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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2018 TO 31/01/2018

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
2018/01/31	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	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
2018/01/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	2025	01/02/2018	133.89	Put	Bond Future	3,945.4400	3.9454	3,982.3700	3.9824	0.936	0	0	0
2018/01/31	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	01/02/2018			Bond Future	129.9446	129.9446	129.9076	129.9076	(0.028)	0.0000	0.0000	1,070
2018/01/31	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	01/02/2018	133.88	Put	Bond Future	3,935.4400	3.9354	3,972.3700	3.9724	0.938	0	0	0
2018/01/31	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	01/02/2018	133.90	Put	Bond Future	3,955.4400	3.9554	3,992.3700	3.9924	0.934	0	0	0
2018/01/31	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	03/05/2018	133.20	Put	Bond Future	823.0500	0.8231	862.1900	0.8622	4.755	0	0	0
2018/01/31	2025	03/05/2018			Bond Future	132.3769	132.3769	132.3378	132.3378	(0.030)	0.0000	0.0000	1,033
2018/01/31	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	03/05/2018	133.22	Put	Bond Future	843.0500	0.8431	882.1900	0.8822	4.643	0	0	0
2018/01/31	2025	03/05/2018	133.21	Put	Bond Future	833.0500	0.8331	872.1900	0.8722	4.698	0	0	0
2018/01/31	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	02/08/2018			Bond Future	134.8161	134.8161	134.7768	134.7768	(0.029)	0.0000	0.0000	0
2018/01/31	2025	02/08/2018	136.65	Put	Bond Future	1,833.9000	1.8339	1,873.2100	1.8732	2.144	0	0	0
2018/01/31	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2025	02/08/2018	136.67	Put	Bond Future	1,853.9000	1.8539	1,893.2100	1.8932	2.120	0	0	0
2018/01/31	2025	02/08/2018	136.66	Put	Bond Future	1,843.9000	1.8439	1,883.2100	1.8832	2.132	0	0	0
2018/01/31	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2029	01/02/2018			Bond Future	100.0379	100.0379	99.9120	99.9120	(0.126)	0.0000	0.0000	0
2018/01/31	2029	03/05/2018			Bond Future	100.8924	100.8924	100.7630	100.7630	(0.128)	0.0000	0.0000	1,370
2018/01/31	2029	02/08/2018			Bond Future	102.7852	102.7852	102.6538	102.6538	(0.128)	0.0000	0.0000	0
2018/01/31	2030	01/02/2018	9.39	Put	Bond Future	0.9600	0.0010	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2030	01/02/2018			Bond Future	9.0425	92.5959	8.9756	93.0558	(0.740)	0.0000	0.0000	12,123
2018/01/31	2030	01/02/2018	9.38	Call	Bond Future	2,274.9400	2.2749	2,733.5900	2.7336	20.161	0	0	0
2018/01/31	2030	01/02/2018	9.38	Put	Bond Future	1.2200	0.0012	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2030	01/02/2018	9.39	Call	Bond Future	2,340.8800	2.3409	2,799.7900	2.7998	19.604	0	0	0
2018/01/31	2030	01/02/2018	9.37	Call	Bond Future	2,209.0000	2.2090	2,667.3300	2.6673	20.748	0	0	0
2018/01/31	2030	01/02/2018	9.37	Put	Bond Future	1.5400	0.0015	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2030	03/05/2018	9.51	Call	Bond Future	3,912.3100	3.9123	4,233.2600	4.2333	8.204	0	0	0
2018/01/31	2030	03/05/2018			Bond Future	9.0948	94.3242	9.0257	94.7918	(0.760)	0.0000	0.0000	93,070
2018/01/31	2030	03/05/2018	9.49	Call	Bond Future	3,821.9300	3.8219	4,139.1900	4.1392	8.301	0	0	0
2018/01/31	2030	03/05/2018	9.49	Put	Bond Future	1,208.2200	1.2082	1,057.8500	1.0578	(12.446)	0	0	0
2018/01/31	2030	03/05/2018	9.51	Put	Bond Future	1,169.0300	1.1690	1,022.3500	1.0223	(12.547)	0	0	0
2018/01/31	2030	03/05/2018	9.50	Call	Bond Future	3,867.0200	3.8670	4,186.1300	4.1861	8.252	0	0	0
2018/01/31	2030	03/05/2018	9.50	Put	Bond Future	1,188.4900	1.1885	1,039.9700	1.0400	(12.497)	0	0	0
2018/01/31	2030	02/08/2018	9.46	Put	Bond Future	2,282.5200	2.2825	2,096.7200	2.0967	(8.140)	0	0	0
2018/01/31	2030	02/08/2018	8.51	Call	Bond Future	1,610.5100	1.6105	1,758.4500	1.7584	9.186	0	0	7,850

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2018/01/31	2030	02/08/2018	8.91	Call	Bond Future	2,505.4400	2.5054	2,711.4500	2.7114	8.223	0	0	7,850
2018/01/31	2030	02/08/2018			Bond Future	9.1504	92.0776	9.0787	92.5545	(0.783)	0.0000	0.0000	127
2018/01/31	2030	02/08/2018	9.46	Call	Bond Future	4,304.1500	4.3042	4,595.2100	4.5952	6.762	0	0	0
2018/01/31	2030	02/08/2018	8.51	Put	Bond Future	5,991.0300	5.9910	5,662.1100	5.6621	(5.490)	0	0	0
2018/01/31	2030	02/08/2018	9.47	Call	Bond Future	4,344.2000	4.3442	4,636.7000	4.6367	6.733	0	0	0
2018/01/31	2030	02/08/2018	9.45	Put	Bond Future	2,306.7200	2.3067	2,119.4800	2.1195	(8.117)	0	0	0
2018/01/31	2030	02/08/2018	8.91	Put	Bond Future	4,117.7100	4.1177	3,846.8600	3.8469	(6.578)	0	0	0
2018/01/31	2030	02/08/2018	9.50	Call	Bond Future	4,465.5100	4.4655	4,762.3100	4.7623	6.646	0	0	0
2018/01/31	2030	02/08/2018	9.47	Put	Bond Future	2,258.2800	2.2583	2,073.9200	2.0739	(8.164)	0	0	0
2018/01/31	2030	02/08/2018	9.45	Call	Bond Future	4,264.0100	4.2640	4,553.6300	4.5536	6.792	0	0	0
2018/01/31	2030	02/08/2018	9.50	Put	Bond Future	2,187.1000	2.1871	2,007.0400	2.0070	(8.233)	0	0	7,850
2018/01/31	2032	01/02/2018	9.56	Call	Bond Future	2,262.5000	2.2625	2,720.4000	2.7204	20.239	0	0	0
2018/01/31	2032	01/02/2018	9.55	Put	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2032	01/02/2018	9.20	Call	Bond Future	162.7000	0.1627	276.4600	0.2765	69.920	0	0	7,500
2018/01/31	2032	01/02/2018	9.45	Put	Bond Future	8.4500	0.0085	0.0300	0.0000	(99.645)	0	0	0
2018/01/31	2032	01/02/2018	9.40	Put	Bond Future	25.8100	0.0258	0.3500	0.0004	(98.644)	0	0	0
2018/01/31	2032	01/02/2018			Bond Future	9.2476	95.1199	9.1856	95.5782	(0.670)	0.0000	0.0000	15,643
2018/01/31	2032	01/02/2018	9.57	Call	Bond Future	2,333.4900	2.3335	2,791.5000	2.7915	19.628	0	0	0
2018/01/31	2032	01/02/2018	9.57	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2032	01/02/2018	9.30	Put	Bond Future	151.7800	0.1518	14.7200	0.0147	(90.302)	0	0	0
2018/01/31	2032	01/02/2018	9.30	Call	Bond Future	536.8800	0.5369	858.1300	0.8581	59.836	0	0	7,800
2018/01/31	2032	01/02/2018	9.56	Put	Bond Future	0.4100	0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2032	01/02/2018	9.55	Call	Bond Future	2,191.4700	2.1915	2,649.2200	2.6492	20.888	0	0	0
2018/01/31	2032	01/02/2018	9.20	Put	Bond Future	514.3700	0.5144	169.8200	0.1698	(66.985)	0	0	0
2018/01/31	2032	01/02/2018	9.45	Call	Bond Future	1,483.1600	1.4832	1,933.0500	1.9331	30.333	0	0	750
2018/01/31	2032	01/02/2018	9.40	Call	Bond Future	1,139.3700	1.1394	1,572.2200	1.5722	37.990	0	0	6,800
2018/01/31	2032	03/05/2018	9.70	Call	Bond Future	3,966.9500	3.9669	4,302.3900	4.3024	8.456	0	0	0
2018/01/31	2032	03/05/2018	9.71	Put	Bond Future	1,108.6800	1.1087	979.9900	0.9800	(11.607)	0	0	0
2018/01/31	2032	03/05/2018			Bond Future	9.3007	92.7381	9.2368	93.2041	(0.687)	0.0000	0.0000	62,948
2018/01/31	2032	03/05/2018	9.70	Put	Bond Future	1,129.1600	1.1292	998.6000	0.9986	(11.563)	0	0	0
2018/01/31	2032	03/05/2018	9.71	Call	Bond Future	4,015.9300	4.0159	4,353.2400	4.3532	8.399	0	0	0
2018/01/31	2032	03/05/2018	9.72	Call	Bond Future	4,065.3100	4.0653	4,404.4600	4.4045	8.343	0	0	0
2018/01/31	2032	03/05/2018	9.72	Put	Bond Future	1,088.6700	1.0887	961.8200	0.9618	(11.652)	0	0	0
2018/01/31	2032	02/08/2018	9.66	Put	Bond Future	2,352.8600	2.3529	2,189.1700	2.1892	(6.957)	0	0	0
2018/01/31	2032	02/08/2018	9.67	Call	Bond Future	4,544.2100	4.5442	4,857.3400	4.8573	6.891	0	0	0
2018/01/31	2032	02/08/2018			Bond Future	9.3551	94.4674	9.2890	94.9425	(0.706)	0.0000	0.0000	2
2018/01/31	2032	02/08/2018	9.68	Call	Bond Future	4,587.7700	4.5878	4,902.0700	4.9021	6.851	0	0	0
2018/01/31	2032	02/08/2018	9.68	Put	Bond Future	2,301.1600	2.3012	2,140.3200	2.1403	(6.990)	0	0	0
2018/01/31	2032	02/08/2018	9.66	Call	Bond Future	4,501.0700	4.5011	4,812.5200	4.8125	6.919	0	0	0
2018/01/31	2032	02/08/2018	9.67	Put	Bond Future	2,326.7600	2.3268	2,164.7500	2.1647	(6.963)	0	0	0
