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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2018 TO 30/01/2018

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
2018/01/30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	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
2018/01/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	2025	01/02/2018	133.89	Put	Bond Future	3,933.0900	3.9331	3,945.4400	3.9454	0.314	0	0	0
2018/01/30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	01/02/2018			Bond Future	129.9569	129.9569	129.9446	129.9446	(0.010)	0.0000	0.0000	1,070
2018/01/30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	01/02/2018	133.88	Put	Bond Future	3,923.0900	3.9231	3,935.4400	3.9354	0.315	0	0	0
2018/01/30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	01/02/2018	133.90	Put	Bond Future	3,943.0900	3.9431	3,955.4400	3.9554	0.313	0	0	0
2018/01/30	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	03/05/2018	133.20	Put	Bond Future	809.9700	0.8100	823.0500	0.8231	1.615	0	0	0
2018/01/30	2025	03/05/2018			Bond Future	132.3900	132.3900	132.3769	132.3769	(0.010)	0.0000	0.0000	1,033
2018/01/30	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	03/05/2018	133.22	Put	Bond Future	829.9700	0.8300	843.0500	0.8431	1.576	0	0	0
2018/01/30	2025	03/05/2018	133.21	Put	Bond Future	819.9700	0.8200	833.0500	0.8331	1.595	0	0	0
2018/01/30	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	02/08/2018			Bond Future	134.8302	134.8302	134.8161	134.8161	(0.010)	0.0000	0.0000	0
2018/01/30	2025	02/08/2018	136.65	Put	Bond Future	1,819.8100	1.8198	1,833.9000	1.8339	0.774	0	0	0
2018/01/30	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2025	02/08/2018	136.67	Put	Bond Future	1,839.8100	1.8398	1,853.9000	1.8539	0.766	0	0	0
2018/01/30	2025	02/08/2018	136.66	Put	Bond Future	1,829.8100	1.8298	1,843.9000	1.8439	0.770	0	0	0
2018/01/30	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2029	01/02/2018			Bond Future	100.5421	100.5421	100.0379	100.0379	(0.502)	0.0000	0.0000	0
2018/01/30	2029	03/05/2018			Bond Future	101.4065	101.4065	100.8924	100.8924	(0.507)	0.0000	0.0000	1,370
2018/01/30	2029	02/08/2018			Bond Future	103.3095	103.3095	102.7852	102.7852	(0.508)	0.0000	0.0000	0
2018/01/30	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	9.7500	0.0098	100.000	0	0	0
2018/01/30	2030	01/02/2018			Bond Future	9.0481	92.5574	9.0425	92.5959	(0.062)	0.0000	0.0000	12,123
2018/01/30	2030	01/02/2018	9.38	Call	Bond Future	2,235.1500	2.2351	2,285.1300	2.2851	2.236	0	0	0
2018/01/30	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	11.4100	0.0114	100.000	0	0	0
2018/01/30	2030	01/02/2018	9.39	Call	Bond Future	2,301.3500	2.3013	2,349.6700	2.3497	2.100	0	0	0
2018/01/30	2030	01/02/2018	9.37	Call	Bond Future	2,168.8900	2.1689	2,220.7700	2.2208	2.392	0	0	0
2018/01/30	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	13.3100	0.0133	100.000	0	0	0
2018/01/30	2030	03/05/2018	9.51	Call	Bond Future	2,704.2500	2.7043	4,653.1200	4.6531	72.067	0	0	0
2018/01/30	2030	03/05/2018			Bond Future	9.1005	94.2852	9.0948	94.3242	(0.064)	0.0000	0.0000	92,470
2018/01/30	2030	03/05/2018	9.49	Call	Bond Future	2,574.6800	2.5747	4,576.5700	4.5766	77.753	0	0	0
2018/01/30	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	1,962.8600	1.9629	100.000	0	0	0
2018/01/30	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	1,909.8400	1.9098	100.000	0	0	0
2018/01/30	2030	03/05/2018	9.50	Call	Bond Future	2,639.5000	2.6395	4,614.6700	4.6147	74.831	0	0	0
2018/01/30	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	1,936.1400	1.9361	100.000	0	0	0
2018/01/30	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	3,255.7400	3.2557	100.000	0	0	0
2018/01/30	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	2,529.6900	2.5297	100.000	0	0	7,850

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/30	2030	02/08/2018	8.91	Call	Bond Future	0.0000	0.0000	3,545.6400	3.5456	100.000	0	0	7,850
2018/01/30	2030	02/08/2018			Bond Future	9.1564	92.0377	9.1504	92.0776	(0.066)	0.0000	0.0000	127
2018/01/30	2030	02/08/2018	9.46	Call	Bond Future	1,981.7300	1.9817	5,277.3700	5.2774	166.301	0	0	0
2018/01/30	2030	02/08/2018	8.51	Put	Bond Future	4,420.4200	4.4204	6,910.2100	6.9102	56.325	0	0	0
2018/01/30	2030	02/08/2018	9.47	Call	Bond Future	2,046.0200	2.0460	5,310.2600	5.3103	159.541	0	0	0
2018/01/30	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	3,287.0700	3.2871	100.000	0	0	0
2018/01/30	2030	02/08/2018	8.91	Put	Bond Future	1,652.1700	1.6522	5,157.9100	5.1579	212.190	0	0	0
2018/01/30	2030	02/08/2018	9.50	Call	Bond Future	2,238.5100	2.2385	5,407.7200	5.4077	141.577	0	0	0
2018/01/30	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	3,224.3400	3.2243	100.000	0	0	0
2018/01/30	2030	02/08/2018	9.45	Call	Bond Future	1,917.3900	1.9174	5,244.3600	5.2444	173.516	0	0	0
2018/01/30	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	3,129.3100	3.1293	100.000	0	0	7,850
2018/01/30	2032	01/02/2018	9.56	Call	Bond Future	2,223.6600	2.2237	2,262.5000	2.2625	1.747	0	0	0
2018/01/30	2032	01/02/2018	9.55	Put	Bond Future	3.9600	0.0040	0.5600	0.0006	(85.859)	0	0	0
2018/01/30	2032	01/02/2018	9.20	Call	Bond Future	211.5700	0.2116	162.7000	0.1627	(23.099)	0	0	7,500
2018/01/30	2032	01/02/2018	9.45	Put	Bond Future	27.0500	0.0271	8.4500	0.0085	(68.762)	0	0	0
2018/01/30	2032	01/02/2018	9.40	Put	Bond Future	60.7200	0.0607	25.8100	0.0258	(57.493)	0	0	0
2018/01/30	2032	01/02/2018			Bond Future	9.2532	95.0783	9.2476	95.1199	(0.061)	0.0000	0.0000	15,643
2018/01/30	2032	01/02/2018	9.57	Call	Bond Future	2,294.1300	2.2941	2,333.4900	2.3335	1.716	0	0	0
2018/01/30	2032	01/02/2018	9.57	Put	Bond Future	2.5700	0.0026	0.3000	0.0003	(88.327)	0	0	0
2018/01/30	2032	01/02/2018	9.30	Put	Bond Future	228.4500	0.2284	151.7800	0.1518	(33.561)	0	0	0
2018/01/30	2032	01/02/2018	9.30	Call	Bond Future	571.9200	0.5719	536.8800	0.5369	(6.127)	0	0	7,800
2018/01/30	2032	01/02/2018	9.56	Put	Bond Future	3.2000	0.0032	0.4100	0.0004	(87.188)	0	0	0
2018/01/30	2032	01/02/2018	9.55	Call	Bond Future	2,153.2400	2.1532	2,191.4700	2.1915	1.775	0	0	0
2018/01/30	2032	01/02/2018	9.20	Put	Bond Future	604.8700	0.6049	514.3700	0.5144	(14.962)	0	0	0
2018/01/30	2032	01/02/2018	9.45	Call	Bond Future	1,460.1300	1.4601	1,483.1600	1.4832	1.577	0	0	750
2018/01/30	2032	01/02/2018	9.40	Call	Bond Future	1,132.6500	1.1327	1,139.3700	1.1394	0.593	0	0	6,800
2018/01/30	2032	03/05/2018	9.70	Call	Bond Future	3,948.2300	3.9482	3,966.9500	3.9669	0.474	0	0	0
2018/01/30	2032	03/05/2018	9.71	Put	Bond Future	1,131.8600	1.1319	1,108.6800	1.1087	(2.048)	0	0	0
2018/01/30	2032	03/05/2018			Bond Future	9.3065	92.6960	9.3007	92.7381	(0.062)	0.0000	0.0000	62,948
2018/01/30	2032	03/05/2018	9.70	Put	Bond Future	1,152.5700	1.1526	1,129.1600	1.1292	(2.031)	0	0	0
2018/01/30	2032	03/05/2018	9.71	Call	Bond Future	3,996.9800	3.9970	4,015.9300	4.0159	0.474	0	0	0
2018/01/30	2032	03/05/2018	9.72	Call	Bond Future	4,046.1300	4.0461	4,065.3100	4.0653	0.474	0	0	0
2018/01/30	2032	03/05/2018	9.72	Put	Bond Future	1,111.6200	1.1116	1,088.6700	1.0887	(2.065)	0	0	0
2018/01/30	2032	02/08/2018	9.66	Put	Bond Future	2,378.0600	2.3781	2,352.8600	2.3529	(1.060)	0	0	0
2018/01/30	2032	02/08/2018	9.67	Call	Bond Future	4,526.0800	4.5261	4,544.2100	4.5442	0.401	0	0	0
2018/01/30	2032	02/08/2018			Bond Future	9.3611	94.4242	9.3551	94.4674	(0.064)	0.0000	0.0000	2
2018/01/30	2032	02/08/2018	9.68	Call	Bond Future	4,569.5000	4.5695	4,587.7700	4.5878	0.400	0	0	0
2018/01/30	2032	02/08/2018	9.68	Put	Bond Future	2,326.0700	2.3261	2,301.1600	2.3012	(1.071)	0	0	0
2018/01/30	2032	02/08/2018	9.66	Call	Bond Future	4,483.0900	4.4831	4,501.0700	4.5011	0.401	0	0	0
