01/02/2018			Bond Future	9.2144	95.3652	9.2439	95.1472	0.320	0.0000	0.0000	38,352
2018/01/18	2032	01/02/2018	9.57	Call	Bond Future	2,772.2600	2.7723	2,567.3900	2.5674	(7.390)	0	0	0
2018/01/18	2032	01/02/2018	9.57	Put	Bond Future	193.7100	0.1937	206.9300	0.2069	6.825	0	0	0
2018/01/18	2032	01/02/2018	9.30	Put	Bond Future	697.9800	0.6980	754.8600	0.7549	8.149	0	0	0
2018/01/18	2032	01/02/2018	9.30	Call	Bond Future	1,328.4400	1.3284	1,167.2300	1.1672	(12.135)	0	0	7,800
2018/01/18	2032	01/02/2018	9.56	Put	Bond Future	204.3500	0.2043	218.5000	0.2185	6.924	0	0	0
2018/01/18	2032	01/02/2018	9.55	Call	Bond Future	2,651.7500	2.6518	2,448.7700	2.4488	(7.655)	0	0	0
2018/01/18	2032	01/02/2018	9.20	Put	Bond Future	1,037.1700	1.0372	1,119.6900	1.1197	7.956	0	0	0
2018/01/18	2032	01/02/2018	9.45	Call	Bond Future	2,077.1100	2.0771	1,886.6400	1.8866	(9.170)	0	0	750
2018/01/18	2032	01/02/2018	9.40	Call	Bond Future	1,810.5500	1.8106	1,628.4100	1.6284	(10.060)	0	0	6,800
2018/01/18	2032	03/05/2018	9.70	Call	Bond Future	4,288.1900	4.2882	4,122.2800	4.1223	(3.869)	0	0	0
2018/01/18	2032	03/05/2018	9.71	Put	Bond Future	1,178.3000	1.1783	1,234.2600	1.2343	4.749	0	0	0
2018/01/18	2032	03/05/2018			Bond Future	9.2661	92.9900	9.2967	92.7673	0.330	0.0000	0.0000	59
2018/01/18	2032	03/05/2018	9.70	Put	Bond Future	1,198.5600	1.1986	1,255.3400	1.2553	4.737	0	0	0
2018/01/18	2032	03/05/2018	9.71	Call	Bond Future	4,337.3900	4.3374	4,170.6600	4.1707	(3.844)	0	0	0
2018/01/18	2032	03/05/2018	9.72	Call	Bond Future	4,386.9800	4.3870	4,219.4400	4.2194	(3.819)	0	0	0
2018/01/18	2032	03/05/2018	9.72	Put	Bond Future	1,158.5000	1.1585	1,213.6500	1.2136	4.760	0	0	0
2018/01/18	2032	02/08/2018	9.66	Put	Bond Future	2,378.4200	2.3784	2,455.8600	2.4559	3.256	0	0	0
2018/01/18	2032	02/08/2018	9.67	Call	Bond Future	4,832.3600	4.8324	4,681.5800	4.6816	(3.120)	0	0	0
2018/01/18	2032	02/08/2018			Bond Future	9.3186	94.7294	9.3503	94.5019	0.340	0.0000	0.0000	0
2018/01/18	2032	02/08/2018	9.68	Call	Bond Future	4,876.5000	4.8765	4,725.0500	4.7250	(3.106)	0	0	0
2018/01/18	2032	02/08/2018	9.68	Put	Bond Future	2,327.8700	2.3279	2,403.9700	2.4040	3.269	0	0	0
2018/01/18	2032	02/08/2018	9.66	Call	Bond Future	4,788.6500	4.7887	4,638.5400	4.6385	(3.135)	0	0	0
2018/01/18	2032	02/08/2018	9.67	Put	Bond Future	2,352.8900	2.3529	2,429.6600	2.4297	3.263	0	0	0
2018/01/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	01/02/2018			Bond Future	105.2250	105.2250	105.2213	105.2213	(0.004)	0.0000	0.0000	5,730
2018/01/18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	01/02/2018	109.64	Put	Bond Future	4,414.9700	4.4150	4,418.7400	4.4187	0.085	0	0	0
2018/01/18	2033	01/02/2018	109.66	Put	Bond Future	4,434.9700	4.4350	4,438.7400	4.4387	0.085	0	0	0
2018/01/18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	01/02/2018	109.65	Put	Bond Future	4,424.9700	4.4250	4,428.7400	4.4287	0.085	0	0	0
2018/01/18	2033	03/05/2018	107.71	Put	Bond Future	1,600.1100	1.6001	1,604.8200	1.6048	0.294	0	0	0
2018/01/18	2033	03/05/2018			Bond Future	106.1099	106.1099	106.1052	106.1052	(0.004)	0.0000	0.0000	384
2018/01/18	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	03/05/2018	107.70	Put	Bond Future	1,590.1100	1.5901	1,594.8200	1.5948	0.296	0	0	0
2018/01/18	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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2018/01/18	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	03/05/2018	107.69	Put	Bond Future	1,580.1100	1.5801	1,584.8200	1.5848	0.298	0	0	0
2018/01/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	02/08/2018			Bond Future	108.1088	108.1088	108.1040	108.1040	(0.004)	0.0000	0.0000	0
2018/01/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	02/08/2018	109.92	Put	Bond Future	1,811.2500	1.8113	1,816.0200	1.8160	0.263	0	0	0
2018/01/18	2033	02/08/2018	109.94	Put	Bond Future	1,831.2500	1.8313	1,836.0200	1.8360	0.260	0	0	0
2018/01/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2033	02/08/2018	109.93	Put	Bond Future	1,821.2500	1.8213	1,826.0200	1.8260	0.262	0	0	0
2018/01/18	2037	01/02/2018	9.82	Put	Bond Future	270.2800	0.2703	305.8600	0.3059	13.164	0	0	0
2018/01/18	2037	01/02/2018			Bond Future	9.5093	91.3436	9.5489	91.0231	0.416	0.0000	0.0000	42,772
2018/01/18	2037	01/02/2018	9.88	Put	Bond Future	196.8200	0.1968	222.3600	0.2224	12.976	0	0	0
2018/01/18	2037	01/02/2018	9.88	Call	Bond Future	3,131.3900	3.1314	2,836.3900	2.8364	(9.421)	0	0	2,000
2018/01/18	2037	01/02/2018	9.82	Call	Bond Future	2,739.9200	2.7399	2,454.9600	2.4550	(10.400)	0	0	0
2018/01/18	2037	01/02/2018	9.81	Put	Bond Future	284.5000	0.2845	322.0000	0.3220	13.181	0	0	0
2018/01/18	2037	01/02/2018	9.83	Call	Bond Future	2,804.0500	2.8040	2,517.2400	2.5172	(10.228)	0	0	0
2018/01/18	2037	01/02/2018	9.83	Put	Bond Future	256.6600	0.2567	290.3900	0.2904	13.142	0	0	0
2018/01/18	2037	01/02/2018	9.81	Call	Bond Future	2,676.2800	2.6763	2,393.2400	2.3932	(10.576)	0	0	0
2018/01/18	2037	01/02/2018	10.32	Call	Bond Future	6,242.6900	6.2427	5,923.0100	5.9230	(5.121)	0	0	0
2018/01/18	2037	01/02/2018	10.32	Put	Bond Future	11.8400	0.0118	12.7000	0.0127	7.264	0	0	2,000
2018/01/18	2037	01/02/2018	10.72	Call	Bond Future	9,063.0400	9.0630	8,742.4900	8.7425	(3.537)	0	0	0
2018/01/18	2037	01/02/2018	10.72	Put	Bond Future	0.3800	0.0004	0.3700	0.0004	(2.632)	0	0	2,000
2018/01/18	2037	03/05/2018	9.99	Call	Bond Future	4,741.1100	4.7411	4,504.1200	4.5041	(4.999)	0	0	0
2018/01/18	2037	03/05/2018	9.97	Put	Bond Future	1,476.2700	1.4763	1,568.7300	1.5687	6.263	0	0	0
2018/01/18	2037	03/05/2018			Bond Future	9.5653	93.0502	9.6062	92.7232	0.427	0.0000	0.0000	95
2018/01/18	2037	03/05/2018	9.99	Put	Bond Future	1,429.7100	1.4297	1,519.7700	1.5198	6.299	0	0	0
2018/01/18	2037	03/05/2018	9.97	Call	Bond Future	4,635.9400	4.6359	4,401.3500	4.4013	(5.060)	0	0	0
2018/01/18	2037	03/05/2018	9.98	Put	Bond Future	1,452.8300	1.4528	1,544.0800	1.5441	6.281	0	0	0
2018/01/18	2037	03/05/2018	9.98	Call	Bond Future	4,688.4200	4.6884	4,452.6200	4.4526	(5.029)	0	0	0
2018/01/18	2037	02/08/2018	9.96	Put	Bond Future	2,771.2400	2.7712	2,888.7600	2.8888	4.241	0	0	0
2018/01/18	2037	02/08/2018	9.95	Call	Bond Future	5,327.9600	5.3280	5,112.6500	5.1126	(4.041)	0	0	0
2018/01/18	2037	02/08/2018			Bond Future	9.6240	90.5350	9.6662	90.2012	0.439	0.0000	0.0000	0
2018/01/18	2037	02/08/2018	9.96	Call	Bond Future	5,375.0300	5.3750	5,158.7600	5.1588	(4.024)	0	0	0
2018/01/18	2037	02/08/2018	9.95	Put	Bond Future	2,799.9700	2.8000	2,918.4500	2.9185	4.231	0	0	0
2018/01/18	2037	02/08/2018	9.97	Call	Bond Future	5,422.2600	5.4223	5,205.0400	5.2050	(4.006)	0	0	0
2018/01/18	2037	02/08/2018	9.97	Put	Bond Future	2,742.7700	2.7428	2,859.3400	2.8593	4.250	0	0	0
