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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2018 TO 24/01/2018

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
2018/01/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	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
2018/01/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	2025	01/02/2018	133.89	Put	Bond Future	3,226.4000	3.2264	3,242.2000	3.2422	0.490	0	0	0
2018/01/24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	01/02/2018			Bond Future	130.6636	130.6636	130.6478	130.6478	(0.012)	0.0000	0.0000	1,091
2018/01/24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	01/02/2018	133.88	Put	Bond Future	3,216.4000	3.2164	3,232.2000	3.2322	0.491	0	0	0
2018/01/24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	01/02/2018	133.90	Put	Bond Future	3,236.4000	3.2364	3,252.2000	3.2522	0.488	0	0	0
2018/01/24	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	03/05/2018	133.20	Put	Bond Future	88.0300	0.0880	105.1600	0.1052	19.459	0	0	0
2018/01/24	2025	03/05/2018			Bond Future	133.1120	133.1120	133.0948	133.0948	(0.013)	0.0000	0.0000	21
2018/01/24	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	03/05/2018	133.22	Put	Bond Future	108.0300	0.1080	125.1600	0.1252	15.857	0	0	0
2018/01/24	2025	03/05/2018	133.21	Put	Bond Future	98.0300	0.0980	115.1600	0.1152	17.474	0	0	0
2018/01/24	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	02/08/2018			Bond Future	135.5714	135.5714	135.5527	135.5527	(0.014)	0.0000	0.0000	0
2018/01/24	2025	02/08/2018	136.65	Put	Bond Future	1,078.6200	1.0786	1,097.3100	1.0973	1.733	0	0	0
2018/01/24	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2025	02/08/2018	136.67	Put	Bond Future	1,098.6200	1.0986	1,117.3100	1.1173	1.701	0	0	0
2018/01/24	2025	02/08/2018	136.66	Put	Bond Future	1,088.6200	1.0886	1,107.3100	1.1073	1.717	0	0	0
2018/01/24	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2029	01/02/2018			Bond Future	100.6627	100.6627	100.6521	100.6521	(0.011)	0.0000	0.0000	0
2018/01/24	2029	03/05/2018			Bond Future	101.5309	101.5309	101.5193	101.5193	(0.011)	0.0000	0.0000	1,370
2018/01/24	2029	02/08/2018			Bond Future	103.4407	103.4407	103.4279	103.4279	(0.012)	0.0000	0.0000	0
2018/01/24	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	01/02/2018			Bond Future	8.8959	93.6078	8.8693	93.7930	(0.299)	0.0000	0.0000	44,386
2018/01/24	2030	01/02/2018	9.38	Call	Bond Future	3,285.5400	3.2855	3,470.7700	3.4708	5.638	0	0	0
2018/01/24	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	01/02/2018	9.39	Call	Bond Future	3,351.7400	3.3517	3,536.9700	3.5370	5.526	0	0	0
2018/01/24	2030	01/02/2018	9.37	Call	Bond Future	3,219.2800	3.2193	3,404.5100	3.4045	5.754	0	0	0
2018/01/24	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	03/05/2018	9.51	Call	Bond Future	3,775.4000	3.7754	3,963.4400	3.9634	4.981	0	0	0
2018/01/24	2030	03/05/2018			Bond Future	8.9428	95.3563	8.9154	95.5444	(0.307)	0.0000	0.0000	28,586
2018/01/24	2030	03/05/2018	9.49	Call	Bond Future	3,645.8300	3.6458	3,833.8700	3.8339	5.158	0	0	0
2018/01/24	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	03/05/2018	9.50	Call	Bond Future	3,710.6500	3.7106	3,898.6900	3.8987	5.068	0	0	0
2018/01/24	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	02/08/2018			Bond Future	8.9926	93.1315	8.9642	93.3230	(0.316)	0.0000	0.0000	0

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2018/01/24	2030	02/08/2018	9.46	Call	Bond Future	3,075.5000	3.0755	3,267.0000	3.2670	6.227	0	0	0
2018/01/24	2030	02/08/2018	9.47	Call	Bond Future	3,139.7900	3.1398	3,331.2900	3.3313	6.099	0	0	0
2018/01/24	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2030	02/08/2018	9.45	Call	Bond Future	3,011.1600	3.0112	3,202.6600	3.2027	6.360	0	0	0
2018/01/24	2032	01/02/2018	9.56	Call	Bond Future	3,417.0900	3.4171	3,555.7100	3.5557	4.057	0	0	0
2018/01/24	2032	01/02/2018	9.55	Put	Bond Future	34.3500	0.0344	7.2200	0.0072	(78.981)	0	0	0
2018/01/24	2032	01/02/2018	9.20	Call	Bond Future	1,212.1000	1.2121	1,195.3600	1.1954	(1.381)	0	0	7,500
2018/01/24	2032	01/02/2018	9.45	Put	Bond Future	79.0900	0.0791	23.8900	0.0239	(69.794)	0	0	0
2018/01/24	2032	01/02/2018	9.40	Put	Bond Future	116.1700	0.1162	41.2200	0.0412	(64.518)	0	0	0
2018/01/24	2032	01/02/2018			Bond Future	9.0964	96.2434	9.0746	96.4071	(0.240)	0.0000	0.0000	33,512
2018/01/24	2032	01/02/2018	9.57	Call	Bond Future	3,485.5100	3.4855	3,626.0400	3.6260	4.032	0	0	0
2018/01/24	2032	01/02/2018	9.57	Put	Bond Future	28.7800	0.0288	5.5900	0.0056	(80.577)	0	0	0
2018/01/24	2032	01/02/2018	9.30	Put	Bond Future	234.8400	0.2348	110.3200	0.1103	(53.023)	0	0	0
2018/01/24	2032	01/02/2018	9.30	Call	Bond Future	1,743.4800	1.7435	1,782.6800	1.7827	2.248	0	0	7,800
2018/01/24	2032	01/02/2018	9.56	Put	Bond Future	31.4600	0.0315	6.3600	0.0064	(79.784)	0	0	0
2018/01/24	2032	01/02/2018	9.55	Call	Bond Future	3,348.8000	3.3488	3,485.3900	3.4854	4.079	0	0	0
2018/01/24	2032	01/02/2018	9.20	Put	Bond Future	440.2300	0.4402	259.7700	0.2598	(40.992)	0	0	0
2018/01/24	2032	01/02/2018	9.45	Call	Bond Future	2,677.3400	2.6773	2,785.8600	2.7859	4.053	0	0	750
2018/01/24	2032	01/02/2018	9.40	Call	Bond Future	2,353.2700	2.3533	2,442.0400	2.4420	3.772	0	0	6,800
2018/01/24	2032	03/05/2018	9.70	Call	Bond Future	4,883.4000	4.8834	4,993.2300	4.9932	2.249	0	0	0
2018/01/24	2032	03/05/2018	9.71	Put	Bond Future	883.1100	0.8831	827.4900	0.8275	(6.298)	0	0	0
2018/01/24	2032	03/05/2018			Bond Future	9.1444	93.8840	9.1219	94.0502	(0.245)	0.0000	0.0000	19,644
2018/01/24	2032	03/05/2018	9.70	Put	Bond Future	899.7000	0.8997	843.3700	0.8434	(6.261)	0	0	0
2018/01/24	2032	03/05/2018	9.71	Call	Bond Future	4,936.2700	4.9363	5,046.8100	5.0468	2.239	0	0	0
2018/01/24	2032	03/05/2018	9.72	Call	Bond Future	4,989.4800	4.9895	5,100.7300	5.1007	2.230	0	0	0
2018/01/24	2032	03/05/2018	9.72	Put	Bond Future	866.9300	0.8669	812.0200	0.8120	(6.334)	0	0	0
2018/01/24	2032	02/08/2018	9.66	Put	Bond Future	2,008.3300	2.0083	1,931.9800	1.9320	(3.802)	0	0	0
2018/01/24	2032	02/08/2018	9.67	Call	Bond Future	5,372.7000	5.3727	5,466.1800	5.4662	1.740	0	0	0
2018/01/24	2032	02/08/2018			Bond Future	9.1933	95.6370	9.1701	95.8063	(0.252)	0.0000	0.0000	0
2018/01/24	2032	02/08/2018	9.68	Call	Bond Future	5,419.5900	5.4196	5,513.6200	5.5136	1.735	0	0	0
2018/01/24	2032	02/08/2018	9.68	Put	Bond Future	1,963.3200	1.9633	1,888.0700	1.8881	(3.833)	0	0	0
2018/01/24	2032	02/08/2018	9.66	Call	Bond Future	5,326.2000	5.3262	5,419.1300	5.4191	1.745	0	0	0
2018/01/24	2032	02/08/2018	9.67	Put	Bond Future	1,985.5900	1.9856	1,909.7900	1.9098	(3.818)	0	0	0
2018/01/24	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	01/02/2018			Bond Future	104.8730	104.8730	104.8623	104.8623	(0.010)	0.0000	0.0000	5,730
2018/01/24	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	01/02/2018	109.64	Put	Bond Future	4,766.9900	4.7670	4,777.7200	4.7777	0.225	0	0	0
2018/01/24	2033	01/02/2018	109.66	Put	Bond Future	4,786.9900	4.7870	4,797.7200	4.7977	0.224	0	0	0
2018/01/24	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	01/02/2018	109.65	Put	Bond Future	4,776.9900	4.7770	4,787.7200	4.7877	0.225	0	0	0
