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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2018 TO 06/02/2018

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
2018/02/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	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
2018/02/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	2025	01/02/2018			Bond Future	129.8954	129.8954	129.8954	129.8954	0.000	0.0000	0.0000	0
2018/02/06	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2025	03/05/2018	133.20	Put	Bond Future	1,357.6900	1.3577	1,370.2100	1.3702	0.922	0	0	0
2018/02/06	2025	03/05/2018			Bond Future	131.8423	131.8423	131.8298	131.8298	(0.009)	0.0000	0.0000	1,033
2018/02/06	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2025	03/05/2018	133.22	Put	Bond Future	1,377.6900	1.3777	1,390.2100	1.3902	0.909	0	0	0
2018/02/06	2025	03/05/2018	133.21	Put	Bond Future	1,367.6900	1.3677	1,380.2100	1.3802	0.915	0	0	0
2018/02/06	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2025	02/08/2018			Bond Future	132.9092	132.9092	132.8966	132.8966	(0.009)	0.0000	0.0000	0
2018/02/06	2025	02/08/2018	136.65	Put	Bond Future	3,740.8300	3.7408	3,753.3900	3.7534	0.336	0	0	0
2018/02/06	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2025	02/08/2018	136.67	Put	Bond Future	3,760.8300	3.7608	3,773.3900	3.7734	0.334	0	0	0
2018/02/06	2025	02/08/2018	136.66	Put	Bond Future	3,750.8300	3.7508	3,763.3900	3.7634	0.335	0	0	0
2018/02/06	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2029	01/02/2018			Bond Future	99.9030	99.9030	99.9030	99.9030	0.000	0.0000	0.0000	0
2018/02/06	2029	03/05/2018			Bond Future	100.1108	100.1108	100.1017	100.1017	(0.009)	0.0000	0.0000	1,370
2018/02/06	2029	02/08/2018			Bond Future	101.9690	101.9690	101.9598	101.9598	(0.009)	0.0000	0.0000	0
2018/02/06	2030	01/02/2018			Bond Future	9.0000	92.8877	9.0000	92.8877	0.000	0.0000	0.0000	0
2018/02/06	2030	03/05/2018	9.51	Call	Bond Future	4,172.0100	4.1720	4,164.2300	4.1642	(0.186)	0	0	0
2018/02/06	2030	03/05/2018			Bond Future	9.0273	94.7809	9.0266	94.7851	(0.007)	0.0000	0.0000	93,070
2018/02/06	2030	03/05/2018	9.49	Call	Bond Future	4,077.4100	4.0774	4,069.4800	4.0695	(0.194)	0	0	0
2018/02/06	2030	03/05/2018	9.49	Put	Bond Future	1,007.0000	1.0070	994.9300	0.9949	(1.199)	0	0	0
2018/02/06	2030	03/05/2018	9.51	Put	Bond Future	972.0300	0.9720	960.1100	0.9601	(1.226)	0	0	0
2018/02/06	2030	03/05/2018	9.50	Call	Bond Future	4,124.6100	4.1246	4,116.7600	4.1168	(0.190)	0	0	0
2018/02/06	2030	03/05/2018	9.50	Put	Bond Future	989.3800	0.9894	977.3900	0.9774	(1.212)	0	0	0
2018/02/06	2030	02/08/2018	9.46	Put	Bond Future	2,064.2400	2.0642	2,054.2500	2.0543	(0.484)	0	0	0
2018/02/06	2030	02/08/2018	8.51	Call	Bond Future	1,708.4800	1.7085	1,701.6200	1.7016	(0.402)	0	0	7,850
2018/02/06	2030	02/08/2018	8.91	Call	Bond Future	2,655.3900	2.6554	2,648.4700	2.6485	(0.261)	0	0	7,850
2018/02/06	2030	02/08/2018			Bond Future	9.0826	92.5287	9.0819	92.5331	(0.007)	0.0000	0.0000	127
2018/02/06	2030	02/08/2018	9.46	Call	Bond Future	4,536.9700	4.5370	4,531.3200	4.5313	(0.125)	0	0	0
2018/02/06	2030	02/08/2018	8.51	Put	Bond Future	5,637.9000	5.6379	5,626.7000	5.6267	(0.199)	0	0	0
2018/02/06	2030	02/08/2018	9.47	Call	Bond Future	4,578.4700	4.5785	4,572.8600	4.5729	(0.123)	0	0	0
2018/02/06	2030	02/08/2018	9.45	Put	Bond Future	2,086.9900	2.0870	2,076.9700	2.0770	(0.480)	0	0	0
2018/02/06	2030	02/08/2018	8.91	Put	Bond Future	3,816.5600	3.8166	3,805.3000	3.8053	(0.295)	0	0	0
2018/02/06	2030	02/08/2018	9.50	Call	Bond Future	4,704.1200	4.7041	4,698.6000	4.6986	(0.117)	0	0	0
2018/02/06	2030	02/08/2018	9.47	Put	Bond Future	2,041.4500	2.0415	2,031.5000	2.0315	(0.487)	0	0	0
2018/02/06	2030	02/08/2018	9.45	Call	Bond Future	4,495.3800	4.4954	4,489.7000	4.4897	(0.126)	0	0	0
2018/02/06	2030	02/08/2018	9.50	Put	Bond Future	1,974.6100	1.9746	1,964.7500	1.9647	(0.499)	0	0	7,850

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
2018/02/06	2032	01/02/2018			Bond Future	9.2100	95.3975	9.2100	95.3975	0.000	0.0000	0.0000	0
2018/02/06	2032	03/05/2018	9.71	Put	Bond Future	920.1000	0.9201	908.3100	0.9083	(1.281)	0	0	0
2018/02/06	2032	03/05/2018	9.70	Call	Bond Future	4,270.2200	4.2702	4,262.9600	4.2630	(0.170)	0	0	0
2018/02/06	2032	03/05/2018			Bond Future	9.2329	93.2323	9.2323	93.2369	(0.007)	0.0000	0.0000	62,948
2018/02/06	2032	03/05/2018	9.71	Call	Bond Future	4,321.5300	4.3215	4,314.3600	4.3144	(0.166)	0	0	0
2018/02/06	2032	03/05/2018	9.70	Put	Bond Future	938.2500	0.9383	926.3700	0.9264	(1.266)	0	0	0
2018/02/06	2032	03/05/2018	9.72	Call	Bond Future	4,373.2100	4.3732	4,366.1400	4.3661	(0.162)	0	0	0
2018/02/06	2032	03/05/2018	9.72	Put	Bond Future	902.3900	0.9024	890.7000	0.8907	(1.295)	0	0	0
2018/02/06	2032	02/08/2018	9.67	Call	Bond Future	4,823.0300	4.8230	4,817.4300	4.8174	(0.116)	0	0	0
2018/02/06	2032	02/08/2018	9.66	Put	Bond Future	2,140.3600	2.1404	2,129.8100	2.1298	(0.493)	0	0	0
2018/02/06	2032	02/08/2018			Bond Future	9.2870	94.9569	9.2863	94.9618	(0.007)	0.0000	0.0000	2
2018/02/06	2032	02/08/2018	9.68	Call	Bond Future	4,867.9100	4.8679	4,862.3400	4.8623	(0.114)	0	0	0
2018/02/06	2032	02/08/2018	9.68	Put	Bond Future	2,091.8000	2.0918	2,081.3200	2.0813	(0.501)	0	0	0
2018/02/06	2032	02/08/2018	9.67	Put	Bond Future	2,116.0800	2.1161	2,105.5700	2.1056	(0.497)	0	0	0
2018/02/06	2032	02/08/2018	9.66	Call	Bond Future	4,778.0700	4.7781	4,772.4300	4.7724	(0.118)	0	0	0
2018/02/06	2033	01/02/2018			Bond Future	103.8037	103.8037	103.8037	103.8037	0.000	0.0000	0.0000	0