2018/01/18	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	01/02/2018	136.95	Put	Bond Future	10,556.4400	10.5564	10,961.7400	10.9617	3.839	0	0	0
2018/01/18	2038	01/02/2018			Bond Future	126.3936	126.3936	125.9883	125.9883	(0.321)	0.0000	0.0000	19,909
2018/01/18	2038	01/02/2018	136.94	Put	Bond Future	10,546.4400	10.5464	10,951.7400	10.9517	3.843	0	0	0
2018/01/18	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	01/02/2018	136.93	Put	Bond Future	10,536.4400	10.5364	10,941.7400	10.9417	3.847	0	0	0
2018/01/18	2038	03/05/2018	132.28	Put	Bond Future	3,516.6700	3.5167	3,930.8700	3.9309	11.778	0	0	0
2018/01/18	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	03/05/2018			Bond Future	128.7633	128.7633	128.3491	128.3491	(0.322)	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
2018/01/18	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	03/05/2018	132.27	Put	Bond Future	3,506.6700	3.5067	3,920.8700	3.9209	11.812	0	0	0
2018/01/18	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	03/05/2018	132.29	Put	Bond Future	3,526.6700	3.5267	3,940.8700	3.9409	11.745	0	0	0
2018/01/18	2038	02/08/2018	134.55	Put	Bond Future	3,411.1900	3.4112	3,832.9400	3.8329	12.364	0	0	0
2018/01/18	2038	02/08/2018			Bond Future	131.1388	131.1388	130.7171	130.7171	(0.322)	0.0000	0.0000	0
2018/01/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	02/08/2018	134.54	Put	Bond Future	3,401.1900	3.4012	3,822.9400	3.8229	12.400	0	0	0
2018/01/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2038	02/08/2018	134.53	Put	Bond Future	3,391.1900	3.3912	3,812.9400	3.8129	12.437	0	0	0
2018/01/18	2040	01/02/2018	9.89	Call	Bond Future	2,951.2200	2.9512	2,645.9800	2.6460	(10.343)	0	0	0
2018/01/18	2040	01/02/2018			Bond Future	9.5793	94.8717	9.6189	94.5277	0.413	0.0000	0.0000	27,618
2018/01/18	2040	01/02/2018	9.87	Call	Bond Future	2,816.3000	2.8163	2,515.2300	2.5152	(10.690)	0	0	0
2018/01/18	2040	01/02/2018	9.87	Put	Bond Future	335.9900	0.3360	378.9100	0.3789	12.774	0	0	0
2018/01/18	2040	01/02/2018	9.88	Put	Bond Future	319.7200	0.3197	360.5100	0.3605	12.758	0	0	0
2018/01/18	2040	01/02/2018	9.89	Put	Bond Future	304.1600	0.3042	342.9100	0.3429	12.740	0	0	0
2018/01/18	2040	01/02/2018	9.88	Call	Bond Future	2,883.4700	2.8835	2,580.2700	2.5803	(10.515)	0	0	0
2018/01/18	2040	03/05/2018	10.08	Put	Bond Future	1,528.5700	1.5286	1,623.1900	1.6232	6.190	0	0	0
2018/01/18	2040	03/05/2018			Bond Future	9.6354	96.6443	9.6762	96.2933	0.424	0.0000	0.0000	1,523
2018/01/18	2040	03/05/2018	10.07	Call	Bond Future	5,182.3000	5.1823	4,927.1900	4.9272	(4.923)	0	0	0
2018/01/18	2040	03/05/2018	10.07	Put	Bond Future	1,552.7900	1.5528	1,648.6500	1.6487	6.173	0	0	0
2018/01/18	2040	03/05/2018	10.08	Call	Bond Future	5,238.9100	5.2389	4,982.5600	4.9826	(4.893)	0	0	0
2018/01/18	2040	03/05/2018	10.00	Put	Bond Future	1,732.5300	1.7325	1,837.3900	1.8374	6.052	0	0	0
2018/01/18	2040	03/05/2018	10.00	Call	Bond Future	4,792.9500	4.7930	4,546.8400	4.5468	(5.135)	0	0	1,500
2018/01/18	2040	03/05/2018	9.00	Put	Bond Future	6,778.5700	6.7786	7,036.5200	7.0365	3.805	0	0	0
2018/01/18	2040	03/05/2018	9.00	Call	Bond Future	1,035.8900	1.0359	942.8700	0.9429	(8.980)	0	0	1,500
2018/01/18	2040	03/05/2018	10.06	Call	Bond Future	5,126.1000	5.1261	4,872.2400	4.8722	(4.952)	0	0	0
2018/01/18	2040	03/05/2018	10.06	Put	Bond Future	1,577.5300	1.5775	1,674.6400	1.6746	6.156	0	0	0
2018/01/18	2040	02/08/2018	10.03	Put	Bond Future	2,954.1300	2.9541	3,079.9500	3.0800	4.259	0	0	0
2018/01/18	2040	02/08/2018	10.04	Call	Bond Future	5,797.8900	5.7979	5,564.4200	5.5644	(4.027)	0	0	0
2018/01/18	2040	02/08/2018			Bond Future	9.6939	93.9460	9.7361	93.5877	0.435	0.0000	0.0000	0
2018/01/18	2040	02/08/2018	10.05	Call	Bond Future	5,848.5100	5.8485	5,614.0100	5.6140	(4.010)	0	0	0
2018/01/18	2040	02/08/2018	10.05	Put	Bond Future	2,893.2300	2.8932	3,017.0000	3.0170	4.278	0	0	0
2018/01/18	2040	02/08/2018	10.03	Call	Bond Future	5,747.4400	5.7474	5,514.9900	5.5150	(4.044)	0	0	0
2018/01/18	2040	02/08/2018	10.04	Put	Bond Future	2,923.5400	2.9235	3,048.3400	3.0483	4.269	0	0	0
2018/01/18	2044	01/02/2018	9.90	Put	Bond Future	348.2900	0.3483	392.0700	0.3921	12.570	0	0	0
2018/01/18	2044	01/02/2018	9.89	Call	Bond Future	2,794.8600	2.7949	2,491.8000	2.4918	(10.843)	0	0	0
2018/01/18	2044	01/02/2018			Bond Future	9.6090	91.9826	9.6486	91.6335	0.412	0.0000	0.0000	21,006
2018/01/18	2044	01/02/2018	9.90	Call	Bond Future	2,862.0100	2.8620	2,556.7200	2.5567	(10.667)	0	0	0
2018/01/18	2044	01/02/2018	9.89	Put	Bond Future	365.5800	0.3656	411.5900	0.4116	12.585	0	0	0
2018/01/18	2044	01/02/2018	9.91	Call	Bond Future	2,929.7400	2.9297	2,622.3200	2.6223	(10.493)	0	0	0
2018/01/18	2044	01/02/2018	9.91	Put	Bond Future	331.7300	0.3317	373.3800	0.3734	12.555	0	0	0
2018/01/18	2044	03/05/2018	10.10	Call	Bond Future	5,281.1400	5.2811	5,022.1300	5.0221	(4.904)	0	0	0
2018/01/18	2044	03/05/2018	10.09	Put	Bond Future	1,615.3400	1.6153	1,713.7300	1.7137	6.091	0	0	0
2018/01/18	2044	03/05/2018			Bond Future	9.6633	93.7012	9.7041	93.3451	0.423	0.0000	0.0000	266

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
2018/01/18	2044	03/05/2018	10.11	Call	Bond Future	5,338.2000	5.3382	5,077.9600	5.0780	(4.875)	0	0	0
2018/01/18	2044	03/05/2018	10.11	Put	Bond Future	1,565.8800	1.5659	1,661.7800	1.6618	6.124	0	0	0
2018/01/18	2044	03/05/2018	10.10	Put	Bond Future	1,590.3600	1.5904	1,687.4900	1.6875	6.107	0	0	0
2018/01/18	2044	03/05/2018	10.09	Call	Bond Future	5,224.4600	5.2245	4,966.7100	4.9667	(4.934)	0	0	0
2018/01/18	2044	02/08/2018	10.07	Call	Bond Future	5,928.8600	5.9289	5,691.3900	5.6914	(4.005)	0	0	0
2018/01/18	2044	02/08/2018			Bond Future	9.7199	91.0730	9.7620	90.7095	0.434	0.0000	0.0000	0
2018/01/18	2044	02/08/2018	10.05	Call	Bond Future	5,826.9500	5.8270	5,591.5400	5.5915	(4.040)	0	0	0
2018/01/18	2044	02/08/2018	10.05	Put	Bond Future	3,044.5200	3.0445	3,172.5200	3.1725	4.204	0	0	0
2018/01/18	2044	02/08/2018	10.07	Put	Bond Future	2,982.5100	2.9825	3,108.4500	3.1085	4.223	0	0	0
2018/01/18	2044	02/08/2018	10.06	Call	Bond Future	5,877.8200	5.8778	5,641.3800	5.6414	(4.023)	0	0	0
2018/01/18	2044	02/08/2018	10.06	Put	Bond Future	3,013.3700	3.0134	3,140.3400	3.1403	4.214	0	0	0
2018/01/18	2046	01/02/2018	132.92	Put	Bond Future	10,980.6200	10.9806	11,464.9800	11.4650	4.411	0	0	0
2018/01/18	2046	01/02/2018			Bond Future	121.9394	121.9394	121.4550	121.4550	(0.397)	0.0000	0.0000	21,632
2018/01/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	01/02/2018	132.91	Put	Bond Future	10,970.6200	10.9706	11,454.9800	11.4550	4.415	0	0	0
2018/01/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	01/02/2018	132.90	Put	Bond Future	10,960.6200	10.9606	11,444.9800	11.4450	4.419	0	0	0
2018/01/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	03/05/2018			Bond Future	122.6257	122.6257	122.1315	122.1315	(0.403)	0.0000	0.0000	0
