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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2018 TO 25/01/2018

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
2018/01/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	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
2018/01/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	2025	01/02/2018	133.89	Put	Bond Future	3,242.2000	3.2422	3,416.8200	3.4168	5.386	0	0	0
2018/01/25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	01/02/2018			Bond Future	130.6478	130.6478	130.4732	130.4732	(0.134)	0.0000	0.0000	1,091
2018/01/25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	01/02/2018	133.88	Put	Bond Future	3,232.2000	3.2322	3,406.8200	3.4068	5.403	0	0	0
2018/01/25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	01/02/2018	133.90	Put	Bond Future	3,252.2000	3.2522	3,426.8200	3.4268	5.369	0	0	0
2018/01/25	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	03/05/2018	133.20	Put	Bond Future	105.1600	0.1052	283.0000	0.2830	169.114	0	0	0
2018/01/25	2025	03/05/2018			Bond Future	133.0948	133.0948	132.9170	132.9170	(0.134)	0.0000	0.0000	21
2018/01/25	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	03/05/2018	133.22	Put	Bond Future	125.1600	0.1252	303.0000	0.3030	142.090	0	0	0
2018/01/25	2025	03/05/2018	133.21	Put	Bond Future	115.1600	0.1152	293.0000	0.2930	154.429	0	0	0
2018/01/25	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	02/08/2018			Bond Future	135.5527	135.5527	135.3703	135.3703	(0.135)	0.0000	0.0000	0
2018/01/25	2025	02/08/2018	136.65	Put	Bond Future	1,097.3100	1.0973	1,279.7000	1.2797	16.622	0	0	0
2018/01/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2025	02/08/2018	136.67	Put	Bond Future	1,117.3100	1.1173	1,299.7000	1.2997	16.324	0	0	0
2018/01/25	2025	02/08/2018	136.66	Put	Bond Future	1,107.3100	1.1073	1,289.7000	1.2897	16.471	0	0	0
2018/01/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2029	01/02/2018			Bond Future	100.6521	100.6521	100.6486	100.6486	(0.003)	0.0000	0.0000	0
2018/01/25	2029	03/05/2018			Bond Future	101.5193	101.5193	101.5157	101.5157	(0.004)	0.0000	0.0000	1,370
2018/01/25	2029	02/08/2018			Bond Future	103.4279	103.4279	103.4234	103.4234	(0.004)	0.0000	0.0000	0
2018/01/25	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	01/02/2018			Bond Future	8.8693	93.7930	8.9039	93.5522	0.390	0.0000	0.0000	43,839
2018/01/25	2030	01/02/2018	9.38	Call	Bond Future	3,470.7700	3.4708	3,229.9300	3.2299	(6.939)	0	0	0
2018/01/25	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	01/02/2018	9.39	Call	Bond Future	3,536.9700	3.5370	3,296.1300	3.2961	(6.809)	0	0	0
2018/01/25	2030	01/02/2018	9.37	Call	Bond Future	3,404.5100	3.4045	3,163.6700	3.1637	(7.074)	0	0	0
2018/01/25	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	03/05/2018	9.51	Call	Bond Future	3,963.4400	3.9634	3,717.9200	3.7179	(6.195)	0	0	0
2018/01/25	2030	03/05/2018			Bond Future	8.9154	95.5444	8.9513	95.2989	0.402	0.0000	0.0000	28,614
2018/01/25	2030	03/05/2018	9.49	Call	Bond Future	3,833.8700	3.8339	3,588.3500	3.5883	(6.404)	0	0	0
2018/01/25	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	03/05/2018	9.50	Call	Bond Future	3,898.6900	3.8987	3,653.1700	3.6532	(6.297)	0	0	0
2018/01/25	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	02/08/2018			Bond Future	8.9642	93.3230	9.0014	93.0724	0.415	0.0000	0.0000	127

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2018/01/25	2030	02/08/2018	9.46	Call	Bond Future	3,267.0000	3.2670	3,016.3500	3.0163	(7.672)	0	0	0
2018/01/25	2030	02/08/2018	9.47	Call	Bond Future	3,331.2900	3.3313	3,080.6400	3.0806	(7.524)	0	0	0
2018/01/25	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2030	02/08/2018	9.45	Call	Bond Future	3,202.6600	3.2027	2,952.0100	2.9520	(7.826)	0	0	0
2018/01/25	2032	01/02/2018	9.56	Call	Bond Future	3,555.7100	3.5557	3,333.8100	3.3338	(6.241)	0	0	0
2018/01/25	2032	01/02/2018	9.55	Put	Bond Future	7.2200	0.0072	6.6500	0.0067	(7.895)	0	0	0
2018/01/25	2032	01/02/2018	9.20	Call	Bond Future	1,195.3600	1.1954	1,003.6100	1.0036	(16.041)	0	0	7,500
2018/01/25	2032	01/02/2018	9.45	Put	Bond Future	23.8900	0.0239	23.9000	0.0239	0.042	0	0	0
2018/01/25	2032	01/02/2018	9.40	Put	Bond Future	41.2200	0.0412	42.5900	0.0426	3.324	0	0	0
2018/01/25	2032	01/02/2018			Bond Future	9.0746	96.4071	9.1041	96.1858	0.325	0.0000	0.0000	33,510
2018/01/25	2032	01/02/2018	9.57	Call	Bond Future	3,626.0400	3.6260	3,404.1500	3.4042	(6.119)	0	0	0
2018/01/25	2032	01/02/2018	9.57	Put	Bond Future	5.5900	0.0056	5.0500	0.0051	(9.660)	0	0	0
2018/01/25	2032	01/02/2018	9.30	Put	Bond Future	110.3200	0.1103	119.6700	0.1197	8.475	0	0	0
2018/01/25	2032	01/02/2018	9.30	Call	Bond Future	1,782.6800	1.7827	1,570.6800	1.5707	(11.892)	0	0	7,800
2018/01/25	2032	01/02/2018	9.56	Put	Bond Future	6.3600	0.0064	5.8100	0.0058	(8.648)	0	0	0
2018/01/25	2032	01/02/2018	9.55	Call	Bond Future	3,485.3900	3.4854	3,263.4700	3.2635	(6.367)	0	0	0
2018/01/25	2032	01/02/2018	9.20	Put	Bond Future	259.7700	0.2598	289.3700	0.2894	11.395	0	0	0
2018/01/25	2032	01/02/2018	9.45	Call	Bond Future	2,785.8600	2.7859	2,564.5200	2.5645	(7.945)	0	0	750
2018/01/25	2032	01/02/2018	9.40	Call	Bond Future	2,442.0400	2.4420	2,222.0600	2.2221	(9.008)	0	0	6,800
2018/01/25	2032	03/05/2018	9.70	Call	Bond Future	4,993.2300	4.9932	4,811.5700	4.8116	(3.638)	0	0	0
2018/01/25	2032	03/05/2018	9.71	Put	Bond Future	827.4900	0.8275	870.7700	0.8708	5.230	0	0	0
2018/01/25	2032	03/05/2018			Bond Future	9.1219	94.0502	9.1524	93.8245	0.334	0.0000	0.0000	20,694
2018/01/25	2032	03/05/2018	9.70	Put	Bond Future	843.3700	0.8434	887.3700	0.8874	5.217	0	0	0
2018/01/25	2032	03/05/2018	9.71	Call	Bond Future	5,046.8100	5.0468	4,864.4300	4.8644	(3.614)	0	0	0
2018/01/25	2032	03/05/2018	9.72	Call	Bond Future	5,100.7300	5.1007	4,917.6400	4.9176	(3.589)	0	0	0
2018/01/25	2032	03/05/2018	9.72	Put	Bond Future	812.0200	0.8120	854.5900	0.8546	5.242	0	0	0
2018/01/25	2032	02/08/2018	9.66	Put	Bond Future	1,931.9800	1.9320	1,999.5900	1.9996	3.500	0	0	0
2018/01/25	2032	02/08/2018	9.67	Call	Bond Future	5,466.1800	5.4662	5,302.6900	5.3027	(2.991)	0	0	0
2018/01/25	2032	02/08/2018			Bond Future	9.1701	95.8063	9.2017	95.5759	0.344	0.0000	0.0000	2
2018/01/25	2032	02/08/2018	9.68	Call	Bond Future	5,513.6200	5.5136	5,349.5000	5.3495	(2.977)	0	0	0
2018/01/25	2032	02/08/2018	9.68	Put	Bond Future	1,888.0700	1.8881	1,954.4000	1.9544	3.513	0	0	0
2018/01/25	2032	02/08/2018	9.66	Call	Bond Future	5,419.1300	5.4191	5,256.2900	5.2563	(3.005)	0	0	0
2018/01/25	2032	02/08/2018	9.67	Put	Bond Future	1,909.7900	1.9098	1,976.7500	1.9768	3.506	0	0	0
2018/01/25	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	01/02/2018			Bond Future	104.8623	104.8623	104.8588	104.8588	(0.003)	0.0000	0.0000	5,730
2018/01/25	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	01/02/2018	109.64	Put	Bond Future	4,777.7200	4.7777	4,781.2100	4.7812	0.073	0	0	0
2018/01/25	2033	01/02/2018	109.66	Put	Bond Future	4,797.7200	4.7977	4,801.2100	4.8012	0.073	0	0	0
2018/01/25	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	01/02/2018	109.65	Put	Bond Future	4,787.7200	4.7877	4,791.2100	4.7912	0.073	0	0	0
