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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2018 TO 07/02/2018

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
2018/02/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	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
2018/02/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2025	03/05/2018	133.20	Put	Bond Future	1,370.2100	1.3702	1,407.8600	1.4079	2.748	0	0	0
2018/02/07	2025	03/05/2018			Bond Future	131.8298	131.8298	131.7921	131.7921	(0.029)	0.0000	0.0000	1,033
2018/02/07	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2025	03/05/2018	133.22	Put	Bond Future	1,390.2100	1.3902	1,427.8600	1.4279	2.708	0	0	0
2018/02/07	2025	03/05/2018	133.21	Put	Bond Future	1,380.2100	1.3802	1,417.8600	1.4179	2.728	0	0	0
2018/02/07	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2025	02/08/2018			Bond Future	132.8966	132.8966	132.8588	132.8588	(0.028)	0.0000	0.0000	0
2018/02/07	2025	02/08/2018	136.65	Put	Bond Future	3,753.3900	3.7534	3,791.2300	3.7912	1.008	0	0	0
2018/02/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2025	02/08/2018	136.67	Put	Bond Future	3,773.3900	3.7734	3,811.2300	3.8112	1.003	0	0	0
2018/02/07	2025	02/08/2018	136.66	Put	Bond Future	3,763.3900	3.7634	3,801.2300	3.8012	1.005	0	0	0
2018/02/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2029	03/05/2018			Bond Future	100.1017	100.1017	100.0740	100.0740	(0.028)	0.0000	0.0000	1,370
2018/02/07	2029	02/08/2018			Bond Future	101.9598	101.9598	101.9321	101.9321	(0.027)	0.0000	0.0000	0
2018/02/07	2030	03/05/2018	9.51	Call	Bond Future	4,164.2300	4.1642	4,529.6000	4.5296	8.774	0	0	0
2018/02/07	2030	03/05/2018			Bond Future	9.0266	94.7851	8.9525	95.2901	(0.821)	0.0000	0.0000	93,070
2018/02/07	2030	03/05/2018	9.49	Call	Bond Future	4,069.4800	4.0695	4,430.9600	4.4310	8.883	0	0	0
2018/02/07	2030	03/05/2018	9.49	Put	Bond Future	994.9300	0.9949	851.3600	0.8514	(14.430)	0	0	0
2018/02/07	2030	03/05/2018	9.51	Put	Bond Future	960.1100	0.9601	820.4300	0.8204	(14.548)	0	0	0
2018/02/07	2030	03/05/2018	9.50	Call	Bond Future	4,116.7600	4.1168	4,480.1900	4.4802	8.828	0	0	0
2018/02/07	2030	03/05/2018	9.50	Put	Bond Future	977.3900	0.9774	835.7700	0.8358	(14.490)	0	0	0
2018/02/07	2030	02/08/2018	9.46	Put	Bond Future	2,054.2500	2.0543	1,866.6900	1.8667	(9.130)	0	0	0
2018/02/07	2030	02/08/2018	8.51	Call	Bond Future	1,701.6200	1.7016	1,870.6300	1.8706	9.932	0	0	7,850
2018/02/07	2030	02/08/2018	8.91	Call	Bond Future	2,648.4700	2.6485	2,882.6600	2.8827	8.842	0	0	7,850
2018/02/07	2030	02/08/2018			Bond Future	9.0819	92.5331	9.0050	93.0479	(0.846)	0.0000	0.0000	127
2018/02/07	2030	02/08/2018	9.46	Call	Bond Future	4,531.3200	4.5313	4,858.5700	4.8586	7.222	0	0	0
2018/02/07	2030	02/08/2018	8.51	Put	Bond Future	5,626.7000	5.6267	5,280.9000	5.2809	(6.146)	0	0	0
2018/02/07	2030	02/08/2018	9.47	Call	Bond Future	4,572.8600	4.5729	4,901.6500	4.9017	7.190	0	0	0
2018/02/07	2030	02/08/2018	9.45	Put	Bond Future	2,076.9700	2.0770	1,887.8600	1.8879	(9.105)	0	0	0
2018/02/07	2030	02/08/2018	8.91	Put	Bond Future	3,805.3000	3.8053	3,524.6800	3.5247	(7.374)	0	0	0
2018/02/07	2030	02/08/2018	9.50	Call	Bond Future	4,698.6000	4.6986	5,031.9900	5.0320	7.096	0	0	0
