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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2018 TO 03/01/2018

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
2018/01/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	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
2018/01/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	2025	01/02/2018	133.89	Put	Bond Future	3,364.1000	3.3641	3,124.1400	3.1241	(7.133)	0	0	0
2018/01/03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	01/02/2018			Bond Future	130.5259	130.5259	130.7659	130.7659	0.184	0.0000	0.0000	1,070
2018/01/03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	01/02/2018	133.88	Put	Bond Future	3,354.1000	3.3541	3,114.1400	3.1141	(7.154)	0	0	0
2018/01/03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	01/02/2018	133.90	Put	Bond Future	3,374.1000	3.3741	3,134.1400	3.1341	(7.112)	0	0	0
2018/01/03	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	7.6900	0.0077	100.000	0	0	0
2018/01/03	2025	03/05/2018	133.20	Put	Bond Future	226.8900	0.2269	0.0000	0.0000	(100.000)	0	0	0
2018/01/03	2025	03/05/2018			Bond Future	132.9731	132.9731	133.2177	133.2177	0.184	0.0000	0.0000	0
2018/01/03	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	03/05/2018	133.22	Put	Bond Future	246.8900	0.2469	2.3100	0.0023	(99.064)	0	0	0
2018/01/03	2025	03/05/2018	133.21	Put	Bond Future	236.8900	0.2369	0.0000	0.0000	(100.000)	0	0	0
2018/01/03	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	17.6900	0.0177	100.000	0	0	0
2018/01/03	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	02/08/2018			Bond Future	135.4466	135.4466	135.6942	135.6942	0.183	0.0000	0.0000	0
2018/01/03	2025	02/08/2018	136.65	Put	Bond Future	1,203.3900	1.2034	955.8200	0.9558	(20.573)	0	0	0
2018/01/03	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2025	02/08/2018	136.67	Put	Bond Future	1,223.3900	1.2234	975.8200	0.9758	(20.236)	0	0	0
2018/01/03	2025	02/08/2018	136.66	Put	Bond Future	1,213.3900	1.2134	965.8200	0.9658	(20.403)	0	0	0
2018/01/03	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2029	01/02/2018			Bond Future	101.0433	101.0433	101.0318	101.0318	(0.011)	0.0000	0.0000	1,370
2018/01/03	2029	03/05/2018			Bond Future	101.9197	101.9197	101.9081	101.9081	(0.011)	0.0000	0.0000	0
2018/01/03	2029	02/08/2018			Bond Future	103.8496	103.8496	103.8365	103.8365	(0.013)	0.0000	0.0000	0
2018/01/03	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	01/02/2018			Bond Future	9.1800	91.6603	9.2035	91.5019	0.256	0.0000	0.0000	71,083
2018/01/03	2030	01/02/2018	9.38	Call	Bond Future	1,338.0700	1.3381	1,179.7300	1.1797	(11.833)	0	0	0
2018/01/03	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	01/02/2018	9.39	Call	Bond Future	1,404.2700	1.4043	1,245.9300	1.2459	(11.276)	0	0	0
2018/01/03	2030	01/02/2018	9.37	Call	Bond Future	1,271.8100	1.2718	1,113.4700	1.1135	(12.450)	0	0	0
2018/01/03	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	03/05/2018	9.51	Call	Bond Future	1,792.7800	1.7928	1,631.6000	1.6316	(8.991)	0	0	0
2018/01/03	2030	03/05/2018			Bond Future	9.2367	93.3737	9.2610	93.2125	0.263	0.0000	0.0000	0
2018/01/03	2030	03/05/2018	9.49	Call	Bond Future	1,663.2100	1.6632	1,502.0300	1.5020	(9.691)	0	0	0
2018/01/03	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	03/05/2018	9.50	Call	Bond Future	1,728.0300	1.7280	1,566.8500	1.5669	(9.327)	0	0	0
2018/01/03	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	02/08/2018			Bond Future	9.2957	91.1210	9.3209	90.9567	0.271	0.0000	0.0000	0

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2018/01/03	2030	02/08/2018	9.46	Call	Bond Future	1,065.0300	1.0650	900.6700	0.9007	(15.432)	0	0	0
2018/01/03	2030	02/08/2018	9.47	Call	Bond Future	1,129.3200	1.1293	964.9600	0.9650	(14.554)	0	0	0
2018/01/03	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2030	02/08/2018	9.45	Call	Bond Future	1,000.6900	1.0007	836.3300	0.8363	(16.425)	0	0	0
2018/01/03	2032	01/02/2018	9.56	Call	Bond Future	2,337.5600	2.3376	2,181.4600	2.1815	(6.678)	0	0	0
2018/01/03	2032	01/02/2018	9.55	Put	Bond Future	820.4900	0.8205	872.2500	0.8722	6.308	0	0	0
2018/01/03	2032	01/02/2018	9.20	Call	Bond Future	948.6600	0.9487	851.3200	0.8513	(10.261)	0	0	7,500
2018/01/03	2032	01/02/2018	9.45	Put	Bond Future	1,087.2600	1.0873	1,153.4900	1.1535	6.091	0	0	0
2018/01/03	2032	01/02/2018	9.40	Put	Bond Future	1,242.5600	1.2426	1,316.8200	1.3168	5.976	0	0	0
2018/01/03	2032	01/02/2018			Bond Future	9.3460	94.3984	9.3744	94.1919	0.304	0.0000	0.0000	45,317
2018/01/03	2032	01/02/2018	9.57	Call	Bond Future	2,385.5100	2.3855	2,228.1700	2.2282	(6.596)	0	0	0
2018/01/03	2032	01/02/2018	9.57	Put	Bond Future	773.7500	0.7738	822.9100	0.8229	6.353	0	0	0
2018/01/03	2032	01/02/2018	9.30	Put	Bond Future	1,599.7100	1.5997	1,691.0300	1.6910	5.709	0	0	0
2018/01/03	2032	01/02/2018	9.30	Call	Bond Future	1,263.3800	1.2634	1,148.2000	1.1482	(9.117)	0	0	7,800
2018/01/03	2032	01/02/2018	9.56	Put	Bond Future	796.9000	0.7969	847.3000	0.8473	6.325	0	0	0
2018/01/03	2032	01/02/2018	9.55	Call	Bond Future	2,289.9700	2.2900	2,135.2300	2.1352	(6.757)	0	0	0
2018/01/03	2032	01/02/2018	9.20	Put	Bond Future	2,021.7600	2.0218	2,130.9200	2.1309	5.399	0	0	0
2018/01/03	2032	01/02/2018	9.45	Call	Bond Future	1,840.5400	1.8405	1,700.2700	1.7003	(7.621)	0	0	750
2018/01/03	2032	01/02/2018	9.40	Call	Bond Future	1,634.6900	1.6347	1,502.4500	1.5025	(8.090)	0	0	6,800
2018/01/03	2032	03/05/2018	9.70	Call	Bond Future	4,255.0600	4.2551	4,119.1300	4.1191	(3.195)	0	0	0
2018/01/03	2032	03/05/2018	9.71	Put	Bond Future	2,123.2800	2.1233	2,196.6700	2.1967	3.456	0	0	0
2018/01/03	2032	03/05/2018			Bond Future	9.4021	92.0058	9.4314	91.7956	0.312	0.0000	0.0000	0
2018/01/03	2032	03/05/2018	9.70	Put	Bond Future	2,149.5800	2.1496	2,223.8800	2.2239	3.456	0	0	0
2018/01/03	2032	03/05/2018	9.71	Call	Bond Future	4,298.2200	4.2982	4,161.3800	4.1614	(3.184)	0	0	0
2018/01/03	2032	03/05/2018	9.72	Call	Bond Future	4,341.5600	4.3416	4,204.0200	4.2040	(3.168)	0	0	0
2018/01/03	2032	03/05/2018	9.72	Put	Bond Future	2,097.2300	2.0972	2,169.9200	2.1699	3.466	0	0	0
2018/01/03	2032	02/08/2018	9.66	Put	Bond Future	3,225.8300	3.2258	3,319.2500	3.3193	2.896	0	0	0
2018/01/03	2032	02/08/2018	9.67	Call	Bond Future	4,679.4500	4.6794	4,557.8700	4.5579	(2.598)	0	0	0
2018/01/03	2032	02/08/2018			Bond Future	9.4582	93.7330	9.4885	93.5186	0.321	0.0000	0.0000	0
2018/01/03	2032	02/08/2018	9.68	Call	Bond Future	4,719.6500	4.7196	4,597.4700	4.5975	(2.589)	0	0	0
2018/01/03	2032	02/08/2018	9.68	Put	Bond Future	3,167.4100	3.1674	3,259.6300	3.2596	2.912	0	0	0
2018/01/03	2032	02/08/2018	9.66	Call	Bond Future	4,639.6700	4.6397	4,518.6900	4.5187	(2.608)	0	0	0
2018/01/03	2032	02/08/2018	9.67	Put	Bond Future	3,196.3700	3.1964	3,289.1900	3.2892	2.904	0	0	0
2018/01/03	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	01/02/2018			Bond Future	105.6997	105.6997	105.6878	105.6878	(0.011)	0.0000	0.0000	5,283
2018/01/03	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	01/02/2018	109.64	Put	Bond Future	3,940.2700	3.9403	3,952.1800	3.9522	0.302	0	0	0
2018/01/03	2033	01/02/2018	109.66	Put	Bond Future	3,960.2700	3.9603	3,972.1800	3.9722	0.301	0	0	0