2018/01/31	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	01/02/2018			Bond Future	104.3733	104.3733	103.8130	103.8130	(0.537)	0.0000	0.0000	5,730
2018/01/31	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	01/02/2018	109.64	Put	Bond Future	5,266.6700	5.2667	5,827.0400	5.8270	10.640	0	0	0
2018/01/31	2033	01/02/2018	109.66	Put	Bond Future	5,286.6700	5.2867	5,847.0400	5.8470	10.600	0	0	0
2018/01/31	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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2018/01/31	2033	01/02/2018	109.65	Put	Bond Future	5,276.6700	5.2767	5,837.0400	5.8370	10.620	0	0	0
2018/01/31	2033	03/05/2018	107.71	Put	Bond Future	2,470.7800	2.4708	3,042.9600	3.0430	23.158	0	0	0
2018/01/31	2033	03/05/2018			Bond Future	105.2392	105.2392	104.6670	104.6670	(0.544)	0.0000	0.0000	6,055
2018/01/31	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	03/05/2018	107.70	Put	Bond Future	2,460.7800	2.4608	3,032.9600	3.0330	23.252	0	0	0
2018/01/31	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	03/05/2018	107.69	Put	Bond Future	2,450.7800	2.4508	3,022.9600	3.0230	23.347	0	0	0
2018/01/31	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	02/08/2018			Bond Future	107.2136	107.2136	106.6311	106.6311	(0.543)	0.0000	0.0000	0
2018/01/31	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	02/08/2018	109.92	Put	Bond Future	2,706.4100	2.7064	3,288.8500	3.2888	21.521	0	0	0
2018/01/31	2033	02/08/2018	109.94	Put	Bond Future	2,726.4100	2.7264	3,308.8500	3.3088	21.363	0	0	0
2018/01/31	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2033	02/08/2018	109.93	Put	Bond Future	2,716.4100	2.7164	3,298.8500	3.2988	21.442	0	0	0
2018/01/31	2037	01/02/2018	9.82	Put	Bond Future	1.5900	0.0016	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2037	01/02/2018			Bond Future	9.5377	91.1136	9.4706	91.6581	(0.703)	0.0000	0.0000	13,491
2018/01/31	2037	01/02/2018	9.88	Put	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2037	01/02/2018	9.88	Call	Bond Future	2,704.8900	2.7049	3,249.1000	3.2491	20.119	0	0	2,070
2018/01/31	2037	01/02/2018	9.82	Call	Bond Future	2,241.2700	2.2413	2,784.1700	2.7842	24.223	0	0	0
2018/01/31	2037	01/02/2018	9.81	Put	Bond Future	2.0800	0.0021	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2037	01/02/2018	9.83	Call	Bond Future	2,318.6400	2.3186	2,861.9200	2.8619	23.431	0	0	0
2018/01/31	2037	01/02/2018	9.83	Put	Bond Future	1.2100	0.0012	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2037	01/02/2018	9.81	Call	Bond Future	2,163.9000	2.1639	2,706.3100	2.7063	25.066	0	0	0
2018/01/31	2037	01/02/2018	10.32	Call	Bond Future	6,000.8900	6.0009	6,545.3800	6.5454	9.073	0	0	0
2018/01/31	2037	01/02/2018	10.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/31	2037	01/02/2018	10.72	Call	Bond Future	8,832.7000	8.8327	9,377.1900	9.3772	6.164	0	0	0
2018/01/31	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/31	2037	03/05/2018	9.99	Call	Bond Future	4,415.2600	4.4153	4,805.2700	4.8053	8.833	0	0	0
2018/01/31	2037	03/05/2018	9.97	Put	Bond Future	1,386.9100	1.3869	1,218.7700	1.2188	(12.123)	0	0	0
2018/01/31	2037	03/05/2018			Bond Future	9.5948	92.8142	9.5259	93.3680	(0.719)	0.0000	0.0000	42,866
2018/01/31	2037	03/05/2018	9.99	Put	Bond Future	1,339.8700	1.3399	1,176.1300	1.1761	(12.221)	0	0	0
2018/01/31	2037	03/05/2018	9.97	Call	Bond Future	4,310.5700	4.3106	4,696.1800	4.6962	8.946	0	0	0
2018/01/31	2037	03/05/2018	9.98	Put	Bond Future	1,363.1400	1.3631	1,197.2100	1.1972	(12.173)	0	0	0
2018/01/31	2037	03/05/2018	9.98	Call	Bond Future	4,362.7200	4.3627	4,750.5400	4.7505	8.889	0	0	0
2018/01/31	2037	02/08/2018	9.96	Put	Bond Future	2,729.0100	2.7290	2,526.7800	2.5268	(7.410)	0	0	0
2018/01/31	2037	02/08/2018	9.95	Call	Bond Future	5,040.1300	5.0401	5,400.9000	5.4009	7.158	0	0	0
2018/01/31	2037	02/08/2018			Bond Future	9.6550	90.2892	9.5838	90.8538	(0.738)	0.0000	0.0000	731
2018/01/31	2037	02/08/2018	9.96	Call	Bond Future	5,086.9400	5.0869	5,449.3700	5.4494	7.125	0	0	0
2018/01/31	2037	02/08/2018	9.95	Put	Bond Future	2,758.0000	2.7580	2,554.1100	2.5541	(7.393)	0	0	0
2018/01/31	2037	02/08/2018	9.97	Call	Bond Future	5,133.6800	5.1337	5,497.7600	5.4978	7.092	0	0	0
2018/01/31	2037	02/08/2018	9.97	Put	Bond Future	2,700.0500	2.7000	2,499.4700	2.4995	(7.429)	0	0	0
2018/01/31	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	01/02/2018	136.95	Put	Bond Future	12,794.0700	12.7941	13,022.7300	13.0227	1.787	0	0	0
2018/01/31	2038	01/02/2018			Bond Future	124.1559	124.1559	123.9273	123.9273	(0.184)	0.0000	0.0000	5,938
2018/01/31	2038	01/02/2018	136.94	Put	Bond Future	12,784.0700	12.7841	13,012.7300	13.0127	1.789	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
2018/01/31	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	01/02/2018	136.93	Put	Bond Future	12,774.0700	12.7741	13,002.7300	13.0027	1.790	0	0	0
2018/01/31	2038	03/05/2018	132.28	Put	Bond Future	5,799.9000	5.7999	6,034.6300	6.0346	4.047	0	0	0
2018/01/31	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	03/05/2018			Bond Future	126.4801	126.4801	126.2454	126.2454	(0.186)	0.0000	0.0000	19,721
2018/01/31	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	03/05/2018	132.27	Put	Bond Future	5,789.9000	5.7899	6,024.6300	6.0246	4.054	0	0	0
2018/01/31	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	03/05/2018	132.29	Put	Bond Future	5,809.9000	5.8099	6,044.6300	6.0446	4.040	0	0	0
2018/01/31	2038	02/08/2018	134.55	Put	Bond Future	5,747.0700	5.7471	5,985.4500	5.9854	4.148	0	0	0
2018/01/31	2038	02/08/2018			Bond Future	128.8029	128.8029	128.5645	128.5645	(0.185)	0.0000	0.0000	0
2018/01/31	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	02/08/2018	134.54	Put	Bond Future	5,737.0700	5.7371	5,975.4500	5.9754	4.155	0	0	0
2018/01/31	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2038	02/08/2018	134.53	Put	Bond Future	5,727.0700	5.7271	5,965.4500	5.9654	4.162	0	0	0
2018/01/31	2040	01/02/2018	9.89	Call	Bond Future	2,315.9900	2.3160	2,722.3400	2.7223	17.545	0	0	0
2018/01/31	2040	01/02/2018			Bond Future	9.6177	94.5380	9.5707	94.9470	(0.489)	0.0000	0.0000	12,748
2018/01/31	2040	01/02/2018	9.87	Call	Bond Future	2,150.9500	2.1509	2,555.6000	2.5556	18.813	0	0	0
2018/01/31	2040	01/02/2018	9.87	Put	Bond Future	4.3100	0.0043	0.0100	0.0000	(99.768)	0	0	0
2018/01/31	2040	01/02/2018	9.88	Put	Bond Future	3.3600	0.0034	0.0100	0.0000	(99.702)	0	0	0
2018/01/31	2040	01/02/2018	9.89	Put	Bond Future	2.6000	0.0026	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	2040	01/02/2018	9.88	Call	Bond Future	2,233.4400	2.2334	2,639.0400	2.6390	18.160	0	0	0
2018/01/31	2040	03/05/2018	10.08	Put	Bond Future	1,457.6200	1.4576	1,278.7700	1.2788	(12.270)	0	0	0
2018/01/31	2040	03/05/2018			Bond Future	9.6751	96.3025	9.6268	96.7182	(0.500)	0.0000	0.0000	30,390
2018/01/31	2040	03/05/2018	10.07	Call	Bond Future	4,770.0200	4.7700	5,005.0900	5.0051	4.928	0	0	0
2018/01/31	2040	03/05/2018	10.07	Put	Bond Future	1,482.3100	1.4823	1,301.6700	1.3017	(12.186)	0	0	0
2018/01/31	2040	03/05/2018	10.08	Call	Bond Future	4,826.1600	4.8262	5,063.0200	5.0630	4.908	0	0	0
2018/01/31	2040	03/05/2018	10.00	Put	Bond Future	1,666.0100	1.6660	1,471.8900	1.4719	(11.652)	0	0	0
2018/01/31	2040	03/05/2018	10.00	Call	Bond Future	4,384.6300	4.3846	4,606.2200	4.6062	5.054	0	0	1,500
2018/01/31	2040	03/05/2018	9.00	Put	Bond Future	6,896.5500	6.8965	6,591.5600	6.5916	(4.422)	0	0	0
2018/01/31	2040	03/05/2018	9.00	Call	Bond Future	812.0700	0.8121	922.7900	0.9228	13.634	0	0	1,500
2018/01/31	2040	03/05/2018	10.06	Call	Bond Future	4,714.2900	4.7143	4,947.3900	4.9474	4.945	0	0	0
2018/01/31	2040	03/05/2018	10.06	Put	Bond Future	1,507.5200	1.5075	1,324.9100	1.3249	(12.113)	0	0	0
2018/01/31	2040	02/08/2018	10.03	Put	Bond Future	2,944.2100	2.9442	2,791.7300	2.7917	(5.179)	0	0	0
2018/01/31	2040	02/08/2018	10.04	Call	Bond Future	5,433.2900	5.4333	5,706.0600	5.7061	5.020	0	0	0