2018/01/24	2033	03/05/2018	107.71	Put	Bond Future	1,959.8200	1.9598	1,971.4800	1.9715	0.595	0	0	0
2018/01/24	2033	03/05/2018			Bond Future	105.7502	105.7502	105.7385	105.7385	(0.011)	0.0000	0.0000	1,282
2018/01/24	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	03/05/2018	107.70	Put	Bond Future	1,949.8200	1.9498	1,961.4800	1.9615	0.598	0	0	0
2018/01/24	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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2018/01/24	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	03/05/2018	107.69	Put	Bond Future	1,939.8200	1.9398	1,951.4800	1.9515	0.601	0	0	0
2018/01/24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	02/08/2018			Bond Future	107.7393	107.7393	107.7265	107.7265	(0.012)	0.0000	0.0000	0
2018/01/24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	02/08/2018	109.92	Put	Bond Future	2,180.6600	2.1807	2,193.5500	2.1935	0.591	0	0	0
2018/01/24	2033	02/08/2018	109.94	Put	Bond Future	2,200.6600	2.2007	2,213.5500	2.2135	0.586	0	0	0
2018/01/24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2033	02/08/2018	109.93	Put	Bond Future	2,190.6600	2.1907	2,203.5500	2.2035	0.588	0	0	0
2018/01/24	2037	01/02/2018	9.82	Put	Bond Future	45.0800	0.0451	16.8000	0.0168	(62.733)	0	0	0
2018/01/24	2037	01/02/2018			Bond Future	9.3865	92.3489	9.3848	92.3629	(0.018)	0.0000	0.0000	34,313
2018/01/24	2037	01/02/2018	9.88	Put	Bond Future	26.5500	0.0265	8.3300	0.0083	(68.625)	0	0	0
2018/01/24	2037	01/02/2018	9.88	Call	Bond Future	3,966.4600	3.9665	3,962.2000	3.9622	(0.107)	0	0	2,070
2018/01/24	2037	01/02/2018	9.82	Call	Bond Future	3,520.0600	3.5201	3,505.7400	3.5057	(0.407)	0	0	0
2018/01/24	2037	01/02/2018	9.81	Put	Bond Future	49.1000	0.0491	18.8000	0.0188	(61.711)	0	0	0
2018/01/24	2037	01/02/2018	9.83	Call	Bond Future	3,594.0900	3.5941	3,581.6800	3.5817	(0.345)	0	0	0
2018/01/24	2037	01/02/2018	9.83	Put	Bond Future	41.3600	0.0414	14.9900	0.0150	(63.757)	0	0	0
2018/01/24	2037	01/02/2018	9.81	Call	Bond Future	3,446.2200	3.4462	3,429.8800	3.4299	(0.474)	0	0	0
2018/01/24	2037	01/02/2018	10.32	Call	Bond Future	7,236.4200	7.2364	7,250.1600	7.2502	0.190	0	0	0
2018/01/24	2037	01/02/2018	10.32	Put	Bond Future	0.2300	0.0002	0.0100	0.0000	(95.652)	0	0	2,000
2018/01/24	2037	01/02/2018	10.72	Call	Bond Future	10,068.0000	10.0680	10,081.9600	10.0820	0.139	0	0	0
2018/01/24	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/24	2037	03/05/2018	9.99	Call	Bond Future	5,413.2000	5.4132	5,407.8700	5.4079	(0.098)	0	0	0
2018/01/24	2037	03/05/2018	9.97	Put	Bond Future	1,116.4300	1.1164	1,097.3100	1.0973	(1.713)	0	0	0
2018/01/24	2037	03/05/2018			Bond Future	9.4389	94.0740	9.4372	94.0876	(0.018)	0.0000	0.0000	21,327
2018/01/24	2037	03/05/2018	9.99	Put	Bond Future	1,078.0700	1.0781	1,059.1100	1.0591	(1.759)	0	0	0
2018/01/24	2037	03/05/2018	9.97	Call	Bond Future	5,299.8300	5.2998	5,294.3400	5.2943	(0.104)	0	0	0
2018/01/24	2037	03/05/2018	9.98	Put	Bond Future	1,097.1000	1.0971	1,077.9900	1.0780	(1.742)	0	0	0
2018/01/24	2037	03/05/2018	9.98	Call	Bond Future	5,356.4200	5.3564	5,350.9400	5.3509	(0.102)	0	0	0
2018/01/24	2037	02/08/2018	9.96	Put	Bond Future	2,344.9500	2.3450	2,323.3400	2.3233	(0.922)	0	0	0
2018/01/24	2037	02/08/2018	9.95	Call	Bond Future	5,938.3500	5.9384	5,930.2900	5.9303	(0.136)	0	0	0
2018/01/24	2037	02/08/2018			Bond Future	9.4939	91.5748	9.4922	91.5887	(0.018)	0.0000	0.0000	0
2018/01/24	2037	02/08/2018	9.96	Call	Bond Future	5,988.5100	5.9885	5,980.7700	5.9808	(0.129)	0	0	0
2018/01/24	2037	02/08/2018	9.95	Put	Bond Future	2,370.5900	2.3706	2,348.6600	2.3487	(0.925)	0	0	0
2018/01/24	2037	02/08/2018	9.97	Call	Bond Future	6,038.8000	6.0388	6,031.1500	6.0312	(0.127)	0	0	0
2018/01/24	2037	02/08/2018	9.97	Put	Bond Future	2,319.5400	2.3195	2,298.0200	2.2980	(0.928)	0	0	0
2018/01/24	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	01/02/2018	136.95	Put	Bond Future	10,975.5100	10.9755	11,188.0200	11.1880	1.936	0	0	0
2018/01/24	2038	01/02/2018			Bond Future	125.9745	125.9745	125.7620	125.7620	(0.169)	0.0000	0.0000	16,668
2018/01/24	2038	01/02/2018	136.94	Put	Bond Future	10,965.5100	10.9655	11,178.0200	11.1780	1.938	0	0	0
2018/01/24	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	01/02/2018	136.93	Put	Bond Future	10,955.5100	10.9555	11,168.0200	11.1680	1.940	0	0	0
2018/01/24	2038	03/05/2018	132.28	Put	Bond Future	3,944.8700	3.9449	4,162.3300	4.1623	5.512	0	0	0
2018/01/24	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	03/05/2018			Bond Future	128.3351	128.3351	128.1177	128.1177	(0.169)	0.0000	0.0000	6,293

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
2018/01/24	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	03/05/2018	132.27	Put	Bond Future	3,934.8700	3.9349	4,152.3300	4.1523	5.526	0	0	0
2018/01/24	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	03/05/2018	132.29	Put	Bond Future	3,954.8700	3.9549	4,172.3300	4.1723	5.499	0	0	0
2018/01/24	2038	02/08/2018	134.55	Put	Bond Future	3,850.8900	3.8509	4,073.6500	4.0737	5.785	0	0	0
2018/01/24	2038	02/08/2018			Bond Future	130.6991	130.6991	130.4764	130.4764	(0.170)	0.0000	0.0000	0
2018/01/24	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	02/08/2018	134.54	Put	Bond Future	3,840.8900	3.8409	4,063.6500	4.0637	5.800	0	0	0
2018/01/24	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2038	02/08/2018	134.53	Put	Bond Future	3,830.8900	3.8309	4,053.6500	4.0537	5.815	0	0	0
2018/01/24	2040	01/02/2018	9.89	Call	Bond Future	3,864.5600	3.8646	3,718.8600	3.7189	(3.770)	0	0	0
2018/01/24	2040	01/02/2018			Bond Future	9.4465	96.0409	9.4598	95.9224	0.141	0.0000	0.0000	27,491
2018/01/24	2040	01/02/2018	9.87	Call	Bond Future	3,706.5700	3.7066	3,557.2100	3.5572	(4.030)	0	0	0
2018/01/24	2040	01/02/2018	9.87	Put	Bond Future	57.0100	0.0570	26.2200	0.0262	(54.008)	0	0	0
2018/01/24	2040	01/02/2018	9.88	Put	Bond Future	52.4600	0.0525	23.5500	0.0236	(55.109)	0	0	0
2018/01/24	2040	01/02/2018	9.89	Put	Bond Future	48.2500	0.0483	21.1200	0.0211	(56.228)	0	0	0
2018/01/24	2040	01/02/2018	9.88	Call	Bond Future	3,785.4600	3.7855	3,637.9800	3.6380	(3.896)	0	0	0
2018/01/24	2040	03/05/2018	10.08	Put	Bond Future	1,133.0600	1.1331	1,147.5400	1.1475	1.278	0	0	0
2018/01/24	2040	03/05/2018			Bond Future	9.4986	97.8350	9.5124	97.7135	0.145	0.0000	0.0000	5,139
2018/01/24	2040	03/05/2018	10.07	Call	Bond Future	5,972.9000	5.9729	5,866.2600	5.8663	(1.785)	0	0	0
2018/01/24	2040	03/05/2018	10.07	Put	Bond Future	1,152.7100	1.1527	1,167.4900	1.1675	1.282	0	0	0
2018/01/24	2040	03/05/2018	10.08	Call	Bond Future	6,034.0800	6.0341	5,927.1400	5.9271	(1.772)	0	0	0
2018/01/24	2040	03/05/2018	10.00	Put	Bond Future	1,299.5100	1.2995	1,316.5800	1.3166	1.314	0	0	0
2018/01/24	2040	03/05/2018	10.00	Call	Bond Future	5,550.6100	5.5506	5,446.2600	5.4463	(1.880)	0	0	1,500
2018/01/24	2040	03/05/2018	9.00	Put	Bond Future	5,830.9300	5.8309	5,901.9000	5.9019	1.217	0	0	0
2018/01/24	2040	03/05/2018	9.00	Call	Bond Future	1,278.9300	1.2789	1,228.4800	1.2285	(3.945)	0	0	1,500
2018/01/24	2040	03/05/2018	10.06	Call	Bond Future	5,912.0700	5.9121	5,805.7400	5.8057	(1.799)	0	0	0
2018/01/24	2040	03/05/2018	10.06	Put	Bond Future	1,172.8200	1.1728	1,187.9100	1.1879	1.287	0	0	0