2018/01/30	2032	02/08/2018	9.67	Put	Bond Future	2,351.8100	2.3518	2,326.7600	2.3268	(1.065)	0	0	0
2018/01/30	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	01/02/2018			Bond Future	104.3828	104.3828	104.3733	104.3733	(0.009)	0.0000	0.0000	5,730
2018/01/30	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	01/02/2018	109.64	Put	Bond Future	5,257.2000	5.2572	5,266.6700	5.2667	0.180	0	0	0
2018/01/30	2033	01/02/2018	109.66	Put	Bond Future	5,277.2000	5.2772	5,286.6700	5.2867	0.179	0	0	0
2018/01/30	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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2018/01/30	2033	01/02/2018	109.65	Put	Bond Future	5,267.2000	5.2672	5,276.6700	5.2767	0.180	0	0	0
2018/01/30	2033	03/05/2018	107.71	Put	Bond Future	2,460.7800	2.4608	2,470.7800	2.4708	0.406	0	0	0
2018/01/30	2033	03/05/2018			Bond Future	105.2492	105.2492	105.2392	105.2392	(0.010)	0.0000	0.0000	1,282
2018/01/30	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	03/05/2018	107.70	Put	Bond Future	2,450.7800	2.4508	2,460.7800	2.4608	0.408	0	0	0
2018/01/30	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	03/05/2018	107.69	Put	Bond Future	2,440.7800	2.4408	2,450.7800	2.4508	0.410	0	0	0
2018/01/30	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	02/08/2018			Bond Future	107.2244	107.2244	107.2136	107.2136	(0.010)	0.0000	0.0000	0
2018/01/30	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	02/08/2018	109.92	Put	Bond Future	2,695.5500	2.6956	2,706.4100	2.7064	0.403	0	0	0
2018/01/30	2033	02/08/2018	109.94	Put	Bond Future	2,715.5500	2.7156	2,726.4100	2.7264	0.400	0	0	0
2018/01/30	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2033	02/08/2018	109.93	Put	Bond Future	2,705.5500	2.7056	2,716.4100	2.7164	0.401	0	0	0
2018/01/30	2037	01/02/2018	9.82	Put	Bond Future	8.5400	0.0085	1.5900	0.0016	(81.382)	0	0	0
2018/01/30	2037	01/02/2018			Bond Future	9.5433	91.0677	9.5377	91.1136	(0.060)	0.0000	0.0000	13,491
2018/01/30	2037	01/02/2018	9.88	Put	Bond Future	2.5300	0.0025	0.2800	0.0003	(88.933)	0	0	0
2018/01/30	2037	01/02/2018	9.88	Call	Bond Future	2,661.2300	2.6612	2,704.8900	2.7049	1.641	0	0	2,070
2018/01/30	2037	01/02/2018	9.82	Call	Bond Future	2,202.3100	2.2023	2,241.2700	2.2413	1.769	0	0	0
2018/01/30	2037	01/02/2018	9.81	Put	Bond Future	10.3300	0.0103	2.0800	0.0021	(79.864)	0	0	0
2018/01/30	2037	01/02/2018	9.83	Call	Bond Future	2,278.5600	2.2786	2,318.6400	2.3186	1.759	0	0	0
2018/01/30	2037	01/02/2018	9.83	Put	Bond Future	7.0400	0.0070	1.2100	0.0012	(82.813)	0	0	0
2018/01/30	2037	01/02/2018	9.81	Call	Bond Future	2,126.2400	2.1262	2,163.9000	2.1639	1.771	0	0	0
2018/01/30	2037	01/02/2018	10.32	Call	Bond Future	5,954.9800	5.9550	6,000.8900	6.0009	0.771	0	0	0
2018/01/30	2037	01/02/2018	10.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/30	2037	01/02/2018	10.72	Call	Bond Future	8,786.7900	8.7868	8,832.7000	8.8327	0.522	0	0	0
2018/01/30	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/30	2037	03/05/2018	9.99	Call	Bond Future	4,395.4900	4.3955	4,415.2600	4.4153	0.450	0	0	0
2018/01/30	2037	03/05/2018	9.97	Put	Bond Future	1,414.1400	1.4141	1,386.9100	1.3869	(1.926)	0	0	0
2018/01/30	2037	03/05/2018			Bond Future	9.6006	92.7677	9.5948	92.8142	(0.061)	0.0000	0.0000	40,629
2018/01/30	2037	03/05/2018	9.99	Put	Bond Future	1,366.6000	1.3666	1,339.8700	1.3399	(1.956)	0	0	0
2018/01/30	2037	03/05/2018	9.97	Call	Bond Future	4,291.3000	4.2913	4,310.5700	4.3106	0.449	0	0	0
2018/01/30	2037	03/05/2018	9.98	Put	Bond Future	1,390.1200	1.3901	1,363.1400	1.3631	(1.941)	0	0	0
2018/01/30	2037	03/05/2018	9.98	Call	Bond Future	4,343.2000	4.3432	4,362.7200	4.3627	0.449	0	0	0
2018/01/30	2037	02/08/2018	9.96	Put	Bond Future	2,757.1900	2.7572	2,729.0100	2.7290	(1.022)	0	0	0
2018/01/30	2037	02/08/2018	9.95	Call	Bond Future	5,020.8900	5.0209	5,040.1300	5.0401	0.383	0	0	0
2018/01/30	2037	02/08/2018			Bond Future	9.6611	90.2416	9.6550	90.2892	(0.062)	0.0000	0.0000	731
2018/01/30	2037	02/08/2018	9.96	Call	Bond Future	5,067.5500	5.0675	5,086.9400	5.0869	0.383	0	0	0
2018/01/30	2037	02/08/2018	9.95	Put	Bond Future	2,786.3300	2.7863	2,758.0000	2.7580	(1.017)	0	0	0
2018/01/30	2037	02/08/2018	9.97	Call	Bond Future	5,114.1200	5.1141	5,133.6800	5.1337	0.382	0	0	0
2018/01/30	2037	02/08/2018	9.97	Put	Bond Future	2,728.0600	2.7281	2,700.0500	2.7000	(1.027)	0	0	0
2018/01/30	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	01/02/2018	136.95	Put	Bond Future	12,783.0900	12.7831	12,794.0700	12.7941	0.086	0	0	0
2018/01/30	2038	01/02/2018			Bond Future	124.1669	124.1669	124.1559	124.1559	(0.009)	0.0000	0.0000	16,668
2018/01/30	2038	01/02/2018	136.94	Put	Bond Future	12,773.0900	12.7731	12,784.0700	12.7841	0.086	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
2018/01/30	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	01/02/2018	136.93	Put	Bond Future	12,763.0900	12.7631	12,774.0700	12.7741	0.086	0	0	0
2018/01/30	2038	03/05/2018	132.28	Put	Bond Future	5,788.2900	5.7883	5,799.9000	5.7999	0.201	0	0	0
2018/01/30	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	03/05/2018			Bond Future	126.4917	126.4917	126.4801	126.4801	(0.009)	0.0000	0.0000	8,991
2018/01/30	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	03/05/2018	132.27	Put	Bond Future	5,778.2900	5.7783	5,789.9000	5.7899	0.201	0	0	0
2018/01/30	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	03/05/2018	132.29	Put	Bond Future	5,798.2900	5.7983	5,809.9000	5.8099	0.200	0	0	0
2018/01/30	2038	02/08/2018	134.55	Put	Bond Future	5,734.4500	5.7345	5,747.0700	5.7471	0.220	0	0	0
2018/01/30	2038	02/08/2018			Bond Future	128.8156	128.8156	128.8029	128.8029	(0.010)	0.0000	0.0000	0
2018/01/30	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	02/08/2018	134.54	Put	Bond Future	5,724.4500	5.7245	5,737.0700	5.7371	0.220	0	0	0
2018/01/30	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2038	02/08/2018	134.53	Put	Bond Future	5,714.4500	5.7145	5,727.0700	5.7271	0.221	0	0	0
2018/01/30	2040	01/02/2018	9.89	Call	Bond Future	2,318.8200	2.3188	2,315.9900	2.3160	(0.122)	0	0	0
2018/01/30	2040	01/02/2018			Bond Future	9.6183	94.5322	9.6177	94.5380	(0.007)	0.0000	0.0000	12,908
2018/01/30	2040	01/02/2018	9.87	Call	Bond Future	2,156.9600	2.1570	2,150.9500	2.1509	(0.279)	0	0	0
2018/01/30	2040	01/02/2018	9.87	Put	Bond Future	16.1300	0.0161	4.3100	0.0043	(73.280)	0	0	0
2018/01/30	2040	01/02/2018	9.88	Put	Bond Future	13.4900	0.0135	3.3600	0.0034	(75.093)	0	0	0
2018/01/30	2040	01/02/2018	9.89	Put	Bond Future	11.2400	0.0112	2.6000	0.0026	(76.868)	0	0	0
2018/01/30	2040	01/02/2018	9.88	Call	Bond Future	2,237.7600	2.2378	2,233.4400	2.2334	(0.193)	0	0	0
2018/01/30	2040	03/05/2018	10.08	Put	Bond Future	1,472.8900	1.4729	1,457.6200	1.4576	(1.037)	0	0	0
2018/01/30	2040	03/05/2018			Bond Future	9.6758	96.2968	9.6751	96.3025	(0.007)	0.0000	0.0000	28,790
2018/01/30	2040	03/05/2018	10.07	Call	Bond Future	4,779.7300	4.7797	4,770.0200	4.7700	(0.203)	0	0	0
2018/01/30	2040	03/05/2018	10.07	Put	Bond Future	1,497.6700	1.4977	1,482.3100	1.4823	(1.026)	0	0	0
2018/01/30	2040	03/05/2018	10.08	Call	Bond Future	4,835.7800	4.8358	4,826.1600	4.8262	(0.199)	0	0	0
2018/01/30	2040	03/05/2018	10.00	Put	Bond Future	1,681.9500	1.6819	1,666.0100	1.6660	(0.948)	0	0	0
2018/01/30	2040	03/05/2018	10.00	Call	Bond Future	4,394.9200	4.3949	4,384.6300	4.3846	(0.234)	0	0	1,500
2018/01/30	2040	03/05/2018	9.00	Put	Bond Future	6,911.9200	6.9119	6,896.5500	6.8965	(0.222)	0	0	0
2018/01/30	2040	03/05/2018	9.00	Call	Bond Future	821.7900	0.8218	812.0700	0.8121	(1.183)	0	0	1,500
2018/01/30	2040	03/05/2018	10.06	Call	Bond Future	4,724.0900	4.7241	4,714.2900	4.7143	(0.207)	0	0	0