2018/01/31	2040	02/08/2018			Bond Future	9.7356	93.5921	9.6857	94.0161	(0.513)	0.0000	0.0000	420
2018/01/31	2040	02/08/2018	10.05	Call	Bond Future	5,483.1200	5.4831	5,757.1200	5.7571	4.997	0	0	0
2018/01/31	2040	02/08/2018	10.05	Put	Bond Future	2,881.7100	2.8817	2,731.7100	2.7317	(5.205)	0	0	0
2018/01/31	2040	02/08/2018	10.03	Call	Bond Future	5,383.6500	5.3837	5,655.1700	5.6552	5.043	0	0	0
2018/01/31	2040	02/08/2018	10.04	Put	Bond Future	2,912.8100	2.9128	2,761.5800	2.7616	(5.192)	0	0	0
2018/01/31	2044	01/02/2018	9.90	Put	Bond Future	5.2600	0.0053	0.0100	0.0000	(99.810)	0	0	0
2018/01/31	2044	01/02/2018	9.89	Call	Bond Future	2,051.7500	2.0518	2,547.5700	2.5476	24.166	0	0	0
2018/01/31	2044	01/02/2018			Bond Future	9.6526	91.5984	9.5956	92.1008	(0.590)	0.0000	0.0000	15,292
2018/01/31	2044	01/02/2018	9.90	Call	Bond Future	2,134.7800	2.1348	2,632.0000	2.6320	23.291	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
2018/01/31	2044	01/02/2018	9.89	Put	Bond Future	6.6700	0.0067	0.0200	0.0000	(99.700)	0	0	0
2018/01/31	2044	01/02/2018	9.91	Call	Bond Future	2,217.9400	2.2179	2,716.2900	2.7163	22.469	0	0	0
2018/01/31	2044	01/02/2018	9.91	Put	Bond Future	4.1300	0.0041	0.0100	0.0000	(99.758)	0	0	0
2018/01/31	2044	03/05/2018	10.10	Call	Bond Future	4,831.2800	4.8313	5,129.4100	5.1294	6.171	0	0	0
2018/01/31	2044	03/05/2018	10.09	Put	Bond Future	1,559.4100	1.5594	1,344.1100	1.3441	(13.807)	0	0	0
2018/01/31	2044	03/05/2018			Bond Future	9.7084	93.3080	9.6498	93.8190	(0.603)	0.0000	0.0000	20,178
2018/01/31	2044	03/05/2018	10.11	Call	Bond Future	4,887.6800	4.8877	5,187.9800	5.1880	6.144	0	0	0
2018/01/31	2044	03/05/2018	10.11	Put	Bond Future	1,508.6100	1.5086	1,297.8300	1.2978	(13.972)	0	0	0
2018/01/31	2044	03/05/2018	10.10	Put	Bond Future	1,533.7500	1.5338	1,320.8000	1.3208	(13.884)	0	0	0
2018/01/31	2044	03/05/2018	10.09	Call	Bond Future	4,775.2800	4.7753	5,071.0600	5.0711	6.194	0	0	0
2018/01/31	2044	02/08/2018	10.07	Call	Bond Future	5,531.1700	5.5312	5,860.6200	5.8606	5.956	0	0	0
2018/01/31	2044	02/08/2018			Bond Future	9.7670	90.6669	9.7066	91.1880	(0.618)	0.0000	0.0000	0
2018/01/31	2044	02/08/2018	10.05	Call	Bond Future	5,431.1700	5.4312	5,757.3100	5.7573	6.005	0	0	0
2018/01/31	2044	02/08/2018	10.05	Put	Bond Future	3,054.7600	3.0548	2,859.8400	2.8598	(6.381)	0	0	0
2018/01/31	2044	02/08/2018	10.07	Put	Bond Future	2,990.8400	2.9908	2,799.2300	2.7992	(6.407)	0	0	0
2018/01/31	2044	02/08/2018	10.06	Call	Bond Future	5,481.0900	5.4811	5,809.0000	5.8090	5.983	0	0	0
2018/01/31	2044	02/08/2018	10.06	Put	Bond Future	3,022.6600	3.0227	2,829.5100	2.8295	(6.390)	0	0	0
2018/01/31	2046	01/02/2018	132.92	Put	Bond Future	13,872.2000	13.8722	13,902.7400	13.9027	0.220	0	0	0
2018/01/31	2046	01/02/2018			Bond Future	119.0478	119.0478	119.0173	119.0173	(0.026)	0.0000	0.0000	6,929
2018/01/31	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	01/02/2018	132.91	Put	Bond Future	13,862.2000	13.8622	13,892.7400	13.8927	0.220	0	0	0
2018/01/31	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	01/02/2018	132.90	Put	Bond Future	13,852.2000	13.8522	13,882.7400	13.8827	0.220	0	0	0
2018/01/31	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	03/05/2018			Bond Future	119.6766	119.6766	119.6440	119.6440	(0.027)	0.0000	0.0000	20,962
2018/01/31	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	03/05/2018	127.93	Put	Bond Future	8,253.4300	8.2534	8,286.0200	8.2860	0.395	0	0	0
2018/01/31	2046	03/05/2018	127.95	Put	Bond Future	8,273.4300	8.2734	8,306.0200	8.3060	0.394	0	0	0
2018/01/31	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	03/05/2018	127.94	Put	Bond Future	8,263.4300	8.2634	8,296.0200	8.2960	0.394	0	0	0
2018/01/31	2046	02/08/2018	128.78	Put	Bond Future	6,858.3300	6.8583	6,890.9700	6.8910	0.476	0	0	0
2018/01/31	2046	02/08/2018			Bond Future	121.9217	121.9217	121.8890	121.8890	(0.027)	0.0000	0.0000	0
2018/01/31	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2046	02/08/2018	128.77	Put	Bond Future	6,848.3300	6.8483	6,880.9700	6.8810	0.477	0	0	0
2018/01/31	2046	02/08/2018	128.79	Put	Bond Future	6,868.3300	6.8683	6,900.9700	6.9010	0.475	0	0	0
2018/01/31	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	01/02/2018	140.23	Put	Bond Future	14,999.4300	14.9994	16,388.3200	16.3883	9.260	0	0	0
2018/01/31	2050	01/02/2018			Bond Future	125.2306	125.2306	123.8417	123.8417	(1.109)	0.0000	0.0000	7,722
2018/01/31	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	01/02/2018	140.25	Put	Bond Future	15,019.4300	15.0194	16,408.3200	16.4083	9.247	0	0	0
2018/01/31	2050	01/02/2018	140.24	Put	Bond Future	15,009.4300	15.0094	16,398.3200	16.3983	9.253	0	0	0
2018/01/31	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	03/05/2018	135.62	Put	Bond Future	8,045.0700	8.0451	9,461.6300	9.4616	17.608	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
2018/01/31	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	03/05/2018			Bond Future	127.5749	127.5749	126.1584	126.1584	(1.110)	0.0000	0.0000	23,529
2018/01/31	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	03/05/2018	135.61	Put	Bond Future	8,035.0700	8.0351	9,451.6300	9.4516	17.630	0	0	0
2018/01/31	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	03/05/2018	135.63	Put	Bond Future	8,055.0700	8.0551	9,471.6300	9.4716	17.586	0	0	0
2018/01/31	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	02/08/2018	137.54	Put	Bond Future	9,304.6800	9.3047	10,747.2700	10.7473	15.504	0	0	0
2018/01/31	2050	02/08/2018	137.52	Put	Bond Future	9,284.6800	9.2847	10,727.2700	10.7273	15.537	0	0	0
2018/01/31	2050	02/08/2018			Bond Future	128.2353	128.2353	126.7927	126.7927	(1.125)	0.0000	0.0000	0
2018/01/31	2050	02/08/2018	137.53	Put	Bond Future	9,294.6800	9.2947	10,737.2700	10.7373	15.521	0	0	0
2018/01/31	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	AL37	01/02/2018			Index Future	571.5340	571.5340	573.1650	573.1650	0.285	0.0000	0.0000	0
2018/01/31	AL37	03/05/2018			Index Future	582.1980	582.1980	583.8570	583.8570	0.285	0.0000	0.0000	0
2018/01/31	AL37	02/08/2018			Index Future	593.0580	593.0580	594.7500	594.7500	0.285	0.0000	0.0000	0
2018/01/31	AL7T	01/02/2018			Index Future	659.5020	659.5020	662.3390	662.3390	0.430	0.0000	0.0000	0
2018/01/31	AL7T	03/05/2018			Index Future	671.8080	671.8080	674.6960	674.6960	0.430	0.0000	0.0000	0
2018/01/31	AL7T	02/08/2018			Index Future	684.3400	684.3400	687.2830	687.2830	0.430	0.0000	0.0000	0
2018/01/31	ALBI	01/02/2018			Index Future	596.3070	596.3070	599.0150	599.0150	0.454	0.0000	0.0000	110
2018/01/31	ALBI	03/05/2018			Index Future	607.4340	607.4340	610.1900	610.1900	0.454	0.0000	0.0000	830
2018/01/31	ALBI	02/08/2018			Index Future	618.7650	618.7650	621.5740	621.5740	0.454	0.0000	0.0000	0
2018/01/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C040	06/10/2015			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
2018/01/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/31	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	01/02/2018			Bond Future	128.7369	128.7369	128.0295	128.0295	(0.549)	0.0000	0.0000	0
2018/01/31	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	01/02/2018	132.29	Put	Bond Future	3,553.1000	3.5531	4,260.4900	4.2605	19.909	0	0	0
2018/01/31	EL28	01/02/2018	132.31	Put	Bond Future	3,573.1000	3.5731	4,280.4900	4.2805	19.798	0	0	0
2018/01/31	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	01/02/2018	132.30	Put	Bond Future	3,563.1000	3.5631	4,270.4900	4.2705	19.853	0	0	0
2018/01/31	EL28	03/05/2018	133.20	Put	Bond Future	3,812.8100	3.8128	4,534.9600	4.5350	18.940	0	0	0
2018/01/31	EL28	03/05/2018			Bond Future	129.3872	129.3872	128.6650	128.6650	(0.558)	0.0000	0.0000	0
2018/01/31	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	03/05/2018	133.19	Put	Bond Future	3,802.8100	3.8028	4,524.9600	4.5250	18.990	0	0	0