2018/02/06	2033	03/05/2018	107.71	Put	Bond Future	4,701.9600	4.7020	4,711.0700	4.7111	0.194	0	0	0
2018/02/06	2033	03/05/2018			Bond Future	103.0080	103.0080	102.9989	102.9989	(0.009)	0.0000	0.0000	6,055
2018/02/06	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	03/05/2018	107.70	Put	Bond Future	4,691.9600	4.6920	4,701.0700	4.7011	0.194	0	0	0
2018/02/06	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	03/05/2018	107.69	Put	Bond Future	4,681.9600	4.6820	4,691.0700	4.6911	0.195	0	0	0
2018/02/06	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	02/08/2018			Bond Future	104.9201	104.9201	104.9109	104.9109	(0.009)	0.0000	0.0000	0
2018/02/06	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	02/08/2018	109.92	Put	Bond Future	4,999.9200	4.9999	5,009.1400	5.0091	0.184	0	0	0
2018/02/06	2033	02/08/2018	109.94	Put	Bond Future	5,019.9200	5.0199	5,029.1400	5.0291	0.184	0	0	0
2018/02/06	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2033	02/08/2018	109.93	Put	Bond Future	5,009.9200	5.0099	5,019.1400	5.0191	0.184	0	0	0
2018/02/06	2037	01/02/2018			Bond Future	9.4900	91.5003	9.4900	91.5003	0.000	0.0000	0.0000	0
2018/02/06	2037	03/05/2018	9.99	Call	Bond Future	4,922.5500	4.9225	4,883.4800	4.8835	(0.794)	0	0	0
2018/02/06	2037	03/05/2018	9.97	Put	Bond Future	1,090.7300	1.0907	1,088.2100	1.0882	(0.231)	0	0	0
2018/02/06	2037	03/05/2018			Bond Future	9.4958	93.6107	9.5003	93.5742	0.047	0.0000	0.0000	43,874
2018/02/06	2037	03/05/2018	9.99	Put	Bond Future	1,050.7200	1.0507	1,048.0900	1.0481	(0.250)	0	0	0
2018/02/06	2037	03/05/2018	9.97	Call	Bond Future	4,810.8300	4.8108	4,771.8700	4.7719	(0.810)	0	0	0
2018/02/06	2037	03/05/2018	9.98	Put	Bond Future	1,070.4900	1.0705	1,067.9100	1.0679	(0.241)	0	0	0
2018/02/06	2037	03/05/2018	9.98	Call	Bond Future	4,866.5100	4.8665	4,827.4900	4.8275	(0.802)	0	0	0
2018/02/06	2037	02/08/2018	9.96	Put	Bond Future	2,394.4800	2.3945	2,397.4300	2.3974	0.123	0	0	0
2018/02/06	2037	02/08/2018	9.95	Call	Bond Future	5,500.5300	5.5005	5,466.5400	5.4665	(0.618)	0	0	0
2018/02/06	2037	02/08/2018			Bond Future	9.5547	91.0865	9.5593	91.0495	0.048	0.0000	0.0000	731
2018/02/06	2037	02/08/2018	9.96	Call	Bond Future	5,549.7800	5.5498	5,515.7100	5.5157	(0.614)	0	0	0
2018/02/06	2037	02/08/2018	9.95	Put	Bond Future	2,421.0300	2.4210	2,424.0600	2.4241	0.125	0	0	0
2018/02/06	2037	02/08/2018	9.97	Call	Bond Future	5,598.9600	5.5990	5,564.8100	5.5648	(0.610)	0	0	0
2018/02/06	2037	02/08/2018	9.97	Put	Bond Future	2,367.9600	2.3680	2,370.8300	2.3708	0.121	0	0	0

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2018/02/06	2038	01/02/2018			Bond Future	123.9163	123.9163	123.9163	123.9163	0.000	0.0000	0.0000	0
2018/02/06	2038	03/05/2018	132.28	Put	Bond Future	8,071.7700	8.0718	7,690.7900	7.6908	(4.720)	0	0	0
2018/02/06	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	03/05/2018			Bond Future	124.2082	124.2082	124.5892	124.5892	0.307	0.0000	0.0000	8,991
2018/02/06	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	03/05/2018	132.27	Put	Bond Future	8,061.7700	8.0618	7,680.7900	7.6808	(4.726)	0	0	0
2018/02/06	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	03/05/2018	132.29	Put	Bond Future	8,081.7700	8.0818	7,700.7900	7.7008	(4.714)	0	0	0
2018/02/06	2038	02/08/2018	134.55	Put	Bond Future	9,589.1100	9.5891	9,200.9800	9.2010	(4.048)	0	0	0
2018/02/06	2038	02/08/2018			Bond Future	124.9609	124.9609	125.3490	125.3490	0.311	0.0000	0.0000	0
2018/02/06	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	02/08/2018	134.54	Put	Bond Future	9,579.1100	9.5791	9,190.9800	9.1910	(4.052)	0	0	0
2018/02/06	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2038	02/08/2018	134.53	Put	Bond Future	9,569.1100	9.5691	9,180.9800	9.1810	(4.056)	0	0	0
2018/02/06	2040	01/02/2018			Bond Future	9.5900	94.7783	9.5900	94.7783	0.000	0.0000	0.0000	0
2018/02/06	2040	03/05/2018	10.08	Put	Bond Future	1,131.4500	1.1314	1,117.0300	1.1170	(1.274)	0	0	0
2018/02/06	2040	03/05/2018			Bond Future	9.5915	97.0234	9.5909	97.0291	(0.007)	0.0000	0.0000	34,590
2018/02/06	2040	03/05/2018	10.07	Call	Bond Future	5,161.3700	5.1614	5,152.5800	5.1526	(0.170)	0	0	0
2018/02/06	2040	03/05/2018	10.07	Put	Bond Future	1,152.7600	1.1528	1,138.2400	1.1382	(1.260)	0	0	0
2018/02/06	2040	03/05/2018	10.08	Call	Bond Future	5,220.8900	5.2209	5,212.2000	5.2122	(0.166)	0	0	0
2018/02/06	2040	03/05/2018	10.06	Call	Bond Future	5,102.0900	5.1021	5,093.1800	5.0932	(0.175)	0	0	0
2018/02/06	2040	03/05/2018	10.06	Put	Bond Future	1,174.4200	1.1744	1,159.7800	1.1598	(1.247)	0	0	0
2018/02/06	2040	03/05/2018	10.00	Put	Bond Future	1,311.7900	1.3118	1,296.5300	1.2965	(1.163)	0	0	0
2018/02/06	2040	03/05/2018	10.00	Call	Bond Future	4,751.3100	4.7513	4,741.7800	4.7418	(0.201)	0	0	1,500
2018/02/06	2040	03/05/2018	9.00	Put	Bond Future	6,297.5000	6.2975	6,280.7700	6.2808	(0.266)	0	0	0
2018/02/06	2040	03/05/2018	9.00	Call	Bond Future	933.9200	0.9339	922.9200	0.9229	(1.178)	0	0	1,500
2018/02/06	2040	02/08/2018	10.03	Put	Bond Future	2,631.0000	2.6310	2,618.1600	2.6182	(0.488)	0	0	0
2018/02/06	2040	02/08/2018	10.04	Call	Bond Future	5,842.2600	5.8423	5,835.3700	5.8354	(0.118)	0	0	0
2018/02/06	2040	02/08/2018			Bond Future	9.6511	94.3121	9.6504	94.3180	(0.007)	0.0000	0.0000	420
2018/02/06	2040	02/08/2018	10.05	Call	Bond Future	5,894.3100	5.8943	5,887.4700	5.8875	(0.116)	0	0	0
2018/02/06	2040	02/08/2018	10.05	Put	Bond Future	2,572.9700	2.5730	2,560.2100	2.5602	(0.496)	0	0	0
