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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2018 TO 05/02/2018

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
2018/02/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	2025	01/02/2018			Bond Future	129.8954	129.8954	129.8954	129.8954	0.000	0.0000	0.0000	0
2018/02/05	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2025	03/05/2018	133.20	Put	Bond Future	1,429.4600	1.4295	1,357.6900	1.3577	(5.021)	0	0	0
2018/02/05	2025	03/05/2018			Bond Future	131.7705	131.7705	131.8423	131.8423	0.054	0.0000	0.0000	1,033
2018/02/05	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2025	03/05/2018	133.22	Put	Bond Future	1,449.4600	1.4495	1,377.6900	1.3777	(4.951)	0	0	0
2018/02/05	2025	03/05/2018	133.21	Put	Bond Future	1,439.4600	1.4395	1,367.6900	1.3677	(4.986)	0	0	0
2018/02/05	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2025	02/08/2018			Bond Future	132.8383	132.8383	132.9092	132.9092	0.053	0.0000	0.0000	0
2018/02/05	2025	02/08/2018	136.65	Put	Bond Future	3,811.7100	3.8117	3,740.8300	3.7408	(1.860)	0	0	0
2018/02/05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2025	02/08/2018	136.67	Put	Bond Future	3,831.7100	3.8317	3,760.8300	3.7608	(1.850)	0	0	0
2018/02/05	2025	02/08/2018	136.66	Put	Bond Future	3,821.7100	3.8217	3,750.8300	3.7508	(1.855)	0	0	0
2018/02/05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2029	01/02/2018			Bond Future	99.9030	99.9030	99.9030	99.9030	0.000	0.0000	0.0000	0
2018/02/05	2029	03/05/2018			Bond Future	100.1206	100.1206	100.1108	100.1108	(0.010)	0.0000	0.0000	1,370
2018/02/05	2029	02/08/2018			Bond Future	101.9807	101.9807	101.9690	101.9690	(0.011)	0.0000	0.0000	0
2018/02/05	2030	01/02/2018			Bond Future	9.0000	92.8877	9.0000	92.8877	0.000	0.0000	0.0000	0
2018/02/05	2030	03/05/2018	9.51	Call	Bond Future	4,176.2900	4.1763	4,172.0100	4.1720	(0.102)	0	0	0
2018/02/05	2030	03/05/2018			Bond Future	9.0329	94.7424	9.0273	94.7809	(0.063)	0.0000	0.0000	93,070
2018/02/05	2030	03/05/2018	9.49	Call	Bond Future	4,082.3500	4.0824	4,077.4100	4.0774	(0.121)	0	0	0
2018/02/05	2030	03/05/2018	9.49	Put	Bond Future	1,050.4200	1.0504	1,007.0000	1.0070	(4.134)	0	0	0
2018/02/05	2030	03/05/2018	9.51	Put	Bond Future	1,014.7900	1.0148	972.0300	0.9720	(4.214)	0	0	0
2018/02/05	2030	03/05/2018	9.50	Call	Bond Future	4,129.2300	4.1292	4,124.6100	4.1246	(0.112)	0	0	0
2018/02/05	2030	03/05/2018	9.50	Put	Bond Future	1,032.4800	1.0325	989.3800	0.9894	(4.174)	0	0	0
2018/02/05	2030	02/08/2018	9.46	Put	Bond Future	2,103.3300	2.1033	2,064.2400	2.0642	(1.858)	0	0	0
2018/02/05	2030	02/08/2018	8.51	Call	Bond Future	1,720.4400	1.7204	1,708.4800	1.7085	(0.695)	0	0	7,850
2018/02/05	2030	02/08/2018	8.91	Call	Bond Future	2,664.2900	2.6643	2,655.3900	2.6554	(0.334)	0	0	7,850
2018/02/05	2030	02/08/2018			Bond Future	9.0883	92.4902	9.0826	92.5287	(0.063)	0.0000	0.0000	127
2018/02/05	2030	02/08/2018	9.46	Call	Bond Future	4,537.5700	4.5376	4,536.9700	4.5370	(0.013)	0	0	0
2018/02/05	2030	02/08/2018	8.51	Put	Bond Future	5,688.3500	5.6884	5,637.9000	5.6379	(0.887)	0	0	0
2018/02/05	2030	02/08/2018	9.47	Call	Bond Future	4,578.9000	4.5789	4,578.4700	4.5785	(0.009)	0	0	0
2018/02/05	2030	02/08/2018	9.45	Put	Bond Future	2,126.2400	2.1262	2,086.9900	2.0870	(1.846)	0	0	0
2018/02/05	2030	02/08/2018	8.91	Put	Bond Future	3,863.9500	3.8639	3,816.5600	3.8166	(1.226)	0	0	0
2018/02/05	2030	02/08/2018	9.50	Call	Bond Future	4,704.0500	4.7040	4,704.1200	4.7041	0.001	0	0	0
2018/02/05	2030	02/08/2018	9.47	Put	Bond Future	2,080.3700	2.0804	2,041.4500	2.0415	(1.871)	0	0	0
2018/02/05	2030	02/08/2018	9.45	Call	Bond Future	4,496.1400	4.4961	4,495.3800	4.4954	(0.017)	0	0	0
2018/02/05	2030	02/08/2018	9.50	Put	Bond Future	2,013.0300	2.0130	1,974.6100	1.9746	(1.909)	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
2018/02/05	2032	01/02/2018			Bond Future	9.2100	95.3975	9.2100	95.3975	0.000	0.0000	0.0000	0
2018/02/05	2032	03/05/2018	9.71	Put	Bond Future	972.7700	0.9728	920.1000	0.9201	(5.414)	0	0	0
2018/02/05	2032	03/05/2018	9.70	Call	Bond Future	4,243.9500	4.2439	4,270.2200	4.2702	0.619	0	0	0
2018/02/05	2032	03/05/2018			Bond Future	9.2438	93.1528	9.2329	93.2323	(0.117)	0.0000	0.0000	62,948
2018/02/05	2032	03/05/2018	9.71	Call	Bond Future	4,294.7400	4.2947	4,321.5300	4.3215	0.624	0	0	0
2018/02/05	2032	03/05/2018	9.70	Put	Bond Future	991.4400	0.9914	938.2500	0.9383	(5.365)	0	0	0
2018/02/05	2032	03/05/2018	9.72	Call	Bond Future	4,345.8900	4.3459	4,373.2100	4.3732	0.629	0	0	0
2018/02/05	2032	03/05/2018	9.72	Put	Bond Future	954.5300	0.9545	902.3900	0.9024	(5.462)	0	0	0
2018/02/05	2032	02/08/2018	9.67	Call	Bond Future	4,797.7000	4.7977	4,823.0300	4.8230	0.528	0	0	0
2018/02/05	2032	02/08/2018	9.66	Put	Bond Future	2,195.5400	2.1955	2,140.3600	2.1404	(2.513)	0	0	0
2018/02/05	2032	02/08/2018			Bond Future	9.2981	94.8767	9.2870	94.9569	(0.120)	0.0000	0.0000	2
2018/02/05	2032	02/08/2018	9.68	Call	Bond Future	4,842.2700	4.8423	4,867.9100	4.8679	0.530	0	0	0
2018/02/05	2032	02/08/2018	9.68	Put	Bond Future	2,146.3700	2.1464	2,091.8000	2.0918	(2.542)	0	0	0
2018/02/05	2032	02/08/2018	9.67	Put	Bond Future	2,170.9600	2.1710	2,116.0800	2.1161	(2.528)	0	0	0
2018/02/05	2032	02/08/2018	9.66	Call	Bond Future	4,753.0400	4.7530	4,778.0700	4.7781	0.527	0	0	0
2018/02/05	2033	01/02/2018			Bond Future	103.8037	103.8037	103.8037	103.8037	0.000	0.0000	0.0000	0
2018/02/05	2033	03/05/2018	107.71	Put	Bond Future	4,692.0700	4.6921	4,701.9600	4.7020	0.211	0	0	0