2018/01/31	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	03/05/2018	133.18	Put	Bond Future	3,792.8100	3.7928	4,514.9600	4.5150	19.040	0	0	0
2018/01/31	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	02/08/2018			Bond Future	131.8144	131.8144	131.0793	131.0793	(0.558)	0.0000	0.0000	0
2018/01/31	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	02/08/2018	134.93	Put	Bond Future	3,115.5500	3.1156	3,850.6800	3.8507	23.596	0	0	0
2018/01/31	EL28	02/08/2018	134.95	Put	Bond Future	3,135.5500	3.1356	3,870.6800	3.8707	23.445	0	0	0
2018/01/31	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	EL28	02/08/2018	134.94	Put	Bond Future	3,125.5500	3.1256	3,860.6800	3.8607	23.520	0	0	0
2018/01/31	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	01/02/2018	10.99	Call	Bond Future	1,505.8500	1.5059	1,926.0100	1.9260	27.902	0	0	0
2018/01/31	ES33	01/02/2018			Bond Future	10.7397	78.6993	10.6711	79.1195	(0.638)	0.0000	0.0000	1,455
2018/01/31	ES33	01/02/2018	11.00	Call	Bond Future	1,565.0800	1.5651	1,985.2400	1.9852	26.846	0	0	0
2018/01/31	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	01/02/2018	11.01	Call	Bond Future	1,624.2300	1.6242	2,044.3900	2.0444	25.868	0	0	0
2018/01/31	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	03/05/2018	11.22	Call	Bond Future	2,248.6600	2.2487	2,676.0000	2.6760	19.004	0	0	0
2018/01/31	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	03/05/2018			Bond Future	10.8374	76.3767	10.7666	76.8040	(0.653)	0.0000	0.0000	9,466
2018/01/31	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	03/05/2018	11.20	Call	Bond Future	2,133.5900	2.1336	2,560.9300	2.5609	20.029	0	0	0
2018/01/31	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	03/05/2018	11.21	Call	Bond Future	2,191.1600	2.1912	2,618.5000	2.6185	19.503	0	0	0
2018/01/31	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	02/08/2018	11.14	Call	Bond Future	1,184.4000	1.1844	1,620.1000	1.6201	36.787	0	0	0
2018/01/31	ES33	02/08/2018			Bond Future	10.9375	77.8009	10.8641	78.2366	(0.670)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/31	ES33	02/08/2018	11.15	Call	Bond Future	1,242.1500	1.2422	1,677.8500	1.6778	35.076	0	0	0
2018/01/31	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES33	02/08/2018	11.16	Call	Bond Future	1,299.8400	1.2998	1,735.5400	1.7355	33.520	0	0	0
2018/01/31	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	ES42	01/02/2018			Bond Future	10.9044	82.0372	10.8461	82.4467	(0.535)	0.0000	0.0000	798
2018/01/31	ES42	03/05/2018			Bond Future	11.0009	79.3071	10.9407	79.7234	(0.548)	0.0000	0.0000	7,957
2018/01/31	ES42	02/08/2018			Bond Future	11.0978	80.7856	11.0355	81.2102	(0.562)	0.0000	0.0000	0
2018/01/31	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	01/02/2018			GOVI	594.9610	594.9610	597.7270	597.7270	0.465	0.0000	0.0000	183
2018/01/31	GOVI	01/02/2018	581.03	Call	GOVI	139,310.0000	13.9310	166,970.0000	16.6970	19.855	0	0	0
2018/01/31	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	01/02/2018	581.04	Call	GOVI	139,210.0000	13.9210	166,870.0000	16.6870	19.869	0	0	0
2018/01/31	GOVI	01/02/2018	581.02	Call	GOVI	139,410.0000	13.9410	167,070.0000	16.7070	19.841	0	0	0
2018/01/31	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	03/05/2018	590.29	Call	GOVI	157,720.0000	15.7720	185,880.0000	18.5880	17.854	0	0	0
2018/01/31	GOVI	03/05/2018	590.27	Call	GOVI	157,920.0000	15.7920	186,080.0000	18.6080	17.832	0	0	0
2018/01/31	GOVI	03/05/2018			GOVI	606.0620	606.0620	608.8780	608.8780	0.465	0.0000	0.0000	597
2018/01/31	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	03/05/2018	590.28	Call	GOVI	157,820.0000	15.7820	185,980.0000	18.5980	17.843	0	0	0
2018/01/31	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	02/08/2018			GOVI	617.3680	617.3680	620.2380	620.2380	0.465	0.0000	0.0000	0
2018/01/31	GOVI	02/08/2018	605.71	Call	GOVI	116,580.0000	11.6580	145,280.0000	14.5280	24.618	0	0	0
2018/01/31	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GOVI	02/08/2018	605.72	Call	GOVI	116,480.0000	11.6480	145,180.0000	14.5180	24.639	0	0	0
2018/01/31	GOVI	02/08/2018	605.70	Call	GOVI	116,680.0000	11.6680	145,380.0000	14.5380	24.597	0	0	0
2018/01/31	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/31	IGOV	01/02/2018			Index Future	248.9930	248.9930	248.1440	248.1440	(0.341)	0.0000	0.0000	437
2018/01/31	IGOV	03/05/2018			Index Future	253.6520	253.6520	252.7860	252.7860	(0.341)	0.0000	0.0000	1,146
2018/01/31	IGOV	02/08/2018			Index Future	258.4120	258.4120	257.5300	257.5300	(0.341)	0.0000	0.0000	0
2018/01/31	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/31	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/01/31	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/01/31	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4700	100.4700	(0.010)	0.0000	0.0000	0
2018/01/31	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.4800	99.4800	(0.020)	0.0000	0.0000	0
2018/01/31	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/31	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/01/31	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/01/31	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8500	98.8500	(0.010)	0.0000	0.0000	0
2018/01/31	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2400	99.2400	(0.010)	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
2018/01/31	IS02	21/06/2019			Interest Rate Swap	99.6100	99.6100	99.5900	99.5900	(0.020)	0.0000	0.0000	0
2018/01/31	IS02	20/09/2019			Interest Rate Swap	100.0000	100.0000	99.9700	99.9700	(0.030)	0.0000	0.0000	0
2018/01/31	IS02	20/12/2019			Interest Rate Swap	100.9300	100.9300	100.8900	100.8900	(0.040)	0.0000	0.0000	0
2018/01/31	IS02	23/03/2020			Interest Rate Swap	98.6800	98.6800	98.6400	98.6400	(0.041)	0.0000	0.0000	0
2018/01/31	IS05	17/12/2020			Interest Rate Swap	96.1700	96.1700	96.0900	96.0900	(0.083)	0.0000	0.0000	0
2018/01/31	IS05	16/03/2021			Interest Rate Swap	95.4000	95.4000	95.3200	95.3200	(0.084)	0.0000	0.0000	0
2018/01/31	IS05	15/06/2021			Interest Rate Swap	94.6000	94.6000	94.5100	94.5100	(0.095)	0.0000	0.0000	0
2018/01/31	IS05	21/09/2021			Interest Rate Swap	94.7900	94.7900	94.6800	94.6800	(0.116)	0.0000	0.0000	0
2018/01/31	IS05	21/12/2021			Interest Rate Swap	96.9900	96.9900	96.8800	96.8800	(0.113)	0.0000	0.0000	51
2018/01/31	IS05	15/03/2022			Interest Rate Swap	97.1400	97.1400	97.0200	97.0200	(0.124)	0.0000	0.0000	0
2018/01/31	IS05	21/06/2022			Interest Rate Swap	98.3400	98.3400	98.2200	98.2200	(0.122)	0.0000	0.0000	0
2018/01/31	IS05	20/09/2022			Interest Rate Swap	100.5500	100.5500	100.4300	100.4300	(0.119)	0.0000	0.0000	0
2018/01/31	IS05	20/12/2022			Interest Rate Swap	101.8200	101.8200	101.6800	101.6800	(0.137)	0.0000	0.0000	0
2018/01/31	IS05	22/03/2023			Interest Rate Swap	96.9500	96.9500	96.8100	96.8100	(0.144)	0.0000	0.0000	0
2018/01/31	IS10	17/12/2025			Interest Rate Swap	95.3500	95.3500	95.1100	95.1100	(0.252)	0.0000	0.0000	0
2018/01/31	IS10	16/03/2026			Interest Rate Swap	92.3700	92.3700	92.1300	92.1300	(0.260)	0.0000	0.0000	0
2018/01/31	IS10	15/06/2026			Interest Rate Swap	91.1400	91.1400	90.8800	90.8800	(0.285)	0.0000	0.0000	0
2018/01/31	IS10	21/09/2026			Interest Rate Swap	93.3000	93.3000	93.0500	93.0500	(0.268)	0.0000	0.0000	0
2018/01/31	IS10	21/12/2026			Interest Rate Swap	97.0900	97.0900	96.8400	96.8400	(0.257)	0.0000	0.0000	0
2018/01/31	IS10	15/03/2027			Interest Rate Swap	95.6700	95.6700	95.4100	95.4100	(0.272)	0.0000	0.0000	0
2018/01/31	IS10	21/06/2027			Interest Rate Swap	97.7400	97.7400	97.4800	97.4800	(0.266)	0.0000	0.0000	0
2018/01/31	IS10	20/09/2027			Interest Rate Swap	101.4500	101.4500	101.1900	101.1900	(0.256)	0.0000	0.0000	0
2018/01/31	IS10	20/12/2027			Interest Rate Swap	101.8100	101.8100	101.5400	101.5400	(0.265)	0.0000	0.0000	0
2018/01/31	IS10	22/03/2028			Interest Rate Swap	97.0800	97.0800	96.8000	96.8000	(0.288)	0.0000	0.0000	0