2018/01/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	03/05/2018	127.93	Put	Bond Future	5,304.2900	5.3043	5,798.5000	5.7985	9.317	0	0	0
2018/01/18	2046	03/05/2018	127.95	Put	Bond Future	5,324.2900	5.3243	5,818.5000	5.8185	9.282	0	0	0
2018/01/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	03/05/2018	127.94	Put	Bond Future	5,314.2900	5.3143	5,808.5000	5.8085	9.300	0	0	0
2018/01/18	2046	02/08/2018	128.78	Put	Bond Future	3,844.2800	3.8443	4,347.9900	4.3480	13.103	0	0	0
2018/01/18	2046	02/08/2018			Bond Future	124.9357	124.9357	124.4320	124.4320	(0.403)	0.0000	0.0000	0
2018/01/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2046	02/08/2018	128.77	Put	Bond Future	3,834.2800	3.8343	4,337.9900	4.3380	13.137	0	0	0
2018/01/18	2046	02/08/2018	128.79	Put	Bond Future	3,854.2800	3.8543	4,357.9900	4.3580	13.069	0	0	0
2018/01/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	01/02/2018	140.23	Put	Bond Future	11,608.0900	11.6081	12,739.5000	12.7395	9.747	0	0	0
2018/01/18	2050	01/02/2018			Bond Future	128.6219	128.6219	127.4905	127.4905	(0.880)	0.0000	0.0000	24,300
2018/01/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	01/02/2018	140.25	Put	Bond Future	11,628.0900	11.6281	12,759.5000	12.7595	9.730	0	0	0
2018/01/18	2050	01/02/2018	140.24	Put	Bond Future	11,618.0900	11.6181	12,749.5000	12.7495	9.738	0	0	0
2018/01/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	03/05/2018	135.62	Put	Bond Future	4,586.6400	4.5866	5,740.1000	5.7401	25.148	0	0	0
2018/01/18	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	03/05/2018			Bond Future	131.0334	131.0334	129.8799	129.8799	(0.880)	0.0000	0.0000	0
2018/01/18	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	03/05/2018	135.61	Put	Bond Future	4,576.6400	4.5766	5,730.1000	5.7301	25.203	0	0	0
2018/01/18	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	03/05/2018	135.63	Put	Bond Future	4,596.6400	4.5966	5,750.1000	5.7501	25.094	0	0	0

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2018/01/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	02/08/2018	137.54	Put	Bond Future	5,771.2800	5.7713	6,946.6600	6.9467	20.366	0	0	0
2018/01/18	2050	02/08/2018	137.52	Put	Bond Future	5,751.2800	5.7513	6,926.6600	6.9267	20.437	0	0	0
2018/01/18	2050	02/08/2018			Bond Future	131.7687	131.7687	130.5933	130.5933	(0.892)	0.0000	0.0000	0
2018/01/18	2050	02/08/2018	137.53	Put	Bond Future	5,761.2800	5.7613	6,936.6600	6.9367	20.401	0	0	0
2018/01/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	AL37	01/02/2018			Index Future	572.5550	572.5550	571.7530	571.7530	(0.140)	0.0000	0.0000	0
2018/01/18	AL37	03/05/2018			Index Future	583.2530	583.2530	582.4330	582.4330	(0.141)	0.0000	0.0000	0
2018/01/18	AL37	02/08/2018			Index Future	594.1660	594.1660	593.3260	593.3260	(0.141)	0.0000	0.0000	0
2018/01/18	AL7T	01/02/2018			Index Future	661.9290	661.9290	660.9790	660.9790	(0.144)	0.0000	0.0000	0
2018/01/18	AL7T	03/05/2018			Index Future	674.2970	674.2970	673.3250	673.3250	(0.144)	0.0000	0.0000	0
2018/01/18	AL7T	02/08/2018			Index Future	686.9130	686.9130	685.9180	685.9180	(0.145)	0.0000	0.0000	0
2018/01/18	ALBI	01/02/2018			Index Future	598.1600	598.1600	596.5930	596.5930	(0.262)	0.0000	0.0000	781
2018/01/18	ALBI	03/05/2018			Index Future	609.3360	609.3360	607.7370	607.7370	(0.262)	0.0000	0.0000	0
2018/01/18	ALBI	02/08/2018			Index Future	620.7360	620.7360	619.1030	619.1030	(0.263)	0.0000	0.0000	0
2018/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	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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2018/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	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
2018/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	01/02/2018			Bond Future	128.9961	128.9961	128.9938	128.9938	(0.002)	0.0000	0.0000	0
2018/01/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	01/02/2018	132.29	Put	Bond Future	3,293.9000	3.2939	3,296.1800	3.2962	0.069	0	0	0
2018/01/18	EL28	01/02/2018	132.31	Put	Bond Future	3,313.9000	3.3139	3,316.1800	3.3162	0.069	0	0	0
2018/01/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	01/02/2018	132.30	Put	Bond Future	3,303.9000	3.3039	3,306.1800	3.3062	0.069	0	0	0
2018/01/18	EL28	03/05/2018	133.20	Put	Bond Future	3,544.8600	3.5449	3,548.3500	3.5483	0.098	0	0	0
2018/01/18	EL28	03/05/2018			Bond Future	129.6551	129.6551	129.6517	129.6517	(0.003)	0.0000	0.0000	0
2018/01/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	03/05/2018	133.19	Put	Bond Future	3,534.8600	3.5349	3,538.3500	3.5383	0.099	0	0	0
2018/01/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	03/05/2018	133.18	Put	Bond Future	3,524.8600	3.5249	3,528.3500	3.5283	0.099	0	0	0
2018/01/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	02/08/2018			Bond Future	132.0973	132.0973	132.0939	132.0939	(0.003)	0.0000	0.0000	0
2018/01/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	02/08/2018	134.93	Put	Bond Future	2,832.6900	2.8327	2,836.0900	2.8361	0.120	0	0	0
2018/01/18	EL28	02/08/2018	134.95	Put	Bond Future	2,852.6900	2.8527	2,856.0900	2.8561	0.119	0	0	0
2018/01/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	EL28	02/08/2018	134.94	Put	Bond Future	2,842.6900	2.8427	2,846.0900	2.8461	0.120	0	0	0
2018/01/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	01/02/2018	10.99	Call	Bond Future	1,921.0900	1.9211	1,588.7200	1.5887	(17.301)	0	0	0
2018/01/18	ES33	01/02/2018			Bond Future	10.6719	79.1146	10.7261	78.7822	0.508	0.0000	0.0000	1,455
2018/01/18	ES33	01/02/2018	11.00	Call	Bond Future	1,980.3200	1.9803	1,647.9500	1.6479	(16.784)	0	0	0
2018/01/18	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	01/02/2018	11.01	Call	Bond Future	2,039.4700	2.0395	1,707.1000	1.7071	(16.297)	0	0	0
2018/01/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	03/05/2018	11.22	Call	Bond Future	2,673.2100	2.6732	2,334.1500	2.3341	(12.684)	0	0	0
2018/01/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	03/05/2018			Bond Future	10.7671	76.8012	10.8232	76.4622	0.521	0.0000	0.0000	9,466
2018/01/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	03/05/2018	11.20	Call	Bond Future	2,558.1400	2.5581	2,219.0800	2.2191	(13.254)	0	0	0
2018/01/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	03/05/2018	11.21	Call	Bond Future	2,615.7100	2.6157	2,276.6500	2.2766	(12.962)	0	0	0
2018/01/18	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	02/08/2018	11.14	Call	Bond Future	1,621.4100	1.6214	1,275.4200	1.2754	(21.339)	0	0	0
2018/01/18	ES33	02/08/2018			Bond Future	10.8639	78.2379	10.9221	77.8919	0.535	0.0000	0.0000	0
2018/01/18	ES33	02/08/2018	11.15	Call	Bond Future	1,679.1600	1.6792	1,333.1700	1.3332	(20.605)	0	0	0