2018/01/30	2040	03/05/2018	10.06	Put	Bond Future	1,522.9700	1.5230	1,507.5200	1.5075	(1.014)	0	0	0
2018/01/30	2040	02/08/2018	10.03	Put	Bond Future	2,957.1400	2.9571	2,944.2100	2.9442	(0.437)	0	0	0
2018/01/30	2040	02/08/2018	10.04	Call	Bond Future	5,440.2700	5.4403	5,433.2900	5.4333	(0.128)	0	0	0
2018/01/30	2040	02/08/2018			Bond Future	9.7363	93.5862	9.7356	93.5921	(0.007)	0.0000	0.0000	420
2018/01/30	2040	02/08/2018	10.05	Call	Bond Future	5,490.0600	5.4901	5,483.1200	5.4831	(0.126)	0	0	0
2018/01/30	2040	02/08/2018	10.05	Put	Bond Future	2,894.5800	2.8946	2,881.7100	2.8817	(0.445)	0	0	0
2018/01/30	2040	02/08/2018	10.03	Call	Bond Future	5,390.6500	5.3907	5,383.6500	5.3837	(0.130)	0	0	0
2018/01/30	2040	02/08/2018	10.04	Put	Bond Future	2,925.7200	2.9257	2,912.8100	2.9128	(0.441)	0	0	0
2018/01/30	2044	01/02/2018	9.90	Put	Bond Future	17.1200	0.0171	5.2600	0.0053	(69.276)	0	0	0
2018/01/30	2044	01/02/2018	9.89	Call	Bond Future	2,103.7300	2.1037	2,051.7500	2.0518	(2.471)	0	0	0
2018/01/30	2044	01/02/2018			Bond Future	9.6482	91.6367	9.6526	91.5984	0.045	0.0000	0.0000	15,292
2018/01/30	2044	01/02/2018	9.90	Call	Bond Future	2,184.9400	2.1849	2,134.7800	2.1348	(2.296)	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
2018/01/30	2044	01/02/2018	9.89	Put	Bond Future	20.3500	0.0204	6.6700	0.0067	(67.224)	0	0	0
2018/01/30	2044	01/02/2018	9.91	Call	Bond Future	2,266.4600	2.2665	2,217.9400	2.2179	(2.141)	0	0	0
2018/01/30	2044	01/02/2018	9.91	Put	Bond Future	14.3500	0.0144	4.1300	0.0041	(71.220)	0	0	0
2018/01/30	2044	03/05/2018	10.10	Call	Bond Future	4,872.3400	4.8723	4,831.2800	4.8313	(0.843)	0	0	0
2018/01/30	2044	03/05/2018	10.09	Put	Bond Future	1,561.0900	1.5611	1,559.4100	1.5594	(0.108)	0	0	0
2018/01/30	2044	03/05/2018			Bond Future	9.7039	93.3473	9.7084	93.3080	0.047	0.0000	0.0000	18,978
2018/01/30	2044	03/05/2018	10.11	Call	Bond Future	4,928.8300	4.9288	4,887.6800	4.8877	(0.835)	0	0	0
2018/01/30	2044	03/05/2018	10.11	Put	Bond Future	1,510.4700	1.5105	1,508.6100	1.5086	(0.123)	0	0	0
2018/01/30	2044	03/05/2018	10.10	Put	Bond Future	1,535.5200	1.5355	1,533.7500	1.5338	(0.115)	0	0	0
2018/01/30	2044	03/05/2018	10.09	Call	Bond Future	4,816.2500	4.8163	4,775.2800	4.7753	(0.851)	0	0	0
2018/01/30	2044	02/08/2018	10.07	Call	Bond Future	5,566.7500	5.5667	5,531.1700	5.5312	(0.639)	0	0	0
2018/01/30	2044	02/08/2018			Bond Future	9.7624	90.7068	9.7670	90.6669	0.048	0.0000	0.0000	0
2018/01/30	2044	02/08/2018	10.05	Call	Bond Future	5,466.5500	5.4665	5,431.1700	5.4312	(0.647)	0	0	0
2018/01/30	2044	02/08/2018	10.05	Put	Bond Future	3,050.2800	3.0503	3,054.7600	3.0548	0.147	0	0	0
2018/01/30	2044	02/08/2018	10.07	Put	Bond Future	2,986.5600	2.9866	2,990.8400	2.9908	0.143	0	0	0
2018/01/30	2044	02/08/2018	10.06	Call	Bond Future	5,516.5600	5.5166	5,481.0900	5.4811	(0.643)	0	0	0
2018/01/30	2044	02/08/2018	10.06	Put	Bond Future	3,018.2700	3.0183	3,022.6600	3.0227	0.145	0	0	0
2018/01/30	2046	01/02/2018	132.92	Put	Bond Future	13,861.9400	13.8619	13,872.2000	13.8722	0.074	0	0	0
2018/01/30	2046	01/02/2018			Bond Future	119.0581	119.0581	119.0478	119.0478	(0.009)	0.0000	0.0000	16,759
2018/01/30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	01/02/2018	132.91	Put	Bond Future	13,851.9400	13.8519	13,862.2000	13.8622	0.074	0	0	0
2018/01/30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	01/02/2018	132.90	Put	Bond Future	13,841.9400	13.8419	13,852.2000	13.8522	0.074	0	0	0
2018/01/30	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	03/05/2018			Bond Future	119.6874	119.6874	119.6766	119.6766	(0.009)	0.0000	0.0000	10,874
2018/01/30	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	03/05/2018	127.93	Put	Bond Future	8,242.6400	8.2426	8,253.4300	8.2534	0.131	0	0	0
2018/01/30	2046	03/05/2018	127.95	Put	Bond Future	8,262.6400	8.2626	8,273.4300	8.2734	0.131	0	0	0
2018/01/30	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	03/05/2018	127.94	Put	Bond Future	8,252.6400	8.2526	8,263.4300	8.2634	0.131	0	0	0
2018/01/30	2046	02/08/2018	128.78	Put	Bond Future	6,846.5500	6.8465	6,858.3300	6.8583	0.172	0	0	0
2018/01/30	2046	02/08/2018			Bond Future	121.9334	121.9334	121.9217	121.9217	(0.010)	0.0000	0.0000	0
2018/01/30	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2046	02/08/2018	128.77	Put	Bond Future	6,836.5500	6.8365	6,848.3300	6.8483	0.172	0	0	0
2018/01/30	2046	02/08/2018	128.79	Put	Bond Future	6,856.5500	6.8565	6,868.3300	6.8683	0.172	0	0	0
2018/01/30	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	01/02/2018	140.23	Put	Bond Future	15,805.4200	15.8054	14,999.4300	14.9994	(5.099)	0	0	0
2018/01/30	2050	01/02/2018			Bond Future	124.4246	124.4246	125.2306	125.2306	0.648	0.0000	0.0000	19,586
2018/01/30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	01/02/2018	140.25	Put	Bond Future	15,825.4200	15.8254	15,019.4300	15.0194	(5.093)	0	0	0
2018/01/30	2050	01/02/2018	140.24	Put	Bond Future	15,815.4200	15.8154	15,009.4300	15.0094	(5.096)	0	0	0
2018/01/30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	03/05/2018	135.62	Put	Bond Future	8,866.1100	8.8661	8,045.0700	8.0451	(9.260)	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
2018/01/30	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	03/05/2018			Bond Future	126.7539	126.7539	127.5749	127.5749	0.648	0.0000	0.0000	9,718
2018/01/30	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	03/05/2018	135.61	Put	Bond Future	8,856.1100	8.8561	8,035.0700	8.0351	(9.271)	0	0	0
2018/01/30	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	03/05/2018	135.63	Put	Bond Future	8,876.1100	8.8761	8,055.0700	8.0551	(9.250)	0	0	0
2018/01/30	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	02/08/2018	137.54	Put	Bond Future	10,140.2200	10.1402	9,304.6800	9.3047	(8.240)	0	0	0
2018/01/30	2050	02/08/2018	137.52	Put	Bond Future	10,120.2200	10.1202	9,284.6800	9.2847	(8.256)	0	0	0
2018/01/30	2050	02/08/2018			Bond Future	127.3998	127.3998	128.2353	128.2353	0.656	0.0000	0.0000	0
2018/01/30	2050	02/08/2018	137.53	Put	Bond Future	10,130.2200	10.1302	9,294.6800	9.2947	(8.248)	0	0	0
2018/01/30	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	AL37	01/02/2018			Index Future	571.1950	571.1950	571.5340	571.5340	0.059	0.0000	0.0000	0
2018/01/30	AL37	03/05/2018			Index Future	581.8540	581.8540	582.1980	582.1980	0.059	0.0000	0.0000	0
2018/01/30	AL37	02/08/2018			Index Future	592.7070	592.7070	593.0580	593.0580	0.059	0.0000	0.0000	0
2018/01/30	AL7T	01/02/2018			Index Future	659.2880	659.2880	659.5020	659.5020	0.032	0.0000	0.0000	0
2018/01/30	AL7T	03/05/2018			Index Future	671.5910	671.5910	671.8080	671.8080	0.032	0.0000	0.0000	0
2018/01/30	AL7T	02/08/2018			Index Future	684.1180	684.1180	684.3400	684.3400	0.032	0.0000	0.0000	0
2018/01/30	ALBI	01/02/2018			Index Future	596.1600	596.1600	596.3070	596.3070	0.025	0.0000	0.0000	110
2018/01/30	ALBI	03/05/2018			Index Future	607.2850	607.2850	607.4340	607.4340	0.025	0.0000	0.0000	830
2018/01/30	ALBI	02/08/2018			Index Future	618.6120	618.6120	618.7650	618.7650	0.025	0.0000	0.0000	0
2018/01/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	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
2018/01/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	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
2018/01/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/30	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	01/02/2018			Bond Future	128.9740	128.9740	128.7369	128.7369	(0.184)	0.0000	0.0000	0
2018/01/30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	01/02/2018	132.29	Put	Bond Future	3,315.9700	3.3160	3,553.1000	3.5531	7.151	0	0	0
