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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2018 TO 26/01/2018

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
2018/01/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	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
2018/01/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	2025	01/02/2018	133.89	Put	Bond Future	3,416.8200	3.4168	3,928.1400	3.9281	14.965	0	0	0
2018/01/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	01/02/2018			Bond Future	130.4732	130.4732	129.9619	129.9619	(0.392)	0.0000	0.0000	1,070
2018/01/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	01/02/2018	133.88	Put	Bond Future	3,406.8200	3.4068	3,918.1400	3.9181	15.009	0	0	0
2018/01/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	01/02/2018	133.90	Put	Bond Future	3,426.8200	3.4268	3,938.1400	3.9381	14.921	0	0	0
2018/01/26	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	03/05/2018	133.20	Put	Bond Future	283.0000	0.2830	804.3000	0.8043	184.205	0	0	0
2018/01/26	2025	03/05/2018			Bond Future	132.9170	132.9170	132.3957	132.3957	(0.392)	0.0000	0.0000	533
2018/01/26	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	03/05/2018	133.22	Put	Bond Future	303.0000	0.3030	824.3000	0.8243	172.046	0	0	0
2018/01/26	2025	03/05/2018	133.21	Put	Bond Future	293.0000	0.2930	814.3000	0.8143	177.918	0	0	0
2018/01/26	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	02/08/2018			Bond Future	135.3703	135.3703	134.8387	134.8387	(0.393)	0.0000	0.0000	0
2018/01/26	2025	02/08/2018	136.65	Put	Bond Future	1,279.7000	1.2797	1,811.2800	1.8113	41.539	0	0	0
2018/01/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2025	02/08/2018	136.67	Put	Bond Future	1,299.7000	1.2997	1,831.2800	1.8313	40.900	0	0	0
2018/01/26	2025	02/08/2018	136.66	Put	Bond Future	1,289.7000	1.2897	1,821.2800	1.8213	41.217	0	0	0
2018/01/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2029	01/02/2018			Bond Future	100.6486	100.6486	100.5458	100.5458	(0.102)	0.0000	0.0000	0
2018/01/26	2029	03/05/2018			Bond Future	101.5157	101.5157	101.4106	101.4106	(0.104)	0.0000	0.0000	1,370
2018/01/26	2029	02/08/2018			Bond Future	103.4234	103.4234	103.3159	103.3159	(0.104)	0.0000	0.0000	0
2018/01/26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	01/02/2018			Bond Future	8.9039	93.5522	8.9335	93.3471	0.332	0.0000	0.0000	43,839
2018/01/26	2030	01/02/2018	9.38	Call	Bond Future	3,229.9300	3.2299	3,024.8400	3.0248	(6.350)	0	0	0
2018/01/26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	01/02/2018	9.39	Call	Bond Future	3,296.1300	3.2961	3,091.0400	3.0910	(6.222)	0	0	0
2018/01/26	2030	01/02/2018	9.37	Call	Bond Future	3,163.6700	3.1637	2,958.5800	2.9586	(6.483)	0	0	0
2018/01/26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	03/05/2018	9.51	Call	Bond Future	3,717.9200	3.7179	3,508.8000	3.5088	(5.625)	0	0	0
2018/01/26	2030	03/05/2018			Bond Future	8.9513	95.2989	8.9819	95.0897	0.342	0.0000	0.0000	28,614
2018/01/26	2030	03/05/2018	9.49	Call	Bond Future	3,588.3500	3.5883	3,379.2300	3.3792	(5.828)	0	0	0
2018/01/26	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	03/05/2018	9.50	Call	Bond Future	3,653.1700	3.6532	3,444.0500	3.4440	(5.724)	0	0	0
2018/01/26	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850

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
2018/01/26	2030	02/08/2018	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/01/26	2030	02/08/2018			Bond Future	9.0014	93.0724	9.0331	92.8596	0.352	0.0000	0.0000	127
2018/01/26	2030	02/08/2018	9.46	Call	Bond Future	3,016.3500	3.0163	2,803.5500	2.8036	(7.055)	0	0	0
2018/01/26	2030	02/08/2018	8.51	Put	Bond Future	0.0000	0.0000	3,598.6000	3.5986	100.000	0	0	0
2018/01/26	2030	02/08/2018	9.47	Call	Bond Future	3,080.6400	3.0806	2,867.8400	2.8678	(6.908)	0	0	0
2018/01/26	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	02/08/2018	8.91	Put	Bond Future	0.0000	0.0000	830.3500	0.8303	100.000	0	0	0
2018/01/26	2030	02/08/2018	9.50	Call	Bond Future	0.0000	0.0000	3,060.3300	3.0603	100.000	0	0	0
2018/01/26	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2030	02/08/2018	9.45	Call	Bond Future	2,952.0100	2.9520	2,739.2100	2.7392	(7.209)	0	0	0
2018/01/26	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/01/26	2032	01/02/2018	9.56	Call	Bond Future	3,333.8100	3.3338	3,112.5700	3.1126	(6.636)	0	0	0
2018/01/26	2032	01/02/2018	9.55	Put	Bond Future	6.6500	0.0067	5.8400	0.0058	(12.180)	0	0	0
2018/01/26	2032	01/02/2018	9.20	Call	Bond Future	1,003.6100	1.0036	816.9500	0.8169	(18.599)	0	0	7,500
2018/01/26	2032	01/02/2018	9.45	Put	Bond Future	23.9000	0.0239	23.3100	0.0233	(2.469)	0	0	0
2018/01/26	2032	01/02/2018	9.40	Put	Bond Future	42.5900	0.0426	43.3100	0.0433	1.691	0	0	0
2018/01/26	2032	01/02/2018			Bond Future	9.1041	96.1858	9.1336	95.9653	0.324	0.0000	0.0000	33,510
2018/01/26	2032	01/02/2018	9.57	Call	Bond Future	3,404.1500	3.4042	3,182.9700	3.1830	(6.497)	0	0	0
2018/01/26	2032	01/02/2018	9.57	Put	Bond Future	5.0500	0.0051	4.3300	0.0043	(14.257)	0	0	0
2018/01/26	2032	01/02/2018	9.30	Put	Bond Future	119.6700	0.1197	129.3700	0.1294	8.106	0	0	0
2018/01/26	2032	01/02/2018	9.30	Call	Bond Future	1,570.6800	1.5707	1,359.9200	1.3599	(13.418)	0	0	7,800
2018/01/26	2032	01/02/2018	9.56	Put	Bond Future	5.8100	0.0058	5.0300	0.0050	(13.425)	0	0	0
2018/01/26	2032	01/02/2018	9.55	Call	Bond Future	3,263.4700	3.2635	3,042.2000	3.0422	(6.780)	0	0	0
2018/01/26	2032	01/02/2018	9.20	Put	Bond Future	289.3700	0.2894	323.1700	0.3232	11.681	0	0	0
2018/01/26	2032	01/02/2018	9.45	Call	Bond Future	2,564.5200	2.5645	2,343.4700	2.3435	(8.620)	0	0	750
2018/01/26	2032	01/02/2018	9.40	Call	Bond Future	2,222.0600	2.2221	2,002.3200	2.0023	(9.889)	0	0	6,800
2018/01/26	2032	03/05/2018	9.70	Call	Bond Future	4,811.5700	4.8116	4,632.7700	4.6328	(3.716)	0	0	0
2018/01/26	2032	03/05/2018	9.71	Put	Bond Future	870.7700	0.8708	915.9600	0.9160	5.190	0	0	0
2018/01/26	2032	03/05/2018			Bond Future	9.1524	93.8245	9.1829	93.5998	0.333	0.0000	0.0000	20,694
2018/01/26	2032	03/05/2018	9.70	Put	Bond Future	887.3700	0.8874	933.3100	0.9333	5.177	0	0	0
2018/01/26	2032	03/05/2018	9.71	Call	Bond Future	4,864.4300	4.8644	4,684.8800	4.6849	(3.691)	0	0	0
2018/01/26	2032	03/05/2018	9.72	Call	Bond Future	4,917.6400	4.9176	4,737.3500	4.7374	(3.666)	0	0	0
2018/01/26	2032	03/05/2018	9.72	Put	Bond Future	854.5900	0.8546	899.0400	0.8990	5.201	0	0	0
2018/01/26	2032	02/08/2018	9.66	Put	Bond Future	1,999.5900	1.9996	2,068.6900	2.0687	3.456	0	0	0
2018/01/26	2032	02/08/2018	9.67	Call	Bond Future	5,302.6900	5.3027	5,142.3800	5.1424	(3.023)	0	0	0
2018/01/26	2032	02/08/2018			Bond Future	9.2017	95.5759	9.2331	95.3471	0.342	0.0000	0.0000	2
2018/01/26	2032	02/08/2018	9.68	Call	Bond Future	5,349.5000	5.3495	5,188.5400	5.1885	(3.009)	0	0	0
2018/01/26	2032	02/08/2018	9.68	Put	Bond Future	1,954.4000	1.9544	2,022.2000	2.0222	3.469	0	0	0
2018/01/26	2032	02/08/2018	9.66	Call	Bond Future	5,256.2900	5.2563	5,096.6300	5.0966	(3.038)	0	0	0
2018/01/26	2032	02/08/2018	9.67	Put	Bond Future	1,976.7500	1.9768	2,045.2000	2.0452	3.463	0	0	0
2018/01/26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	01/02/2018			Bond Future	104.8588	104.8588	104.3864	104.3864	(0.451)	0.0000	0.0000	5,730
2018/01/26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	01/02/2018	109.64	Put	Bond Future	4,781.2100	4.7812	5,253.6000	5.2536	9.880	0	0	0
2018/01/26	2033	01/02/2018	109.66	Put	Bond Future	4,801.2100	4.8012	5,273.6000	5.2736	9.839	0	0	0