2018/01/03	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	01/02/2018	109.65	Put	Bond Future	3,950.2700	3.9503	3,962.1800	3.9622	0.301	0	0	0
2018/01/03	2033	03/05/2018	107.71	Put	Bond Future	1,116.5400	1.1165	1,128.5800	1.1286	1.078	0	0	0
2018/01/03	2033	03/05/2018			Bond Future	106.5935	106.5935	106.5814	106.5814	(0.011)	0.0000	0.0000	0
2018/01/03	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	03/05/2018	107.70	Put	Bond Future	1,106.5400	1.1065	1,118.5800	1.1186	1.088	0	0	0
2018/01/03	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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2018/01/03	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	03/05/2018	107.69	Put	Bond Future	1,096.5400	1.0965	1,108.5800	1.1086	1.098	0	0	0
2018/01/03	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	02/08/2018			Bond Future	108.6119	108.6119	108.5983	108.5983	(0.012)	0.0000	0.0000	0
2018/01/03	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	02/08/2018	109.92	Put	Bond Future	1,308.1300	1.3081	1,321.6800	1.3217	1.036	0	0	0
2018/01/03	2033	02/08/2018	109.94	Put	Bond Future	1,328.1300	1.3281	1,341.6800	1.3417	1.020	0	0	0
2018/01/03	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2033	02/08/2018	109.93	Put	Bond Future	1,318.1300	1.3181	1,331.6800	1.3317	1.028	0	0	0
2018/01/03	2037	01/02/2018	9.82	Put	Bond Future	1,053.5300	1.0535	1,086.9900	1.0870	3.176	0	0	0
2018/01/03	2037	01/02/2018			Bond Future	9.6513	90.2015	9.6797	89.9763	0.294	0.0000	0.0000	43,916
2018/01/03	2037	01/02/2018	9.88	Put	Bond Future	892.4200	0.8924	918.1600	0.9182	2.884	0	0	0
2018/01/03	2037	01/02/2018	9.88	Call	Bond Future	2,684.8400	2.6848	2,485.3800	2.4854	(7.429)	0	0	2,000
2018/01/03	2037	01/02/2018	9.82	Call	Bond Future	2,381.0200	2.3810	2,189.2800	2.1893	(8.053)	0	0	0
2018/01/03	2037	01/02/2018	9.81	Put	Bond Future	1,082.3400	1.0823	1,117.2600	1.1173	3.226	0	0	0
2018/01/03	2037	01/02/2018	9.83	Call	Bond Future	2,430.4500	2.4304	2,237.3800	2.2374	(7.944)	0	0	0
2018/01/03	2037	01/02/2018	9.83	Put	Bond Future	1,025.2100	1.0252	1,057.3400	1.0573	3.134	0	0	0
2018/01/03	2037	01/02/2018	9.81	Call	Bond Future	2,331.9700	2.3320	2,141.6900	2.1417	(8.160)	0	0	0
2018/01/03	2037	01/02/2018	10.32	Call	Bond Future	5,307.8300	5.3078	5,081.6700	5.0817	(4.261)	0	0	0
2018/01/03	2037	01/02/2018	10.32	Put	Bond Future	219.1300	0.2191	218.1700	0.2182	(0.438)	0	0	2,000
2018/01/03	2037	01/02/2018	10.72	Call	Bond Future	7,963.6700	7.9637	7,739.6300	7.7396	(2.813)	0	0	0
2018/01/03	2037	01/02/2018	10.72	Put	Bond Future	43.1600	0.0432	44.3200	0.0443	2.688	0	0	2,000
2018/01/03	2037	03/05/2018	9.99	Call	Bond Future	4,695.7800	4.6958	4,491.1800	4.4912	(4.357)	0	0	0
2018/01/03	2037	03/05/2018	9.97	Put	Bond Future	2,607.2000	2.6072	2,633.3000	2.6333	1.001	0	0	0
2018/01/03	2037	03/05/2018			Bond Future	9.7117	91.8876	9.7409	91.6584	0.301	0.0000	0.0000	0
2018/01/03	2037	03/05/2018	9.99	Put	Bond Future	2,547.0200	2.5470	2,571.6700	2.5717	0.968	0	0	0
2018/01/03	2037	03/05/2018	9.97	Call	Bond Future	4,604.2300	4.6042	4,401.0800	4.4011	(4.412)	0	0	0
2018/01/03	2037	03/05/2018	9.98	Put	Bond Future	2,576.9600	2.5770	2,602.4400	2.6024	0.989	0	0	0
2018/01/03	2037	03/05/2018	9.98	Call	Bond Future	4,649.9100	4.6499	4,446.1400	4.4461	(4.382)	0	0	0
2018/01/03	2037	02/08/2018	9.96	Put	Bond Future	3,766.7500	3.7668	3,864.4900	3.8645	2.595	0	0	0
2018/01/03	2037	02/08/2018	9.95	Call	Bond Future	5,149.5000	5.1495	5,014.1200	5.0141	(2.629)	0	0	0
2018/01/03	2037	02/08/2018			Bond Future	9.7742	89.3567	9.8043	89.1229	0.309	0.0000	0.0000	0
2018/01/03	2037	02/08/2018	9.96	Call	Bond Future	5,192.2000	5.1922	5,056.1900	5.0562	(2.620)	0	0	0
2018/01/03	2037	02/08/2018	9.95	Put	Bond Future	3,799.8500	3.7999	3,898.2200	3.8982	2.589	0	0	0
2018/01/03	2037	02/08/2018	9.97	Call	Bond Future	5,235.0500	5.2350	5,098.4100	5.0984	(2.610)	0	0	0
2018/01/03	2037	02/08/2018	9.97	Put	Bond Future	3,733.9000	3.7339	3,831.0100	3.8310	2.601	0	0	0
2018/01/03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	01/02/2018	136.95	Put	Bond Future	9,054.5500	9.0546	9,069.7800	9.0698	0.168	0	0	0
2018/01/03	2038	01/02/2018			Bond Future	127.8955	127.8955	127.8802	127.8802	(0.012)	0.0000	0.0000	19,692
2018/01/03	2038	01/02/2018	136.94	Put	Bond Future	9,044.5500	9.0446	9,059.7800	9.0598	0.168	0	0	0
2018/01/03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	01/02/2018	136.93	Put	Bond Future	9,034.5500	9.0346	9,049.7800	9.0498	0.169	0	0	0
2018/01/03	2038	03/05/2018	132.28	Put	Bond Future	1,986.6300	1.9866	2,001.9100	2.0019	0.769	0	0	0
2018/01/03	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	03/05/2018			Bond Future	130.2934	130.2934	130.2781	130.2781	(0.012)	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
2018/01/03	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	03/05/2018	132.27	Put	Bond Future	1,976.6300	1.9766	1,991.9100	1.9919	0.773	0	0	0
2018/01/03	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	03/05/2018	132.29	Put	Bond Future	1,996.6300	1.9966	2,011.9100	2.0119	0.765	0	0	0
2018/01/03	2038	02/08/2018	134.55	Put	Bond Future	1,839.5700	1.8396	1,856.6300	1.8566	0.927	0	0	0
2018/01/03	2038	02/08/2018			Bond Future	132.7104	132.7104	132.6934	132.6934	(0.013)	0.0000	0.0000	0
2018/01/03	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	02/08/2018	134.54	Put	Bond Future	1,829.5700	1.8296	1,846.6300	1.8466	0.932	0	0	0
2018/01/03	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2038	02/08/2018	134.53	Put	Bond Future	1,819.5700	1.8196	1,836.6300	1.8366	0.938	0	0	0
2018/01/03	2040	01/02/2018	9.89	Call	Bond Future	2,440.7400	2.4407	2,294.8500	2.2949	(5.977)	0	0	0
2018/01/03	2040	01/02/2018			Bond Future	9.7416	93.4740	9.7648	93.2765	0.239	0.0000	0.0000	27,816
2018/01/03	2040	01/02/2018	9.87	Call	Bond Future	2,339.1000	2.3391	2,195.7000	2.1957	(6.131)	0	0	0
2018/01/03	2040	01/02/2018	9.87	Put	Bond Future	1,256.4300	1.2564	1,310.6200	1.3106	4.313	0	0	0
2018/01/03	2040	01/02/2018	9.88	Put	Bond Future	1,223.5500	1.2236	1,276.4800	1.2765	4.326	0	0	0
2018/01/03	2040	01/02/2018	9.89	Put	Bond Future	1,191.3200	1.1913	1,243.0200	1.2430	4.340	0	0	0
2018/01/03	2040	01/02/2018	9.88	Call	Bond Future	2,389.6600	2.3897	2,245.0000	2.2450	(6.054)	0	0	0
2018/01/03	2040	03/05/2018	10.08	Put	Bond Future	2,735.3000	2.7353	2,804.0200	2.8040	2.512	0	0	0
2018/01/03	2040	03/05/2018			Bond Future	9.8025	95.2213	9.8264	95.0202	0.244	0.0000	0.0000	0
2018/01/03	2040	03/05/2018	10.07	Call	Bond Future	4,973.9600	4.9740	4,842.1700	4.8422	(2.650)	0	0	0
2018/01/03	2040	03/05/2018	10.07	Put	Bond Future	2,767.3900	2.7674	2,836.7600	2.8368	2.507	0	0	0
2018/01/03	2040	03/05/2018	10.08	Call	Bond Future	5,022.7000	5.0227	4,890.2600	4.8903	(2.637)	0	0	0
2018/01/03	2040	03/05/2018	10.00	Put	Bond Future	3,000.5100	3.0005	3,075.1400	3.0751	2.487	0	0	0
2018/01/03	2040	03/05/2018	10.00	Call	Bond Future	4,637.9900	4.6380	4,511.4600	4.5115	(2.728)	0	0	1,500
2018/01/03	2040	03/05/2018	9.00	Put	Bond Future	8,351.1000	8.3511	8,499.2600	8.4993	1.774	0	0	0
2018/01/03	2040	03/05/2018	9.00	Call	Bond Future	1,185.4800	1.1855	1,132.4800	1.1325	(4.471)	0	0	1,500
2018/01/03	2040	03/05/2018	10.06	Call	Bond Future	4,925.2200	4.9252	4,794.2900	4.7943	(2.658)	0	0	0
2018/01/03	2040	03/05/2018	10.06	Put	Bond Future	2,799.5900	2.7996	2,869.8200	2.8698	2.509	0	0	0
