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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2018/02/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	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
2018/02/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	2025	01/02/2018			Bond Future	129.8954	129.8954	129.8954	129.8954	0.000	0.0000	0.0000	0
2018/02/02	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2025	03/05/2018	133.20	Put	Bond Future	1,045.7900	1.0458	1,429.4600	1.4295	36.687	0	0	0
2018/02/02	2025	03/05/2018			Bond Future	132.1542	132.1542	131.7705	131.7705	(0.290)	0.0000	0.0000	1,033
2018/02/02	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2025	03/05/2018	133.22	Put	Bond Future	1,065.7900	1.0658	1,449.4600	1.4495	35.999	0	0	0
2018/02/02	2025	03/05/2018	133.21	Put	Bond Future	1,055.7900	1.0558	1,439.4600	1.4395	36.340	0	0	0
2018/02/02	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2025	02/08/2018			Bond Future	134.5890	134.5890	132.8383	132.8383	(1.301)	0.0000	0.0000	0
2018/02/02	2025	02/08/2018	136.65	Put	Bond Future	2,061.0300	2.0610	3,811.7100	3.8117	84.942	0	0	0
2018/02/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2025	02/08/2018	136.67	Put	Bond Future	2,081.0300	2.0810	3,831.7100	3.8317	84.126	0	0	0
2018/02/02	2025	02/08/2018	136.66	Put	Bond Future	2,071.0300	2.0710	3,821.7100	3.8217	84.532	0	0	0
2018/02/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2029	01/02/2018			Bond Future	99.9030	99.9030	99.9030	99.9030	0.000	0.0000	0.0000	0
2018/02/02	2029	03/05/2018			Bond Future	100.6524	100.6524	100.1206	100.1206	(0.528)	0.0000	0.0000	1,370
2018/02/02	2029	02/08/2018			Bond Future	102.5406	102.5406	101.9807	101.9807	(0.546)	0.0000	0.0000	0
2018/02/02	2030	01/02/2018			Bond Future	9.0000	92.8877	9.0000	92.8877	0.000	0.0000	0.0000	0
2018/02/02	2030	03/05/2018	9.51	Call	Bond Future	4,432.0800	4.4321	4,176.2900	4.1763	(5.771)	0	0	0
2018/02/02	2030	03/05/2018			Bond Future	8.9836	95.0777	9.0329	94.7424	0.549	0.0000	0.0000	93,070
2018/02/02	2030	03/05/2018	9.49	Call	Bond Future	4,335.7900	4.3358	4,082.3500	4.0824	(5.845)	0	0	0
2018/02/02	2030	03/05/2018	9.49	Put	Bond Future	968.6300	0.9686	1,050.4200	1.0504	8.444	0	0	0
2018/02/02	2030	03/05/2018	9.51	Put	Bond Future	935.3500	0.9353	1,014.7900	1.0148	8.493	0	0	0
2018/02/02	2030	03/05/2018	9.50	Call	Bond Future	4,383.8400	4.3838	4,129.2300	4.1292	(5.808)	0	0	0
2018/02/02	2030	03/05/2018	9.50	Put	Bond Future	951.8600	0.9519	1,032.4800	1.0325	8.470	0	0	0
2018/02/02	2030	02/08/2018	9.46	Put	Bond Future	1,985.7700	1.9858	2,103.3300	2.1033	5.920	0	0	0
2018/02/02	2030	02/08/2018	8.51	Call	Bond Future	1,849.7900	1.8498	1,720.4400	1.7204	(6.993)	0	0	7,850
2018/02/02	2030	02/08/2018	8.91	Call	Bond Future	2,838.6000	2.8386	2,664.2900	2.6643	(6.141)	0	0	7,850
2018/02/02	2030	02/08/2018			Bond Future	9.0353	92.8445	9.0883	92.4902	0.586	0.0000	0.0000	127
2018/02/02	2030	02/08/2018	9.46	Call	Bond Future	4,774.2400	4.7742	4,537.5700	4.5376	(4.957)	0	0	0
2018/02/02	2030	02/08/2018	8.51	Put	Bond Future	5,463.4700	5.4635	5,688.3500	5.6884	4.116	0	0	0
2018/02/02	2030	02/08/2018	9.47	Call	Bond Future	4,816.6100	4.8166	4,578.9000	4.5789	(4.935)	0	0	0
2018/02/02	2030	02/08/2018	9.45	Put	Bond Future	2,007.6500	2.0076	2,126.2400	2.1262	5.907	0	0	0
2018/02/02	2030	02/08/2018	8.91	Put	Bond Future	3,684.0300	3.6840	3,863.9500	3.8639	4.884	0	0	0
2018/02/02	2030	02/08/2018	9.50	Call	Bond Future	4,944.8000	4.9448	4,704.0500	4.7040	(4.869)	0	0	0
2018/02/02	2030	02/08/2018	9.47	Put	Bond Future	1,963.8500	1.9638	2,080.3700	2.0804	5.933	0	0	0
2018/02/02	2030	02/08/2018	9.45	Call	Bond Future	4,731.7800	4.7318	4,496.1400	4.4961	(4.980)	0	0	0
2018/02/02	2030	02/08/2018	9.50	Put	Bond Future	1,899.5500	1.8996	2,013.0300	2.0130	5.974	0	0	7,850

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2018/02/02	2032	01/02/2018			Bond Future	9.2100	95.3975	9.2100	95.3975	0.000	0.0000	0.0000	0
2018/02/02	2032	03/05/2018	9.71	Put	Bond Future	890.2800	0.8903	972.7700	0.9728	9.266	0	0	0
2018/02/02	2032	03/05/2018	9.70	Call	Bond Future	4,519.1600	4.5192	4,243.9500	4.2439	(6.090)	0	0	0
2018/02/02	2032	03/05/2018			Bond Future	9.1949	93.5118	9.2438	93.1528	0.532	0.0000	0.0000	62,948
2018/02/02	2032	03/05/2018	9.71	Call	Bond Future	4,571.2700	4.5713	4,294.7400	4.2947	(6.049)	0	0	0
2018/02/02	2032	03/05/2018	9.70	Put	Bond Future	907.6300	0.9076	991.4400	0.9914	9.234	0	0	0
2018/02/02	2032	03/05/2018	9.72	Call	Bond Future	4,623.7400	4.6237	4,345.8900	4.3459	(6.009)	0	0	0
2018/02/02	2032	03/05/2018	9.72	Put	Bond Future	873.3600	0.8734	954.5300	0.9545	9.294	0	0	0
2018/02/02	2032	02/08/2018	9.67	Call	Bond Future	5,051.6700	5.0517	4,797.7000	4.7977	(5.027)	0	0	0
2018/02/02	2032	02/08/2018	9.66	Put	Bond Future	2,070.2400	2.0702	2,195.5400	2.1955	6.052	0	0	0
2018/02/02	2032	02/08/2018			Bond Future	9.2458	95.2548	9.2981	94.8767	0.566	0.0000	0.0000	2
2018/02/02	2032	02/08/2018	9.68	Call	Bond Future	5,097.3700	5.0974	4,842.2700	4.8423	(5.005)	0	0	0
2018/02/02	2032	02/08/2018	9.68	Put	Bond Future	2,023.3300	2.0233	2,146.3700	2.1464	6.081	0	0	0
2018/02/02	2032	02/08/2018	9.67	Put	Bond Future	2,046.7900	2.0468	2,170.9600	2.1710	6.067	0	0	0
2018/02/02	2032	02/08/2018	9.66	Call	Bond Future	5,005.8800	5.0059	4,753.0400	4.7530	(5.051)	0	0	0
2018/02/02	2033	01/02/2018			Bond Future	103.8037	103.8037	103.8037	103.8037	0.000	0.0000	0.0000	0
2018/02/02	2033	03/05/2018	107.71	Put	Bond Future	3,859.4900	3.8595	4,692.0700	4.6921	21.572	0	0	0