2018/01/26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/01/26	2033	01/02/2018	109.65	Put	Bond Future	4,791.2100	4.7912	5,263.6000	5.2636	9.860	0	0	0
2018/01/26	2033	03/05/2018	107.71	Put	Bond Future	1,975.2300	1.9752	2,456.6500	2.4566	24.373	0	0	0
2018/01/26	2033	03/05/2018			Bond Future	105.7348	105.7348	105.2533	105.2533	(0.455)	0.0000	0.0000	1,282
2018/01/26	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	03/05/2018	107.70	Put	Bond Future	1,965.2300	1.9652	2,446.6500	2.4466	24.497	0	0	0
2018/01/26	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	03/05/2018	107.69	Put	Bond Future	1,955.2300	1.9552	2,436.6500	2.4366	24.622	0	0	0
2018/01/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	02/08/2018			Bond Future	107.7218	107.7218	107.2308	107.2308	(0.456)	0.0000	0.0000	0
2018/01/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	02/08/2018	109.92	Put	Bond Future	2,198.2100	2.1982	2,689.1500	2.6892	22.334	0	0	0
2018/01/26	2033	02/08/2018	109.94	Put	Bond Future	2,218.2100	2.2182	2,709.1500	2.7092	22.132	0	0	0
2018/01/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2033	02/08/2018	109.93	Put	Bond Future	2,208.2100	2.2082	2,699.1500	2.6992	22.232	0	0	0
2018/01/26	2037	01/02/2018	9.82	Put	Bond Future	14.0900	0.0141	11.9600	0.0120	(15.117)	0	0	0
2018/01/26	2037	01/02/2018			Bond Future	9.4043	92.2022	9.4288	92.0009	0.260	0.0000	0.0000	32,586
2018/01/26	2037	01/02/2018	9.88	Put	Bond Future	6.5700	0.0066	5.1800	0.0052	(21.157)	0	0	0
2018/01/26	2037	01/02/2018	9.88	Call	Bond Future	3,799.7700	3.7998	3,597.0900	3.5971	(5.334)	0	0	2,070
2018/01/26	2037	01/02/2018	9.82	Call	Bond Future	3,342.3600	3.3424	3,138.9400	3.1389	(6.086)	0	0	0
2018/01/26	2037	01/02/2018	9.81	Put	Bond Future	15.9200	0.0159	13.6600	0.0137	(14.196)	0	0	0
2018/01/26	2037	01/02/2018	9.83	Call	Bond Future	3,418.4800	3.4185	3,215.1800	3.2152	(5.947)	0	0	0
2018/01/26	2037	01/02/2018	9.83	Put	Bond Future	12.4600	0.0125	10.4500	0.0104	(16.132)	0	0	0
2018/01/26	2037	01/02/2018	9.81	Call	Bond Future	3,266.3300	3.2663	3,062.7800	3.0628	(6.232)	0	0	0
2018/01/26	2037	01/02/2018	10.32	Call	Bond Future	7,089.4900	7.0895	6,888.1900	6.8882	(2.839)	0	0	0
2018/01/26	2037	01/02/2018	10.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2018/01/26	2037	01/02/2018	10.72	Call	Bond Future	9,921.2900	9.9213	9,720.0000	9.7200	(2.029)	0	0	0
2018/01/26	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/26	2037	03/05/2018	9.99	Call	Bond Future	5,274.0000	5.2740	5,110.5500	5.1106	(3.099)	0	0	0
2018/01/26	2037	03/05/2018	9.97	Put	Bond Future	1,128.3800	1.1284	1,171.5300	1.1715	3.824	0	0	0
2018/01/26	2037	03/05/2018			Bond Future	9.4573	93.9237	9.4825	93.7184	0.267	0.0000	0.0000	23,041
2018/01/26	2037	03/05/2018	9.99	Put	Bond Future	1,089.1500	1.0892	1,130.9600	1.1310	3.839	0	0	0
2018/01/26	2037	03/05/2018	9.97	Call	Bond Future	5,161.5000	5.1615	4,999.3900	4.9994	(3.141)	0	0	0
2018/01/26	2037	03/05/2018	9.98	Put	Bond Future	1,108.5400	1.1085	1,151.0100	1.1510	3.831	0	0	0
2018/01/26	2037	03/05/2018	9.98	Call	Bond Future	5,217.5800	5.2176	5,054.7900	5.0548	(3.120)	0	0	0
2018/01/26	2037	02/08/2018	9.96	Put	Bond Future	2,370.1500	2.3701	2,432.2400	2.4322	2.620	0	0	0
2018/01/26	2037	02/08/2018	9.95	Call	Bond Future	5,810.0800	5.8101	5,663.8000	5.6638	(2.518)	0	0	0
2018/01/26	2037	02/08/2018			Bond Future	9.5130	91.4212	9.5390	91.2123	0.274	0.0000	0.0000	731
2018/01/26	2037	02/08/2018	9.96	Call	Bond Future	5,860.1100	5.8601	5,713.2600	5.7133	(2.506)	0	0	0
2018/01/26	2037	02/08/2018	9.95	Put	Bond Future	2,395.9200	2.3959	2,458.5800	2.4586	2.615	0	0	0
2018/01/26	2037	02/08/2018	9.97	Call	Bond Future	5,910.0500	5.9100	5,762.6300	5.7626	(2.494)	0	0	0
2018/01/26	2037	02/08/2018	9.97	Put	Bond Future	2,344.3900	2.3444	2,405.9100	2.4059	2.624	0	0	0
2018/01/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	01/02/2018	136.95	Put	Bond Future	11,590.1300	11.5901	12,779.1700	12.7792	10.259	0	0	0
2018/01/26	2038	01/02/2018			Bond Future	125.3599	125.3599	124.1708	124.1708	(0.949)	0.0000	0.0000	16,668
2018/01/26	2038	01/02/2018	136.94	Put	Bond Future	11,580.1300	11.5801	12,769.1700	12.7692	10.268	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
2018/01/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	01/02/2018	136.93	Put	Bond Future	11,570.1300	11.5701	12,759.1700	12.7592	10.277	0	0	0
2018/01/26	2038	03/05/2018	132.28	Put	Bond Future	4,572.0800	4.5721	5,783.7700	5.7838	26.502	0	0	0
2018/01/26	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	03/05/2018			Bond Future	127.7079	127.7079	126.4962	126.4962	(0.949)	0.0000	0.0000	7,991
2018/01/26	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	03/05/2018	132.27	Put	Bond Future	4,562.0800	4.5621	5,773.7700	5.7738	26.560	0	0	0
2018/01/26	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	03/05/2018	132.29	Put	Bond Future	4,582.0800	4.5821	5,793.7700	5.7938	26.444	0	0	0
2018/01/26	2038	02/08/2018	134.55	Put	Bond Future	4,492.2900	4.4923	5,727.1500	5.7272	27.488	0	0	0
2018/01/26	2038	02/08/2018			Bond Future	130.0577	130.0577	128.8228	128.8228	(0.949)	0.0000	0.0000	0
2018/01/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	02/08/2018	134.54	Put	Bond Future	4,482.2900	4.4823	5,717.1500	5.7172	27.550	0	0	0
2018/01/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2038	02/08/2018	134.53	Put	Bond Future	4,472.2900	4.4723	5,707.1500	5.7072	27.611	0	0	0
2018/01/26	2040	01/02/2018	9.89	Call	Bond Future	3,499.8600	3.4999	3,324.2500	3.3243	(5.018)	0	0	0
2018/01/26	2040	01/02/2018			Bond Future	9.4843	95.7055	9.5038	95.5336	0.205	0.0000	0.0000	27,038
2018/01/26	2040	01/02/2018	9.87	Call	Bond Future	3,338.0800	3.3381	3,161.9500	3.1619	(5.276)	0	0	0
2018/01/26	2040	01/02/2018	9.87	Put	Bond Future	23.9900	0.0240	19.7400	0.0197	(17.716)	0	0	0
2018/01/26	2040	01/02/2018	9.88	Put	Bond Future	21.3700	0.0214	17.3900	0.0174	(18.624)	0	0	0
2018/01/26	2040	01/02/2018	9.89	Put	Bond Future	19.0200	0.0190	15.2900	0.0153	(19.611)	0	0	0
2018/01/26	2040	01/02/2018	9.88	Call	Bond Future	3,418.9000	3.4189	3,243.0400	3.2430	(5.144)	0	0	0
2018/01/26	2040	03/05/2018	10.08	Put	Bond Future	1,190.7300	1.1907	1,223.5100	1.2235	2.753	0	0	0
2018/01/26	2040	03/05/2018			Bond Future	9.5377	97.4923	9.5577	97.3171	0.210	0.0000	0.0000	5,256
2018/01/26	2040	03/05/2018	10.07	Call	Bond Future	5,688.9200	5.6889	5,546.9900	5.5470	(2.495)	0	0	0
2018/01/26	2040	03/05/2018	10.07	Put	Bond Future	1,211.3700	1.2114	1,244.6800	1.2447	2.750	0	0	0
2018/01/26	2040	03/05/2018	10.08	Call	Bond Future	5,749.1100	5.7491	5,606.6500	5.6066	(2.478)	0	0	0
2018/01/26	2040	03/05/2018	10.00	Put	Bond Future	1,365.4600	1.3655	1,402.7400	1.4027	2.730	0	0	0
2018/01/26	2040	03/05/2018	10.00	Call	Bond Future	5,273.9200	5.2739	5,135.9600	5.1360	(2.616)	0	0	1,500
2018/01/26	2040	03/05/2018	9.00	Put	Bond Future	6,050.0000	6.0500	6,166.7100	6.1667	1.929	0	0	0
2018/01/26	2040	03/05/2018	9.00	Call	Bond Future	1,155.3600	1.1554	1,096.8300	1.0968	(5.066)	0	0	1,500
2018/01/26	2040	03/05/2018	10.06	Call	Bond Future	5,629.0900	5.6291	5,487.7100	5.4877	(2.512)	0	0	0
2018/01/26	2040	03/05/2018	10.06	Put	Bond Future	1,232.4800	1.2325	1,266.3400	1.2663	2.747	0	0	0
2018/01/26	2040	02/08/2018	10.03	Put	Bond Future	2,556.6300	2.5566	2,607.7700	2.6078	2.000	0	0	0
2018/01/26	2040	02/08/2018	10.04	Call	Bond Future	6,263.1700	6.2632	6,135.4600	6.1355	(2.039)	0	0	0
2018/01/26	2040	02/08/2018			Bond Future	9.5937	94.8061	9.6143	94.6278	0.215	0.0000	0.0000	420