2018/02/06	2040	02/08/2018	10.03	Call	Bond Future	5,790.3700	5.7904	5,783.4500	5.7835	(0.120)	0	0	0
2018/02/06	2040	02/08/2018	10.04	Put	Bond Future	2,601.8500	2.6019	2,589.0400	2.5890	(0.492)	0	0	0
2018/02/06	2044	01/02/2018			Bond Future	9.6150	91.9294	9.6150	91.9294	0.000	0.0000	0.0000	0
2018/02/06	2044	03/05/2018	10.10	Call	Bond Future	5,255.4800	5.2555	5,279.7500	5.2798	0.462	0	0	0
2018/02/06	2044	03/05/2018	10.09	Put	Bond Future	1,203.7000	1.2037	1,176.7200	1.1767	(2.241)	0	0	0
2018/02/06	2044	03/05/2018			Bond Future	9.6197	94.0841	9.6139	94.1351	(0.060)	0.0000	0.0000	23,196
2018/02/06	2044	03/05/2018	10.11	Call	Bond Future	5,315.4700	5.3155	5,340.0200	5.3400	0.462	0	0	0
2018/02/06	2044	03/05/2018	10.11	Put	Bond Future	1,160.2500	1.1603	1,133.8300	1.1338	(2.277)	0	0	0
2018/02/06	2044	03/05/2018	10.10	Put	Bond Future	1,181.8000	1.1818	1,155.1000	1.1551	(2.259)	0	0	0
2018/02/06	2044	03/05/2018	10.09	Call	Bond Future	5,195.7200	5.1957	5,219.7100	5.2197	0.462	0	0	0
2018/02/06	2044	02/08/2018	10.07	Call	Bond Future	5,970.4400	5.9704	5,993.2900	5.9933	0.383	0	0	0
2018/02/06	2044	02/08/2018			Bond Future	9.6772	91.4435	9.6712	91.4956	(0.062)	0.0000	0.0000	0
2018/02/06	2044	02/08/2018	10.05	Call	Bond Future	5,865.4100	5.8654	5,887.9100	5.8879	0.384	0	0	0
2018/02/06	2044	02/08/2018	10.05	Put	Bond Future	2,712.4000	2.7124	2,682.8600	2.6829	(1.089)	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
2018/02/06	2044	02/08/2018	10.07	Put	Bond Future	2,653.5100	2.6535	2,624.3200	2.6243	(1.100)	0	0	0
2018/02/06	2044	02/08/2018	10.06	Call	Bond Future	5,917.9600	5.9180	5,940.6300	5.9406	0.383	0	0	0
2018/02/06	2044	02/08/2018	10.06	Put	Bond Future	2,682.9300	2.6829	2,653.5600	2.6536	(1.095)	0	0	0
2018/02/06	2046	01/02/2018			Bond Future	119.0070	119.0070	119.0070	119.0070	0.000	0.0000	0.0000	0
2018/02/06	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2046	03/05/2018			Bond Future	116.8923	116.8923	116.8825	116.8825	(0.008)	0.0000	0.0000	10,874
2018/02/06	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2046	03/05/2018	127.93	Put	Bond Future	11,037.6800	11.0377	11,047.4600	11.0475	0.089	0	0	0
2018/02/06	2046	03/05/2018	127.95	Put	Bond Future	11,057.6800	11.0577	11,067.4600	11.0675	0.088	0	0	0
2018/02/06	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2046	03/05/2018	127.94	Put	Bond Future	11,047.6800	11.0477	11,057.4600	11.0575	0.089	0	0	0
2018/02/06	2046	02/08/2018	128.78	Put	Bond Future	9,717.9800	9.7180	9,728.0400	9.7280	0.104	0	0	0
2018/02/06	2046	02/08/2018			Bond Future	119.0620	119.0620	119.0520	119.0520	(0.008)	0.0000	0.0000	0
2018/02/06	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2046	02/08/2018	128.77	Put	Bond Future	9,707.9800	9.7080	9,718.0400	9.7180	0.104	0	0	0
2018/02/06	2046	02/08/2018	128.79	Put	Bond Future	9,727.9800	9.7280	9,738.0400	9.7380	0.103	0	0	0
2018/02/06	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	01/02/2018			Bond Future	123.8312	123.8312	123.8312	123.8312	0.000	0.0000	0.0000	0
2018/02/06	2050	03/05/2018	135.62	Put	Bond Future	11,424.7500	11.4247	11,435.1100	11.4351	0.091	0	0	0
2018/02/06	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	03/05/2018			Bond Future	124.1952	124.1952	124.1849	124.1849	(0.008)	0.0000	0.0000	9,738
2018/02/06	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	03/05/2018	135.61	Put	Bond Future	11,414.7500	11.4147	11,425.1100	11.4251	0.091	0	0	0
2018/02/06	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	03/05/2018	135.63	Put	Bond Future	11,434.7500	11.4347	11,445.1100	11.4451	0.091	0	0	0
2018/02/06	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	02/08/2018	137.54	Put	Bond Future	12,772.4600	12.7725	12,782.8800	12.7829	0.082	0	0	0
2018/02/06	2050	02/08/2018	137.52	Put	Bond Future	12,752.4600	12.7525	12,762.8800	12.7629	0.082	0	0	0
2018/02/06	2050	02/08/2018			Bond Future	124.7675	124.7675	124.7571	124.7571	(0.008)	0.0000	0.0000	0
2018/02/06	2050	02/08/2018	137.53	Put	Bond Future	12,762.4600	12.7625	12,772.8800	12.7729	0.082	0	0	0
2018/02/06	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	AL37	03/05/2018			Index Future	583.5960	583.5960	583.5010	583.5010	(0.016)	0.0000	0.0000	0
2018/02/06	AL37	02/08/2018			Index Future	594.3950	594.3950	594.2990	594.2990	(0.016)	0.0000	0.0000	0
2018/02/06	AL7T	03/05/2018			Index Future	674.3630	674.3630	674.3870	674.3870	0.004	0.0000	0.0000	0
2018/02/06	AL7T	02/08/2018			Index Future	686.8410	686.8410	686.8670	686.8670	0.004	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
2018/02/06	ALBI	03/05/2018			Index Future	610.8970	610.8970	610.9340	610.9340	0.006	0.0000	0.0000	829
2018/02/06	ALBI	02/08/2018			Index Future	622.2020	622.2020	622.2390	622.2390	0.006	0.0000	0.0000	0
2018/02/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/06	EL28	01/02/2018			Bond Future	128.0204	128.0204	128.0204	128.0204	0.000	0.0000	0.0000	0
2018/02/06	EL28	03/05/2018	133.20	Put	Bond Future	5,166.7500	5.1667	5,176.1800	5.1762	0.183	0	0	0
2018/02/06	EL28	03/05/2018			Bond Future	128.0333	128.0333	128.0238	128.0238	(0.007)	0.0000	0.0000	0
2018/02/06	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	03/05/2018	133.19	Put	Bond Future	5,156.7500	5.1567	5,166.1800	5.1662	0.183	0	0	0
2018/02/06	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	03/05/2018	133.18	Put	Bond Future	5,146.7500	5.1467	5,156.1800	5.1562	0.183	0	0	0
2018/02/06	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	02/08/2018			Bond Future	130.4096	130.4096	130.4001	130.4001	(0.007)	0.0000	0.0000	0