2018/02/02	2033	03/05/2018			Bond Future	103.8505	103.8505	103.0179	103.0179	(0.802)	0.0000	0.0000	6,055
2018/02/02	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	03/05/2018	107.70	Put	Bond Future	3,849.4900	3.8495	4,682.0700	4.6821	21.628	0	0	0
2018/02/02	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	03/05/2018	107.69	Put	Bond Future	3,839.4900	3.8395	4,672.0700	4.6721	21.685	0	0	0
2018/02/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	02/08/2018			Bond Future	105.7987	105.7987	104.9318	104.9318	(0.819)	0.0000	0.0000	0
2018/02/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	02/08/2018	109.92	Put	Bond Future	4,121.2800	4.1213	4,988.2300	4.9882	21.036	0	0	0
2018/02/02	2033	02/08/2018	109.94	Put	Bond Future	4,141.2800	4.1413	5,008.2300	5.0082	20.934	0	0	0
2018/02/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2033	02/08/2018	109.93	Put	Bond Future	4,131.2800	4.1313	4,998.2300	4.9982	20.985	0	0	0
2018/02/02	2037	01/02/2018			Bond Future	9.4900	91.5003	9.4900	91.5003	0.000	0.0000	0.0000	0
2018/02/02	2037	03/05/2018	9.99	Call	Bond Future	5,103.6800	5.1037	4,863.4100	4.8634	(4.708)	0	0	0
2018/02/02	2037	03/05/2018	9.97	Put	Bond Future	1,091.2800	1.0913	1,162.5900	1.1626	6.535	0	0	0
2018/02/02	2037	03/05/2018			Bond Future	9.4737	93.7905	9.5118	93.4811	0.403	0.0000	0.0000	42,866
2018/02/02	2037	03/05/2018	9.99	Put	Bond Future	1,051.9900	1.0520	1,121.1300	1.1211	6.572	0	0	0
2018/02/02	2037	03/05/2018	9.97	Call	Bond Future	4,991.2400	4.9912	4,753.1400	4.7531	(4.770)	0	0	0
2018/02/02	2037	03/05/2018	9.98	Put	Bond Future	1,071.4000	1.0714	1,141.6200	1.1416	6.554	0	0	0
2018/02/02	2037	03/05/2018	9.98	Call	Bond Future	5,047.2800	5.0473	4,808.0900	4.8081	(4.739)	0	0	0
2018/02/02	2037	02/08/2018	9.96	Put	Bond Future	2,366.1100	2.3661	2,470.6400	2.4706	4.418	0	0	0
2018/02/02	2037	02/08/2018	9.95	Call	Bond Future	5,668.1300	5.6681	5,445.8600	5.4459	(3.921)	0	0	0
2018/02/02	2037	02/08/2018			Bond Future	9.5302	91.2830	9.5711	90.9553	0.430	0.0000	0.0000	731
2018/02/02	2037	02/08/2018	9.96	Call	Bond Future	5,717.8700	5.7179	5,494.6600	5.4947	(3.904)	0	0	0
2018/02/02	2037	02/08/2018	9.95	Put	Bond Future	2,392.1700	2.3922	2,497.6400	2.4976	4.409	0	0	0
2018/02/02	2037	02/08/2018	9.97	Call	Bond Future	5,767.5200	5.7675	5,543.3900	5.5434	(3.886)	0	0	0
2018/02/02	2037	02/08/2018	9.97	Put	Bond Future	2,340.0600	2.3401	2,443.6700	2.4437	4.428	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
2018/02/02	2038	01/02/2018			Bond Future	123.9163		123.9163		0.000	0.0000	0.0000	0
2018/02/02	2038	03/05/2018	132.28	Put	Bond Future	6,840.3600	6.8404	8,060.2200	8.0602	17.833	0	0	0
2018/02/02	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	03/05/2018			Bond Future	125.4396	125.4396	124.2198	124.2198	(0.972)	0.0000	0.0000	19,721
2018/02/02	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	03/05/2018	132.27	Put	Bond Future	6,830.3600	6.8304	8,050.2200	8.0502	17.859	0	0	0
2018/02/02	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	03/05/2018	132.29	Put	Bond Future	6,850.3600	6.8504	8,070.2200	8.0702	17.807	0	0	0
2018/02/02	2038	02/08/2018	134.55	Put	Bond Future	6,807.0800	6.8071	9,575.2400	9.5752	40.666	0	0	0
2018/02/02	2038	02/08/2018			Bond Future	127.7429	127.7429	124.9748	124.9748	(2.167)	0.0000	0.0000	0
2018/02/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	02/08/2018	134.54	Put	Bond Future	6,797.0800	6.7971	9,565.2400	9.5652	40.726	0	0	0
2018/02/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2038	02/08/2018	134.53	Put	Bond Future	6,787.0800	6.7871	9,555.2400	9.5552	40.786	0	0	0
2018/02/02	2040	01/02/2018			Bond Future	9.5900	94.7783	9.5900	94.7783	0.000	0.0000	0.0000	0
2018/02/02	2040	03/05/2018	10.08	Put	Bond Future	1,132.7500	1.1328	1,219.1400	1.2191	7.627	0	0	0
2018/02/02	2040	03/05/2018			Bond Future	9.5695	97.2150	9.6127	96.8401	0.452	0.0000	0.0000	34,590
2018/02/02	2040	03/05/2018	10.07	Call	Bond Future	5,353.8900	5.3539	5,066.7400	5.0667	(5.363)	0	0	0
2018/02/02	2040	03/05/2018	10.07	Put	Bond Future	1,153.6800	1.1537	1,241.4100	1.2414	7.604	0	0	0
2018/02/02	2040	03/05/2018	10.08	Call	Bond Future	5,413.7900	5.4138	5,125.3000	5.1253	(5.329)	0	0	0
2018/02/02	2040	03/05/2018	10.06	Call	Bond Future	5,294.2100	5.2942	5,008.4100	5.0084	(5.398)	0	0	0
2018/02/02	2040	03/05/2018	10.06	Put	Bond Future	1,174.9400	1.1749	1,264.0200	1.2640	7.582	0	0	0
2018/02/02	2040	03/05/2018	10.00	Put	Bond Future	1,309.7100	1.3097	1,407.2000	1.4072	7.444	0	0	0
2018/02/02	2040	03/05/2018	10.00	Call	Bond Future	4,940.8300	4.9408	4,663.4400	4.6634	(5.614)	0	0	1,500
2018/02/02	2040	03/05/2018	9.00	Put	Bond Future	6,202.2900	6.2023	6,474.1600	6.4742	4.383	0	0	0
2018/02/02	2040	03/05/2018	9.00	Call	Bond Future	1,030.3100	1.0303	927.3000	0.9273	(9.998)	0	0	1,500
2018/02/02	2040	02/08/2018	10.03	Put	Bond Future	2,599.8000	2.5998	2,730.1200	2.7301	5.013	0	0	0
2018/02/02	2040	02/08/2018	10.04	Call	Bond Future	6,020.4500	6.0204	5,754.7500	5.7548	(4.413)	0	0	0
2018/02/02	2040	02/08/2018			Bond Future	9.6267	94.5209	9.6728	94.1261	0.479	0.0000	0.0000	420
2018/02/02	2040	02/08/2018	10.05	Call	Bond Future	6,073.0200	6.0730	5,806.1800	5.8062	(4.394)	0	0	0
2018/02/02	2040	02/08/2018	10.05	Put	Bond Future	2,542.8000	2.5428	2,670.8400	2.6708	5.035	0	0	0
2018/02/02	2040	02/08/2018	10.03	Call	Bond Future	5,968.0500	5.9680	5,703.4900	5.7035	(4.433)	0	0	0
2018/02/02	2040	02/08/2018	10.04	Put	Bond Future	2,571.1600	2.5712	2,700.3400	2.7003	5.024	0	0	0
2018/02/02	2044	01/02/2018			Bond Future	9.6150	91.9294	9.6150	91.9294	0.000	0.0000	0.0000	0