2018/01/26	2040	02/08/2018	10.05	Call	Bond Future	6,316.4300	6.3164	6,188.2500	6.1883	(2.029)	0	0	0
2018/01/26	2040	02/08/2018	10.05	Put	Bond Future	2,501.0300	2.5010	2,551.2100	2.5512	2.006	0	0	0
2018/01/26	2040	02/08/2018	10.03	Call	Bond Future	6,210.0600	6.2101	6,082.8400	6.0828	(2.049)	0	0	0
2018/01/26	2040	02/08/2018	10.04	Put	Bond Future	2,528.7000	2.5287	2,579.3500	2.5794	2.003	0	0	0
2018/01/26	2044	01/02/2018	9.90	Put	Bond Future	25.4100	0.0254	20.9500	0.0210	(17.552)	0	0	0
2018/01/26	2044	01/02/2018	9.89	Call	Bond Future	3,302.8400	3.3028	3,123.3300	3.1233	(5.435)	0	0	0
2018/01/26	2044	01/02/2018			Bond Future	9.5142	92.8277	9.5337	92.6529	0.205	0.0000	0.0000	16,552
2018/01/26	2044	01/02/2018	9.90	Call	Bond Future	3,384.2500	3.3843	3,205.0200	3.2050	(5.296)	0	0	0

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2018/01/26	2044	01/02/2018	9.89	Put	Bond Future	28.4400	0.0284	23.7000	0.0237	(16.667)	0	0	0
2018/01/26	2044	01/02/2018	9.91	Call	Bond Future	3,465.8000	3.4658	3,286.8400	3.2868	(5.164)	0	0	0
2018/01/26	2044	01/02/2018	9.91	Put	Bond Future	22.6700	0.0227	18.4800	0.0185	(18.483)	0	0	0
2018/01/26	2044	03/05/2018	10.10	Call	Bond Future	5,795.3600	5.7954	5,651.0700	5.6511	(2.490)	0	0	0
2018/01/26	2044	03/05/2018	10.09	Put	Bond Future	1,266.3800	1.2664	1,300.7800	1.3008	2.716	0	0	0
2018/01/26	2044	03/05/2018			Bond Future	9.5658	94.5608	9.5859	94.3826	0.210	0.0000	0.0000	10,590
2018/01/26	2044	03/05/2018	10.11	Call	Bond Future	5,856.0100	5.8560	5,711.1700	5.7112	(2.473)	0	0	0
2018/01/26	2044	03/05/2018	10.11	Put	Bond Future	1,224.1200	1.2241	1,257.4200	1.2574	2.720	0	0	0
2018/01/26	2044	03/05/2018	10.10	Put	Bond Future	1,245.0100	1.2450	1,278.8600	1.2789	2.719	0	0	0
2018/01/26	2044	03/05/2018	10.09	Call	Bond Future	5,735.0700	5.7351	5,591.3300	5.5913	(2.506)	0	0	0
2018/01/26	2044	02/08/2018	10.07	Call	Bond Future	6,403.9700	6.4040	6,273.8500	6.2738	(2.032)	0	0	0
2018/01/26	2044	02/08/2018			Bond Future	9.6199	91.9451	9.6406	91.7637	0.215	0.0000	0.0000	0
2018/01/26	2044	02/08/2018	10.05	Call	Bond Future	6,296.7500	6.2967	6,167.6000	6.1676	(2.051)	0	0	0
2018/01/26	2044	02/08/2018	10.05	Put	Bond Future	2,642.2000	2.6422	2,694.4100	2.6944	1.976	0	0	0
2018/01/26	2044	02/08/2018	10.07	Put	Bond Future	2,585.5000	2.5855	2,636.7400	2.6367	1.982	0	0	0
2018/01/26	2044	02/08/2018	10.06	Call	Bond Future	6,350.2800	6.3503	6,220.6500	6.2207	(2.041)	0	0	0
2018/01/26	2044	02/08/2018	10.06	Put	Bond Future	2,613.7100	2.6137	2,665.4400	2.6654	1.979	0	0	0
2018/01/26	2046	01/02/2018	132.92	Put	Bond Future	12,207.1300	12.2071	13,858.6800	13.8587	13.529	0	0	0
2018/01/26	2046	01/02/2018			Bond Future	120.7129	120.7129	119.0613	119.0613	(1.368)	0.0000	0.0000	17,759
2018/01/26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	01/02/2018	132.91	Put	Bond Future	12,197.1300	12.1971	13,848.6800	13.8487	13.540	0	0	0
2018/01/26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	01/02/2018	132.90	Put	Bond Future	12,187.1300	12.1871	13,838.6800	13.8387	13.552	0	0	0
2018/01/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	03/05/2018			Bond Future	121.3742	121.3742	119.6914	119.6914	(1.387)	0.0000	0.0000	9,874
2018/01/26	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	03/05/2018	127.93	Put	Bond Future	6,555.7900	6.5558	8,238.6500	8.2387	25.670	0	0	0
2018/01/26	2046	03/05/2018	127.95	Put	Bond Future	6,575.7900	6.5758	8,258.6500	8.2587	25.592	0	0	0
2018/01/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	03/05/2018	127.94	Put	Bond Future	6,565.7900	6.5658	8,248.6500	8.2487	25.631	0	0	0
2018/01/26	2046	02/08/2018	128.78	Put	Bond Future	5,124.9700	5.1250	6,839.8900	6.8399	33.462	0	0	0
2018/01/26	2046	02/08/2018			Bond Future	123.6550	123.6550	121.9401	121.9401	(1.387)	0.0000	0.0000	0
2018/01/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2046	02/08/2018	128.77	Put	Bond Future	5,114.9700	5.1150	6,829.8900	6.8299	33.527	0	0	0
2018/01/26	2046	02/08/2018	128.79	Put	Bond Future	5,134.9700	5.1350	6,849.8900	6.8499	33.397	0	0	0
2018/01/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	01/02/2018	140.23	Put	Bond Future	14,156.8500	14.1568	14,984.6600	14.9847	5.847	0	0	0
2018/01/26	2050	01/02/2018			Bond Future	126.0732	126.0732	125.2453	125.2453	(0.657)	0.0000	0.0000	19,586
2018/01/26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	01/02/2018	140.25	Put	Bond Future	14,176.8500	14.1768	15,004.6600	15.0047	5.839	0	0	0
2018/01/26	2050	01/02/2018	140.24	Put	Bond Future	14,166.8500	14.1668	14,994.6600	14.9947	5.843	0	0	0
2018/01/26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	03/05/2018	135.62	Put	Bond Future	7,185.6900	7.1857	8,029.3800	8.0294	11.741	0	0	0

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2018/01/26	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	03/05/2018			Bond Future	128.4343	128.4343	127.5906	127.5906	(0.657)	0.0000	0.0000	9,718
2018/01/26	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	03/05/2018	135.61	Put	Bond Future	7,175.6900	7.1757	8,019.3800	8.0194	11.758	0	0	0
2018/01/26	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	03/05/2018	135.63	Put	Bond Future	7,195.6900	7.1957	8,039.3800	8.0394	11.725	0	0	0
2018/01/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	02/08/2018	137.54	Put	Bond Future	8,425.1000	8.4251	9,285.1500	9.2851	10.208	0	0	0
2018/01/26	2050	02/08/2018	137.52	Put	Bond Future	8,405.1000	8.4051	9,265.1500	9.2651	10.232	0	0	0
2018/01/26	2050	02/08/2018			Bond Future	129.1149	129.1149	128.2549	128.2549	(0.666)	0.0000	0.0000	0
2018/01/26	2050	02/08/2018	137.53	Put	Bond Future	8,415.1000	8.4151	9,275.1500	9.2751	10.220	0	0	0
2018/01/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	AL37	01/02/2018			Index Future	574.0150	574.0150	573.5110	573.5110	(0.088)	0.0000	0.0000	0
2018/01/26	AL37	03/05/2018			Index Future	584.7320	584.7320	584.2180	584.2180	(0.088)	0.0000	0.0000	0
2018/01/26	AL37	02/08/2018			Index Future	595.6500	595.6500	595.1270	595.1270	(0.088)	0.0000	0.0000	0
2018/01/26	AL7T	01/02/2018			Index Future	664.8150	664.8150	663.6690	663.6690	(0.172)	0.0000	0.0000	0
2018/01/26	AL7T	03/05/2018			Index Future	677.2280	677.2280	676.0590	676.0590	(0.173)	0.0000	0.0000	0
2018/01/26	AL7T	02/08/2018			Index Future	689.8720	689.8720	688.6820	688.6820	(0.172)	0.0000	0.0000	0
2018/01/26	ALBI	01/02/2018			Index Future	602.1290	602.1290	601.1150	601.1150	(0.168)	0.0000	0.0000	235
2018/01/26	ALBI	03/05/2018			Index Future	613.3710	613.3710	612.3370	612.3370	(0.169)	0.0000	0.0000	705
2018/01/26	ALBI	02/08/2018			Index Future	624.8240	624.8240	623.7710	623.7710	(0.169)	0.0000	0.0000	0
2018/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/01/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	C446	31/03/2046			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	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
2018/01/26	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/26	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	01/02/2018			Bond Future	128.9783		128.9783	128.9762	128.9762	(0.002)	0.0000	0.0000	0
2018/01/26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	01/02/2018	132.29	Put	Bond Future	3,311.6500		3.3117	3,313.8100	3.3138	0.065	0	0	0
2018/01/26	EL28	01/02/2018	132.31	Put	Bond Future	3,331.6500		3.3317	3,333.8100	3.3338	0.065	0	0	0
2018/01/26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	01/02/2018	132.30	Put	Bond Future	3,321.6500		3.3217	3,323.8100	3.3238	0.065	0	0	0