2018/02/06	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	02/08/2018	134.93	Put	Bond Future	4,520.4000	4.5204	4,529.8500	4.5299	0.209	0	0	0
2018/02/06	EL28	02/08/2018	134.95	Put	Bond Future	4,540.4000	4.5404	4,549.8500	4.5499	0.208	0	0	0
2018/02/06	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	EL28	02/08/2018	134.94	Put	Bond Future	4,530.4000	4.5304	4,539.8500	4.5399	0.209	0	0	0
2018/02/06	ES33	01/02/2018			Bond Future	10.6900	79.0035	10.6900	79.0035	0.000	0.0000	0.0000	0
2018/02/06	ES33	03/05/2018	11.22	Call	Bond Future	2,866.3400	2.8663	2,873.4600	2.8735	0.248	0	0	0
2018/02/06	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/06	ES33	03/05/2018			Bond Future	10.7353	76.9944	10.7341	77.0015	(0.011)	0.0000	0.0000	9,466
2018/02/06	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	ES33	03/05/2018	11.20	Call	Bond Future	2,751.2700	2.7513	2,758.3900	2.7584	0.259	0	0	0
2018/02/06	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	ES33	03/05/2018	11.21	Call	Bond Future	2,808.8400	2.8088	2,815.9600	2.8160	0.253	0	0	0
2018/02/06	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	ES33	02/08/2018	11.14	Call	Bond Future	1,802.2100	1.8022	1,809.5100	1.8095	0.405	0	0	0
2018/02/06	ES33	02/08/2018			Bond Future	10.8337	78.4187	10.8325	78.4260	(0.011)	0.0000	0.0000	0
2018/02/06	ES33	02/08/2018	11.15	Call	Bond Future	1,859.9600	1.8600	1,867.2600	1.8673	0.392	0	0	0
2018/02/06	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	ES33	02/08/2018	11.16	Call	Bond Future	1,917.6500	1.9176	1,924.9500	1.9250	0.381	0	0	0
2018/02/06	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	ES42	01/02/2018			Bond Future	10.8650	82.3134	10.8650	82.3134	0.000	0.0000	0.0000	0
2018/02/06	ES42	03/05/2018			Bond Future	10.9093	79.9417	10.9082	79.9494	(0.010)	0.0000	0.0000	7,957
2018/02/06	ES42	02/08/2018			Bond Future	11.0048	81.4204	11.0037	81.4283	(0.010)	0.0000	0.0000	0
2018/02/06	GOVI	03/05/2018	590.29	Call	GOVI	190,010.0000	19.0010	190,840.0000	19.0840	0.437	0	0	0
2018/02/06	GOVI	03/05/2018	590.27	Call	GOVI	190,210.0000	19.0210	191,040.0000	19.1040	0.436	0	0	0
2018/02/06	GOVI	03/05/2018			GOVI	609.2910	609.2910	609.3740	609.3740	0.014	0.0000	0.0000	607
2018/02/06	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GOVI	03/05/2018	590.28	Call	GOVI	190,110.0000	19.0110	190,940.0000	19.0940	0.437	0	0	0
2018/02/06	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GOVI	02/08/2018			GOVI	620.5650	620.5650	620.6510	620.6510	0.014	0.0000	0.0000	0
2018/02/06	GOVI	02/08/2018	605.71	Call	GOVI	148,550.0000	14.8550	149,410.0000	14.9410	0.579	0	0	0
2018/02/06	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GOVI	02/08/2018	605.72	Call	GOVI	148,450.0000	14.8450	149,310.0000	14.9310	0.579	0	0	0
2018/02/06	GOVI	02/08/2018	605.70	Call	GOVI	148,650.0000	14.8650	149,510.0000	14.9510	0.579	0	0	0
2018/02/06	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/06	IGOV	03/05/2018			Index Future	250.3050	250.3050	250.3460	250.3460	0.016	0.0000	0.0000	1,146
2018/02/06	IGOV	02/08/2018			Index Future	254.9520	254.9520	254.9940	254.9940	0.016	0.0000	0.0000	0
2018/02/06	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/06	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/02/06	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0500	100.0500	0.010	0.0000	0.0000	0
2018/02/06	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.5000	100.5000	0.020	0.0000	0.0000	0
2018/02/06	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.5200	99.5200	0.020	0.0000	0.0000	0
2018/02/06	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/06	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/06	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5200	98.5200	0.010	0.0000	0.0000	0
2018/02/06	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8800	98.8800	0.010	0.0000	0.0000	0
2018/02/06	IS02	15/03/2019			Interest Rate Swap	99.2600	99.2600	99.2700	99.2700	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/06	IS02	21/06/2019			Interest Rate Swap	99.6100	99.6100	99.6300	99.6300	0.020	0.0000	0.0000	0
2018/02/06	IS02	20/09/2019			Interest Rate Swap	99.9900	99.9900	100.0100	100.0100	0.020	0.0000	0.0000	0
2018/02/06	IS02	20/12/2019			Interest Rate Swap	100.9200	100.9200	100.9400	100.9400	0.020	0.0000	0.0000	0
2018/02/06	IS02	23/03/2020			Interest Rate Swap	98.6600	98.6600	98.6900	98.6900	0.030	0.0000	0.0000	0
2018/02/06	IS05	17/12/2020			Interest Rate Swap	96.1200	96.1200	96.1600	96.1600	0.042	0.0000	0.0000	0
2018/02/06	IS05	16/03/2021			Interest Rate Swap	95.3400	95.3400	95.3800	95.3800	0.042	0.0000	0.0000	0
2018/02/06	IS05	15/06/2021			Interest Rate Swap	94.5400	94.5400	94.5800	94.5800	0.042	0.0000	0.0000	0
2018/02/06	IS05	21/09/2021			Interest Rate Swap	94.7200	94.7200	94.7700	94.7700	0.053	0.0000	0.0000	0
2018/02/06	IS05	21/12/2021			Interest Rate Swap	96.9200	96.9200	96.9700	96.9700	0.052	0.0000	0.0000	51
2018/02/06	IS05	15/03/2022			Interest Rate Swap	97.0600	97.0600	97.1200	97.1200	0.062	0.0000	0.0000	0
2018/02/06	IS05	21/06/2022			Interest Rate Swap	98.2600	98.2600	98.3300	98.3300	0.071	0.0000	0.0000	0
2018/02/06	IS05	20/09/2022			Interest Rate Swap	100.4600	100.4600	100.5400	100.5400	0.080	0.0000	0.0000	0
2018/02/06	IS05	20/12/2022			Interest Rate Swap	101.7200	101.7200	101.8100	101.8100	0.088	0.0000	0.0000	0
2018/02/06	IS05	22/03/2023			Interest Rate Swap	96.8500	96.8500	96.9400	96.9400	0.093	0.0000	0.0000	0
2018/02/06	IS10	17/12/2025			Interest Rate Swap	95.1600	95.1600	95.2700	95.2700	0.116	0.0000	0.0000	0