2018/01/18	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES33	02/08/2018	11.16	Call	Bond Future	1,736.8500	1.7369	1,390.8600	1.3909	(19.921)	0	0	0
2018/01/18	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	ES42	01/02/2018			Bond Future	10.8610	82.3414	10.9052	82.0316	0.407	0.0000	0.0000	798

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/18	ES42	03/05/2018			Bond Future	10.9558	79.6185	11.0016	79.3025	0.418	0.0000	0.0000	7,957
2018/01/18	ES42	02/08/2018			Bond Future	11.0505	81.1076	11.0979	80.7850	0.429	0.0000	0.0000	0
2018/01/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	01/02/2018			GOVI	596.8810	596.8810	595.3660	595.3660	(0.254)	0.0000	0.0000	552
2018/01/18	GOVI	01/02/2018	581.03	Call	GOVI	158,510.0000	15.8510	143,360.0000	14.3360	(9.558)	0	0	0
2018/01/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	01/02/2018	581.04	Call	GOVI	158,410.0000	15.8410	143,260.0000	14.3260	(9.564)	0	0	0
2018/01/18	GOVI	01/02/2018	581.02	Call	GOVI	158,610.0000	15.8610	143,460.0000	14.3460	(9.552)	0	0	0
2018/01/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	03/05/2018	590.29	Call	GOVI	177,430.0000	17.7430	161,960.0000	16.1960	(8.719)	0	0	0
2018/01/18	GOVI	03/05/2018	590.27	Call	GOVI	177,630.0000	17.7630	162,160.0000	16.2160	(8.709)	0	0	0
2018/01/18	GOVI	03/05/2018			GOVI	608.0330	608.0330	606.4860	606.4860	(0.254)	0.0000	0.0000	160
2018/01/18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	03/05/2018	590.28	Call	GOVI	177,530.0000	17.7530	162,060.0000	16.2060	(8.714)	0	0	0
2018/01/18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	02/08/2018			GOVI	619.4090	619.4090	617.8290	617.8290	(0.255)	0.0000	0.0000	0
2018/01/18	GOVI	02/08/2018	605.71	Call	GOVI	136,990.0000	13.6990	121,190.0000	12.1190	(11.534)	0	0	0
2018/01/18	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GOVI	02/08/2018	605.72	Call	GOVI	136,890.0000	13.6890	121,090.0000	12.1090	(11.542)	0	0	0
2018/01/18	GOVI	02/08/2018	605.70	Call	GOVI	137,090.0000	13.7090	121,290.0000	12.1290	(11.525)	0	0	0
2018/01/18	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/18	IGOV	01/02/2018			Index Future	251.2970	251.2970	251.1450	251.1450	(0.060)	0.0000	0.0000	881
2018/01/18	IGOV	03/05/2018			Index Future	256.0090	256.0090	255.8510	255.8510	(0.062)	0.0000	0.0000	269
2018/01/18	IGOV	02/08/2018			Index Future	260.8310	260.8310	260.6710	260.6710	(0.061)	0.0000	0.0000	0
2018/01/18	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/18	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2018/01/18	IS01	20/09/2018			Interest Rate Swap	99.9900	99.9900	100.0200	100.0200	0.030	0.0000	0.0000	0
2018/01/18	IS01	20/12/2018			Interest Rate Swap	100.3900	100.3900	100.4400	100.4400	0.050	0.0000	0.0000	0
2018/01/18	IS01	22/03/2019			Interest Rate Swap	99.3600	99.3600	99.4200	99.4200	0.060	0.0000	0.0000	0
2018/01/18	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/18	IS02	15/06/2018			Interest Rate Swap	98.5700	98.5700	98.5900	98.5900	0.020	0.0000	0.0000	0
2018/01/18	IS02	21/09/2018			Interest Rate Swap	98.4600	98.4600	98.4900	98.4900	0.030	0.0000	0.0000	0
2018/01/18	IS02	21/12/2018			Interest Rate Swap	98.7700	98.7700	98.8200	98.8200	0.051	0.0000	0.0000	0
2018/01/18	IS02	15/03/2019			Interest Rate Swap	99.1200	99.1200	99.1700	99.1700	0.050	0.0000	0.0000	0
2018/01/18	IS02	21/06/2019			Interest Rate Swap	99.4400	99.4400	99.5100	99.5100	0.070	0.0000	0.0000	0
2018/01/18	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.8700	99.8700	0.080	0.0000	0.0000	0
2018/01/18	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.7900	100.7900	0.099	0.0000	0.0000	0
2018/01/18	IS02	23/03/2020			Interest Rate Swap	98.4100	98.4100	98.5200	98.5200	0.112	0.0000	0.0000	0
2018/01/18	IS05	17/12/2020			Interest Rate Swap	95.7800	95.7800	95.8900	95.8900	0.115	0.0000	0.0000	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
2018/01/18	IS05	16/03/2021			Interest Rate Swap	94.9800		94.9800	95.0800	95.0800	0.105	0.0000	0.0000	0
2018/01/18	IS05	15/06/2021			Interest Rate Swap	94.1400		94.1400	94.2400	94.2400	0.106	0.0000	0.0000	0
2018/01/18	IS05	21/09/2021			Interest Rate Swap	94.2900		94.2900	94.3600	94.3600	0.074	0.0000	0.0000	0
2018/01/18	IS05	21/12/2021			Interest Rate Swap	96.4600		96.4600	96.5200	96.5200	0.062	0.0000	0.0000	51
2018/01/18	IS05	15/03/2022			Interest Rate Swap	96.5800		96.5800	96.6400	96.6400	0.062	0.0000	0.0000	0
2018/01/18	IS05	21/06/2022			Interest Rate Swap	97.7300		97.7300	97.7900	97.7900	0.061	0.0000	0.0000	0
2018/01/18	IS05	20/09/2022			Interest Rate Swap	99.9100		99.9100	99.9700	99.9700	0.060	0.0000	0.0000	0
2018/01/18	IS05	20/12/2022			Interest Rate Swap	101.1300		101.1300	101.1900	101.1900	0.059	0.0000	0.0000	0
2018/01/18	IS05	22/03/2023			Interest Rate Swap	96.2100		96.2100	96.2700	96.2700	0.062	0.0000	0.0000	0
2018/01/18	IS10	17/12/2025			Interest Rate Swap	94.2200		94.2200	94.3600	94.3600	0.149	0.0000	0.0000	0
2018/01/18	IS10	16/03/2026			Interest Rate Swap	91.2100		91.2100	91.3400	91.3400	0.143	0.0000	0.0000	0
2018/01/18	IS10	15/06/2026			Interest Rate Swap	89.9400		89.9400	90.0600	90.0600	0.133	0.0000	0.0000	0
2018/01/18	IS10	21/09/2026			Interest Rate Swap	92.0900		92.0900	92.2000	92.2000	0.119	0.0000	0.0000	0
2018/01/18	IS10	21/12/2026			Interest Rate Swap	95.8800		95.8800	95.9800	95.9800	0.104	0.0000	0.0000	0
2018/01/18	IS10	15/03/2027			Interest Rate Swap	94.4500		94.4500	94.5400	94.5400	0.095	0.0000	0.0000	0
2018/01/18	IS10	21/06/2027			Interest Rate Swap	96.5200		96.5200	96.6200	96.6200	0.104	0.0000	0.0000	0
2018/01/18	IS10	20/09/2027			Interest Rate Swap	100.2500		100.2500	100.3600	100.3600	0.110	0.0000	0.0000	0
2018/01/18	IS10	20/12/2027			Interest Rate Swap	100.6100		100.6100	100.7200	100.7200	0.109	0.0000	0.0000	0
2018/01/18	IS10	22/03/2028			Interest Rate Swap	95.8300		95.8300	95.9400	95.9400	0.115	0.0000	0.0000	0
2018/01/18	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/18	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/18	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/18	JBAF	21/02/2018			Jibar Tradeable Future	6.9200		93.0800	6.9700	93.0300	0.723	0.0000	0.0000	0
2018/01/18	JBAF	20/03/2018			Jibar Tradeable Future	6.8000		93.2000	6.8700	93.1300	1.029	0.0000	0.0000	2,500
2018/01/18	JBAF	18/04/2018			Jibar Tradeable Future	6.7200		93.2800	6.7900	93.2100	1.042	0.0000	0.0000	0
2018/01/18	JBAF	20/06/2018			Jibar Tradeable Future	6.7200		93.2800	6.7900	93.2100	1.042	0.0000	0.0000	0
2018/01/18	JBAF	19/09/2018			Jibar Tradeable Future	6.7900		93.2100	6.8500	93.1500	0.884	0.0000	0.0000	0
2018/01/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/18	JBAF	19/12/2018			Jibar Tradeable Future	6.8700		93.1300	6.9300	93.0700	0.873	0.0000	0.0000	0