2018/02/05	2033	03/05/2018			Bond Future	103.0179	103.0179	103.0080	103.0080	(0.010)	0.0000	0.0000	6,055
2018/02/05	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	03/05/2018	107.70	Put	Bond Future	4,682.0700	4.6821	4,691.9600	4.6920	0.211	0	0	0
2018/02/05	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	03/05/2018	107.69	Put	Bond Future	4,672.0700	4.6721	4,681.9600	4.6820	0.212	0	0	0
2018/02/05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	02/08/2018			Bond Future	104.9318	104.9318	104.9201	104.9201	(0.011)	0.0000	0.0000	0
2018/02/05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	02/08/2018	109.92	Put	Bond Future	4,988.2300	4.9882	4,999.9200	4.9999	0.234	0	0	0
2018/02/05	2033	02/08/2018	109.94	Put	Bond Future	5,008.2300	5.0082	5,019.9200	5.0199	0.233	0	0	0
2018/02/05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2033	02/08/2018	109.93	Put	Bond Future	4,998.2300	4.9982	5,009.9200	5.0099	0.234	0	0	0
2018/02/05	2037	01/02/2018			Bond Future	9.4900	91.5003	9.4900	91.5003	0.000	0.0000	0.0000	0
2018/02/05	2037	03/05/2018	9.99	Call	Bond Future	4,863.4100	4.8634	4,922.5500	4.9225	1.216	0	0	0
2018/02/05	2037	03/05/2018	9.97	Put	Bond Future	1,162.5900	1.1626	1,090.7300	1.0907	(6.181)	0	0	0
2018/02/05	2037	03/05/2018			Bond Future	9.5118	93.4811	9.4958	93.6107	(0.168)	0.0000	0.0000	42,866
2018/02/05	2037	03/05/2018	9.99	Put	Bond Future	1,121.1300	1.1211	1,050.7200	1.0507	(6.280)	0	0	0
2018/02/05	2037	03/05/2018	9.97	Call	Bond Future	4,753.1400	4.7531	4,810.8300	4.8108	1.214	0	0	0
2018/02/05	2037	03/05/2018	9.98	Put	Bond Future	1,141.6200	1.1416	1,070.4900	1.0705	(6.231)	0	0	0
2018/02/05	2037	03/05/2018	9.98	Call	Bond Future	4,808.0900	4.8081	4,866.5100	4.8665	1.215	0	0	0
2018/02/05	2037	02/08/2018	9.96	Put	Bond Future	2,470.6400	2.4706	2,394.4800	2.3945	(3.083)	0	0	0
2018/02/05	2037	02/08/2018	9.95	Call	Bond Future	5,445.8600	5.4459	5,500.5300	5.5005	1.004	0	0	0
2018/02/05	2037	02/08/2018			Bond Future	9.5711	90.9553	9.5547	91.0865	(0.172)	0.0000	0.0000	731
2018/02/05	2037	02/08/2018	9.96	Call	Bond Future	5,494.6600	5.4947	5,549.7800	5.5498	1.003	0	0	0
2018/02/05	2037	02/08/2018	9.95	Put	Bond Future	2,497.6400	2.4976	2,421.0300	2.4210	(3.067)	0	0	0
2018/02/05	2037	02/08/2018	9.97	Call	Bond Future	5,543.3900	5.5434	5,598.9600	5.5990	1.002	0	0	0
2018/02/05	2037	02/08/2018	9.97	Put	Bond Future	2,443.6700	2.4437	2,367.9600	2.3680	(3.098)	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
2018/02/05	2038	01/02/2018			Bond Future	123.9163	123.9163	123.9163	123.9163	0.000	0.0000	0.0000	0
2018/02/05	2038	03/05/2018	132.28	Put	Bond Future	8,060.2200	8.0602	8,071.7700	8.0718	0.143	0	0	0
2018/02/05	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	03/05/2018			Bond Future	124.2198	124.2198	124.2082	124.2082	(0.009)	0.0000	0.0000	8,991
2018/02/05	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	03/05/2018	132.27	Put	Bond Future	8,050.2200	8.0502	8,061.7700	8.0618	0.143	0	0	0
2018/02/05	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	03/05/2018	132.29	Put	Bond Future	8,070.2200	8.0702	8,081.7700	8.0818	0.143	0	0	0
2018/02/05	2038	02/08/2018	134.55	Put	Bond Future	9,575.2400	9.5752	9,589.1100	9.5891	0.145	0	0	0
2018/02/05	2038	02/08/2018			Bond Future	124.9748	124.9748	124.9609	124.9609	(0.011)	0.0000	0.0000	0
2018/02/05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	02/08/2018	134.54	Put	Bond Future	9,565.2400	9.5652	9,579.1100	9.5791	0.145	0	0	0
2018/02/05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2038	02/08/2018	134.53	Put	Bond Future	9,555.2400	9.5552	9,569.1100	9.5691	0.145	0	0	0
2018/02/05	2040	01/02/2018			Bond Future	9.5900	94.7783	9.5900	94.7783	0.000	0.0000	0.0000	0
2018/02/05	2040	03/05/2018	10.08	Put	Bond Future	1,219.1400	1.2191	1,131.4500	1.1314	(7.193)	0	0	0
2018/02/05	2040	03/05/2018			Bond Future	9.6127	96.8401	9.5915	97.0234	(0.220)	0.0000	0.0000	34,590
2018/02/05	2040	03/05/2018	10.07	Call	Bond Future	5,066.7400	5.0667	5,161.3700	5.1614	1.868	0	0	0
2018/02/05	2040	03/05/2018	10.07	Put	Bond Future	1,241.4100	1.2414	1,152.7600	1.1528	(7.141)	0	0	0
2018/02/05	2040	03/05/2018	10.08	Call	Bond Future	5,125.3000	5.1253	5,220.8900	5.2209	1.865	0	0	0
2018/02/05	2040	03/05/2018	10.06	Call	Bond Future	5,008.4100	5.0084	5,102.0900	5.1021	1.870	0	0	0
2018/02/05	2040	03/05/2018	10.06	Put	Bond Future	1,264.0200	1.2640	1,174.4200	1.1744	(7.088)	0	0	0
2018/02/05	2040	03/05/2018	10.00	Put	Bond Future	1,407.2000	1.4072	1,311.7900	1.3118	(6.780)	0	0	0
2018/02/05	2040	03/05/2018	10.00	Call	Bond Future	4,663.4400	4.6634	4,751.3100	4.7513	1.884	0	0	1,500
2018/02/05	2040	03/05/2018	9.00	Put	Bond Future	6,474.1600	6.4742	6,297.5000	6.2975	(2.729)	0	0	0
2018/02/05	2040	03/05/2018	9.00	Call	Bond Future	927.3000	0.9273	933.9200	0.9339	0.714	0	0	1,500
2018/02/05	2040	02/08/2018	10.03	Put	Bond Future	2,730.1200	2.7301	2,631.0000	2.6310	(3.631)	0	0	0
2018/02/05	2040	02/08/2018	10.04	Call	Bond Future	5,754.7500	5.7548	5,842.2600	5.8423	1.521	0	0	0
2018/02/05	2040	02/08/2018			Bond Future	9.6728	94.1261	9.6511	94.3121	(0.225)	0.0000	0.0000	420
2018/02/05	2040	02/08/2018	10.05	Call	Bond Future	5,806.1800	5.8062	5,894.3100	5.8943	1.518	0	0	0
2018/02/05	2040	02/08/2018	10.05	Put	Bond Future	2,670.8400	2.6708	2,572.9700	2.5730	(3.664)	0	0	0
2018/02/05	2040	02/08/2018	10.03	Call	Bond Future	5,703.4900	5.7035	5,790.3700	5.7904	1.523	0	0	0
2018/02/05	2040	02/08/2018	10.04	Put	Bond Future	2,700.3400	2.7003	2,601.8500	2.6019	(3.647)	0	0	0