2018/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/31	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/31	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/31	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/31	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/31	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/31	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/31	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/31	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/31	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/31	R023	01/02/2018	8.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R023	01/02/2018			Bond Future	7.8264	103.0818	7.7453	103.4155	(1.036)	0.0000	0.0000	9,086
2018/01/31	R023	01/02/2018	8.32	Call	Bond Future	2,002.0900	2.0021	2,335.8100	2.3358	16.669	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
2018/01/31	R023	01/02/2018	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R023	01/02/2018	8.33	Call	Bond Future	2,042.1400	2.0421	2,375.8600	2.3759	16.342	0	0	0
2018/01/31	R023	01/02/2018	8.31	Call	Bond Future	1,962.0200	1.9620	2,295.7400	2.2957	17.009	0	0	0
2018/01/31	R023	01/02/2018	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R023	03/05/2018	8.27	Call	Bond Future	2,057.6500	2.0576	2,325.1700	2.3252	13.001	0	0	0
2018/01/31	R023	03/05/2018			Bond Future	7.8412	101.0760	7.7553	101.4150	(1.095)	0.0000	0.0000	66,191
2018/01/31	R023	03/05/2018	8.27	Put	Bond Future	385.8800	0.3859	314.4300	0.3144	(18.516)	0	0	0
2018/01/31	R023	03/05/2018	8.28	Call	Bond Future	2,086.9900	2.0870	2,355.9500	2.3559	12.887	0	0	0
2018/01/31	R023	03/05/2018	8.29	Put	Bond Future	367.7600	0.3678	299.1500	0.2991	(18.656)	0	0	0
2018/01/31	R023	03/05/2018	9.19	Call	Bond Future	5,167.0800	5.1671	5,500.2400	5.5002	6.448	0	0	0
2018/01/31	R023	03/05/2018	9.19	Put	Bond Future	23.0900	0.0231	17.2800	0.0173	(25.162)	0	0	2,500
2018/01/31	R023	03/05/2018	8.28	Put	Bond Future	376.6500	0.3766	306.6400	0.3066	(18.588)	0	0	0
2018/01/31	R023	03/05/2018	8.29	Call	Bond Future	2,116.6500	2.1166	2,387.0100	2.3870	12.773	0	0	0
2018/01/31	R035	01/02/2018	9.75	Call	Bond Future	2,406.7600	2.4068	2,943.8200	2.9438	22.315	0	0	0
2018/01/31	R035	01/02/2018	9.73	Put	Bond Future	11.7400	0.0117	0.0700	0.0001	(99.404)	0	0	0
2018/01/31	R035	01/02/2018			Bond Future	9.4478	99.0796	9.3807	99.6249	(0.710)	0.0000	0.0000	36,841
2018/01/31	R035	01/02/2018	9.75	Put	Bond Future	8.2300	0.0082	0.0400	0.0000	(99.514)	0	0	0
2018/01/31	R035	01/02/2018	9.73	Call	Bond Future	2,254.3700	2.2544	2,787.9500	2.7880	23.669	0	0	0
2018/01/31	R035	01/02/2018	9.74	Put	Bond Future	9.8400	0.0098	0.0500	0.0001	(99.492)	0	0	0
2018/01/31	R035	01/02/2018	9.74	Call	Bond Future	2,330.4700	2.3305	2,865.9300	2.8659	22.976	0	0	0
2018/01/31	R035	03/05/2018	9.91	Put	Bond Future	1,575.3700	1.5754	1,393.3800	1.3934	(11.552)	0	0	0
2018/01/31	R035	03/05/2018			Bond Future	9.5018	96.4286	9.4327	96.9831	(0.727)	0.0000	0.0000	55,845
2018/01/31	R035	03/05/2018	9.90	Call	Bond Future	4,703.1200	4.7031	5,073.5500	5.0736	7.876	0	0	0
2018/01/31	R035	03/05/2018	9.90	Put	Bond Future	1,599.5900	1.5996	1,415.5300	1.4155	(11.507)	0	0	0
2018/01/31	R035	03/05/2018	9.91	Call	Bond Future	4,754.8600	4.7549	5,127.3600	5.1274	7.834	0	0	0
2018/01/31	R035	03/05/2018	9.89	Call	Bond Future	4,651.4300	4.6514	5,019.7800	5.0198	7.919	0	0	0
2018/01/31	R035	03/05/2018	9.89	Put	Bond Future	1,623.9500	1.6240	1,437.8100	1.4378	(11.462)	0	0	0
2018/01/31	R035	02/08/2018	9.42	Call	Bond Future	3,590.1100	3.5901	3,855.7000	3.8557	7.398	0	0	0
2018/01/31	R035	02/08/2018			Bond Future	9.5575	98.2269	9.4861	98.7924	(0.747)	0.0000	0.0000	3
2018/01/31	R035	02/08/2018	9.42	Put	Bond Future	4,683.9500	4.6839	4,384.1200	4.3841	(6.401)	0	0	0
2018/01/31	R035	02/08/2018	9.43	Call	Bond Future	3,623.6200	3.6236	3,890.9500	3.8910	7.377	0	0	0
2018/01/31	R035	02/08/2018	9.44	Put	Bond Future	4,590.6000	4.5906	4,294.2400	4.2942	(6.456)	0	0	0
2018/01/31	R035	02/08/2018	9.43	Put	Bond Future	4,637.2600	4.6373	4,339.1700	4.3392	(6.428)	0	0	0
2018/01/31	R035	02/08/2018	9.44	Call	Bond Future	3,657.0600	3.6571	3,926.1200	3.9261	7.357	0	0	0
2018/01/31	R186	01/02/2018	8.96	Call	Bond Future	2,784.6000	2.7846	3,259.9800	3.2600	17.072	0	0	0
2018/01/31	R186	01/02/2018	8.50	Put	Bond Future	373.0500	0.3730	79.0400	0.0790	(78.812)	0	0	0
2018/01/31	R186	01/02/2018	9.00	Call	Bond Future	3,040.2300	3.0402	3,515.6100	3.5156	15.636	0	0	0
2018/01/31	R186	01/02/2018	9.25	Call	Bond Future	4,620.0300	4.6200	5,095.4100	5.0954	10.290	0	0	0
2018/01/31	R186	01/02/2018			Bond Future	8.5321	113.4077	8.4605	113.8830	(0.840)	0.0000	0.0000	23,023
2018/01/31	R186	01/02/2018	8.50	Call	Bond Future	160.1100	0.1601	341.4800	0.3415	113.278	0	0	1,460
2018/01/31	R186	01/02/2018	7.75	Put	Bond Future	5,337.1700	5.3372	4,861.7900	4.8618	(8.907)	0	0	0
2018/01/31	R186	01/02/2018	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,460
2018/01/31	R186	01/02/2018	8.97	Call	Bond Future	2,848.5800	2.8486	3,323.9600	3.3240	16.688	0	0	0
2018/01/31	R186	01/02/2018	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R186	01/02/2018	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,200
2018/01/31	R186	01/02/2018	8.75	Put	Bond Future	2.9500	0.0030	0.0000	0.0000	(100.000)	0	0	775

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2018/01/31	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	775
2018/01/31	R186	01/02/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R186	01/02/2018	8.98	Call	Bond Future	2,912.5200		2.9125	3,387.9000	3.3879	16.322	0	0	0
2018/01/31	R186	01/02/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R186	01/02/2018	8.75	Call	Bond Future	1,432.4200		1.4324	1,904.8500	1.9049	32.981	0	0	0
2018/01/31	R186	01/02/2018	9.65	Call	Bond Future	7,084.9700		7.0850	7,560.3500	7.5603	6.710	0	0	0
2018/01/31	R186	01/02/2018	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/31	R186	03/05/2018	10.14	Put	Bond Future	41.0900		0.0411	33.0200	0.0330	(19.640)	0	0	0
2018/01/31	R186	03/05/2018	8.00	Put	Bond Future	4,363.5200		4.3635	4,001.4300	4.0014	(8.298)	0	0	0
2018/01/31	R186	03/05/2018	8.69	Call	Bond Future	2,233.0900		2.2331	2,529.1900	2.5292	13.260	0	0	0
2018/01/31	R186	03/05/2018	9.72	Put	Bond Future	152.9100		0.1529	126.3600	0.1264	(17.363)	0	0	10,640
2018/01/31	R186	03/05/2018	8.40	Put	Bond Future	2,455.1700		2.4552	2,189.5000	2.1895	(10.821)	0	0	0
2018/01/31	R186	03/05/2018	8.92	Call	Bond Future	3,170.2000		3.1702	3,520.2300	3.5202	11.041	0	0	0
2018/01/31	R186	03/05/2018	8.91	Put	Bond Future	990.2700		0.9903	854.9100	0.8549	(13.669)	0	0	0
2018/01/31	R186	03/05/2018			Bond Future	8.5750		115.5243	8.5004	116.0076	(0.870)	0.0000	0.0000	181,683
2018/01/31	R186	03/05/2018	9.30	Put	Bond Future	440.1200		0.4401	371.7800	0.3718	(15.528)	0	0	0
2018/01/31	R186	03/05/2018	9.30	Call	Bond Future	4,995.6900		4.9957	5,410.6300	5.4106	8.306	0	0	1,120
2018/01/31	R186	03/05/2018	10.14	Call	Bond Future	9,571.5600		9.5716	10,046.7700	10.0468	4.965	0	0	0
2018/01/31	R186	03/05/2018	8.93	Call	Bond Future	3,214.3300		3.2143	3,566.4500	3.5664	10.955	0	0	0
2018/01/31	R186	03/05/2018	8.93	Put	Bond Future	952.2600		0.9523	821.1000	0.8211	(13.774)	0	0	0
2018/01/31	R186	03/05/2018	9.19	Put	Bond Future	558.8600		0.5589	474.6600	0.4747	(15.066)	0	0	0
2018/01/31	R186	03/05/2018	8.00	Call	Bond Future	567.5000		0.5675	688.6900	0.6887	21.355	0	0	4,745
2018/01/31	R186	03/05/2018	8.69	Put	Bond Future	1,493.5200		1.4935	1,306.3400	1.3063	(12.533)	0	0	0
2018/01/31	R186	03/05/2018	9.72	Call	Bond Future	7,235.2900		7.2353	7,692.0200	7.6920	6.313	0	0	0
2018/01/31	R186	03/05/2018	8.70	Put	Bond Future	1,467.1000		1.4671	1,282.4400	1.2824	(12.587)	0	0	3,500
2018/01/31	R186	03/05/2018	8.40	Call	Bond Future	1,317.5500		1.3175	1,535.1600	1.5352	16.516	0	0	4,745