2018/02/02	2044	03/05/2018	10.10	Call	Bond Future	5,484.4700	5.4845	5,192.6200	5.1926	(5.321)	0	0	0
2018/02/02	2044	03/05/2018	10.09	Put	Bond Future	1,192.7600	1.1928	1,282.2700	1.2823	7.504	0	0	0
2018/02/02	2044	03/05/2018			Bond Future	9.5926	94.3235	9.6357	93.9435	0.449	0.0000	0.0000	22,446
2018/02/02	2044	03/05/2018	10.11	Call	Bond Future	5,545.0100	5.5450	5,251.8300	5.2518	(5.287)	0	0	0
2018/02/02	2044	03/05/2018	10.11	Put	Bond Future	1,150.4200	1.1504	1,237.2600	1.2373	7.549	0	0	0
2018/02/02	2044	03/05/2018	10.10	Put	Bond Future	1,171.4200	1.1714	1,259.5900	1.2596	7.527	0	0	0
2018/02/02	2044	03/05/2018	10.09	Call	Bond Future	5,424.1500	5.4241	5,133.6400	5.1336	(5.356)	0	0	0
2018/02/02	2044	02/08/2018	10.07	Call	Bond Future	6,181.4400	6.1814	5,911.2100	5.9112	(4.372)	0	0	0
2018/02/02	2044	02/08/2018			Bond Future	9.6478	91.7007	9.6936	91.3010	0.475	0.0000	0.0000	0
2018/02/02	2044	02/08/2018	10.05	Call	Bond Future	6,075.1000	6.0751	5,807.1500	5.8072	(4.411)	0	0	0
2018/02/02	2044	02/08/2018	10.05	Put	Bond Future	2,664.8900	2.6649	2,796.6600	2.7967	4.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/02	2044	02/08/2018	10.07	Put	Bond Future	2,607.3100		2.6073	2,736.8000	2.7368	4.966	0	0	0
2018/02/02	2044	02/08/2018	10.06	Call	Bond Future	6,128.3100		6.1283	5,859.2200	5.8592	(4.391)	0	0	0
2018/02/02	2044	02/08/2018	10.06	Put	Bond Future	2,636.0800		2.6361	2,766.7100	2.7667	4.955	0	0	0
2018/02/02	2046	01/02/2018			Bond Future	119.0070		119.0070	119.0070	119.0070	0.000	0.0000	0.0000	0
2018/02/02	2046	03/05/2018	127.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2046	03/05/2018			Bond Future	119.6318		119.6318	116.9030	116.9030	(2.281)	0.0000	0.0000	20,962
2018/02/02	2046	03/05/2018	127.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2046	03/05/2018	127.93	Put	Bond Future	8,298.2100		8.2982	11,026.9800	11.0270	32.884	0	0	0
2018/02/02	2046	03/05/2018	127.95	Put	Bond Future	8,318.2100		8.3182	11,046.9800	11.0470	32.805	0	0	0
2018/02/02	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2046	03/05/2018	127.94	Put	Bond Future	8,308.2100		8.3082	11,036.9800	11.0370	32.844	0	0	0
2018/02/02	2046	02/08/2018	128.78	Put	Bond Future	6,903.9600		6.9040	9,705.1700	9.7052	40.574	0	0	0
2018/02/02	2046	02/08/2018			Bond Future	121.8760		121.8760	119.0748	119.0748	(2.298)	0.0000	0.0000	0
2018/02/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2046	02/08/2018	128.77	Put	Bond Future	6,893.9600		6.8940	9,695.1700	9.6952	40.633	0	0	0
2018/02/02	2046	02/08/2018	128.79	Put	Bond Future	6,913.9600		6.9140	9,715.1700	9.7152	40.515	0	0	0
2018/02/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	01/02/2018			Bond Future	123.8312		123.8312	123.8312	123.8312	0.000	0.0000	0.0000	0
2018/02/02	2050	03/05/2018	135.62	Put	Bond Future	9,472.4800		9.4725	11,413.5900	11.4136	20.492	0	0	0
2018/02/02	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	03/05/2018			Bond Future	126.1475		126.1475	124.2064	124.2064	(1.539)	0.0000	0.0000	23,529
2018/02/02	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	03/05/2018	135.61	Put	Bond Future	9,462.4800		9.4625	11,403.5900	11.4036	20.514	0	0	0
2018/02/02	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	03/05/2018	135.63	Put	Bond Future	9,482.4800		9.4825	11,423.5900	11.4236	20.470	0	0	0
2018/02/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	02/08/2018	137.54	Put	Bond Future	10,759.1000		10.7591	12,758.8300	12.7588	18.586	0	0	0
2018/02/02	2050	02/08/2018	137.52	Put	Bond Future	10,739.1000		10.7391	12,738.8300	12.7388	18.621	0	0	0
2018/02/02	2050	02/08/2018			Bond Future	126.7809		126.7809	124.7812	124.7812	(1.577)	0.0000	0.0000	0
2018/02/02	2050	02/08/2018	137.53	Put	Bond Future	10,749.1000		10.7491	12,748.8300	12.7488	18.604	0	0	0
2018/02/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	AL37	03/05/2018			Index Future	584.3820		584.3820	583.4490	583.4490	(0.160)	0.0000	0.0000	0
2018/02/02	AL37	02/08/2018			Index Future	595.2770		595.2770	594.2480	594.2480	(0.173)	0.0000	0.0000	0
2018/02/02	AL7T	03/05/2018			Index Future	675.9890		675.9890	674.0850	674.0850	(0.282)	0.0000	0.0000	0
2018/02/02	AL7T	02/08/2018			Index Future	688.5920		688.5920	686.5620	686.5620	(0.295)	0.0000	0.0000	0

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2018/02/02	ALBI	03/05/2018			Index Future	612.2210	612.2210	610.3100	610.3100	(0.312)	0.0000	0.0000	829
2018/02/02	ALBI	02/08/2018			Index Future	623.6350	623.6350	621.6060	621.6060	(0.325)	0.0000	0.0000	0
2018/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/02/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/02	EL28	01/02/2018			Bond Future	128.0204	128.0204	128.0204	128.0204	0.000	0.0000	0.0000	0
2018/02/02	EL28	03/05/2018	133.20	Put	Bond Future	4,888.7500	4.8888	5,270.8300	5.2708	7.815	0	0	0
2018/02/02	EL28	03/05/2018			Bond Future	128.3113	128.3113	127.9292	127.9292	(0.298)	0.0000	0.0000	0
2018/02/02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	03/05/2018	133.19	Put	Bond Future	4,878.7500	4.8788	5,260.8300	5.2608	7.832	0	0	0
2018/02/02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	03/05/2018	133.18	Put	Bond Future	4,868.7500	4.8688	5,250.8300	5.2508	7.848	0	0	0
2018/02/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	02/08/2018			Bond Future	130.7182	130.7182	130.3058	130.3058	(0.316)	0.0000	0.0000	0
2018/02/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	02/08/2018	134.93	Put	Bond Future	4,211.8000	4.2118	4,624.2500	4.6243	9.793	0	0	0