2018/01/24	2040	02/08/2018	10.03	Put	Bond Future	2,467.1100	2.4671	2,490.5600	2.4906	0.951	0	0	0
2018/01/24	2040	02/08/2018	10.04	Call	Bond Future	6,524.1300	6.5241	6,423.6100	6.4236	(1.541)	0	0	0
2018/01/24	2040	02/08/2018			Bond Future	9.5533	95.1557	9.5676	95.0320	0.149	0.0000	0.0000	0
2018/01/24	2040	02/08/2018	10.05	Call	Bond Future	6,578.2900	6.5783	6,477.4800	6.4775	(1.532)	0	0	0
2018/01/24	2040	02/08/2018	10.05	Put	Bond Future	2,413.3200	2.4133	2,436.1800	2.4362	0.947	0	0	0
2018/01/24	2040	02/08/2018	10.03	Call	Bond Future	6,470.1100	6.4701	6,369.8900	6.3699	(1.549)	0	0	0
2018/01/24	2040	02/08/2018	10.04	Put	Bond Future	2,440.0900	2.4401	2,463.2400	2.4632	0.949	0	0	0
2018/01/24	2044	01/02/2018	9.90	Put	Bond Future	55.2200	0.0552	26.2200	0.0262	(52.517)	0	0	0
2018/01/24	2044	01/02/2018	9.89	Call	Bond Future	3,766.6700	3.7667	3,569.3100	3.5693	(5.240)	0	0	0
2018/01/24	2044	01/02/2018			Bond Future	9.4662	93.2600	9.4846	93.0934	0.195	0.0000	0.0000	19,222
2018/01/24	2044	01/02/2018	9.90	Call	Bond Future	3,846.3900	3.8464	3,650.8200	3.6508	(5.085)	0	0	0
2018/01/24	2044	01/02/2018	9.89	Put	Bond Future	59.9400	0.0599	29.1500	0.0292	(51.368)	0	0	0
2018/01/24	2044	01/02/2018	9.91	Call	Bond Future	3,926.3100	3.9263	3,732.4600	3.7325	(4.937)	0	0	0
2018/01/24	2044	01/02/2018	9.91	Put	Bond Future	50.8500	0.0508	23.5700	0.0236	(53.648)	0	0	0
2018/01/24	2044	03/05/2018	10.10	Call	Bond Future	6,152.6000	6.1526	6,010.2300	6.0102	(2.314)	0	0	0
2018/01/24	2044	03/05/2018	10.09	Put	Bond Future	1,181.0700	1.1811	1,209.4600	1.2095	2.404	0	0	0
2018/01/24	2044	03/05/2018			Bond Future	9.5164	95.0020	9.5354	94.8317	0.200	0.0000	0.0000	6,148

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
2018/01/24	2044	03/05/2018	10.11	Call	Bond Future	6,214.5500	6.2146	6,071.7100	6.0717	(2.298)	0	0	0
2018/01/24	2044	03/05/2018	10.11	Put	Bond Future	1,141.4400	1.1414	1,168.8800	1.1689	2.404	0	0	0
2018/01/24	2044	03/05/2018	10.10	Put	Bond Future	1,161.0300	1.1610	1,188.9400	1.1889	2.404	0	0	0
2018/01/24	2044	03/05/2018	10.09	Call	Bond Future	6,090.9800	6.0910	5,949.0900	5.9491	(2.330)	0	0	0
2018/01/24	2044	02/08/2018	10.07	Call	Bond Future	6,730.8600	6.7309	6,598.7800	6.5988	(1.962)	0	0	0
2018/01/24	2044	02/08/2018			Bond Future	9.5689	92.3950	9.5886	92.2215	0.205	0.0000	0.0000	0
2018/01/24	2044	02/08/2018	10.05	Call	Bond Future	6,621.2700	6.6213	6,490.0600	6.4901	(1.982)	0	0	0
2018/01/24	2044	02/08/2018	10.05	Put	Bond Future	2,516.7700	2.5168	2,559.0500	2.5591	1.680	0	0	0
2018/01/24	2044	02/08/2018	10.07	Put	Bond Future	2,462.4400	2.4624	2,503.8500	2.5038	1.682	0	0	0
2018/01/24	2044	02/08/2018	10.06	Call	Bond Future	6,675.9900	6.6760	6,544.3500	6.5443	(1.972)	0	0	0
2018/01/24	2044	02/08/2018	10.06	Put	Bond Future	2,489.4700	2.4895	2,531.3200	2.5313	1.681	0	0	0
2018/01/24	2046	01/02/2018	132.92	Put	Bond Future	12,192.6500	12.1927	12,203.3300	12.2033	0.088	0	0	0
2018/01/24	2046	01/02/2018			Bond Future	120.7274	120.7274	120.7167	120.7167	(0.009)	0.0000	0.0000	18,669
2018/01/24	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	01/02/2018	132.91	Put	Bond Future	12,182.6500	12.1827	12,193.3300	12.1933	0.088	0	0	0
2018/01/24	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	01/02/2018	132.90	Put	Bond Future	12,172.6500	12.1727	12,183.3300	12.1833	0.088	0	0	0
2018/01/24	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	03/05/2018			Bond Future	121.3900	121.3900	121.3780	121.3780	(0.010)	0.0000	0.0000	8,964
2018/01/24	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	03/05/2018	127.93	Put	Bond Future	6,540.0300	6.5400	6,551.9700	6.5520	0.183	0	0	0
2018/01/24	2046	03/05/2018	127.95	Put	Bond Future	6,560.0300	6.5600	6,571.9700	6.5720	0.182	0	0	0
2018/01/24	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	03/05/2018	127.94	Put	Bond Future	6,550.0300	6.5500	6,561.9700	6.5620	0.182	0	0	0
2018/01/24	2046	02/08/2018	128.78	Put	Bond Future	5,106.8100	5.1068	5,120.1300	5.1201	0.261	0	0	0
2018/01/24	2046	02/08/2018			Bond Future	123.6732	123.6732	123.6599	123.6599	(0.011)	0.0000	0.0000	0
2018/01/24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2046	02/08/2018	128.77	Put	Bond Future	5,096.8100	5.0968	5,110.1300	5.1101	0.261	0	0	0
2018/01/24	2046	02/08/2018	128.79	Put	Bond Future	5,116.8100	5.1168	5,130.1300	5.1301	0.260	0	0	0
2018/01/24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	01/02/2018	140.23	Put	Bond Future	14,142.2400	14.1422	14,153.2700	14.1533	0.078	0	0	0
2018/01/24	2050	01/02/2018			Bond Future	126.0878	126.0878	126.0767	126.0767	(0.009)	0.0000	0.0000	19,586
2018/01/24	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	01/02/2018	140.25	Put	Bond Future	14,162.2400	14.1622	14,173.2700	14.1733	0.078	0	0	0
2018/01/24	2050	01/02/2018	140.24	Put	Bond Future	14,152.2400	14.1522	14,163.2700	14.1633	0.078	0	0	0
2018/01/24	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	03/05/2018	135.62	Put	Bond Future	7,169.5900	7.1696	7,181.8000	7.1818	0.170	0	0	0
2018/01/24	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	03/05/2018			Bond Future	128.4504	128.4504	128.4382	128.4382	(0.010)	0.0000	0.0000	7,179
2018/01/24	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	03/05/2018	135.61	Put	Bond Future	7,159.5900	7.1596	7,171.8000	7.1718	0.171	0	0	0
2018/01/24	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	03/05/2018	135.63	Put	Bond Future	7,179.5900	7.1796	7,191.8000	7.1918	0.170	0	0	0

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2018/01/24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	02/08/2018	137.54	Put	Bond Future	8,406.4700	8.4065	8,420.1300	8.4201	0.162	0	0	0
2018/01/24	2050	02/08/2018	137.52	Put	Bond Future	8,386.4700	8.3865	8,400.1300	8.4001	0.163	0	0	0
2018/01/24	2050	02/08/2018			Bond Future	129.1335	129.1335	129.1199	129.1199	(0.011)	0.0000	0.0000	0
2018/01/24	2050	02/08/2018	137.53	Put	Bond Future	8,396.4700	8.3965	8,410.1300	8.4101	0.163	0	0	0
2018/01/24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	AL37	01/02/2018			Index Future	574.5650	574.5650	574.8550	574.8550	0.050	0.0000	0.0000	0
2018/01/24	AL37	03/05/2018			Index Future	585.2950	585.2950	585.5900	585.5900	0.050	0.0000	0.0000	0
2018/01/24	AL37	02/08/2018			Index Future	596.2290	596.2290	596.5270	596.5270	0.050	0.0000	0.0000	0
2018/01/24	AL7T	01/02/2018			Index Future	665.9460	665.9460	666.3570	666.3570	0.062	0.0000	0.0000	0
2018/01/24	AL7T	03/05/2018			Index Future	678.3830	678.3830	678.7990	678.7990	0.061	0.0000	0.0000	0
2018/01/24	AL7T	02/08/2018			Index Future	691.0550	691.0550	691.4770	691.4770	0.061	0.0000	0.0000	0
2018/01/24	ALBI	01/02/2018			Index Future	603.4520	603.4520	603.4490	603.4490	0.000	0.0000	0.0000	563
2018/01/24	ALBI	03/05/2018			Index Future	614.7210	614.7210	614.7170	614.7170	(0.001)	0.0000	0.0000	609
2018/01/24	ALBI	02/08/2018			Index Future	626.2040	626.2040	626.1980	626.1980	(0.001)	0.0000	0.0000	0
2018/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	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
2018/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	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