2018/02/05	2044	01/02/2018			Bond Future	9.6150	91.9294	9.6150	91.9294	0.000	0.0000	0.0000	0
2018/02/05	2044	03/05/2018	10.10	Call	Bond Future	5,192.6200	5.1926	5,255.4800	5.2555	1.211	0	0	0
2018/02/05	2044	03/05/2018	10.09	Put	Bond Future	1,282.2700	1.2823	1,203.7000	1.2037	(6.127)	0	0	0
2018/02/05	2044	03/05/2018			Bond Future	9.6357	93.9435	9.6197	94.0841	(0.166)	0.0000	0.0000	22,446
2018/02/05	2044	03/05/2018	10.11	Call	Bond Future	5,251.8300	5.2518	5,315.4700	5.3155	1.212	0	0	0
2018/02/05	2044	03/05/2018	10.11	Put	Bond Future	1,237.2600	1.2373	1,160.2500	1.1603	(6.224)	0	0	0
2018/02/05	2044	03/05/2018	10.10	Put	Bond Future	1,259.5900	1.2596	1,181.8000	1.1818	(6.176)	0	0	0
2018/02/05	2044	03/05/2018	10.09	Call	Bond Future	5,133.6400	5.1336	5,195.7200	5.1957	1.209	0	0	0
2018/02/05	2044	02/08/2018	10.07	Call	Bond Future	5,911.2100	5.9112	5,970.4400	5.9704	1.002	0	0	0
2018/02/05	2044	02/08/2018			Bond Future	9.6936	91.3010	9.6772	91.4435	(0.169)	0.0000	0.0000	0
2018/02/05	2044	02/08/2018	10.05	Call	Bond Future	5,807.1500	5.8072	5,865.4100	5.8654	1.003	0	0	0
2018/02/05	2044	02/08/2018	10.05	Put	Bond Future	2,796.6600	2.7967	2,712.4000	2.7124	(3.013)	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
2018/02/05	2044	02/08/2018	10.07	Put	Bond Future	2,736.8000	2.7368	2,653.5100	2.6535	(3.043)	0	0	0
2018/02/05	2044	02/08/2018	10.06	Call	Bond Future	5,859.2200	5.8592	5,917.9600	5.9180	1.003	0	0	0
2018/02/05	2044	02/08/2018	10.06	Put	Bond Future	2,766.7100	2.7667	2,682.9300	2.6829	(3.028)	0	0	0
2018/02/05	2046	01/02/2018			Bond Future	119.0070	119.0070	119.0070	119.0070	0.000	0.0000	0.0000	0
2018/02/05	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2046	03/05/2018			Bond Future	116.9030	116.9030	116.8923	116.8923	(0.009)	0.0000	0.0000	10,874
2018/02/05	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2046	03/05/2018	127.93	Put	Bond Future	11,026.9800	11.0270	11,037.6800	11.0377	0.097	0	0	0
2018/02/05	2046	03/05/2018	127.95	Put	Bond Future	11,046.9800	11.0470	11,057.6800	11.0577	0.097	0	0	0
2018/02/05	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2046	03/05/2018	127.94	Put	Bond Future	11,036.9800	11.0370	11,047.6800	11.0477	0.097	0	0	0
2018/02/05	2046	02/08/2018	128.78	Put	Bond Future	9,705.1700	9.7052	9,717.9800	9.7180	0.132	0	0	0
2018/02/05	2046	02/08/2018			Bond Future	119.0748	119.0748	119.0620	119.0620	(0.011)	0.0000	0.0000	0
2018/02/05	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2046	02/08/2018	128.77	Put	Bond Future	9,695.1700	9.6952	9,707.9800	9.7080	0.132	0	0	0
2018/02/05	2046	02/08/2018	128.79	Put	Bond Future	9,715.1700	9.7152	9,727.9800	9.7280	0.132	0	0	0
2018/02/05	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	01/02/2018			Bond Future	123.8312	123.8312	123.8312	123.8312	0.000	0.0000	0.0000	0
2018/02/05	2050	03/05/2018	135.62	Put	Bond Future	11,413.5900	11.4136	11,424.7500	11.4247	0.098	0	0	0
2018/02/05	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	03/05/2018			Bond Future	124.2064	124.2064	124.1952	124.1952	(0.009)	0.0000	0.0000	9,738
2018/02/05	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	03/05/2018	135.61	Put	Bond Future	11,403.5900	11.4036	11,414.7500	11.4147	0.098	0	0	0
2018/02/05	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	03/05/2018	135.63	Put	Bond Future	11,423.5900	11.4236	11,434.7500	11.4347	0.098	0	0	0
2018/02/05	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	02/08/2018	137.54	Put	Bond Future	12,758.8300	12.7588	12,772.4600	12.7725	0.107	0	0	0
2018/02/05	2050	02/08/2018	137.52	Put	Bond Future	12,738.8300	12.7388	12,752.4600	12.7525	0.107	0	0	0
2018/02/05	2050	02/08/2018			Bond Future	124.7812	124.7812	124.7675	124.7675	(0.011)	0.0000	0.0000	0
2018/02/05	2050	02/08/2018	137.53	Put	Bond Future	12,748.8300	12.7488	12,762.4600	12.7625	0.107	0	0	0
2018/02/05	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	AL37	03/05/2018			Index Future	583.4490	583.4490	583.5960	583.5960	0.025	0.0000	0.0000	0
2018/02/05	AL37	02/08/2018			Index Future	594.2480	594.2480	594.3950	594.3950	0.025	0.0000	0.0000	0
2018/02/05	AL7T	03/05/2018			Index Future	674.0850	674.0850	674.3630	674.3630	0.041	0.0000	0.0000	0
2018/02/05	AL7T	02/08/2018			Index Future	686.5620	686.5620	686.8410	686.8410	0.041	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
2018/02/05	ALBI	03/05/2018			Index Future	610.3100	610.3100	610.8970	610.8970	0.096	0.0000	0.0000	829
2018/02/05	ALBI	02/08/2018			Index Future	621.6060	621.6060	622.2020	622.2020	0.096	0.0000	0.0000	0
2018/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/05	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
2018/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/05	EL28	01/02/2018			Bond Future	128.0204	128.0204	128.0204	128.0204	0.000	0.0000	0.0000	0
2018/02/05	EL28	03/05/2018	133.20	Put	Bond Future	5,270.8300	5.2708	5,166.7500	5.1667	(1.975)	0	0	0
2018/02/05	EL28	03/05/2018			Bond Future	127.9292	127.9292	128.0333	128.0333	0.081	0.0000	0.0000	0
2018/02/05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	03/05/2018	133.19	Put	Bond Future	5,260.8300	5.2608	5,156.7500	5.1567	(1.978)	0	0	0
2018/02/05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	03/05/2018	133.18	Put	Bond Future	5,250.8300	5.2508	5,146.7500	5.1467	(1.982)	0	0	0
2018/02/05	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	02/08/2018			Bond Future	130.3058	130.3058	130.4096	130.4096	0.080	0.0000	0.0000	0