2018/02/02	EL28	02/08/2018	134.95	Put	Bond Future	4,231.8000	4.2318	4,644.2500	4.6443	9.746	0	0	0
2018/02/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	EL28	02/08/2018	134.94	Put	Bond Future	4,221.8000	4.2218	4,634.2500	4.6343	9.770	0	0	0
2018/02/02	ES33	01/02/2018			Bond Future	10.6900	79.0035	10.6900	79.0035	0.000	0.0000	0.0000	0
2018/02/02	ES33	03/05/2018	11.22	Call	Bond Future	2,997.6300	2.9976	2,765.6200	2.7656	(7.740)	0	0	0
2018/02/02	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/02	ES33	03/05/2018			Bond Future	10.7138	77.1256	10.7519	76.8936	0.356	0.0000	0.0000	9,466
2018/02/02	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	ES33	03/05/2018	11.20	Call	Bond Future	2,882.5600	2.8826	2,650.5500	2.6506	(8.049)	0	0	0
2018/02/02	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	ES33	03/05/2018	11.21	Call	Bond Future	2,940.1300	2.9401	2,708.1200	2.7081	(7.891)	0	0	0
2018/02/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	ES33	02/08/2018	11.14	Call	Bond Future	1,946.7500	1.9468	1,700.1900	1.7002	(12.665)	0	0	0
2018/02/02	ES33	02/08/2018			Bond Future	10.8096	78.5633	10.8507	78.3167	0.381	0.0000	0.0000	0
2018/02/02	ES33	02/08/2018	11.15	Call	Bond Future	2,004.5000	2.0045	1,757.9400	1.7579	(12.300)	0	0	0
2018/02/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	ES33	02/08/2018	11.16	Call	Bond Future	2,062.1900	2.0622	1,815.6300	1.8156	(11.956)	0	0	0
2018/02/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	ES42	01/02/2018			Bond Future	10.8650	82.3134	10.8650	82.3134	0.000	0.0000	0.0000	0
2018/02/02	ES42	03/05/2018			Bond Future	10.8827	80.1280	10.9258	79.8267	0.397	0.0000	0.0000	7,957
2018/02/02	ES42	02/08/2018			Bond Future	10.9756	81.6212	11.0218	81.3038	0.420	0.0000	0.0000	0
2018/02/02	GOVI	03/05/2018	590.29	Call	GOVI	203,780.0000	20.3780	185,110.0000	18.5110	(9.162)	0	0	0
2018/02/02	GOVI	03/05/2018	590.27	Call	GOVI	203,980.0000	20.3980	185,310.0000	18.5310	(9.153)	0	0	0
2018/02/02	GOVI	03/05/2018			GOVI	610.6680	610.6680	608.8010	608.8010	(0.306)	0.0000	0.0000	597
2018/02/02	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GOVI	03/05/2018	590.28	Call	GOVI	203,880.0000	20.3880	185,210.0000	18.5210	(9.157)	0	0	0
2018/02/02	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GOVI	02/08/2018			GOVI	622.0540	622.0540	620.0690	620.0690	(0.319)	0.0000	0.0000	0
2018/02/02	GOVI	02/08/2018	605.71	Call	GOVI	163,440.0000	16.3440	143,590.0000	14.3590	(12.145)	0	0	0
2018/02/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GOVI	02/08/2018	605.72	Call	GOVI	163,340.0000	16.3340	143,490.0000	14.3490	(12.153)	0	0	0
2018/02/02	GOVI	02/08/2018	605.70	Call	GOVI	163,540.0000	16.3540	143,690.0000	14.3690	(12.138)	0	0	0
2018/02/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/02	IGOV	03/05/2018			Index Future	252.1830	252.1830	250.3360	250.3360	(0.732)	0.0000	0.0000	1,146
2018/02/02	IGOV	02/08/2018			Index Future	256.9140	256.9140	254.9870	254.9870	(0.750)	0.0000	0.0000	0
2018/02/02	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/02	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/02	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/02/02	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4800	100.4800	0.010	0.0000	0.0000	0
2018/02/02	IS01	22/03/2019			Interest Rate Swap	99.4800	99.4800	99.4900	99.4900	0.010	0.0000	0.0000	0
2018/02/02	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/02	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/02	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/02/02	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8600	98.8600	0.010	0.0000	0.0000	0
2018/02/02	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
2018/02/02	IS02	21/06/2019			Interest Rate Swap	99.5800	99.5800	99.6000	99.6000	0.020	0.0000	0.0000	0
2018/02/02	IS02	20/09/2019			Interest Rate Swap	99.9500	99.9500	99.9800	99.9800	0.030	0.0000	0.0000	0
2018/02/02	IS02	20/12/2019			Interest Rate Swap	100.8800	100.8800	100.9000	100.9000	0.020	0.0000	0.0000	0
2018/02/02	IS02	23/03/2020			Interest Rate Swap	98.6200	98.6200	98.6500	98.6500	0.030	0.0000	0.0000	0
2018/02/02	IS05	17/12/2020			Interest Rate Swap	96.0800	96.0800	96.1100	96.1100	0.031	0.0000	0.0000	0
2018/02/02	IS05	16/03/2021			Interest Rate Swap	95.3000	95.3000	95.3300	95.3300	0.031	0.0000	0.0000	0
2018/02/02	IS05	15/06/2021			Interest Rate Swap	94.4800	94.4800	94.5200	94.5200	0.042	0.0000	0.0000	0
2018/02/02	IS05	21/09/2021			Interest Rate Swap	94.6500	94.6500	94.6900	94.6900	0.042	0.0000	0.0000	0
2018/02/02	IS05	21/12/2021			Interest Rate Swap	96.8400	96.8400	96.8800	96.8800	0.041	0.0000	0.0000	51
2018/02/02	IS05	15/03/2022			Interest Rate Swap	96.9800	96.9800	97.0200	97.0200	0.041	0.0000	0.0000	0
2018/02/02	IS05	21/06/2022			Interest Rate Swap	98.1700	98.1700	98.2200	98.2200	0.051	0.0000	0.0000	0
2018/02/02	IS05	20/09/2022			Interest Rate Swap	100.3800	100.3800	100.4300	100.4300	0.050	0.0000	0.0000	0
2018/02/02	IS05	20/12/2022			Interest Rate Swap	101.6400	101.6400	101.6800	101.6800	0.039	0.0000	0.0000	0
2018/02/02	IS05	22/03/2023			Interest Rate Swap	96.7600	96.7600	96.8100	96.8100	0.052	0.0000	0.0000	0
2018/02/02	IS10	17/12/2025			Interest Rate Swap	95.0600	95.0600	95.1400	95.1400	0.084	0.0000	0.0000	0
2018/02/02	IS10	16/03/2026			Interest Rate Swap	92.0700	92.0700	92.1600	92.1600	0.098	0.0000	0.0000	0
2018/02/02	IS10	15/06/2026			Interest Rate Swap	90.8200	90.8200	90.9200	90.9200	0.110	0.0000	0.0000	0
2018/02/02	IS10	21/09/2026			Interest Rate Swap	92.9800	92.9800	93.0800	93.0800	0.108	0.0000	0.0000	0