2018/01/03	2040	02/08/2018	10.03	Put	Bond Future	4,196.4300	4.1964	4,282.2100	4.2822	2.044	0	0	0
2018/01/03	2040	02/08/2018	10.04	Call	Bond Future	5,591.5400	5.5915	5,471.5800	5.4716	(2.145)	0	0	0
2018/01/03	2040	02/08/2018			Bond Future	9.8655	92.5027	9.8903	92.2975	0.251	0.0000	0.0000	0
2018/01/03	2040	02/08/2018	10.05	Call	Bond Future	5,636.8200	5.6368	5,516.3200	5.5163	(2.138)	0	0	0
2018/01/03	2040	02/08/2018	10.05	Put	Bond Future	4,124.8600	4.1249	4,209.5600	4.2096	2.053	0	0	0
2018/01/03	2040	02/08/2018	10.03	Call	Bond Future	5,546.4200	5.5464	5,427.0000	5.4270	(2.153)	0	0	0
2018/01/03	2040	02/08/2018	10.04	Put	Bond Future	4,160.5100	4.1605	4,245.7500	4.2457	2.049	0	0	0
2018/01/03	2044	01/02/2018	9.90	Put	Bond Future	1,333.5500	1.3335	1,407.3300	1.4073	5.533	0	0	0
2018/01/03	2044	01/02/2018	9.89	Call	Bond Future	2,254.0200	2.2540	2,086.5800	2.0866	(7.429)	0	0	0
2018/01/03	2044	01/02/2018			Bond Future	9.7861	90.4389	9.8144	90.1958	0.290	0.0000	0.0000	21,014
2018/01/03	2044	01/02/2018	9.90	Call	Bond Future	2,303.6000	2.3036	2,134.3300	2.1343	(7.348)	0	0	0
2018/01/03	2044	01/02/2018	9.89	Put	Bond Future	1,368.4100	1.3684	1,444.0200	1.4440	5.525	0	0	0
2018/01/03	2044	01/02/2018	9.91	Call	Bond Future	2,353.7100	2.3537	2,182.7300	2.1827	(7.264)	0	0	0
2018/01/03	2044	01/02/2018	9.91	Put	Bond Future	1,299.3700	1.2994	1,371.4400	1.3714	5.547	0	0	0
2018/01/03	2044	03/05/2018	10.10	Call	Bond Future	4,990.1100	4.9901	4,829.4700	4.8295	(3.219)	0	0	0
2018/01/03	2044	03/05/2018	10.09	Put	Bond Future	2,904.3400	2.9043	2,991.9800	2.9920	3.018	0	0	0
2018/01/03	2044	03/05/2018			Bond Future	9.8455	92.1295	9.8747	91.8820	0.296	0.0000	0.0000	0

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2018/01/03	2044	03/05/2018	10.11	Call	Bond Future	5,038.8700	5.0389	4,877.4500	4.8775	(3.203)	0	0	0
2018/01/03	2044	03/05/2018	10.11	Put	Bond Future	2,838.2700	2.8383	2,924.3300	2.9243	3.032	0	0	0
2018/01/03	2044	03/05/2018	10.10	Put	Bond Future	2,871.0500	2.8711	2,957.8900	2.9579	3.025	0	0	0
2018/01/03	2044	03/05/2018	10.09	Call	Bond Future	4,941.7400	4.9417	4,781.9000	4.7819	(3.234)	0	0	0
2018/01/03	2044	02/08/2018	10.07	Call	Bond Future	5,639.4900	5.6395	5,492.8600	5.4929	(2.600)	0	0	0
2018/01/03	2044	02/08/2018			Bond Future	9.9070	89.4780	9.9371	89.2256	0.304	0.0000	0.0000	0
2018/01/03	2044	02/08/2018	10.05	Call	Bond Future	5,549.2100	5.5492	5,403.9200	5.4039	(2.618)	0	0	0
2018/01/03	2044	02/08/2018	10.05	Put	Bond Future	4,361.7600	4.3618	4,468.8100	4.4688	2.454	0	0	0
2018/01/03	2044	02/08/2018	10.07	Put	Bond Future	4,288.1200	4.2881	4,393.8300	4.3938	2.465	0	0	0
2018/01/03	2044	02/08/2018	10.06	Call	Bond Future	5,594.4100	5.5944	5,448.4500	5.4485	(2.609)	0	0	0
2018/01/03	2044	02/08/2018	10.06	Put	Bond Future	4,324.9400	4.3249	4,431.3200	4.4313	2.460	0	0	0
2018/01/03	2046	01/02/2018	132.92	Put	Bond Future	6,967.3700	6.9674	6,981.6400	6.9816	0.205	0	0	0
2018/01/03	2046	01/02/2018			Bond Future	125.9526	125.9526	125.9384	125.9384	(0.011)	0.0000	0.0000	21,177
2018/01/03	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	01/02/2018	132.91	Put	Bond Future	6,957.3700	6.9574	6,971.6400	6.9716	0.205	0	0	0
2018/01/03	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	01/02/2018	132.90	Put	Bond Future	6,947.3700	6.9474	6,961.6400	6.9616	0.205	0	0	0
2018/01/03	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	03/05/2018			Bond Future	126.7145	126.7145	126.7001	126.7001	(0.011)	0.0000	0.0000	0
2018/01/03	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	03/05/2018	127.93	Put	Bond Future	1,215.5300	1.2155	1,229.8900	1.2299	1.181	0	0	0
2018/01/03	2046	03/05/2018	127.95	Put	Bond Future	1,235.5300	1.2355	1,249.8900	1.2499	1.162	0	0	0
2018/01/03	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	03/05/2018	127.94	Put	Bond Future	1,225.5300	1.2255	1,239.8900	1.2399	1.172	0	0	0
2018/01/03	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	02/08/2018			Bond Future	129.1139	129.1139	129.0977	129.0977	(0.013)	0.0000	0.0000	0
2018/01/03	2046	02/08/2018	128.78	Call	Bond Future	333.8700	0.3339	317.6700	0.3177	(4.852)	0	0	0
2018/01/03	2046	02/08/2018	128.79	Call	Bond Future	323.8700	0.3239	307.6700	0.3077	(5.002)	0	0	0
2018/01/03	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2046	02/08/2018	128.77	Call	Bond Future	343.8700	0.3439	327.6700	0.3277	(4.711)	0	0	0
2018/01/03	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	01/02/2018	140.23	Put	Bond Future	7,768.8900	7.7689	7,783.5800	7.7836	0.189	0	0	0
2018/01/03	2050	01/02/2018			Bond Future	132.4611	132.4611	132.4464	132.4464	(0.011)	0.0000	0.0000	24,012
2018/01/03	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	01/02/2018	140.25	Put	Bond Future	7,788.8900	7.7889	7,803.5800	7.8036	0.189	0	0	0
2018/01/03	2050	01/02/2018	140.24	Put	Bond Future	7,778.8900	7.7789	7,793.5800	7.7936	0.189	0	0	0
2018/01/03	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	03/05/2018	135.62	Put	Bond Future	675.4100	0.6754	690.2100	0.6902	2.191	0	0	0
2018/01/03	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	03/05/2018			Bond Future	134.9446	134.9446	134.9298	134.9298	(0.011)	0.0000	0.0000	0
2018/01/03	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	03/05/2018	135.61	Put	Bond Future	665.4100	0.6654	680.2100	0.6802	2.224	0	0	0
2018/01/03	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	03/05/2018	135.63	Put	Bond Future	685.4100	0.6854	700.2100	0.7002	2.159	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
2018/01/03	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	02/08/2018	137.54	Put	Bond Future	1,773.1400	1.7731	1,790.0200	1.7900	0.952	0	0	0
2018/01/03	2050	02/08/2018	137.52	Put	Bond Future	1,753.1400	1.7531	1,770.0200	1.7700	0.963	0	0	0
2018/01/03	2050	02/08/2018			Bond Future	135.7669	135.7669	135.7500	135.7500	(0.012)	0.0000	0.0000	0
2018/01/03	2050	02/08/2018	137.53	Put	Bond Future	1,763.1400	1.7631	1,780.0200	1.7800	0.957	0	0	0
2018/01/03	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	AL37	01/02/2018			Index Future	569.7840	569.7840	569.4560	569.4560	(0.058)	0.0000	0.0000	0
2018/01/03	AL37	03/05/2018			Index Future	580.4330	580.4330	580.1010	580.1010	(0.057)	0.0000	0.0000	0
2018/01/03	AL37	02/08/2018			Index Future	591.3330	591.3330	590.9920	590.9920	(0.058)	0.0000	0.0000	0
2018/01/03	AL7T	01/02/2018			Index Future	657.0290	657.0290	656.0800	656.0800	(0.144)	0.0000	0.0000	0
2018/01/03	AL7T	03/05/2018			Index Future	669.3090	669.3090	668.3450	668.3450	(0.144)	0.0000	0.0000	0
2018/01/03	AL7T	02/08/2018			Index Future	681.8780	681.8780	680.8930	680.8930	(0.144)	0.0000	0.0000	0
2018/01/03	ALBI	01/02/2018			Index Future	592.1020	592.1020	590.9570	590.9570	(0.193)	0.0000	0.0000	777
2018/01/03	ALBI	03/05/2018			Index Future	603.1680	603.1680	602.0040	602.0040	(0.193)	0.0000	0.0000	0
2018/01/03	ALBI	02/08/2018			Index Future	614.4950	614.4950	613.3060	613.3060	(0.193)	0.0000	0.0000	0
2018/01/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	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
2018/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/03	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	01/02/2018			Bond Future	129.2680	129.2680	129.2607	129.2607	(0.006)	0.0000	0.0000	0