2018/02/05	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	02/08/2018	134.93	Put	Bond Future	4,624.2500	4.6243	4,520.4000	4.5204	(2.246)	0	0	0
2018/02/05	EL28	02/08/2018	134.95	Put	Bond Future	4,644.2500	4.6443	4,540.4000	4.5404	(2.236)	0	0	0
2018/02/05	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	EL28	02/08/2018	134.94	Put	Bond Future	4,634.2500	4.6343	4,530.4000	4.5304	(2.241)	0	0	0
2018/02/05	ES33	01/02/2018			Bond Future	10.6900	79.0035	10.6900	79.0035	0.000	0.0000	0.0000	0
2018/02/05	ES33	03/05/2018	11.22	Call	Bond Future	2,765.6200	2.7656	2,866.3400	2.8663	3.642	0	0	0
2018/02/05	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
2018/02/05	ES33	03/05/2018			Bond Future	10.7519	76.8936	10.7353	76.9944	(0.154)	0.0000	0.0000	9,466
2018/02/05	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	ES33	03/05/2018	11.20	Call	Bond Future	2,650.5500	2.6506	2,751.2700	2.7513	3.800	0	0	0
2018/02/05	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	ES33	03/05/2018	11.21	Call	Bond Future	2,708.1200	2.7081	2,808.8400	2.8088	3.719	0	0	0
2018/02/05	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	ES33	02/08/2018	11.14	Call	Bond Future	1,700.1900	1.7002	1,802.2100	1.8022	6.001	0	0	0
2018/02/05	ES33	02/08/2018			Bond Future	10.8507	78.3167	10.8337	78.4187	(0.157)	0.0000	0.0000	0
2018/02/05	ES33	02/08/2018	11.15	Call	Bond Future	1,757.9400	1.7579	1,859.9600	1.8600	5.803	0	0	0
2018/02/05	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	ES33	02/08/2018	11.16	Call	Bond Future	1,815.6300	1.8156	1,917.6500	1.9176	5.619	0	0	0
2018/02/05	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	ES42	01/02/2018			Bond Future	10.8650	82.3134	10.8650	82.3134	0.000	0.0000	0.0000	0
2018/02/05	ES42	03/05/2018			Bond Future	10.9258	79.8267	10.9093	79.9417	(0.151)	0.0000	0.0000	7,957
2018/02/05	ES42	02/08/2018			Bond Future	11.0218	81.3038	11.0048	81.4204	(0.154)	0.0000	0.0000	0
2018/02/05	GOVI	03/05/2018	590.29	Call	GOVI	185,110.0000	18.5110	190,010.0000	19.0010	2.647	0	0	0
2018/02/05	GOVI	03/05/2018	590.27	Call	GOVI	185,310.0000	18.5310	190,210.0000	19.0210	2.644	0	0	0
2018/02/05	GOVI	03/05/2018			GOVI	608.8010	608.8010	609.2910	609.2910	0.080	0.0000	0.0000	607
2018/02/05	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GOVI	03/05/2018	590.28	Call	GOVI	185,210.0000	18.5210	190,110.0000	19.0110	2.646	0	0	0
2018/02/05	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GOVI	02/08/2018			GOVI	620.0690	620.0690	620.5650	620.5650	0.080	0.0000	0.0000	0
2018/02/05	GOVI	02/08/2018	605.71	Call	GOVI	143,590.0000	14.3590	148,550.0000	14.8550	3.454	0	0	0
2018/02/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GOVI	02/08/2018	605.72	Call	GOVI	143,490.0000	14.3490	148,450.0000	14.8450	3.457	0	0	0
2018/02/05	GOVI	02/08/2018	605.70	Call	GOVI	143,690.0000	14.3690	148,650.0000	14.8650	3.452	0	0	0
2018/02/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/05	IGOV	03/05/2018			Index Future	250.3360	250.3360	250.3050	250.3050	(0.012)	0.0000	0.0000	1,146
2018/02/05	IGOV	02/08/2018			Index Future	254.9870	254.9870	254.9520	254.9520	(0.014)	0.0000	0.0000	0
2018/02/05	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/05	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/05	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/02/05	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4800	100.4800	0.000	0.0000	0.0000	0
2018/02/05	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.5000	99.5000	0.010	0.0000	0.0000	0
2018/02/05	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/05	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/02/05	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/02/05	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8700	98.8700	0.010	0.0000	0.0000	0
2018/02/05	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2600	99.2600	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
2018/02/05	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.6100	99.6100	0.010	0.0000	0.0000	0
2018/02/05	IS02	20/09/2019			Interest Rate Swap	99.9800	99.9800	99.9900	99.9900	0.010	0.0000	0.0000	0
2018/02/05	IS02	20/12/2019			Interest Rate Swap	100.9000	100.9000	100.9200	100.9200	0.020	0.0000	0.0000	0
2018/02/05	IS02	23/03/2020			Interest Rate Swap	98.6500	98.6500	98.6600	98.6600	0.010	0.0000	0.0000	0
2018/02/05	IS05	17/12/2020			Interest Rate Swap	96.1100	96.1100	96.1200	96.1200	0.010	0.0000	0.0000	0
2018/02/05	IS05	16/03/2021			Interest Rate Swap	95.3300	95.3300	95.3400	95.3400	0.010	0.0000	0.0000	0
2018/02/05	IS05	15/06/2021			Interest Rate Swap	94.5200	94.5200	94.5400	94.5400	0.021	0.0000	0.0000	0
2018/02/05	IS05	21/09/2021			Interest Rate Swap	94.6900	94.6900	94.7200	94.7200	0.032	0.0000	0.0000	0
2018/02/05	IS05	21/12/2021			Interest Rate Swap	96.8800	96.8800	96.9200	96.9200	0.041	0.0000	0.0000	51
2018/02/05	IS05	15/03/2022			Interest Rate Swap	97.0200	97.0200	97.0600	97.0600	0.041	0.0000	0.0000	0
2018/02/05	IS05	21/06/2022			Interest Rate Swap	98.2200	98.2200	98.2600	98.2600	0.041	0.0000	0.0000	0
2018/02/05	IS05	20/09/2022			Interest Rate Swap	100.4300	100.4300	100.4600	100.4600	0.030	0.0000	0.0000	0
2018/02/05	IS05	20/12/2022			Interest Rate Swap	101.6800	101.6800	101.7200	101.7200	0.039	0.0000	0.0000	0
2018/02/05	IS05	22/03/2023			Interest Rate Swap	96.8100	96.8100	96.8500	96.8500	0.041	0.0000	0.0000	0
2018/02/05	IS10	17/12/2025			Interest Rate Swap	95.1400	95.1400	95.1600	95.1600	0.021	0.0000	0.0000	0