2018/02/06	IS10	16/03/2026			Interest Rate Swap	92.1700	92.1700	92.2900	92.2900	0.130	0.0000	0.0000	0
2018/02/06	IS10	15/06/2026			Interest Rate Swap	90.9200	90.9200	91.0500	91.0500	0.143	0.0000	0.0000	0
2018/02/06	IS10	21/09/2026			Interest Rate Swap	93.0800	93.0800	93.2200	93.2200	0.150	0.0000	0.0000	0
2018/02/06	IS10	21/12/2026			Interest Rate Swap	96.8600	96.8600	97.0000	97.0000	0.145	0.0000	0.0000	0
2018/02/06	IS10	15/03/2027			Interest Rate Swap	95.4400	95.4400	95.5900	95.5900	0.157	0.0000	0.0000	0
2018/02/06	IS10	21/06/2027			Interest Rate Swap	97.5000	97.5000	97.6500	97.6500	0.154	0.0000	0.0000	0
2018/02/06	IS10	20/09/2027			Interest Rate Swap	101.2200	101.2200	101.3700	101.3700	0.148	0.0000	0.0000	0
2018/02/06	IS10	20/12/2027			Interest Rate Swap	101.5700	101.5700	101.7200	101.7200	0.148	0.0000	0.0000	0
2018/02/06	IS10	22/03/2028			Interest Rate Swap	96.8400	96.8400	96.9900	96.9900	0.155	0.0000	0.0000	0
2018/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/06	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/06	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/06	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/06	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/06	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/06	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/06	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/06	R023	01/02/2018			Bond Future	7.7700	103.3137	7.7700	103.3137	0.000	0.0000	0.0000	0
2018/02/06	R023	03/05/2018	8.27	Call	Bond Future	2,254.4100	2.2544	2,234.7000	2.2347	(0.874)	0	0	0
2018/02/06	R023	03/05/2018			Bond Future	7.7714	101.3513	7.7764	101.3316	0.064	0.0000	0.0000	66,216

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
2018/02/06	R023	03/05/2018	8.27	Put	Bond Future	307.3200	0.3073	307.3300	0.3073	0.003	0	0	0
2018/02/06	R023	03/05/2018	8.28	Call	Bond Future	2,285.1500	2.2851	2,265.3900	2.2654	(0.865)	0	0	0
2018/02/06	R023	03/05/2018	8.29	Put	Bond Future	291.9600	0.2920	291.8800	0.2919	(0.027)	0	0	0
2018/02/06	R023	03/05/2018	8.28	Put	Bond Future	299.4900	0.2995	299.4500	0.2995	(0.013)	0	0	0
2018/02/06	R023	03/05/2018	8.29	Call	Bond Future	2,316.1700	2.3162	2,296.3700	2.2964	(0.855)	0	0	0
2018/02/06	R023	03/05/2018	9.19	Call	Bond Future	5,434.5600	5.4346	5,414.5500	5.4146	(0.368)	0	0	0
2018/02/06	R023	03/05/2018	9.19	Put	Bond Future	15.2500	0.0152	14.9600	0.0150	(1.902)	0	0	2,500
2018/02/06	R035	01/02/2018			Bond Future	9.4000	99.4673	9.4000	99.4673	0.000	0.0000	0.0000	0
2018/02/06	R035	03/05/2018	9.91	Put	Bond Future	1,256.5200	1.2565	1,252.6300	1.2526	(0.310)	0	0	0
2018/02/06	R035	03/05/2018			Bond Future	9.4027	97.2252	9.4072	97.1890	0.048	0.0000	0.0000	60,929
2018/02/06	R035	03/05/2018	9.90	Call	Bond Future	5,177.5200	5.1775	5,137.5200	5.1375	(0.773)	0	0	0
2018/02/06	R035	03/05/2018	9.90	Put	Bond Future	1,277.4600	1.2775	1,273.6200	1.2736	(0.301)	0	0	0
2018/02/06	R035	03/05/2018	9.91	Call	Bond Future	5,232.5400	5.2325	5,192.4900	5.1925	(0.765)	0	0	0
2018/02/06	R035	03/05/2018	9.89	Call	Bond Future	5,122.5400	5.1225	5,082.6000	5.0826	(0.780)	0	0	0
2018/02/06	R035	03/05/2018	9.89	Put	Bond Future	1,298.5300	1.2985	1,294.7500	1.2947	(0.291)	0	0	0
2018/02/06	R035	02/08/2018	9.42	Call	Bond Future	3,916.0100	3.9160	3,885.9300	3.8859	(0.768)	0	0	0
2018/02/06	R035	02/08/2018			Bond Future	9.4571	99.0239	9.4617	98.9872	0.049	0.0000	0.0000	3
2018/02/06	R035	02/08/2018	9.42	Put	Bond Future	4,212.8800	4.2129	4,219.5400	4.2195	0.158	0	0	0
2018/02/06	R035	02/08/2018	9.43	Call	Bond Future	3,952.0000	3.9520	3,921.8200	3.9218	(0.764)	0	0	0
2018/02/06	R035	02/08/2018	9.44	Put	Bond Future	4,124.5000	4.1245	4,130.9500	4.1310	0.156	0	0	0
2018/02/06	R035	02/08/2018	9.43	Put	Bond Future	4,168.6700	4.1687	4,175.2300	4.1752	0.157	0	0	0
2018/02/06	R035	02/08/2018	9.44	Call	Bond Future	3,987.9300	3.9879	3,957.6400	3.9576	(0.760)	0	0	0
2018/02/06	R186	01/02/2018			Bond Future	8.4850	113.7202	8.4850	113.7202	0.000	0.0000	0.0000	0
2018/02/06	R186	03/05/2018	8.92	Call	Bond Future	3,413.8200	3.4138	3,407.2800	3.4073	(0.192)	0	0	0
2018/02/06	R186	03/05/2018	8.91	Put	Bond Future	834.8500	0.8348	824.8600	0.8249	(1.197)	0	0	0
2018/02/06	R186	03/05/2018	10.14	Put	Bond Future	28.6400	0.0286	27.4600	0.0275	(4.120)	0	0	0
2018/02/06	R186	03/05/2018	8.00	Put	Bond Future	4,025.9700	4.0260	4,015.2600	4.0153	(0.266)	0	0	0
2018/02/06	R186	03/05/2018	8.69	Call	Bond Future	2,427.2300	2.4272	2,419.2200	2.4192	(0.330)	0	0	0
2018/02/06	R186	03/05/2018	9.72	Put	Bond Future	115.5000	0.1155	112.2200	0.1122	(2.840)	0	0	10,640
2018/02/06	R186	03/05/2018	8.40	Put	Bond Future	2,187.0200	2.1870	2,174.9500	2.1750	(0.552)	0	0	0
2018/02/06	R186	03/05/2018			Bond Future	8.5137	115.9213	8.5131	115.9247	(0.006)	0.0000	0.0000	179,580
2018/02/06	R186	03/05/2018	8.93	Call	Bond Future	3,459.9700	3.4600	3,453.5000	3.4535	(0.187)	0	0	0
2018/02/06	R186	03/05/2018	8.93	Put	Bond Future	800.8900	0.8009	791.0500	0.7911	(1.229)	0	0	0
2018/02/06	R186	03/05/2018	9.30	Put	Bond Future	353.3900	0.3534	346.7300	0.3467	(1.885)	0	0	0
2018/02/06	R186	03/05/2018	9.30	Call	Bond Future	5,305.9700	5.3060	5,302.6800	5.3027	(0.062)	0	0	1,120
2018/02/06	R186	03/05/2018	10.14	Call	Bond Future	9,956.1200	9.9561	9,958.3100	9.9583	0.022	0	0	0
2018/02/06	R186	03/05/2018	8.92	Put	Bond Future	817.6300	0.8176	807.7200	0.8077	(1.212)	0	0	0
2018/02/06	R186	03/05/2018	8.91	Call	Bond Future	3,368.1100	3.3681	3,361.4900	3.3615	(0.197)	0	0	0