2018/01/30	EL28	01/02/2018	132.31	Put	Bond Future	3,335.9700	3.3360	3,573.1000	3.5731	7.108	0	0	0
2018/01/30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	01/02/2018	132.30	Put	Bond Future	3,325.9700	3.3260	3,563.1000	3.5631	7.130	0	0	0
2018/01/30	EL28	03/05/2018	133.20	Put	Bond Future	3,570.8700	3.5709	3,812.8100	3.8128	6.775	0	0	0
2018/01/30	EL28	03/05/2018			Bond Future	129.6291	129.6291	129.3872	129.3872	(0.187)	0.0000	0.0000	0
2018/01/30	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	03/05/2018	133.19	Put	Bond Future	3,560.8700	3.5609	3,802.8100	3.8028	6.794	0	0	0
2018/01/30	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	03/05/2018	133.18	Put	Bond Future	3,550.8700	3.5509	3,792.8100	3.7928	6.814	0	0	0
2018/01/30	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	02/08/2018			Bond Future	132.0618	132.0618	131.8144	131.8144	(0.187)	0.0000	0.0000	0
2018/01/30	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	02/08/2018	134.93	Put	Bond Future	2,868.2300	2.8682	3,115.5500	3.1156	8.623	0	0	0
2018/01/30	EL28	02/08/2018	134.95	Put	Bond Future	2,888.2300	2.8882	3,135.5500	3.1356	8.563	0	0	0
2018/01/30	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	EL28	02/08/2018	134.94	Put	Bond Future	2,878.2300	2.8782	3,125.5500	3.1256	8.593	0	0	0
2018/01/30	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	01/02/2018	10.99	Call	Bond Future	1,468.1300	1.4681	1,505.8500	1.5059	2.569	0	0	0
2018/01/30	ES33	01/02/2018			Bond Future	10.7459	78.6616	10.7397	78.6993	(0.058)	0.0000	0.0000	1,455
2018/01/30	ES33	01/02/2018	11.00	Call	Bond Future	1,527.3600	1.5274	1,565.0800	1.5651	2.470	0	0	0
2018/01/30	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	01/02/2018	11.01	Call	Bond Future	1,586.5100	1.5865	1,624.2300	1.6242	2.378	0	0	0
2018/01/30	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	03/05/2018	11.22	Call	Bond Future	2,210.5000	2.2105	2,248.6600	2.2487	1.726	0	0	0
2018/01/30	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	03/05/2018			Bond Future	10.8438	76.3385	10.8374	76.3767	(0.059)	0.0000	0.0000	9,466
2018/01/30	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	03/05/2018	11.20	Call	Bond Future	2,095.4300	2.0954	2,133.5900	2.1336	1.821	0	0	0
2018/01/30	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	03/05/2018	11.21	Call	Bond Future	2,153.0000	2.1530	2,191.1600	2.1912	1.772	0	0	0
2018/01/30	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	02/08/2018	11.14	Call	Bond Future	1,145.3600	1.1454	1,184.4000	1.1844	3.409	0	0	0
2018/01/30	ES33	02/08/2018			Bond Future	10.9441	77.7619	10.9375	77.8009	(0.060)	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
2018/01/30	ES33	02/08/2018	11.15	Call	Bond Future	1,203.1100	1.2031	1,242.1500	1.2422	3.245	0	0	0
2018/01/30	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES33	02/08/2018	11.16	Call	Bond Future	1,260.8000	1.2608	1,299.8400	1.2998	3.096	0	0	0
2018/01/30	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	ES42	01/02/2018			Bond Future	10.9055	82.0295	10.9044	82.0372	(0.010)	0.0000	0.0000	798
2018/01/30	ES42	03/05/2018			Bond Future	11.0020	79.2995	11.0009	79.3071	(0.010)	0.0000	0.0000	7,957
2018/01/30	ES42	02/08/2018			Bond Future	11.0990	80.7777	11.0978	80.7856	(0.010)	0.0000	0.0000	0
2018/01/30	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	01/02/2018			GOVI	594.8260	594.8260	594.9610	594.9610	0.023	0.0000	0.0000	183
2018/01/30	GOVI	01/02/2018	581.03	Call	GOVI	137,960.0000	13.7960	139,310.0000	13.9310	0.979	0	0	0
2018/01/30	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	01/02/2018	581.04	Call	GOVI	137,860.0000	13.7860	139,210.0000	13.9210	0.979	0	0	0
2018/01/30	GOVI	01/02/2018	581.02	Call	GOVI	138,060.0000	13.8060	139,410.0000	13.9410	0.978	0	0	0
2018/01/30	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	03/05/2018	590.29	Call	GOVI	156,360.0000	15.6360	157,720.0000	15.7720	0.870	0	0	0
2018/01/30	GOVI	03/05/2018	590.27	Call	GOVI	156,560.0000	15.6560	157,920.0000	15.7920	0.869	0	0	0
2018/01/30	GOVI	03/05/2018			GOVI	605.9260	605.9260	606.0620	606.0620	0.022	0.0000	0.0000	695
2018/01/30	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	03/05/2018	590.28	Call	GOVI	156,460.0000	15.6460	157,820.0000	15.7820	0.869	0	0	0
2018/01/30	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	02/08/2018			GOVI	617.2280	617.2280	617.3680	617.3680	0.023	0.0000	0.0000	0
2018/01/30	GOVI	02/08/2018	605.71	Call	GOVI	115,180.0000	11.5180	116,580.0000	11.6580	1.215	0	0	0
2018/01/30	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GOVI	02/08/2018	605.72	Call	GOVI	115,080.0000	11.5080	116,480.0000	11.6480	1.217	0	0	0
2018/01/30	GOVI	02/08/2018	605.70	Call	GOVI	115,280.0000	11.5280	116,680.0000	11.6680	1.214	0	0	0
2018/01/30	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/30	IGOV	01/02/2018			Index Future	248.9070	248.9070	248.9930	248.9930	0.035	0.0000	0.0000	474
2018/01/30	IGOV	03/05/2018			Index Future	253.5650	253.5650	253.6520	253.6520	0.034	0.0000	0.0000	1,123
2018/01/30	IGOV	02/08/2018			Index Future	258.3250	258.3250	258.4120	258.4120	0.034	0.0000	0.0000	0
2018/01/30	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/30	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/01/30	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/01/30	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4800	100.4800	0.020	0.0000	0.0000	0
2018/01/30	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.5000	99.5000	0.030	0.0000	0.0000	0
2018/01/30	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/30	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/01/30	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/01/30	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2018/01/30	IS02	15/03/2019			Interest Rate Swap	99.2300	99.2300	99.2500	99.2500	0.020	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
2018/01/30	IS02	21/06/2019			Interest Rate Swap	99.5800	99.5800	99.6100	99.6100	0.030	0.0000	0.0000	0
2018/01/30	IS02	20/09/2019			Interest Rate Swap	99.9600	99.9600	100.0000	100.0000	0.040	0.0000	0.0000	0
2018/01/30	IS02	20/12/2019			Interest Rate Swap	100.8900	100.8900	100.9300	100.9300	0.040	0.0000	0.0000	0
2018/01/30	IS02	23/03/2020			Interest Rate Swap	98.6400	98.6400	98.6800	98.6800	0.041	0.0000	0.0000	0
2018/01/30	IS05	17/12/2020			Interest Rate Swap	96.1400	96.1400	96.1700	96.1700	0.031	0.0000	0.0000	0
2018/01/30	IS05	16/03/2021			Interest Rate Swap	95.3800	95.3800	95.4000	95.4000	0.021	0.0000	0.0000	0
2018/01/30	IS05	15/06/2021			Interest Rate Swap	94.5800	94.5800	94.6000	94.6000	0.021	0.0000	0.0000	0
2018/01/30	IS05	21/09/2021			Interest Rate Swap	94.7600	94.7600	94.7900	94.7900	0.032	0.0000	0.0000	0
2018/01/30	IS05	21/12/2021			Interest Rate Swap	96.9700	96.9700	96.9900	96.9900	0.021	0.0000	0.0000	51
2018/01/30	IS05	15/03/2022			Interest Rate Swap	97.1200	97.1200	97.1400	97.1400	0.021	0.0000	0.0000	0
2018/01/30	IS05	21/06/2022			Interest Rate Swap	98.3300	98.3300	98.3400	98.3400	0.010	0.0000	0.0000	0
2018/01/30	IS05	20/09/2022			Interest Rate Swap	100.5500	100.5500	100.5500	100.5500	0.000	0.0000	0.0000	0
2018/01/30	IS05	20/12/2022			Interest Rate Swap	101.8200	101.8200	101.8200	101.8200	0.000	0.0000	0.0000	0
2018/01/30	IS05	22/03/2023			Interest Rate Swap	96.9600	96.9600	96.9500	96.9500	(0.010)	0.0000	0.0000	0
2018/01/30	IS10	17/12/2025			Interest Rate Swap	95.3500	95.3500	95.3500	95.3500	0.000	0.0000	0.0000	0
2018/01/30	IS10	16/03/2026			Interest Rate Swap	92.3800	92.3800	92.3700	92.3700	(0.011)	0.0000	0.0000	0
2018/01/30	IS10	15/06/2026			Interest Rate Swap	91.1400	91.1400	91.1400	91.1400	0.000	0.0000	0.0000	0
2018/01/30	IS10	21/09/2026			Interest Rate Swap	93.3200	93.3200	93.3000	93.3000	(0.021)	0.0000	0.0000	0