2018/01/25	2033	03/05/2018	107.71	Put	Bond Future	1,971.4800	1.9715	1,975.2300	1.9752	0.190	0	0	0
2018/01/25	2033	03/05/2018			Bond Future	105.7385	105.7385	105.7348	105.7348	(0.004)	0.0000	0.0000	1,282
2018/01/25	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	03/05/2018	107.70	Put	Bond Future	1,961.4800	1.9615	1,965.2300	1.9652	0.191	0	0	0
2018/01/25	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/01/25	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	03/05/2018	107.69	Put	Bond Future	1,951.4800	1.9515	1,955.2300	1.9552	0.192	0	0	0
2018/01/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	02/08/2018			Bond Future	107.7265	107.7265	107.7218	107.7218	(0.004)	0.0000	0.0000	0
2018/01/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	02/08/2018	109.92	Put	Bond Future	2,193.5500	2.1935	2,198.2100	2.1982	0.212	0	0	0
2018/01/25	2033	02/08/2018	109.94	Put	Bond Future	2,213.5500	2.2135	2,218.2100	2.2182	0.211	0	0	0
2018/01/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2033	02/08/2018	109.93	Put	Bond Future	2,203.5500	2.2035	2,208.2100	2.2082	0.211	0	0	0
2018/01/25	2037	01/02/2018	9.82	Put	Bond Future	16.8000	0.0168	14.0900	0.0141	(16.131)	0	0	0
2018/01/25	2037	01/02/2018			Bond Future	9.3848	92.3629	9.4043	92.2022	0.208	0.0000	0.0000	33,582
2018/01/25	2037	01/02/2018	9.88	Put	Bond Future	8.3300	0.0083	6.5700	0.0066	(21.128)	0	0	0
2018/01/25	2037	01/02/2018	9.88	Call	Bond Future	3,962.2000	3.9622	3,799.7700	3.7998	(4.099)	0	0	2,070
2018/01/25	2037	01/02/2018	9.82	Call	Bond Future	3,505.7400	3.5057	3,342.3600	3.3424	(4.660)	0	0	0
2018/01/25	2037	01/02/2018	9.81	Put	Bond Future	18.8000	0.0188	15.9200	0.0159	(15.319)	0	0	0
2018/01/25	2037	01/02/2018	9.83	Call	Bond Future	3,581.6800	3.5817	3,418.4800	3.4185	(4.557)	0	0	0
2018/01/25	2037	01/02/2018	9.83	Put	Bond Future	14.9900	0.0150	12.4600	0.0125	(16.878)	0	0	0
2018/01/25	2037	01/02/2018	9.81	Call	Bond Future	3,429.8800	3.4299	3,266.3300	3.2663	(4.768)	0	0	0
2018/01/25	2037	01/02/2018	10.32	Call	Bond Future	7,250.1600	7.2502	7,089.4900	7.0895	(2.216)	0	0	0
2018/01/25	2037	01/02/2018	10.32	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2018/01/25	2037	01/02/2018	10.72	Call	Bond Future	10,081.9600	10.0820	9,921.2900	9.9213	(1.594)	0	0	0
2018/01/25	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/25	2037	03/05/2018	9.99	Call	Bond Future	5,407.8700	5.4079	5,274.0000	5.2740	(2.475)	0	0	0
2018/01/25	2037	03/05/2018	9.97	Put	Bond Future	1,097.3100	1.0973	1,128.3800	1.1284	2.831	0	0	0
2018/01/25	2037	03/05/2018			Bond Future	9.4372	94.0876	9.4573	93.9237	0.213	0.0000	0.0000	21,327
2018/01/25	2037	03/05/2018	9.99	Put	Bond Future	1,059.1100	1.0591	1,089.1500	1.0892	2.836	0	0	0
2018/01/25	2037	03/05/2018	9.97	Call	Bond Future	5,294.3400	5.2943	5,161.5000	5.1615	(2.509)	0	0	0
2018/01/25	2037	03/05/2018	9.98	Put	Bond Future	1,077.9900	1.0780	1,108.5400	1.1085	2.834	0	0	0
2018/01/25	2037	03/05/2018	9.98	Call	Bond Future	5,350.9400	5.3509	5,217.5800	5.2176	(2.492)	0	0	0
2018/01/25	2037	02/08/2018	9.96	Put	Bond Future	2,323.3400	2.3233	2,370.1500	2.3701	2.015	0	0	0
2018/01/25	2037	02/08/2018	9.95	Call	Bond Future	5,930.2900	5.9303	5,810.0800	5.8101	(2.027)	0	0	0
2018/01/25	2037	02/08/2018			Bond Future	9.4922	91.5887	9.5130	91.4212	0.219	0.0000	0.0000	731
2018/01/25	2037	02/08/2018	9.96	Call	Bond Future	5,980.7700	5.9808	5,860.1100	5.8601	(2.017)	0	0	0
2018/01/25	2037	02/08/2018	9.95	Put	Bond Future	2,348.6600	2.3487	2,395.9200	2.3959	2.012	0	0	0
2018/01/25	2037	02/08/2018	9.97	Call	Bond Future	6,031.1500	6.0312	5,910.0500	5.9100	(2.008)	0	0	0
2018/01/25	2037	02/08/2018	9.97	Put	Bond Future	2,298.0200	2.2980	2,344.3900	2.3444	2.018	0	0	0
2018/01/25	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	01/02/2018	136.95	Put	Bond Future	11,188.0200	11.1880	11,590.1300	11.5901	3.594	0	0	0
2018/01/25	2038	01/02/2018			Bond Future	125.7620	125.7620	125.3599	125.3599	(0.320)	0.0000	0.0000	16,668
2018/01/25	2038	01/02/2018	136.94	Put	Bond Future	11,178.0200	11.1780	11,580.1300	11.5801	3.597	0	0	0
2018/01/25	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	01/02/2018	136.93	Put	Bond Future	11,168.0200	11.1680	11,570.1300	11.5701	3.601	0	0	0
2018/01/25	2038	03/05/2018	132.28	Put	Bond Future	4,162.3300	4.1623	4,572.0800	4.5721	9.844	0	0	0
2018/01/25	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	03/05/2018			Bond Future	128.1177	128.1177	127.7079	127.7079	(0.320)	0.0000	0.0000	6,293

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/25	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	03/05/2018	132.27	Put	Bond Future	4,152.3300	4.1523	4,562.0800	4.5621	9.868	0	0	0
2018/01/25	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	03/05/2018	132.29	Put	Bond Future	4,172.3300	4.1723	4,582.0800	4.5821	9.821	0	0	0
2018/01/25	2038	02/08/2018	134.55	Put	Bond Future	4,073.6500	4.0737	4,492.2900	4.4923	10.277	0	0	0
2018/01/25	2038	02/08/2018			Bond Future	130.4764	130.4764	130.0577	130.0577	(0.321)	0.0000	0.0000	0
2018/01/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	02/08/2018	134.54	Put	Bond Future	4,063.6500	4.0637	4,482.2900	4.4823	10.302	0	0	0
2018/01/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2038	02/08/2018	134.53	Put	Bond Future	4,053.6500	4.0537	4,472.2900	4.4723	10.327	0	0	0
2018/01/25	2040	01/02/2018	9.89	Call	Bond Future	3,718.8600	3.7189	3,499.8600	3.4999	(5.889)	0	0	0
2018/01/25	2040	01/02/2018			Bond Future	9.4598	95.9224	9.4843	95.7055	0.259	0.0000	0.0000	27,038
2018/01/25	2040	01/02/2018	9.87	Call	Bond Future	3,557.2100	3.5572	3,338.0800	3.3381	(6.160)	0	0	0
2018/01/25	2040	01/02/2018	9.87	Put	Bond Future	26.2200	0.0262	23.9900	0.0240	(8.505)	0	0	0
2018/01/25	2040	01/02/2018	9.88	Put	Bond Future	23.5500	0.0236	21.3700	0.0214	(9.257)	0	0	0
2018/01/25	2040	01/02/2018	9.89	Put	Bond Future	21.1200	0.0211	19.0200	0.0190	(9.943)	0	0	0
2018/01/25	2040	01/02/2018	9.88	Call	Bond Future	3,637.9800	3.6380	3,418.9000	3.4189	(6.022)	0	0	0
2018/01/25	2040	03/05/2018	10.08	Put	Bond Future	1,147.5400	1.1475	1,190.7300	1.1907	3.764	0	0	0
2018/01/25	2040	03/05/2018			Bond Future	9.5124	97.7135	9.5377	97.4923	0.265	0.0000	0.0000	5,187
2018/01/25	2040	03/05/2018	10.07	Call	Bond Future	5,866.2600	5.8663	5,688.9200	5.6889	(3.023)	0	0	0
2018/01/25	2040	03/05/2018	10.07	Put	Bond Future	1,167.4900	1.1675	1,211.3700	1.2114	3.758	0	0	0
2018/01/25	2040	03/05/2018	10.08	Call	Bond Future	5,927.1400	5.9271	5,749.1100	5.7491	(3.004)	0	0	0
2018/01/25	2040	03/05/2018	10.00	Put	Bond Future	1,316.5800	1.3166	1,365.4600	1.3655	3.713	0	0	0
2018/01/25	2040	03/05/2018	10.00	Call	Bond Future	5,446.2600	5.4463	5,273.9200	5.2739	(3.164)	0	0	1,500
2018/01/25	2040	03/05/2018	9.00	Put	Bond Future	5,901.9000	5.9019	6,050.0000	6.0500	2.509	0	0	0
2018/01/25	2040	03/05/2018	9.00	Call	Bond Future	1,228.4800	1.2285	1,155.3600	1.1554	(5.952)	0	0	1,500
2018/01/25	2040	03/05/2018	10.06	Call	Bond Future	5,805.7400	5.8057	5,629.0900	5.6291	(3.043)	0	0	0
2018/01/25	2040	03/05/2018	10.06	Put	Bond Future	1,187.9100	1.1879	1,232.4800	1.2325	3.752	0	0	0
2018/01/25	2040	02/08/2018	10.03	Put	Bond Future	2,490.5600	2.4906	2,556.6300	2.5566	2.653	0	0	0