2018/02/07	2030	02/08/2018	9.47	Put	Bond Future	2,031.5000	2.0315	1,845.4800	1.8455	(9.157)	0	0	0
2018/02/07	2030	02/08/2018	9.45	Call	Bond Future	4,489.7000	4.4897	4,815.4000	4.8154	7.254	0	0	0
2018/02/07	2030	02/08/2018	9.50	Put	Bond Future	1,964.7500	1.9647	1,783.3300	1.7833	(9.234)	0	0	7,850
2018/02/07	2032	03/05/2018	9.71	Put	Bond Future	908.3100	0.9083	600.1800	0.6002	(33.923)	0	0	0
2018/02/07	2032	03/05/2018	9.70	Call	Bond Future	4,262.9600	4.2630	4,457.5600	4.4576	4.565	0	0	0
2018/02/07	2032	03/05/2018			Bond Future	9.2323	93.2369	9.1634	93.7434	(0.746)	0.0000	0.0000	62,948

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
2018/02/07	2032	03/05/2018	9.71	Call	Bond Future	4,314.3600	4.3144	4,512.7700	4.5128	4.599	0	0	0
2018/02/07	2032	03/05/2018	9.70	Put	Bond Future	926.3700	0.9264	614.4300	0.6144	(33.673)	0	0	0
2018/02/07	2032	03/05/2018	9.72	Call	Bond Future	4,366.1400	4.3661	4,568.1900	4.5682	4.628	0	0	0
2018/02/07	2032	03/05/2018	9.72	Put	Bond Future	890.7000	0.8907	586.2100	0.5862	(34.185)	0	0	0
2018/02/07	2032	02/08/2018	9.67	Call	Bond Future	4,817.4300	4.8174	4,908.0400	4.9080	1.881	0	0	0
2018/02/07	2032	02/08/2018	9.66	Put	Bond Future	2,129.8100	2.1298	1,701.8500	1.7019	(20.094)	0	0	0
2018/02/07	2032	02/08/2018			Bond Future	9.2863	94.9618	9.2151	95.4781	(0.767)	0.0000	0.0000	2
2018/02/07	2032	02/08/2018	9.68	Call	Bond Future	4,862.3400	4.8623	4,955.7200	4.9557	1.920	0	0	0
2018/02/07	2032	02/08/2018	9.68	Put	Bond Future	2,081.3200	2.0813	1,658.4000	1.6584	(20.320)	0	0	0
2018/02/07	2032	02/08/2018	9.67	Put	Bond Future	2,105.5700	2.1056	1,679.8800	1.6799	(20.217)	0	0	0
2018/02/07	2032	02/08/2018	9.66	Call	Bond Future	4,772.4300	4.7724	4,860.7700	4.8608	1.851	0	0	0
2018/02/07	2033	03/05/2018	107.71	Put	Bond Future	4,711.0700	4.7111	4,738.5200	4.7385	0.583	0	0	0
2018/02/07	2033	03/05/2018			Bond Future	102.9989	102.9989	102.9715	102.9715	(0.027)	0.0000	0.0000	6,055
2018/02/07	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	03/05/2018	107.70	Put	Bond Future	4,701.0700	4.7011	4,728.5200	4.7285	0.584	0	0	0
2018/02/07	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	03/05/2018	107.69	Put	Bond Future	4,691.0700	4.6911	4,718.5200	4.7185	0.585	0	0	0
2018/02/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	02/08/2018			Bond Future	104.9109	104.9109	104.8833	104.8833	(0.026)	0.0000	0.0000	0
2018/02/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	02/08/2018	109.92	Put	Bond Future	5,009.1400	5.0091	5,036.6700	5.0367	0.550	0	0	0
2018/02/07	2033	02/08/2018	109.94	Put	Bond Future	5,029.1400	5.0291	5,056.6700	5.0567	0.547	0	0	0
2018/02/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2033	02/08/2018	109.93	Put	Bond Future	5,019.1400	5.0191	5,046.6700	5.0467	0.549	0	0	0
2018/02/07	2037	03/05/2018	9.99	Call	Bond Future	4,883.4800	4.8835	5,001.2000	5.0012	2.411	0	0	0
2018/02/07	2037	03/05/2018	9.97	Put	Bond Future	1,088.2100	1.0882	808.2300	0.8082	(25.728)	0	0	0
2018/02/07	2037	03/05/2018			Bond Future	9.5003	93.5742	9.4521	93.9660	(0.508)	0.0000	0.0000	43,874
2018/02/07	2037	03/05/2018	9.99	Put	Bond Future	1,048.0900	1.0481	774.0700	0.7741	(26.145)	0	0	0