2018/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/24	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	01/02/2018			Bond Future	128.9868	128.9868	128.9805	128.9805	(0.005)	0.0000	0.0000	0
2018/01/24	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	01/02/2018	132.29	Put	Bond Future	3,303.2300	3.3032	3,309.4900	3.3095	0.190	0	0	0
2018/01/24	EL28	01/02/2018	132.31	Put	Bond Future	3,323.2300	3.3232	3,329.4900	3.3295	0.188	0	0	0
2018/01/24	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	01/02/2018	132.30	Put	Bond Future	3,313.2300	3.3132	3,319.4900	3.3195	0.189	0	0	0
2018/01/24	EL28	03/05/2018	133.20	Put	Bond Future	3,555.7900	3.5558	3,563.2200	3.5632	0.209	0	0	0
2018/01/24	EL28	03/05/2018			Bond Future	129.6442	129.6442	129.6368	129.6368	(0.006)	0.0000	0.0000	0
2018/01/24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	03/05/2018	133.19	Put	Bond Future	3,545.7900	3.5458	3,553.2200	3.5532	0.210	0	0	0
2018/01/24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	03/05/2018	133.18	Put	Bond Future	3,535.7900	3.5358	3,543.2200	3.5432	0.210	0	0	0
2018/01/24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	02/08/2018			Bond Future	132.0827	132.0827	132.0739	132.0739	(0.007)	0.0000	0.0000	0
2018/01/24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	02/08/2018	134.93	Put	Bond Future	2,847.3100	2.8473	2,856.1300	2.8561	0.310	0	0	0
2018/01/24	EL28	02/08/2018	134.95	Put	Bond Future	2,867.3100	2.8673	2,876.1300	2.8761	0.308	0	0	0
2018/01/24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	EL28	02/08/2018	134.94	Put	Bond Future	2,857.3100	2.8573	2,866.1300	2.8661	0.309	0	0	0
2018/01/24	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	01/02/2018	10.99	Call	Bond Future	2,539.6200	2.5396	2,497.6500	2.4976	(1.653)	0	0	0
2018/01/24	ES33	01/02/2018			Bond Future	10.5721	79.7331	10.5788	79.6911	0.064	0.0000	0.0000	1,455
2018/01/24	ES33	01/02/2018	11.00	Call	Bond Future	2,598.8500	2.5988	2,556.8800	2.5569	(1.615)	0	0	0
2018/01/24	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	01/02/2018	11.01	Call	Bond Future	2,658.0000	2.6580	2,616.0300	2.6160	(1.579)	0	0	0
2018/01/24	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	03/05/2018	11.22	Call	Bond Future	3,303.0000	3.3030	3,259.6300	3.2596	(1.313)	0	0	0
2018/01/24	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	03/05/2018			Bond Future	10.6638	77.4310	10.6709	77.3877	0.066	0.0000	0.0000	9,466
2018/01/24	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	03/05/2018	11.20	Call	Bond Future	3,187.9300	3.1879	3,144.5600	3.1446	(1.360)	0	0	0
2018/01/24	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	03/05/2018	11.21	Call	Bond Future	3,245.5000	3.2455	3,202.1300	3.2021	(1.336)	0	0	0
2018/01/24	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	02/08/2018	11.14	Call	Bond Future	2,260.3200	2.2603	2,216.2300	2.2162	(1.951)	0	0	0
2018/01/24	ES33	02/08/2018			Bond Future	10.7575	78.8768	10.7648	78.8327	0.068	0.0000	0.0000	0
2018/01/24	ES33	02/08/2018	11.15	Call	Bond Future	2,318.0700	2.3181	2,273.9800	2.2740	(1.902)	0	0	0
2018/01/24	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES33	02/08/2018	11.16	Call	Bond Future	2,375.7600	2.3758	2,331.6700	2.3317	(1.856)	0	0	0
2018/01/24	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	ES42	01/02/2018			Bond Future	10.7263	83.2995	10.7432	83.1776	0.158	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
2018/01/24	ES42	03/05/2018			Bond Future	10.8164	80.5942	10.8341	80.4695	0.163	0.0000	0.0000	7,957
2018/01/24	ES42	02/08/2018			Bond Future	10.9068	82.0988	10.9250	81.9718	0.167	0.0000	0.0000	0
2018/01/24	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	01/02/2018			GOVI	602.1760	602.1760	602.2610	602.2610	0.014	0.0000	0.0000	183
2018/01/24	GOVI	01/02/2018	581.03	Call	GOVI	211,460.0000	21.1460	212,310.0000	21.2310	0.402	0	0	0
2018/01/24	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	01/02/2018	581.04	Call	GOVI	211,360.0000	21.1360	212,210.0000	21.2210	0.402	0	0	0
2018/01/24	GOVI	01/02/2018	581.02	Call	GOVI	211,560.0000	21.1560	212,410.0000	21.2410	0.402	0	0	0
2018/01/24	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	03/05/2018	590.29	Call	GOVI	231,310.0000	23.1310	232,170.0000	23.2170	0.372	0	0	0
2018/01/24	GOVI	03/05/2018	590.27	Call	GOVI	231,510.0000	23.1510	232,370.0000	23.2370	0.371	0	0	0
2018/01/24	GOVI	03/05/2018			GOVI	613.4210	613.4210	613.5070	613.5070	0.014	0.0000	0.0000	550
2018/01/24	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	03/05/2018	590.28	Call	GOVI	231,410.0000	23.1410	232,270.0000	23.2270	0.372	0	0	0
2018/01/24	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	02/08/2018			GOVI	624.8800	624.8800	624.9650	624.9650	0.014	0.0000	0.0000	0
2018/01/24	GOVI	02/08/2018	605.71	Call	GOVI	191,700.0000	19.1700	192,550.0000	19.2550	0.443	0	0	0
2018/01/24	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GOVI	02/08/2018	605.72	Call	GOVI	191,600.0000	19.1600	192,450.0000	19.2450	0.444	0	0	0
2018/01/24	GOVI	02/08/2018	605.70	Call	GOVI	191,800.0000	19.1800	192,650.0000	19.2650	0.443	0	0	0
2018/01/24	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/24	IGOV	01/02/2018			Index Future	250.3740	250.3740	250.2740	250.2740	(0.040)	0.0000	0.0000	875
2018/01/24	IGOV	03/05/2018			Index Future	255.0640	255.0640	254.9610	254.9610	(0.040)	0.0000	0.0000	683
2018/01/24	IGOV	02/08/2018			Index Future	259.8620	259.8620	259.7550	259.7550	(0.041)	0.0000	0.0000	0
2018/01/24	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/24	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/01/24	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/01/24	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4300	100.4300	0.010	0.0000	0.0000	0
2018/01/24	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3900	99.3900	0.020	0.0000	0.0000	0
2018/01/24	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/24	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/01/24	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/01/24	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2018/01/24	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1400	99.1400	0.010	0.0000	0.0000	0
2018/01/24	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4700	99.4700	0.020	0.0000	0.0000	0
2018/01/24	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.8200	99.8200	0.030	0.0000	0.0000	0
2018/01/24	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.7200	100.7200	0.030	0.0000	0.0000	0
2018/01/24	IS02	23/03/2020			Interest Rate Swap	98.3900	98.3900	98.4300	98.4300	0.041	0.0000	0.0000	0
2018/01/24	IS05	17/12/2020			Interest Rate Swap	95.7300	95.7300	95.8100	95.8100	0.084	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
2018/01/24	IS05	16/03/2021			Interest Rate Swap	94.9100	94.9100	95.0000	95.0000	0.095	0.0000	0.0000	0
2018/01/24	IS05	15/06/2021			Interest Rate Swap	94.0500	94.0500	94.1600	94.1600	0.117	0.0000	0.0000	0
2018/01/24	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.2900	94.2900	0.127	0.0000	0.0000	0
2018/01/24	IS05	21/12/2021			Interest Rate Swap	96.3200	96.3200	96.4600	96.4600	0.145	0.0000	0.0000	51
2018/01/24	IS05	15/03/2022			Interest Rate Swap	96.4200	96.4200	96.5700	96.5700	0.156	0.0000	0.0000	0