2018/01/25	2040	02/08/2018	10.04	Call	Bond Future	6,423.6100	6.4236	6,263.1700	6.2632	(2.498)	0	0	0
2018/01/25	2040	02/08/2018			Bond Future	9.5676	95.0320	9.5937	94.8061	0.273	0.0000	0.0000	420
2018/01/25	2040	02/08/2018	10.05	Call	Bond Future	6,477.4800	6.4775	6,316.4300	6.3164	(2.486)	0	0	0
2018/01/25	2040	02/08/2018	10.05	Put	Bond Future	2,436.1800	2.4362	2,501.0300	2.5010	2.662	0	0	0
2018/01/25	2040	02/08/2018	10.03	Call	Bond Future	6,369.8900	6.3699	6,210.0600	6.2101	(2.509)	0	0	0
2018/01/25	2040	02/08/2018	10.04	Put	Bond Future	2,463.2400	2.4632	2,528.7000	2.5287	2.657	0	0	0
2018/01/25	2044	01/02/2018	9.90	Put	Bond Future	26.2200	0.0262	25.4100	0.0254	(3.089)	0	0	0
2018/01/25	2044	01/02/2018	9.89	Call	Bond Future	3,569.3100	3.5693	3,302.8400	3.3028	(7.466)	0	0	0
2018/01/25	2044	01/02/2018			Bond Future	9.4846	93.0934	9.5142	92.8277	0.311	0.0000	0.0000	19,222
2018/01/25	2044	01/02/2018	9.90	Call	Bond Future	3,650.8200	3.6508	3,384.2500	3.3843	(7.302)	0	0	0
2018/01/25	2044	01/02/2018	9.89	Put	Bond Future	29.1500	0.0292	28.4400	0.0284	(2.436)	0	0	0
2018/01/25	2044	01/02/2018	9.91	Call	Bond Future	3,732.4600	3.7325	3,465.8000	3.4658	(7.144)	0	0	0
2018/01/25	2044	01/02/2018	9.91	Put	Bond Future	23.5700	0.0236	22.6700	0.0227	(3.818)	0	0	0
2018/01/25	2044	03/05/2018	10.10	Call	Bond Future	6,010.2300	6.0102	5,795.3600	5.7954	(3.575)	0	0	0
2018/01/25	2044	03/05/2018	10.09	Put	Bond Future	1,209.4600	1.2095	1,266.3800	1.2664	4.706	0	0	0
2018/01/25	2044	03/05/2018			Bond Future	9.5354	94.8317	9.5658	94.5608	0.319	0.0000	0.0000	7,920

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
2018/01/25	2044	03/05/2018	10.11	Call	Bond Future	6,071.7100	6.0717	5,856.0100	5.8560	(3.553)	0	0	0
2018/01/25	2044	03/05/2018	10.11	Put	Bond Future	1,168.8800	1.1689	1,224.1200	1.2241	4.726	0	0	0
2018/01/25	2044	03/05/2018	10.10	Put	Bond Future	1,188.9400	1.1889	1,245.0100	1.2450	4.716	0	0	0
2018/01/25	2044	03/05/2018	10.09	Call	Bond Future	5,949.0900	5.9491	5,735.0700	5.7351	(3.598)	0	0	0
2018/01/25	2044	02/08/2018	10.07	Call	Bond Future	6,598.7800	6.5988	6,403.9700	6.4040	(2.952)	0	0	0
2018/01/25	2044	02/08/2018			Bond Future	9.5886	92.2215	9.6199	91.9451	0.327	0.0000	0.0000	0
2018/01/25	2044	02/08/2018	10.05	Call	Bond Future	6,490.0600	6.4901	6,296.7500	6.2967	(2.979)	0	0	0
2018/01/25	2044	02/08/2018	10.05	Put	Bond Future	2,559.0500	2.5591	2,642.2000	2.6422	3.249	0	0	0
2018/01/25	2044	02/08/2018	10.07	Put	Bond Future	2,503.8500	2.5038	2,585.5000	2.5855	3.261	0	0	0
2018/01/25	2044	02/08/2018	10.06	Call	Bond Future	6,544.3500	6.5443	6,350.2800	6.3503	(2.965)	0	0	0
2018/01/25	2044	02/08/2018	10.06	Put	Bond Future	2,531.3200	2.5313	2,613.7100	2.6137	3.255	0	0	0
2018/01/25	2046	01/02/2018	132.92	Put	Bond Future	12,203.3300	12.2033	12,207.1300	12.2071	0.031	0	0	0
2018/01/25	2046	01/02/2018			Bond Future	120.7167	120.7167	120.7129	120.7129	(0.003)	0.0000	0.0000	18,669
2018/01/25	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	01/02/2018	132.91	Put	Bond Future	12,193.3300	12.1933	12,197.1300	12.1971	0.031	0	0	0
2018/01/25	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	01/02/2018	132.90	Put	Bond Future	12,183.3300	12.1833	12,187.1300	12.1871	0.031	0	0	0
2018/01/25	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	03/05/2018			Bond Future	121.3780	121.3780	121.3742	121.3742	(0.003)	0.0000	0.0000	8,964
2018/01/25	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	03/05/2018	127.93	Put	Bond Future	6,551.9700	6.5520	6,555.7900	6.5558	0.058	0	0	0
2018/01/25	2046	03/05/2018	127.95	Put	Bond Future	6,571.9700	6.5720	6,575.7900	6.5758	0.058	0	0	0
2018/01/25	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	03/05/2018	127.94	Put	Bond Future	6,561.9700	6.5620	6,565.7900	6.5658	0.058	0	0	0
2018/01/25	2046	02/08/2018	128.78	Put	Bond Future	5,120.1300	5.1201	5,124.9700	5.1250	0.095	0	0	0
2018/01/25	2046	02/08/2018			Bond Future	123.6599	123.6599	123.6550	123.6550	(0.004)	0.0000	0.0000	0
2018/01/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2046	02/08/2018	128.77	Put	Bond Future	5,110.1300	5.1101	5,114.9700	5.1150	0.095	0	0	0
2018/01/25	2046	02/08/2018	128.79	Put	Bond Future	5,130.1300	5.1301	5,134.9700	5.1350	0.094	0	0	0
2018/01/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	01/02/2018	140.23	Put	Bond Future	14,153.2700	14.1533	14,156.8500	14.1568	0.025	0	0	0
2018/01/25	2050	01/02/2018			Bond Future	126.0767	126.0767	126.0732	126.0732	(0.003)	0.0000	0.0000	19,586
2018/01/25	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	01/02/2018	140.25	Put	Bond Future	14,173.2700	14.1733	14,176.8500	14.1768	0.025	0	0	0
2018/01/25	2050	01/02/2018	140.24	Put	Bond Future	14,163.2700	14.1633	14,166.8500	14.1668	0.025	0	0	0
2018/01/25	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	03/05/2018	135.62	Put	Bond Future	7,181.8000	7.1818	7,185.6900	7.1857	0.054	0	0	0
2018/01/25	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	03/05/2018			Bond Future	128.4382	128.4382	128.4343	128.4343	(0.003)	0.0000	0.0000	7,179
2018/01/25	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	03/05/2018	135.61	Put	Bond Future	7,171.8000	7.1718	7,175.6900	7.1757	0.054	0	0	0
2018/01/25	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	03/05/2018	135.63	Put	Bond Future	7,191.8000	7.1918	7,195.6900	7.1957	0.054	0	0	0

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2018/01/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	02/08/2018	137.54	Put	Bond Future	8,420.1300	8.4201	8,425.1000	8.4251	0.059	0	0	0
2018/01/25	2050	02/08/2018	137.52	Put	Bond Future	8,400.1300	8.4001	8,405.1000	8.4051	0.059	0	0	0
2018/01/25	2050	02/08/2018			Bond Future	129.1199	129.1199	129.1149	129.1149	(0.004)	0.0000	0.0000	0
2018/01/25	2050	02/08/2018	137.53	Put	Bond Future	8,410.1300	8.4101	8,415.1000	8.4151	0.059	0	0	0
2018/01/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	AL37	01/02/2018			Index Future	574.8550	574.8550	574.0150	574.0150	(0.146)	0.0000	0.0000	0
2018/01/25	AL37	03/05/2018			Index Future	585.5900	585.5900	584.7320	584.7320	(0.147)	0.0000	0.0000	0
2018/01/25	AL37	02/08/2018			Index Future	596.5270	596.5270	595.6500	595.6500	(0.147)	0.0000	0.0000	0
2018/01/25	AL7T	01/02/2018			Index Future	666.3570	666.3570	664.8150	664.8150	(0.231)	0.0000	0.0000	0
2018/01/25	AL7T	03/05/2018			Index Future	678.7990	678.7990	677.2280	677.2280	(0.231)	0.0000	0.0000	0
2018/01/25	AL7T	02/08/2018			Index Future	691.4770	691.4770	689.8720	689.8720	(0.232)	0.0000	0.0000	0
2018/01/25	ALBI	01/02/2018			Index Future	603.4490	603.4490	602.1290	602.1290	(0.219)	0.0000	0.0000	563
2018/01/25	ALBI	03/05/2018			Index Future	614.7170	614.7170	613.3710	613.3710	(0.219)	0.0000	0.0000	609
2018/01/25	ALBI	02/08/2018			Index Future	626.1980	626.1980	624.8240	624.8240	(0.219)	0.0000	0.0000	0
2018/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/25	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	01/02/2018			Bond Future	128.9805	128.9805	128.9783	128.9783	(0.002)	0.0000	0.0000	0
2018/01/25	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	01/02/2018	132.29	Put	Bond Future	3,309.4900	3.3095	3,311.6500	3.3117	0.065	0	0	0