2018/01/03	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	01/02/2018	132.29	Put	Bond Future	3,022.0100	3.0220	3,029.3100	3.0293	0.242	0	0	0
2018/01/03	EL28	01/02/2018	132.31	Put	Bond Future	3,042.0100	3.0420	3,049.3100	3.0493	0.240	0	0	0
2018/01/03	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	01/02/2018	132.30	Put	Bond Future	3,032.0100	3.0320	3,039.3100	3.0393	0.241	0	0	0
2018/01/03	EL28	03/05/2018	133.20	Put	Bond Future	3,267.8200	3.2678	3,275.2700	3.2753	0.228	0	0	0
2018/01/03	EL28	03/05/2018			Bond Future	129.9322	129.9322	129.9247	129.9247	(0.006)	0.0000	0.0000	0
2018/01/03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	03/05/2018	133.19	Put	Bond Future	3,257.8200	3.2578	3,265.2700	3.2653	0.229	0	0	0
2018/01/03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	03/05/2018	133.18	Put	Bond Future	3,247.8200	3.2478	3,255.2700	3.2553	0.229	0	0	0
2018/01/03	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	02/08/2018			Bond Future	132.3924	132.3924	132.3833	132.3833	(0.007)	0.0000	0.0000	0
2018/01/03	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	02/08/2018	134.93	Put	Bond Future	2,537.6100	2.5376	2,546.7500	2.5468	0.360	0	0	0
2018/01/03	EL28	02/08/2018	134.95	Put	Bond Future	2,557.6100	2.5576	2,566.7500	2.5668	0.357	0	0	0
2018/01/03	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	EL28	02/08/2018	134.94	Put	Bond Future	2,547.6100	2.5476	2,556.7500	2.5568	0.359	0	0	0
2018/01/03	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	01/02/2018	10.99	Call	Bond Future	1,464.1000	1.4641	1,299.9500	1.3000	(11.212)	0	0	0
2018/01/03	ES33	01/02/2018			Bond Future	10.7465	78.6576	10.7735	78.4934	0.251	0.0000	0.0000	9,466
2018/01/03	ES33	01/02/2018	11.00	Call	Bond Future	1,523.3300	1.5233	1,359.1800	1.3592	(10.776)	0	0	0
2018/01/03	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	01/02/2018	11.01	Call	Bond Future	1,582.4800	1.5825	1,418.3300	1.4183	(10.373)	0	0	0
2018/01/03	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	03/05/2018	11.22	Call	Bond Future	2,208.2800	2.2083	2,041.2000	2.0412	(7.566)	0	0	0
2018/01/03	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	03/05/2018			Bond Future	10.8442	76.3363	10.8720	76.1692	0.257	0.0000	0.0000	0
2018/01/03	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	03/05/2018	11.20	Call	Bond Future	2,093.2100	2.0932	1,926.1300	1.9261	(7.982)	0	0	0
2018/01/03	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	03/05/2018	11.21	Call	Bond Future	2,150.7800	2.1508	1,983.7000	1.9837	(7.768)	0	0	0
2018/01/03	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	02/08/2018	11.14	Call	Bond Future	1,152.8700	1.1529	982.5000	0.9825	(14.778)	0	0	0
2018/01/03	ES33	02/08/2018			Bond Future	10.9428	77.7694	10.9716	77.5990	0.264	0.0000	0.0000	0
2018/01/03	ES33	02/08/2018	11.15	Call	Bond Future	1,210.6200	1.2106	1,040.2500	1.0403	(14.073)	0	0	0
2018/01/03	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES33	02/08/2018	11.16	Call	Bond Future	1,268.3100	1.2683	1,097.9400	1.0979	(13.433)	0	0	0
2018/01/03	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	ES42	01/02/2018			Bond Future	11.0307	81.1624	11.0577	80.9774	0.245	0.0000	0.0000	7,957

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/03	ES42	03/05/2018			Bond Future	11.1314	78.4181	11.1593	78.2298	0.251	0.0000	0.0000	0
2018/01/03	ES42	02/08/2018			Bond Future	11.2313	79.8901	11.2602	79.6980	0.258	0.0000	0.0000	0
2018/01/03	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	01/02/2018			GOVI	590.7480	590.7480	589.5850	589.5850	(0.197)	0.0000	0.0000	784
2018/01/03	GOVI	01/02/2018	581.03	Call	GOVI	97,180.0000	9.7180	85,550.0000	8.5550	(11.967)	0	0	0
2018/01/03	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	01/02/2018	581.04	Call	GOVI	97,080.0000	9.7080	85,450.0000	8.5450	(11.980)	0	0	0
2018/01/03	GOVI	01/02/2018	581.02	Call	GOVI	97,280.0000	9.7280	85,650.0000	8.5650	(11.955)	0	0	0
2018/01/03	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	03/05/2018	590.29	Call	GOVI	114,990.0000	11.4990	103,160.0000	10.3160	(10.288)	0	0	0
2018/01/03	GOVI	03/05/2018	590.27	Call	GOVI	115,190.0000	11.5190	103,360.0000	10.3360	(10.270)	0	0	0
2018/01/03	GOVI	03/05/2018			GOVI	601.7890	601.7890	600.6060	600.6060	(0.197)	0.0000	0.0000	0
2018/01/03	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	03/05/2018	590.28	Call	GOVI	115,090.0000	11.5090	103,260.0000	10.3260	(10.279)	0	0	0
2018/01/03	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	02/08/2018			GOVI	613.0900	613.0900	611.8820	611.8820	(0.197)	0.0000	0.0000	0
2018/01/03	GOVI	02/08/2018	605.71	Call	GOVI	73,800.0000	7.3800	61,720.0000	6.1720	(16.369)	0	0	0
2018/01/03	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GOVI	02/08/2018	605.72	Call	GOVI	73,700.0000	7.3700	61,620.0000	6.1620	(16.391)	0	0	0
2018/01/03	GOVI	02/08/2018	605.70	Call	GOVI	73,900.0000	7.3900	61,820.0000	6.1820	(16.346)	0	0	0
2018/01/03	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/03	IGOV	01/02/2018			Index Future	253.7290	253.7290	253.7880	253.7880	0.023	0.0000	0.0000	879
2018/01/03	IGOV	03/05/2018			Index Future	258.4860	258.4860	258.5470	258.5470	0.024	0.0000	0.0000	269
2018/01/03	IGOV	02/08/2018			Index Future	263.3810	263.3810	263.4390	263.4390	0.022	0.0000	0.0000	0
2018/01/03	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/03	IS01	21/06/2018			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2018/01/03	IS01	20/09/2018			Interest Rate Swap	99.9600	99.9600	99.9700	99.9700	0.010	0.0000	0.0000	0
2018/01/03	IS01	20/12/2018			Interest Rate Swap	100.3800	100.3800	100.3900	100.3900	0.010	0.0000	0.0000	0
2018/01/03	IS01	22/03/2019			Interest Rate Swap	99.3600	99.3600	99.3700	99.3700	0.010	0.0000	0.0000	0
2018/01/03	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/03	IS02	15/06/2018			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2018/01/03	IS02	21/09/2018			Interest Rate Swap	98.4300	98.4300	98.4400	98.4400	0.010	0.0000	0.0000	0
2018/01/03	IS02	21/12/2018			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2018/01/03	IS02	15/03/2019			Interest Rate Swap	99.1100	99.1100	99.1300	99.1300	0.020	0.0000	0.0000	0
2018/01/03	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4700	99.4700	0.020	0.0000	0.0000	0
2018/01/03	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8400	99.8400	0.020	0.0000	0.0000	0
2018/01/03	IS02	20/12/2019			Interest Rate Swap	100.7200	100.7200	100.7500	100.7500	0.030	0.0000	0.0000	0
2018/01/03	IS02	23/03/2020			Interest Rate Swap	98.4400	98.4400	98.4900	98.4900	0.051	0.0000	0.0000	0
2018/01/03	IS05	17/12/2020			Interest Rate Swap	95.8500	95.8500	95.9300	95.9300	0.083	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/03	IS05	16/03/2021			Interest Rate Swap	95.0500	95.0500	95.1300	95.1300	0.084	0.0000	0.0000	0
2018/01/03	IS05	15/06/2021			Interest Rate Swap	94.2200	94.2200	94.3000	94.3000	0.085	0.0000	0.0000	0
2018/01/03	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.4400	94.4400	0.085	0.0000	0.0000	0
2018/01/03	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	96.6200	96.6200	0.093	0.0000	0.0000	51
2018/01/03	IS05	15/03/2022			Interest Rate Swap	96.6400	96.6400	96.7400	96.7400	0.103	0.0000	0.0000	0