2018/01/24	IS05	21/06/2022			Interest Rate Swap	97.5600	97.5600	97.7200	97.7200	0.164	0.0000	0.0000	0
2018/01/24	IS05	20/09/2022			Interest Rate Swap	99.7200	99.7200	99.8900	99.8900	0.170	0.0000	0.0000	0
2018/01/24	IS05	20/12/2022			Interest Rate Swap	100.9400	100.9400	101.1100	101.1100	0.168	0.0000	0.0000	0
2018/01/24	IS05	22/03/2023			Interest Rate Swap	96.0000	96.0000	96.1800	96.1800	0.188	0.0000	0.0000	0
2018/01/24	IS10	17/12/2025			Interest Rate Swap	93.9200	93.9200	94.0800	94.0800	0.170	0.0000	0.0000	0
2018/01/24	IS10	16/03/2026			Interest Rate Swap	90.8900	90.8900	91.0500	91.0500	0.176	0.0000	0.0000	0
2018/01/24	IS10	15/06/2026			Interest Rate Swap	89.5900	89.5900	89.7700	89.7700	0.201	0.0000	0.0000	0
2018/01/24	IS10	21/09/2026			Interest Rate Swap	91.7100	91.7100	91.9000	91.9000	0.207	0.0000	0.0000	0
2018/01/24	IS10	21/12/2026			Interest Rate Swap	95.4800	95.4800	95.6800	95.6800	0.209	0.0000	0.0000	0
2018/01/24	IS10	15/03/2027			Interest Rate Swap	94.0200	94.0200	94.2300	94.2300	0.223	0.0000	0.0000	0
2018/01/24	IS10	21/06/2027			Interest Rate Swap	96.0800	96.0800	96.2900	96.2900	0.219	0.0000	0.0000	0
2018/01/24	IS10	20/09/2027			Interest Rate Swap	99.8100	99.8100	100.0200	100.0200	0.210	0.0000	0.0000	0
2018/01/24	IS10	20/12/2027			Interest Rate Swap	100.1500	100.1500	100.3600	100.3600	0.210	0.0000	0.0000	0
2018/01/24	IS10	22/03/2028			Interest Rate Swap	95.3500	95.3500	95.5700	95.5700	0.231	0.0000	0.0000	0
2018/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/24	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/24	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/24	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/24	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/24	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/24	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/24	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/24	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/24	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/24	R023	01/02/2018	8.33	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/01/24	R023	01/02/2018			Bond Future	7.6726	103.7159	7.6618	103.7604	(0.140)	0.0000	0.0000	18,465
2018/01/24	R023	01/02/2018	8.32	Call	Bond Future	2,636.2700	2.6363	2,680.7100	2.6807	1.686	0	0	0
2018/01/24	R023	01/02/2018	8.32	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/01/24	R023	01/02/2018	8.33	Call	Bond Future	2,676.3100	2.6763	2,720.7500	2.7207	1.660	0	0	0
2018/01/24	R023	01/02/2018	8.31	Call	Bond Future	2,596.2200	2.5962	2,640.6500	2.6406	1.711	0	0	0
2018/01/24	R023	01/02/2018	8.31	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2018/01/24	R023	03/05/2018	8.27	Call	Bond Future	2,595.4800	2.5955	2,625.5800	2.6256	1.160	0	0	0
2018/01/24	R023	03/05/2018			Bond Future	7.6774	101.7235	7.6662	101.7681	(0.146)	0.0000	0.0000	22,898
2018/01/24	R023	03/05/2018	8.27	Put	Bond Future	276.2000	0.2762	261.6600	0.2617	(5.264)	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
2018/01/24	R023	03/05/2018	8.28	Call	Bond Future	2,627.2200	2.6272	2,657.5700	2.6576	1.155	0	0	0
2018/01/24	R023	03/05/2018	8.29	Put	Bond Future	262.8300	0.2628	248.7700	0.2488	(5.349)	0	0	0
2018/01/24	R023	03/05/2018	9.19	Call	Bond Future	5,807.3000	5.8073	5,850.3400	5.8503	0.741	0	0	0
2018/01/24	R023	03/05/2018	9.19	Put	Bond Future	15.8000	0.0158	14.2000	0.0142	(10.127)	0	0	2,500
2018/01/24	R023	03/05/2018	8.28	Put	Bond Future	269.3700	0.2694	255.0800	0.2551	(5.305)	0	0	0
2018/01/24	R023	03/05/2018	8.29	Call	Bond Future	2,659.2300	2.6592	2,689.8100	2.6898	1.150	0	0	0
2018/01/24	R035	01/02/2018	9.75	Call	Bond Future	3,588.8700	3.5889	3,604.6100	3.6046	0.439	0	0	0
2018/01/24	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R035	01/02/2018			Bond Future	9.3020	100.2700	9.3001	100.2857	(0.021)	0.0000	0.0000	36,961
2018/01/24	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R035	01/02/2018	9.73	Call	Bond Future	3,432.9700	3.4330	3,448.7100	3.4487	0.458	0	0	0
2018/01/24	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R035	01/02/2018	9.74	Call	Bond Future	3,510.9700	3.5110	3,526.7100	3.5267	0.448	0	0	0
2018/01/24	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R035	03/05/2018			Bond Future	9.3513	97.6427	9.3494	97.6581	(0.020)	0.0000	0.0000	39,534
2018/01/24	R035	03/05/2018	9.90	Call	Bond Future	4,317.6300	4.3176	4,332.9500	4.3330	0.355	0	0	0
2018/01/24	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R035	03/05/2018	9.91	Call	Bond Future	4,393.5900	4.3936	4,408.9100	4.4089	0.349	0	0	0
2018/01/24	R035	03/05/2018	9.89	Call	Bond Future	4,241.5800	4.2416	4,256.9000	4.2569	0.361	0	0	0
2018/01/24	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R186	01/02/2018	8.96	Call	Bond Future	3,900.4800	3.9005	3,974.8900	3.9749	1.908	0	0	0
2018/01/24	R186	01/02/2018	8.50	Put	Bond Future	243.0800	0.2431	161.7400	0.1617	(33.462)	0	0	0
2018/01/24	R186	01/02/2018	9.00	Call	Bond Future	4,155.1500	4.1551	4,230.3000	4.2303	1.809	0	0	0
2018/01/24	R186	01/02/2018	9.25	Call	Bond Future	5,733.5900	5.7336	5,809.8700	5.8099	1.330	0	0	0
2018/01/24	R186	01/02/2018			Bond Future	8.3650	114.5212	8.3536	114.5975	(0.136)	0.0000	0.0000	60,871
2018/01/24	R186	01/02/2018	8.50	Call	Bond Future	1,143.6600	1.1437	1,138.6400	1.1386	(0.439)	0	0	1,460
2018/01/24	R186	01/02/2018	7.75	Put	Bond Future	4,225.2300	4.2252	4,147.7000	4.1477	(1.835)	0	0	0
2018/01/24	R186	01/02/2018	7.75	Call	Bond Future	1.5800	0.0016	0.3700	0.0004	(76.582)	0	0	1,460
2018/01/24	R186	01/02/2018	8.97	Call	Bond Future	3,964.1800	3.9642	4,038.8000	4.0388	1.882	0	0	0
2018/01/24	R186	01/02/2018	8.96	Put	Bond Future	2.3600	0.0024	0.4500	0.0005	(80.932)	0	0	0
2018/01/24	R186	01/02/2018	9.00	Put	Bond Future	1.4000	0.0014	0.2300	0.0002	(83.571)	0	0	6,200
2018/01/24	R186	01/02/2018	8.75	Put	Bond Future	27.1500	0.0271	10.2500	0.0102	(62.247)	0	0	775
2018/01/24	R186	01/02/2018	9.25	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	775
2018/01/24	R186	01/02/2018	8.97	Put	Bond Future	2.0800	0.0021	0.3800	0.0004	(81.731)	0	0	0
2018/01/24	R186	01/02/2018	8.98	Call	Bond Future	4,027.8600	4.0279	4,102.6800	4.1027	1.858	0	0	0
2018/01/24	R186	01/02/2018	8.98	Put	Bond Future	1.8200	0.0018	0.3200	0.0003	(82.418)	0	0	0
2018/01/24	R186	01/02/2018	8.75	Call	Bond Future	2,570.1400	2.5701	2,629.5600	2.6296	2.312	0	0	0
2018/01/24	R186	01/02/2018	9.65	Call	Bond Future	8,198.4900	8.1985	8,274.8100	8.2748	0.931	0	0	0
2018/01/24	R186	01/02/2018	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/24	R186	03/05/2018	10.14	Put	Bond Future	29.7800	0.0298	26.4800	0.0265	(11.081)	0	0	0
2018/01/24	R186	03/05/2018	8.00	Put	Bond Future	3,586.2000	3.5862	3,515.5100	3.5155	(1.971)	0	0	0
2018/01/24	R186	03/05/2018	8.69	Call	Bond Future	3,008.0200	3.0080	3,041.2600	3.0413	1.105	0	0	0
2018/01/24	R186	03/05/2018	9.72	Put	Bond Future	111.4600	0.1115	102.0400	0.1020	(8.451)	0	0	10,640
2018/01/24	R186	03/05/2018	8.40	Put	Bond Future	1,917.8500	1.9178	1,860.8800	1.8609	(2.971)	0	0	0
2018/01/24	R186	03/05/2018	8.92	Call	Bond Future	4,059.8800	4.0599	4,103.3400	4.1033	1.070	0	0	0
2018/01/24	R186	03/05/2018	8.91	Put	Bond Future	739.4800	0.7395	705.4600	0.7055	(4.601)	0	0	0