2018/01/25	EL28	01/02/2018	132.31	Put	Bond Future	3,329.4900	3.3295	3,331.6500	3.3317	0.065	0	0	0
2018/01/25	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	01/02/2018	132.30	Put	Bond Future	3,319.4900	3.3195	3,321.6500	3.3217	0.065	0	0	0
2018/01/25	EL28	03/05/2018	133.20	Put	Bond Future	3,563.2200	3.5632	3,565.4700	3.5655	0.063	0	0	0
2018/01/25	EL28	03/05/2018			Bond Future	129.6368	129.6368	129.6345	129.6345	(0.002)	0.0000	0.0000	0
2018/01/25	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	03/05/2018	133.19	Put	Bond Future	3,553.2200	3.5532	3,555.4700	3.5555	0.063	0	0	0
2018/01/25	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	03/05/2018	133.18	Put	Bond Future	3,543.2200	3.5432	3,545.4700	3.5455	0.064	0	0	0
2018/01/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	02/08/2018			Bond Future	132.0739	132.0739	132.0705	132.0705	(0.003)	0.0000	0.0000	0
2018/01/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	02/08/2018	134.93	Put	Bond Future	2,856.1300	2.8561	2,859.5100	2.8595	0.118	0	0	0
2018/01/25	EL28	02/08/2018	134.95	Put	Bond Future	2,876.1300	2.8761	2,879.5100	2.8795	0.118	0	0	0
2018/01/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	EL28	02/08/2018	134.94	Put	Bond Future	2,866.1300	2.8661	2,869.5100	2.8695	0.118	0	0	0
2018/01/25	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	01/02/2018	10.99	Call	Bond Future	2,497.6500	2.4976	2,286.4300	2.2864	(8.457)	0	0	0
2018/01/25	ES33	01/02/2018			Bond Future	10.5788	79.6911	10.6128	79.4799	0.321	0.0000	0.0000	1,455
2018/01/25	ES33	01/02/2018	11.00	Call	Bond Future	2,556.8800	2.5569	2,345.6600	2.3457	(8.261)	0	0	0
2018/01/25	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	01/02/2018	11.01	Call	Bond Future	2,616.0300	2.6160	2,404.8100	2.4048	(8.074)	0	0	0
2018/01/25	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	03/05/2018	11.22	Call	Bond Future	3,259.6300	3.2596	3,044.3200	3.0443	(6.605)	0	0	0
2018/01/25	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	03/05/2018			Bond Future	10.6709	77.3877	10.7061	77.1723	0.330	0.0000	0.0000	9,466
2018/01/25	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	03/05/2018	11.20	Call	Bond Future	3,144.5600	3.1446	2,929.2500	2.9293	(6.847)	0	0	0
2018/01/25	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	03/05/2018	11.21	Call	Bond Future	3,202.1300	3.2021	2,986.8200	2.9868	(6.724)	0	0	0
2018/01/25	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	02/08/2018	11.14	Call	Bond Future	2,216.2300	2.2162	1,996.4400	1.9964	(9.917)	0	0	0
2018/01/25	ES33	02/08/2018			Bond Future	10.7648	78.8327	10.8013	78.6130	0.339	0.0000	0.0000	0
2018/01/25	ES33	02/08/2018	11.15	Call	Bond Future	2,273.9800	2.2740	2,054.1900	2.0542	(9.665)	0	0	0
2018/01/25	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES33	02/08/2018	11.16	Call	Bond Future	2,331.6700	2.3317	2,111.8800	2.1119	(9.426)	0	0	0
2018/01/25	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	ES42	01/02/2018			Bond Future	10.7432	83.1776	10.7673	83.0057	0.224	0.0000	0.0000	798

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/25	ES42	03/05/2018			Bond Future	10.8341	80.4695	10.8590	80.2942	0.230	0.0000	0.0000	7,957
2018/01/25	ES42	02/08/2018			Bond Future	10.9250	81.9718	10.9508	81.7927	0.236	0.0000	0.0000	0
2018/01/25	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	01/02/2018			GOVI	602.2610	602.2610	600.9150	600.9150	(0.223)	0.0000	0.0000	183
2018/01/25	GOVI	01/02/2018	581.03	Call	GOVI	212,310.0000	21.2310	198,850.0000	19.8850	(6.340)	0	0	0
2018/01/25	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	01/02/2018	581.04	Call	GOVI	212,210.0000	21.2210	198,750.0000	19.8750	(6.343)	0	0	0
2018/01/25	GOVI	01/02/2018	581.02	Call	GOVI	212,410.0000	21.2410	198,950.0000	19.8950	(6.337)	0	0	0
2018/01/25	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	03/05/2018	590.29	Call	GOVI	232,170.0000	23.2170	218,450.0000	21.8450	(5.909)	0	0	0
2018/01/25	GOVI	03/05/2018	590.27	Call	GOVI	232,370.0000	23.2370	218,650.0000	21.8650	(5.904)	0	0	0
2018/01/25	GOVI	03/05/2018			GOVI	613.5070	613.5070	612.1350	612.1350	(0.224)	0.0000	0.0000	697
2018/01/25	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	03/05/2018	590.28	Call	GOVI	232,270.0000	23.2270	218,550.0000	21.8550	(5.907)	0	0	0
2018/01/25	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	02/08/2018			GOVI	624.9650	624.9650	623.5640	623.5640	(0.224)	0.0000	0.0000	0
2018/01/25	GOVI	02/08/2018	605.71	Call	GOVI	192,550.0000	19.2550	178,540.0000	17.8540	(7.276)	0	0	0
2018/01/25	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GOVI	02/08/2018	605.72	Call	GOVI	192,450.0000	19.2450	178,440.0000	17.8440	(7.280)	0	0	0
2018/01/25	GOVI	02/08/2018	605.70	Call	GOVI	192,650.0000	19.2650	178,640.0000	17.8640	(7.272)	0	0	0
2018/01/25	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/25	IGOV	01/02/2018			Index Future	250.2740	250.2740	250.1710	250.1710	(0.041)	0.0000	0.0000	875
2018/01/25	IGOV	03/05/2018			Index Future	254.9610	254.9610	254.8570	254.8570	(0.041)	0.0000	0.0000	683
2018/01/25	IGOV	02/08/2018			Index Future	259.7550	259.7550	259.6460	259.6460	(0.042)	0.0000	0.0000	0
2018/01/25	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/25	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/01/25	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/01/25	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2018/01/25	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/01/25	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/25	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/01/25	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/01/25	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2018/01/25	IS02	15/03/2019			Interest Rate Swap	99.1400	99.1400	99.1500	99.1500	0.010	0.0000	0.0000	0
2018/01/25	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4800	99.4800	0.010	0.0000	0.0000	0
2018/01/25	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8300	99.8300	0.010	0.0000	0.0000	0
2018/01/25	IS02	20/12/2019			Interest Rate Swap	100.7200	100.7200	100.7400	100.7400	0.020	0.0000	0.0000	0
2018/01/25	IS02	23/03/2020			Interest Rate Swap	98.4300	98.4300	98.4600	98.4600	0.030	0.0000	0.0000	0
2018/01/25	IS05	17/12/2020			Interest Rate Swap	95.8100	95.8100	95.8400	95.8400	0.031	0.0000	0.0000	0

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2018/01/25	IS05	16/03/2021			Interest Rate Swap	95.0000	95.0000	95.0400	95.0400	0.042	0.0000	0.0000	0
2018/01/25	IS05	15/06/2021			Interest Rate Swap	94.1600	94.1600	94.2100	94.2100	0.053	0.0000	0.0000	0
2018/01/25	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.3600	94.3600	0.074	0.0000	0.0000	0
2018/01/25	IS05	21/12/2021			Interest Rate Swap	96.4600	96.4600	96.5300	96.5300	0.073	0.0000	0.0000	51
2018/01/25	IS05	15/03/2022			Interest Rate Swap	96.5700	96.5700	96.6500	96.6500	0.083	0.0000	0.0000	0
2018/01/25	IS05	21/06/2022			Interest Rate Swap	97.7200	97.7200	97.8200	97.8200	0.102	0.0000	0.0000	0
2018/01/25	IS05	20/09/2022			Interest Rate Swap	99.8900	99.8900	100.0000	100.0000	0.110	0.0000	0.0000	0