2018/02/02	IS10	21/12/2026			Interest Rate Swap	96.7700	96.7700	96.8600	96.8600	0.093	0.0000	0.0000	0
2018/02/02	IS10	15/03/2027			Interest Rate Swap	95.3400	95.3400	95.4400	95.4400	0.105	0.0000	0.0000	0
2018/02/02	IS10	21/06/2027			Interest Rate Swap	97.4000	97.4000	97.5000	97.5000	0.103	0.0000	0.0000	0
2018/02/02	IS10	20/09/2027			Interest Rate Swap	101.1200	101.1200	101.2100	101.2100	0.089	0.0000	0.0000	0
2018/02/02	IS10	20/12/2027			Interest Rate Swap	101.4700	101.4700	101.5600	101.5600	0.089	0.0000	0.0000	0
2018/02/02	IS10	22/03/2028			Interest Rate Swap	96.7300	96.7300	96.8200	96.8200	0.093	0.0000	0.0000	0
2018/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/02	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	7.0200	92.9800	0.573	0.0000	0.0000	0
2018/02/02	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.9500	93.0500	1.460	0.0000	0.0000	2,500
2018/02/02	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.9400	93.0600	3.274	0.0000	0.0000	0
2018/02/02	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.9200	93.0800	2.823	0.0000	0.0000	0
2018/02/02	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8800	93.1200	1.176	0.0000	0.0000	0
2018/02/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/02	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.9300	93.0700	0.873	0.0000	0.0000	25,000
2018/02/02	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	7.0000	93.0000	0.719	0.0000	0.0000	0
2018/02/02	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.0800	92.9200	(0.422)	0.0000	0.0000	0
2018/02/02	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1700	92.8300	0.844	0.0000	0.0000	0
2018/02/02	R023	01/02/2018			Bond Future	7.7700	103.3137	7.7700	103.3137	0.000	0.0000	0.0000	0
2018/02/02	R023	03/05/2018	8.27	Call	Bond Future	2,405.6000	2.4056	2,250.2500	2.2503	(6.458)	0	0	0
2018/02/02	R023	03/05/2018			Bond Future	7.7284	101.5212	7.7768	101.3300	0.626	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
2018/02/02	R023	03/05/2018	8.27	Put	Bond Future	288.5900	0.2886	324.5000	0.3245	12.443	0	0	0
2018/02/02	R023	03/05/2018	8.28	Call	Bond Future	2,436.8600	2.4369	2,280.7600	2.2808	(6.406)	0	0	0
2018/02/02	R023	03/05/2018	8.29	Put	Bond Future	274.2700	0.2743	308.6800	0.3087	12.546	0	0	0
2018/02/02	R023	03/05/2018	8.28	Put	Bond Future	281.2800	0.2813	316.4400	0.3164	12.500	0	0	0
2018/02/02	R023	03/05/2018	8.29	Call	Bond Future	2,468.4000	2.4684	2,311.5500	2.3116	(6.354)	0	0	0
2018/02/02	R023	03/05/2018	9.19	Call	Bond Future	5,604.1500	5.6041	5,415.4800	5.4155	(3.367)	0	0	0
2018/02/02	R023	03/05/2018	9.19	Put	Bond Future	14.9200	0.0149	17.5100	0.0175	17.359	0	0	2,500
2018/02/02	R035	01/02/2018			Bond Future	9.4000	99.4673	9.4000	99.4673	0.000	0.0000	0.0000	0
2018/02/02	R035	03/05/2018	9.91	Put	Bond Future	1,250.5100	1.2505	1,333.7700	1.3338	6.658	0	0	0
2018/02/02	R035	03/05/2018			Bond Future	9.3753	97.4475	9.4188	97.0956	0.464	0.0000	0.0000	55,845
2018/02/02	R035	03/05/2018	9.90	Call	Bond Future	5,393.3600	5.3934	5,125.8700	5.1259	(4.960)	0	0	0
2018/02/02	R035	03/05/2018	9.90	Put	Bond Future	1,270.9700	1.2710	1,355.3900	1.3554	6.642	0	0	0
2018/02/02	R035	03/05/2018	9.91	Call	Bond Future	5,448.8600	5.4489	5,180.2100	5.1802	(4.930)	0	0	0
2018/02/02	R035	03/05/2018	9.89	Call	Bond Future	5,337.9000	5.3379	5,071.5700	5.0716	(4.989)	0	0	0
2018/02/02	R035	03/05/2018	9.89	Put	Bond Future	1,291.5600	1.2916	1,377.1400	1.3771	6.626	0	0	0
2018/02/02	R035	02/08/2018	9.42	Call	Bond Future	4,084.7600	4.0848	3,883.5100	3.8835	(4.927)	0	0	0
2018/02/02	R035	02/08/2018			Bond Future	9.4271	99.2641	9.4735	98.8926	0.493	0.0000	0.0000	3
2018/02/02	R035	02/08/2018	9.42	Put	Bond Future	4,141.4700	4.1415	4,311.7300	4.3117	4.111	0	0	0
2018/02/02	R035	02/08/2018	9.43	Call	Bond Future	4,121.4700	4.1215	3,919.0800	3.9191	(4.911)	0	0	0
2018/02/02	R035	02/08/2018	9.44	Put	Bond Future	4,054.5100	4.0545	4,222.5000	4.2225	4.143	0	0	0
2018/02/02	R035	02/08/2018	9.43	Put	Bond Future	4,097.9800	4.0980	4,267.1000	4.2671	4.127	0	0	0
2018/02/02	R035	02/08/2018	9.44	Call	Bond Future	4,158.1000	4.1581	3,954.5800	3.9546	(4.895)	0	0	0
2018/02/02	R186	01/02/2018			Bond Future	8.4850	113.7202	8.4850	113.7202	0.000	0.0000	0.0000	0
2018/02/02	R186	03/05/2018	8.92	Call	Bond Future	3,637.5900	3.6376	3,414.5600	3.4146	(6.131)	0	0	0
2018/02/02	R186	03/05/2018	8.91	Put	Bond Future	798.5200	0.7985	872.2000	0.8722	9.227	0	0	0
2018/02/02	R186	03/05/2018	10.14	Put	Bond Future	28.9500	0.0290	32.7900	0.0328	13.264	0	0	0
2018/02/02	R186	03/05/2018	8.00	Put	Bond Future	3,864.4200	3.8644	4,077.8100	4.0778	5.522	0	0	0
2018/02/02	R186	03/05/2018	8.69	Call	Bond Future	2,626.5100	2.6265	2,435.1900	2.4352	(7.284)	0	0	0
2018/02/02	R186	03/05/2018	9.72	Put	Bond Future	113.7400	0.1137	127.0900	0.1271	11.737	0	0	10,640
2018/02/02	R186	03/05/2018	8.40	Put	Bond Future	2,085.9400	2.0859	2,237.4900	2.2375	7.265	0	0	0
2018/02/02	R186	03/05/2018			Bond Future	8.4738	116.1805	8.5192	115.8850	0.537	0.0000	0.0000	179,995
2018/02/02	R186	03/05/2018	8.93	Call	Bond Future	3,684.6200	3.6846	3,460.3600	3.4604	(6.086)	0	0	0
2018/02/02	R186	03/05/2018	8.93	Put	Bond Future	766.3300	0.7663	837.5500	0.8375	9.294	0	0	0
2018/02/02	R186	03/05/2018	9.30	Put	Bond Future	341.7100	0.3417	377.2700	0.3773	10.406	0	0	0
2018/02/02	R186	03/05/2018	9.30	Call	Bond Future	5,553.5000	5.5535	5,293.5800	5.2936	(4.680)	0	0	1,120
2018/02/02	R186	03/05/2018	10.14	Call	Bond Future	10,215.6400	10.2156	9,924.0000	9.9240	(2.855)	0	0	0