2018/02/06	R186	03/05/2018	9.19	Put	Bond Future	454.9800	0.4550	447.3600	0.4474	(1.675)	0	0	0
2018/02/06	R186	03/05/2018	8.00	Call	Bond Future	626.9600	0.6270	619.6200	0.6196	(1.171)	0	0	4,745
2018/02/06	R186	03/05/2018	8.69	Put	Bond Future	1,290.6500	1.2906	1,279.2700	1.2793	(0.882)	0	0	0
2018/02/06	R186	03/05/2018	9.72	Call	Bond Future	7,594.8900	7.5949	7,594.9800	7.5950	0.001	0	0	0
2018/02/06	R186	03/05/2018	8.70	Put	Bond Future	1,266.4400	1.2664	1,255.1000	1.2551	(0.895)	0	0	3,500
2018/02/06	R186	03/05/2018	8.40	Call	Bond Future	1,446.4100	1.4464	1,437.7100	1.4377	(0.601)	0	0	4,745
2018/02/06	R186	03/05/2018	9.75	Call	Bond Future	7,762.1600	7.7622	7,762.4500	7.7625	0.004	0	0	0
2018/02/06	R186	03/05/2018	9.75	Put	Bond Future	105.3300	0.1053	102.2500	0.1022	(2.924)	0	0	3,200

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
2018/02/06	R186	03/05/2018	9.19	Call	Bond Future	4,732.4200	4.7324	4,728.1700	4.7282	(0.090)	0	0	0
2018/02/06	R186	03/05/2018	8.70	Call	Bond Future	2,467.0100	2.4670	2,459.0400	2.4590	(0.323)	0	0	0
2018/02/06	R186	03/05/2018	8.85	Call	Bond Future	3,098.3700	3.0984	3,091.3100	3.0913	(0.228)	0	0	0
2018/02/06	R186	03/05/2018	8.85	Put	Bond Future	943.7100	0.9437	933.2800	0.9333	(1.105)	0	0	4,745
2018/02/06	R186	02/08/2018	8.48	Put	Bond Future	2,881.5600	2.8816	2,872.3300	2.8723	(0.320)	0	0	0
2018/02/06	R186	02/08/2018	8.25	Call	Bond Future	1,802.3400	1.8023	1,796.5600	1.7966	(0.321)	0	0	1,470
2018/02/06	R186	02/08/2018			Bond Future	8.5584	112.7655	8.5579	112.7691	(0.007)	0.0000	0.0000	782
2018/02/06	R186	02/08/2018	8.47	Call	Bond Future	2,356.0100	2.3560	2,350.3700	2.3504	(0.239)	0	0	0
2018/02/06	R186	02/08/2018	8.47	Put	Bond Future	2,917.4200	2.9174	2,908.1800	2.9082	(0.317)	0	0	0
2018/02/06	R186	02/08/2018	8.48	Call	Bond Future	2,383.8100	2.3838	2,378.1800	2.3782	(0.236)	0	0	0
2018/02/06	R186	02/08/2018	8.25	Put	Bond Future	3,776.4600	3.7765	3,767.0800	3.7671	(0.248)	0	0	0
2018/02/06	R186	02/08/2018	7.50	Put	Bond Future	7,579.3700	7.5794	7,571.4800	7.5715	(0.104)	0	0	0
2018/02/06	R186	02/08/2018	8.46	Call	Bond Future	2,328.7500	2.3288	2,323.0900	2.3231	(0.243)	0	0	0
2018/02/06	R186	02/08/2018	8.46	Put	Bond Future	2,953.8700	2.9539	2,944.6100	2.9446	(0.313)	0	0	0
2018/02/06	R186	02/08/2018	7.50	Call	Bond Future	610.7000	0.6107	606.4100	0.6064	(0.702)	0	0	1,470
2018/02/06	R186	01/11/2018	9.14	Call	Bond Future	5,207.4100	5.2074	5,203.6400	5.2036	(0.072)	0	0	0
2018/02/06	R186	01/11/2018	7.96	Put	Bond Future	5,813.9200	5.8139	5,806.2700	5.8063	(0.132)	0	0	0
2018/02/06	R186	01/11/2018	8.54	Put	Bond Future	3,471.7500	3.4718	3,464.1800	3.4642	(0.218)	0	0	0
2018/02/06	R186	01/11/2018			Bond Future	8.5985	114.8923	8.5980	114.8952	(0.005)	0.0000	0.0000	0
2018/02/06	R186	01/11/2018	8.46	Put	Bond Future	3,753.7100	3.7537	3,746.0700	3.7461	(0.204)	0	0	0
2018/02/06	R186	01/11/2018	8.46	Call	Bond Future	2,895.0300	2.8950	2,890.2900	2.8903	(0.164)	0	0	5,000
2018/02/06	R186	01/11/2018	8.53	Call	Bond Future	3,082.6900	3.0827	3,078.0100	3.0780	(0.152)	0	0	0
2018/02/06	R186	01/11/2018	8.53	Put	Bond Future	3,506.3600	3.5064	3,498.7800	3.4988	(0.216)	0	0	0
2018/02/06	R186	01/11/2018	9.14	Put	Bond Future	1,932.4100	1.9324	1,925.7400	1.9257	(0.345)	0	0	5,000
2018/02/06	R186	01/11/2018	7.96	Call	Bond Future	1,782.7300	1.7827	1,777.9800	1.7780	(0.266)	0	0	5,000
2018/02/06	R186	01/11/2018	8.54	Call	Bond Future	3,110.0400	3.1100	3,105.3700	3.1054	(0.150)	0	0	0
2018/02/06	R186	01/11/2018	8.52	Call	Bond Future	3,055.5000	3.0555	3,050.8100	3.0508	(0.153)	0	0	0
2018/02/06	R186	01/11/2018	8.52	Put	Bond Future	3,541.1800	3.5412	3,533.5900	3.5336	(0.214)	0	0	0
2018/02/06	R197	01/02/2018			Bond Future	296.7358	296.7358	296.7358	296.7358	0.000	0.0000	0.0000	0
2018/02/06	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R197	03/05/2018			Bond Future	301.2461	301.2461	301.2172	301.2172	(0.010)	0.0000	0.0000	2,388
2018/02/06	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R197	03/05/2018	304.44	Put	Bond Future	3,193.8900	3.1939	3,222.8500	3.2229	0.907	0	0	0
2018/02/06	R197	03/05/2018	304.46	Put	Bond Future	3,213.8900	3.2139	3,242.8500	3.2429	0.901	0	0	0
2018/02/06	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R197	03/05/2018	304.45	Put	Bond Future	3,203.8900	3.2039	3,232.8500	3.2329	0.904	0	0	0
2018/02/06	R202	01/02/2018			Bond Future	234.7865	234.7865	234.7865	234.7865	0.000	0.0000	0.0000	0
2018/02/06	R202	03/05/2018	247.48	Put	Bond Future	11,368.4000	11.3684	11,386.5800	11.3866	0.160	0	0	0
2018/02/06	R202	03/05/2018	247.47	Call	Bond Future	56.1800	0.0562	53.6800	0.0537	(4.450)	0	0	0
2018/02/06	R202	03/05/2018			Bond Future	236.1675	236.1675	236.1469	236.1469	(0.009)	0.0000	0.0000	23,050
2018/02/06	R202	03/05/2018	247.48	Call	Bond Future	55.9300	0.0559	53.4400	0.0534	(4.452)	0	0	0
2018/02/06	R202	03/05/2018	247.47	Put	Bond Future	11,358.6500	11.3587	11,376.8200	11.3768	0.160	0	0	0
2018/02/06	R202	03/05/2018	247.49	Call	Bond Future	55.6800	0.0557	53.2000	0.0532	(4.454)	0	0	0
2018/02/06	R202	03/05/2018	247.49	Put	Bond Future	11,378.1500	11.3782	11,396.3400	11.3963	0.160	0	0	0
2018/02/06	R204	01/02/2018			Bond Future	7.0600	101.8004	7.0600	101.8004	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/06	R204	03/05/2018	7.10	Put	Bond Future	57.0600	0.0571	58.1900	0.0582	1.980	0	0	0
2018/02/06	R204	03/05/2018			Bond Future	6.9097	103.6722	6.9180	103.6671	0.121	0.0000	0.0000	22,580
2018/02/06	R204	03/05/2018	7.09	Call	Bond Future	167.5400	0.1675	163.6600	0.1637	(2.316)	0	0	0