2018/01/25	IS05	20/12/2022			Interest Rate Swap	101.1100	101.1100	101.2300	101.2300	0.119	0.0000	0.0000	0
2018/01/25	IS05	22/03/2023			Interest Rate Swap	96.1800	96.1800	96.3100	96.3100	0.135	0.0000	0.0000	0
2018/01/25	IS10	17/12/2025			Interest Rate Swap	94.0800	94.0800	94.3600	94.3600	0.298	0.0000	0.0000	0
2018/01/25	IS10	16/03/2026			Interest Rate Swap	91.0500	91.0500	91.3300	91.3300	0.308	0.0000	0.0000	0
2018/01/25	IS10	15/06/2026			Interest Rate Swap	89.7700	89.7700	90.0500	90.0500	0.312	0.0000	0.0000	0
2018/01/25	IS10	21/09/2026			Interest Rate Swap	91.9000	91.9000	92.1900	92.1900	0.316	0.0000	0.0000	0
2018/01/25	IS10	21/12/2026			Interest Rate Swap	95.6800	95.6800	95.9600	95.9600	0.293	0.0000	0.0000	0
2018/01/25	IS10	15/03/2027			Interest Rate Swap	94.2300	94.2300	94.5100	94.5100	0.297	0.0000	0.0000	0
2018/01/25	IS10	21/06/2027			Interest Rate Swap	96.2900	96.2900	96.5600	96.5600	0.280	0.0000	0.0000	0
2018/01/25	IS10	20/09/2027			Interest Rate Swap	100.0200	100.0200	100.2800	100.2800	0.260	0.0000	0.0000	0
2018/01/25	IS10	20/12/2027			Interest Rate Swap	100.3600	100.3600	100.6200	100.6200	0.259	0.0000	0.0000	0
2018/01/25	IS10	22/03/2028			Interest Rate Swap	95.5700	95.5700	95.8400	95.8400	0.283	0.0000	0.0000	0
2018/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/25	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/25	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/25	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/25	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/25	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/25	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/25	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/25	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/25	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/25	R023	01/02/2018	8.33	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/01/25	R023	01/02/2018			Bond Future	7.6618	103.7604	7.7018	103.5951	0.522	0.0000	0.0000	18,465
2018/01/25	R023	01/02/2018	8.32	Call	Bond Future	2,680.7100	2.6807	2,515.4100	2.5154	(6.166)	0	0	0
2018/01/25	R023	01/02/2018	8.32	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/01/25	R023	01/02/2018	8.33	Call	Bond Future	2,720.7500	2.7207	2,555.4500	2.5554	(6.076)	0	0	0
2018/01/25	R023	01/02/2018	8.31	Call	Bond Future	2,640.6500	2.6406	2,475.3400	2.4753	(6.260)	0	0	0
2018/01/25	R023	01/02/2018	8.31	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/01/25	R023	03/05/2018	8.27	Call	Bond Future	2,625.5800	2.6256	2,484.9900	2.4850	(5.355)	0	0	0
2018/01/25	R023	03/05/2018			Bond Future	7.6662	101.7681	7.7087	101.5995	0.554	0.0000	0.0000	23,257
2018/01/25	R023	03/05/2018	8.27	Put	Bond Future	261.6600	0.2617	289.7200	0.2897	10.724	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
2018/01/25	R023	03/05/2018	8.28	Call	Bond Future	2,657.5700	2.6576	2,516.3800	2.5164	(5.313)	0	0	0
2018/01/25	R023	03/05/2018	8.29	Put	Bond Future	248.7700	0.2488	275.6500	0.2757	10.805	0	0	0
2018/01/25	R023	03/05/2018	9.19	Call	Bond Future	5,850.3400	5.8503	5,683.7400	5.6837	(2.848)	0	0	0
2018/01/25	R023	03/05/2018	9.19	Put	Bond Future	14.2000	0.0142	16.2500	0.0163	14.437	0	0	2,500
2018/01/25	R023	03/05/2018	8.28	Put	Bond Future	255.0800	0.2551	282.5400	0.2825	10.765	0	0	0
2018/01/25	R023	03/05/2018	8.29	Call	Bond Future	2,689.8100	2.6898	2,548.0400	2.5480	(5.271)	0	0	0
2018/01/25	R035	01/02/2018	9.75	Call	Bond Future	3,604.6100	3.6046	3,362.3600	3.3624	(6.721)	0	0	0
2018/01/25	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R035	01/02/2018			Bond Future	9.3001	100.2857	9.3295	100.0434	0.317	0.0000	0.0000	36,961
2018/01/25	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R035	01/02/2018	9.73	Call	Bond Future	3,448.7100	3.4487	3,206.4600	3.2065	(7.024)	0	0	0
2018/01/25	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R035	01/02/2018	9.74	Call	Bond Future	3,526.7100	3.5267	3,284.4600	3.2845	(6.869)	0	0	0
2018/01/25	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R035	03/05/2018			Bond Future	9.3494	97.6581	9.3798	97.4110	0.325	0.0000	0.0000	39,534
2018/01/25	R035	03/05/2018	9.90	Call	Bond Future	4,332.9500	4.3330	4,085.9400	4.0859	(5.701)	0	0	0
2018/01/25	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R035	03/05/2018	9.91	Call	Bond Future	4,408.9100	4.4089	4,161.9000	4.1619	(5.603)	0	0	0
2018/01/25	R035	03/05/2018	9.89	Call	Bond Future	4,256.9000	4.2569	4,009.8900	4.0099	(5.803)	0	0	0
2018/01/25	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R186	01/02/2018	8.96	Call	Bond Future	3,974.8900	3.9749	3,708.9500	3.7089	(6.690)	0	0	0
2018/01/25	R186	01/02/2018	8.50	Put	Bond Future	161.7400	0.1617	201.0600	0.2011	24.311	0	0	0
2018/01/25	R186	01/02/2018	9.00	Call	Bond Future	4,230.3000	4.2303	3,964.3600	3.9644	(6.287)	0	0	0
2018/01/25	R186	01/02/2018	9.25	Call	Bond Future	5,809.8700	5.8099	5,543.9600	5.5440	(4.577)	0	0	0
2018/01/25	R186	01/02/2018			Bond Future	8.3536	114.5975	8.3933	114.3316	0.475	0.0000	0.0000	60,871
2018/01/25	R186	01/02/2018	8.50	Call	Bond Future	1,138.6400	1.1386	912.0500	0.9120	(19.900)	0	0	1,460
2018/01/25	R186	01/02/2018	7.75	Put	Bond Future	4,147.7000	4.1477	4,413.3100	4.4133	6.404	0	0	0
2018/01/25	R186	01/02/2018	7.75	Call	Bond Future	0.3700	0.0004	0.0700	0.0001	(81.081)	0	0	1,460
2018/01/25	R186	01/02/2018	8.97	Call	Bond Future	4,038.8000	4.0388	3,772.8600	3.7729	(6.585)	0	0	0
2018/01/25	R186	01/02/2018	8.96	Put	Bond Future	0.4500	0.0005	0.4200	0.0004	(6.667)	0	0	0
2018/01/25	R186	01/02/2018	9.00	Put	Bond Future	0.2300	0.0002	0.2000	0.0002	(13.043)	0	0	6,200
2018/01/25	R186	01/02/2018	8.75	Put	Bond Future	10.2500	0.0102	11.7800	0.0118	14.927	0	0	775
2018/01/25	R186	01/02/2018	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	775
2018/01/25	R186	01/02/2018	8.97	Put	Bond Future	0.3800	0.0004	0.3500	0.0004	(7.895)	0	0	0
2018/01/25	R186	01/02/2018	8.98	Call	Bond Future	4,102.6800	4.1027	3,836.7400	3.8367	(6.482)	0	0	0
2018/01/25	R186	01/02/2018	8.98	Put	Bond Future	0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2018/01/25	R186	01/02/2018	8.75	Call	Bond Future	2,629.5600	2.6296	2,365.1800	2.3652	(10.054)	0	0	0
2018/01/25	R186	01/02/2018	9.65	Call	Bond Future	8,274.8100	8.2748	8,008.9000	8.0089	(3.213)	0	0	0
2018/01/25	R186	01/02/2018	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/25	R186	03/05/2018	10.14	Put	Bond Future	26.4800	0.0265	29.5600	0.0296	11.631	0	0	0
2018/01/25	R186	03/05/2018	8.00	Put	Bond Future	3,515.5100	3.5155	3,697.7200	3.6977	5.183	0	0	0
2018/01/25	R186	03/05/2018	8.69	Call	Bond Future	3,041.2600	3.0413	2,854.4500	2.8544	(6.143)	0	0	0
2018/01/25	R186	03/05/2018	9.72	Put	Bond Future	102.0400	0.1020	112.6400	0.1126	10.388	0	0	10,640
2018/01/25	R186	03/05/2018	8.40	Put	Bond Future	1,860.8800	1.8609	1,985.9900	1.9860	6.723	0	0	0
2018/01/25	R186	03/05/2018	8.92	Call	Bond Future	4,103.3400	4.1033	3,890.2500	3.8902	(5.193)	0	0	0
2018/01/25	R186	03/05/2018	8.91	Put	Bond Future	705.4600	0.7055	764.4700	0.7645	8.365	0	0	0

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2018/01/25	R186	03/05/2018			Bond Future	8.3885	116.7374	8.4299	116.4663	0.494	0.0000	0.0000	89,131