2018/01/18	JBAF	20/03/2019			Jibar Tradeable Future	6.9600		93.0400	7.0300	92.9700	1.006	0.0000	0.0000	0
2018/01/18	JBAF	19/06/2019			Jibar Tradeable Future	7.1100		92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/18	JBAF	18/09/2019			Jibar Tradeable Future	7.1100		92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/18	R023	01/02/2018	8.33	Put	Bond Future	3.3000		0.0033	4.4000	0.0044	33.333	0	0	0
2018/01/18	R023	01/02/2018			Bond Future	7.7643		103.3371	7.8095	103.1514	0.581	0.0000	0.0000	32,923
2018/01/18	R023	01/02/2018	8.32	Call	Bond Future	2,261.1200		2.2611	2,076.6200	2.0766	(8.160)	0	0	0
2018/01/18	R023	01/02/2018	8.32	Put	Bond Future	3.7000		0.0037	4.9400	0.0049	33.514	0	0	0
2018/01/18	R023	01/02/2018	8.33	Call	Bond Future	2,300.7700		2.3008	2,116.1300	2.1161	(8.025)	0	0	0
2018/01/18	R023	01/02/2018	8.31	Call	Bond Future	2,221.5000		2.2215	2,037.1500	2.0372	(8.298)	0	0	0
2018/01/18	R023	01/02/2018	8.31	Put	Bond Future	4.1500		0.0042	5.5400	0.0055	33.494	0	0	0
2018/01/18	R023	03/05/2018	8.27	Call	Bond Future	2,313.6400		2.3136	2,166.1300	2.1661	(6.376)	0	0	0
2018/01/18	R023	03/05/2018			Bond Future	7.7747		101.3381	7.8228	101.1483	0.619	0.0000	0.0000	7,289
2018/01/18	R023	03/05/2018	8.27	Put	Bond Future	379.7900		0.3798	422.0900	0.4221	11.138	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
2018/01/18	R023	03/05/2018	8.28	Call	Bond Future	2,343.6100	2.3436	2,195.3200	2.1953	(6.327)	0	0	0
2018/01/18	R023	03/05/2018	8.29	Put	Bond Future	362.9200	0.3629	403.6700	0.4037	11.228	0	0	0
2018/01/18	R023	03/05/2018	9.19	Call	Bond Future	5,433.6900	5.4337	5,248.1600	5.2482	(3.414)	0	0	0
2018/01/18	R023	03/05/2018	9.19	Put	Bond Future	27.6200	0.0276	31.9000	0.0319	15.496	0	0	2,500
2018/01/18	R023	03/05/2018	8.28	Put	Bond Future	371.1900	0.3712	412.7100	0.4127	11.186	0	0	0
2018/01/18	R023	03/05/2018	8.29	Call	Bond Future	2,373.8900	2.3739	2,224.8300	2.2248	(6.279)	0	0	0
2018/01/18	R035	01/02/2018	9.75	Call	Bond Future	2,541.1500	2.5412	2,180.9500	2.1809	(14.175)	0	0	0
2018/01/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R035	01/02/2018			Bond Future	9.4302	99.2222	9.4747	98.8620	0.472	0.0000	0.0000	48,963
2018/01/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R035	01/02/2018	9.73	Call	Bond Future	2,385.2500	2.3853	2,025.0500	2.0250	(15.101)	0	0	0
2018/01/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R035	01/02/2018	9.74	Call	Bond Future	2,463.2500	2.4632	2,103.0500	2.1031	(14.623)	0	0	0
2018/01/18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R035	03/05/2018			Bond Future	9.4834	96.5758	9.5294	96.2084	0.485	0.0000	0.0000	9
2018/01/18	R035	03/05/2018	9.90	Call	Bond Future	3,250.7300	3.2507	2,883.2900	2.8833	(11.303)	0	0	0
2018/01/18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R035	03/05/2018	9.91	Call	Bond Future	3,326.6900	3.3267	2,959.2500	2.9593	(11.045)	0	0	0
2018/01/18	R035	03/05/2018	9.89	Call	Bond Future	3,174.6800	3.1747	2,807.2400	2.8072	(11.574)	0	0	0
2018/01/18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R186	01/02/2018	8.96	Call	Bond Future	3,254.0800	3.2541	3,091.4500	3.0914	(4.998)	0	0	0
2018/01/18	R186	01/02/2018	8.50	Put	Bond Future	651.7600	0.6518	702.9500	0.7030	7.854	0	0	0
2018/01/18	R186	01/02/2018	9.00	Call	Bond Future	3,499.0700	3.4991	3,335.8200	3.3358	(4.666)	0	0	0
2018/01/18	R186	01/02/2018	9.25	Call	Bond Future	5,052.9500	5.0530	4,888.8600	4.8889	(3.247)	0	0	0
2018/01/18	R186	01/02/2018			Bond Future	8.4674	113.8372	8.4921	113.6733	0.291	0.0000	0.0000	112,542
2018/01/18	R186	01/02/2018	8.50	Call	Bond Future	868.3700	0.8684	755.6400	0.7556	(12.982)	0	0	1,460
2018/01/18	R186	01/02/2018	7.75	Put	Bond Future	4,912.3100	4.9123	5,074.1800	5.0742	3.295	0	0	0
2018/01/18	R186	01/02/2018	7.75	Call	Bond Future	4.6900	0.0047	2.6400	0.0026	(43.710)	0	0	1,460
2018/01/18	R186	01/02/2018	8.97	Call	Bond Future	3,315.1400	3.3151	3,152.3300	3.1523	(4.911)	0	0	0
2018/01/18	R186	01/02/2018	8.96	Put	Bond Future	39.9300	0.0399	41.2200	0.0412	3.231	0	0	0
2018/01/18	R186	01/02/2018	9.00	Put	Bond Future	29.2900	0.0293	29.9600	0.0300	2.287	0	0	6,200
2018/01/18	R186	01/02/2018	8.75	Put	Bond Future	170.5200	0.1705	181.9100	0.1819	6.680	0	0	775
2018/01/18	R186	01/02/2018	9.25	Put	Bond Future	3.3700	0.0034	3.2000	0.0032	(5.045)	0	0	775
2018/01/18	R186	01/02/2018	8.97	Put	Bond Future	37.0100	0.0370	38.1200	0.0381	2.999	0	0	0
2018/01/18	R186	01/02/2018	8.98	Call	Bond Future	3,376.3200	3.3763	3,213.3600	3.2134	(4.827)	0	0	0
2018/01/18	R186	01/02/2018	8.98	Put	Bond Future	34.2500	0.0342	35.2100	0.0352	2.803	0	0	0
2018/01/18	R186	01/02/2018	8.75	Call	Bond Future	2,029.5400	2.0295	1,877.0100	1.8770	(7.515)	0	0	0
2018/01/18	R186	01/02/2018	9.65	Call	Bond Future	7,514.5600	7.5146	7,350.6300	7.3506	(2.181)	0	0	0
2018/01/18	R186	01/02/2018	9.65	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	1,950
2018/01/18	R186	03/05/2018	10.14	Put	Bond Future	51.1800	0.0512	53.9400	0.0539	5.393	0	0	1,120
2018/01/18	R186	03/05/2018	8.69	Call	Bond Future	2,623.1300	2.6231	2,514.1000	2.5141	(4.156)	0	0	0
2018/01/18	R186	03/05/2018	9.72	Put	Bond Future	171.6100	0.1716	180.2500	0.1802	5.035	0	0	10,640
2018/01/18	R186	03/05/2018	8.40	Put	Bond Future	2,336.3600	2.3364	2,420.1800	2.4202	3.588	0	0	0
2018/01/18	R186	03/05/2018	8.00	Put	Bond Future	4,134.8200	4.1348	4,251.9300	4.2519	2.832	0	0	0
2018/01/18	R186	03/05/2018	8.92	Call	Bond Future	3,597.5900	3.5976	3,471.5300	3.4715	(3.504)	0	0	0
2018/01/18	R186	03/05/2018	8.91	Put	Bond Future	976.5600	0.9766	1,018.8100	1.0188	4.326	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
2018/01/18	R186	03/05/2018			Bond Future	8.5071	115.9641	8.5329	115.7965	0.304	0.0000	0.0000	17,970
2018/01/18	R186	03/05/2018	9.30	Put	Bond Future	456.5400	0.4565	477.9100	0.4779	4.681	0	0	0
2018/01/18	R186	03/05/2018	9.30	Call	Bond Future	5,451.9500	5.4520	5,305.6800	5.3057	(2.683)	0	0	1,120
2018/01/18	R186	03/05/2018	10.14	Call	Bond Future	10,021.4900	10.0215	9,856.6100	9.8566	(1.645)	0	0	0
2018/01/18	R186	03/05/2018	8.93	Call	Bond Future	3,642.9700	3.6430	3,516.2500	3.5163	(3.478)	0	0	0
2018/01/18	R186	03/05/2018	8.93	Put	Bond Future	941.0600	0.9411	981.9800	0.9820	4.348	0	0	0
2018/01/18	R186	03/05/2018	8.69	Put	Bond Future	1,443.7200	1.4437	1,502.3300	1.5023	4.060	0	0	0
2018/01/18	R186	03/05/2018	9.72	Call	Bond Future	7,693.8300	7.6938	7,534.8300	7.5348	(2.067)	0	0	0
2018/01/18	R186	03/05/2018	9.19	Put	Bond Future	570.1800	0.5702	596.4000	0.5964	4.599	0	0	0
2018/01/18	R186	03/05/2018	8.40	Call	Bond Future	1,638.5800	1.6386	1,554.7600	1.5548	(5.115)	0	0	4,745
2018/01/18	R186	03/05/2018	8.00	Call	Bond Future	778.6400	0.7786	728.1100	0.7281	(6.490)	0	0	4,745