2018/02/02	R186	03/05/2018	8.92	Put	Bond Future	782.1900	0.7822	854.6400	0.8546	9.262	0	0	0
2018/02/02	R186	03/05/2018	8.91	Call	Bond Future	3,590.9900	3.5910	3,369.1900	3.3692	(6.177)	0	0	0
2018/02/02	R186	03/05/2018	9.19	Put	Bond Future	438.2800	0.4383	482.5500	0.4826	10.101	0	0	0
2018/02/02	R186	03/05/2018	8.00	Call	Bond Future	724.6200	0.7246	642.5300	0.6425	(11.329)	0	0	4,745
2018/02/02	R186	03/05/2018	8.69	Put	Bond Future	1,230.7200	1.2307	1,334.8800	1.3349	8.463	0	0	0
2018/02/02	R186	03/05/2018	9.72	Call	Bond Future	7,852.3400	7.8523	7,570.2100	7.5702	(3.593)	0	0	0
2018/02/02	R186	03/05/2018	8.70	Put	Bond Future	1,207.7400	1.2077	1,310.3900	1.3104	8.499	0	0	3,500
2018/02/02	R186	03/05/2018	8.40	Call	Bond Future	1,604.5400	1.6045	1,460.6100	1.4606	(8.970)	0	0	4,745
2018/02/02	R186	03/05/2018	9.75	Call	Bond Future	8,019.9200	8.0199	7,736.7500	7.7367	(3.531)	0	0	0
2018/02/02	R186	03/05/2018	9.75	Put	Bond Future	103.8800	0.1039	116.1900	0.1162	11.850	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
2018/02/02	R186	03/05/2018	9.19	Call	Bond Future	4,974.9300	4.9749	4,723.7200	4.7237	(5.050)	0	0	0
2018/02/02	R186	03/05/2018	8.70	Call	Bond Future	2,667.5200	2.6675	2,474.6900	2.4747	(7.229)	0	0	0
2018/02/02	R186	03/05/2018	8.85	Call	Bond Future	3,315.5600	3.3156	3,101.4600	3.1015	(6.457)	0	0	0
2018/02/02	R186	03/05/2018	8.85	Put	Bond Future	901.6900	0.9017	983.0700	0.9831	9.025	0	0	4,745
2018/02/02	R186	02/08/2018	8.48	Put	Bond Future	2,768.0700	2.7681	2,922.2800	2.9223	5.571	0	0	0
2018/02/02	R186	02/08/2018	8.25	Call	Bond Future	1,944.3600	1.9444	1,809.5400	1.8095	(6.934)	0	0	1,470
2018/02/02	R186	02/08/2018			Bond Future	8.5142	113.0456	8.5641	112.7294	0.586	0.0000	0.0000	782
2018/02/02	R186	02/08/2018	8.47	Call	Bond Future	2,521.5100	2.5215	2,360.7500	2.3607	(6.376)	0	0	0
2018/02/02	R186	02/08/2018	8.47	Put	Bond Future	2,802.8700	2.8029	2,958.2800	2.9583	5.545	0	0	0
2018/02/02	R186	02/08/2018	8.48	Call	Bond Future	2,550.3700	2.5504	2,388.4100	2.3884	(6.350)	0	0	0
2018/02/02	R186	02/08/2018	8.25	Put	Bond Future	3,638.4300	3.6384	3,819.7800	3.8198	4.984	0	0	0
2018/02/02	R186	02/08/2018	7.50	Put	Bond Future	7,368.9600	7.3690	7,623.9800	7.6240	3.461	0	0	0
2018/02/02	R186	02/08/2018	8.46	Call	Bond Future	2,493.1900	2.4932	2,333.6200	2.3336	(6.400)	0	0	0
2018/02/02	R186	02/08/2018	8.46	Put	Bond Future	2,838.2600	2.8383	2,994.8600	2.9949	5.517	0	0	0
2018/02/02	R186	02/08/2018	7.50	Call	Bond Future	680.3400	0.6803	619.1900	0.6192	(8.988)	0	0	1,470
2018/02/02	R186	01/11/2018	9.14	Call	Bond Future	5,450.4500	5.4504	5,199.9900	5.2000	(4.595)	0	0	0
2018/02/02	R186	01/11/2018	7.96	Put	Bond Future	5,620.8800	5.6209	5,855.5500	5.8555	4.175	0	0	0
2018/02/02	R186	01/11/2018	8.54	Put	Bond Future	3,333.9200	3.3339	3,508.5500	3.5086	5.238	0	0	0
2018/02/02	R186	01/11/2018			Bond Future	8.5455	115.2198	8.6045	114.8555	0.690	0.0000	0.0000	0
2018/02/02	R186	01/11/2018	8.46	Put	Bond Future	3,608.1800	3.6082	3,791.4100	3.7914	5.078	0	0	0
2018/02/02	R186	01/11/2018	8.46	Call	Bond Future	3,077.0200	3.0770	2,895.9200	2.8959	(5.886)	0	0	5,000
2018/02/02	R186	01/11/2018	8.53	Call	Bond Future	3,271.4200	3.2714	3,082.8000	3.0828	(5.766)	0	0	0
2018/02/02	R186	01/11/2018	8.53	Put	Bond Future	3,367.5700	3.3676	3,543.2800	3.5433	5.218	0	0	0
2018/02/02	R186	01/11/2018	9.14	Put	Bond Future	1,847.9300	1.8479	1,961.8000	1.9618	6.162	0	0	5,000
2018/02/02	R186	01/11/2018	7.96	Call	Bond Future	1,917.2100	1.9172	1,787.5500	1.7875	(6.763)	0	0	5,000
2018/02/02	R186	01/11/2018	8.54	Call	Bond Future	3,299.7300	3.2997	3,110.0300	3.1100	(5.749)	0	0	0
2018/02/02	R186	01/11/2018	8.52	Call	Bond Future	3,243.2700	3.2433	3,055.7300	3.0557	(5.782)	0	0	0
2018/02/02	R186	01/11/2018	8.52	Put	Bond Future	3,401.4300	3.4014	3,578.2200	3.5782	5.198	0	0	0
2018/02/02	R197	01/02/2018			Bond Future	296.7358	296.7358	296.7358	296.7358	0.000	0.0000	0.0000	0
2018/02/02	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R197	03/05/2018			Bond Future	301.9820	301.9820	301.2769	301.2769	(0.233)	0.0000	0.0000	2,388
2018/02/02	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R197	03/05/2018	304.44	Put	Bond Future	2,457.9600	2.4580	3,163.0500	3.1631	28.686	0	0	0
2018/02/02	R197	03/05/2018	304.46	Put	Bond Future	2,477.9600	2.4780	3,183.0500	3.1831	28.454	0	0	0
2018/02/02	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R197	03/05/2018	304.45	Put	Bond Future	2,467.9600	2.4680	3,173.0500	3.1731	28.570	0	0	0
2018/02/02	R202	01/02/2018			Bond Future	234.7865	234.7865	234.7865	234.7865	0.000	0.0000	0.0000	0
2018/02/02	R202	03/05/2018	247.48	Put	Bond Future	9,613.6000	9.6136	11,353.0100	11.3530	18.093	0	0	0
2018/02/02	R202	03/05/2018	247.47	Call	Bond Future	141.4800	0.1415	62.9000	0.0629	(55.541)	0	0	0
2018/02/02	R202	03/05/2018			Bond Future	238.0073	238.0073	236.1896	236.1896	(0.764)	0.0000	0.0000	23,050
2018/02/02	R202	03/05/2018	247.48	Call	Bond Future	140.9400	0.1409	62.6300	0.0626	(55.563)	0	0	0
2018/02/02	R202	03/05/2018	247.47	Put	Bond Future	9,604.1400	9.6041	11,343.2800	11.3433	18.108	0	0	0
2018/02/02	R202	03/05/2018	247.49	Call	Bond Future	140.4000	0.1404	62.3600	0.0624	(55.584)	0	0	0
2018/02/02	R202	03/05/2018	247.49	Put	Bond Future	9,623.0600	9.6231	11,362.7400	11.3627	18.078	0	0	0
2018/02/02	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
2018/02/02	R204	03/05/2018	7.10	Put	Bond Future	41.1800	0.0412	58.1200	0.0581	41.136	0	0	0
2018/02/02	R204	03/05/2018			Bond Future	6.8078	103.7336	6.9068	103.6739	1.454	0.0000	0.0000	22,580