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2018/01/24	R186	03/05/2018			Bond Future	8.4002	116.6603	8.3885	116.7374	(0.140)	0.0000	0.0000	82,417
2018/01/24	R186	03/05/2018	9.30	Put	Bond Future	323.4400	0.3234	303.7100	0.3037	(6.100)	0	0	0
2018/01/24	R186	03/05/2018	9.30	Call	Bond Future	6,015.0600	6.0151	6,072.3900	6.0724	0.953	0	0	1,120
2018/01/24	R186	03/05/2018	10.14	Call	Bond Future	10,696.3000	10.6963	10,770.0600	10.7701	0.690	0	0	0
2018/01/24	R186	03/05/2018	8.93	Call	Bond Future	4,108.3700	4.1084	4,152.2500	4.1523	1.068	0	0	0
2018/01/24	R186	03/05/2018	8.93	Put	Bond Future	710.2500	0.7103	677.0700	0.6771	(4.672)	0	0	0
2018/01/24	R186	03/05/2018	9.19	Put	Bond Future	411.7800	0.4118	388.6700	0.3887	(5.612)	0	0	0
2018/01/24	R186	03/05/2018	8.00	Call	Bond Future	926.2300	0.9262	932.6000	0.9326	0.688	0	0	4,745
2018/01/24	R186	03/05/2018	8.69	Put	Bond Future	1,132.4000	1.1324	1,088.5800	1.0886	(3.870)	0	0	0
2018/01/24	R186	03/05/2018	9.72	Call	Bond Future	8,329.8900	8.3299	8,397.5300	8.3975	0.812	0	0	0
2018/01/24	R186	03/05/2018	8.70	Put	Bond Future	1,111.5200	1.1115	1,068.1600	1.0682	(3.901)	0	0	3,500
2018/01/24	R186	03/05/2018	8.40	Call	Bond Future	1,916.2800	1.9163	1,936.3700	1.9364	1.048	0	0	4,745
2018/01/24	R186	03/05/2018	8.92	Put	Bond Future	724.6500	0.7247	691.0500	0.6911	(4.637)	0	0	0
2018/01/24	R186	03/05/2018	8.91	Call	Bond Future	4,011.7800	4.0118	4,054.8200	4.0548	1.073	0	0	0
2018/01/24	R186	03/05/2018	9.75	Call	Bond Future	8,497.9600	8.4980	8,566.2200	8.5662	0.803	0	0	0
2018/01/24	R186	03/05/2018	9.75	Put	Bond Future	102.0900	1.021	93.2900	0.933	(8.620)	0	0	3,200
2018/01/24	R186	03/05/2018	9.19	Call	Bond Future	5,428.2600	5.4283	5,482.2100	5.4822	0.994	0	0	0
2018/01/24	R186	03/05/2018	8.70	Call	Bond Future	3,051.1300	3.0511	3,084.8300	3.0848	1.105	0	0	0
2018/01/24	R186	03/05/2018	8.85	Call	Bond Future	3,726.8400	3.7268	3,767.2800	3.7673	1.085	0	0	0
2018/01/24	R186	03/05/2018	8.85	Put	Bond Future	833.1400	0.8331	796.5200	0.7965	(4.395)	0	0	4,745
2018/01/24	R197	01/02/2018	301.68	Put	Bond Future	3,828.7700	3.8288	3,864.6300	3.8646	0.937	0	0	0
2018/01/24	R197	01/02/2018			Bond Future	297.8512	297.8512	297.8154	297.8154	(0.012)	0.0000	0.0000	641
2018/01/24	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	01/02/2018	301.67	Put	Bond Future	3,818.7700	3.8188	3,854.6300	3.8546	0.939	0	0	0
2018/01/24	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	01/02/2018	301.66	Put	Bond Future	3,808.7700	3.8088	3,844.6300	3.8446	0.942	0	0	0
2018/01/24	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	03/05/2018			Bond Future	303.4325	303.4325	303.3935	303.3935	(0.013)	0.0000	0.0000	2,388
2018/01/24	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	03/05/2018	304.44	Put	Bond Future	1,007.5100	1.0075	1,046.4600	1.0465	3.866	0	0	0
2018/01/24	R197	03/05/2018	304.46	Put	Bond Future	1,027.5100	1.0275	1,066.4600	1.0665	3.791	0	0	0
2018/01/24	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R197	03/05/2018	304.45	Put	Bond Future	1,017.5100	1.0175	1,056.4600	1.0565	3.828	0	0	0
2018/01/24	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R202	01/02/2018	249.06	Put	Bond Future	11,506.8200	11.5068	11,823.0600	11.8231	2.748	0	0	0
2018/01/24	R202	01/02/2018			Bond Future	237.5532	237.5532	237.2369	237.2369	(0.133)	0.0000	0.0000	17,923
2018/01/24	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R202	01/02/2018	249.08	Put	Bond Future	11,526.8200	11.5268	11,843.0600	11.8431	2.744	0	0	0
2018/01/24	R202	01/02/2018	249.07	Put	Bond Future	11,516.8200	11.5168	11,833.0600	11.8331	2.746	0	0	0
2018/01/24	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R202	03/05/2018	247.48	Put	Bond Future	6,142.0900	6.1421	6,396.9300	6.3969	4.149	0	0	0
2018/01/24	R202	03/05/2018	247.47	Call	Bond Future	668.2900	0.6683	598.8800	0.5989	(10.386)	0	0	0
2018/01/24	R202	03/05/2018			Bond Future	242.0043	242.0043	241.6802	241.6802	(0.134)	0.0000	0.0000	9,901
2018/01/24	R202	03/05/2018	247.48	Call	Bond Future	666.4100	0.6664	597.1400	0.5971	(10.395)	0	0	0
2018/01/24	R202	03/05/2018	247.47	Put	Bond Future	6,133.9700	6.1340	6,388.6700	6.3887	4.152	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
2018/01/24	R202	03/05/2018	247.49	Call	Bond Future	664.5200		0.6645	595.4100	0.5954	(10.400)	0	0	0
2018/01/24	R202	03/05/2018	247.49	Put	Bond Future	6,150.2000		6.1502	6,405.2000	6.4052	4.146	0	0	0
2018/01/24	R204	01/02/2018	7.27	Call	Bond Future	284.3700		0.2844	289.5700	0.2896	1.829	0	0	0
2018/01/24	R204	01/02/2018			Bond Future	6.9303		101.9091	6.9241	101.9143	(0.089)	0.0000	0.0000	24,983
2018/01/24	R204	01/02/2018	7.25	Call	Bond Future	267.6600		0.2677	272.8600	0.2729	1.943	0	0	0
2018/01/24	R204	01/02/2018	7.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R204	01/02/2018	7.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R204	01/02/2018	7.26	Call	Bond Future	276.0200		0.2760	281.2200	0.2812	1.884	0	0	0
2018/01/24	R204	01/02/2018	7.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R204	03/05/2018	7.10	Put	Bond Future	26.4100		0.0264	25.2400	0.0252	(4.430)	0	0	0
2018/01/24	R204	03/05/2018			Bond Future	6.6768		103.8127	6.6692	103.8174	(0.115)	0.0000	0.0000	9,396
2018/01/24	R204	03/05/2018	7.09	Call	Bond Future	276.5600		0.2766	280.0000	0.2800	1.244	0	0	0
2018/01/24	R204	03/05/2018	7.09	Put	Bond Future	27.3500		0.0273	26.1500	0.0262	(4.388)	0	0	0
2018/01/24	R204	03/05/2018	7.10	Call	Bond Future	281.6400		0.2816	285.1100	0.2851	1.232	0	0	0
2018/01/24	R204	03/05/2018	7.08	Call	Bond Future	271.5100		0.2715	274.9300	0.2749	1.260	0	0	0
2018/01/24	R204	03/05/2018	7.08	Put	Bond Future	28.3200		0.0283	27.1000	0.0271	(4.308)	0	0	0
2018/01/24	R207	01/02/2018	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R207	01/02/2018	7.60	Call	Bond Future	1,076.3400		1.0763	1,128.1100	1.1281	4.810	0	0	0
2018/01/24	R207	01/02/2018			Bond Future	6.9947		100.8895	6.9658	100.9413	(0.413)	0.0000	0.0000	35,827
2018/01/24	R207	01/02/2018	7.61	Call	Bond Future	1,093.9900		1.0940	1,145.7600	1.1458	4.732	0	0	0
2018/01/24	R207	01/02/2018	7.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R207	01/02/2018	7.62	Call	Bond Future	1,111.6400		1.1116	1,163.4100	1.1634	4.657	0	0	0
2018/01/24	R207	01/02/2018	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R207	03/05/2018	7.57	Call	Bond Future	1,058.9400		1.0589	1,108.5900	1.1086	4.689	0	0	0
2018/01/24	R207	03/05/2018	7.56	Put	Bond Future	35.2900		0.0353	32.6700	0.0327	(7.424)	0	0	0
2018/01/24	R207	03/05/2018			Bond Future	6.9148		102.7741	6.8818	102.8262	(0.478)	0.0000	0.0000	15,808
2018/01/24	R207	03/05/2018	7.58	Call	Bond Future	1,073.2100		1.0732	1,122.9600	1.1230	4.636	0	0	0
2018/01/24	R207	03/05/2018	7.58	Put	Bond Future	32.6300		0.0326	30.3000	0.0303	(7.141)	0	0	0
2018/01/24	R207	03/05/2018	7.57	Put	Bond Future	33.9000		0.0339	31.4700	0.0315	(7.168)	0	0	0
2018/01/24	R207	03/05/2018	7.56	Call	Bond Future	1,044.7900		1.0448	1,094.2500	1.0942	4.734	0	0	0
2018/01/24	R208	01/02/2018	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R208	01/02/2018			Bond Future	7.2791		100.9156	7.2542	100.9841	(0.343)	0.0000	0.0000	29,534
2018/01/24	R208	01/02/2018	7.84	Call	Bond Future	1,524.2000		1.5242	1,592.6800	1.5927	4.493	0	0	0