2018/01/25	R186	03/05/2018	9.30	Put	Bond Future	303.7100	0.3037	331.9700	0.3320	9.305	0	0	0
2018/01/25	R186	03/05/2018	9.30	Call	Bond Future	6,072.3900	6.0724	5,829.5600	5.8296	(3.999)	0	0	1,120
2018/01/25	R186	03/05/2018	10.14	Call	Bond Future	10,770.0600	10.7701	10,502.0500	10.5020	(2.488)	0	0	0
2018/01/25	R186	03/05/2018	8.93	Call	Bond Future	4,152.2500	4.1523	3,938.1700	3.9382	(5.156)	0	0	0
2018/01/25	R186	03/05/2018	8.93	Put	Bond Future	677.0700	0.6771	734.0800	0.7341	8.420	0	0	0
2018/01/25	R186	03/05/2018	9.19	Put	Bond Future	388.6700	0.3887	423.8900	0.4239	9.062	0	0	0
2018/01/25	R186	03/05/2018	8.00	Call	Bond Future	932.6000	0.9326	843.7200	0.8437	(9.530)	0	0	4,745
2018/01/25	R186	03/05/2018	8.69	Put	Bond Future	1,088.5800	1.0886	1,172.8600	1.1729	7.742	0	0	0
2018/01/25	R186	03/05/2018	9.72	Call	Bond Future	8,397.5300	8.3975	8,137.0400	8.1370	(3.102)	0	0	0
2018/01/25	R186	03/05/2018	8.70	Put	Bond Future	1,068.1600	1.0682	1,151.1600	1.1512	7.770	0	0	3,500
2018/01/25	R186	03/05/2018	8.40	Call	Bond Future	1,936.3700	1.9364	1,790.3900	1.7904	(7.539)	0	0	4,745
2018/01/25	R186	03/05/2018	8.92	Put	Bond Future	691.0500	0.6911	749.0500	0.7491	8.393	0	0	0
2018/01/25	R186	03/05/2018	8.91	Call	Bond Future	4,054.8200	4.0548	3,842.7400	3.8427	(5.230)	0	0	0
2018/01/25	R186	03/05/2018	9.75	Call	Bond Future	8,566.2200	8.5662	8,304.9000	8.3049	(3.051)	0	0	0
2018/01/25	R186	03/05/2018	9.75	Put	Bond Future	93.2900	0.9333	103.0600	0.1031	10.473	0	0	3,200
2018/01/25	R186	03/05/2018	9.19	Call	Bond Future	5,482.2100	5.4822	5,246.3400	5.2463	(4.302)	0	0	0
2018/01/25	R186	03/05/2018	8.70	Call	Bond Future	3,084.8300	3.0848	2,896.7400	2.8967	(6.097)	0	0	0
2018/01/25	R186	03/05/2018	8.85	Call	Bond Future	3,767.2800	3.7673	3,561.5200	3.5615	(5.462)	0	0	0
2018/01/25	R186	03/05/2018	8.85	Put	Bond Future	796.5200	0.7965	861.8500	0.8619	8.202	0	0	4,745
2018/01/25	R197	01/02/2018	301.68	Put	Bond Future	3,864.6300	3.8646	3,876.6300	3.8766	0.311	0	0	0
2018/01/25	R197	01/02/2018			Bond Future	297.8154	297.8154	297.8034	297.8034	(0.004)	0.0000	0.0000	641
2018/01/25	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	01/02/2018	301.67	Put	Bond Future	3,854.6300	3.8546	3,866.6300	3.8666	0.311	0	0	0
2018/01/25	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	01/02/2018	301.66	Put	Bond Future	3,844.6300	3.8446	3,856.6300	3.8566	0.312	0	0	0
2018/01/25	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	03/05/2018			Bond Future	303.3935	303.3935	303.3813	303.3813	(0.004)	0.0000	0.0000	2,388
2018/01/25	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	03/05/2018	304.44	Put	Bond Future	1,046.4600	1.0465	1,058.6700	1.0587	1.167	0	0	0
2018/01/25	R197	03/05/2018	304.46	Put	Bond Future	1,066.4600	1.0665	1,078.6700	1.0787	1.145	0	0	0
2018/01/25	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R197	03/05/2018	304.45	Put	Bond Future	1,056.4600	1.0565	1,068.6700	1.0687	1.156	0	0	0
2018/01/25	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R202	01/02/2018	249.06	Put	Bond Future	11,823.0600	11.8231	11,830.9400	11.8309	0.067	0	0	0
2018/01/25	R202	01/02/2018			Bond Future	237.2369	237.2369	237.2291	237.2291	(0.003)	0.0000	0.0000	17,923
2018/01/25	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R202	01/02/2018	249.08	Put	Bond Future	11,843.0600	11.8431	11,850.9400	11.8509	0.067	0	0	0
2018/01/25	R202	01/02/2018	249.07	Put	Bond Future	11,833.0600	11.8331	11,840.9400	11.8409	0.067	0	0	0
2018/01/25	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R202	03/05/2018	247.48	Put	Bond Future	6,396.9300	6.3969	6,395.2000	6.3952	(0.027)	0	0	0
2018/01/25	R202	03/05/2018	247.47	Call	Bond Future	598.8800	0.5989	589.2600	0.5893	(1.606)	0	0	0
2018/01/25	R202	03/05/2018			Bond Future	241.6802	241.6802	241.6723	241.6723	(0.003)	0.0000	0.0000	9,901
2018/01/25	R202	03/05/2018	247.48	Call	Bond Future	597.1400	0.5971	587.5400	0.5875	(1.608)	0	0	0
2018/01/25	R202	03/05/2018	247.47	Put	Bond Future	6,388.6700	6.3887	6,386.9200	6.3869	(0.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/25	R202	03/05/2018	247.49	Call	Bond Future	595.4100		0.5954	585.8200	0.5858	(1.611)	0	0	0
2018/01/25	R202	03/05/2018	247.49	Put	Bond Future	6,405.2000		6.4052	6,403.4800	6.4035	(0.027)	0	0	0
2018/01/25	R204	01/02/2018	7.27	Call	Bond Future	289.5700		0.2896	266.9400	0.2669	(7.815)	0	0	0
2018/01/25	R204	01/02/2018			Bond Future	6.9241		101.9143	6.9511	101.8917	0.390	0.0000	0.0000	24,983
2018/01/25	R204	01/02/2018	7.25	Call	Bond Future	272.8600		0.2729	250.2300	0.2502	(8.294)	0	0	0
2018/01/25	R204	01/02/2018	7.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R204	01/02/2018	7.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R204	01/02/2018	7.26	Call	Bond Future	281.2200		0.2812	258.5900	0.2586	(8.047)	0	0	0
2018/01/25	R204	01/02/2018	7.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R204	03/05/2018	7.10	Put	Bond Future	25.2400		0.0252	29.1000	0.0291	15.293	0	0	0
2018/01/25	R204	03/05/2018			Bond Future	6.6692		103.8174	6.7076	103.7941	0.577	0.0000	0.0000	9,845
2018/01/25	R204	03/05/2018	7.09	Call	Bond Future	280.0000		0.2800	260.7300	0.2607	(6.882)	0	0	0
2018/01/25	R204	03/05/2018	7.09	Put	Bond Future	26.1500		0.0262	30.1400	0.0301	15.258	0	0	0
2018/01/25	R204	03/05/2018	7.10	Call	Bond Future	285.1100		0.2851	265.7100	0.2657	(6.804)	0	0	0
2018/01/25	R204	03/05/2018	7.08	Call	Bond Future	274.9300		0.2749	255.7700	0.2558	(6.969)	0	0	0
2018/01/25	R204	03/05/2018	7.08	Put	Bond Future	27.1000		0.0271	31.2000	0.0312	15.129	0	0	0
2018/01/25	R207	01/02/2018	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R207	01/02/2018	7.60	Call	Bond Future	1,128.1100		1.1281	1,045.6900	1.0457	(7.306)	0	0	0
2018/01/25	R207	01/02/2018			Bond Future	6.9658		100.9413	7.0118	100.8589	0.661	0.0000	0.0000	35,827
2018/01/25	R207	01/02/2018	7.61	Call	Bond Future	1,145.7600		1.1458	1,063.3400	1.0633	(7.193)	0	0	0
2018/01/25	R207	01/02/2018	7.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R207	01/02/2018	7.62	Call	Bond Future	1,163.4100		1.1634	1,080.9900	1.0810	(7.084)	0	0	0
2018/01/25	R207	01/02/2018	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R207	03/05/2018	7.57	Call	Bond Future	1,108.5900		1.1086	1,031.6700	1.0317	(6.939)	0	0	0
2018/01/25	R207	03/05/2018	7.56	Put	Bond Future	32.6700		0.0327	40.1600	0.0402	22.926	0	0	0
2018/01/25	R207	03/05/2018			Bond Future	6.8818		102.8262	6.9352	102.7420	0.776	0.0000	0.0000	15,808
2018/01/25	R207	03/05/2018	7.58	Call	Bond Future	1,122.9600		1.1230	1,045.8000	1.0458	(6.871)	0	0	0
2018/01/25	R207	03/05/2018	7.58	Put	Bond Future	30.3000		0.0303	37.3000	0.0373	23.102	0	0	0
2018/01/25	R207	03/05/2018	7.57	Put	Bond Future	31.4700		0.0315	38.7100	0.0387	23.006	0	0	0
2018/01/25	R207	03/05/2018	7.56	Call	Bond Future	1,094.2500		1.0942	1,017.5800	1.0176	(7.007)	0	0	0
2018/01/25	R208	01/02/2018	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R208	01/02/2018			Bond Future	7.2542		100.9841	7.2996	100.8595	0.626	0.0000	0.0000	26,972
2018/01/25	R208	01/02/2018	7.84	Call	Bond Future	1,592.6800		1.5927	1,468.0500	1.4681	(7.825)	0	0	0