2018/01/30	IS10	21/12/2026			Interest Rate Swap	97.1100	97.1100	97.0900	97.0900	(0.021)	0.0000	0.0000	0
2018/01/30	IS10	15/03/2027			Interest Rate Swap	95.7000	95.7000	95.6700	95.6700	(0.031)	0.0000	0.0000	0
2018/01/30	IS10	21/06/2027			Interest Rate Swap	97.7700	97.7700	97.7400	97.7400	(0.031)	0.0000	0.0000	0
2018/01/30	IS10	20/09/2027			Interest Rate Swap	101.4900	101.4900	101.4500	101.4500	(0.039)	0.0000	0.0000	0
2018/01/30	IS10	20/12/2027			Interest Rate Swap	101.8600	101.8600	101.8100	101.8100	(0.049)	0.0000	0.0000	0
2018/01/30	IS10	22/03/2028			Interest Rate Swap	97.1300	97.1300	97.0800	97.0800	(0.051)	0.0000	0.0000	0
2018/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/30	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/30	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/30	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/30	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/30	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/30	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/30	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/30	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/30	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/30	R023	01/02/2018	8.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R023	01/02/2018			Bond Future	7.8418	103.0186	7.8264	103.0818	(0.196)	0.0000	0.0000	9,086
2018/01/30	R023	01/02/2018	8.32	Call	Bond Future	1,938.9100	1.9389	2,002.0900	2.0021	3.259	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
2018/01/30	R023	01/02/2018	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R023	01/02/2018	8.33	Call	Bond Future	1,978.9600	1.9790	2,042.1400	2.0421	3.193	0	0	0
2018/01/30	R023	01/02/2018	8.31	Call	Bond Future	1,898.8400	1.8988	1,962.0200	1.9620	3.327	0	0	0
2018/01/30	R023	01/02/2018	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R023	03/05/2018	8.27	Call	Bond Future	2,014.2700	2.0143	2,057.6500	2.0576	2.154	0	0	0
2018/01/30	R023	03/05/2018			Bond Future	7.8575	101.0119	7.8412	101.0760	(0.207)	0.0000	0.0000	66,191
2018/01/30	R023	03/05/2018	8.27	Put	Bond Future	406.6000	0.4066	385.8800	0.3859	(5.096)	0	0	0
2018/01/30	R023	03/05/2018	8.28	Call	Bond Future	2,043.2700	2.0433	2,086.9900	2.0870	2.140	0	0	0
2018/01/30	R023	03/05/2018	8.29	Put	Bond Future	387.8100	0.3878	367.7600	0.3678	(5.170)	0	0	0
2018/01/30	R023	03/05/2018	9.19	Call	Bond Future	5,105.3200	5.1053	5,167.0800	5.1671	1.210	0	0	0
2018/01/30	R023	03/05/2018	9.19	Put	Bond Future	25.4300	0.0254	23.0900	0.0231	(9.202)	0	0	2,500
2018/01/30	R023	03/05/2018	8.28	Put	Bond Future	397.0300	0.3970	376.6500	0.3766	(5.133)	0	0	0
2018/01/30	R023	03/05/2018	8.29	Call	Bond Future	2,072.6000	2.0726	2,116.6500	2.1166	2.125	0	0	0
2018/01/30	R035	01/02/2018	9.75	Call	Bond Future	2,352.4300	2.3524	2,406.7600	2.4068	2.310	0	0	0
2018/01/30	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	11.7400	0.0117	100.000	0	0	0
2018/01/30	R035	01/02/2018			Bond Future	9.4535	99.0335	9.4478	99.0796	(0.060)	0.0000	0.0000	36,841
2018/01/30	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	8.2300	0.0082	100.000	0	0	0
2018/01/30	R035	01/02/2018	9.73	Call	Bond Future	2,196.5300	2.1965	2,254.3700	2.2544	2.633	0	0	0
2018/01/30	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	9.8400	0.0098	100.000	0	0	0
2018/01/30	R035	01/02/2018	9.74	Call	Bond Future	2,274.5300	2.2745	2,330.4700	2.3305	2.459	0	0	0
2018/01/30	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	1,575.3700	1.5754	100.000	0	0	0
2018/01/30	R035	03/05/2018			Bond Future	9.5076	96.3819	9.5018	96.4286	(0.062)	0.0000	0.0000	55,845
2018/01/30	R035	03/05/2018	9.90	Call	Bond Future	3,056.8000	3.0568	4,703.1200	4.7031	53.858	0	0	0
2018/01/30	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	1,599.5900	1.5996	100.000	0	0	0
2018/01/30	R035	03/05/2018	9.91	Call	Bond Future	3,132.7600	3.1328	4,754.8600	4.7549	51.779	0	0	0
2018/01/30	R035	03/05/2018	9.89	Call	Bond Future	2,980.7500	2.9807	4,651.4300	4.6514	56.049	0	0	0
2018/01/30	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	1,623.9500	1.6240	100.000	0	0	0
2018/01/30	R035	02/08/2018	9.42	Call	Bond Future	0.0000	0.0000	3,590.1100	3.5901	100.000	0	0	0
2018/01/30	R035	02/08/2018			Bond Future	9.5635	98.2041	9.5575	98.2269	(0.063)	0.0000	0.0000	3
2018/01/30	R035	02/08/2018	9.42	Put	Bond Future	1,141.5500	1.1416	4,683.9500	4.6839	310.315	0	0	0
2018/01/30	R035	02/08/2018	9.43	Call	Bond Future	0.0000	0.0000	3,623.6200	3.6236	100.000	0	0	0
2018/01/30	R035	02/08/2018	9.44	Put	Bond Future	981.2600	0.9813	4,590.6000	4.5906	367.827	0	0	0
2018/01/30	R035	02/08/2018	9.43	Put	Bond Future	1,061.3500	1.0614	4,637.2600	4.6373	336.921	0	0	0
2018/01/30	R035	02/08/2018	9.44	Call	Bond Future	0.0000	0.0000	3,657.0600	3.6571	100.000	0	0	0
2018/01/30	R186	01/02/2018	8.96	Call	Bond Future	2,747.9400	2.7479	2,784.6000	2.7846	1.334	0	0	0
2018/01/30	R186	01/02/2018	8.50	Put	Bond Future	449.8400	0.4498	373.0500	0.3730	(17.071)	0	0	0
2018/01/30	R186	01/02/2018	9.00	Call	Bond Future	3,003.5300	3.0035	3,040.2300	3.0402	1.222	0	0	0
2018/01/30	R186	01/02/2018	9.25	Call	Bond Future	4,583.3100	4.5833	4,620.0300	4.6200	0.801	0	0	0
2018/01/30	R186	01/02/2018			Bond Future	8.5377	113.3709	8.5321	113.4077	(0.065)	0.0000	0.0000	23,083
2018/01/30	R186	01/02/2018	8.50	Call	Bond Future	200.1800	0.2002	160.1100	0.1601	(20.017)	0	0	1,460
2018/01/30	R186	01/02/2018	7.75	Put	Bond Future	5,373.8900	5.3739	5,337.1700	5.3372	(0.683)	0	0	0
2018/01/30	R186	01/02/2018	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,460
2018/01/30	R186	01/02/2018	8.97	Call	Bond Future	2,811.9000	2.8119	2,848.5800	2.8486	1.304	0	0	0
2018/01/30	R186	01/02/2018	8.96	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R186	01/02/2018	9.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	6,200
2018/01/30	R186	01/02/2018	8.75	Put	Bond Future	12.1700	0.0122	2.9500	0.0030	(75.760)	0	0	775

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2018/01/30	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	775
2018/01/30	R186	01/02/2018	8.97	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R186	01/02/2018	8.98	Call	Bond Future	2,875.8300		2.8758	2,912.5200	2.9125	1.276	0	0	0
2018/01/30	R186	01/02/2018	8.98	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R186	01/02/2018	8.75	Call	Bond Future	1,404.9200		1.4049	1,432.4200	1.4324	1.957	0	0	0
2018/01/30	R186	01/02/2018	9.65	Call	Bond Future	7,048.2500		7.0483	7,084.9700	7.0850	0.521	0	0	0
2018/01/30	R186	01/02/2018	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/30	R186	03/05/2018	10.14	Put	Bond Future	43.3400		0.0433	41.0900	0.0411	(5.192)	0	0	0
2018/01/30	R186	03/05/2018	8.00	Put	Bond Future	4,399.8300		4.3998	4,363.5200	4.3635	(0.825)	0	0	0
2018/01/30	R186	03/05/2018	8.69	Call	Bond Future	2,221.7500		2.2218	2,233.0900	2.2331	0.510	0	0	0
2018/01/30	R186	03/05/2018	9.72	Put	Bond Future	159.0500		0.1590	152.9100	0.1529	(3.860)	0	0	10,640
2018/01/30	R186	03/05/2018	8.40	Put	Bond Future	2,486.5600		2.4866	2,455.1700	2.4552	(1.262)	0	0	0
2018/01/30	R186	03/05/2018	8.92	Call	Bond Future	3,153.8000		3.1538	3,170.2000	3.1702	0.520	0	0	0
2018/01/30	R186	03/05/2018	8.91	Put	Bond Future	1,011.1000		1.0111	990.2700	0.9903	(2.060)	0	0	0
2018/01/30	R186	03/05/2018			Bond Future	8.5807		115.4873	8.5750	115.5243	(0.067)	0.0000	0.0000	180,679
2018/01/30	R186	03/05/2018	9.30	Put	Bond Future	452.9000		0.4529	440.1200	0.4401	(2.822)	0	0	0
2018/01/30	R186	03/05/2018	9.30	Call	Bond Future	4,971.4700		4.9715	4,995.6900	4.9957	0.487	0	0	1,120
2018/01/30	R186	03/05/2018	10.14	Call	Bond Future	9,536.8100		9.5368	9,571.5600	9.5716	0.364	0	0	0