2018/01/24	R208	01/02/2018	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R208	01/02/2018	7.85	Call	Bond Future	1,551.1100		1.5511	1,619.5900	1.6196	4.415	0	0	0
2018/01/24	R208	01/02/2018	7.83	Call	Bond Future	1,497.2800		1.4973	1,565.7600	1.5658	4.574	0	0	0
2018/01/24	R208	01/02/2018	7.83	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R208	03/05/2018	7.77	Call	Bond Future	1,437.0200		1.4370	1,490.4900	1.4905	3.721	0	0	0
2018/01/24	R208	03/05/2018			Bond Future	7.2524		99.3994	7.2254	99.4685	(0.373)	0.0000	0.0000	25,917
2018/01/24	R208	03/05/2018	7.77	Put	Bond Future	127.3600		0.1274	111.7600	0.1118	(12.249)	0	0	0
2018/01/24	R208	03/05/2018	7.78	Call	Bond Future	1,458.0700		1.4581	1,511.9100	1.5119	3.693	0	0	0
2018/01/24	R208	03/05/2018	7.79	Put	Bond Future	119.5100		0.1195	104.6400	0.1046	(12.442)	0	0	0
2018/01/24	R208	03/05/2018	7.78	Put	Bond Future	123.3200		0.1233	108.0900	0.1081	(12.350)	0	0	0
2018/01/24	R208	03/05/2018	7.79	Call	Bond Future	1,479.3400		1.4793	1,533.5400	1.5335	3.664	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
2018/01/24	R209	01/02/2018	9.72	Call	Bond Future	3,070.2900	3.0703	2,983.8700	2.9839	(2.815)	0	0	0
2018/01/24	R209	01/02/2018	9.73	Call	Bond Future	3,132.4000	3.1324	3,047.7900	3.0478	(2.701)	0	0	0
2018/01/24	R209	01/02/2018	9.71	Put	Bond Future	44.5700	0.0446	14.6000	0.0146	(67.243)	0	0	0
2018/01/24	R209	01/02/2018	10.10	Call	Bond Future	5,450.9100	5.4509	5,391.5300	5.3915	(1.089)	0	0	0
2018/01/24	R209	01/02/2018	9.85	Call	Bond Future	3,884.9900	3.8850	3,815.9100	3.8159	(1.778)	0	0	0
2018/01/24	R209	01/02/2018	9.33	Call	Bond Future	956.7000	0.9567	777.9000	0.7779	(18.689)	0	0	220
2018/01/24	R209	01/02/2018	10.22	Put	Bond Future	0.2800	0.0003	0.0100	0.0000	(96.429)	0	0	739
2018/01/24	R209	01/02/2018	9.75	Call	Bond Future	3,257.0100	3.2570	3,175.7800	3.1758	(2.494)	0	0	5,000
2018/01/24	R209	01/02/2018			Bond Future	9.2710	75.9075	9.2794	75.8492	0.090	0.0000	0.0000	140,357
2018/01/24	R209	01/02/2018	9.73	Put	Bond Future	37.8700	0.0379	11.6200	0.0116	(69.316)	0	0	0
2018/01/24	R209	01/02/2018	9.71	Call	Bond Future	3,008.3300	3.0083	2,920.0000	2.9200	(2.936)	0	0	0
2018/01/24	R209	01/02/2018	9.88	Call	Bond Future	4,074.0100	4.0740	4,007.3000	4.0073	(1.637)	0	0	0
2018/01/24	R209	01/02/2018	9.88	Put	Bond Future	10.1300	0.0101	1.7800	0.0018	(82.428)	0	0	220
2018/01/24	R209	01/02/2018	9.59	Call	Bond Future	2,282.5500	2.2825	2,164.8800	2.1649	(5.155)	0	0	0
2018/01/24	R209	01/02/2018	9.59	Put	Bond Future	111.0900	0.1111	51.7800	0.0518	(53.389)	0	0	377
2018/01/24	R209	01/02/2018	9.72	Put	Bond Future	41.1000	0.0411	13.0400	0.0130	(68.273)	0	0	0
2018/01/24	R209	01/02/2018	10.10	Put	Bond Future	1.0900	0.0011	0.0700	0.0001	(93.578)	0	0	3,000
2018/01/24	R209	01/02/2018	9.85	Put	Bond Future	13.3700	0.0134	2.6500	0.0027	(80.180)	0	0	7,500
2018/01/24	R209	01/02/2018	9.33	Put	Bond Future	547.8800	0.5479	427.4400	0.4274	(21.983)	0	0	0
2018/01/24	R209	01/02/2018	10.22	Call	Bond Future	6,188.6000	6.1886	6,129.9700	6.1300	(0.947)	0	0	0
2018/01/24	R209	01/02/2018	9.75	Put	Bond Future	32.0700	0.0321	9.2000	0.0092	(71.313)	0	0	0
2018/01/24	R209	01/02/2018	10.00	Call	Bond Future	4,828.1800	4.8282	4,767.0200	4.7670	(1.267)	0	0	0
2018/01/24	R209	01/02/2018	10.00	Put	Bond Future	3.1300	0.0031	0.3300	0.0003	(89.457)	0	0	7,488
2018/01/24	R209	01/02/2018	9.89	Call	Bond Future	4,137.0100	4.1370	4,070.9900	4.0710	(1.596)	0	0	0
2018/01/24	R209	01/02/2018	9.89	Put	Bond Future	9.2200	0.0092	1.5600	0.0016	(83.080)	0	0	157
2018/01/24	R209	01/02/2018	9.32	Put	Bond Future	576.5700	0.5766	455.8300	0.4558	(20.941)	0	0	0
2018/01/24	R209	01/02/2018	9.32	Call	Bond Future	916.3100	0.9163	737.2100	0.7372	(19.546)	0	0	157
2018/01/24	R209	01/02/2018	9.87	Call	Bond Future	4,011.0000	4.0110	3,943.5600	3.9436	(1.681)	0	0	0
2018/01/24	R209	01/02/2018	9.87	Put	Bond Future	11.1200	0.0111	2.0400	0.0020	(81.655)	0	0	739
2018/01/24	R209	01/02/2018	9.52	Put	Bond Future	179.7400	0.1797	99.4900	0.0995	(44.648)	0	0	0
2018/01/24	R209	01/02/2018	9.52	Call	Bond Future	1,882.9000	1.8829	1,744.2900	1.7443	(7.362)	0	0	739
2018/01/24	R209	03/05/2018	10.73	Call	Bond Future	9,005.8000	9.0058	8,943.2200	8.9432	(0.695)	0	0	0
2018/01/24	R209	03/05/2018	9.75	Call	Bond Future	4,008.7400	4.0087	3,908.7600	3.9088	(2.494)	0	0	435
2018/01/24	R209	03/05/2018	10.00	Call	Bond Future	5,209.4800	5.2095	5,112.9200	5.1129	(1.854)	0	0	0
2018/01/24	R209	03/05/2018	9.85	Put	Bond Future	929.3400	0.9293	890.1700	0.8902	(4.215)	0	0	0
2018/01/24	R209	03/05/2018			Bond Future	9.3162	74.1761	9.3249	74.1161	0.093	0.0000	0.0000	51,753
2018/01/24	R209	03/05/2018	10.73	Put	Bond Future	144.7900	0.1448	142.1500	0.1421	(1.823)	0	0	435
2018/01/24	R209	03/05/2018	9.75	Put	Bond Future	1,105.7200	1.1057	1,065.6800	1.0657	(3.621)	0	0	0
2018/01/24	R209	03/05/2018	9.85	Call	Bond Future	4,477.3400	4.4773	4,378.2300	4.3782	(2.214)	0	0	0
2018/01/24	R209	03/05/2018	10.22	Call	Bond Future	6,331.0600	6.3311	6,239.6700	6.2397	(1.444)	0	0	0
2018/01/24	R209	03/05/2018	10.22	Put	Bond Future	471.7500	0.4717	440.3000	0.4403	(6.667)	0	0	435
2018/01/24	R209	03/05/2018	10.00	Put	Bond Future	710.3900	0.7104	673.7700	0.6738	(5.155)	0	0	5,000
2018/01/24	R209	03/05/2018	9.86	Call	Bond Future	4,525.0100	4.5250	4,426.2100	4.4262	(2.183)	0	0	0
2018/01/24	R209	03/05/2018	9.84	Call	Bond Future	4,429.7000	4.4297	4,330.5300	4.3305	(2.239)	0	0	0
2018/01/24	R209	03/05/2018	9.84	Put	Bond Future	945.8000	0.9458	906.5700	0.9066	(4.148)	0	0	0
2018/01/24	R209	03/05/2018	9.86	Put	Bond Future	913.0000	0.9130	874.1400	0.8741	(4.256)	0	0	0
2018/01/24	R209	02/08/2018	9.66	Call	Bond Future	4,291.4600	4.2915	4,239.4200	4.2394	(1.213)	0	0	435
2018/01/24	R209	02/08/2018	10.38	Call	Bond Future	7,499.5100	7.4995	7,439.8000	7.4398	(0.796)	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
2018/01/24	R209	02/08/2018	10.39	Put	Bond Future	995.4900	0.9955	996.7300	0.9967	0.125	0	0	0
2018/01/24	R209	02/08/2018			Bond Future	9.3619	75.5611	9.3709	75.5001	0.095	0.0000	0.0000	0
2018/01/24	R209	02/08/2018	10.84	Call	Bond Future	9,680.2100	9.6802	9,618.6800	9.6187	(0.636)	0	0	0
2018/01/24	R209	02/08/2018	10.84	Put	Bond Future	533.8000	0.5338	533.2800	0.5333	(0.097)	0	0	435
2018/01/24	R209	02/08/2018	10.21	Call	Bond Future	6,699.4900	6.6995	6,640.9500	6.6410	(0.874)	0	0	0
2018/01/24	R209	02/08/2018	10.21	Put	Bond Future	1,230.1700	1.2302	1,232.6400	1.2326	0.201	0	0	435
2018/01/24	R209	02/08/2018	9.66	Put	Bond Future	2,297.0000	2.2970	2,305.9700	2.3060	0.391	0	0	0
2018/01/24	R209	02/08/2018	10.38	Put	Bond Future	1,007.2500	1.0072	1,008.5500	1.0086	0.129	0	0	0
2018/01/24	R209	02/08/2018	10.39	Call	Bond Future	7,547.2000	7.5472	7,487.4300	7.4874	(0.792)	0	0	0
2018/01/24	R209	02/08/2018	10.40	Call	Bond Future	7,594.8000	7.5948	7,534.9600	7.5350	(0.788)	0	0	0
2018/01/24	R209	02/08/2018	10.40	Put	Bond Future	983.7200	0.9837	984.8900	0.9849	0.119	0	0	0
2018/01/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R209	01/11/2018	9.34	Put	Bond Future	4,237.9000	4.2379	4,253.7600	4.2538	0.374	0	0	0
2018/01/24	R209	01/11/2018	1,016.00	Call	Bond Future	72,980.3800	72.9804	72,916.2700	72.9163	(0.088)	0	0	0