2018/02/05	IS10	16/03/2026			Interest Rate Swap	92.1600	92.1600	92.1700	92.1700	0.011	0.0000	0.0000	0
2018/02/05	IS10	15/06/2026			Interest Rate Swap	90.9200	90.9200	90.9200	90.9200	0.000	0.0000	0.0000	0
2018/02/05	IS10	21/09/2026			Interest Rate Swap	93.0800	93.0800	93.0800	93.0800	0.000	0.0000	0.0000	0
2018/02/05	IS10	21/12/2026			Interest Rate Swap	96.8600	96.8600	96.8600	96.8600	0.000	0.0000	0.0000	0
2018/02/05	IS10	15/03/2027			Interest Rate Swap	95.4400	95.4400	95.4400	95.4400	0.000	0.0000	0.0000	0
2018/02/05	IS10	21/06/2027			Interest Rate Swap	97.5000	97.5000	97.5000	97.5000	0.000	0.0000	0.0000	0
2018/02/05	IS10	20/09/2027			Interest Rate Swap	101.2100	101.2100	101.2200	101.2200	0.010	0.0000	0.0000	0
2018/02/05	IS10	20/12/2027			Interest Rate Swap	101.5600	101.5600	101.5700	101.5700	0.010	0.0000	0.0000	0
2018/02/05	IS10	22/03/2028			Interest Rate Swap	96.8200	96.8200	96.8400	96.8400	0.021	0.0000	0.0000	0
2018/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/05	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/05	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/05	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/05	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/05	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/05	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	25,000
2018/02/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/05	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/05	R023	01/02/2018			Bond Future	7.7700	103.3137	7.7700	103.3137	0.000	0.0000	0.0000	0
2018/02/05	R023	03/05/2018	8.27	Call	Bond Future	2,250.2500	2.2503	2,254.4100	2.2544	0.185	0	0	0
2018/02/05	R023	03/05/2018			Bond Future	7.7768	101.3300	7.7714	101.3513	(0.069)	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
2018/02/05	R023	03/05/2018	8.27	Put	Bond Future	324.5000	0.3245	307.3200	0.3073	(5.294)	0	0	0
2018/02/05	R023	03/05/2018	8.28	Call	Bond Future	2,280.7600	2.2808	2,285.1500	2.2851	0.192	0	0	0
2018/02/05	R023	03/05/2018	8.29	Put	Bond Future	308.6800	0.3087	291.9600	0.2920	(5.417)	0	0	0
2018/02/05	R023	03/05/2018	8.28	Put	Bond Future	316.4400	0.3164	299.4900	0.2995	(5.356)	0	0	0
2018/02/05	R023	03/05/2018	8.29	Call	Bond Future	2,311.5500	2.3116	2,316.1700	2.3162	0.200	0	0	0
2018/02/05	R023	03/05/2018	9.19	Call	Bond Future	5,415.4800	5.4155	5,434.5600	5.4346	0.352	0	0	0
2018/02/05	R023	03/05/2018	9.19	Put	Bond Future	17.5100	0.0175	15.2500	0.0152	(12.907)	0	0	2,500
2018/02/05	R035	01/02/2018			Bond Future	9.4000	99.4673	9.4000	99.4673	0.000	0.0000	0.0000	0
2018/02/05	R035	03/05/2018	9.91	Put	Bond Future	1,333.7700	1.3338	1,256.5200	1.2565	(5.792)	0	0	0
2018/02/05	R035	03/05/2018			Bond Future	9.4188	97.0956	9.4027	97.2252	(0.170)	0.0000	0.0000	60,929
2018/02/05	R035	03/05/2018	9.90	Call	Bond Future	5,125.8700	5.1259	5,177.5200	5.1775	1.008	0	0	0
2018/02/05	R035	03/05/2018	9.90	Put	Bond Future	1,355.3900	1.3554	1,277.4600	1.2775	(5.750)	0	0	0
2018/02/05	R035	03/05/2018	9.91	Call	Bond Future	5,180.2100	5.1802	5,232.5400	5.2325	1.010	0	0	0
2018/02/05	R035	03/05/2018	9.89	Call	Bond Future	5,071.5700	5.0716	5,122.5400	5.1225	1.005	0	0	0
2018/02/05	R035	03/05/2018	9.89	Put	Bond Future	1,377.1400	1.3771	1,298.5300	1.2985	(5.708)	0	0	0
2018/02/05	R035	02/08/2018	9.42	Call	Bond Future	3,883.5100	3.8835	3,916.0100	3.9160	0.837	0	0	0
2018/02/05	R035	02/08/2018			Bond Future	9.4735	98.8926	9.4571	99.0239	(0.174)	0.0000	0.0000	3
2018/02/05	R035	02/08/2018	9.42	Put	Bond Future	4,311.7300	4.3117	4,212.8800	4.2129	(2.293)	0	0	0
2018/02/05	R035	02/08/2018	9.43	Call	Bond Future	3,919.0800	3.9191	3,952.0000	3.9520	0.840	0	0	0
2018/02/05	R035	02/08/2018	9.44	Put	Bond Future	4,222.5000	4.2225	4,124.5000	4.1245	(2.321)	0	0	0
2018/02/05	R035	02/08/2018	9.43	Put	Bond Future	4,267.1000	4.2671	4,168.6700	4.1687	(2.307)	0	0	0
2018/02/05	R035	02/08/2018	9.44	Call	Bond Future	3,954.5800	3.9546	3,987.9300	3.9879	0.843	0	0	0
2018/02/05	R186	01/02/2018			Bond Future	8.4850	113.7202	8.4850	113.7202	0.000	0.0000	0.0000	0
2018/02/05	R186	03/05/2018	8.92	Call	Bond Future	3,414.5600	3.4146	3,413.8200	3.4138	(0.022)	0	0	0
2018/02/05	R186	03/05/2018	8.91	Put	Bond Future	872.2000	0.8722	834.8500	0.8348	(4.282)	0	0	0
2018/02/05	R186	03/05/2018	10.14	Put	Bond Future	32.7900	0.0328	28.6400	0.0286	(12.656)	0	0	0
2018/02/05	R186	03/05/2018	8.00	Put	Bond Future	4,077.8100	4.0778	4,025.9700	4.0260	(1.271)	0	0	0
2018/02/05	R186	03/05/2018	8.69	Call	Bond Future	2,435.1900	2.4352	2,427.2300	2.4272	(0.327)	0	0	0
2018/02/05	R186	03/05/2018	9.72	Put	Bond Future	127.0900	0.1271	115.5000	0.1155	(9.120)	0	0	10,640
2018/02/05	R186	03/05/2018	8.40	Put	Bond Future	2,237.4900	2.2375	2,187.0200	2.1870	(2.256)	0	0	0
2018/02/05	R186	03/05/2018			Bond Future	8.5192	115.8850	8.5137	115.9213	(0.066)	0.0000	0.0000	179,759
2018/02/05	R186	03/05/2018	8.93	Call	Bond Future	3,460.3600	3.4604	3,459.9700	3.4600	(0.011)	0	0	0
2018/02/05	R186	03/05/2018	8.93	Put	Bond Future	837.5500	0.8375	800.8900	0.8009	(4.377)	0	0	0
2018/02/05	R186	03/05/2018	9.30	Put	Bond Future	377.2700	0.3773	353.3900	0.3534	(6.330)	0	0	0
2018/02/05	R186	03/05/2018	9.30	Call	Bond Future	5,293.5800	5.2936	5,305.9700	5.3060	0.234	0	0	1,120
2018/02/05	R186	03/05/2018	10.14	Call	Bond Future	9,924.0000	9.9240	9,956.1200	9.9561	0.324	0	0	0
2018/02/05	R186	03/05/2018	8.92	Put	Bond Future	854.6400	0.8546	817.6300	0.8176	(4.330)	0	0	0
2018/02/05	R186	03/05/2018	8.91	Call	Bond Future	3,369.1900	3.3692	3,368.1100	3.3681	(0.032)	0	0	0