2018/01/26	EL28	03/05/2018	133.20	Put	Bond Future	3,565.4700		3.5655	3,567.9500	3.5680	0.070	0	0	0
2018/01/26	EL28	03/05/2018			Bond Future	129.6345		129.6345	129.6320	129.6320	(0.002)	0.0000	0.0000	0
2018/01/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	03/05/2018	133.19	Put	Bond Future	3,555.4700		3.5555	3,557.9500	3.5580	0.070	0	0	0
2018/01/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	03/05/2018	133.18	Put	Bond Future	3,545.4700		3.5455	3,547.9500	3.5480	0.070	0	0	0
2018/01/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	02/08/2018			Bond Future	132.0705		132.0705	132.0674	132.0674	(0.002)	0.0000	0.0000	0
2018/01/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	02/08/2018	134.93	Put	Bond Future	2,859.5100		2.8595	2,862.5600	2.8626	0.107	0	0	0
2018/01/26	EL28	02/08/2018	134.95	Put	Bond Future	2,879.5100		2.8795	2,882.5600	2.8826	0.106	0	0	0
2018/01/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	EL28	02/08/2018	134.94	Put	Bond Future	2,869.5100		2.8695	2,872.5600	2.8726	0.106	0	0	0
2018/01/26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	01/02/2018	10.99	Call	Bond Future	2,286.4300		2.2864	2,169.1400	2.1691	(5.130)	0	0	0
2018/01/26	ES33	01/02/2018			Bond Future	10.6128		79.4799	10.6317	79.3626	0.178	0.0000	0.0000	1,455
2018/01/26	ES33	01/02/2018	11.00	Call	Bond Future	2,345.6600		2.3457	2,228.3700	2.2284	(5.000)	0	0	0
2018/01/26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	01/02/2018	11.01	Call	Bond Future	2,404.8100		2.4048	2,287.5200	2.2875	(4.877)	0	0	0
2018/01/26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	03/05/2018	11.22	Call	Bond Future	3,044.3200		3.0443	2,924.7300	2.9247	(3.928)	0	0	0
2018/01/26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	03/05/2018			Bond Future	10.7061		77.1723	10.7257	77.0527	0.183	0.0000	0.0000	9,466
2018/01/26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	03/05/2018	11.20	Call	Bond Future	2,929.2500		2.9293	2,809.6600	2.8097	(4.083)	0	0	0
2018/01/26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	03/05/2018	11.21	Call	Bond Future	2,986.8200		2.9868	2,867.2300	2.8672	(4.004)	0	0	0
2018/01/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	02/08/2018	11.14	Call	Bond Future	1,996.4400		1.9964	1,874.7300	1.8747	(6.096)	0	0	0
2018/01/26	ES33	02/08/2018			Bond Future	10.8013		78.6130	10.8216	78.4913	0.188	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
2018/01/26	ES33	02/08/2018	11.15	Call	Bond Future	2,054.1900	2.0542	1,932.4800	1.9325	(5.925)	0	0	0
2018/01/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES33	02/08/2018	11.16	Call	Bond Future	2,111.8800	2.1119	1,990.1700	1.9902	(5.763)	0	0	0
2018/01/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	ES42	01/02/2018			Bond Future	10.7673	83.0057	10.7863	82.8702	0.177	0.0000	0.0000	798
2018/01/26	ES42	03/05/2018			Bond Future	10.8590	80.2942	10.8787	80.1560	0.181	0.0000	0.0000	7,957
2018/01/26	ES42	02/08/2018			Bond Future	10.9508	81.7927	10.9712	81.6522	0.186	0.0000	0.0000	0
2018/01/26	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	01/02/2018			GOVI	600.9150	600.9150	599.8390	599.8390	(0.179)	0.0000	0.0000	183
2018/01/26	GOVI	01/02/2018	581.03	Call	GOVI	198,850.0000	19.8850	188,090.0000	18.8090	(5.411)	0	0	0
2018/01/26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	01/02/2018	581.04	Call	GOVI	198,750.0000	19.8750	187,990.0000	18.7990	(5.414)	0	0	0
2018/01/26	GOVI	01/02/2018	581.02	Call	GOVI	198,950.0000	19.8950	188,190.0000	18.8190	(5.408)	0	0	0
2018/01/26	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	03/05/2018	590.29	Call	GOVI	218,450.0000	21.8450	207,470.0000	20.7470	(5.026)	0	0	0
2018/01/26	GOVI	03/05/2018	590.27	Call	GOVI	218,650.0000	21.8650	207,670.0000	20.7670	(5.022)	0	0	0
2018/01/26	GOVI	03/05/2018			GOVI	612.1350	612.1350	611.0370	611.0370	(0.179)	0.0000	0.0000	697
2018/01/26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	03/05/2018	590.28	Call	GOVI	218,550.0000	21.8550	207,570.0000	20.7570	(5.024)	0	0	0
2018/01/26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	02/08/2018			GOVI	623.5640	623.5640	622.4470	622.4470	(0.179)	0.0000	0.0000	0
2018/01/26	GOVI	02/08/2018	605.71	Call	GOVI	178,540.0000	17.8540	167,370.0000	16.7370	(6.256)	0	0	0
2018/01/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GOVI	02/08/2018	605.72	Call	GOVI	178,440.0000	17.8440	167,270.0000	16.7270	(6.260)	0	0	0
2018/01/26	GOVI	02/08/2018	605.70	Call	GOVI	178,640.0000	17.8640	167,470.0000	16.7470	(6.253)	0	0	0
2018/01/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/26	IGOV	01/02/2018			Index Future	250.1710	250.1710	249.1340	249.1340	(0.415)	0.0000	0.0000	460
2018/01/26	IGOV	03/05/2018			Index Future	254.8570	254.8570	253.8000	253.8000	(0.415)	0.0000	0.0000	1,098
2018/01/26	IGOV	02/08/2018			Index Future	259.6460	259.6460	258.5680	258.5680	(0.415)	0.0000	0.0000	0
2018/01/26	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/26	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/01/26	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/01/26	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4400	100.4400	0.010	0.0000	0.0000	0
2018/01/26	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.4200	99.4200	0.030	0.0000	0.0000	0
2018/01/26	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/26	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/01/26	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/01/26	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8200	98.8200	0.010	0.0000	0.0000	0
2018/01/26	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1800	99.1800	0.030	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
2018/01/26	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.5200	99.5200	0.040	0.0000	0.0000	0
2018/01/26	IS02	20/09/2019			Interest Rate Swap	99.8300	99.8300	99.8800	99.8800	0.050	0.0000	0.0000	0
2018/01/26	IS02	20/12/2019			Interest Rate Swap	100.7400	100.7400	100.7900	100.7900	0.050	0.0000	0.0000	0
2018/01/26	IS02	23/03/2020			Interest Rate Swap	98.4600	98.4600	98.5200	98.5200	0.061	0.0000	0.0000	0
2018/01/26	IS05	17/12/2020			Interest Rate Swap	95.8400	95.8400	95.9400	95.9400	0.104	0.0000	0.0000	0
2018/01/26	IS05	16/03/2021			Interest Rate Swap	95.0400	95.0400	95.1600	95.1600	0.126	0.0000	0.0000	0
2018/01/26	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.3500	94.3500	0.149	0.0000	0.0000	0
2018/01/26	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.5200	94.5200	0.170	0.0000	0.0000	0
2018/01/26	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	96.7100	96.7100	0.186	0.0000	0.0000	51
2018/01/26	IS05	15/03/2022			Interest Rate Swap	96.6500	96.6500	96.8500	96.8500	0.207	0.0000	0.0000	0
2018/01/26	IS05	21/06/2022			Interest Rate Swap	97.8200	97.8200	98.0300	98.0300	0.215	0.0000	0.0000	0
2018/01/26	IS05	20/09/2022			Interest Rate Swap	100.0000	100.0000	100.2200	100.2200	0.220	0.0000	0.0000	0
2018/01/26	IS05	20/12/2022			Interest Rate Swap	101.2300	101.2300	101.4700	101.4700	0.237	0.0000	0.0000	0
2018/01/26	IS05	22/03/2023			Interest Rate Swap	96.3100	96.3100	96.5700	96.5700	0.270	0.0000	0.0000	0
2018/01/26	IS10	17/12/2025			Interest Rate Swap	94.3600	94.3600	94.8300	94.8300	0.498	0.0000	0.0000	0
2018/01/26	IS10	16/03/2026			Interest Rate Swap	91.3300	91.3300	91.8400	91.8400	0.558	0.0000	0.0000	0
2018/01/26	IS10	15/06/2026			Interest Rate Swap	90.0500	90.0500	90.6000	90.6000	0.611	0.0000	0.0000	0