2018/01/18	R186	03/05/2018	8.92	Put	Bond Future	958.5700	0.9586	1,000.1500	1.0002	4.338	0	0	0
2018/01/18	R186	03/05/2018	8.91	Call	Bond Future	3,552.6500	3.5526	3,427.2600	3.4273	(3.529)	0	0	0
2018/01/18	R186	03/05/2018	9.75	Call	Bond Future	7,858.0200	7.8580	7,698.4000	7.6984	(2.031)	0	0	0
2018/01/18	R186	03/05/2018	9.75	Put	Bond Future	158.3600	0.1584	166.3800	0.1664	5.064	0	0	3,200
2018/01/18	R186	03/05/2018	9.19	Call	Bond Future	4,890.4500	4.8905	4,749.0300	4.7490	(2.892)	0	0	0
2018/01/18	R186	03/05/2018	8.85	Call	Bond Future	3,287.0300	3.2870	3,165.7800	3.1658	(3.689)	0	0	0
2018/01/18	R186	03/05/2018	8.85	Put	Bond Future	1,089.5400	1.0895	1,135.9300	1.1359	4.258	0	0	4,745
2018/01/18	R197	01/02/2018	301.68	Put	Bond Future	3,778.9600	3.7790	3,791.1100	3.7911	0.322	0	0	0
2018/01/18	R197	01/02/2018			Bond Future	297.9010	297.9010	297.8889	297.8889	(0.004)	0.0000	0.0000	2,350
2018/01/18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	01/02/2018	301.67	Put	Bond Future	3,768.9600	3.7690	3,781.1100	3.7811	0.322	0	0	0
2018/01/18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	01/02/2018	301.66	Put	Bond Future	3,758.9600	3.7590	3,771.1100	3.7711	0.323	0	0	0
2018/01/18	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	03/05/2018			Bond Future	303.4864	303.4864	303.4714	303.4714	(0.005)	0.0000	0.0000	165
2018/01/18	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	03/05/2018	304.44	Put	Bond Future	953.5900	0.9536	968.5600	0.9686	1.570	0	0	0
2018/01/18	R197	03/05/2018	304.46	Put	Bond Future	973.5900	0.9736	988.5600	0.9886	1.538	0	0	0
2018/01/18	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R197	03/05/2018	304.45	Put	Bond Future	963.5900	0.9636	978.5600	0.9786	1.554	0	0	0
2018/01/18	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R202	01/02/2018	249.06	Put	Bond Future	11,473.7900	11.4738	11,481.6800	11.4817	0.069	0	0	0
2018/01/18	R202	01/02/2018			Bond Future	237.5862	237.5862	237.5783	237.5783	(0.003)	0.0000	0.0000	21,504
2018/01/18	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R202	01/02/2018	249.08	Put	Bond Future	11,493.7900	11.4938	11,501.6800	11.5017	0.069	0	0	0
2018/01/18	R202	01/02/2018	249.07	Put	Bond Future	11,483.7900	11.4838	11,491.6800	11.4917	0.069	0	0	0
2018/01/18	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R202	03/05/2018	247.48	Put	Bond Future	6,164.3800	6.1644	6,163.9500	6.1639	(0.007)	0	0	0
2018/01/18	R202	03/05/2018	247.47	Call	Bond Future	727.1300	0.7271	716.4700	0.7165	(1.466)	0	0	0
2018/01/18	R202	03/05/2018			Bond Future	242.0408	242.0408	242.0306	242.0306	(0.004)	0.0000	0.0000	1,552
2018/01/18	R202	03/05/2018	247.48	Call	Bond Future	725.1600	0.7252	714.5200	0.7145	(1.467)	0	0	0
2018/01/18	R202	03/05/2018	247.47	Put	Bond Future	6,156.3500	6.1563	6,155.9000	6.1559	(0.007)	0	0	0
2018/01/18	R202	03/05/2018	247.49	Call	Bond Future	723.1900	0.7232	712.5600	0.7126	(1.470)	0	0	0
2018/01/18	R202	03/05/2018	247.49	Put	Bond Future	6,172.4100	6.1724	6,171.9900	6.1720	(0.007)	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
2018/01/18	R204	01/02/2018	7.27	Call	Bond Future	232.1400	0.2321	204.8700	0.2049	(11.747)	0	0	0
2018/01/18	R204	01/02/2018			Bond Future	6.9926	101.8569	7.0251	101.8296	0.465	0.0000	0.0000	29,665
2018/01/18	R204	01/02/2018	7.25	Call	Bond Future	215.4300	0.2154	188.1600	0.1882	(12.658)	0	0	0
2018/01/18	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R204	01/02/2018	7.26	Call	Bond Future	223.7900	0.2238	196.5200	0.1965	(12.186)	0	0	0
2018/01/18	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R204	03/05/2018	7.10	Put	Bond Future	39.6300	0.0396	46.3600	0.0464	16.982	0	0	0
2018/01/18	R204	03/05/2018			Bond Future	6.7641	103.7600	6.8111	103.7316	0.695	0.0000	0.0000	0
2018/01/18	R204	03/05/2018	7.09	Call	Bond Future	237.3600	0.2374	215.9100	0.2159	(9.037)	0	0	0
2018/01/18	R204	03/05/2018	7.09	Put	Bond Future	40.9000	0.0409	47.8200	0.0478	16.919	0	0	0
2018/01/18	R204	03/05/2018	7.10	Call	Bond Future	242.1100	0.2421	220.4700	0.2205	(8.938)	0	0	0
2018/01/18	R204	03/05/2018	7.08	Call	Bond Future	232.6600	0.2327	211.3800	0.2114	(9.146)	0	0	0
2018/01/18	R204	03/05/2018	7.08	Put	Bond Future	42.2200	0.0422	49.3100	0.0493	16.793	0	0	0
2018/01/18	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/01/18	R207	01/02/2018	7.60	Call	Bond Future	869.8900	0.8699	823.7000	0.8237	(5.310)	0	0	0
2018/01/18	R207	01/02/2018			Bond Future	7.1102	100.6831	7.1360	100.6369	0.364	0.0000	0.0000	44,972
2018/01/18	R207	01/02/2018	7.61	Call	Bond Future	887.5300	0.8875	841.3500	0.8414	(5.203)	0	0	0
2018/01/18	R207	01/02/2018	7.60	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/01/18	R207	01/02/2018	7.62	Call	Bond Future	905.1800	0.9052	858.9900	0.8590	(5.103)	0	0	0
2018/01/18	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R207	03/05/2018	7.57	Call	Bond Future	879.1800	0.8792	838.2200	0.8382	(4.659)	0	0	0
2018/01/18	R207	03/05/2018	7.56	Put	Bond Future	66.3000	0.0663	73.1700	0.0732	10.362	0	0	0
2018/01/18	R207	03/05/2018			Bond Future	7.0482	102.5642	7.0786	102.5166	0.430	0.0000	0.0000	4,156
2018/01/18	R207	03/05/2018	7.58	Call	Bond Future	892.6100	0.8926	851.4600	0.8515	(4.610)	0	0	0
2018/01/18	R207	03/05/2018	7.58	Put	Bond Future	61.8800	0.0619	68.3600	0.0684	10.472	0	0	0
2018/01/18	R207	03/05/2018	7.57	Put	Bond Future	63.9900	0.0640	70.6600	0.0707	10.424	0	0	0
2018/01/18	R207	03/05/2018	7.56	Call	Bond Future	865.9500	0.8659	825.1900	0.8252	(4.707)	0	0	0
2018/01/18	R208	01/02/2018	7.85	Put	Bond Future	1.1000	0.0011	1.2600	0.0013	14.545	0	0	0
2018/01/18	R208	01/02/2018			Bond Future	7.3953	100.5974	7.4207	100.5282	0.343	0.0000	0.0000	35,458
2018/01/18	R208	01/02/2018	7.84	Call	Bond Future	1,207.2800	1.2073	1,138.2700	1.1383	(5.716)	0	0	0
2018/01/18	R208	01/02/2018	7.84	Put	Bond Future	1.2900	0.0013	1.4800	0.0015	14.729	0	0	0
2018/01/18	R208	01/02/2018	7.85	Call	Bond Future	1,234.0000	1.2340	1,164.9600	1.1650	(5.595)	0	0	0
2018/01/18	R208	01/02/2018	7.83	Call	Bond Future	1,180.5800	1.1806	1,111.6100	1.1116	(5.842)	0	0	0
2018/01/18	R208	01/02/2018	7.83	Put	Bond Future	1.5100	0.0015	1.7400	0.0017	15.232	0	0	0
2018/01/18	R208	03/05/2018	7.77	Call	Bond Future	1,191.3000	1.1913	1,135.7900	1.1358	(4.660)	0	0	0
2018/01/18	R208	03/05/2018			Bond Future	7.3796	99.0757	7.4076	99.0046	0.379	0.0000	0.0000	3,725
2018/01/18	R208	03/05/2018	7.77	Put	Bond Future	205.3600	0.2054	220.9200	0.2209	7.577	0	0	0
2018/01/18	R208	03/05/2018	7.78	Call	Bond Future	1,210.6100	1.2106	1,154.7400	1.1547	(4.615)	0	0	0
2018/01/18	R208	03/05/2018	7.79	Put	Bond Future	194.0900	0.1941	208.9400	0.2089	7.651	0	0	0
2018/01/18	R208	03/05/2018	7.78	Put	Bond Future	199.5800	0.1996	214.7800	0.2148	7.616	0	0	0