2018/01/03	IS05	21/06/2022			Interest Rate Swap	97.8000	97.8000	97.9000	97.9000	0.102	0.0000	0.0000	0
2018/01/03	IS05	20/09/2022			Interest Rate Swap	99.9800	99.9800	100.0900	100.0900	0.110	0.0000	0.0000	0
2018/01/03	IS05	20/12/2022			Interest Rate Swap	101.2100	101.2100	101.3300	101.3300	0.119	0.0000	0.0000	0
2018/01/03	IS05	22/03/2023			Interest Rate Swap	96.3100	96.3100	96.4400	96.4400	0.135	0.0000	0.0000	0
2018/01/03	IS10	17/12/2025			Interest Rate Swap	94.5300	94.5300	94.7000	94.7000	0.180	0.0000	0.0000	0
2018/01/03	IS10	16/03/2026			Interest Rate Swap	91.5300	91.5300	91.7100	91.7100	0.197	0.0000	0.0000	0
2018/01/03	IS10	15/06/2026			Interest Rate Swap	90.2800	90.2800	90.4500	90.4500	0.188	0.0000	0.0000	0
2018/01/03	IS10	21/09/2026			Interest Rate Swap	92.4500	92.4500	92.6000	92.6000	0.162	0.0000	0.0000	0
2018/01/03	IS10	21/12/2026			Interest Rate Swap	96.2400	96.2400	96.3900	96.3900	0.156	0.0000	0.0000	0
2018/01/03	IS10	15/03/2027			Interest Rate Swap	94.8100	94.8100	94.9700	94.9700	0.169	0.0000	0.0000	0
2018/01/03	IS10	21/06/2027			Interest Rate Swap	96.8700	96.8700	97.0400	97.0400	0.175	0.0000	0.0000	0
2018/01/03	IS10	20/09/2027			Interest Rate Swap	100.5900	100.5900	100.7800	100.7800	0.189	0.0000	0.0000	0
2018/01/03	IS10	20/12/2027			Interest Rate Swap	100.9400	100.9400	101.1400	101.1400	0.198	0.0000	0.0000	0
2018/01/03	IS10	22/03/2028			Interest Rate Swap	96.1800	96.1800	96.3900	96.3900	0.218	0.0000	0.0000	0
2018/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/03	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	6.9400	93.0600	(3.611)	0.0000	0.0000	0
2018/01/03	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	6.8900	93.1100	(5.096)	0.0000	0.0000	0
2018/01/03	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	6.8000	93.2000	(6.849)	0.0000	0.0000	2,500
2018/01/03	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	6.7700	93.2300	(7.640)	0.0000	0.0000	0
2018/01/03	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	6.8100	93.1900	(7.973)	0.0000	0.0000	0
2018/01/03	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	6.8900	93.1100	(8.011)	0.0000	0.0000	0
2018/01/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/03	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	6.9500	93.0500	(8.311)	0.0000	0.0000	0
2018/01/03	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.0200	92.9800	(8.475)	0.0000	0.0000	0
2018/01/03	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.1100	92.8900	(8.494)	0.0000	0.0000	0
2018/01/03	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.1100	92.8900	(9.427)	0.0000	0.0000	0
2018/01/03	R023	01/02/2018	8.33	Put	Bond Future	139.6700	0.1397	134.8700	0.1349	(3.437)	0	0	0
2018/01/03	R023	01/02/2018			Bond Future	7.8963	102.7954	7.9106	102.7369	0.181	0.0000	0.0000	60,572
2018/01/03	R023	01/02/2018	8.32	Call	Bond Future	1,861.4900	1.8615	1,798.1400	1.7981	(3.403)	0	0	0
2018/01/03	R023	01/02/2018	8.32	Put	Bond Future	145.7900	0.1458	140.9800	0.1410	(3.299)	0	0	0
2018/01/03	R023	01/02/2018	8.33	Call	Bond Future	1,895.4200	1.8954	1,832.0800	1.8321	(3.342)	0	0	0
2018/01/03	R023	01/02/2018	8.31	Call	Bond Future	1,827.6700	1.8277	1,764.3400	1.7643	(3.465)	0	0	0
2018/01/03	R023	01/02/2018	8.31	Put	Bond Future	152.0400	0.1520	147.2500	0.1472	(3.150)	0	0	0
2018/01/03	R023	03/05/2018	8.27	Call	Bond Future	2,181.5700	2.1816	2,143.2600	2.1433	(1.756)	0	0	0
2018/01/03	R023	03/05/2018			Bond Future	7.9147	100.7870	7.9298	100.7275	0.192	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
2018/01/03	R023	03/05/2018	8.27	Put	Bond Future	798.8000	0.7988	819.9700	0.8200	2.650	0	0	0
2018/01/03	R023	03/05/2018	8.28	Call	Bond Future	2,207.5200	2.2075	2,168.9600	2.1690	(1.747)	0	0	0
2018/01/03	R023	03/05/2018	8.29	Put	Bond Future	773.7100	0.7737	794.3900	0.7944	2.673	0	0	0
2018/01/03	R023	03/05/2018	9.19	Call	Bond Future	4,998.2900	4.9983	4,943.3200	4.9433	(1.100)	0	0	0
2018/01/03	R023	03/05/2018	9.19	Put	Bond Future	143.3000	0.1433	147.8100	0.1478	3.147	0	0	2,500
2018/01/03	R023	03/05/2018	8.28	Put	Bond Future	786.1800	0.7862	807.1000	0.8071	2.661	0	0	0
2018/01/03	R023	03/05/2018	8.29	Call	Bond Future	2,233.6000	2.2336	2,194.8000	2.1948	(1.737)	0	0	0
2018/01/03	R035	01/02/2018	9.75	Call	Bond Future	1,555.7700	1.5558	1,330.9000	1.3309	(14.454)	0	0	0
2018/01/03	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R035	01/02/2018			Bond Future	9.5526	98.2369	9.5809	98.0120	0.295	0.0000	0.0000	53,261
2018/01/03	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R035	01/02/2018	9.73	Call	Bond Future	1,399.8700	1.3999	1,175.0000	1.1750	(16.064)	0	0	0
2018/01/03	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R035	01/02/2018	9.74	Call	Bond Future	1,477.8700	1.4779	1,253.0000	1.2530	(15.216)	0	0	0
2018/01/03	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R035	03/05/2018			Bond Future	9.6096	95.5727	9.6387	95.3439	0.303	0.0000	0.0000	0
2018/01/03	R035	03/05/2018	9.90	Call	Bond Future	2,247.6500	2.2476	2,018.7600	2.0188	(10.184)	0	0	0
2018/01/03	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R035	03/05/2018	9.91	Call	Bond Future	2,323.6100	2.3236	2,094.7200	2.0947	(9.851)	0	0	0
2018/01/03	R035	03/05/2018	9.89	Call	Bond Future	2,171.6000	2.1716	1,942.7100	1.9427	(10.540)	0	0	0
2018/01/03	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R186	01/02/2018	8.96	Call	Bond Future	2,731.5600	2.7316	2,598.1300	2.5981	(4.885)	0	0	0
2018/01/03	R186	01/02/2018	8.50	Put	Bond Future	1,526.4900	1.5265	1,603.6000	1.6036	5.051	0	0	0
2018/01/03	R186	01/02/2018	9.00	Call	Bond Future	2,936.2600	2.9363	2,799.7900	2.7998	(4.648)	0	0	0
2018/01/03	R186	01/02/2018	9.25	Call	Bond Future	4,311.7300	4.3117	4,162.0300	4.1620	(3.472)	0	0	0
2018/01/03	R186	01/02/2018			Bond Future	8.5971	112.9788	8.6209	112.8224	0.277	0.0000	0.0000	112,720
2018/01/03	R186	01/02/2018	8.50	Call	Bond Future	884.7100	0.8847	805.4000	0.8054	(8.965)	0	0	1,460
2018/01/03	R186	01/02/2018	7.75	Put	Bond Future	5,789.7500	5.7898	5,941.0600	5.9411	2.613	0	0	0
2018/01/03	R186	01/02/2018	7.75	Call	Bond Future	23.7400	0.0237	18.6300	0.0186	(21.525)	0	0	1,460
2018/01/03	R186	01/02/2018	8.97	Call	Bond Future	2,782.3000	2.7823	2,648.0900	2.6481	(4.824)	0	0	0
2018/01/03	R186	01/02/2018	8.96	Put	Bond Future	375.8000	0.3758	398.7900	0.3988	6.118	0	0	0
2018/01/03	R186	01/02/2018	9.00	Put	Bond Future	324.8700	0.3249	344.8200	0.3448	6.141	0	0	6,200
2018/01/03	R186	01/02/2018	8.75	Put	Bond Future	758.3800	0.7584	802.4600	0.8025	5.812	0	0	775
2018/01/03	R186	01/02/2018	9.25	Put	Bond Future	120.5400	0.1205	127.2600	0.1273	5.575	0	0	775
2018/01/03	R186	01/02/2018	8.97	Put	Bond Future	362.5600	0.3626	384.7700	0.3848	6.126	0	0	0
2018/01/03	R186	01/02/2018	8.98	Call	Bond Future	2,833.3000	2.8333	2,698.3100	2.6983	(4.764)	0	0	0
2018/01/03	R186	01/02/2018	8.98	Put	Bond Future	349.6200	0.3496	371.0500	0.3710	6.130	0	0	0
2018/01/03	R186	01/02/2018	8.75	Call	Bond Future	1,759.0100	1.7590	1,646.6700	1.6467	(6.387)	0	0	0
2018/01/03	R186	01/02/2018	9.65	Call	Bond Future	6,673.1600	6.6732	6,517.5800	6.5176	(2.331)	0	0	0
2018/01/03	R186	01/02/2018	9.65	Put	Bond Future	17.0300	0.0170	17.8700	0.0179	4.932	0	0	1,950
2018/01/03	R186	03/05/2018	10.14	Put	Bond Future	229.1800	0.2292	241.1300	0.2411	5.214	0	0	1,120