2018/01/26	IS10	21/09/2026			Interest Rate Swap	92.1900	92.1900	92.7700	92.7700	0.629	0.0000	0.0000	0
2018/01/26	IS10	21/12/2026			Interest Rate Swap	95.9600	95.9600	96.5600	96.5600	0.625	0.0000	0.0000	0
2018/01/26	IS10	15/03/2027			Interest Rate Swap	94.5100	94.5100	95.1300	95.1300	0.656	0.0000	0.0000	0
2018/01/26	IS10	21/06/2027			Interest Rate Swap	96.5600	96.5600	97.1800	97.1800	0.642	0.0000	0.0000	0
2018/01/26	IS10	20/09/2027			Interest Rate Swap	100.2800	100.2800	100.8800	100.8800	0.598	0.0000	0.0000	0
2018/01/26	IS10	20/12/2027			Interest Rate Swap	100.6200	100.6200	101.2200	101.2200	0.596	0.0000	0.0000	0
2018/01/26	IS10	22/03/2028			Interest Rate Swap	95.8400	95.8400	96.4600	96.4600	0.647	0.0000	0.0000	0
2018/01/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/26	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/26	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/26	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/26	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/26	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/26	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/26	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/26	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/26	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/26	R023	01/02/2018	8.33	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/01/26	R023	01/02/2018			Bond Future	7.7018	103.5951	7.7266	103.4925	0.323	0.0000	0.0000	9,707
2018/01/26	R023	01/02/2018	8.32	Call	Bond Future	2,515.4100	2.5154	2,412.7600	2.4128	(4.081)	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
2018/01/26	R023	01/02/2018	8.32	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/01/26	R023	01/02/2018	8.33	Call	Bond Future	2,555.4500	2.5554	2,452.8100	2.4528	(4.017)	0	0	0
2018/01/26	R023	01/02/2018	8.31	Call	Bond Future	2,475.3400	2.4753	2,372.7000	2.3727	(4.147)	0	0	0
2018/01/26	R023	01/02/2018	8.31	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/01/26	R023	03/05/2018	8.27	Call	Bond Future	2,484.9900	2.4850	2,397.4800	2.3975	(3.522)	0	0	0
2018/01/26	R023	03/05/2018			Bond Future	7.7087	101.5995	7.7351	101.4947	0.343	0.0000	0.0000	32,711
2018/01/26	R023	03/05/2018	8.27	Put	Bond Future	289.7200	0.2897	307.0000	0.3070	5.964	0	0	0
2018/01/26	R023	03/05/2018	8.28	Call	Bond Future	2,516.3800	2.5164	2,428.4900	2.4285	(3.493)	0	0	0
2018/01/26	R023	03/05/2018	8.29	Put	Bond Future	275.6500	0.2757	292.1900	0.2922	6.000	0	0	0
2018/01/26	R023	03/05/2018	9.19	Call	Bond Future	5,683.7400	5.6837	5,580.1300	5.5801	(1.823)	0	0	0
2018/01/26	R023	03/05/2018	9.19	Put	Bond Future	16.2500	0.0163	17.4300	0.0174	7.262	0	0	2,500
2018/01/26	R023	03/05/2018	8.28	Put	Bond Future	282.5400	0.2825	299.4400	0.2994	5.981	0	0	0
2018/01/26	R023	03/05/2018	8.29	Call	Bond Future	2,548.0400	2.5480	2,459.7900	2.4598	(3.463)	0	0	0
2018/01/26	R035	01/02/2018	9.75	Call	Bond Future	3,362.3600	3.3624	3,244.2800	3.2443	(3.512)	0	0	0
2018/01/26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	01/02/2018			Bond Future	9.3295	100.0434	9.3439	99.9254	0.154	0.0000	0.0000	36,961
2018/01/26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	01/02/2018	9.73	Call	Bond Future	3,206.4600	3.2065	3,088.3800	3.0884	(3.683)	0	0	0
2018/01/26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	01/02/2018	9.74	Call	Bond Future	3,284.4600	3.2845	3,166.3800	3.1664	(3.595)	0	0	0
2018/01/26	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	03/05/2018			Bond Future	9.3798	97.4110	9.3947	97.2906	0.158	0.0000	0.0000	39,646
2018/01/26	R035	03/05/2018	9.90	Call	Bond Future	4,085.9400	4.0859	3,965.4700	3.9655	(2.948)	0	0	0
2018/01/26	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	03/05/2018	9.91	Call	Bond Future	4,161.9000	4.1619	4,041.4300	4.0414	(2.895)	0	0	0
2018/01/26	R035	03/05/2018	9.89	Call	Bond Future	4,009.8900	4.0099	3,889.4200	3.8894	(3.004)	0	0	0
2018/01/26	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	02/08/2018	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	02/08/2018			Bond Future	9.4300	9.4300	9.4467	99.1319	0.177	0.0000	0.0000	3
2018/01/26	R035	02/08/2018	9.42	Put	Bond Future	0.0000	0.0000	213.7400	0.2137	100.000	0	0	0
2018/01/26	R035	02/08/2018	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R035	02/08/2018	9.44	Put	Bond Future	0.0000	0.0000	53.4500	0.0534	100.000	0	0	0
2018/01/26	R035	02/08/2018	9.43	Put	Bond Future	0.0000	0.0000	133.5400	0.1335	100.000	0	0	0
2018/01/26	R035	02/08/2018	9.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R186	01/02/2018	8.96	Call	Bond Future	3,708.9500	3.7089	3,510.9200	3.5109	(5.339)	0	0	0
2018/01/26	R186	01/02/2018	8.50	Put	Bond Future	201.0600	0.2011	228.9700	0.2290	13.881	0	0	0
2018/01/26	R186	01/02/2018	9.00	Call	Bond Future	3,964.3600	3.9644	3,766.3900	3.7664	(4.994)	0	0	0
2018/01/26	R186	01/02/2018	9.25	Call	Bond Future	5,543.9600	5.5440	5,346.0500	5.3461	(3.570)	0	0	0
2018/01/26	R186	01/02/2018			Bond Future	8.3933	114.3316	8.4229	114.1337	0.353	0.0000	0.0000	32,453
2018/01/26	R186	01/02/2018	8.50	Call	Bond Future	912.0500	0.9120	742.0500	0.7420	(18.639)	0	0	1,460
2018/01/26	R186	01/02/2018	7.75	Put	Bond Future	4,413.3100	4.4133	4,611.1600	4.6112	4.483	0	0	0
2018/01/26	R186	01/02/2018	7.75	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	1,460
2018/01/26	R186	01/02/2018	8.97	Call	Bond Future	3,772.8600	3.7729	3,574.8500	3.5749	(5.248)	0	0	0
2018/01/26	R186	01/02/2018	8.96	Put	Bond Future	0.4200	0.0004	0.3000	0.0003	(28.571)	0	0	0
2018/01/26	R186	01/02/2018	9.00	Put	Bond Future	0.2000	0.0002	0.1400	0.0001	(30.000)	0	0	6,200
2018/01/26	R186	01/02/2018	8.75	Put	Bond Future	11.7800	0.0118	11.4600	0.0115	(2.716)	0	0	775

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
2018/01/26	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	775
2018/01/26	R186	01/02/2018	8.97	Put	Bond Future	0.3500		0.0004	0.2500	0.0003	(28.571)	0	0	0
2018/01/26	R186	01/02/2018	8.98	Call	Bond Future	3,836.7400		3.8367	3,638.7400	3.6387	(5.161)	0	0	0
2018/01/26	R186	01/02/2018	8.98	Put	Bond Future	0.2900		0.0003	0.2000	0.0002	(31.034)	0	0	0
2018/01/26	R186	01/02/2018	8.75	Call	Bond Future	2,365.1800		2.3652	2,166.9500	2.1669	(8.381)	0	0	0
2018/01/26	R186	01/02/2018	9.65	Call	Bond Future	8,008.9000		8.0089	7,810.9900	7.8110	(2.471)	0	0	0
2018/01/26	R186	01/02/2018	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/26	R186	03/05/2018	10.14	Put	Bond Future	29.5600		0.0296	31.7900	0.0318	7.544	0	0	0
2018/01/26	R186	03/05/2018	8.00	Put	Bond Future	3,697.7200		3.6977	3,835.0500	3.8350	3.714	0	0	0
2018/01/26	R186	03/05/2018	8.69	Call	Bond Future	2,854.4500		2.8544	2,716.4200	2.7164	(4.836)	0	0	0
2018/01/26	R186	03/05/2018	9.72	Put	Bond Future	112.6400		0.1126	120.4700	0.1205	6.951	0	0	10,640
2018/01/26	R186	03/05/2018	8.40	Put	Bond Future	1,985.9900		1.9860	2,080.7300	2.0807	4.770	0	0	0
2018/01/26	R186	03/05/2018	8.92	Call	Bond Future	3,890.2500		3.8902	3,732.2000	3.7322	(4.063)	0	0	0
2018/01/26	R186	03/05/2018	8.91	Put	Bond Future	764.4700		0.7645	809.0600	0.8091	5.833	0	0	0
2018/01/26	R186	03/05/2018			Bond Future	8.4299		116.4663	8.4609	116.2644	0.367	0.0000	0.0000	133,595
2018/01/26	R186	03/05/2018	9.30	Put	Bond Future	331.9700		0.3320	353.1300	0.3531	6.374	0	0	0
2018/01/26	R186	03/05/2018	9.30	Call	Bond Future	5,829.5600		5.8296	5,648.8500	5.6488	(3.100)	0	0	1,120
2018/01/26	R186	03/05/2018	10.14	Call	Bond Future	10,502.0500		10.5020	10,302.4100	10.3024	(1.901)	0	0	0