2018/02/06	R204	03/05/2018	7.09	Put	Bond Future	58.8900	0.0589	60.0600	0.0601	1.987	0	0	0
2018/02/06	R204	03/05/2018	7.10	Call	Bond Future	171.7300	0.1717	167.8100	0.1678	(2.283)	0	0	0
2018/02/06	R204	03/05/2018	7.08	Call	Bond Future	163.4000	0.1634	159.5600	0.1596	(2.350)	0	0	0
2018/02/06	R204	03/05/2018	7.08	Put	Bond Future	60.7700	0.0608	61.9800	0.0620	1.991	0	0	0
2018/02/06	R207	01/02/2018			Bond Future	7.0750	100.7459	7.0750	100.7459	0.000	0.0000	0.0000	0
2018/02/06	R207	03/05/2018	7.57	Call	Bond Future	932.9000	0.9329	931.4600	0.9315	(0.154)	0	0	0
2018/02/06	R207	03/05/2018	7.56	Put	Bond Future	39.5100	0.0395	38.8000	0.0388	(1.797)	0	0	0
2018/02/06	R207	03/05/2018			Bond Future	6.9975	102.6440	6.9980	102.6432	0.007	0.0000	0.0000	47,558
2018/02/06	R207	03/05/2018	7.58	Call	Bond Future	946.9600	0.9470	945.5200	0.9455	(0.152)	0	0	0
2018/02/06	R207	03/05/2018	7.58	Put	Bond Future	36.4900	0.0365	35.8000	0.0358	(1.891)	0	0	0
2018/02/06	R207	03/05/2018	7.57	Put	Bond Future	37.9700	0.0380	37.2800	0.0373	(1.817)	0	0	0
2018/02/06	R207	03/05/2018	7.56	Call	Bond Future	918.9000	0.9189	917.4400	0.9174	(0.159)	0	0	0
2018/02/06	R208	01/02/2018			Bond Future	7.3650	100.6804	7.3650	100.6804	0.000	0.0000	0.0000	0
2018/02/06	R208	03/05/2018	7.77	Call	Bond Future	1,251.9100	1.2519	1,238.5800	1.2386	(1.065)	0	0	0
2018/02/06	R208	03/05/2018			Bond Future	7.3300	99.2019	7.3354	99.1879	0.075	0.0000	0.0000	33,406
2018/02/06	R208	03/05/2018	7.77	Put	Bond Future	139.7800	0.1398	140.4300	0.1404	0.465	0	0	0
2018/02/06	R208	03/05/2018	7.78	Call	Bond Future	1,272.3900	1.2724	1,259.0300	1.2590	(1.050)	0	0	0
2018/02/06	R208	03/05/2018	7.79	Put	Bond Future	130.8200	0.1308	131.3900	0.1314	0.436	0	0	0
2018/02/06	R208	03/05/2018	7.78	Put	Bond Future	135.1700	0.1352	135.7900	0.1358	0.459	0	0	0
2018/02/06	R208	03/05/2018	7.79	Call	Bond Future	1,293.1200	1.2931	1,279.7100	1.2797	(1.037)	0	0	0
2018/02/06	R209	01/02/2018			Bond Future	9.3950	75.0521	9.3950	75.0521	0.000	0.0000	0.0000	0
2018/02/06	R209	03/05/2018	9.85	Put	Bond Future	911.7500	0.9117	900.5400	0.9005	(1.230)	0	0	0
2018/02/06	R209	03/05/2018	10.73	Call	Bond Future	8,458.2700	8.4583	8,458.5600	8.4586	0.003	0	0	0
2018/02/06	R209	03/05/2018	10.00	Call	Bond Future	4,645.8500	4.6458	4,639.9700	4.6400	(0.127)	0	0	0
2018/02/06	R209	03/05/2018	9.77	Call	Bond Future	3,558.3600	3.5584	3,550.5200	3.5505	(0.220)	0	0	0
2018/02/06	R209	03/05/2018	9.75	Call	Bond Future	3,468.6600	3.4687	3,460.6800	3.4607	(0.230)	0	0	435
2018/02/06	R209	03/05/2018			Bond Future	9.3941	73.6418	9.3935	73.6458	(0.006)	0.0000	0.0000	79,692
2018/02/06	R209	03/05/2018	9.85	Call	Bond Future	3,925.4600	3.9255	3,918.2700	3.9183	(0.183)	0	0	0
2018/02/06	R209	03/05/2018	10.73	Put	Bond Future	131.5500	0.1315	127.8200	0.1278	(2.835)	0	0	435
2018/02/06	R209	03/05/2018	10.22	Call	Bond Future	5,760.7100	5.7607	5,756.8300	5.7568	(0.067)	0	0	0
2018/02/06	R209	03/05/2018	10.22	Put	Bond Future	435.6900	0.4357	427.7900	0.4278	(1.813)	0	0	435
2018/02/06	R209	03/05/2018	9.75	Put	Bond Future	1,099.9300	1.0999	1,087.9300	1.0879	(1.091)	0	0	0
2018/02/06	R209	03/05/2018	9.86	Call	Bond Future	3,972.3200	3.9723	3,965.2100	3.9652	(0.179)	0	0	0
2018/02/06	R209	03/05/2018	9.47	Put	Bond Future	1,809.1200	1.8091	1,795.5400	1.7955	(0.751)	0	0	250
2018/02/06	R209	03/05/2018	10.00	Put	Bond Future	681.0500	0.6811	671.1500	0.6711	(1.454)	0	0	11,067
2018/02/06	R209	03/05/2018	9.77	Put	Bond Future	1,059.9300	1.0599	1,048.0700	1.0481	(1.119)	0	0	250
2018/02/06	R209	03/05/2018	9.86	Put	Bond Future	894.6000	0.8946	883.4700	0.8835	(1.244)	0	0	0
2018/02/06	R209	03/05/2018	9.47	Call	Bond Future	2,324.0700	2.3241	2,314.5100	2.3145	(0.411)	0	0	0
2018/02/06	R209	03/05/2018	9.19	Put	Bond Future	2,891.2600	2.8913	2,877.1500	2.8771	(0.488)	0	0	0
2018/02/06	R209	03/05/2018	9.19	Call	Bond Future	1,479.4300	1.4794	1,469.3400	1.4693	(0.682)	0	0	250
2018/02/06	R209	03/05/2018	9.84	Call	Bond Future	3,878.9100	3.8789	3,871.6400	3.8716	(0.187)	0	0	0
2018/02/06	R209	03/05/2018	9.84	Put	Bond Future	929.3000	0.9293	918.0100	0.9180	(1.215)	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
2018/02/06	R209	02/08/2018	9.66	Call	Bond Future	3,861.9800	3.8620	3,855.9300	3.8559	(0.157)	0	0	435
2018/02/06	R209	02/08/2018	10.38	Call	Bond Future	6,985.8100	6.9858	6,982.3700	6.9824	(0.049)	0	0	0
2018/02/06	R209	02/08/2018	10.39	Put	Bond Future	1,038.0400	1.0380	1,030.4600	1.0305	(0.730)	0	0	0
2018/02/06	R209	02/08/2018			Bond Future	9.4440	75.0041	9.4434	75.0083	(0.007)	0.0000	0.0000	835
2018/02/06	R209	02/08/2018	10.84	Call	Bond Future	9,140.1800	9.1402	9,138.9800	9.1390	(0.013)	0	0	0
2018/02/06	R209	02/08/2018	10.84	Put	Bond Future	550.8000	0.5508	545.4100	0.5454	(0.979)	0	0	435
2018/02/06	R209	02/08/2018	10.21	Call	Bond Future	6,200.5100	6.2005	6,196.3500	6.1963	(0.067)	0	0	0
2018/02/06	R209	02/08/2018	10.21	Put	Bond Future	1,288.2200	1.2882	1,279.8700	1.2799	(0.648)	0	0	435
2018/02/06	R209	02/08/2018	9.66	Put	Bond Future	2,424.5500	2.4246	2,414.3100	2.4143	(0.422)	0	0	0
2018/02/06	R209	02/08/2018	10.38	Put	Bond Future	1,050.5800	1.0506	1,042.9500	1.0430	(0.726)	0	0	0
2018/02/06	R209	02/08/2018	10.39	Call	Bond Future	7,032.7200	7.0327	7,029.3300	7.0293	(0.048)	0	0	0
2018/02/06	R209	02/08/2018	10.40	Call	Bond Future	7,079.5500	7.0796	7,076.2000	7.0762	(0.047)	0	0	0
2018/02/06	R209	02/08/2018	10.40	Put	Bond Future	1,025.5000	1.0255	1,017.9600	1.0180	(0.735)	0	0	0
2018/02/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R209	01/11/2018	9.34	Put	Bond Future	4,469.8500	4.4699	4,460.6500	4.4606	(0.206)	0	0	0