2018/02/05	R186	03/05/2018	9.19	Put	Bond Future	482.5500	0.4826	454.9800	0.4550	(5.713)	0	0	0
2018/02/05	R186	03/05/2018	8.00	Call	Bond Future	642.5300	0.6425	626.9600	0.6270	(2.423)	0	0	4,745
2018/02/05	R186	03/05/2018	8.69	Put	Bond Future	1,334.8800	1.3349	1,290.6500	1.2906	(3.313)	0	0	0
2018/02/05	R186	03/05/2018	9.72	Call	Bond Future	7,570.2100	7.5702	7,594.8900	7.5949	0.326	0	0	0
2018/02/05	R186	03/05/2018	8.70	Put	Bond Future	1,310.3900	1.3104	1,266.4400	1.2664	(3.354)	0	0	3,500
2018/02/05	R186	03/05/2018	8.40	Call	Bond Future	1,460.6100	1.4606	1,446.4100	1.4464	(0.972)	0	0	4,745
2018/02/05	R186	03/05/2018	9.75	Call	Bond Future	7,736.7500	7.7367	7,762.1600	7.7622	0.328	0	0	0
2018/02/05	R186	03/05/2018	9.75	Put	Bond Future	116.1900	0.1162	105.3300	0.1053	(9.347)	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
2018/02/05	R186	03/05/2018	9.19	Call	Bond Future	4,723.7200	4.7237	4,732.4200	4.7324	0.184	0	0	0
2018/02/05	R186	03/05/2018	8.70	Call	Bond Future	2,474.6900	2.4747	2,467.0100	2.4670	(0.310)	0	0	0
2018/02/05	R186	03/05/2018	8.85	Call	Bond Future	3,101.4600	3.1015	3,098.3700	3.0984	(0.100)	0	0	0
2018/02/05	R186	03/05/2018	8.85	Put	Bond Future	983.0700	0.9831	943.7100	0.9437	(4.004)	0	0	4,745
2018/02/05	R186	02/08/2018	8.48	Put	Bond Future	2,922.2800	2.9223	2,881.5600	2.8816	(1.393)	0	0	0
2018/02/05	R186	02/08/2018	8.25	Call	Bond Future	1,809.5400	1.8095	1,802.3400	1.8023	(0.398)	0	0	1,470
2018/02/05	R186	02/08/2018			Bond Future	8.5641	112.7294	8.5584	112.7655	(0.067)	0.0000	0.0000	782
2018/02/05	R186	02/08/2018	8.47	Call	Bond Future	2,360.7500	2.3607	2,356.0100	2.3560	(0.201)	0	0	0
2018/02/05	R186	02/08/2018	8.47	Put	Bond Future	2,958.2800	2.9583	2,917.4200	2.9174	(1.381)	0	0	0
2018/02/05	R186	02/08/2018	8.48	Call	Bond Future	2,388.4100	2.3884	2,383.8100	2.3838	(0.193)	0	0	0
2018/02/05	R186	02/08/2018	8.25	Put	Bond Future	3,819.7800	3.8198	3,776.4600	3.7765	(1.134)	0	0	0
2018/02/05	R186	02/08/2018	7.50	Put	Bond Future	7,623.9800	7.6240	7,579.3700	7.5794	(0.585)	0	0	0
2018/02/05	R186	02/08/2018	8.46	Call	Bond Future	2,333.6200	2.3336	2,328.7500	2.3288	(0.209)	0	0	0
2018/02/05	R186	02/08/2018	8.46	Put	Bond Future	2,994.8600	2.9949	2,953.8700	2.9539	(1.369)	0	0	0
2018/02/05	R186	02/08/2018	7.50	Call	Bond Future	619.1900	0.6192	610.7000	0.6107	(1.371)	0	0	1,470
2018/02/05	R186	01/11/2018	9.14	Call	Bond Future	5,199.9900	5.2000	5,207.4100	5.2074	0.143	0	0	0
2018/02/05	R186	01/11/2018	7.96	Put	Bond Future	5,855.5500	5.8555	5,813.9200	5.8139	(0.711)	0	0	0
2018/02/05	R186	01/11/2018	8.54	Put	Bond Future	3,508.5500	3.5086	3,471.7500	3.4718	(1.049)	0	0	0
2018/02/05	R186	01/11/2018			Bond Future	8.6045	114.8555	8.5985	114.8923	(0.069)	0.0000	0.0000	0
2018/02/05	R186	01/11/2018	8.46	Put	Bond Future	3,791.4100	3.7914	3,753.7100	3.7537	(0.994)	0	0	0
2018/02/05	R186	01/11/2018	8.46	Call	Bond Future	2,895.9200	2.8959	2,895.0300	2.8950	(0.031)	0	0	5,000
2018/02/05	R186	01/11/2018	8.53	Call	Bond Future	3,082.8000	3.0828	3,082.6900	3.0827	(0.004)	0	0	0
2018/02/05	R186	01/11/2018	8.53	Put	Bond Future	3,543.2800	3.5433	3,506.3600	3.5064	(1.042)	0	0	0
2018/02/05	R186	01/11/2018	9.14	Put	Bond Future	1,961.8000	1.9618	1,932.4100	1.9324	(1.498)	0	0	5,000
2018/02/05	R186	01/11/2018	7.96	Call	Bond Future	1,787.5500	1.7875	1,782.7300	1.7827	(0.270)	0	0	5,000
2018/02/05	R186	01/11/2018	8.54	Call	Bond Future	3,110.0300	3.1100	3,110.0400	3.1100	0.000	0	0	0
2018/02/05	R186	01/11/2018	8.52	Call	Bond Future	3,055.7300	3.0557	3,055.5000	3.0555	(0.008)	0	0	0
2018/02/05	R186	01/11/2018	8.52	Put	Bond Future	3,578.2200	3.5782	3,541.1800	3.5412	(1.035)	0	0	0
2018/02/05	R197	01/02/2018			Bond Future	296.7358	296.7358	296.7358	296.7358	0.000	0.0000	0.0000	0
2018/02/05	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R197	03/05/2018			Bond Future	301.2769	301.2769	301.2461	301.2461	(0.010)	0.0000	0.0000	2,388
2018/02/05	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R197	03/05/2018	304.44	Put	Bond Future	3,163.0500	3.1631	3,193.8900	3.1939	0.975	0	0	0
2018/02/05	R197	03/05/2018	304.46	Put	Bond Future	3,183.0500	3.1831	3,213.8900	3.2139	0.969	0	0	0
2018/02/05	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R197	03/05/2018	304.45	Put	Bond Future	3,173.0500	3.1731	3,203.8900	3.2039	0.972	0	0	0
2018/02/05	R202	01/02/2018			Bond Future	234.7865	234.7865	234.7865	234.7865	0.000	0.0000	0.0000	0
2018/02/05	R202	03/05/2018	247.48	Put	Bond Future	11,353.0100	11.3530	11,368.4000	11.3684	0.136	0	0	0
2018/02/05	R202	03/05/2018	247.47	Call	Bond Future	62.9000	0.0629	56.1800	0.0562	(10.684)	0	0	0
2018/02/05	R202	03/05/2018			Bond Future	236.1896	236.1896	236.1675	236.1675	(0.009)	0.0000	0.0000	23,050
2018/02/05	R202	03/05/2018	247.48	Call	Bond Future	62.6300	0.0626	55.9300	0.0559	(10.698)	0	0	0
2018/02/05	R202	03/05/2018	247.47	Put	Bond Future	11,343.2800	11.3433	11,358.6500	11.3587	0.135	0	0	0
2018/02/05	R202	03/05/2018	247.49	Call	Bond Future	62.3600	0.0624	55.6800	0.0557	(10.712)	0	0	0
2018/02/05	R202	03/05/2018	247.49	Put	Bond Future	11,362.7400	11.3627	11,378.1500	11.3782	0.136	0	0	0
2018/02/05	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/05	R204	03/05/2018	7.10	Put	Bond Future	58.1200	0.0581	57.0600	0.0571	(1.824)	0	0	0
2018/02/05	R204	03/05/2018			Bond Future	6.9068	103.6739	6.9097	103.6722	0.041	0.0000	0.0000	22,580
2018/02/05	R204	03/05/2018	7.09	Call	Bond Future	170.3100	0.1703	167.5400	0.1675	(1.626)	0	0	0