2018/01/26	R186	03/05/2018	8.93	Call	Bond Future	3,938.1700		3.9382	3,779.3600	3.7794	(4.033)	0	0	0
2018/01/26	R186	03/05/2018	8.93	Put	Bond Future	734.0800		0.7341	777.1400	0.7771	5.866	0	0	0
2018/01/26	R186	03/05/2018	9.19	Put	Bond Future	423.8900		0.4239	450.3500	0.4503	6.242	0	0	0
2018/01/26	R186	03/05/2018	8.00	Call	Bond Future	843.7200		0.8437	779.1800	0.7792	(7.649)	0	0	4,745
2018/01/26	R186	03/05/2018	8.69	Put	Bond Future	1,172.8600		1.1729	1,236.7000	1.2367	5.443	0	0	0
2018/01/26	R186	03/05/2018	9.72	Call	Bond Future	8,137.0400		8.1370	7,943.0000	7.9430	(2.385)	0	0	0
2018/01/26	R186	03/05/2018	8.70	Put	Bond Future	1,151.1600		1.1512	1,214.0400	1.2140	5.462	0	0	3,500
2018/01/26	R186	03/05/2018	8.40	Call	Bond Future	1,790.3900		1.7904	1,683.2600	1.6833	(5.984)	0	0	4,745
2018/01/26	R186	03/05/2018	8.92	Put	Bond Future	749.0500		0.7491	792.8700	0.7929	5.850	0	0	0
2018/01/26	R186	03/05/2018	8.91	Call	Bond Future	3,842.7400		3.8427	3,685.4600	3.6855	(4.093)	0	0	0
2018/01/26	R186	03/05/2018	9.75	Call	Bond Future	8,304.9000		8.3049	8,110.2500	8.1102	(2.344)	0	0	0
2018/01/26	R186	03/05/2018	9.75	Put	Bond Future	103.0600		0.1031	110.2800	0.1103	7.006	0	0	3,200
2018/01/26	R186	03/05/2018	9.19	Call	Bond Future	5,246.3400		5.2463	5,070.9300	5.0709	(3.343)	0	0	0
2018/01/26	R186	03/05/2018	8.70	Call	Bond Future	2,896.7400		2.8967	2,757.7500	2.7577	(4.798)	0	0	0
2018/01/26	R186	03/05/2018	8.85	Call	Bond Future	3,561.5200		3.5615	3,409.0600	3.4091	(4.281)	0	0	0
2018/01/26	R186	03/05/2018	8.85	Put	Bond Future	861.8500		0.8619	911.2600	0.9113	5.733	0	0	4,745
2018/01/26	R186	02/08/2018	8.48	Put	Bond Future	0.0000		0.0000	2,738.4000	2.7384	100.000	0	0	0
2018/01/26	R186	02/08/2018			Bond Future	8.4700		8.4700	8.5003	113.1601	0.357	0.0000	0.0000	51
2018/01/26	R186	02/08/2018	8.47	Call	Bond Future	0.0000		0.0000	2,580.3000	2.5803	100.000	0	0	0
2018/01/26	R186	02/08/2018	8.47	Put	Bond Future	0.0000		0.0000	2,772.8800	2.7729	100.000	0	0	0
2018/01/26	R186	02/08/2018	8.48	Call	Bond Future	0.0000		0.0000	2,609.4700	2.6095	100.000	0	0	0
2018/01/26	R186	02/08/2018	8.46	Call	Bond Future	0.0000		0.0000	2,551.3400	2.5513	100.000	0	0	0
2018/01/26	R186	02/08/2018	8.46	Put	Bond Future	0.0000		0.0000	2,807.6200	2.8076	100.000	0	0	0
2018/01/26	R197	01/02/2018	301.68	Put	Bond Future	3,876.6300		3.8766	4,038.8800	4.0389	4.185	0	0	0
2018/01/26	R197	01/02/2018			Bond Future	297.8034		297.8034	297.6411	297.6411	(0.054)	0.0000	0.0000	641
2018/01/26	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R197	01/02/2018	301.67	Put	Bond Future	3,866.6300		3.8666	4,028.8800	4.0289	4.196	0	0	0
2018/01/26	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R197	01/02/2018	301.66	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/26	R197	01/02/2018	301.66	Put	Bond Future	3,856.6300	3.8566	4,018.8800	4.0189	4.207	0	0	0
2018/01/26	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R197	03/05/2018			Bond Future	303.3813	303.3813	303.2150	303.2150	(0.055)	0.0000	0.0000	2,388
2018/01/26	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R197	03/05/2018	304.44	Put	Bond Future	1,058.6700	1.0587	1,225.0000	1.2250	15.711	0	0	0
2018/01/26	R197	03/05/2018	304.46	Put	Bond Future	1,078.6700	1.0787	1,245.0000	1.2450	15.420	0	0	0
2018/01/26	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R197	03/05/2018	304.45	Put	Bond Future	1,068.6700	1.0687	1,235.0000	1.2350	15.564	0	0	0
2018/01/26	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R202	01/02/2018	249.06	Put	Bond Future	11,830.9400	11.8309	13,003.8100	13.0038	9.914	0	0	0
2018/01/26	R202	01/02/2018			Bond Future	237.2291	237.2291	236.0562	236.0562	(0.494)	0.0000	0.0000	17,923
2018/01/26	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R202	01/02/2018	249.08	Put	Bond Future	11,850.9400	11.8509	13,023.8100	13.0238	9.897	0	0	0
2018/01/26	R202	01/02/2018	249.07	Put	Bond Future	11,840.9400	11.8409	13,013.8100	13.0138	9.905	0	0	0
2018/01/26	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R202	03/05/2018	247.48	Put	Bond Future	6,395.2000	6.3952	7,399.1800	7.3992	15.699	0	0	0
2018/01/26	R202	03/05/2018	247.47	Call	Bond Future	589.2600	0.5893	397.1400	0.3971	(32.604)	0	0	0
2018/01/26	R202	03/05/2018			Bond Future	241.6723	241.6723	240.4767	240.4767	(0.495)	0.0000	0.0000	10,210
2018/01/26	R202	03/05/2018	247.48	Call	Bond Future	587.5400	0.5875	395.8800	0.3959	(32.621)	0	0	0
2018/01/26	R202	03/05/2018	247.47	Put	Bond Future	6,386.9200	6.3869	7,390.4400	7.3904	15.712	0	0	0
2018/01/26	R202	03/05/2018	247.49	Call	Bond Future	585.8200	0.5858	394.6300	0.3946	(32.636)	0	0	0
2018/01/26	R202	03/05/2018	247.49	Put	Bond Future	6,403.4800	6.4035	7,407.9300	7.4079	15.686	0	0	0
2018/01/26	R204	01/02/2018	7.27	Call	Bond Future	266.9400	0.2669	244.4800	0.2445	(8.414)	0	0	0
2018/01/26	R204	01/02/2018			Bond Future	6.9511	101.8917	6.9778	101.8692	0.385	0.0000	0.0000	11,702
2018/01/26	R204	01/02/2018	7.25	Call	Bond Future	250.2300	0.2502	227.7800	0.2278	(8.972)	0	0	0
2018/01/26	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/01/26	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R204	01/02/2018	7.26	Call	Bond Future	258.5900	0.2586	236.1300	0.2361	(8.686)	0	0	0
2018/01/26	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R204	03/05/2018	7.10	Put	Bond Future	29.1000	0.0291	33.4200	0.0334	14.845	0	0	0
2018/01/26	R204	03/05/2018			Bond Future	6.7076	103.7941	6.7459	103.7710	0.570	0.0000	0.0000	21,535
2018/01/26	R204	03/05/2018	7.09	Call	Bond Future	260.7300	0.2607	242.0600	0.2421	(7.161)	0	0	0
2018/01/26	R204	03/05/2018	7.09	Put	Bond Future	30.1400	0.0301	34.5800	0.0346	14.731	0	0	0
2018/01/26	R204	03/05/2018	7.10	Call	Bond Future	265.7100	0.2657	246.9200	0.2469	(7.072)	0	0	0
2018/01/26	R204	03/05/2018	7.08	Call	Bond Future	255.7700	0.2558	237.2400	0.2372	(7.245)	0	0	0
2018/01/26	R204	03/05/2018	7.08	Put	Bond Future	31.2000	0.0312	35.7800	0.0358	14.679	0	0	0
2018/01/26	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R207	01/02/2018	7.60	Call	Bond Future	1,045.6900	1.0457	1,017.7700	1.0178	(2.670)	0	0	0
2018/01/26	R207	01/02/2018			Bond Future	7.0118	100.8589	7.0274	100.8310	0.222	0.0000	0.0000	30,044
2018/01/26	R207	01/02/2018	7.61	Call	Bond Future	1,063.3400	1.0633	1,035.4200	1.0354	(2.626)	0	0	0
2018/01/26	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R207	01/02/2018	7.62	Call	Bond Future	1,080.9900	1.0810	1,053.0700	1.0531	(2.583)	0	0	0
2018/01/26	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R207	03/05/2018	7.57	Call	Bond Future	1,031.6700	1.0317	1,005.2800	1.0053	(2.558)	0	0	0
2018/01/26	R207	03/05/2018	7.56	Put	Bond Future	40.1600	0.0402	42.5200	0.0425	5.876	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
2018/01/26	R207	03/05/2018			Bond Future	6.9352	102.7420	6.9534	102.7133	0.263	0.0000	0.0000	25,290
2018/01/26	R207	03/05/2018	7.58	Call	Bond Future	1,045.8000	1.0458	1,019.3400	1.0193	(2.530)	0	0	0
2018/01/26	R207	03/05/2018	7.58	Put	Bond Future	37.3000	0.0373	39.5100	0.0395	5.925	0	0	0
2018/01/26	R207	03/05/2018	7.57	Put	Bond Future	38.7100	0.0387	40.9900	0.0410	5.890	0	0	0
2018/01/26	R207	03/05/2018	7.56	Call	Bond Future	1,017.5800	1.0176	991.2700	0.9913	(2.586)	0	0	0
2018/01/26	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R208	01/02/2018			Bond Future	7.2996	100.8595	7.3248	100.7904	0.345	0.0000	0.0000	21,115
2018/01/26	R208	01/02/2018	7.84	Call	Bond Future	1,468.0500	1.4681	1,398.9600	1.3990	(4.706)	0	0	0