2018/01/24	R209	01/11/2018			Bond Future	9.4034	73.8682	9.4129	73.8041	0.101	0.0000	0.0000	0
2018/01/24	R209	01/11/2018	1,016.01	Call	Bond Future	72,980.3800	72.9804	72,916.2700	72.9163	(0.088)	0	0	0
2018/01/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R209	01/11/2018	1,015.99	Call	Bond Future	72,980.3700	72.9804	72,916.2600	72.9163	(0.088)	0	0	0
2018/01/24	R209	01/11/2018	9.34	Call	Bond Future	3,807.1500	3.8071	3,758.9000	3.7589	(1.267)	0	0	255
2018/01/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R209	01/11/2018	10.57	Call	Bond Future	8,738.0500	8.7380	8,674.6000	8.6746	(0.726)	0	0	0
2018/01/24	R209	01/11/2018	10.57	Put	Bond Future	1,431.4500	1.4315	1,432.1100	1.4321	0.046	0	0	255
2018/01/24	R209	01/11/2018	9.94	Call	Bond Future	6,015.1200	6.0151	5,958.9300	5.9589	(0.934)	0	0	0
2018/01/24	R209	01/11/2018	9.94	Put	Bond Future	2,512.2200	2.5122	2,520.1400	2.5201	0.315	0	0	255
2018/01/24	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R210	01/02/2018			Bond Future	187.0701	187.0701	187.0497	187.0497	(0.011)	0.0000	0.0000	1,460
2018/01/24	R210	01/02/2018	192.36	Put	Bond Future	5,289.8700	5.2899	5,310.2700	5.3103	0.386	0	0	0
2018/01/24	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R210	01/02/2018	192.38	Put	Bond Future	5,309.8700	5.3099	5,330.2700	5.3303	0.384	0	0	0
2018/01/24	R210	01/02/2018	192.37	Put	Bond Future	5,299.8700	5.2999	5,320.2700	5.3203	0.385	0	0	0
2018/01/24	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R210	03/05/2018	191.44	Put	Bond Future	3,289.4700	3.2895	3,311.7900	3.3118	0.679	0	0	0
2018/01/24	R210	03/05/2018			Bond Future	188.1505	188.1505	188.1282	188.1282	(0.012)	0.0000	0.0000	699
2018/01/24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R210	03/05/2018	191.46	Put	Bond Future	3,309.4700	3.3095	3,331.7900	3.3318	0.674	0	0	0
2018/01/24	R210	03/05/2018	191.45	Put	Bond Future	3,299.4700	3.2995	3,321.7900	3.3218	0.676	0	0	0
2018/01/24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	01/02/2018	154.71	Put	Bond Future	3,511.1000	3.5111	3,559.1000	3.5591	1.367	0	0	0
2018/01/24	R212	01/02/2018			Bond Future	151.1989	151.1989	151.1509	151.1509	(0.032)	0.0000	0.0000	3,825
2018/01/24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	01/02/2018	154.70	Put	Bond Future	3,501.1000	3.5011	3,549.1000	3.5491	1.371	0	0	0
2018/01/24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	01/02/2018	154.69	Put	Bond Future	3,491.1000	3.4911	3,539.1000	3.5391	1.375	0	0	0
2018/01/24	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/24	R212	03/05/2018			Bond Future	154.0321	154.0321	153.9820	153.9820	(0.033)	0.0000	0.0000	2,818
2018/01/24	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	03/05/2018	154.28	Put	Bond Future	247.9100	0.2479	298.0000	0.2980	20.205	0	0	0
2018/01/24	R212	03/05/2018	154.30	Put	Bond Future	267.9100	0.2679	318.0000	0.3180	18.697	0	0	0
2018/01/24	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/24	R212	03/05/2018	154.29	Put	Bond Future	257.9100	0.2579	308.0000	0.3080	19.422	0	0	0
2018/01/24	R213	01/02/2018	9.42	Call	Bond Future	3,045.9600	3.0460	3,170.0200	3.1700	4.073	0	0	0
2018/01/24	R213	01/02/2018	9.41	Put	Bond Future	33.3300	0.0333	7.2000	0.0072	(78.398)	0	0	0
2018/01/24	R213	01/02/2018			Bond Future	8.9662	88.1118	8.9445	88.2600	(0.242)	0.0000	0.0000	50,146
2018/01/24	R213	01/02/2018	9.43	Call	Bond Future	3,108.1500	3.1081	3,234.0300	3.2340	4.050	0	0	0
2018/01/24	R213	01/02/2018	9.43	Put	Bond Future	27.9400	0.0279	5.5800	0.0056	(80.029)	0	0	0
2018/01/24	R213	01/02/2018	9.42	Put	Bond Future	30.5300	0.0305	6.3500	0.0064	(79.201)	0	0	0
2018/01/24	R213	01/02/2018	9.41	Call	Bond Future	2,983.9000	2.9839	3,106.0100	3.1060	4.092	0	0	0
2018/01/24	R213	03/05/2018	9.57	Put	Bond Future	806.5300	0.8065	754.4700	0.7545	(6.455)	0	0	0
2018/01/24	R213	03/05/2018	9.56	Call	Bond Future	4,420.9600	4.4210	4,518.7300	4.5187	2.212	0	0	0
2018/01/24	R213	03/05/2018			Bond Future	9.0086	86.2081	8.9862	86.3586	(0.248)	0.0000	0.0000	17,626
2018/01/24	R213	03/05/2018	9.57	Call	Bond Future	4,469.1200	4.4691	4,567.5500	4.5675	2.202	0	0	0
2018/01/24	R213	03/05/2018	9.56	Put	Bond Future	821.7000	0.8217	768.9800	0.7690	(6.416)	0	0	0
2018/01/24	R213	03/05/2018	9.58	Call	Bond Future	4,517.5800	4.5176	4,616.6600	4.6167	2.193	0	0	0
2018/01/24	R213	03/05/2018	9.58	Put	Bond Future	791.7400	0.7917	740.3300	0.7403	(6.493)	0	0	0
2018/01/24	R214	01/02/2018	9.84	Call	Bond Future	3,068.6000	3.0686	2,901.8700	2.9019	(5.433)	0	0	0
2018/01/24	R214	01/02/2018			Bond Future	9.4113	75.6228	9.4297	75.4896	0.195	0.0000	0.0000	39,136
2018/01/24	R214	01/02/2018	9.82	Call	Bond Future	2,941.4800	2.9415	2,770.5800	2.7706	(5.810)	0	0	0
2018/01/24	R214	01/02/2018	9.82	Put	Bond Future	62.8500	0.0629	25.1300	0.0251	(60.016)	0	0	0
2018/01/24	R214	01/02/2018	9.84	Put	Bond Future	53.8400	0.0538	20.2900	0.0203	(62.314)	0	0	0
2018/01/24	R214	01/02/2018	9.83	Call	Bond Future	3,004.9500	3.0050	2,836.1600	2.8362	(5.617)	0	0	0
2018/01/24	R214	01/02/2018	9.83	Put	Bond Future	58.2000	0.0582	22.5900	0.0226	(61.186)	0	0	0
2018/01/24	R214	03/05/2018	9.99	Put	Bond Future	983.1500	0.9831	1,005.8700	1.0059	2.311	0	0	0
2018/01/24	R214	03/05/2018			Bond Future	9.4560	73.7394	9.4749	73.6033	0.200	0.0000	0.0000	21,145
2018/01/24	R214	03/05/2018	9.98	Call	Bond Future	4,628.4900	4.6285	4,515.5800	4.5156	(2.439)	0	0	0
2018/01/24	R214	03/05/2018	9.98	Put	Bond Future	1,000.2800	1.0003	1,023.5400	1.0235	2.325	0	0	0
2018/01/24	R214	03/05/2018	9.99	Call	Bond Future	4,677.7200	4.6777	4,564.2700	4.5643	(2.425)	0	0	0
2018/01/24	R214	03/05/2018	9.97	Call	Bond Future	4,579.5500	4.5795	4,467.0500	4.4670	(2.457)	0	0	0
2018/01/24	R214	03/05/2018	9.97	Put	Bond Future	1,017.8100	1.0178	1,041.4800	1.0415	2.326	0	0	0
2018/01/24	R248	01/02/2018	9.90	Put	Bond Future	57.7200	0.0577	20.3700	0.0204	(64.709)	0	0	0
2018/01/24	R248	01/02/2018	9.89	Call	Bond Future	4,090.8800	4.0909	3,880.6200	3.8806	(5.140)	0	0	0
2018/01/24	R248	01/02/2018			Bond Future	9.4414	96.9666	9.4597	96.7961	0.194	0.0000	0.0000	47,956
2018/01/24	R248	01/02/2018	9.90	Call	Bond Future	4,172.4900	4.1725	3,964.5800	3.9646	(4.983)	0	0	0
2018/01/24	R248	01/02/2018	9.89	Put	Bond Future	62.4100	0.0624	22.7100	0.0227	(63.612)	0	0	0
2018/01/24	R248	01/02/2018	9.91	Call	Bond Future	4,254.2700	4.2543	4,048.6100	4.0486	(4.834)	0	0	0
2018/01/24	R248	01/02/2018	9.91	Put	Bond Future	53.3600	0.0534	18.2600	0.0183	(65.780)	0	0	0
2018/01/24	R248	03/05/2018	10.06	Call	Bond Future	6,257.8300	6.2578	6,113.9000	6.1139	(2.300)	0	0	0
2018/01/24	R248	03/05/2018	10.05	Put	Bond Future	1,229.1300	1.2291	1,260.1700	1.2602	2.525	0	0	0
2018/01/24	R248	03/05/2018			Bond Future	9.4867	94.3411	9.5056	94.1667	0.199	0.0000	0.0000	29,385
2018/01/24	R248	03/05/2018	10.07	Call	Bond Future	6,321.1300	6.3211	6,176.7000	6.1767	(2.285)	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
2018/01/24	R248	03/05/2018	10.07	Put	Bond Future	1,187.8900	1.1879	1,217.9200	1.2179	2.528	0	0	0
2018/01/24	R248	03/05/2018	10.06	Put	Bond Future	1,208.3500	1.2083	1,238.8800	1.2389	2.527	0	0	0
2018/01/24	R248	03/05/2018	10.05	Call	Bond Future	6,194.7100	6.1947	6,051.2900	6.0513	(2.315)	0	0	0

Total **1306527**