2018/02/05	R204	03/05/2018	7.09	Put	Bond Future	59.9500	0.0600	58.8900	0.0589	(1.768)	0	0	0
2018/02/05	R204	03/05/2018	7.10	Call	Bond Future	174.5000	0.1745	171.7300	0.1717	(1.587)	0	0	0
2018/02/05	R204	03/05/2018	7.08	Call	Bond Future	166.1700	0.1662	163.4000	0.1634	(1.667)	0	0	0
2018/02/05	R204	03/05/2018	7.08	Put	Bond Future	61.8300	0.0618	60.7700	0.0608	(1.714)	0	0	0
2018/02/05	R207	01/02/2018			Bond Future	7.0750	100.7459	7.0750	100.7459	0.000	0.0000	0.0000	0
2018/02/05	R207	03/05/2018	7.57	Call	Bond Future	920.5600	0.9206	932.9000	0.9329	1.340	0	0	0
2018/02/05	R207	03/05/2018	7.56	Put	Bond Future	43.8600	0.0439	39.5100	0.0395	(9.918)	0	0	0
2018/02/05	R207	03/05/2018			Bond Future	7.0080	102.6274	6.9975	102.6440	(0.150)	0.0000	0.0000	47,558
2018/02/05	R207	03/05/2018	7.58	Call	Bond Future	934.5000	0.9345	946.9600	0.9470	1.333	0	0	0
2018/02/05	R207	03/05/2018	7.58	Put	Bond Future	40.6000	0.0406	36.4900	0.0365	(10.123)	0	0	0
2018/02/05	R207	03/05/2018	7.57	Put	Bond Future	42.2000	0.0422	37.9700	0.0380	(10.024)	0	0	0
2018/02/05	R207	03/05/2018	7.56	Call	Bond Future	906.6800	0.9067	918.9000	0.9189	1.348	0	0	0
2018/02/05	R208	01/02/2018			Bond Future	7.3650	100.6804	7.3650	100.6804	0.000	0.0000	0.0000	0
2018/02/05	R208	03/05/2018	7.77	Call	Bond Future	1,236.4900	1.2365	1,251.9100	1.2519	1.247	0	0	0
2018/02/05	R208	03/05/2018			Bond Future	7.3405	99.1749	7.3300	99.2019	(0.144)	0.0000	0.0000	33,406
2018/02/05	R208	03/05/2018	7.77	Put	Bond Future	151.3100	0.1513	139.7800	0.1398	(7.620)	0	0	0
2018/02/05	R208	03/05/2018	7.78	Call	Bond Future	1,256.7300	1.2567	1,272.3900	1.2724	1.246	0	0	0
2018/02/05	R208	03/05/2018	7.79	Put	Bond Future	141.8900	0.1419	130.8200	0.1308	(7.802)	0	0	0
2018/02/05	R208	03/05/2018	7.78	Put	Bond Future	146.4600	0.1465	135.1700	0.1352	(7.709)	0	0	0
2018/02/05	R208	03/05/2018	7.79	Call	Bond Future	1,277.2400	1.2772	1,293.1200	1.2931	1.243	0	0	0
2018/02/05	R209	01/02/2018			Bond Future	9.3950	75.0521	9.3950	75.0521	0.000	0.0000	0.0000	0
2018/02/05	R209	03/05/2018	9.85	Put	Bond Future	971.8600	0.9719	911.7500	0.9117	(6.185)	0	0	0
2018/02/05	R209	03/05/2018	10.73	Call	Bond Future	8,366.7900	8.3668	8,458.2700	8.4583	1.093	0	0	0
2018/02/05	R209	03/05/2018	10.00	Call	Bond Future	4,588.3100	4.5883	4,645.8500	4.6458	1.254	0	0	0
2018/02/05	R209	03/05/2018	9.77	Call	Bond Future	3,515.0400	3.5150	3,558.3600	3.5584	1.232	0	0	0
2018/02/05	R209	03/05/2018	9.75	Call	Bond Future	3,426.6100	3.4266	3,468.6600	3.4687	1.227	0	0	435
2018/02/05	R209	03/05/2018			Bond Future	9.4100	73.5333	9.3941	73.6418	(0.169)	0.0000	0.0000	79,548
2018/02/05	R209	03/05/2018	9.85	Call	Bond Future	3,877.1100	3.8771	3,925.4600	3.9255	1.247	0	0	0
2018/02/05	R209	03/05/2018	10.73	Put	Bond Future	148.5300	0.1485	131.5500	0.1315	(11.432)	0	0	435
2018/02/05	R209	03/05/2018	10.22	Call	Bond Future	5,690.9400	5.6909	5,760.7100	5.7607	1.226	0	0	0
2018/02/05	R209	03/05/2018	10.22	Put	Bond Future	474.3800	0.4744	435.6900	0.4357	(8.156)	0	0	435
2018/02/05	R209	03/05/2018	9.75	Put	Bond Future	1,166.3400	1.1663	1,099.9300	1.0999	(5.694)	0	0	0
2018/02/05	R209	03/05/2018	9.86	Call	Bond Future	3,923.3400	3.9233	3,972.3200	3.9723	1.248	0	0	0
2018/02/05	R209	03/05/2018	9.47	Put	Bond Future	1,892.9900	1.8930	1,809.1200	1.8091	(4.431)	0	0	250
2018/02/05	R209	03/05/2018	10.00	Put	Bond Future	731.9700	0.7320	681.0500	0.6811	(6.957)	0	0	11,067
2018/02/05	R209	03/05/2018	9.77	Put	Bond Future	1,125.0700	1.1251	1,059.9300	1.0599	(5.790)	0	0	250
2018/02/05	R209	03/05/2018	9.86	Put	Bond Future	954.0800	0.9541	894.6000	0.8946	(6.234)	0	0	0
2018/02/05	R209	03/05/2018	9.47	Call	Bond Future	2,299.4800	2.2995	2,324.0700	2.3241	1.069	0	0	0
2018/02/05	R209	03/05/2018	9.19	Put	Bond Future	2,990.4500	2.9905	2,891.2600	2.8913	(3.317)	0	0	0
2018/02/05	R209	03/05/2018	9.19	Call	Bond Future	1,470.1600	1.4702	1,479.4300	1.4794	0.631	0	0	250
2018/02/05	R209	03/05/2018	9.84	Call	Bond Future	3,831.1900	3.8312	3,878.9100	3.8789	1.246	0	0	0
2018/02/05	R209	03/05/2018	9.84	Put	Bond Future	990.0400	0.9900	929.3000	0.9293	(6.135)	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
2018/02/05	R209	02/08/2018	9.66	Call	Bond Future	3,822.4900	3.8225	3,861.9800	3.8620	1.033	0	0	435
2018/02/05	R209	02/08/2018	10.38	Call	Bond Future	6,919.7100	6.9197	6,985.8100	6.9858	0.955	0	0	0
2018/02/05	R209	02/08/2018	10.39	Put	Bond Future	1,081.5600	1.0816	1,038.0400	1.0380	(4.024)	0	0	0
2018/02/05	R209	02/08/2018			Bond Future	9.4603	74.8942	9.4440	75.0041	(0.172)	0.0000	0.0000	835
2018/02/05	R209	02/08/2018	10.84	Call	Bond Future	9,059.0400	9.0590	9,140.1800	9.1402	0.896	0	0	0
2018/02/05	R209	02/08/2018	10.84	Put	Bond Future	579.6000	0.5796	550.8000	0.5508	(4.969)	0	0	435
2018/02/05	R209	02/08/2018	10.21	Call	Bond Future	6,140.2600	6.1403	6,200.5100	6.2005	0.981	0	0	0
2018/02/05	R209	02/08/2018	10.21	Put	Bond Future	1,337.9100	1.3379	1,288.2200	1.2882	(3.714)	0	0	435
2018/02/05	R209	02/08/2018	9.66	Put	Bond Future	2,495.0000	2.4950	2,424.5500	2.4246	(2.824)	0	0	0
2018/02/05	R209	02/08/2018	10.38	Put	Bond Future	1,094.4200	1.0944	1,050.5800	1.0506	(4.006)	0	0	0
2018/02/05	R209	02/08/2018	10.39	Call	Bond Future	6,966.3000	6.9663	7,032.7200	7.0327	0.953	0	0	0
2018/02/05	R209	02/08/2018	10.40	Call	Bond Future	7,012.8000	7.0128	7,079.5500	7.0796	0.952	0	0	0
2018/02/05	R209	02/08/2018	10.40	Put	Bond Future	1,068.6900	1.0687	1,025.5000	1.0255	(4.041)	0	0	0
2018/02/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R209	01/11/2018	9.34	Put	Bond Future	4,549.4600	4.5495	4,469.8500	4.4699	(1.750)	0	0	0