2018/01/26	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R208	01/02/2018	7.85	Call	Bond Future	1,494.9600	1.4950	1,425.8700	1.4259	(4.622)	0	0	0
2018/01/26	R208	01/02/2018	7.83	Call	Bond Future	1,441.1300	1.4411	1,372.0400	1.3720	(4.794)	0	0	0
2018/01/26	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R208	03/05/2018	7.77	Call	Bond Future	1,382.6300	1.3826	1,323.0900	1.3231	(4.306)	0	0	0
2018/01/26	R208	03/05/2018			Bond Future	7.2752	99.3413	7.3029	99.2707	0.381	0.0000	0.0000	32,049
2018/01/26	R208	03/05/2018	7.77	Put	Bond Future	131.0700	0.1311	142.1200	0.1421	8.431	0	0	0
2018/01/26	R208	03/05/2018	7.78	Call	Bond Future	1,403.5200	1.4035	1,343.6800	1.3437	(4.264)	0	0	0
2018/01/26	R208	03/05/2018	7.79	Put	Bond Future	122.9200	0.1229	133.3700	0.1334	8.501	0	0	0
2018/01/26	R208	03/05/2018	7.78	Put	Bond Future	126.8700	0.1269	137.6200	0.1376	8.473	0	0	0
2018/01/26	R208	03/05/2018	7.79	Call	Bond Future	1,424.6500	1.4247	1,364.5100	1.3645	(4.221)	0	0	0
2018/01/26	R209	01/02/2018	9.72	Call	Bond Future	2,744.5800	2.7446	2,607.3400	2.6073	(5.000)	0	0	0
2018/01/26	R209	01/02/2018	9.73	Call	Bond Future	2,808.4000	2.8084	2,671.3500	2.6713	(4.880)	0	0	0
2018/01/26	R209	01/02/2018	9.71	Put	Bond Future	14.9100	0.0149	12.0700	0.0121	(19.048)	0	0	0
2018/01/26	R209	01/02/2018	10.10	Call	Bond Future	5,152.0400	5.1520	5,017.4200	5.0174	(2.613)	0	0	0
2018/01/26	R209	01/02/2018	9.85	Call	Bond Future	3,576.2000	3.5762	3,440.8100	3.4408	(3.786)	0	0	0
2018/01/26	R209	01/02/2018	9.33	Call	Bond Future	604.6400	0.6046	494.5900	0.4946	(18.201)	0	0	220
2018/01/26	R209	01/02/2018	10.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	739
2018/01/26	R209	01/02/2018	9.75	Call	Bond Future	2,936.2300	2.9362	2,799.5400	2.7995	(4.655)	0	0	5,000
2018/01/26	R209	01/02/2018			Bond Future	9.3139	75.6097	9.3334	75.4751	0.209	0.0000	0.0000	137,197
2018/01/26	R209	01/02/2018	9.73	Put	Bond Future	11.7000	0.0117	9.2400	0.0092	(21.026)	0	0	0
2018/01/26	R209	01/02/2018	9.71	Call	Bond Future	2,680.8400	2.6808	2,543.4100	2.5434	(5.126)	0	0	0
2018/01/26	R209	01/02/2018	9.88	Call	Bond Future	3,767.6200	3.7676	3,632.4600	3.6325	(3.587)	0	0	0
2018/01/26	R209	01/02/2018	9.88	Put	Bond Future	1.5700	0.0016	1.0000	0.0010	(36.306)	0	0	220
2018/01/26	R209	01/02/2018	9.59	Call	Bond Future	1,930.2600	1.9303	1,790.9000	1.7909	(7.220)	0	0	0
2018/01/26	R209	01/02/2018	9.59	Put	Bond Future	56.6300	0.0566	51.8600	0.0519	(8.423)	0	0	377
2018/01/26	R209	01/02/2018	9.72	Put	Bond Future	13.2200	0.0132	10.5700	0.0106	(20.045)	0	0	0
2018/01/26	R209	01/02/2018	10.10	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	3,000
2018/01/26	R209	01/02/2018	9.85	Put	Bond Future	2.4100	0.0024	1.6100	0.0016	(33.195)	0	0	7,500
2018/01/26	R209	01/02/2018	9.33	Put	Bond Future	493.6500	0.4937	518.1900	0.5182	4.971	0	0	0
2018/01/26	R209	01/02/2018	10.22	Call	Bond Future	5,890.5000	5.8905	5,755.9000	5.7559	(2.285)	0	0	0
2018/01/26	R209	01/02/2018	9.75	Put	Bond Future	9.1200	0.0091	7.0200	0.0070	(23.026)	0	0	0
2018/01/26	R209	01/02/2018	10.00	Call	Bond Future	4,527.4700	4.5275	4,392.7600	4.3928	(2.975)	0	0	0
2018/01/26	R209	01/02/2018	10.00	Put	Bond Future	0.2500	0.0003	0.1300	0.0001	(48.000)	0	0	7,488
2018/01/26	R209	01/02/2018	9.89	Call	Bond Future	3,831.3200	3.8313	3,696.2200	3.6962	(3.526)	0	0	0
2018/01/26	R209	01/02/2018	9.89	Put	Bond Future	1.3600	0.0014	0.8500	0.0009	(37.500)	0	0	157
2018/01/26	R209	01/02/2018	9.32	Put	Bond Future	526.4000	0.5264	553.7600	0.5538	5.198	0	0	0
2018/01/26	R209	01/02/2018	9.32	Call	Bond Future	568.3100	0.5683	461.0800	0.4611	(18.868)	0	0	157

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
2018/01/26	R209	01/02/2018	9.87	Call	Bond Future	3,703.8600	3.7039	3,568.6300	3.5686	(3.651)	0	0	0
2018/01/26	R209	01/02/2018	9.87	Put	Bond Future	1.8100	0.0018	1.1700	0.0012	(35.359)	0	0	739
2018/01/26	R209	01/02/2018	9.52	Put	Bond Future	111.7300	0.1117	107.9500	0.1080	(3.383)	0	0	0
2018/01/26	R209	01/02/2018	9.52	Call	Bond Future	1,517.0600	1.5171	1,378.6900	1.3787	(9.121)	0	0	739
2018/01/26	R209	03/05/2018	10.73	Call	Bond Future	8,709.4500	8.7095	8,576.7200	8.5767	(1.524)	0	0	0
2018/01/26	R209	03/05/2018	9.75	Call	Bond Future	3,727.3900	3.7274	3,622.4100	3.6224	(2.816)	0	0	435
2018/01/26	R209	03/05/2018	10.00	Call	Bond Future	4,911.1600	4.9112	4,795.0000	4.7950	(2.365)	0	0	0
2018/01/26	R209	03/05/2018	9.85	Put	Bond Future	944.0000	0.9440	971.4000	0.9714	2.903	0	0	0
2018/01/26	R209	03/05/2018			Bond Future	9.3604	73.8721	9.3805	73.7348	0.214	0.0000	0.0000	51,753
2018/01/26	R209	03/05/2018	10.73	Put	Bond Future	152.4300	0.1524	156.9600	0.1570	2.972	0	0	435
2018/01/26	R209	03/05/2018	9.75	Put	Bond Future	1,128.3600	1.1284	1,160.6400	1.1606	2.861	0	0	0
2018/01/26	R209	03/05/2018	9.85	Call	Bond Future	4,188.0100	4.1880	4,078.1500	4.0781	(2.623)	0	0	0
2018/01/26	R209	03/05/2018	10.22	Call	Bond Future	6,024.5200	6.0245	5,901.2300	5.9012	(2.046)	0	0	0
2018/01/26	R209	03/05/2018	10.22	Put	Bond Future	469.2000	0.4692	483.1700	0.4832	2.977	0	0	435
2018/01/26	R209	03/05/2018	10.00	Put	Bond Future	716.0600	0.7161	737.1600	0.7372	2.947	0	0	5,000
2018/01/26	R209	03/05/2018	9.86	Call	Bond Future	4,235.1600	4.2352	4,124.8400	4.1248	(2.605)	0	0	0
2018/01/26	R209	03/05/2018	9.84	Call	Bond Future	4,141.1600	4.1412	4,031.7600	4.0318	(2.642)	0	0	0
2018/01/26	R209	03/05/2018	9.84	Put	Bond Future	961.2500	0.9613	989.1100	0.9891	2.898	0	0	0
2018/01/26	R209	03/05/2018	9.86	Put	Bond Future	927.1400	0.9271	954.0800	0.9541	2.906	0	0	0
2018/01/26	R209	02/08/2018	9.66	Call	Bond Future	4,079.2000	4.0792	3,986.9500	3.9869	(2.261)	0	0	435
2018/01/26	R209	02/08/2018	10.38	Call	Bond Future	7,235.0900	7.2351	7,118.1700	7.1182	(1.616)	0	0	0
2018/01/26	R209	02/08/2018	10.39	Put	Bond Future	1,040.6400	1.0406	1,063.2000	1.0632	2.168	0	0	0
2018/01/26	R209	02/08/2018			Bond Future	9.4075	75.2510	9.4281	75.1113	0.219	0.0000	0.0000	816
2018/01/26	R209	02/08/2018	10.84	Call	Bond Future	9,395.4200	9.3954	9,268.6000	9.2686	(1.350)	0	0	0
2018/01/26	R209	02/08/2018	10.84	Put	Bond Future	559.0900	0.5591	572.0100	0.5720	2.311	0	0	435
2018/01/26	R209	02/08/2018	10.21	Call	Bond Future	6,444.7400	6.4447	6,332.4600	6.3325	(1.742)	0	0	0
2018/01/26	R209	02/08/2018	10.21	Put	Bond Future	1,285.5000	1.2855	1,312.9600	1.3130	2.136	0	0	435
2018/01/26	R209	02/08/2018	9.66	Put	Bond Future	2,394.8200	2.3948	2,442.3100	2.4423	1.983	0	0	0
2018/01/26	R209	02/08/2018	10.38	Put	Bond Future	1,052.9100	1.0529	1,075.7300	1.0757	2.167	0	0	0
2018/01/26	R209	02/08/2018	10.39	Call	Bond Future	7,282.2700	7.2823	7,165.0900	7.1651	(1.609)	0	0	0
2018/01/26	R209	02/08/2018	10.40	Call	Bond Future	7,329.3400	7.3293	7,211.9200	7.2119	(1.602)	0	0	0
2018/01/26	R209	02/08/2018	10.40	Put	Bond Future	1,028.3400	1.0283	1,050.6600	1.0507	2.170	0	0	0
2018/01/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R209	01/11/2018	9.34	Put	Bond Future	4,372.7500	4.3727	4,437.9500	4.4380	1.491	0	0	0
2018/01/26	R209	01/11/2018	1,016.00	Call	Bond Future	72,662.9400	72.6629	72,519.9900	72.5200	(0.197)	0	0	0
2018/01/26	R209	01/11/2018			Bond Future	9.4504	73.5508	9.4717	73.4079	0.225	0.0000	0.0000	0
2018/01/26	R209	01/11/2018	1,016.01	Call	Bond Future	72,662.9400	72.6629	72,519.9900	72.5200	(0.197)	0	0	0
2018/01/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R209	01/11/2018	1,015.99	Call	Bond Future	72,662.9300	72.6629	72,519.9800	72.5200	(0.197)	0	0	0
2018/01/26	R209	01/11/2018	9.34	Call	Bond Future	3,624.5600	3.6246	3,546.8100	3.5468	(2.145)	0	0	255