2018/01/30	R186	03/05/2018	8.93	Call	Bond Future	3,197.7200		3.1977	3,214.3300	3.2143	0.519	0	0	0
2018/01/30	R186	03/05/2018	8.93	Put	Bond Future	972.6500		0.9727	952.2600	0.9523	(2.096)	0	0	0
2018/01/30	R186	03/05/2018	9.19	Put	Bond Future	573.7500		0.5738	558.8600	0.5589	(2.595)	0	0	0
2018/01/30	R186	03/05/2018	8.00	Call	Bond Future	566.8100		0.5668	567.5000	0.5675	0.122	0	0	4,745
2018/01/30	R186	03/05/2018	8.69	Put	Bond Future	1,519.1800		1.5192	1,493.5200	1.4935	(1.689)	0	0	0
2018/01/30	R186	03/05/2018	9.72	Call	Bond Future	7,204.4300		7.2044	7,235.2900	7.2353	0.428	0	0	0
2018/01/30	R186	03/05/2018	8.70	Put	Bond Future	1,492.5500		1.4925	1,467.1000	1.4671	(1.705)	0	0	3,500
2018/01/30	R186	03/05/2018	8.40	Call	Bond Future	1,311.9400		1.3119	1,317.5500	1.3175	0.428	0	0	4,745
2018/01/30	R186	03/05/2018	8.92	Put	Bond Future	991.6200		0.9916	971.0200	0.9710	(2.077)	0	0	0
2018/01/30	R186	03/05/2018	8.91	Call	Bond Future	3,110.3500		3.1104	3,126.5200	3.1265	0.520	0	0	0
2018/01/30	R186	03/05/2018	9.75	Call	Bond Future	7,368.7700		7.3688	7,400.0100	7.4000	0.424	0	0	0
2018/01/30	R186	03/05/2018	9.75	Put	Bond Future	145.9500		0.1460	140.1900	0.1402	(3.947)	0	0	3,200
2018/01/30	R186	03/05/2018	9.19	Call	Bond Future	4,417.1800		4.4172	4,439.2900	4.4393	0.501	0	0	0
2018/01/30	R186	03/05/2018	8.70	Call	Bond Future	2,259.1100		2.2591	2,270.6600	2.2707	0.511	0	0	0
2018/01/30	R186	03/05/2018	8.85	Call	Bond Future	2,854.3300		2.8543	2,869.1800	2.8692	0.520	0	0	0
2018/01/30	R186	03/05/2018	8.85	Put	Bond Future	1,133.6800		1.1337	1,111.5300	1.1115	(1.954)	0	0	4,745
2018/01/30	R186	02/08/2018	8.48	Put	Bond Future	3,129.8600		3.1299	3,101.7000	3.1017	(0.900)	0	0	0
2018/01/30	R186	02/08/2018			Bond Future	8.6259		112.3659	8.6198	112.3779	(0.070)	0.0000	0.0000	51
2018/01/30	R186	02/08/2018	8.47	Call	Bond Future	2,180.5900		2.1806	2,190.0300	2.1900	0.433	0	0	0
2018/01/30	R186	02/08/2018	8.47	Put	Bond Future	3,167.3300		3.1673	3,139.0400	3.1390	(0.893)	0	0	0
2018/01/30	R186	02/08/2018	8.48	Call	Bond Future	2,206.7700		2.2068	2,216.3500	2.2163	0.434	0	0	0
2018/01/30	R186	02/08/2018	8.46	Call	Bond Future	2,154.6300		2.1546	2,163.9300	2.1639	0.432	0	0	0
2018/01/30	R186	02/08/2018	8.46	Put	Bond Future	3,205.0700		3.2051	3,176.6500	3.1767	(0.887)	0	0	0
2018/01/30	R197	01/02/2018	301.68	Put	Bond Future	4,201.3200		4.2013	4,230.3900	4.2304	0.692	0	0	0
2018/01/30	R197	01/02/2018			Bond Future	297.4787		297.4787	297.4496	297.4496	(0.010)	0.0000	0.0000	641
2018/01/30	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R197	01/02/2018	301.67	Put	Bond Future	4,191.3200		4.1913	4,220.3900	4.2204	0.694	0	0	0
2018/01/30	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/30	R197	01/02/2018	301.66	Put	Bond Future	4,181.3200	4.1813	4,210.3900	4.2104	0.695	0	0	0
2018/01/30	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R197	03/05/2018			Bond Future	303.0482	303.0482	303.0176	303.0176	(0.010)	0.0000	0.0000	2,388
2018/01/30	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R197	03/05/2018	304.44	Put	Bond Future	1,391.8100	1.3918	1,422.4300	1.4224	2.200	0	0	0
2018/01/30	R197	03/05/2018	304.46	Put	Bond Future	1,411.8100	1.4118	1,442.4300	1.4424	2.169	0	0	0
2018/01/30	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R197	03/05/2018	304.45	Put	Bond Future	1,401.8100	1.4018	1,432.4300	1.4324	2.184	0	0	0
2018/01/30	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R202	01/02/2018	249.06	Put	Bond Future	13,011.6400	13.0116	13,032.8100	13.0328	0.163	0	0	0
2018/01/30	R202	01/02/2018			Bond Future	236.0484	236.0484	236.0272	236.0272	(0.009)	0.0000	0.0000	17,523
2018/01/30	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R202	01/02/2018	249.08	Put	Bond Future	13,031.6400	13.0316	13,052.8100	13.0528	0.162	0	0	0
2018/01/30	R202	01/02/2018	249.07	Put	Bond Future	13,021.6400	13.0216	13,042.8100	13.0428	0.163	0	0	0
2018/01/30	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R202	03/05/2018	247.48	Put	Bond Future	7,387.0400	7.3870	7,400.1600	7.4002	0.178	0	0	0
2018/01/30	R202	03/05/2018	247.47	Call	Bond Future	375.9900	0.3760	366.5100	0.3665	(2.521)	0	0	0
2018/01/30	R202	03/05/2018			Bond Future	240.4677	240.4677	240.4451	240.4451	(0.009)	0.0000	0.0000	10,805
2018/01/30	R202	03/05/2018	247.48	Call	Bond Future	374.7700	0.3748	365.3100	0.3653	(2.524)	0	0	0
2018/01/30	R202	03/05/2018	247.47	Put	Bond Future	7,378.2600	7.3783	7,391.3600	7.3914	0.178	0	0	0
2018/01/30	R202	03/05/2018	247.49	Call	Bond Future	373.5500	0.3735	364.1200	0.3641	(2.524)	0	0	0
2018/01/30	R202	03/05/2018	247.49	Put	Bond Future	7,395.8200	7.3958	7,408.9700	7.4090	0.178	0	0	0
2018/01/30	R204	01/02/2018	7.27	Call	Bond Future	137.0200	0.1370	149.0400	0.1490	8.772	0	0	0
2018/01/30	R204	01/02/2018			Bond Future	7.1062	101.7618	7.0918	101.7738	(0.203)	0.0000	0.0000	8,670
2018/01/30	R204	01/02/2018	7.25	Call	Bond Future	120.3600	0.1204	132.3300	0.1323	9.945	0	0	0
2018/01/30	R204	01/02/2018	7.25	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R204	01/02/2018	7.27	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R204	01/02/2018	7.26	Call	Bond Future	128.6900	0.1287	140.6900	0.1407	9.325	0	0	0
2018/01/30	R204	01/02/2018	7.26	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/01/30	R204	03/05/2018	7.10	Put	Bond Future	62.6000	0.0626	57.9900	0.0580	(7.364)	0	0	0
2018/01/30	R204	03/05/2018			Bond Future	6.9276	103.6613	6.9077	103.6734	(0.288)	0.0000	0.0000	22,193
2018/01/30	R204	03/05/2018	7.09	Call	Bond Future	162.3300	0.1623	169.6500	0.1696	4.509	0	0	0
2018/01/30	R204	03/05/2018	7.09	Put	Bond Future	64.5300	0.0645	59.8300	0.0598	(7.283)	0	0	0
2018/01/30	R204	03/05/2018	7.10	Call	Bond Future	166.4200	0.1664	173.8300	0.1738	4.453	0	0	0
2018/01/30	R204	03/05/2018	7.08	Call	Bond Future	158.2900	0.1583	165.5000	0.1655	4.555	0	0	0
2018/01/30	R204	03/05/2018	7.08	Put	Bond Future	66.5100	0.0665	61.7000	0.0617	(7.232)	0	0	0
2018/01/30	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R207	01/02/2018	7.60	Call	Bond Future	809.8600	0.8099	836.3300	0.8363	3.268	0	0	0
2018/01/30	R207	01/02/2018			Bond Future	7.1438	100.6231	7.1289	100.6495	(0.208)	0.0000	0.0000	8,414
2018/01/30	R207	01/02/2018	7.61	Call	Bond Future	827.5100	0.8275	853.9800	0.8540	3.199	0	0	0
2018/01/30	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R207	01/02/2018	7.62	Call	Bond Future	845.1600	0.8452	871.6300	0.8716	3.132	0	0	0
2018/01/30	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R207	03/05/2018	7.57	Call	Bond Future	819.1300	0.8191	840.6100	0.8406	2.622	0	0	0
2018/01/30	R207	03/05/2018	7.56	Put	Bond Future	69.1200	0.0691	63.7600	0.0638	(7.755)	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
2018/01/30	R207	03/05/2018			Bond Future	7.0883	102.5014	7.0712	102.5281	(0.240)	0.0000	0.0000	47,558
2018/01/30	R207	03/05/2018	7.58	Call	Bond Future	832.4000	0.8324	854.0200	0.8540	2.597	0	0	0
2018/01/30	R207	03/05/2018	7.58	Put	Bond Future	64.5100	0.0645	59.4300	0.0594	(7.875)	0	0	0
2018/01/30	R207	03/05/2018	7.57	Put	Bond Future	66.7800	0.0668	61.5600	0.0616	(7.817)	0	0	0
2018/01/30	R207	03/05/2018	7.56	Call	Bond Future	805.9300	0.8059	827.2700	0.8273	2.648	0	0	0
2018/01/30	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R208	01/02/2018			Bond Future	7.4404	100.4742	7.4203	100.5293	(0.271)	0.0000	0.0000	20,935
2018/01/30	R208	01/02/2018	7.84	Call	Bond Future	1,082.8300	1.0828	1,137.8600	1.1379	5.082	0	0	0
2018/01/30	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R208	01/02/2018	7.85	Call	Bond Future	1,109.7400	1.1097	1,164.7700	1.1648	4.959	0	0	0
2018/01/30	R208	01/02/2018	7.83	Call	Bond Future	1,055.9100	1.0559	1,110.9400	1.1109	5.212	0	0	0