2018/02/02	R204	03/05/2018	7.09	Call	Bond Future	212.6500	0.2127	170.3100	0.1703	(19.911)	0	0	0
2018/02/02	R204	03/05/2018	7.09	Put	Bond Future	42.5700	0.0426	59.9500	0.0600	40.827	0	0	0
2018/02/02	R204	03/05/2018	7.10	Call	Bond Future	217.2800	0.2173	174.5000	0.1745	(19.689)	0	0	0
2018/02/02	R204	03/05/2018	7.08	Call	Bond Future	208.0600	0.2081	166.1700	0.1662	(20.134)	0	0	0
2018/02/02	R204	03/05/2018	7.08	Put	Bond Future	44.0000	0.0440	61.8300	0.0618	40.523	0	0	0
2018/02/02	R207	01/02/2018			Bond Future	7.0750	100.7459	7.0750	100.7459	0.000	0.0000	0.0000	0
2018/02/02	R207	03/05/2018	7.57	Call	Bond Future	1,000.9000	1.0009	920.5600	0.9206	(8.027)	0	0	0
2018/02/02	R207	03/05/2018	7.56	Put	Bond Future	34.9100	0.0349	43.8600	0.0439	25.637	0	0	0
2018/02/02	R207	03/05/2018			Bond Future	6.9515	102.7164	7.0080	102.6274	0.814	0.0000	0.0000	47,558
2018/02/02	R207	03/05/2018	7.58	Call	Bond Future	1,015.1300	1.0151	934.5000	0.9345	(7.943)	0	0	0
2018/02/02	R207	03/05/2018	7.58	Put	Bond Future	32.2400	0.0322	40.6000	0.0406	25.931	0	0	0
2018/02/02	R207	03/05/2018	7.57	Put	Bond Future	33.5500	0.0336	42.2000	0.0422	25.782	0	0	0
2018/02/02	R207	03/05/2018	7.56	Call	Bond Future	986.7200	0.9867	906.6800	0.9067	(8.112)	0	0	0
2018/02/02	R208	01/02/2018			Bond Future	7.3650	100.6804	7.3650	100.6804	0.000	0.0000	0.0000	0
2018/02/02	R208	03/05/2018	7.77	Call	Bond Future	1,337.0600	1.3371	1,236.4900	1.2365	(7.522)	0	0	0
2018/02/02	R208	03/05/2018			Bond Future	7.2927	99.2967	7.3405	99.1749	0.656	0.0000	0.0000	33,406
2018/02/02	R208	03/05/2018	7.77	Put	Bond Future	130.0500	0.1301	151.3100	0.1513	16.348	0	0	0
2018/02/02	R208	03/05/2018	7.78	Call	Bond Future	1,357.8900	1.3579	1,256.7300	1.2567	(7.450)	0	0	0
2018/02/02	R208	03/05/2018	7.79	Put	Bond Future	121.7700	0.1218	141.8900	0.1419	16.523	0	0	0
2018/02/02	R208	03/05/2018	7.78	Put	Bond Future	125.7900	0.1258	146.4600	0.1465	16.432	0	0	0
2018/02/02	R208	03/05/2018	7.79	Call	Bond Future	1,378.9500	1.3790	1,277.2400	1.2772	(7.376)	0	0	0
2018/02/02	R209	01/02/2018			Bond Future	9.3950	75.0521	9.3950	75.0521	0.000	0.0000	0.0000	0
2018/02/02	R209	03/05/2018	9.85	Put	Bond Future	911.2400	0.9112	971.8600	0.9719	6.652	0	0	0
2018/02/02	R209	03/05/2018	10.73	Call	Bond Future	8,615.3000	8.6153	8,366.7900	8.3668	(2.885)	0	0	0
2018/02/02	R209	03/05/2018	10.00	Call	Bond Future	4,800.5000	4.8005	4,588.3100	4.5883	(4.420)	0	0	0
2018/02/02	R209	03/05/2018	9.77	Call	Bond Future	3,706.0500	3.7061	3,515.0400	3.5150	(5.154)	0	0	0
2018/02/02	R209	03/05/2018	9.75	Call	Bond Future	3,615.5200	3.6155	3,426.6100	3.4266	(5.225)	0	0	435
2018/02/02	R209	03/05/2018			Bond Future	9.3720	73.7930	9.4100	73.5333	0.406	0.0000	0.0000	79,093
2018/02/02	R209	03/05/2018	9.85	Call	Bond Future	4,076.1100	4.0761	3,877.1100	3.8771	(4.882)	0	0	0
2018/02/02	R209	03/05/2018	10.73	Put	Bond Future	137.4200	0.1374	148.5300	0.1485	8.085	0	0	435
2018/02/02	R209	03/05/2018	10.22	Call	Bond Future	5,918.3900	5.9184	5,690.9400	5.6909	(3.843)	0	0	0
2018/02/02	R209	03/05/2018	10.22	Put	Bond Future	442.2100	0.4422	474.3800	0.4744	7.275	0	0	435
2018/02/02	R209	03/05/2018	9.75	Put	Bond Future	1,095.6300	1.0956	1,166.3400	1.1663	6.454	0	0	0
2018/02/02	R209	03/05/2018	9.86	Call	Bond Future	4,123.2900	4.1233	3,923.3400	3.9233	(4.849)	0	0	0
2018/02/02	R209	03/05/2018	9.47	Put	Bond Future	1,788.9200	1.7889	1,892.9900	1.8930	5.817	0	0	250
2018/02/02	R209	03/05/2018	10.00	Put	Bond Future	684.5400	0.6845	731.9700	0.7320	6.929	0	0	5,000
2018/02/02	R209	03/05/2018	9.77	Put	Bond Future	1,056.4600	1.0565	1,125.0700	1.1251	6.494	0	0	250
2018/02/02	R209	03/05/2018	9.86	Put	Bond Future	894.4100	0.8944	954.0800	0.9541	6.671	0	0	0
2018/02/02	R209	03/05/2018	9.47	Call	Bond Future	2,455.0300	2.4550	2,299.4800	2.2995	(6.336)	0	0	0
2018/02/02	R209	03/05/2018	9.19	Put	Bond Future	2,849.4000	2.8494	2,990.4500	2.9905	4.950	0	0	0
2018/02/02	R209	03/05/2018	9.19	Call	Bond Future	1,588.7300	1.5887	1,470.1600	1.4702	(7.463)	0	0	250
2018/02/02	R209	03/05/2018	9.84	Call	Bond Future	4,029.2200	4.0292	3,831.1900	3.8312	(4.915)	0	0	0
2018/02/02	R209	03/05/2018	9.84	Put	Bond Future	928.4500	0.9284	990.0400	0.9900	6.634	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
2018/02/02	R209	02/08/2018	9.66	Call	Bond Future	3,994.0700	3.9941	3,822.4900	3.8225	(4.296)	0	0	435
2018/02/02	R209	02/08/2018	10.38	Call	Bond Future	7,142.4000	7.1424	6,919.7100	6.9197	(3.118)	0	0	0
2018/02/02	R209	02/08/2018	10.39	Put	Bond Future	1,030.4800	1.0305	1,081.5600	1.0816	4.957	0	0	0
2018/02/02	R209	02/08/2018			Bond Future	9.4197	75.1685	9.4603	74.8942	0.431	0.0000	0.0000	835
2018/02/02	R209	02/08/2018	10.84	Call	Bond Future	9,303.2600	9.3033	9,059.0400	9.0590	(2.625)	0	0	0
2018/02/02	R209	02/08/2018	10.84	Put	Bond Future	549.5200	0.5495	579.6000	0.5796	5.474	0	0	435
2018/02/02	R209	02/08/2018	10.21	Call	Bond Future	6,353.1100	6.3531	6,140.2600	6.1403	(3.350)	0	0	0
2018/02/02	R209	02/08/2018	10.21	Put	Bond Future	1,276.4600	1.2765	1,337.9100	1.3379	4.814	0	0	435
2018/02/02	R209	02/08/2018	9.66	Put	Bond Future	2,392.2800	2.3923	2,495.0000	2.4950	4.294	0	0	0
2018/02/02	R209	02/08/2018	10.38	Put	Bond Future	1,042.8100	1.0428	1,094.4200	1.0944	4.949	0	0	0
2018/02/02	R209	02/08/2018	10.39	Call	Bond Future	7,189.5200	7.1895	6,966.3000	6.9663	(3.105)	0	0	0
2018/02/02	R209	02/08/2018	10.40	Call	Bond Future	7,236.5500	7.2365	7,012.8000	7.0128	(3.092)	0	0	0
2018/02/02	R209	02/08/2018	10.40	Put	Bond Future	1,018.1400	1.0181	1,068.6900	1.0687	4.965	0	0	0