2018/02/05	R209	01/11/2018	1,016.00	Call	Bond Future	72,269.8600	72.2699	72,381.8600	72.3819	0.155	0	0	0
2018/02/05	R209	01/11/2018			Bond Future	9.5091	73.1577	9.4924	73.2697	(0.176)	0.0000	0.0000	0
2018/02/05	R209	01/11/2018	1,016.01	Call	Bond Future	72,269.8600	72.2699	72,381.8600	72.3819	0.155	0	0	0
2018/02/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R209	01/11/2018	1,015.99	Call	Bond Future	72,269.8500	72.2698	72,381.8500	72.3819	0.155	0	0	0
2018/02/05	R209	01/11/2018	9.34	Call	Bond Future	3,408.1900	3.4082	3,440.5800	3.4406	0.950	0	0	255
2018/02/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R209	01/11/2018	10.57	Call	Bond Future	8,148.6600	8.1487	8,216.8900	8.2169	0.837	0	0	0
2018/02/05	R209	01/11/2018	10.57	Put	Bond Future	1,552.5800	1.5526	1,508.8100	1.5088	(2.819)	0	0	255
2018/02/05	R209	01/11/2018	9.94	Call	Bond Future	5,508.9500	5.5089	5,559.5900	5.5596	0.919	0	0	0
2018/02/05	R209	01/11/2018	9.94	Put	Bond Future	2,716.5700	2.7166	2,655.2100	2.6552	(2.259)	0	0	255
2018/02/05	R210	01/02/2018			Bond Future	185.6313	185.6313	185.6313	185.6313	0.000	0.0000	0.0000	0
2018/02/05	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R210	03/05/2018	191.44	Put	Bond Future	5,817.6700	5.8177	5,670.9600	5.6710	(2.522)	0	0	0
2018/02/05	R210	03/05/2018			Bond Future	185.6223	185.6223	185.7690	185.7690	0.079	0.0000	0.0000	2,159
2018/02/05	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R210	03/05/2018	191.46	Put	Bond Future	5,837.6700	5.8377	5,690.9600	5.6910	(2.513)	0	0	0
2018/02/05	R210	03/05/2018	191.45	Put	Bond Future	5,827.6700	5.8277	5,680.9600	5.6810	(2.517)	0	0	0
2018/02/05	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R212	01/02/2018			Bond Future	151.0281	151.0281	151.0281	151.0281	0.000	0.0000	0.0000	0
2018/02/05	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R212	03/05/2018			Bond Future	153.4852	153.4852	153.4690	153.4690	(0.011)	0.0000	0.0000	4,755
2018/02/05	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R212	03/05/2018	154.28	Put	Bond Future	794.8400	0.7948	811.0400	0.8110	2.038	0	0	0
2018/02/05	R212	03/05/2018	154.30	Put	Bond Future	814.8400	0.8148	831.0400	0.8310	1.988	0	0	0
2018/02/05	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/05	R212	03/05/2018	154.29	Put	Bond Future	804.8400	0.8048	821.0400	0.8210	2.013	0	0	0
2018/02/05	R213	01/02/2018			Bond Future	9.0800	87.3415	9.0800	87.3415	0.000	0.0000	0.0000	0
2018/02/05	R213	03/05/2018	9.57	Put	Bond Future	848.8000	0.8488	810.9400	0.8109	(4.460)	0	0	0
2018/02/05	R213	03/05/2018	9.56	Call	Bond Future	3,798.5600	3.7986	3,798.0700	3.7981	(0.013)	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
2018/02/05	R213	03/05/2018			Bond Future	9.1082	85.5420	9.1025	85.5797	(0.062)	0.0000	0.0000	45,278
2018/02/05	R213	03/05/2018	9.57	Call	Bond Future	3,845.2300	3.8452	3,845.0900	3.8451	(0.004)	0	0	0
2018/02/05	R213	03/05/2018	9.56	Put	Bond Future	865.4600	0.8655	827.2500	0.8272	(4.415)	0	0	0
2018/02/05	R213	03/05/2018	9.58	Call	Bond Future	3,891.9700	3.8920	3,892.1800	3.8922	0.005	0	0	0
2018/02/05	R213	03/05/2018	9.58	Put	Bond Future	832.2900	0.8323	794.7800	0.7948	(4.507)	0	0	0
2018/02/05	R213	02/08/2018	9.06	Call	Bond Future	2,647.5700	2.6476	2,641.3200	2.6413	(0.236)	0	0	0
2018/02/05	R213	02/08/2018	9.05	Put	Bond Future	3,325.6200	3.3256	3,281.4600	3.2815	(1.328)	0	0	0
2018/02/05	R213	02/08/2018			Bond Future	9.1571	87.1252	9.1514	87.1630	(0.063)	0.0000	0.0000	1
2018/02/05	R213	02/08/2018	9.07	Call	Bond Future	2,676.1800	2.6762	2,670.0700	2.6701	(0.228)	0	0	0
2018/02/05	R213	02/08/2018	9.07	Put	Bond Future	3,250.1400	3.2501	3,206.2400	3.2062	(1.351)	0	0	0
2018/02/05	R213	02/08/2018	9.06	Put	Bond Future	3,287.7500	3.2877	3,243.7100	3.2437	(1.340)	0	0	0
2018/02/05	R213	02/08/2018	9.05	Call	Bond Future	2,619.1500	2.6192	2,612.7800	2.6128	(0.243)	0	0	0
2018/02/05	R214	01/02/2018			Bond Future	9.5550	74.5893	9.5550	74.5893	0.000	0.0000	0.0000	0
2018/02/05	R214	03/05/2018	9.99	Put	Bond Future	1,107.0700	1.1071	1,041.4300	1.0414	(5.929)	0	0	0
2018/02/05	R214	03/05/2018			Bond Future	9.5698	72.9259	9.5538	73.0390	(0.167)	0.0000	0.0000	50,015
2018/02/05	R214	03/05/2018	9.98	Call	Bond Future	3,941.3200	3.9413	3,988.1300	3.9881	1.188	0	0	0
2018/02/05	R214	03/05/2018	9.98	Put	Bond Future	1,126.6800	1.1267	1,060.4000	1.0604	(5.883)	0	0	0
2018/02/05	R214	03/05/2018	9.99	Call	Bond Future	3,988.0700	3.9881	4,035.5200	4.0355	1.190	0	0	0
2018/02/05	R214	03/05/2018	9.97	Call	Bond Future	3,894.8800	3.8949	3,941.0600	3.9411	1.186	0	0	0
2018/02/05	R214	03/05/2018	9.97	Put	Bond Future	1,146.7100	1.1467	1,079.8000	1.0798	(5.835)	0	0	0
2018/02/05	R248	01/02/2018			Bond Future	9.5850	95.6429	9.5850	95.6429	0.000	0.0000	0.0000	0
2018/02/05	R248	03/05/2018	10.06	Call	Bond Future	5,305.4200	5.3054	5,370.2600	5.3703	1.222	0	0	0
2018/02/05	R248	03/05/2018	10.05	Put	Bond Future	1,321.3400	1.3213	1,240.4100	1.2404	(6.125)	0	0	0
2018/02/05	R248	03/05/2018			Bond Future	9.6005	93.2991	9.5845	93.4441	(0.166)	0.0000	0.0000	99,399
2018/02/05	R248	03/05/2018	10.07	Call	Bond Future	5,366.0400	5.3660	5,431.6900	5.4317	1.223	0	0	0
2018/02/05	R248	03/05/2018	10.07	Put	Bond Future	1,274.8500	1.2748	1,195.5400	1.1955	(6.221)	0	0	0
2018/02/05	R248	03/05/2018	10.06	Put	Bond Future	1,297.9900	1.2980	1,217.8700	1.2179	(6.173)	0	0	0
2018/02/05	R248	03/05/2018	10.05	Call	Bond Future	5,244.8700	5.2449	5,308.9000	5.3089	1.221	0	0	0
Total													1156355