2018/01/25	R208	01/02/2018	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R208	01/02/2018	7.85	Call	Bond Future	1,619.5900		1.6196	1,494.9600	1.4950	(7.695)	0	0	0
2018/01/25	R208	01/02/2018	7.83	Call	Bond Future	1,565.7600		1.5658	1,441.1300	1.4411	(7.960)	0	0	0
2018/01/25	R208	01/02/2018	7.83	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R208	03/05/2018	7.77	Call	Bond Future	1,490.4900		1.4905	1,382.6300	1.3826	(7.237)	0	0	0
2018/01/25	R208	03/05/2018			Bond Future	7.2254		99.4685	7.2752	99.3413	0.690	0.0000	0.0000	28,873
2018/01/25	R208	03/05/2018	7.77	Put	Bond Future	111.7600		0.1118	131.0700	0.1311	17.278	0	0	0
2018/01/25	R208	03/05/2018	7.78	Call	Bond Future	1,511.9100		1.5119	1,403.5200	1.4035	(7.169)	0	0	0
2018/01/25	R208	03/05/2018	7.79	Put	Bond Future	104.6400		0.1046	122.9200	0.1229	17.469	0	0	0
2018/01/25	R208	03/05/2018	7.78	Put	Bond Future	108.0900		0.1081	126.8700	0.1269	17.374	0	0	0
2018/01/25	R208	03/05/2018	7.79	Call	Bond Future	1,533.5400		1.5335	1,424.6500	1.4247	(7.101)	0	0	0

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2018/01/25	R209	01/02/2018	9.72	Call	Bond Future	2,983.8700	2.9839	2,744.5800	2.7446	(8.019)	0	0	0
2018/01/25	R209	01/02/2018	9.73	Call	Bond Future	3,047.7900	3.0478	2,808.4000	2.8084	(7.855)	0	0	0
2018/01/25	R209	01/02/2018	9.71	Put	Bond Future	14.6000	0.0146	14.9100	0.0149	2.123	0	0	0
2018/01/25	R209	01/02/2018	10.10	Call	Bond Future	5,391.5300	5.3915	5,152.0400	5.1520	(4.442)	0	0	0
2018/01/25	R209	01/02/2018	9.85	Call	Bond Future	3,815.9100	3.8159	3,576.2000	3.5762	(6.282)	0	0	0
2018/01/25	R209	01/02/2018	9.33	Call	Bond Future	777.9000	0.7779	604.6400	0.6046	(22.273)	0	0	220
2018/01/25	R209	01/02/2018	10.22	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	739
2018/01/25	R209	01/02/2018	9.75	Call	Bond Future	3,175.7800	3.1758	2,936.2300	2.9362	(7.543)	0	0	5,000
2018/01/25	R209	01/02/2018			Bond Future	9.2794	75.8492	9.3139	75.6097	0.372	0.0000	0.0000	140,357
2018/01/25	R209	01/02/2018	9.73	Put	Bond Future	11.6200	0.0116	11.7000	0.0117	0.688	0	0	0
2018/01/25	R209	01/02/2018	9.71	Call	Bond Future	2,920.0000	2.9200	2,680.8400	2.6808	(8.190)	0	0	0
2018/01/25	R209	01/02/2018	9.88	Call	Bond Future	4,007.3000	4.0073	3,767.6200	3.7676	(5.981)	0	0	0
2018/01/25	R209	01/02/2018	9.88	Put	Bond Future	1.7800	0.0018	1.5700	0.0016	(11.798)	0	0	220
2018/01/25	R209	01/02/2018	9.59	Call	Bond Future	2,164.8800	2.1649	1,930.2600	1.9303	(10.838)	0	0	0
2018/01/25	R209	01/02/2018	9.59	Put	Bond Future	51.7800	0.0518	56.6300	0.0566	9.367	0	0	377
2018/01/25	R209	01/02/2018	9.72	Put	Bond Future	13.0400	0.0130	13.2200	0.0132	1.380	0	0	0
2018/01/25	R209	01/02/2018	10.10	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	3,000
2018/01/25	R209	01/02/2018	9.85	Put	Bond Future	2.6500	0.0027	2.4100	0.0024	(9.057)	0	0	7,500
2018/01/25	R209	01/02/2018	9.33	Put	Bond Future	427.4400	0.4274	493.6500	0.4937	15.490	0	0	0
2018/01/25	R209	01/02/2018	10.22	Call	Bond Future	6,129.9700	6.1300	5,890.5000	5.8905	(3.907)	0	0	0
2018/01/25	R209	01/02/2018	9.75	Put	Bond Future	9.2000	0.0092	9.1200	0.0091	(0.870)	0	0	0
2018/01/25	R209	01/02/2018	10.00	Call	Bond Future	4,767.0200	4.7670	4,527.4700	4.5275	(5.025)	0	0	0
2018/01/25	R209	01/02/2018	10.00	Put	Bond Future	0.3300	0.0003	0.2500	0.0003	(24.242)	0	0	7,488
2018/01/25	R209	01/02/2018	9.89	Call	Bond Future	4,070.9900	4.0710	3,831.3200	3.8313	(5.887)	0	0	0
2018/01/25	R209	01/02/2018	9.89	Put	Bond Future	1.5600	0.0016	1.3600	0.0014	(12.821)	0	0	157
2018/01/25	R209	01/02/2018	9.32	Put	Bond Future	455.8300	0.4558	526.4000	0.5264	15.482	0	0	0
2018/01/25	R209	01/02/2018	9.32	Call	Bond Future	737.2100	0.7372	568.3100	0.5683	(22.911)	0	0	157
2018/01/25	R209	01/02/2018	9.87	Call	Bond Future	3,943.5600	3.9436	3,703.8600	3.7039	(6.078)	0	0	0
2018/01/25	R209	01/02/2018	9.87	Put	Bond Future	2.0400	0.0020	1.8100	0.0018	(11.275)	0	0	739
2018/01/25	R209	01/02/2018	9.52	Put	Bond Future	99.4900	0.0995	111.7300	0.1117	12.303	0	0	0
2018/01/25	R209	01/02/2018	9.52	Call	Bond Future	1,744.2900	1.7443	1,517.0600	1.5171	(13.027)	0	0	739
2018/01/25	R209	03/05/2018	10.73	Call	Bond Future	8,943.2200	8.9432	8,709.4500	8.7095	(2.614)	0	0	0
2018/01/25	R209	03/05/2018	9.75	Call	Bond Future	3,908.7600	3.9088	3,727.3900	3.7274	(4.640)	0	0	435
2018/01/25	R209	03/05/2018	10.00	Call	Bond Future	5,112.9200	5.1129	4,911.1600	4.9112	(3.946)	0	0	0
2018/01/25	R209	03/05/2018	9.85	Put	Bond Future	890.1700	0.8902	944.0000	0.9440	6.047	0	0	0
2018/01/25	R209	03/05/2018			Bond Future	9.3249	74.1161	9.3604	73.8721	0.381	0.0000	0.0000	51,753
2018/01/25	R209	03/05/2018	10.73	Put	Bond Future	142.1500	0.1421	152.4300	0.1524	7.232	0	0	435
2018/01/25	R209	03/05/2018	9.75	Put	Bond Future	1,065.6800	1.0657	1,128.3600	1.1284	5.882	0	0	0
2018/01/25	R209	03/05/2018	9.85	Call	Bond Future	4,378.2300	4.3782	4,188.0100	4.1880	(4.345)	0	0	0
2018/01/25	R209	03/05/2018	10.22	Call	Bond Future	6,239.6700	6.2397	6,024.5200	6.0245	(3.448)	0	0	0
2018/01/25	R209	03/05/2018	10.22	Put	Bond Future	440.3000	0.4403	469.2000	0.4692	6.564	0	0	435
2018/01/25	R209	03/05/2018	10.00	Put	Bond Future	673.7700	0.6738	716.0600	0.7161	6.277	0	0	5,000
2018/01/25	R209	03/05/2018	9.86	Call	Bond Future	4,426.2100	4.4262	4,235.1600	4.2352	(4.316)	0	0	0
2018/01/25	R209	03/05/2018	9.84	Call	Bond Future	4,330.5300	4.3305	4,141.1600	4.1412	(4.373)	0	0	0
2018/01/25	R209	03/05/2018	9.84	Put	Bond Future	906.5700	0.9066	961.2500	0.9613	6.032	0	0	0
2018/01/25	R209	03/05/2018	9.86	Put	Bond Future	874.1400	0.8741	927.1400	0.9271	6.063	0	0	0
2018/01/25	R209	02/08/2018	9.66	Call	Bond Future	4,239.4200	4.2394	4,079.2000	4.0792	(3.779)	0	0	435
2018/01/25	R209	02/08/2018	10.38	Call	Bond Future	7,439.8000	7.4398	7,235.0900	7.2351	(2.752)	0	0	0

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2018/01/25	R209	02/08/2018	10.39	Put	Bond Future	996.7300	0.9967	1,040.6400	1.0406	4.405	0	0	0
2018/01/25	R209	02/08/2018			Bond Future	9.3709	75.5001	9.4075	75.2510	0.391	0.0000	0.0000	816
2018/01/25	R209	02/08/2018	10.84	Call	Bond Future	9,618.6800	9.6187	9,395.4200	9.3954	(2.321)	0	0	0
2018/01/25	R209	02/08/2018	10.84	Put	Bond Future	533.2800	0.5333	559.0900	0.5591	4.840	0	0	435
2018/01/25	R209	02/08/2018	10.21	Call	Bond Future	6,640.9500	6.6410	6,444.7400	6.4447	(2.955)	0	0	0
2018/01/25	R209	02/08/2018	10.21	Put	Bond Future	1,232.6400	1.2326	1,285.5000	1.2855	4.288	0	0	435
2018/01/25	R209	02/08/2018	9.66	Put	Bond Future	2,305.9700	2.3060	2,394.8200	2.3948	3.853	0	0	0
2018/01/25	R209	02/08/2018	10.38	Put	Bond Future	1,008.5500	1.0086	1,052.9100	1.0529	4.398	0	0	0
2018/01/25	R209	02/08/2018	10.39	Call	Bond Future	7,487.4300	7.4874	7,282.2700	7.2823	(2.740)	0	0	0
2018/01/25	R209	02/08/2018	10.40	Call	Bond Future	7,534.9600	7.5350	7,329.3400	7.3293	(2.729)	0	0	0
2018/01/25	R209	02/08/2018	10.40	Put	Bond Future	984.8900	0.9849	1,028.3400	1.0283	4.412	0	0	0
2018/01/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R209	01/11/2018	9.34	Put	Bond Future	4,253.7600	4.2538	4,372.7500	4.3727	2.797	0	0	0
2018/01/25	R209	01/11/2018	1,016.00	Call	Bond Future	72,916.2700	72.9163	72,662.9400	72.6629	(0.347)	0	0	0