2018/01/30	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R208	03/05/2018	7.77	Call	Bond Future	1,066.0600	1.0661	1,105.6800	1.1057	3.716	0	0	0
2018/01/30	R208	03/05/2018			Bond Future	7.4297	98.9485	7.4077	99.0043	(0.296)	0.0000	0.0000	33,549
2018/01/30	R208	03/05/2018	7.77	Put	Bond Future	207.2800	0.2073	191.1100	0.1911	(7.801)	0	0	0
2018/01/30	R208	03/05/2018	7.78	Call	Bond Future	1,085.0000	1.0850	1,124.9700	1.1250	3.684	0	0	0
2018/01/30	R208	03/05/2018	7.79	Put	Bond Future	195.2800	0.1953	179.8000	0.1798	(7.927)	0	0	0
2018/01/30	R208	03/05/2018	7.78	Put	Bond Future	201.1300	0.2011	185.3100	0.1853	(7.866)	0	0	0
2018/01/30	R208	03/05/2018	7.79	Call	Bond Future	1,104.2300	1.1042	1,144.5400	1.1445	3.651	0	0	0
2018/01/30	R209	01/02/2018	9.72	Call	Bond Future	1,819.9800	1.8200	1,851.8200	1.8518	1.749	0	0	0
2018/01/30	R209	01/02/2018	9.73	Call	Bond Future	1,883.9600	1.8840	1,916.8000	1.9168	1.743	0	0	0
2018/01/30	R209	01/02/2018	9.71	Put	Bond Future	9.3700	0.0094	1.9600	0.0020	(79.082)	0	0	0
2018/01/30	R209	01/02/2018	10.10	Call	Bond Future	4,232.8500	4.2329	4,270.9500	4.2710	0.900	0	0	0
2018/01/30	R209	01/02/2018	9.85	Call	Bond Future	2,655.1300	2.6551	2,692.7800	2.6928	1.418	0	0	0
2018/01/30	R209	01/02/2018	9.33	Call	Bond Future	88.8000	0.0888	54.5200	0.0545	(38.604)	0	0	220
2018/01/30	R209	01/02/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	739
2018/01/30	R209	01/02/2018	9.75	Call	Bond Future	2,012.2800	2.0123	2,046.7200	2.0467	1.711	0	0	5,000
2018/01/30	R209	01/02/2018			Bond Future	9.4480	74.6906	9.4424	74.7287	(0.059)	0.0000	0.0000	74,264
2018/01/30	R209	01/02/2018	9.73	Put	Bond Future	6.4000	0.0064	1.1400	0.0011	(82.188)	0	0	0
2018/01/30	R209	01/02/2018	9.71	Call	Bond Future	1,756.1600	1.7562	1,786.8500	1.7869	1.748	0	0	0
2018/01/30	R209	01/02/2018	9.88	Call	Bond Future	2,847.1400	2.8471	2,885.0200	2.8850	1.330	0	0	0
2018/01/30	R209	01/02/2018	9.88	Put	Bond Future	0.2300	0.0002	0.0100	0.0000	(95.652)	0	0	220
2018/01/30	R209	01/02/2018	9.59	Call	Bond Future	1,021.7900	1.0218	1,022.9500	1.0230	0.114	0	0	0
2018/01/30	R209	01/02/2018	9.59	Put	Bond Future	67.3000	0.0673	30.3600	0.0304	(54.889)	0	0	377
2018/01/30	R209	01/02/2018	9.72	Put	Bond Future	7.7600	0.0078	1.5000	0.0015	(80.670)	0	0	0
2018/01/30	R209	01/02/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2018/01/30	R209	01/02/2018	9.85	Put	Bond Future	0.4800	0.0005	0.0300	0.0000	(93.750)	0	0	7,500
2018/01/30	R209	01/02/2018	9.33	Put	Bond Future	896.9500	0.8969	824.5700	0.8246	(8.070)	0	0	0
2018/01/30	R209	01/02/2018	10.22	Call	Bond Future	4,971.3500	4.9713	5,009.4500	5.0094	0.766	0	0	0
2018/01/30	R209	01/02/2018	9.75	Put	Bond Future	4.3100	0.0043	0.6500	0.0007	(84.919)	0	0	0
2018/01/30	R209	01/02/2018	10.00	Call	Bond Future	3,608.0900	3.6081	3,646.1800	3.6462	1.056	0	0	0
2018/01/30	R209	01/02/2018	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,488
2018/01/30	R209	01/02/2018	9.89	Call	Bond Future	2,911.0000	2.9110	2,948.9300	2.9489	1.303	0	0	0
2018/01/30	R209	01/02/2018	9.89	Put	Bond Future	0.1800	0.0002	0.0100	0.0000	(94.444)	0	0	157
2018/01/30	R209	01/02/2018	9.32	Put	Bond Future	954.0000	0.9540	884.2600	0.8843	(7.310)	0	0	0
2018/01/30	R209	01/02/2018	9.32	Call	Bond Future	76.7700	0.0768	45.1300	0.0451	(41.214)	0	0	157

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2018/01/30	R209	01/02/2018	9.87	Call	Bond Future	2,783.2000	2.7832	2,821.0200	2.8210	1.359	0	0	0
2018/01/30	R209	01/02/2018	9.87	Put	Bond Future	0.2900	0.0003	0.0100	0.0000	(96.552)	0	0	739
2018/01/30	R209	01/02/2018	9.52	Put	Bond Future	167.0700	0.1671	102.6500	0.1027	(38.559)	0	0	0
2018/01/30	R209	01/02/2018	9.52	Call	Bond Future	653.2600	0.6533	626.9400	0.6269	(4.029)	0	0	739
2018/01/30	R209	03/05/2018	10.73	Call	Bond Future	7,819.1500	7.8191	7,850.6700	7.8507	0.403	0	0	0
2018/01/30	R209	03/05/2018	10.00	Call	Bond Future	4,159.5900	4.1596	4,178.7500	4.1788	0.461	0	0	0
2018/01/30	R209	03/05/2018	9.77	Call	Bond Future	3,144.4600	3.1445	3,158.7700	3.1588	0.455	0	0	0
2018/01/30	R209	03/05/2018	9.75	Call	Bond Future	3,061.5200	3.0615	3,075.4000	3.0754	0.453	0	0	435
2018/01/30	R209	03/05/2018	9.85	Put	Bond Future	1,177.8100	1.1778	1,155.1500	1.1552	(1.924)	0	0	0
2018/01/30	R209	03/05/2018			Bond Future	9.4984	72.9355	9.4927	72.9742	(0.061)	0.0000	0.0000	75,243
2018/01/30	R209	03/05/2018	10.73	Put	Bond Future	198.7400	0.1987	191.5900	0.1916	(3.598)	0	0	435
2018/01/30	R209	03/05/2018	10.22	Call	Bond Future	5,215.5900	5.2156	5,239.0800	5.2391	0.450	0	0	0
2018/01/30	R209	03/05/2018	10.22	Put	Bond Future	596.8800	0.5969	581.7000	0.5817	(2.543)	0	0	435
2018/01/30	R209	03/05/2018	9.75	Put	Bond Future	1,399.1000	1.3991	1,374.3100	1.3743	(1.772)	0	0	0
2018/01/30	R209	03/05/2018	9.85	Call	Bond Future	3,485.2100	3.4852	3,501.2200	3.5012	0.459	0	0	0
2018/01/30	R209	03/05/2018	10.00	Put	Bond Future	901.1000	0.9011	881.5900	0.8816	(2.165)	0	0	5,000
2018/01/30	R209	03/05/2018	9.77	Put	Bond Future	1,352.3400	1.3523	1,327.9800	1.3280	(1.801)	0	0	250
2018/01/30	R209	03/05/2018	9.86	Call	Bond Future	3,528.8600	3.5289	3,545.0800	3.5451	0.460	0	0	0
2018/01/30	R209	03/05/2018	9.47	Put	Bond Future	2,207.9700	2.2080	2,177.4400	2.1774	(1.383)	0	0	250
2018/01/30	R209	03/05/2018	9.19	Put	Bond Future	3,388.9600	3.3890	3,353.6000	3.3536	(1.043)	0	0	0
2018/01/30	R209	03/05/2018	9.19	Call	Bond Future	1,270.8200	1.2708	1,274.1300	1.2741	0.260	0	0	250
2018/01/30	R209	03/05/2018	9.84	Call	Bond Future	3,441.9000	3.4419	3,457.6900	3.4577	0.459	0	0	0
2018/01/30	R209	03/05/2018	9.84	Put	Bond Future	1,198.6000	1.1986	1,175.7200	1.1757	(1.909)	0	0	0
2018/01/30	R209	03/05/2018	9.86	Put	Bond Future	1,157.4500	1.1575	1,135.0000	1.1350	(1.940)	0	0	0
2018/01/30	R209	03/05/2018	9.47	Call	Bond Future	2,016.6100	2.0166	2,024.7500	2.0247	0.404	0	0	0
2018/01/30	R209	02/08/2018	9.66	Call	Bond Future	3,490.2200	3.4902	3,503.9200	3.5039	0.393	0	0	435
2018/01/30	R209	02/08/2018	10.38	Call	Bond Future	6,465.8900	6.4659	6,489.0000	6.4890	0.357	0	0	0
2018/01/30	R209	02/08/2018	10.39	Put	Bond Future	1,225.2300	1.2252	1,208.9600	1.2090	(1.328)	0	0	0
2018/01/30	R209	02/08/2018			Bond Future	9.5497	74.2954	9.5438	74.3348	(0.062)	0.0000	0.0000	816
2018/01/30	R209	02/08/2018	10.84	Call	Bond Future	8,549.5500	8.5496	8,578.0700	8.5781	0.334	0	0	0
2018/01/30	R209	02/08/2018	10.84	Put	Bond Future	668.9100	0.6689	657.9400	0.6579	(1.640)	0	0	435
2018/01/30	R209	02/08/2018	10.21	Call	Bond Future	5,710.4100	5.7104	5,731.4200	5.7314	0.368	0	0	0
2018/01/30	R209	02/08/2018	10.21	Put	Bond Future	1,506.8600	1.5069	1,488.3800	1.4884	(1.226)	0	0	435
2018/01/30	R209	02/08/2018	9.66	Put	Bond Future	2,761.5300	2.7615	2,735.7400	2.7357	(0.934)	0	0	0
2018/01/30	R209	02/08/2018	10.38	Put	Bond Future	1,239.4000	1.2394	1,223.0200	1.2230	(1.322)	0	0	0
2018/01/30	R209	02/08/2018	10.39	Call	Bond Future	6,511.1700	6.5112	6,534.3900	6.5344	0.357	0	0	0
2018/01/30	R209	02/08/2018	10.40	Call	Bond Future	6,556.3400	6.5563	6,579.6900	6.5797	0.356	0	0	0
2018/01/30	R209	02/08/2018	10.40	Put	Bond Future	1,211.0300	1.2110	1,194.8900	1.1949	(1.333)	0	0	0
2018/01/30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R209	01/11/2018	9.34	Put	Bond Future	4,854.1600	4.8542	4,825.6300	4.8256	(0.588)	0	0	0
2018/01/30	R209	01/11/2018	1,016.00	Call	Bond Future	71,688.0200	71.6880	71,727.7200	71.7277	0.055	0	0	0
2018/01/30	R209	01/11/2018			Bond Future	9.5969	72.5759	9.5909	72.6156	(0.063)	0.0000	0.0000	0
2018/01/30	R209	01/11/2018	1,016.01	Call	Bond Future	71,688.0200	71.6880	71,727.7200	71.7277	0.055	0	0	0