2018/01/03	R186	03/05/2018	8.69	Call	Bond Future	2,676.5900	2.6766	2,592.5300	2.5925	(3.141)	0	0	0
2018/01/03	R186	03/05/2018	9.72	Put	Bond Future	520.6200	0.5206	544.1000	0.5441	4.510	0	0	10,640
2018/01/03	R186	03/05/2018	8.92	Call	Bond Future	3,527.1300	3.5271	3,427.3800	3.4274	(2.828)	0	0	0
2018/01/03	R186	03/05/2018	8.91	Put	Bond Future	1,785.0500	1.7850	1,845.3400	1.8453	3.377	0	0	0
2018/01/03	R186	03/05/2018			Bond Future	8.6423	115.0906	8.6671	114.9314	0.287	0.0000	0.0000	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/03	R186	03/05/2018	9.30	Put	Bond Future	1,035.4200	1.0354	1,074.3800	1.0744	3.763	0	0	0
2018/01/03	R186	03/05/2018	9.30	Call	Bond Future	5,157.2800	5.1573	5,037.0400	5.0370	(2.331)	0	0	1,120
2018/01/03	R186	03/05/2018	10.14	Call	Bond Future	9,325.9400	9.3259	9,178.6900	9.1787	(1.579)	0	0	0
2018/01/03	R186	03/05/2018	8.93	Call	Bond Future	3,566.6300	3.5666	3,466.2800	3.4663	(2.814)	0	0	0
2018/01/03	R186	03/05/2018	8.93	Put	Bond Future	1,738.2700	1.7383	1,797.1200	1.7971	3.386	0	0	0
2018/01/03	R186	03/05/2018	8.69	Put	Bond Future	2,370.7300	2.3707	2,445.8700	2.4459	3.169	0	0	0
2018/01/03	R186	03/05/2018	9.72	Call	Bond Future	7,169.2900	7.1693	7,033.5700	7.0336	(1.893)	0	0	0
2018/01/03	R186	03/05/2018	9.19	Put	Bond Future	1,213.9800	1.2140	1,257.8200	1.2578	3.611	0	0	0
2018/01/03	R186	03/05/2018	8.92	Put	Bond Future	1,761.6600	1.7617	1,821.1100	1.8211	3.375	0	0	0
2018/01/03	R186	03/05/2018	8.91	Call	Bond Future	3,487.5900	3.4876	3,388.6800	3.3887	(2.836)	0	0	0
2018/01/03	R186	03/05/2018	9.75	Call	Bond Future	7,318.8400	7.3188	7,182.1000	7.1821	(1.868)	0	0	0
2018/01/03	R186	03/05/2018	9.75	Put	Bond Future	492.7300	0.4927	515.1900	0.5152	4.558	0	0	3,200
2018/01/03	R186	03/05/2018	9.19	Call	Bond Future	4,660.7000	4.6607	4,545.3400	4.5453	(2.475)	0	0	0
2018/01/03	R197	01/02/2018	301.68	Put	Bond Future	3,256.0500	3.2561	3,141.5800	3.1416	(3.516)	0	0	0
2018/01/03	R197	01/02/2018			Bond Future	298.4240	298.4240	298.5384	298.5384	0.038	0.0000	0.0000	2,350
2018/01/03	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	01/02/2018	301.67	Put	Bond Future	3,246.0500	3.2461	3,131.5800	3.1316	(3.526)	0	0	0
2018/01/03	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	01/02/2018	301.66	Put	Bond Future	3,236.0500	3.2361	3,121.5800	3.1216	(3.537)	0	0	0
2018/01/03	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	03/05/2018			Bond Future	304.0191	304.0191	304.1359	304.1359	0.038	0.0000	0.0000	0
2018/01/03	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	03/05/2018	304.44	Put	Bond Future	420.9400	0.4209	304.0800	0.3041	(27.762)	0	0	0
2018/01/03	R197	03/05/2018	304.46	Put	Bond Future	440.9400	0.4409	324.0800	0.3241	(26.502)	0	0	0
2018/01/03	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R197	03/05/2018	304.45	Put	Bond Future	430.9400	0.4309	314.0800	0.3141	(27.117)	0	0	0
2018/01/03	R202	01/02/2018	249.07	Call	Bond Future	7.5400	0.0075	6.3400	0.0063	(15.915)	0	0	0
2018/01/03	R202	01/02/2018	249.06	Put	Bond Future	8,667.2800	8.6673	8,693.3400	8.6933	0.301	0	0	0
2018/01/03	R202	01/02/2018			Bond Future	240.4003	240.4003	240.3731	240.3731	(0.011)	0.0000	0.0000	21,502
2018/01/03	R202	01/02/2018	249.08	Call	Bond Future	7.4800	0.0075	6.2900	0.0063	(15.909)	0	0	0
2018/01/03	R202	01/02/2018	249.08	Put	Bond Future	8,687.1500	8.6872	8,713.2300	8.7132	0.300	0	0	0
2018/01/03	R202	01/02/2018	249.07	Put	Bond Future	8,677.2100	8.6772	8,703.2800	8.7033	0.300	0	0	0
2018/01/03	R202	01/02/2018	249.06	Call	Bond Future	7.6100	0.0076	6.4000	0.0064	(15.900)	0	0	0
2018/01/03	R202	03/05/2018	247.48	Put	Bond Future	4,250.2900	4.2503	4,257.1800	4.2572	0.162	0	0	0
2018/01/03	R202	03/05/2018	247.47	Call	Bond Future	1,681.2900	1.6813	1,660.6400	1.6606	(1.228)	0	0	0
2018/01/03	R202	03/05/2018			Bond Future	244.9075	244.9075	244.8800	244.8800	(0.011)	0.0000	0.0000	0
2018/01/03	R202	03/05/2018	247.48	Call	Bond Future	1,677.7800	1.6778	1,657.1500	1.6572	(1.230)	0	0	0
2018/01/03	R202	03/05/2018	247.47	Put	Bond Future	4,243.8000	4.2438	4,250.6700	4.2507	0.162	0	0	0
2018/01/03	R202	03/05/2018	247.49	Call	Bond Future	1,674.2800	1.6743	1,653.6600	1.6537	(1.232)	0	0	0
2018/01/03	R202	03/05/2018	247.49	Put	Bond Future	4,256.7900	4.2568	4,263.6900	4.2637	0.162	0	0	0
2018/01/03	R204	01/02/2018	7.27	Call	Bond Future	249.3500	0.2493	241.9400	0.2419	(2.972)	0	0	0
2018/01/03	R204	01/02/2018			Bond Future	7.0139	101.8391	7.0231	101.8313	0.132	0.0000	0.0000	30,625
2018/01/03	R204	01/02/2018	7.25	Call	Bond Future	236.3000	0.2363	228.9700	0.2290	(3.102)	0	0	0
2018/01/03	R204	01/02/2018	7.25	Put	Bond Future	38.7300	0.0387	39.1400	0.0391	1.059	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
2018/01/03	R204	01/02/2018	7.27	Put	Bond Future	35.0700	0.0351	35.4000	0.0354	0.941	0	0	0
2018/01/03	R204	01/02/2018	7.26	Call	Bond Future	242.7900	0.2428	235.4200	0.2354	(3.036)	0	0	0
2018/01/03	R204	01/02/2018	7.26	Put	Bond Future	36.8600	0.0369	37.2300	0.0372	1.004	0	0	0
2018/01/03	R204	03/05/2018	7.10	Put	Bond Future	96.2800	0.0963	98.2200	0.0982	2.015	0	0	0
2018/01/03	R204	03/05/2018			Bond Future	6.7930	103.7426	6.8057	103.7349	0.188	0.0000	0.0000	0
2018/01/03	R204	03/05/2018	7.09	Call	Bond Future	277.1400	0.2771	271.4200	0.2714	(2.064)	0	0	0
2018/01/03	R204	03/05/2018	7.09	Put	Bond Future	98.1000	0.0981	100.0800	0.1001	2.018	0	0	0
2018/01/03	R204	03/05/2018	7.10	Call	Bond Future	281.3400	0.2813	275.5800	0.2756	(2.047)	0	0	0
2018/01/03	R204	03/05/2018	7.08	Call	Bond Future	272.9700	0.2730	267.2800	0.2673	(2.084)	0	0	0
2018/01/03	R204	03/05/2018	7.08	Put	Bond Future	99.9500	0.0999	101.9600	0.1020	2.011	0	0	0
2018/01/03	R207	01/02/2018	7.61	Put	Bond Future	47.8600	0.0479	50.7000	0.0507	5.934	0	0	0
2018/01/03	R207	01/02/2018	7.60	Call	Bond Future	664.8900	0.6649	637.9900	0.6380	(4.046)	0	0	0
2018/01/03	R207	01/02/2018			Bond Future	7.2534	100.4276	7.2702	100.3977	0.232	0.0000	0.0000	45,523
2018/01/03	R207	01/02/2018	7.61	Call	Bond Future	679.9500	0.6800	652.8900	0.6529	(3.980)	0	0	0
2018/01/03	R207	01/02/2018	7.60	Put	Bond Future	50.4500	0.0504	53.4500	0.0534	5.946	0	0	0
2018/01/03	R207	01/02/2018	7.62	Call	Bond Future	695.1100	0.6951	667.9000	0.6679	(3.914)	0	0	0
2018/01/03	R207	01/02/2018	7.62	Put	Bond Future	45.3700	0.0454	48.0600	0.0481	5.929	0	0	0
2018/01/03	R207	03/05/2018	7.57	Call	Bond Future	800.9900	0.8010	780.7800	0.7808	(2.523)	0	0	0
2018/01/03	R207	03/05/2018	7.56	Put	Bond Future	249.8600	0.2499	260.0900	0.2601	4.094	0	0	0
2018/01/03	R207	03/05/2018			Bond Future	7.2137	102.3048	7.2330	102.2745	0.268	0.0000	0.0000	0
2018/01/03	R207	03/05/2018	7.58	Call	Bond Future	811.9900	0.8120	791.6400	0.7916	(2.506)	0	0	0
2018/01/03	R207	03/05/2018	7.58	Put	Bond Future	240.7100	0.2407	250.6600	0.2507	4.134	0	0	0
2018/01/03	R207	03/05/2018	7.57	Put	Bond Future	245.2500	0.2452	255.3400	0.2553	4.114	0	0	0
2018/01/03	R207	03/05/2018	7.56	Call	Bond Future	790.0600	0.7901	769.9900	0.7700	(2.540)	0	0	0
2018/01/03	R208	01/02/2018	7.85	Put	Bond Future	124.1700	0.1242	132.3200	0.1323	6.564	0	0	0
2018/01/03	R208	01/02/2018			Bond Future	7.5444	100.1912	7.5646	100.1361	0.269	0.0000	0.0000	35,045
2018/01/03	R208	01/02/2018	7.84	Call	Bond Future	929.5600	0.9296	882.9700	0.8830	(5.012)	0	0	0