2018/01/31	R186	03/05/2018	8.92	Put	Bond Future	971.0200		0.9710	837.7700	0.8378	(13.723)	0	0	0
2018/01/31	R186	03/05/2018	8.91	Call	Bond Future	3,126.5200		3.1265	3,474.4400	3.4744	11.128	0	0	0
2018/01/31	R186	03/05/2018	9.75	Call	Bond Future	7,400.0100		7.4000	7,858.7100	7.8587	6.199	0	0	0
2018/01/31	R186	03/05/2018	9.75	Put	Bond Future	140.1900		0.1402	115.6100	0.1156	(17.533)	0	0	3,200
2018/01/31	R186	03/05/2018	9.19	Call	Bond Future	4,439.2900		4.4393	4,838.3700	4.8384	8.990	0	0	0
2018/01/31	R186	03/05/2018	8.70	Call	Bond Future	2,270.6600		2.2707	2,569.2800	2.5693	13.151	0	0	0
2018/01/31	R186	03/05/2018	8.85	Call	Bond Future	2,869.1800		2.8692	3,203.9900	3.2040	11.669	0	0	0
2018/01/31	R186	03/05/2018	8.85	Put	Bond Future	1,111.5300		1.1115	963.0600	0.9631	(13.357)	0	0	4,745
2018/01/31	R186	02/08/2018	8.48	Put	Bond Future	3,101.7000		3.1017	2,863.8700	2.8639	(7.668)	0	0	0
2018/01/31	R186	02/08/2018			Bond Future	8.6198		112.3779	8.5418	112.8708	(0.905)	0.0000	0.0000	51
2018/01/31	R186	02/08/2018	8.47	Call	Bond Future	2,190.0300		2.1900	2,443.2000	2.4432	11.560	0	0	0
2018/01/31	R186	02/08/2018	8.47	Put	Bond Future	3,139.0400		3.1390	2,899.3300	2.8993	(7.636)	0	0	0
2018/01/31	R186	02/08/2018	8.48	Call	Bond Future	2,216.3500		2.2163	2,471.4000	2.4714	11.508	0	0	0
2018/01/31	R186	02/08/2018	8.46	Call	Bond Future	2,163.9300		2.1639	2,415.5400	2.4155	11.627	0	0	0
2018/01/31	R186	02/08/2018	8.46	Put	Bond Future	3,176.6500		3.1767	2,935.3800	2.9354	(7.595)	0	0	0
2018/01/31	R186	01/11/2018	9.14	Call	Bond Future	0.0000		0.0000	5,335.3600	5.3354	100.000	0	0	0
2018/01/31	R186	01/11/2018	7.96	Put	Bond Future	0.0000		0.0000	5,743.7100	5.7437	100.000	0	0	0
2018/01/31	R186	01/11/2018	8.54	Put	Bond Future	0.0000		0.0000	3,427.7700	3.4278	100.000	0	0	0
2018/01/31	R186	01/11/2018			Bond Future	8.5300		8.5300	8.5744	115.0412	0.521	0.0000	0.0000	0
2018/01/31	R186	01/11/2018	8.46	Put	Bond Future	0.0000		0.0000	3,706.2700	3.7063	100.000	0	0	0
2018/01/31	R186	01/11/2018	8.46	Call	Bond Future	0.0000		0.0000	2,996.4900	2.9965	100.000	0	0	5,000
2018/01/31	R186	01/11/2018	8.53	Call	Bond Future	0.0000		0.0000	3,187.1900	3.1872	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
2018/01/31	R186	01/11/2018	8.53	Put	Bond Future	0.0000	0.0000	3,461.9600	3.4620	100.000	0	0	0
2018/01/31	R186	01/11/2018	9.14	Put	Bond Future	0.0000	0.0000	1,911.4600	1.9115	100.000	0	0	5,000
2018/01/31	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	1,861.4200	1.8614	100.000	0	0	5,000
2018/01/31	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	3,214.9600	3.2150	100.000	0	0	0
2018/01/31	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	3,159.5700	3.1596	100.000	0	0	0
2018/01/31	R186	01/11/2018	8.52	Put	Bond Future	0.0000	0.0000	3,496.3500	3.4963	100.000	0	0	0
2018/01/31	R197	01/02/2018	301.68	Put	Bond Future	4,230.3900	4.2304	4,915.6400	4.9156	16.198	0	0	0
2018/01/31	R197	01/02/2018			Bond Future	297.4496	297.4496	296.7644	296.7644	(0.230)	0.0000	0.0000	641
2018/01/31	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	01/02/2018	301.67	Put	Bond Future	4,220.3900	4.2204	4,905.6400	4.9056	16.237	0	0	0
2018/01/31	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	01/02/2018	301.66	Put	Bond Future	4,210.3900	4.2104	4,895.6400	4.8956	16.275	0	0	0
2018/01/31	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	03/05/2018			Bond Future	303.0176	303.0176	302.3158	302.3158	(0.232)	0.0000	0.0000	2,388
2018/01/31	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	03/05/2018	304.44	Put	Bond Future	1,422.4300	1.4224	2,124.2000	2.1242	49.336	0	0	0
2018/01/31	R197	03/05/2018	304.46	Put	Bond Future	1,442.4300	1.4424	2,144.2000	2.1442	48.652	0	0	0
2018/01/31	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R197	03/05/2018	304.45	Put	Bond Future	1,432.4300	1.4324	2,134.2000	2.1342	48.992	0	0	0
2018/01/31	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R202	01/02/2018	249.06	Put	Bond Future	13,032.8100	13.0328	14,252.7200	14.2527	9.360	0	0	0
2018/01/31	R202	01/02/2018			Bond Future	236.0272	236.0272	234.8073	234.8073	(0.517)	0.0000	0.0000	13,021
2018/01/31	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R202	01/02/2018	249.08	Put	Bond Future	13,052.8100	13.0528	14,272.7200	14.2727	9.346	0	0	0
2018/01/31	R202	01/02/2018	249.07	Put	Bond Future	13,042.8100	13.0428	14,262.7200	14.2627	9.353	0	0	0
2018/01/31	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R202	03/05/2018	247.48	Put	Bond Future	7,400.1600	7.4002	8,509.8900	8.5099	14.996	0	0	0
2018/01/31	R202	03/05/2018	247.47	Call	Bond Future	366.5100	0.3665	230.3200	0.2303	(37.159)	0	0	0
2018/01/31	R202	03/05/2018			Bond Future	240.4451	240.4451	239.1996	239.1996	(0.518)	0.0000	0.0000	23,050
2018/01/31	R202	03/05/2018	247.48	Call	Bond Future	365.3100	0.3653	229.5100	0.2295	(37.174)	0	0	0
2018/01/31	R202	03/05/2018	247.47	Put	Bond Future	7,391.3600	7.3914	8,500.7000	8.5007	15.009	0	0	0
2018/01/31	R202	03/05/2018	247.49	Call	Bond Future	364.1200	0.3641	228.6900	0.2287	(37.194)	0	0	0
2018/01/31	R202	03/05/2018	247.49	Put	Bond Future	7,408.9700	7.4090	8,519.0700	8.5191	14.983	0	0	0
2018/01/31	R204	01/02/2018	7.27	Call	Bond Future	149.0400	0.1490	193.2100	0.1932	29.636	0	0	0
2018/01/31	R204	01/02/2018			Bond Future	7.0918	101.7738	7.0390	101.8180	(0.744)	0.0000	0.0000	8,320
2018/01/31	R204	01/02/2018	7.25	Call	Bond Future	132.3300	0.1323	176.5000	0.1765	33.379	0	0	0
2018/01/31	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R204	01/02/2018	7.26	Call	Bond Future	140.6900	0.1407	184.8600	0.1849	31.395	0	0	0
2018/01/31	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R204	03/05/2018	7.10	Put	Bond Future	57.9900	0.0580	45.9500	0.0459	(20.762)	0	0	0
2018/01/31	R204	03/05/2018			Bond Future	6.9077	103.6734	6.8346	103.7175	(1.058)	0.0000	0.0000	22,580
2018/01/31	R204	03/05/2018	7.09	Call	Bond Future	169.6500	0.1696	201.3800	0.2014	18.703	0	0	0
2018/01/31	R204	03/05/2018	7.09	Put	Bond Future	59.8300	0.0598	47.4700	0.0475	(20.659)	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
2018/01/31	R204	03/05/2018	7.10	Call	Bond Future	173.8300	0.1738	205.8800	0.2059	18.438	0	0	0
2018/01/31	R204	03/05/2018	7.08	Call	Bond Future	165.5000	0.1655	196.9100	0.1969	18.979	0	0	0
2018/01/31	R204	03/05/2018	7.08	Put	Bond Future	61.7000	0.0617	49.0200	0.0490	(20.551)	0	0	0
2018/01/31	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R207	01/02/2018	7.60	Call	Bond Future	836.3300	0.8363	978.0900	0.9781	16.950	0	0	0
2018/01/31	R207	01/02/2018			Bond Future	7.1289	100.6495	7.0496	100.7913	(1.113)	0.0000	0.0000	8,414
2018/01/31	R207	01/02/2018	7.61	Call	Bond Future	853.9800	0.8540	995.7400	0.9957	16.600	0	0	0
2018/01/31	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R207	01/02/2018	7.62	Call	Bond Future	871.6300	0.8716	1,013.3900	1.0134	16.264	0	0	0
2018/01/31	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R207	03/05/2018	7.57	Call	Bond Future	840.6100	0.8406	961.3700	0.9614	14.366	0	0	0
2018/01/31	R207	03/05/2018	7.56	Put	Bond Future	63.7600	0.0638	40.3500	0.0404	(36.716)	0	0	0
2018/01/31	R207	03/05/2018			Bond Future	7.0712	102.5281	6.9799	102.6716	(1.291)	0.0000	0.0000	47,558
2018/01/31	R207	03/05/2018	7.58	Call	Bond Future	854.0200	0.8540	975.4400	0.9754	14.217	0	0	0
2018/01/31	R207	03/05/2018	7.58	Put	Bond Future	59.4300	0.0594	37.3500	0.0373	(37.153)	0	0	0
2018/01/31	R207	03/05/2018	7.57	Put	Bond Future	61.5600	0.0616	38.8200	0.0388	(36.940)	0	0	0
2018/01/31	R207	03/05/2018	7.56	Call	Bond Future	827.2700	0.8273	947.3600	0.9474	14.516	0	0	0
2018/01/31	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R208	01/02/2018			Bond Future	7.4203	100.5293	7.3400	100.7488	(1.082)	0.0000	0.0000	20,935
2018/01/31	R208	01/02/2018	7.84	Call	Bond Future	1,137.8600	1.1379	1,357.4200	1.3574	19.296	0	0	0