2018/01/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R209	01/11/2018	10.57	Call	Bond Future	8,471.4300	8.4714	8,354.9900	8.3550	(1.375)	0	0	0
2018/01/26	R209	01/11/2018	10.57	Put	Bond Future	1,482.2700	1.4823	1,508.7800	1.5088	1.788	0	0	255
2018/01/26	R209	01/11/2018	9.94	Call	Bond Future	5,786.1700	5.7862	5,686.7100	5.6867	(1.719)	0	0	0
2018/01/26	R209	01/11/2018	9.94	Put	Bond Future	2,600.7100	2.6007	2,644.2000	2.6442	1.672	0	0	255
2018/01/26	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R210	01/02/2018			Bond Future	187.0428	187.0428	187.0361	187.0361	(0.004)	0.0000	0.0000	1,460



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
2018/01/26	R210	01/02/2018	192.36	Put	Bond Future	5,317.1800	5.3172	5,323.9200	5.3239	0.127	0	0	0
2018/01/26	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R210	01/02/2018	192.38	Put	Bond Future	5,337.1800	5.3372	5,343.9200	5.3439	0.126	0	0	0
2018/01/26	R210	01/02/2018	192.37	Put	Bond Future	5,327.1800	5.3272	5,333.9200	5.3339	0.127	0	0	0
2018/01/26	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R210	03/05/2018	191.44	Put	Bond Future	3,318.7900	3.3188	3,326.2900	3.3263	0.226	0	0	0
2018/01/26	R210	03/05/2018			Bond Future	188.1212	188.1212	188.1137	188.1137	(0.004)	0.0000	0.0000	699
2018/01/26	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R210	03/05/2018	191.46	Put	Bond Future	3,338.7900	3.3388	3,346.2900	3.3463	0.225	0	0	0
2018/01/26	R210	03/05/2018	191.45	Put	Bond Future	3,328.7900	3.3288	3,336.2900	3.3363	0.225	0	0	0
2018/01/26	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	01/02/2018	154.71	Put	Bond Future	3,565.5700	3.5656	3,572.0400	3.5720	0.181	0	0	0
2018/01/26	R212	01/02/2018			Bond Future	151.1444	151.1444	151.1380	151.1380	(0.004)	0.0000	0.0000	3,352
2018/01/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	01/02/2018	154.70	Put	Bond Future	3,555.5700	3.5556	3,562.0400	3.5620	0.182	0	0	0
2018/01/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	01/02/2018	154.69	Put	Bond Future	3,545.5700	3.5456	3,552.0400	3.5520	0.182	0	0	0
2018/01/26	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	03/05/2018			Bond Future	153.9754	153.9754	153.9683	153.9683	(0.005)	0.0000	0.0000	3,725
2018/01/26	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	03/05/2018	154.28	Put	Bond Future	304.6400	0.3046	311.6700	0.3117	2.308	0	0	0
2018/01/26	R212	03/05/2018	154.30	Put	Bond Future	324.6400	0.3246	331.6700	0.3317	2.165	0	0	0
2018/01/26	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/26	R212	03/05/2018	154.29	Put	Bond Future	314.6400	0.3146	321.6700	0.3217	2.234	0	0	0
2018/01/26	R213	01/02/2018	9.42	Call	Bond Future	2,968.2500	2.9682	2,767.1100	2.7671	(6.776)	0	0	0
2018/01/26	R213	01/02/2018	9.41	Put	Bond Future	6.7000	0.0067	5.9500	0.0060	(11.194)	0	0	0
2018/01/26	R213	01/02/2018			Bond Future	8.9740	88.0588	9.0035	87.8583	0.329	0.0000	0.0000	50,146
2018/01/26	R213	01/02/2018	9.43	Call	Bond Future	3,032.2700	3.0323	2,831.1700	2.8312	(6.632)	0	0	0
2018/01/26	R213	01/02/2018	9.43	Put	Bond Future	5.0900	0.0051	4.4100	0.0044	(13.360)	0	0	0
2018/01/26	R213	01/02/2018	9.42	Put	Bond Future	5.8500	0.0059	5.1300	0.0051	(12.308)	0	0	0
2018/01/26	R213	01/02/2018	9.41	Call	Bond Future	2,904.2400	2.9042	2,703.0700	2.7031	(6.927)	0	0	0
2018/01/26	R213	03/05/2018	9.57	Put	Bond Future	794.0300	0.7940	835.3400	0.8353	5.203	0	0	0
2018/01/26	R213	03/05/2018	9.56	Call	Bond Future	4,353.7700	4.3538	4,191.3900	4.1914	(3.730)	0	0	0
2018/01/26	R213	03/05/2018			Bond Future	9.0167	86.1534	9.0472	85.9491	0.338	0.0000	0.0000	18,926
2018/01/26	R213	03/05/2018	9.57	Call	Bond Future	4,401.9300	4.4019	4,238.8600	4.2389	(3.705)	0	0	0
2018/01/26	R213	03/05/2018	9.56	Put	Bond Future	809.2000	0.8092	851.2000	0.8512	5.190	0	0	0
2018/01/26	R213	03/05/2018	9.58	Call	Bond Future	4,450.3900	4.4504	4,286.6400	4.2866	(3.679)	0	0	0
2018/01/26	R213	03/05/2018	9.58	Put	Bond Future	779.2400	0.7792	819.8700	0.8199	5.214	0	0	0
2018/01/26	R213	02/08/2018	9.06	Call	Bond Future	0.0000	0.0000	2,896.2300	2.8962	100.000	0	0	0
2018/01/26	R213	02/08/2018	9.05	Put	Bond Future	0.0000	0.0000	3,144.1200	3.1441	100.000	0	0	0
2018/01/26	R213	02/08/2018			Bond Future	9.0600	9.0600	9.0920	87.5750	0.353	0.0000	0.0000	1
2018/01/26	R213	02/08/2018	9.07	Call	Bond Future	0.0000	0.0000	2,926.0800	2.9261	100.000	0	0	0
2018/01/26	R213	02/08/2018	9.07	Put	Bond Future	0.0000	0.0000	3,071.3700	3.0714	100.000	0	0	0
2018/01/26	R213	02/08/2018	9.06	Put	Bond Future	0.0000	0.0000	3,107.7400	3.1077	100.000	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
2018/01/26	R213	02/08/2018	9.05	Call	Bond Future	0.0000	0.0000	2,866.3300	2.8663	100.000	0	0	0
2018/01/26	R214	01/02/2018	9.84	Call	Bond Future	2,722.8800	2.7229	2,579.2300	2.5792	(5.276)	0	0	0
2018/01/26	R214	01/02/2018			Bond Future	9.4541	75.3124	9.4736	75.1720	0.206	0.0000	0.0000	36,339
2018/01/26	R214	01/02/2018	9.82	Call	Bond Future	2,591.5500	2.5915	2,447.4800	2.4475	(5.559)	0	0	0
2018/01/26	R214	01/02/2018	9.82	Put	Bond Future	23.3600	0.0234	19.6200	0.0196	(16.010)	0	0	0
2018/01/26	R214	01/02/2018	9.84	Put	Bond Future	18.5600	0.0186	15.2400	0.0152	(17.888)	0	0	0
2018/01/26	R214	01/02/2018	9.83	Call	Bond Future	2,657.1500	2.6571	2,513.2900	2.5133	(5.414)	0	0	0
2018/01/26	R214	01/02/2018	9.83	Put	Bond Future	20.8400	0.0208	17.3100	0.0173	(16.939)	0	0	0
2018/01/26	R214	03/05/2018	9.99	Put	Bond Future	1,043.7600	1.0438	1,072.6100	1.0726	2.764	0	0	0
2018/01/26	R214	03/05/2018			Bond Future	9.5000	73.4226	9.5200	73.2795	0.211	0.0000	0.0000	24,464
2018/01/26	R214	03/05/2018	9.98	Call	Bond Future	4,373.3600	4.3734	4,259.6100	4.2596	(2.601)	0	0	0
2018/01/26	R214	03/05/2018	9.98	Put	Bond Future	1,062.0200	1.0620	1,091.3400	1.0913	2.761	0	0	0
2018/01/26	R214	03/05/2018	9.99	Call	Bond Future	4,421.4600	4.4215	4,307.2400	4.3072	(2.583)	0	0	0
2018/01/26	R214	03/05/2018	9.97	Call	Bond Future	4,325.4300	4.3254	4,212.1500	4.2121	(2.619)	0	0	0
2018/01/26	R214	03/05/2018	9.97	Put	Bond Future	1,080.5600	1.0806	1,110.3500	1.1103	2.757	0	0	0
2018/01/26	R248	01/02/2018	9.90	Put	Bond Future	18.2100	0.0182	14.5000	0.0145	(20.373)	0	0	0
2018/01/26	R248	01/02/2018	9.89	Call	Bond Future	3,651.1600	3.6512	3,467.2700	3.4673	(5.036)	0	0	0
2018/01/26	R248	01/02/2018			Bond Future	9.4842	96.5689	9.5036	96.3890	0.205	0.0000	0.0000	9,217
2018/01/26	R248	01/02/2018	9.90	Call	Bond Future	3,735.2000	3.7352	3,551.5800	3.5516	(4.916)	0	0	0
2018/01/26	R248	01/02/2018	9.89	Put	Bond Future	20.4700	0.0205	16.4900	0.0165	(19.443)	0	0	0
2018/01/26	R248	01/02/2018	9.91	Call	Bond Future	3,819.3100	3.8193	3,635.9500	3.6360	(4.801)	0	0	0
2018/01/26	R248	01/02/2018	9.91	Put	Bond Future	16.1800	0.0162	12.7300	0.0127	(21.323)	0	0	0
2018/01/26	R248	03/05/2018	10.06	Call	Bond Future	5,928.3600	5.9284	5,779.9000	5.7799	(2.504)	0	0	0
2018/01/26	R248	03/05/2018	10.05	Put	Bond Future	1,307.0200	1.3070	1,342.6000	1.3426	2.722	0	0	0
2018/01/26	R248	03/05/2018			Bond Future	9.5308	93.9350	9.5508	93.7515	0.210	0.0000	0.0000	71,864
2018/01/26	R248	03/05/2018	10.07	Call	Bond Future	5,990.4500	5.9904	5,841.4300	5.8414	(2.488)	0	0	0
2018/01/26	R248	03/05/2018	10.07	Put	Bond Future	1,263.3400	1.2633	1,297.7900	1.2978	2.727	0	0	0
2018/01/26	R248	03/05/2018	10.06	Put	Bond Future	1,285.0100	1.2850	1,320.0200	1.3200	2.724	0	0	0
2018/01/26	R248	03/05/2018	10.05	Call	Bond Future	5,866.4700	5.8665	5,718.5800	5.7186	(2.521)	0	0	0

**Total**

**1366165**