2018/01/03	R208	01/02/2018	7.84	Put	Bond Future	129.7600	0.1298	138.2600	0.1383	6.551	0	0	0
2018/01/03	R208	01/02/2018	7.85	Call	Bond Future	950.8800	0.9509	903.9400	0.9039	(4.936)	0	0	0
2018/01/03	R208	01/02/2018	7.83	Call	Bond Future	908.4300	0.9084	862.1900	0.8622	(5.090)	0	0	0
2018/01/03	R208	01/02/2018	7.83	Put	Bond Future	135.5500	0.1355	144.4000	0.1444	6.529	0	0	0
2018/01/03	R208	03/05/2018	7.77	Call	Bond Future	1,133.1300	1.1331	1,100.1400	1.1001	(2.911)	0	0	0
2018/01/03	R208	03/05/2018			Bond Future	7.5425	98.6626	7.5647	98.6067	0.294	0.0000	0.0000	0
2018/01/03	R208	03/05/2018	7.77	Put	Bond Future	560.2100	0.5602	583.1600	0.5832	4.097	0	0	0
2018/01/03	R208	03/05/2018	7.78	Call	Bond Future	1,148.8400	1.1488	1,115.5800	1.1156	(2.895)	0	0	0
2018/01/03	R208	03/05/2018	7.79	Put	Bond Future	541.7800	0.5418	564.2000	0.5642	4.138	0	0	0
2018/01/03	R208	03/05/2018	7.78	Put	Bond Future	550.8300	0.5508	573.5100	0.5735	4.117	0	0	0
2018/01/03	R208	03/05/2018	7.79	Call	Bond Future	1,164.8700	1.1649	1,131.3500	1.1314	(2.878)	0	0	0
2018/01/03	R209	01/02/2018	9.72	Call	Bond Future	2,242.1100	2.2421	2,094.9400	2.0949	(6.564)	0	0	0
2018/01/03	R209	01/02/2018	9.73	Call	Bond Future	2,286.8200	2.2868	2,138.4500	2.1384	(6.488)	0	0	0
2018/01/03	R209	01/02/2018	9.71	Put	Bond Future	729.8200	0.7298	775.9800	0.7760	6.325	0	0	0
2018/01/03	R209	01/02/2018	10.10	Call	Bond Future	4,157.3100	4.1573	3,978.3600	3.9784	(4.304)	0	0	0
2018/01/03	R209	01/02/2018	9.85	Call	Bond Future	2,851.9100	2.8519	2,690.7100	2.6907	(5.652)	0	0	0
2018/01/03	R209	01/02/2018	9.33	Call	Bond Future	853.9900	0.8540	765.5000	0.7655	(10.362)	0	0	220
2018/01/03	R209	01/02/2018	10.22	Put	Bond Future	130.0100	0.1300	138.2100	0.1382	6.307	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
2018/01/03	R209	01/02/2018	9.75	Call	Bond Future	2,377.3800	2.3774	2,226.6700	2.2267	(6.339)	0	0	5,000
2018/01/03	R209	01/02/2018			Bond Future	9.4892	74.4117	9.5177	74.2196	0.300	0.0000	0.0000	145,608
2018/01/03	R209	01/02/2018	9.73	Put	Bond Future	688.1500	0.6881	731.8900	0.7319	6.356	0	0	0
2018/01/03	R209	01/02/2018	9.71	Call	Bond Future	2,197.7200	2.1977	2,051.7700	2.0518	(6.641)	0	0	0
2018/01/03	R209	01/02/2018	9.88	Call	Bond Future	3,000.5400	3.0005	2,836.5900	2.8366	(5.464)	0	0	0
2018/01/03	R209	01/02/2018	9.88	Put	Bond Future	432.5200	0.4325	460.6800	0.4607	6.511	0	0	220
2018/01/03	R209	01/02/2018	9.59	Call	Bond Future	1,698.4100	1.6984	1,568.5800	1.5686	(7.644)	0	0	0
2018/01/03	R209	01/02/2018	9.59	Put	Bond Future	1,022.8100	1.0228	1,085.0900	1.0851	6.089	0	0	377
2018/01/03	R209	01/02/2018	9.72	Put	Bond Future	708.7800	0.7088	753.7200	0.7537	6.340	0	0	0
2018/01/03	R209	01/02/2018	10.10	Put	Bond Future	203.3500	0.2034	216.5100	0.2165	6.472	0	0	3,000
2018/01/03	R209	01/02/2018	9.85	Put	Bond Future	476.1500	0.4762	507.0600	0.5071	6.492	0	0	7,500
2018/01/03	R209	01/02/2018	9.33	Put	Bond Future	1,941.0300	1.9410	2,044.6500	2.0447	5.338	0	0	0
2018/01/03	R209	01/02/2018	10.22	Call	Bond Future	4,822.4700	4.8225	4,638.5600	4.6386	(3.814)	0	0	0
2018/01/03	R209	01/02/2018	9.75	Put	Bond Future	648.3000	0.6483	689.7000	0.6897	6.386	0	0	0
2018/01/03	R209	01/02/2018	10.00	Call	Bond Future	3,618.9100	3.6189	3,445.7200	3.4457	(4.786)	0	0	0
2018/01/03	R209	01/02/2018	10.00	Put	Bond Future	289.7200	0.2897	308.6400	0.3086	6.530	0	0	7,488
2018/01/03	R209	01/02/2018	9.89	Call	Bond Future	3,050.6800	3.0507	2,885.8600	2.8859	(5.403)	0	0	0
2018/01/03	R209	01/02/2018	9.89	Put	Bond Future	418.7500	0.4188	446.0400	0.4460	6.517	0	0	157
2018/01/03	R209	01/02/2018	9.32	Put	Bond Future	1,984.4600	1.9845	2,089.7300	2.0897	5.305	0	0	0
2018/01/03	R209	01/02/2018	9.32	Call	Bond Future	828.3400	0.8283	741.5000	0.7415	(10.484)	0	0	157
2018/01/03	R209	01/02/2018	9.87	Call	Bond Future	2,950.6800	2.9507	2,787.6300	2.7876	(5.526)	0	0	0
2018/01/03	R209	01/02/2018	9.87	Put	Bond Future	446.6600	0.4467	475.7200	0.4757	6.506	0	0	739
2018/01/03	R209	01/02/2018	9.52	Put	Bond Future	1,229.9000	1.2299	1,302.6800	1.3027	5.918	0	0	0
2018/01/03	R209	01/02/2018	9.52	Call	Bond Future	1,437.2000	1.4372	1,317.8700	1.3179	(8.303)	0	0	739
2018/01/03	R209	03/05/2018	10.73	Call	Bond Future	7,931.2000	7.9312	7,761.8800	7.7619	(2.135)	0	0	0
2018/01/03	R209	03/05/2018	9.75	Call	Bond Future	3,625.5800	3.6256	3,504.9500	3.5050	(3.327)	0	0	435
2018/01/03	R209	03/05/2018	10.00	Call	Bond Future	4,626.1200	4.6261	4,489.5000	4.4895	(2.953)	0	0	0
2018/01/03	R209	03/05/2018	9.85	Put	Bond Future	1,988.8700	1.9889	2,057.0900	2.0571	3.430	0	0	0
2018/01/03	R209	03/05/2018			Bond Future	9.5405	72.6531	9.5698	72.4576	0.307	0.0000	0.0000	0
2018/01/03	R209	03/05/2018	10.73	Put	Bond Future	593.1300	0.5931	619.3200	0.6193	4.416	0	0	435
2018/01/03	R209	03/05/2018	9.75	Put	Bond Future	2,245.5000	2.2455	2,320.3800	2.3204	3.335	0	0	0
2018/01/03	R209	03/05/2018	9.85	Call	Bond Future	4,013.9300	4.0139	3,886.6400	3.8866	(3.171)	0	0	0
2018/01/03	R209	03/05/2018	10.22	Call	Bond Future	5,577.7100	5.5777	5,430.1700	5.4302	(2.645)	0	0	0
2018/01/03	R209	03/05/2018	10.22	Put	Bond Future	1,241.3400	1.2413	1,289.3100	1.2893	3.864	0	0	435
2018/01/03	R209	03/05/2018	10.00	Put	Bond Future	1,649.9700	1.6500	1,708.8600	1.7089	3.569	0	0	5,000
2018/01/03	R209	03/05/2018	9.86	Call	Bond Future	4,053.7300	4.0537	3,925.8000	3.9258	(3.156)	0	0	0
2018/01/03	R209	03/05/2018	9.84	Call	Bond Future	3,974.4400	3.9744	3,847.8100	3.8478	(3.186)	0	0	0
2018/01/03	R209	03/05/2018	9.84	Put	Bond Future	2,013.4800	2.0135	2,082.3600	2.0824	3.421	0	0	0
2018/01/03	R209	03/05/2018	9.86	Put	Bond Future	1,964.6600	1.9647	2,032.2400	2.0322	3.440	0	0	0
2018/01/03	R209	02/08/2018	9.66	Call	Bond Future	3,941.5800	3.9416	3,834.7100	3.8347	(2.711)	0	0	435
2018/01/03	R209	02/08/2018	10.38	Call	Bond Future	6,752.2700	6.7523	6,608.7400	6.6087	(2.126)	0	0	0
2018/01/03	R209	02/08/2018	10.39	Put	Bond Future	1,786.8800	1.7869	1,842.3600	1.8424	3.105	0	0	0
2018/01/03	R209	02/08/2018			Bond Future	9.5916	74.0172	9.6218	73.8177	0.315	0.0000	0.0000	0
2018/01/03	R209	02/08/2018	10.84	Call	Bond Future	8,700.2700	8.7003	8,538.9800	8.5390	(1.854)	0	0	0
2018/01/03	R209	02/08/2018	10.84	Put	Bond Future	1,097.8400	1.0978	1,135.9900	1.1360	3.475	0	0	435
2018/01/03	R209	02/08/2018	10.21	Call	Bond Future	6,043.4300	6.0434	5,907.4100	5.9074	(2.251)	0	0	0
2018/01/03	R209	02/08/2018	10.21	Put	Bond Future	2,118.0900	2.1181	2,181.5100	2.1815	2.994	0	0	435
2018/01/03	R209	02/08/2018	9.66	Put	Bond Future	3,491.1000	3.4911	3,583.6700	3.5837	2.652	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
2018/01/03	R209	02/08/2018	10.38	Put	Bond Future	1,803.9900		1.8040	1,859.9000	1.8599	3.099	0	0	0
2018/01/03	R209	02/08/2018	10.39	Call	Bond Future	6,794.6100		6.7946	6,650.6500	6.6507	(2.119)	0	0	0
2018/01/03	R209	02/08/2018	10.40	Call	Bond Future	6,837.0100		6.8370	6,692.6300	6.6926	(2.112)	0	0	0
2018/01/03	R209	02/08/2018	10.40	Put	Bond Future	1,769.9100		1.7699	1,824.9700	1.8250	3.111	0	0	0
2018/01/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R209	01/11/2018	9.34	Put	Bond Future	5,454.0000		5.4540	5,569.2200	5.5692	2.113	0	0	0
2018/01/03	R209	01/11/2018	1,016.00	Call	Bond Future	71,411.6600		71.4117	71,208.2300	71.2082	(0.285)	0	0	0