2018/01/30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R209	01/11/2018	1,015.99	Call	Bond Future	71,688.0100	71.6880	71,727.7100	71.7277	0.055	0	0	0
2018/01/30	R209	01/11/2018	9.34	Call	Bond Future	3,131.0500	3.1311	3,142.2200	3.1422	0.357	0	0	255
2018/01/30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R209	01/11/2018	10.57	Call	Bond Future	7,704.1500	7.7041	7,727.8800	7.7279	0.308	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
2018/01/30	R209	01/11/2018	10.57	Put	Bond Future	1,689.9100	1.6899	1,673.9400	1.6739	(0.945)	0	0	255
2018/01/30	R209	01/11/2018	9.94	Call	Bond Future	5,141.4000	5.1414	5,158.9100	5.1589	0.341	0	0	0
2018/01/30	R209	01/11/2018	9.94	Put	Bond Future	2,930.8600	2.9309	2,908.6700	2.9087	(0.757)	0	0	255
2018/01/30	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R210	01/02/2018			Bond Future	187.0290	187.0290	186.6825	186.6825	(0.185)	0.0000	0.0000	0
2018/01/30	R210	01/02/2018	192.36	Put	Bond Future	5,330.9900	5.3310	5,677.5300	5.6775	6.500	0	0	0
2018/01/30	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R210	01/02/2018	192.38	Put	Bond Future	5,350.9900	5.3510	5,697.5300	5.6975	6.476	0	0	0
2018/01/30	R210	01/02/2018	192.37	Put	Bond Future	5,340.9900	5.3410	5,687.5300	5.6875	6.488	0	0	0
2018/01/30	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R210	03/05/2018	191.44	Put	Bond Future	3,334.2700	3.3343	3,688.0200	3.6880	10.610	0	0	0
2018/01/30	R210	03/05/2018			Bond Future	188.1057	188.1057	187.7520	187.7520	(0.188)	0.0000	0.0000	2,159
2018/01/30	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R210	03/05/2018	191.46	Put	Bond Future	3,354.2700	3.3543	3,708.0200	3.7080	10.546	0	0	0
2018/01/30	R210	03/05/2018	191.45	Put	Bond Future	3,344.2700	3.3443	3,698.0200	3.6980	10.578	0	0	0
2018/01/30	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	01/02/2018	154.71	Put	Bond Future	3,578.5200	3.5785	3,622.0600	3.6221	1.217	0	0	0
2018/01/30	R212	01/02/2018			Bond Future	151.1315	151.1315	151.0879	151.0879	(0.029)	0.0000	0.0000	3,352
2018/01/30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	01/02/2018	154.70	Put	Bond Future	3,568.5200	3.5685	3,612.0600	3.6121	1.220	0	0	0
2018/01/30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	01/02/2018	154.69	Put	Bond Future	3,558.5200	3.5585	3,602.0600	3.6021	1.224	0	0	0
2018/01/30	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	03/05/2018			Bond Future	153.9611	153.9611	153.9162	153.9162	(0.029)	0.0000	0.0000	4,725
2018/01/30	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	03/05/2018	154.28	Put	Bond Future	318.9100	0.3189	363.7900	0.3638	14.073	0	0	0
2018/01/30	R212	03/05/2018	154.30	Put	Bond Future	338.9100	0.3389	383.7900	0.3838	13.242	0	0	0
2018/01/30	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/30	R212	03/05/2018	154.29	Put	Bond Future	328.9100	0.3289	373.7900	0.3738	13.645	0	0	0
2018/01/30	R213	01/02/2018	9.42	Call	Bond Future	1,959.1500	1.9591	1,993.8600	1.9939	1.772	0	0	0
2018/01/30	R213	01/02/2018	9.41	Put	Bond Future	4.2900	0.0043	0.6600	0.0007	(84.615)	0	0	0
2018/01/30	R213	01/02/2018			Bond Future	9.1231	87.0520	9.1175	87.0898	(0.062)	0.0000	0.0000	10,157
2018/01/30	R213	01/02/2018	9.43	Call	Bond Future	2,023.2500	2.0232	2,058.5200	2.0585	1.743	0	0	0
2018/01/30	R213	01/02/2018	9.43	Put	Bond Future	2.7900	0.0028	0.3600	0.0004	(87.097)	0	0	0
2018/01/30	R213	01/02/2018	9.42	Put	Bond Future	3.4700	0.0035	0.4800	0.0005	(86.167)	0	0	0
2018/01/30	R213	01/02/2018	9.41	Call	Bond Future	1,895.1100	1.8951	1,929.1800	1.9292	1.798	0	0	0
2018/01/30	R213	03/05/2018	9.57	Put	Bond Future	1,032.5700	1.0326	1,011.4800	1.0115	(2.042)	0	0	0
2018/01/30	R213	03/05/2018	9.56	Call	Bond Future	3,570.2100	3.5702	3,587.1000	3.5871	0.473	0	0	0
2018/01/30	R213	03/05/2018			Bond Future	9.1707	85.1276	9.1649	85.1658	(0.063)	0.0000	0.0000	45,278
2018/01/30	R213	03/05/2018	9.57	Call	Bond Future	3,614.6100	3.6146	3,631.7100	3.6317	0.473	0	0	0
2018/01/30	R213	03/05/2018	9.56	Put	Bond Future	1,051.5000	1.0515	1,030.2000	1.0302	(2.026)	0	0	0
2018/01/30	R213	03/05/2018	9.58	Call	Bond Future	3,659.3500	3.6594	3,676.6600	3.6767	0.473	0	0	0
2018/01/30	R213	03/05/2018	9.58	Put	Bond Future	1,014.0600	1.0141	993.1800	0.9932	(2.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/30	R213	02/08/2018	9.06	Call	Bond Future	2,466.9300	2.4669	2,476.2600	2.4763	0.378	0	0	0
2018/01/30	R213	02/08/2018	9.05	Put	Bond Future	3,556.5200	3.5565	3,526.7900	3.5268	(0.836)	0	0	0
2018/01/30	R213	02/08/2018			Bond Future	9.2199	86.7362	9.2139	86.7540	(0.065)	0.0000	0.0000	1
2018/01/30	R213	02/08/2018	9.07	Call	Bond Future	2,493.8500	2.4938	2,503.3100	2.5033	0.379	0	0	0
2018/01/30	R213	02/08/2018	9.07	Put	Bond Future	3,477.9000	3.4779	3,448.4300	3.4484	(0.847)	0	0	0
2018/01/30	R213	02/08/2018	9.06	Put	Bond Future	3,517.2000	3.5172	3,487.6000	3.4876	(0.842)	0	0	0
2018/01/30	R213	02/08/2018	9.05	Call	Bond Future	2,439.9700	2.4400	2,449.1600	2.4492	0.377	0	0	0
2018/01/30	R214	01/02/2018	9.84	Call	Bond Future	1,724.2900	1.7243	1,718.7700	1.7188	(0.320)	0	0	0
2018/01/30	R214	01/02/2018			Bond Future	9.5932	74.3186	9.5925	74.3231	(0.007)	0.0000	0.0000	10,923
2018/01/30	R214	01/02/2018	9.82	Call	Bond Future	1,593.8600	1.5939	1,584.9500	1.5850	(0.559)	0	0	0
2018/01/30	R214	01/02/2018	9.82	Put	Bond Future	19.4200	0.0194	6.0500	0.0061	(68.847)	0	0	0
2018/01/30	R214	01/02/2018	9.84	Put	Bond Future	13.7200	0.0137	3.7400	0.0037	(72.741)	0	0	0
2018/01/30	R214	01/02/2018	9.83	Call	Bond Future	1,658.9100	1.6589	1,651.7900	1.6518	(0.429)	0	0	0
2018/01/30	R214	01/02/2018	9.83	Put	Bond Future	16.3500	0.0164	4.7700	0.0048	(70.826)	0	0	0
2018/01/30	R214	03/05/2018	9.99	Put	Bond Future	1,301.8900	1.3019	1,289.2500	1.2893	(0.971)	0	0	0
2018/01/30	R214	03/05/2018			Bond Future	9.6430	72.4100	9.6424	72.4143	(0.006)	0.0000	0.0000	47,085
2018/01/30	R214	03/05/2018	9.98	Call	Bond Future	3,622.6200	3.6226	3,614.2700	3.6143	(0.230)	0	0	0
2018/01/30	R214	03/05/2018	9.98	Put	Bond Future	1,323.8800	1.3239	1,311.1800	1.3112	(0.959)	0	0	0
2018/01/30	R214	03/05/2018	9.99	Call	Bond Future	3,666.9900	3.6670	3,658.7000	3.6587	(0.226)	0	0	0
2018/01/30	R214	03/05/2018	9.97	Call	Bond Future	3,578.4600	3.5785	3,570.0400	3.5700	(0.235)	0	0	0
2018/01/30	R214	03/05/2018	9.97	Put	Bond Future	1,346.1900	1.3462	1,333.4200	1.3334	(0.949)	0	0	0
2018/01/30	R248	01/02/2018	9.90	Put	Bond Future	10.1500	0.0101	2.5400	0.0025	(74.975)	0	0	0
2018/01/30	R248	01/02/2018	9.89	Call	Bond Future	2,415.3200	2.4153	2,366.8600	2.3669	(2.006)	0	0	0
2018/01/30	R248	01/02/2018			Bond Future	9.6182	95.3413	9.6226	95.3018	0.045	0.0000	0.0000	5,262
2018/01/30	R248	01/02/2018	9.90	Call	Bond Future	2,499.5800	2.4996	2,452.4300	2.4524	(1.886)	0	0	0
2018/01/30	R248	01/02/2018	9.89	Put	Bond Future	12.1900	0.0122	3.2700	0.0033	(73.175)	0	0	0
2018/01/30	R248	01/02/2018	9.91	Call	Bond Future	2,583.9900	2.5840	2,537.9900	2.5380	(1.780)	0	0	0
2018/01/30	R248	01/02/2018	9.91	Put	Bond Future	8.4200	0.0084	1.9600	0.0020	(76.722)	0	0	0
2018/01/30	R248	03/05/2018	10.06	Call	Bond Future	4,978.1300	4.9781	4,935.8900	4.9359	(0.849)	0	0	0
2018/01/30	R248	03/05/2018	10.05	Put	Bond Future	1,611.9800	1.6120	1,610.3300	1.6103	(0.102)	0	0	0
2018/01/30	R248	03/05/2018			Bond Future	9.6687	92.6842	9.6732	92.6437	0.047	0.0000	0.0000	97,189
2018/01/30	R248	03/05/2018	10.07	Call	Bond Future	5,035.9200	5.0359	4,993.5800	4.9936	(0.841)	0	0	0
2018/01/30	R248	03/05/2018	10.07	Put	Bond Future	1,559.6600	1.5597	1,557.8200	1.5578	(0.118)	0	0	0
2018/01/30	R248	03/05/2018	10.06	Put	Bond Future	1,585.6300	1.5856	1,583.8900	1.5839	(0.110)	0	0	0
2018/01/30	R248	03/05/2018	10.05	Call	Bond Future	4,920.5800	4.9206	4,878.4300	4.8784	(0.857)	0	0	0

**Total** **1492930**