2018/01/25	R209	01/11/2018			Bond Future	9.4129	73.8041	9.4504	73.5508	0.399	0.0000	0.0000	0
2018/01/25	R209	01/11/2018	1,016.01	Call	Bond Future	72,916.2700	72.9163	72,662.9400	72.6629	(0.347)	0	0	0
2018/01/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R209	01/11/2018	1,015.99	Call	Bond Future	72,916.2600	72.9163	72,662.9300	72.6629	(0.347)	0	0	0
2018/01/25	R209	01/11/2018	9.34	Call	Bond Future	3,758.9000	3.7589	3,624.5600	3.6246	(3.574)	0	0	255
2018/01/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R209	01/11/2018	10.57	Call	Bond Future	8,674.6000	8.6746	8,471.4300	8.4714	(2.342)	0	0	0
2018/01/25	R209	01/11/2018	10.57	Put	Bond Future	1,432.1100	1.4321	1,482.2700	1.4823	3.503	0	0	255
2018/01/25	R209	01/11/2018	9.94	Call	Bond Future	5,958.9300	5.9589	5,786.1700	5.7862	(2.899)	0	0	0
2018/01/25	R209	01/11/2018	9.94	Put	Bond Future	2,520.1400	2.5201	2,600.7100	2.6007	3.197	0	0	255
2018/01/25	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R210	01/02/2018			Bond Future	187.0497	187.0497	187.0428	187.0428	(0.004)	0.0000	0.0000	1,460
2018/01/25	R210	01/02/2018	192.36	Put	Bond Future	5,310.2700	5.3103	5,317.1800	5.3172	0.130	0	0	0
2018/01/25	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R210	01/02/2018	192.38	Put	Bond Future	5,330.2700	5.3303	5,337.1800	5.3372	0.130	0	0	0
2018/01/25	R210	01/02/2018	192.37	Put	Bond Future	5,320.2700	5.3203	5,327.1800	5.3272	0.130	0	0	0
2018/01/25	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R210	03/05/2018	191.44	Put	Bond Future	3,311.7900	3.3118	3,318.7900	3.3188	0.211	0	0	0
2018/01/25	R210	03/05/2018			Bond Future	188.1282	188.1282	188.1212	188.1212	(0.004)	0.0000	0.0000	699
2018/01/25	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R210	03/05/2018	191.46	Put	Bond Future	3,331.7900	3.3318	3,338.7900	3.3388	0.210	0	0	0
2018/01/25	R210	03/05/2018	191.45	Put	Bond Future	3,321.7900	3.3218	3,328.7900	3.3288	0.211	0	0	0
2018/01/25	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	01/02/2018	154.71	Put	Bond Future	3,559.1000	3.5591	3,565.5700	3.5656	0.182	0	0	0
2018/01/25	R212	01/02/2018			Bond Future	151.1509	151.1509	151.1444	151.1444	(0.004)	0.0000	0.0000	3,825
2018/01/25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	01/02/2018	154.70	Put	Bond Future	3,549.1000	3.5491	3,555.5700	3.5556	0.182	0	0	0
2018/01/25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	01/02/2018	154.69	Put	Bond Future	3,539.1000	3.5391	3,545.5700	3.5456	0.183	0	0	0
2018/01/25	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2018/01/25	R212	03/05/2018			Bond Future	153.9820	153.9820	153.9754	153.9754	(0.004)	0.0000	0.0000	2,818
2018/01/25	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	03/05/2018	154.28	Put	Bond Future	298.0000	0.2980	304.6400	0.3046	2.228	0	0	0
2018/01/25	R212	03/05/2018	154.30	Put	Bond Future	318.0000	0.3180	324.6400	0.3246	2.088	0	0	0
2018/01/25	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/25	R212	03/05/2018	154.29	Put	Bond Future	308.0000	0.3080	314.6400	0.3146	2.156	0	0	0
2018/01/25	R213	01/02/2018	9.42	Call	Bond Future	3,170.0200	3.1700	2,968.2500	2.9682	(6.365)	0	0	0
2018/01/25	R213	01/02/2018	9.41	Put	Bond Future	7.2000	0.0072	6.7000	0.0067	(6.944)	0	0	0
2018/01/25	R213	01/02/2018			Bond Future	8.9445	88.2600	8.9740	88.0588	0.330	0.0000	0.0000	50,146
2018/01/25	R213	01/02/2018	9.43	Call	Bond Future	3,234.0300	3.2340	3,032.2700	3.0323	(6.239)	0	0	0
2018/01/25	R213	01/02/2018	9.43	Put	Bond Future	5.5800	0.0056	5.0900	0.0051	(8.781)	0	0	0
2018/01/25	R213	01/02/2018	9.42	Put	Bond Future	6.3500	0.0064	5.8500	0.0059	(7.874)	0	0	0
2018/01/25	R213	01/02/2018	9.41	Call	Bond Future	3,106.0100	3.1060	2,904.2400	2.9042	(6.496)	0	0	0
2018/01/25	R213	03/05/2018	9.57	Put	Bond Future	754.4700	0.7545	794.0300	0.7940	5.243	0	0	0
2018/01/25	R213	03/05/2018	9.56	Call	Bond Future	4,518.7300	4.5187	4,353.7700	4.3538	(3.651)	0	0	0
2018/01/25	R213	03/05/2018			Bond Future	8.9862	86.3586	9.0167	86.1534	0.339	0.0000	0.0000	17,626
2018/01/25	R213	03/05/2018	9.57	Call	Bond Future	4,567.5500	4.5675	4,401.9300	4.4019	(3.626)	0	0	0
2018/01/25	R213	03/05/2018	9.56	Put	Bond Future	768.9800	0.7690	809.2000	0.8092	5.230	0	0	0
2018/01/25	R213	03/05/2018	9.58	Call	Bond Future	4,616.6600	4.6167	4,450.3900	4.4504	(3.602)	0	0	0
2018/01/25	R213	03/05/2018	9.58	Put	Bond Future	740.3300	0.7403	779.2400	0.7792	5.256	0	0	0
2018/01/25	R214	01/02/2018	9.84	Call	Bond Future	2,901.8700	2.9019	2,722.8800	2.7229	(6.168)	0	0	0
2018/01/25	R214	01/02/2018			Bond Future	9.4297	75.4896	9.4541	75.3124	0.260	0.0000	0.0000	39,136
2018/01/25	R214	01/02/2018	9.82	Call	Bond Future	2,770.5800	2.7706	2,591.5500	2.5915	(6.462)	0	0	0
2018/01/25	R214	01/02/2018	9.82	Put	Bond Future	25.1300	0.0251	23.3600	0.0234	(7.043)	0	0	0
2018/01/25	R214	01/02/2018	9.84	Put	Bond Future	20.2900	0.0203	18.5600	0.0186	(8.526)	0	0	0
2018/01/25	R214	01/02/2018	9.83	Call	Bond Future	2,836.1600	2.8362	2,657.1500	2.6571	(6.312)	0	0	0
2018/01/25	R214	01/02/2018	9.83	Put	Bond Future	22.5900	0.0226	20.8400	0.0208	(7.747)	0	0	0
2018/01/25	R214	03/05/2018	9.99	Put	Bond Future	1,005.8700	1.0059	1,043.7600	1.0438	3.767	0	0	0
2018/01/25	R214	03/05/2018			Bond Future	9.4749	73.6033	9.5000	73.4226	0.266	0.0000	0.0000	21,145
2018/01/25	R214	03/05/2018	9.98	Call	Bond Future	4,515.5800	4.5156	4,373.3600	4.3734	(3.150)	0	0	0
2018/01/25	R214	03/05/2018	9.98	Put	Bond Future	1,023.5400	1.0235	1,062.0200	1.0620	3.760	0	0	0
2018/01/25	R214	03/05/2018	9.99	Call	Bond Future	4,564.2700	4.5643	4,421.4600	4.4215	(3.129)	0	0	0
2018/01/25	R214	03/05/2018	9.97	Call	Bond Future	4,467.0500	4.4670	4,325.4300	4.3254	(3.170)	0	0	0
2018/01/25	R214	03/05/2018	9.97	Put	Bond Future	1,041.4800	1.0415	1,080.5600	1.0806	3.752	0	0	0
2018/01/25	R248	01/02/2018	9.90	Put	Bond Future	20.3700	0.0204	18.2100	0.0182	(10.604)	0	0	0
2018/01/25	R248	01/02/2018	9.89	Call	Bond Future	3,880.6200	3.8806	3,651.1600	3.6512	(5.913)	0	0	0
2018/01/25	R248	01/02/2018			Bond Future	9.4597	96.7961	9.4842	96.5689	0.259	0.0000	0.0000	47,956
2018/01/25	R248	01/02/2018	9.90	Call	Bond Future	3,964.5800	3.9646	3,735.2000	3.7352	(5.786)	0	0	0
2018/01/25	R248	01/02/2018	9.89	Put	Bond Future	22.7100	0.0227	20.4700	0.0205	(9.863)	0	0	0
2018/01/25	R248	01/02/2018	9.91	Call	Bond Future	4,048.6100	4.0486	3,819.3100	3.8193	(5.664)	0	0	0
2018/01/25	R248	01/02/2018	9.91	Put	Bond Future	18.2600	0.0183	16.1800	0.0162	(11.391)	0	0	0
2018/01/25	R248	03/05/2018	10.06	Call	Bond Future	6,113.9000	6.1139	5,928.3600	5.9284	(3.035)	0	0	0
2018/01/25	R248	03/05/2018	10.05	Put	Bond Future	1,260.1700	1.2602	1,307.0200	1.3070	3.718	0	0	0
2018/01/25	R248	03/05/2018			Bond Future	9.5056	94.1667	9.5308	93.9350	0.265	0.0000	0.0000	29,385
2018/01/25	R248	03/05/2018	10.07	Call	Bond Future	6,176.7000	6.1767	5,990.4500	5.9904	(3.015)	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
2018/01/25	R248	03/05/2018	10.07	Put	Bond Future	1,217.9200	1.2179	1,263.3400	1.2633	3.729	0	0	0
2018/01/25	R248	03/05/2018	10.06	Put	Bond Future	1,238.8800	1.2389	1,285.0100	1.2850	3.724	0	0	0
2018/01/25	R248	03/05/2018	10.05	Call	Bond Future	6,051.2900	6.0513	5,866.4700	5.8665	(3.054)	0	0	0

**Total** **1317851**