2018/01/18	R208	03/05/2018	7.79	Call	Bond Future	1,230.2000	1.2302	1,173.9800	1.1740	(4.570)	0	0	0
2018/01/18	R209	01/02/2018	9.72	Call	Bond Future	2,561.4900	2.5615	2,231.7300	2.2317	(12.874)	0	0	0
2018/01/18	R209	01/02/2018	9.73	Call	Bond Future	2,616.6000	2.6166	2,284.7600	2.2848	(12.682)	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
2018/01/18	R209	01/02/2018	9.71	Put	Bond Future	217.6800	0.2177	263.9900	0.2640	21.274	0	0	0
2018/01/18	R209	01/02/2018	10.10	Call	Bond Future	4,797.8200	4.7978	4,428.5600	4.4286	(7.696)	0	0	0
2018/01/18	R209	01/02/2018	9.85	Call	Bond Future	3,300.5900	3.3006	2,949.1900	2.9492	(10.647)	0	0	0
2018/01/18	R209	01/02/2018	9.33	Call	Bond Future	816.6800	0.8167	625.0900	0.6251	(23.460)	0	0	220
2018/01/18	R209	01/02/2018	10.22	Put	Bond Future	10.0700	0.0101	11.9900	0.0120	19.067	0	0	739
2018/01/18	R209	01/02/2018	9.75	Call	Bond Future	2,727.7800	2.7278	2,392.0000	2.3920	(12.310)	0	0	5,000
2018/01/18	R209	01/02/2018			Bond Future	9.3686	75.2328	9.4233	74.8589	0.584	0.0000	0.0000	145,459
2018/01/18	R209	01/02/2018	9.73	Put	Bond Future	196.7700	0.1968	238.8500	0.2389	21.385	0	0	0
2018/01/18	R209	01/02/2018	9.71	Call	Bond Future	2,506.7400	2.5067	2,179.1300	2.1791	(13.069)	0	0	0
2018/01/18	R209	01/02/2018	9.88	Call	Bond Future	3,476.6900	3.4767	3,121.7800	3.1218	(10.208)	0	0	0
2018/01/18	R209	01/02/2018	9.88	Put	Bond Future	87.5100	0.0875	106.5200	0.1065	21.723	0	0	220
2018/01/18	R209	01/02/2018	9.59	Call	Bond Future	1,882.2300	1.8822	1,586.6000	1.5866	(15.706)	0	0	0
2018/01/18	R209	01/02/2018	9.59	Put	Bond Future	385.4700	0.3855	463.7600	0.4638	20.310	0	0	377
2018/01/18	R209	01/02/2018	9.72	Put	Bond Future	207.0000	0.2070	251.1600	0.2512	21.333	0	0	0
2018/01/18	R209	01/02/2018	10.10	Put	Bond Future	22.7000	0.0227	27.3600	0.0274	20.529	0	0	3,000
2018/01/18	R209	01/02/2018	9.85	Put	Bond Future	103.6700	0.1037	126.1900	0.1262	21.723	0	0	7,500
2018/01/18	R209	01/02/2018	9.33	Put	Bond Future	1,082.5600	1.0826	1,264.8900	1.2649	16.842	0	0	0
2018/01/18	R209	01/02/2018	10.22	Call	Bond Future	5,523.6900	5.5237	5,151.6900	5.1517	(6.735)	0	0	0
2018/01/18	R209	01/02/2018	9.75	Put	Bond Future	177.5400	0.1775	215.6800	0.2157	21.482	0	0	0
2018/01/18	R209	01/02/2018	10.00	Call	Bond Future	4,193.2500	4.1932	3,828.4700	3.8285	(8.699)	0	0	0
2018/01/18	R209	01/02/2018	10.00	Put	Bond Future	42.9000	0.0429	52.0400	0.0520	21.305	0	0	7,488
2018/01/18	R209	01/02/2018	9.89	Call	Bond Future	3,535.7400	3.5357	3,179.7600	3.1798	(10.068)	0	0	0
2018/01/18	R209	01/02/2018	9.89	Put	Bond Future	82.6500	0.0827	100.5900	0.1006	21.706	0	0	157
2018/01/18	R209	01/02/2018	9.32	Put	Bond Future	1,120.2400	1.1202	1,307.1400	1.3071	16.684	0	0	0
2018/01/18	R209	01/02/2018	9.32	Call	Bond Future	785.2800	0.7853	598.2600	0.5983	(23.816)	0	0	157
2018/01/18	R209	01/02/2018	9.87	Call	Bond Future	3,417.8100	3.4178	3,064.0100	3.0640	(10.352)	0	0	0
2018/01/18	R209	01/02/2018	9.87	Put	Bond Future	92.6300	0.0926	112.7500	0.1128	21.721	0	0	739
2018/01/18	R209	01/02/2018	9.52	Put	Bond Future	523.2300	0.5232	625.4400	0.6254	19.534	0	0	0
2018/01/18	R209	01/02/2018	9.52	Call	Bond Future	1,551.6900	1.5517	1,279.9800	1.2800	(17.511)	0	0	739
2018/01/18	R209	03/05/2018	10.73	Call	Bond Future	8,385.2100	8.3852	8,029.3500	8.0293	(4.244)	0	0	0
2018/01/18	R209	03/05/2018	9.75	Call	Bond Future	3,598.1100	3.5981	3,339.3900	3.3394	(7.190)	0	0	435
2018/01/18	R209	03/05/2018	10.00	Call	Bond Future	4,729.4900	4.7295	4,436.2600	4.4363	(6.200)	0	0	0
2018/01/18	R209	03/05/2018	9.85	Put	Bond Future	1,176.5500	1.1766	1,284.5000	1.2845	9.175	0	0	0
2018/01/18	R209	03/05/2018			Bond Future	9.4165	73.4892	9.4728	73.1078	0.598	0.0000	0.0000	4,269
2018/01/18	R209	03/05/2018	10.73	Put	Bond Future	211.1000	0.2111	236.6100	0.2366	12.084	0	0	435
2018/01/18	R209	03/05/2018	9.75	Put	Bond Future	1,381.9900	1.3820	1,504.6400	1.5046	8.875	0	0	0
2018/01/18	R209	03/05/2018	9.85	Call	Bond Future	4,037.6500	4.0376	3,764.2300	3.7642	(6.772)	0	0	0
2018/01/18	R209	03/05/2018	10.22	Call	Bond Future	5,800.0000	5.8000	5,482.6300	5.4826	(5.472)	0	0	0
2018/01/18	R209	03/05/2018	10.22	Put	Bond Future	627.5900	0.6276	691.5900	0.6916	10.198	0	0	435
2018/01/18	R209	03/05/2018	10.00	Put	Bond Future	917.3000	0.9173	1,005.4400	1.0054	9.609	0	0	5,000
2018/01/18	R209	03/05/2018	9.86	Call	Bond Future	4,082.5000	4.0825	3,807.6800	3.8077	(6.732)	0	0	0
2018/01/18	R209	03/05/2018	9.84	Call	Bond Future	3,992.8400	3.9928	3,720.8400	3.7208	(6.812)	0	0	0
2018/01/18	R209	03/05/2018	9.84	Put	Bond Future	1,195.8400	1.1958	1,305.2100	1.3052	9.146	0	0	0
2018/01/18	R209	03/05/2018	9.86	Put	Bond Future	1,157.3900	1.1574	1,263.9400	1.2639	9.206	0	0	0
2018/01/18	R209	02/08/2018	9.66	Call	Bond Future	3,920.3200	3.9203	3,688.2300	3.6882	(5.920)	0	0	435
2018/01/18	R209	02/08/2018	10.38	Call	Bond Future	6,988.6700	6.9887	6,683.1300	6.6831	(4.372)	0	0	0
2018/01/18	R209	02/08/2018	10.39	Put	Bond Future	1,180.3500	1.1803	1,263.0700	1.2631	7.008	0	0	0
2018/01/18	R209	02/08/2018			Bond Future	9.4648	74.8639	9.5228	74.4748	0.613	0.0000	0.0000	0

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2018/01/18	R209	02/08/2018	10.84	Call	Bond Future	9,101.1600	9.1012	8,763.0600	8.7631	(3.715)	0	0	0
2018/01/18	R209	02/08/2018	10.84	Put	Bond Future	652.0300	0.6520	702.9800	0.7030	7.814	0	0	435
2018/01/18	R209	02/08/2018	10.21	Call	Bond Future	6,217.1800	6.2172	5,926.1100	5.9261	(4.682)	0	0	0
2018/01/18	R209	02/08/2018	10.21	Put	Bond Future	1,445.1400	1.4451	1,543.1200	1.5431	6.780	0	0	435
2018/01/18	R209	02/08/2018	9.66	Put	Bond Future	2,623.1400	2.6231	2,780.1000	2.7801	5.984	0	0	0
2018/01/18	R209	02/08/2018	10.38	Put	Bond Future	1,193.6900	1.1937	1,277.2000	1.2772	6.996	0	0	0
2018/01/18	R209	02/08/2018	10.39	Call	Bond Future	7,034.7800	7.0348	6,728.4500	6.7285	(4.355)	0	0	0
2018/01/18	R209	02/08/2018	10.40	Call	Bond Future	7,080.7900	7.0808	6,773.6700	6.7737	(4.337)	0	0	0
2018/01/18	R209	02/08/2018	10.40	Put	Bond Future	1,166.9900	1.1670	1,248.9200	1.2489	7.021	0	0	0
2018/01/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R209	01/11/2018	9.34	Put	Bond Future	4,637.8700	4.6379	4,839.0400	4.8390	4.338	0	0	0
2018/01/18	R209	01/11/2018	1,016.00	Call	Bond Future	72,270.1300	72.2701	71,874.0100	71.8740	(0.548)	0	0	0
2018/01/18	R209	01/11/2018			Bond Future	9.5091	73.1580	9.5687	72.7619	0.627	0.0000	0.0000	0
2018/01/18	R209	01/11/2018	1,016.01	Call	Bond Future	72,270.1300	72.2701	71,874.0100	71.8740	(0.548)	0	0	0
2018/01/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R209	01/11/2018	1,015.99	Call	Bond Future	72,270.1200	72.2701	71,874.0000	71.8740	(0.548)	0	0	0
2018/01/18	R209	01/11/2018	9.34	Call	Bond Future	3,496.8700	3.4969	3,301.9200	3.3019	(5.575)	0	0	255