2018/01/03	R209	01/11/2018			Bond Future	9.6389		72.2995	9.6700	72.0961	0.323	0.0000	0.0000	0
2018/01/03	R209	01/11/2018	1,016.01	Call	Bond Future	71,411.6600		71.4117	71,208.2300	71.2082	(0.285)	0	0	0
2018/01/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R209	01/11/2018	1,015.99	Call	Bond Future	71,411.6500		71.4116	71,208.2200	71.2082	(0.285)	0	0	0
2018/01/03	R209	01/11/2018	9.34	Call	Bond Future	3,454.5300		3.4545	3,366.3200	3.3663	(2.553)	0	0	255
2018/01/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R209	01/11/2018	10.57	Call	Bond Future	7,916.6500		7.9166	7,772.5100	7.7725	(1.821)	0	0	0
2018/01/03	R209	01/11/2018	10.57	Put	Bond Future	2,178.7700		2.1788	2,238.0600	2.2381	2.721	0	0	255
2018/01/03	R209	01/11/2018	9.94	Call	Bond Future	5,466.4100		5.4664	5,350.1900	5.3502	(2.126)	0	0	0
2018/01/03	R209	01/11/2018	9.94	Put	Bond Future	3,532.2300		3.5322	3,619.4400	3.6194	2.469	0	0	255
2018/01/03	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R210	01/02/2018			Bond Future	187.5557		187.5557	187.5338	187.5338	(0.012)	0.0000	0.0000	2,159
2018/01/03	R210	01/02/2018	192.36	Put	Bond Future	4,804.2800		4.8043	4,826.2300	4.8262	0.457	0	0	0
2018/01/03	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R210	01/02/2018	192.38	Put	Bond Future	4,824.2800		4.8243	4,846.2300	4.8462	0.455	0	0	0
2018/01/03	R210	01/02/2018	192.37	Put	Bond Future	4,814.2800		4.8143	4,836.2300	4.8362	0.456	0	0	0
2018/01/03	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R210	03/05/2018	191.44	Put	Bond Future	2,792.7300		2.7927	2,814.9600	2.8150	0.796	0	0	0
2018/01/03	R210	03/05/2018			Bond Future	188.6473		188.6473	188.6250	188.6250	(0.012)	0.0000	0.0000	0
2018/01/03	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R210	03/05/2018	191.46	Put	Bond Future	2,812.7300		2.8127	2,834.9600	2.8350	0.790	0	0	0
2018/01/03	R210	03/05/2018	191.45	Put	Bond Future	2,802.7300		2.8027	2,824.9600	2.8250	0.793	0	0	0
2018/01/03	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	01/02/2018	154.71	Put	Bond Future	3,393.6300		3.3936	3,414.2700	3.4143	0.608	0	0	0
2018/01/03	R212	01/02/2018			Bond Future	151.3164		151.3164	151.2957	151.2957	(0.014)	0.0000	0.0000	4,967
2018/01/03	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	01/02/2018	154.70	Put	Bond Future	3,383.6300		3.3836	3,404.2700	3.4043	0.610	0	0	0
2018/01/03	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	01/02/2018	154.69	Put	Bond Future	3,373.6300		3.3736	3,394.2700	3.3943	0.612	0	0	0
2018/01/03	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	03/05/2018			Bond Future	154.1535		154.1535	154.1326	154.1326	(0.014)	0.0000	0.0000	0
2018/01/03	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	03/05/2018	154.28	Put	Bond Future	126.5200		0.1265	147.4000	0.1474	16.503	0	0	0
2018/01/03	R212	03/05/2018	154.30	Put	Bond Future	146.5200		0.1465	167.4000	0.1674	14.251	0	0	0
2018/01/03	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/03	R212	03/05/2018	154.29	Put	Bond Future	136.5200		0.1365	157.4000	0.1574	15.294	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
2018/01/03	R213	01/02/2018	9.42	Call	Bond Future	1,990.2100	1.9902	1,852.0000	1.8520	(6.944)	0	0	0
2018/01/03	R213	01/02/2018	9.41	Put	Bond Future	771.6000	0.7716	822.5900	0.8226	6.608	0	0	0
2018/01/03	R213	01/02/2018			Bond Future	9.2305	86.3375	9.2589	86.1496	0.308	0.0000	0.0000	58,761
2018/01/03	R213	01/02/2018	9.43	Call	Bond Future	2,033.0900	2.0331	1,893.5900	1.8936	(6.861)	0	0	0
2018/01/03	R213	01/02/2018	9.43	Put	Bond Future	727.2000	0.7272	775.5900	0.7756	6.654	0	0	0
2018/01/03	R213	01/02/2018	9.42	Put	Bond Future	749.1000	0.7491	798.7800	0.7988	6.632	0	0	0
2018/01/03	R213	01/02/2018	9.41	Call	Bond Future	1,947.8500	1.9478	1,810.9500	1.8109	(7.028)	0	0	0
2018/01/03	R213	03/05/2018	9.57	Put	Bond Future	1,917.8200	1.9178	1,987.4800	1.9875	3.632	0	0	0
2018/01/03	R213	03/05/2018	9.56	Call	Bond Future	3,734.9000	3.7349	3,613.9900	3.6140	(3.237)	0	0	0
2018/01/03	R213	03/05/2018			Bond Future	9.2812	84.4017	9.3106	84.2105	0.316	0.0000	0.0000	0
2018/01/03	R213	03/05/2018	9.57	Call	Bond Future	3,774.0200	3.7740	3,652.4500	3.6525	(3.221)	0	0	0
2018/01/03	R213	03/05/2018	9.56	Put	Bond Future	1,942.0300	1.9420	2,012.3500	2.0124	3.621	0	0	0
2018/01/03	R213	03/05/2018	9.58	Call	Bond Future	3,813.3100	3.8133	3,691.0700	3.6911	(3.206)	0	0	0
2018/01/03	R213	03/05/2018	9.58	Put	Bond Future	1,893.8600	1.8939	1,962.8500	1.9628	3.643	0	0	0
2018/01/03	R214	01/02/2018	9.84	Call	Bond Future	1,909.4300	1.9094	1,770.6200	1.7706	(7.270)	0	0	0
2018/01/03	R214	01/02/2018			Bond Future	9.7059	73.5292	9.7342	73.3329	0.292	0.0000	0.0000	49,252
2018/01/03	R214	01/02/2018	9.82	Call	Bond Future	1,827.6200	1.8276	1,691.6200	1.6916	(7.441)	0	0	0
2018/01/03	R214	01/02/2018	9.82	Put	Bond Future	1,042.5700	1.0426	1,102.9300	1.1029	5.790	0	0	0
2018/01/03	R214	01/02/2018	9.84	Put	Bond Future	988.2500	0.9883	1,045.8000	1.0458	5.823	0	0	0
2018/01/03	R214	01/02/2018	9.83	Call	Bond Future	1,868.3000	1.8683	1,730.8900	1.7309	(7.355)	0	0	0
2018/01/03	R214	01/02/2018	9.83	Put	Bond Future	1,015.1300	1.0151	1,074.0800	1.0741	5.807	0	0	0
2018/01/03	R214	03/05/2018	9.99	Put	Bond Future	2,311.6400	2.3116	2,386.0400	2.3860	3.218	0	0	0
2018/01/03	R214	03/05/2018			Bond Future	9.7586	71.6077	9.7877	71.4077	0.299	0.0000	0.0000	0
2018/01/03	R214	03/05/2018	9.98	Call	Bond Future	3,835.4500	3.8355	3,710.5900	3.7106	(3.255)	0	0	0
2018/01/03	R214	03/05/2018	9.98	Put	Bond Future	2,339.0100	2.3390	2,414.0900	2.4141	3.210	0	0	0
2018/01/03	R214	03/05/2018	9.99	Call	Bond Future	3,874.4400	3.8744	3,748.9000	3.7489	(3.240)	0	0	0
2018/01/03	R214	03/05/2018	9.97	Call	Bond Future	3,796.7800	3.7968	3,672.4400	3.6724	(3.275)	0	0	0
2018/01/03	R214	03/05/2018	9.97	Put	Bond Future	2,366.8100	2.3668	2,442.4100	2.4424	3.194	0	0	0
2018/01/03	R248	01/02/2018	9.90	Put	Bond Future	1,182.0600	1.1821	1,248.1200	1.2481	5.589	0	0	0
2018/01/03	R248	01/02/2018	9.89	Call	Bond Future	2,605.0600	2.6051	2,421.7400	2.4217	(7.037)	0	0	0
2018/01/03	R248	01/02/2018			Bond Future	9.7312	94.3290	9.7595	94.0780	0.291	0.0000	0.0000	80,503
2018/01/03	R248	01/02/2018	9.90	Call	Bond Future	2,659.1400	2.6591	2,474.2600	2.4743	(6.953)	0	0	0
2018/01/03	R248	01/02/2018	9.89	Put	Bond Future	1,214.2800	1.2143	1,281.9000	1.2819	5.569	0	0	0
2018/01/03	R248	01/02/2018	9.91	Call	Bond Future	2,713.8300	2.7138	2,527.3100	2.5273	(6.873)	0	0	0
2018/01/03	R248	01/02/2018	9.91	Put	Bond Future	1,150.6100	1.1506	1,215.0300	1.2150	5.599	0	0	0
2018/01/03	R248	03/05/2018	10.06	Call	Bond Future	5,234.5100	5.2345	5,064.6500	5.0646	(3.245)	0	0	0
2018/01/03	R248	03/05/2018	10.05	Put	Bond Future	2,904.5300	2.9045	2,990.8900	2.9909	2.973	0	0	0
2018/01/03	R248	03/05/2018			Bond Future	9.7846	91.6552	9.8138	91.3998	0.298	0.0000	0.0000	0
2018/01/03	R248	03/05/2018	10.07	Call	Bond Future	5,285.0700	5.2851	5,114.4100	5.1144	(3.229)	0	0	0
2018/01/03	R248	03/05/2018	10.07	Put	Bond Future	2,837.8100	2.8378	2,922.5500	2.9225	2.986	0	0	0
2018/01/03	R248	03/05/2018	10.06	Put	Bond Future	2,871.0100	2.8710	2,956.5500	2.9565	2.979	0	0	0
2018/01/03	R248	03/05/2018	10.05	Call	Bond Future	5,184.1300	5.1841	5,015.0900	5.0151	(3.261)	0	0	0

**Total**

**1105242**