2018/01/31	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R208	01/02/2018	7.85	Call	Bond Future	1,164.7700	1.1648	1,384.3300	1.3843	18.850	0	0	0
2018/01/31	R208	01/02/2018	7.83	Call	Bond Future	1,110.9400	1.1109	1,330.5000	1.3305	19.763	0	0	0
2018/01/31	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R208	03/05/2018	7.77	Call	Bond Future	1,105.6800	1.1057	1,282.3600	1.2824	15.979	0	0	0
2018/01/31	R208	03/05/2018			Bond Future	7.4077	99.0043	7.3201	99.2271	(1.183)	0.0000	0.0000	33,549
2018/01/31	R208	03/05/2018	7.77	Put	Bond Future	191.1100	0.1911	145.0300	0.1450	(24.112)	0	0	0
2018/01/31	R208	03/05/2018	7.78	Call	Bond Future	1,124.9700	1.1250	1,302.8100	1.3028	15.808	0	0	0
2018/01/31	R208	03/05/2018	7.79	Put	Bond Future	179.8000	0.1798	136.0100	0.1360	(24.355)	0	0	0
2018/01/31	R208	03/05/2018	7.78	Put	Bond Future	185.3100	0.1853	140.3900	0.1404	(24.240)	0	0	0
2018/01/31	R208	03/05/2018	7.79	Call	Bond Future	1,144.5400	1.1445	1,323.5100	1.3235	15.637	0	0	0
2018/01/31	R209	01/02/2018	9.72	Call	Bond Future	1,851.8200	1.8518	2,306.6600	2.3067	24.562	0	0	0
2018/01/31	R209	01/02/2018	9.73	Call	Bond Future	1,916.8000	1.9168	2,372.0000	2.3720	23.748	0	0	0
2018/01/31	R209	01/02/2018	9.71	Put	Bond Future	1.9600	0.0020	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R209	01/02/2018	10.10	Call	Bond Future	4,270.9500	4.2710	4,727.2900	4.7273	10.685	0	0	0
2018/01/31	R209	01/02/2018	9.85	Call	Bond Future	2,692.7800	2.6928	3,149.0900	3.1491	16.946	0	0	0
2018/01/31	R209	01/02/2018	9.33	Call	Bond Future	54.5200	0.0545	87.4500	0.0874	60.400	0	0	220
2018/01/31	R209	01/02/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	739
2018/01/31	R209	01/02/2018	9.75	Call	Bond Future	2,046.7200	2.0467	2,502.4100	2.5024	22.264	0	0	5,000
2018/01/31	R209	01/02/2018			Bond Future	9.4424	74.7287	9.3756	75.1850	(0.708)	0.0000	0.0000	72,001
2018/01/31	R209	01/02/2018	9.73	Put	Bond Future	1.1400	0.0011	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R209	01/02/2018	9.71	Call	Bond Future	1,786.8500	1.7869	2,241.2300	2.2412	25.429	0	0	0
2018/01/31	R209	01/02/2018	9.88	Call	Bond Future	2,885.0200	2.8850	3,341.3500	3.3413	15.817	0	0	0
2018/01/31	R209	01/02/2018	9.88	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	220
2018/01/31	R209	01/02/2018	9.59	Call	Bond Future	1,022.9500	1.0230	1,449.3100	1.4493	41.679	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
2018/01/31	R209	01/02/2018	9.59	Put	Bond Future	30.3600	0.0304	0.3800	0.0004	(98.748)	0	0	377
2018/01/31	R209	01/02/2018	9.72	Put	Bond Future	1.5000	0.0015	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R209	01/02/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2018/01/31	R209	01/02/2018	9.85	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2018/01/31	R209	01/02/2018	9.33	Put	Bond Future	824.5700	0.8246	401.1600	0.4012	(51.349)	0	0	0
2018/01/31	R209	01/02/2018	10.22	Call	Bond Future	5,009.4500	5.0094	5,465.7900	5.4658	9.110	0	0	0
2018/01/31	R209	01/02/2018	9.75	Put	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R209	01/02/2018	10.00	Call	Bond Future	3,646.1800	3.6462	4,102.5200	4.1025	12.516	0	0	0
2018/01/31	R209	01/02/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,488
2018/01/31	R209	01/02/2018	9.89	Call	Bond Future	2,948.9300	2.9489	3,405.2600	3.4053	15.474	0	0	0
2018/01/31	R209	01/02/2018	9.89	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	157
2018/01/31	R209	01/02/2018	9.32	Put	Bond Future	884.2600	0.8843	452.9600	0.4530	(48.775)	0	0	0
2018/01/31	R209	01/02/2018	9.32	Call	Bond Future	45.1300	0.0451	70.1700	0.0702	55.484	0	0	157
2018/01/31	R209	01/02/2018	9.87	Call	Bond Future	2,821.0200	2.8210	3,277.3500	3.2774	16.176	0	0	0
2018/01/31	R209	01/02/2018	9.87	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	739
2018/01/31	R209	01/02/2018	9.52	Put	Bond Future	102.6500	0.1027	5.5500	0.0056	(94.593)	0	0	0
2018/01/31	R209	01/02/2018	9.52	Call	Bond Future	626.9400	0.6269	986.1800	0.9862	57.301	0	0	739
2018/01/31	R209	03/05/2018	10.73	Call	Bond Future	7,850.6700	7.8507	8,285.1000	8.2851	5.534	0	0	0
2018/01/31	R209	03/05/2018	10.00	Call	Bond Future	4,178.7500	4.1788	4,533.1000	4.5331	8.480	0	0	0
2018/01/31	R209	03/05/2018	9.77	Call	Bond Future	3,158.7700	3.1588	3,471.1900	3.4712	9.891	0	0	0
2018/01/31	R209	03/05/2018	9.75	Call	Bond Future	3,075.4000	3.0754	3,383.7800	3.3838	10.027	0	0	435
2018/01/31	R209	03/05/2018	9.85	Put	Bond Future	1,155.1500	1.1552	1,019.0000	1.0190	(11.786)	0	0	0
2018/01/31	R209	03/05/2018			Bond Future	9.4927	72.9742	9.4240	73.4383	(0.723)	0.0000	0.0000	77,692
2018/01/31	R209	03/05/2018	10.73	Put	Bond Future	191.5900	0.1916	161.8900	0.1619	(15.502)	0	0	435
2018/01/31	R209	03/05/2018	10.22	Call	Bond Future	5,239.0800	5.2391	5,626.1100	5.6261	7.387	0	0	0
2018/01/31	R209	03/05/2018	10.22	Put	Bond Future	581.7000	0.5817	504.6000	0.5046	(13.254)	0	0	435
2018/01/31	R209	03/05/2018	9.75	Put	Bond Future	1,374.3100	1.3743	1,218.5600	1.2186	(11.333)	0	0	0
2018/01/31	R209	03/05/2018	9.85	Call	Bond Future	3,501.2200	3.5012	3,829.2000	3.8292	9.368	0	0	0
2018/01/31	R209	03/05/2018	10.00	Put	Bond Future	881.5900	0.8816	771.8100	0.7718	(12.453)	0	0	5,000
2018/01/31	R209	03/05/2018	9.77	Put	Bond Future	1,327.9800	1.3280	1,176.2700	1.1763	(11.424)	0	0	250
2018/01/31	R209	03/05/2018	9.86	Call	Bond Future	3,545.0800	3.5451	3,874.9400	3.8749	9.305	0	0	0
2018/01/31	R209	03/05/2018	9.47	Put	Bond Future	2,177.4400	2.1774	1,959.6000	1.9596	(10.004)	0	0	250
2018/01/31	R209	03/05/2018	9.19	Put	Bond Future	3,353.6000	3.3536	3,070.2000	3.0702	(8.451)	0	0	0
2018/01/31	R209	03/05/2018	9.19	Call	Bond Future	1,274.1300	1.2741	1,454.8600	1.4549	14.185	0	0	250
2018/01/31	R209	03/05/2018	9.84	Call	Bond Future	3,457.6900	3.4577	3,783.7800	3.7838	9.431	0	0	0
2018/01/31	R209	03/05/2018	9.84	Put	Bond Future	1,175.7200	1.1757	1,037.6800	1.0377	(11.741)	0	0	0
2018/01/31	R209	03/05/2018	9.86	Put	Bond Future	1,135.0000	1.1350	1,000.7300	1.0007	(11.830)	0	0	0
2018/01/31	R209	03/05/2018	9.47	Call	Bond Future	2,024.7500	2.0247	2,271.0400	2.2710	12.164	0	0	0
2018/01/31	R209	02/08/2018	9.66	Call	Bond Future	3,503.9200	3.5039	3,789.0000	3.7890	8.136	0	0	435
2018/01/31	R209	02/08/2018	10.38	Call	Bond Future	6,489.0000	6.4890	6,866.1200	6.8661	5.812	0	0	0
2018/01/31	R209	02/08/2018	10.39	Put	Bond Future	1,208.9600	1.2090	1,113.7500	1.1138	(7.875)	0	0	0
2018/01/31	R209	02/08/2018			Bond Future	9.5438	74.3348	9.4730	74.8081	(0.741)	0.0000	0.0000	816
2018/01/31	R209	02/08/2018	10.84	Call	Bond Future	8,578.0700	8.5781	8,994.3100	8.9943	4.852	0	0	0
2018/01/31	R209	02/08/2018	10.84	Put	Bond Future	657.9400	0.6579	600.9000	0.6009	(8.669)	0	0	435
2018/01/31	R209	02/08/2018	10.21	Call	Bond Future	5,731.4200	5.7314	6,091.0300	6.0910	6.274	0	0	0
2018/01/31	R209	02/08/2018	10.21	Put	Bond Future	1,488.3800	1.4884	1,374.7100	1.3747	(7.637)	0	0	435
2018/01/31	R209	02/08/2018	9.66	Put	Bond Future	2,735.7400	2.7357	2,547.5400	2.5475	(6.879)	0	0	0
2018/01/31	R209	02/08/2018	10.38	Put	Bond Future	1,223.0200	1.2230	1,126.8600	1.1269	(7.863)	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
2018/01/31	R209	02/08/2018	10.39	Call	Bond Future	6,534.3900	6.5344	6,912.4600	6.9125	5.786	0	0	0
2018/01/31	R209	02/08/2018	10.40	Call	Bond Future	6,579.6900	6.5797	6,958.7100	6.9587	5.760	0	0	0
2018/01/31	R209	02/08/2018	10.40	Put	Bond Future	1,194.8900	1.1949	1,100.6300	1.1006	(7.889)	0	0	0
2018/01/31	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R209	01/11/2018	9.34	Put	Bond Future	4,825.6300	4.8256	4,595.3600	4.5954	(4.772)	0	0	0
2018/01/31	R209	01/11/2018	1,016.00	Call	Bond Future	71,727.7200	71.7277	72,209.2600	72.2093	0.671	0	0	0
2018/01/31	R209	01/11/2018			Bond Future	9.5909	72.6156	9.5182	73.0971	(0.757)	0.0000	0.0000	0
2018/01/31	R209	01/11/2018	1,016.01	Call	Bond Future	71,727.7200	71.7277	72,209.2600	72.2093	0.671	0	0	0