2018/02/06	R209	01/11/2018	1,016.00	Call	Bond Future	72,381.8600	72.3819	72,385.6100	72.3856	0.005	0	0	0
2018/02/06	R209	01/11/2018			Bond Future	9.4924	73.2697	9.4918	73.2735	(0.006)	0.0000	0.0000	0
2018/02/06	R209	01/11/2018	1,016.01	Call	Bond Future	72,381.8600	72.3819	72,385.6100	72.3856	0.005	0	0	0
2018/02/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R209	01/11/2018	1,015.99	Call	Bond Future	72,381.8500	72.3819	72,385.6000	72.3856	0.005	0	0	0
2018/02/06	R209	01/11/2018	9.34	Call	Bond Future	3,440.5800	3.4406	3,435.1300	3.4351	(0.158)	0	0	255
2018/02/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R209	01/11/2018	10.57	Call	Bond Future	8,216.8900	8.2169	8,213.8400	8.2138	(0.037)	0	0	0
2018/02/06	R209	01/11/2018	10.57	Put	Bond Future	1,508.8100	1.5088	1,502.0100	1.5020	(0.451)	0	0	255
2018/02/06	R209	01/11/2018	9.94	Call	Bond Future	5,559.5900	5.5596	5,554.9900	5.5550	(0.083)	0	0	0
2018/02/06	R209	01/11/2018	9.94	Put	Bond Future	2,655.2100	2.6552	2,646.8600	2.6469	(0.314)	0	0	255
2018/02/06	R210	01/02/2018			Bond Future	185.6313	185.6313	185.6313	185.6313	0.000	0.0000	0.0000	0
2018/02/06	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R210	03/05/2018	191.44	Put	Bond Future	5,670.9600	5.6710	5,688.3000	5.6883	0.306	0	0	0
2018/02/06	R210	03/05/2018			Bond Future	185.7690	185.7690	185.7517	185.7517	(0.009)	0.0000	0.0000	2,159
2018/02/06	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R210	03/05/2018	191.46	Put	Bond Future	5,690.9600	5.6910	5,708.3000	5.7083	0.305	0	0	0
2018/02/06	R210	03/05/2018	191.45	Put	Bond Future	5,680.9600	5.6810	5,698.3000	5.6983	0.305	0	0	0
2018/02/06	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R212	01/02/2018			Bond Future	151.0281	151.0281	151.0281	151.0281	0.000	0.0000	0.0000	0
2018/02/06	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R212	03/05/2018			Bond Future	153.4690	153.4690	153.4537	153.4537	(0.010)	0.0000	0.0000	4,755
2018/02/06	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R212	03/05/2018	154.28	Put	Bond Future	811.0400	0.8110	826.2700	0.8263	1.878	0	0	0
2018/02/06	R212	03/05/2018	154.30	Put	Bond Future	831.0400	0.8310	846.2700	0.8463	1.833	0	0	0
2018/02/06	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/06	R212	03/05/2018	154.29	Put	Bond Future	821.0400	0.8210	836.2700	0.8363	1.855	0	0	0
2018/02/06	R213	01/02/2018			Bond Future	9.0800	87.3415	9.0800	87.3415	0.000	0.0000	0.0000	0
2018/02/06	R213	03/05/2018	9.57	Put	Bond Future	810.9400	0.8109	800.5100	0.8005	(1.286)	0	0	0
2018/02/06	R213	03/05/2018	9.56	Call	Bond Future	3,798.0700	3.7981	3,791.6800	3.7917	(0.168)	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
2018/02/06	R213	03/05/2018			Bond Future	9.1025	85.5797	9.1019	85.5838	(0.007)	0.0000	0.0000	45,278
2018/02/06	R213	03/05/2018	9.57	Call	Bond Future	3,845.0900	3.8451	3,838.7900	3.8388	(0.164)	0	0	0
2018/02/06	R213	03/05/2018	9.56	Put	Bond Future	827.2500	0.8272	816.7300	0.8167	(1.272)	0	0	0
2018/02/06	R213	03/05/2018	9.58	Call	Bond Future	3,892.1800	3.8922	3,885.9600	3.8860	(0.160)	0	0	0
2018/02/06	R213	03/05/2018	9.58	Put	Bond Future	794.7800	0.7948	784.4300	0.7844	(1.302)	0	0	0
2018/02/06	R213	02/08/2018	9.06	Call	Bond Future	2,641.3200	2.6413	2,635.1700	2.6352	(0.233)	0	0	0
2018/02/06	R213	02/08/2018	9.05	Put	Bond Future	3,281.4600	3.2815	3,271.0300	3.2710	(0.318)	0	0	0
2018/02/06	R213	02/08/2018			Bond Future	9.1514	87.1630	9.1507	87.1672	(0.007)	0.0000	0.0000	1
2018/02/06	R213	02/08/2018	9.07	Call	Bond Future	2,670.0700	2.6701	2,663.9300	2.6639	(0.230)	0	0	0
2018/02/06	R213	02/08/2018	9.07	Put	Bond Future	3,206.2400	3.2062	3,195.8400	3.1958	(0.324)	0	0	0
2018/02/06	R213	02/08/2018	9.06	Put	Bond Future	3,243.7100	3.2437	3,233.3000	3.2333	(0.321)	0	0	0
2018/02/06	R213	02/08/2018	9.05	Call	Bond Future	2,612.7800	2.6128	2,606.6100	2.6066	(0.236)	0	0	0
2018/02/06	R214	01/02/2018			Bond Future	9.5550	74.5893	9.5550	74.5893	0.000	0.0000	0.0000	0
2018/02/06	R214	03/05/2018	9.99	Put	Bond Future	1,041.4300	1.0414	1,029.0800	1.0291	(1.186)	0	0	0
2018/02/06	R214	03/05/2018			Bond Future	9.5538	73.0390	9.5532	73.0434	(0.007)	0.0000	0.0000	50,015
2018/02/06	R214	03/05/2018	9.98	Call	Bond Future	3,988.1300	3.9881	3,980.1800	3.9802	(0.199)	0	0	0
2018/02/06	R214	03/05/2018	9.98	Put	Bond Future	1,060.4000	1.0604	1,047.9700	1.0480	(1.172)	0	0	0
2018/02/06	R214	03/05/2018	9.99	Call	Bond Future	4,035.5200	4.0355	4,027.6500	4.0276	(0.195)	0	0	0
2018/02/06	R214	03/05/2018	9.97	Call	Bond Future	3,941.0600	3.9411	3,933.0200	3.9330	(0.204)	0	0	0
2018/02/06	R214	03/05/2018	9.97	Put	Bond Future	1,079.8000	1.0798	1,067.2800	1.0673	(1.159)	0	0	0
2018/02/06	R248	01/02/2018			Bond Future	9.5850	95.6429	9.5850	95.6429	0.000	0.0000	0.0000	0
2018/02/06	R248	03/05/2018	10.06	Call	Bond Future	5,370.2600	5.3703	5,395.2600	5.3953	0.466	0	0	0
2018/02/06	R248	03/05/2018	10.05	Put	Bond Future	1,240.4100	1.2404	1,212.6200	1.2126	(2.240)	0	0	0
2018/02/06	R248	03/05/2018			Bond Future	9.5845	93.4441	9.5787	93.4966	(0.060)	0.0000	0.0000	99,399
2018/02/06	R248	03/05/2018	10.07	Call	Bond Future	5,431.6900	5.4317	5,456.9800	5.4570	0.466	0	0	0
2018/02/06	R248	03/05/2018	10.07	Put	Bond Future	1,195.5400	1.1955	1,168.3300	1.1683	(2.276)	0	0	0
2018/02/06	R248	03/05/2018	10.06	Put	Bond Future	1,217.8700	1.2179	1,190.3700	1.1904	(2.258)	0	0	0
2018/02/06	R248	03/05/2018	10.05	Call	Bond Future	5,308.9000	5.3089	5,333.6100	5.3336	0.465	0	0	0
Total													1168078