2018/02/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R209	01/11/2018	9.34	Put	Bond Future	4,399.2400	4.3992	4,549.4600	4.5495	3.415	0	0	0
2018/02/02	R209	01/11/2018	1,016.00	Call	Bond Future	72,576.8800	72.5769	72,269.8600	72.2699	(0.423)	0	0	0
2018/02/02	R209	01/11/2018			Bond Future	9.4633	73.4648	9.5091	73.1577	0.485	0.0000	0.0000	0
2018/02/02	R209	01/11/2018	1,016.01	Call	Bond Future	72,576.8800	72.5769	72,269.8600	72.2699	(0.423)	0	0	0
2018/02/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R209	01/11/2018	1,015.99	Call	Bond Future	72,576.8700	72.5769	72,269.8500	72.2698	(0.423)	0	0	0
2018/02/02	R209	01/11/2018	9.34	Call	Bond Future	3,564.9900	3.5650	3,408.1900	3.4082	(4.398)	0	0	255
2018/02/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R209	01/11/2018	10.57	Call	Bond Future	8,391.1100	8.3911	8,148.6600	8.1487	(2.889)	0	0	0
2018/02/02	R209	01/11/2018	10.57	Put	Bond Future	1,488.0100	1.4880	1,552.5800	1.5526	4.339	0	0	255
2018/02/02	R209	01/11/2018	9.94	Call	Bond Future	5,713.1900	5.7132	5,508.9500	5.5089	(3.575)	0	0	0
2018/02/02	R209	01/11/2018	9.94	Put	Bond Future	2,613.7900	2.6138	2,716.5700	2.7166	3.932	0	0	255
2018/02/02	R210	01/02/2018			Bond Future	185.6313	185.6313	185.6313	185.6313	0.000	0.0000	0.0000	0
2018/02/02	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R210	03/05/2018	191.44	Put	Bond Future	5,261.4100	5.2614	5,817.6700	5.8177	10.572	0	0	0
2018/02/02	R210	03/05/2018			Bond Future	186.1786	186.1786	185.6223	185.6223	(0.299)	0.0000	0.0000	2,159
2018/02/02	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R210	03/05/2018	191.46	Put	Bond Future	5,281.4100	5.2814	5,837.6700	5.8377	10.532	0	0	0
2018/02/02	R210	03/05/2018	191.45	Put	Bond Future	5,271.4100	5.2714	5,827.6700	5.8277	10.552	0	0	0
2018/02/02	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R212	01/02/2018			Bond Future	151.0281	151.0281	151.0281	151.0281	0.000	0.0000	0.0000	0
2018/02/02	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R212	03/05/2018			Bond Future	153.7664	153.7664	153.4852	153.4852	(0.183)	0.0000	0.0000	4,755
2018/02/02	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R212	03/05/2018	154.28	Put	Bond Future	513.6500	0.5137	794.8400	0.7948	54.744	0	0	0
2018/02/02	R212	03/05/2018	154.30	Put	Bond Future	533.6500	0.5337	814.8400	0.8148	52.692	0	0	0
2018/02/02	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/02	R212	03/05/2018	154.29	Put	Bond Future	523.6500	0.5237	804.8400	0.8048	53.698	0	0	0
2018/02/02	R213	01/02/2018			Bond Future	9.0800	87.3415	9.0800	87.3415	0.000	0.0000	0.0000	0
2018/02/02	R213	03/05/2018	9.57	Put	Bond Future	774.5600	0.7746	848.8000	0.8488	9.585	0	0	0
2018/02/02	R213	03/05/2018	9.56	Call	Bond Future	4,049.4200	4.0494	3,798.5600	3.7986	(6.195)	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
2018/02/02	R213	03/05/2018			Bond Future	9.0592	85.8683	9.1082	85.5420	0.540	0.0000	0.0000	45,278
2018/02/02	R213	03/05/2018	9.57	Call	Bond Future	4,097.3300	4.0973	3,845.2300	3.8452	(6.153)	0	0	0
2018/02/02	R213	03/05/2018	9.56	Put	Bond Future	789.9800	0.7900	865.4600	0.8655	9.555	0	0	0
2018/02/02	R213	03/05/2018	9.58	Call	Bond Future	4,145.2800	4.1453	3,891.9700	3.8920	(6.111)	0	0	0
2018/02/02	R213	03/05/2018	9.58	Put	Bond Future	759.2600	0.7593	832.2900	0.8323	9.619	0	0	0
2018/02/02	R213	02/08/2018	9.06	Call	Bond Future	2,824.8200	2.8248	2,647.5700	2.6476	(6.275)	0	0	0
2018/02/02	R213	02/08/2018	9.05	Put	Bond Future	3,157.8100	3.1578	3,325.6200	3.3256	5.314	0	0	0
2018/02/02	R213	02/08/2018			Bond Future	9.1048	87.4690	9.1571	87.1252	0.574	0.0000	0.0000	1
2018/02/02	R213	02/08/2018	9.07	Call	Bond Future	2,854.6500	2.8546	2,676.1800	2.6762	(6.252)	0	0	0
2018/02/02	R213	02/08/2018	9.07	Put	Bond Future	3,084.7500	3.0848	3,250.1400	3.2501	5.362	0	0	0
2018/02/02	R213	02/08/2018	9.06	Put	Bond Future	3,121.1400	3.1211	3,287.7500	3.2877	5.338	0	0	0
2018/02/02	R213	02/08/2018	9.05	Call	Bond Future	2,795.2000	2.7952	2,619.1500	2.6192	(6.298)	0	0	0
2018/02/02	R214	01/02/2018			Bond Future	9.5550	74.5893	9.5550	74.5893	0.000	0.0000	0.0000	0
2018/02/02	R214	03/05/2018	9.99	Put	Bond Future	1,031.3700	1.0314	1,107.0700	1.1071	7.340	0	0	0
2018/02/02	R214	03/05/2018			Bond Future	9.5268	73.2313	9.5698	72.9259	0.451	0.0000	0.0000	50,015
2018/02/02	R214	03/05/2018	9.98	Call	Bond Future	4,169.9300	4.1699	3,941.3200	3.9413	(5.482)	0	0	0
2018/02/02	R214	03/05/2018	9.98	Put	Bond Future	1,049.8400	1.0498	1,126.6800	1.1267	7.319	0	0	0
2018/02/02	R214	03/05/2018	9.99	Call	Bond Future	4,217.8200	4.2178	3,988.0700	3.9881	(5.447)	0	0	0
2018/02/02	R214	03/05/2018	9.97	Call	Bond Future	4,122.3500	4.1224	3,894.8800	3.8949	(5.518)	0	0	0
2018/02/02	R214	03/05/2018	9.97	Put	Bond Future	1,068.7300	1.0687	1,146.7100	1.1467	7.297	0	0	0
2018/02/02	R248	01/02/2018			Bond Future	9.5850	95.6429	9.5850	95.6429	0.000	0.0000	0.0000	0
2018/02/02	R248	03/05/2018	10.06	Call	Bond Future	5,605.5700	5.6056	5,305.4200	5.3054	(5.354)	0	0	0
2018/02/02	R248	03/05/2018	10.05	Put	Bond Future	1,228.9000	1.2289	1,321.3400	1.3213	7.522	0	0	0
2018/02/02	R248	03/05/2018			Bond Future	9.5575	93.6903	9.6005	93.2991	0.450	0.0000	0.0000	99,399
2018/02/02	R248	03/05/2018	10.07	Call	Bond Future	5,667.5600	5.6676	5,366.0400	5.3660	(5.320)	0	0	0
2018/02/02	R248	03/05/2018	10.07	Put	Bond Future	1,185.1800	1.1852	1,274.8500	1.2748	7.566	0	0	0
2018/02/02	R248	03/05/2018	10.06	Put	Bond Future	1,206.9500	1.2069	1,297.9900	1.2980	7.543	0	0	0
2018/02/02	R248	03/05/2018	10.05	Call	Bond Future	5,543.6200	5.5436	5,244.8700	5.2449	(5.389)	0	0	0
<b>Total</b>													<b>1179584</b>