2018/01/31	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R209	01/11/2018	1,015.99	Call	Bond Future	71,727.7100	71.7277	72,209.2500	72.2093	0.671	0	0	0
2018/01/31	R209	01/11/2018	9.34	Call	Bond Future	3,142.2200	3.1422	3,393.4900	3.3935	7.997	0	0	255
2018/01/31	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R209	01/11/2018	10.57	Call	Bond Future	7,727.8800	7.7279	8,114.2100	8.1142	4.999	0	0	0
2018/01/31	R209	01/11/2018	10.57	Put	Bond Future	1,673.9400	1.6739	1,578.7300	1.5787	(5.688)	0	0	255
2018/01/31	R209	01/11/2018	9.94	Call	Bond Future	5,158.9100	5.1589	5,484.3700	5.4844	6.309	0	0	0
2018/01/31	R209	01/11/2018	9.94	Put	Bond Future	2,908.6700	2.9087	2,752.5900	2.7526	(5.366)	0	0	255
2018/01/31	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R210	01/02/2018			Bond Future	186.6825	186.6825	185.6483	185.6483	(0.554)	0.0000	0.0000	0
2018/01/31	R210	01/02/2018	192.36	Put	Bond Future	5,677.5300	5.6775	6,711.7500	6.7117	18.216	0	0	0
2018/01/31	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R210	01/02/2018	192.38	Put	Bond Future	5,697.5300	5.6975	6,731.7500	6.7317	18.152	0	0	0
2018/01/31	R210	01/02/2018	192.37	Call	Bond Future	5,687.5300	5.6875	6,721.7500	6.7217	18.184	0	0	0
2018/01/31	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R210	03/05/2018	191.44	Put	Bond Future	3,688.0200	3.6880	4,743.7900	4.7438	28.627	0	0	0
2018/01/31	R210	03/05/2018			Bond Future	187.7520	187.7520	186.6962	186.6962	(0.562)	0.0000	0.0000	2,159
2018/01/31	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R210	03/05/2018	191.46	Put	Bond Future	3,708.0200	3.7080	4,763.7900	4.7638	28.473	0	0	0
2018/01/31	R210	03/05/2018	191.45	Put	Bond Future	3,698.0200	3.6980	4,753.7900	4.7538	28.550	0	0	0
2018/01/31	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	01/02/2018	154.71	Put	Bond Future	3,622.0600	3.6221	3,666.9500	3.6669	1.239	0	0	0
2018/01/31	R212	01/02/2018			Bond Future	151.0879	151.0879	151.0431	151.0431	(0.030)	0.0000	0.0000	3,352
2018/01/31	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	01/02/2018	154.70	Put	Bond Future	3,612.0600	3.6121	3,656.9500	3.6569	1.243	0	0	0
2018/01/31	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	01/02/2018	154.69	Put	Bond Future	3,602.0600	3.6021	3,646.9500	3.6469	1.246	0	0	0
2018/01/31	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	03/05/2018			Bond Future	153.9162	153.9162	153.8685	153.8685	(0.031)	0.0000	0.0000	4,755
2018/01/31	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	03/05/2018	154.28	Put	Bond Future	363.7900	0.3638	411.4600	0.4115	13.104	0	0	0
2018/01/31	R212	03/05/2018	154.30	Put	Bond Future	383.7900	0.3838	431.4600	0.4315	12.421	0	0	0
2018/01/31	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/31	R212	03/05/2018	154.29	Put	Bond Future	373.7900	0.3738	421.4600	0.4215	12.753	0	0	0
2018/01/31	R213	01/02/2018	9.42	Call	Bond Future	1,993.8600	1.9939	2,409.4500	2.4094	20.843	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
2018/01/31	R213	01/02/2018	9.41	Put	Bond Future	0.6600	0.0007	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R213	01/02/2018			Bond Future	9.1175	87.0898	9.0556	87.5058	(0.679)	0.0000	0.0000	10,157
2018/01/31	R213	01/02/2018	9.43	Call	Bond Future	2,058.5200	2.0585	2,474.2300	2.4742	20.195	0	0	0
2018/01/31	R213	01/02/2018	9.43	Put	Bond Future	0.3600	0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R213	01/02/2018	9.42	Put	Bond Future	0.4800	0.0005	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R213	01/02/2018	9.41	Call	Bond Future	1,929.1800	1.9292	2,344.5900	2.3446	21.533	0	0	0
2018/01/31	R213	03/05/2018	9.57	Put	Bond Future	1,011.4800	1.0115	854.8700	0.8549	(15.483)	0	0	0
2018/01/31	R213	03/05/2018	9.56	Call	Bond Future	3,587.1000	3.5871	3,851.4000	3.8514	7.368	0	0	0
2018/01/31	R213	03/05/2018			Bond Future	9.1649	85.1658	9.1011	85.5888	(0.696)	0.0000	0.0000	45,278
2018/01/31	R213	03/05/2018	9.57	Call	Bond Future	3,631.7100	3.6317	3,898.1400	3.8981	7.336	0	0	0
2018/01/31	R213	03/05/2018	9.56	Put	Bond Future	1,030.2000	1.0302	871.4600	0.8715	(15.409)	0	0	0
2018/01/31	R213	03/05/2018	9.58	Call	Bond Future	3,676.6600	3.6767	3,944.9400	3.9449	7.297	0	0	0
2018/01/31	R213	03/05/2018	9.58	Put	Bond Future	993.1800	0.9932	838.4200	0.8384	(15.582)	0	0	0
2018/01/31	R213	02/08/2018	9.06	Call	Bond Future	2,476.2600	2.4763	2,692.9600	2.6930	8.751	0	0	0
2018/01/31	R213	02/08/2018	9.05	Put	Bond Future	3,526.7900	3.5268	3,310.5800	3.3106	(6.131)	0	0	0
2018/01/31	R213	02/08/2018			Bond Future	9.2139	86.7540	9.1479	87.1854	(0.716)	0.0000	0.0000	1
2018/01/31	R213	02/08/2018	9.07	Call	Bond Future	2,503.3100	2.5033	2,721.7800	2.7218	8.727	0	0	0
2018/01/31	R213	02/08/2018	9.07	Put	Bond Future	3,448.4300	3.4484	3,235.5100	3.2355	(6.174)	0	0	0
2018/01/31	R213	02/08/2018	9.06	Put	Bond Future	3,487.6000	3.4876	3,272.9100	3.2729	(6.156)	0	0	0
2018/01/31	R213	02/08/2018	9.05	Call	Bond Future	2,449.1600	2.4492	2,664.3400	2.6643	8.786	0	0	0
2018/01/31	R214	01/02/2018	9.84	Call	Bond Future	1,718.7700	1.7188	2,119.2700	2.1193	23.302	0	0	0
2018/01/31	R214	01/02/2018			Bond Future	9.5925	74.3231	9.5356	74.7273	(0.593)	0.0000	0.0000	10,923
2018/01/31	R214	01/02/2018	9.82	Call	Bond Future	1,584.9500	1.5850	1,983.1500	1.9831	25.124	0	0	0
2018/01/31	R214	01/02/2018	9.82	Put	Bond Future	6.0500	0.0061	0.0200	0.0000	(99.669)	0	0	0
2018/01/31	R214	01/02/2018	9.84	Put	Bond Future	3.7400	0.0037	0.0100	0.0000	(99.733)	0	0	0
2018/01/31	R214	01/02/2018	9.83	Call	Bond Future	1,651.7900	1.6518	2,051.2600	2.0513	24.184	0	0	0
2018/01/31	R214	01/02/2018	9.83	Put	Bond Future	4.7700	0.0048	0.0100	0.0000	(99.790)	0	0	0
2018/01/31	R214	03/05/2018	9.99	Put	Bond Future	1,289.2500	1.2893	1,158.8500	1.1589	(10.114)	0	0	0
2018/01/31	R214	03/05/2018			Bond Future	9.6424	72.4143	9.5839	72.8254	(0.606)	0.0000	0.0000	50,015
2018/01/31	R214	03/05/2018	9.98	Call	Bond Future	3,614.2700	3.6143	3,893.1700	3.8932	7.717	0	0	0
2018/01/31	R214	03/05/2018	9.98	Put	Bond Future	1,311.1800	1.3112	1,178.9700	1.1790	(10.083)	0	0	0
2018/01/31	R214	03/05/2018	9.99	Call	Bond Future	3,658.7000	3.6587	3,939.4100	3.9394	7.672	0	0	0
2018/01/31	R214	03/05/2018	9.97	Call	Bond Future	3,570.0400	3.5700	3,847.2500	3.8473	7.765	0	0	0
2018/01/31	R214	03/05/2018	9.97	Put	Bond Future	1,333.4200	1.3334	1,199.5200	1.1995	(10.042)	0	0	0
2018/01/31	R248	01/02/2018	9.90	Put	Bond Future	2.5400	0.0025	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R248	01/02/2018	9.89	Call	Bond Future	2,366.8600	2.3669	2,881.3500	2.8813	21.737	0	0	0
2018/01/31	R248	01/02/2018			Bond Future	9.6226	95.3018	9.5656	95.8195	(0.592)	0.0000	0.0000	5,152
2018/01/31	R248	01/02/2018	9.90	Call	Bond Future	2,452.4300	2.4524	2,967.6500	2.9676	21.009	0	0	0
2018/01/31	R248	01/02/2018	9.89	Put	Bond Future	3.2700	0.0033	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R248	01/02/2018	9.91	Call	Bond Future	2,537.9900	2.5380	3,053.7900	3.0538	20.323	0	0	0
2018/01/31	R248	01/02/2018	9.91	Put	Bond Future	1.9600	0.0020	0.0000	0.0000	(100.000)	0	0	0
2018/01/31	R248	03/05/2018	10.06	Call	Bond Future	4,935.8900	4.9359	5,239.7800	5.2398	6.157	0	0	0
2018/01/31	R248	03/05/2018	10.05	Put	Bond Future	1,610.3300	1.6103	1,385.2600	1.3853	(13.977)	0	0	0
2018/01/31	R248	03/05/2018			Bond Future	9.6732	92.6437	9.6147	93.1702	(0.605)	0.0000	0.0000	97,299
2018/01/31	R248	03/05/2018	10.07	Call	Bond Future	4,993.5800	4.9936	5,299.7500	5.2998	6.131	0	0	0
2018/01/31	R248	03/05/2018	10.07	Put	Bond Future	1,557.8200	1.5578	1,337.4600	1.3375	(14.145)	0	0	0

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2018/01/31	R248 03/05/2018	10.06	Put	Bond Future	1,583.8900	1.5839	1,361.2500	1.3613	(14.057)	0	0	0
2018/01/31	R248 03/05/2018	10.05	Call	Bond Future	4,878.4300	4.8784	5,179.8900	5.1799	6.179	0	0	0
Total											1532143	