2018/01/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R209	01/11/2018	10.57	Call	Bond Future	8,223.1600	8.2232	7,917.5700	7.9176	(3.716)	0	0	0
2018/01/18	R209	01/11/2018	10.57	Put	Bond Future	1,626.8100	1.6268	1,717.3400	1.7173	5.565	0	0	255
2018/01/18	R209	01/11/2018	9.94	Call	Bond Future	5,594.9000	5.5949	5,339.3100	5.3393	(4.568)	0	0	0
2018/01/18	R209	01/11/2018	9.94	Put	Bond Future	2,802.2500	2.8023	2,942.7800	2.9428	5.015	0	0	255
2018/01/18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R210	01/02/2018			Bond Future	187.0984	187.0984	187.0915	187.0915	(0.004)	0.0000	0.0000	2,159
2018/01/18	R210	01/02/2018	192.36	Put	Bond Future	5,261.5700	5.2616	5,268.4800	5.2685	0.131	0	0	0
2018/01/18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R210	01/02/2018	192.38	Put	Bond Future	5,281.5700	5.2816	5,288.4800	5.2885	0.131	0	0	0
2018/01/18	R210	01/02/2018	192.37	Put	Bond Future	5,271.5700	5.2716	5,278.4800	5.2785	0.131	0	0	0
2018/01/18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R210	03/05/2018	191.44	Put	Bond Future	3,258.5000	3.2585	3,267.3000	3.2673	0.270	0	0	0
2018/01/18	R210	03/05/2018			Bond Future	188.1815	188.1815	188.1727	188.1727	(0.005)	0.0000	0.0000	0
2018/01/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R210	03/05/2018	191.46	Put	Bond Future	3,278.5000	3.2785	3,287.3000	3.2873	0.268	0	0	0
2018/01/18	R210	03/05/2018	191.45	Put	Bond Future	3,268.5000	3.2685	3,277.3000	3.2773	0.269	0	0	0
2018/01/18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	01/02/2018	154.71	Put	Bond Future	3,311.7800	3.3118	3,462.1200	3.4621	4.540	0	0	0
2018/01/18	R212	01/02/2018			Bond Future	151.3982	151.3982	151.2479	151.2479	(0.099)	0.0000	0.0000	3,825
2018/01/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	01/02/2018	154.70	Put	Bond Future	3,301.7800	3.3018	3,452.1200	3.4521	4.553	0	0	0
2018/01/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	01/02/2018	154.69	Put	Bond Future	3,291.7800	3.2918	3,442.1200	3.4421	4.567	0	0	0
2018/01/18	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	03/05/2018			Bond Future	154.2368	154.2368	154.0823	154.0823	(0.100)	0.0000	0.0000	1,292
2018/01/18	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2018/01/18	R212	03/05/2018	154.28	Put	Bond Future	43.2400	0.0432	197.6900	0.1977	357.192	0	0	0
2018/01/18	R212	03/05/2018	154.30	Put	Bond Future	63.2400	0.0632	217.6900	0.2177	244.228	0	0	0
2018/01/18	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/18	R212	03/05/2018	154.29	Put	Bond Future	53.2400	0.0532	207.6900	0.2077	290.101	0	0	0
2018/01/18	R213	01/02/2018	9.42	Call	Bond Future	2,354.7800	2.3548	2,198.8900	2.1989	(6.620)	0	0	0
2018/01/18	R213	01/02/2018	9.41	Put	Bond Future	215.2900	0.2153	224.5700	0.2246	4.310	0	0	0
2018/01/18	R213	01/02/2018			Bond Future	9.0941	87.2468	9.1186	87.0824	0.270	0.0000	0.0000	58,890
2018/01/18	R213	01/02/2018	9.43	Call	Bond Future	2,409.0600	2.4091	2,252.5000	2.2525	(6.499)	0	0	0
2018/01/18	R213	01/02/2018	9.43	Put	Bond Future	193.8100	0.1938	201.7100	0.2017	4.076	0	0	0
2018/01/18	R213	01/02/2018	9.42	Put	Bond Future	204.3100	0.2043	212.8800	0.2129	4.195	0	0	0
2018/01/18	R213	01/02/2018	9.41	Call	Bond Future	2,300.9000	2.3009	2,145.7200	2.1457	(6.744)	0	0	0
2018/01/18	R213	03/05/2018	9.57	Put	Bond Future	1,095.9400	1.0959	1,137.3000	1.1373	3.774	0	0	0
2018/01/18	R213	03/05/2018	9.56	Call	Bond Future	3,833.3300	3.8333	3,707.2600	3.7073	(3.289)	0	0	0
2018/01/18	R213	03/05/2018			Bond Future	9.1405	85.3275	9.1659	85.1594	0.278	0.0000	0.0000	4,350
2018/01/18	R213	03/05/2018	9.57	Call	Bond Future	3,877.8700	3.8779	3,751.1800	3.7512	(3.267)	0	0	0
2018/01/18	R213	03/05/2018	9.56	Put	Bond Future	1,114.7300	1.1147	1,156.7100	1.1567	3.766	0	0	0
2018/01/18	R213	03/05/2018	9.58	Call	Bond Future	3,922.7500	3.9227	3,795.4600	3.7955	(3.245)	0	0	0
2018/01/18	R213	03/05/2018	9.58	Put	Bond Future	1,077.5700	1.0776	1,118.3300	1.1183	3.783	0	0	0
2018/01/18	R214	01/02/2018	9.84	Call	Bond Future	2,354.2200	2.3542	2,080.9800	2.0810	(11.606)	0	0	0
2018/01/18	R214	01/02/2018			Bond Future	9.5442	74.6662	9.5888	74.3497	0.467	0.0000	0.0000	48,830
2018/01/18	R214	01/02/2018	9.82	Call	Bond Future	2,246.9700	2.2470	1,977.8800	1.9779	(11.976)	0	0	0
2018/01/18	R214	01/02/2018	9.82	Put	Bond Future	324.9300	0.3249	372.3300	0.3723	14.588	0	0	0
2018/01/18	R214	01/02/2018	9.84	Put	Bond Future	296.0500	0.2961	339.3000	0.3393	14.609	0	0	0
2018/01/18	R214	01/02/2018	9.83	Call	Bond Future	2,300.3700	2.3004	2,029.1800	2.0292	(11.789)	0	0	0
2018/01/18	R214	01/02/2018	9.83	Put	Bond Future	310.2100	0.3102	355.5100	0.3555	14.603	0	0	0
2018/01/18	R214	03/05/2018	9.99	Put	Bond Future	1,320.8100	1.3208	1,414.2300	1.4142	7.073	0	0	0
2018/01/18	R214	03/05/2018			Bond Future	9.5925	72.7654	9.6383	72.4425	0.478	0.0000	0.0000	1,867
2018/01/18	R214	03/05/2018	9.98	Call	Bond Future	3,995.9800	3.9960	3,767.7800	3.7678	(5.711)	0	0	0
2018/01/18	R214	03/05/2018	9.98	Put	Bond Future	1,341.8300	1.3418	1,436.4600	1.4365	7.052	0	0	0
2018/01/18	R214	03/05/2018	9.99	Call	Bond Future	4,041.3200	4.0413	3,811.9100	3.8119	(5.677)	0	0	0
2018/01/18	R214	03/05/2018	9.97	Call	Bond Future	3,950.9600	3.9510	3,723.9700	3.7240	(5.745)	0	0	0
2018/01/18	R214	03/05/2018	9.97	Put	Bond Future	1,363.2800	1.3633	1,459.1200	1.4591	7.030	0	0	0
2018/01/18	R248	01/02/2018	9.90	Put	Bond Future	348.4500	0.3484	388.5900	0.3886	11.520	0	0	0
2018/01/18	R248	01/02/2018	9.89	Call	Bond Future	3,121.2800	3.1213	2,804.1700	2.8042	(10.160)	0	0	0
2018/01/18	R248	01/02/2018			Bond Future	9.5793	95.6943	9.6189	95.3351	0.413	0.0000	0.0000	78,584
2018/01/18	R248	01/02/2018	9.90	Call	Bond Future	3,190.9100	3.1909	2,871.7800	2.8718	(10.001)	0	0	0
2018/01/18	R248	01/02/2018	9.89	Put	Bond Future	365.1200	0.3651	407.2800	0.4073	11.547	0	0	0
2018/01/18	R248	01/02/2018	9.91	Call	Bond Future	3,261.0700	3.2611	2,940.0000	2.9400	(9.846)	0	0	0
2018/01/18	R248	01/02/2018	9.91	Put	Bond Future	332.4700	0.3325	370.6700	0.3707	11.490	0	0	0
2018/01/18	R248	03/05/2018	10.06	Call	Bond Future	5,394.3800	5.3944	5,128.1900	5.1282	(4.935)	0	0	0
2018/01/18	R248	03/05/2018	10.05	Put	Bond Future	1,666.3900	1.6664	1,768.0100	1.7680	6.098	0	0	0
2018/01/18	R248	03/05/2018			Bond Future	9.6285	93.0454	9.6693	92.6789	0.423	0.0000	0.0000	1,243
2018/01/18	R248	03/05/2018	10.07	Call	Bond Future	5,452.7600	5.4528	5,185.2800	5.1853	(4.905)	0	0	0
2018/01/18	R248	03/05/2018	10.07	Put	Bond Future	1,615.2700	1.6153	1,714.3100	1.7143	6.131	0	0	0
2018/01/18	R248	03/05/2018	10.06	Put	Bond Future	1,640.6500	1.6406	1,740.9800	1.7410	6.115	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
2018/01/18	R248 03/05/2018	10.05	Call	Bond Future	5,336.2200	5.3362	5,071.3200	5.0713	(4.964)	0	0	0
<b>Total</b>											<b>1128117</b>	