2018/02/07	2037	03/05/2018	9.97	Call	Bond Future	4,771.8700	4.7719	4,883.6300	4.8836	2.342	0	0	0
2018/02/07	2037	03/05/2018	9.98	Put	Bond Future	1,067.9100	1.0679	790.9900	0.7910	(25.931)	0	0	0
2018/02/07	2037	03/05/2018	9.98	Call	Bond Future	4,827.4900	4.8275	4,942.3100	4.9423	2.378	0	0	0
2018/02/07	2037	02/08/2018	9.96	Put	Bond Future	2,397.4300	2.3974	1,895.1100	1.8951	(20.952)	0	0	0
2018/02/07	2037	02/08/2018	9.95	Call	Bond Future	5,466.5400	5.4665	5,361.3100	5.3613	(1.925)	0	0	0
2018/02/07	2037	02/08/2018			Bond Future	9.5593	91.0495	9.5095	91.4489	(0.521)	0.0000	0.0000	731
2018/02/07	2037	02/08/2018	9.96	Call	Bond Future	5,515.7100	5.5157	5,412.7500	5.4127	(1.867)	0	0	0
2018/02/07	2037	02/08/2018	9.95	Put	Bond Future	2,424.0600	2.4241	1,919.4700	1.9195	(20.816)	0	0	0
2018/02/07	2037	02/08/2018	9.97	Call	Bond Future	5,564.8100	5.5648	5,464.3700	5.4644	(1.805)	0	0	0
2018/02/07	2037	02/08/2018	9.97	Put	Bond Future	2,370.8300	2.3708	1,871.0300	1.8710	(21.081)	0	0	0
2018/02/07	2038	03/05/2018	132.28	Put	Bond Future	7,690.7900	7.6908	7,723.6200	7.7236	0.427	0	0	0
2018/02/07	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2038	03/05/2018			Bond Future	124.5892	124.5892	124.5564	124.5564	(0.026)	0.0000	0.0000	8,991
2018/02/07	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2038	03/05/2018	132.27	Put	Bond Future	7,680.7900	7.6808	7,713.6200	7.7136	0.427	0	0	0
2018/02/07	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/07	2038	03/05/2018	132.29	Put	Bond Future	7,700.7900	7.7008	7,733.6200	7.7336	0.426	0	0	0
2018/02/07	2038	02/08/2018	134.55	Put	Bond Future	9,200.9800	9.2010	9,233.8700	9.2339	0.357	0	0	0
2018/02/07	2038	02/08/2018			Bond Future	125.3490	125.3490	125.3161	125.3161	(0.026)	0.0000	0.0000	0
2018/02/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2038	02/08/2018	134.54	Put	Bond Future	9,190.9800	9.1910	9,223.8700	9.2239	0.358	0	0	0
2018/02/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2038	02/08/2018	134.53	Put	Bond Future	9,180.9800	9.1810	9,213.8700	9.2139	0.358	0	0	0
2018/02/07	2040	03/05/2018	10.08	Put	Bond Future	1,117.0300	1.1170	814.5100	0.8145	(27.083)	0	0	0
2018/02/07	2040	03/05/2018			Bond Future	9.5909	97.0291	9.5375	97.4940	(0.556)	0.0000	0.0000	34,590
2018/02/07	2040	03/05/2018	10.07	Call	Bond Future	5,152.5800	5.1526	5,311.6300	5.3116	3.087	0	0	0
2018/02/07	2040	03/05/2018	10.07	Put	Bond Future	1,138.2400	1.1382	832.4200	0.8324	(26.868)	0	0	0
2018/02/07	2040	03/05/2018	10.08	Call	Bond Future	5,212.2000	5.2122	5,374.5500	5.3746	3.115	0	0	0
2018/02/07	2040	03/05/2018	10.06	Call	Bond Future	5,093.1800	5.0932	5,248.8000	5.2488	3.055	0	0	0
2018/02/07	2040	03/05/2018	10.06	Put	Bond Future	1,159.7800	1.1598	850.5300	0.8505	(26.665)	0	0	0
2018/02/07	2040	03/05/2018	10.00	Put	Bond Future	1,296.5300	1.2965	967.2600	0.9673	(25.396)	0	0	0
2018/02/07	2040	03/05/2018	10.00	Call	Bond Future	4,741.7800	4.7418	4,877.3800	4.8774	2.860	0	0	1,500
2018/02/07	2040	03/05/2018	9.00	Put	Bond Future	6,280.7700	6.2808	5,725.2300	5.7252	(8.845)	0	0	0
2018/02/07	2040	03/05/2018	9.00	Call	Bond Future	922.9200	0.9229	832.2500	0.8322	(9.824)	0	0	1,500
2018/02/07	2040	02/08/2018	10.03	Put	Bond Future	2,618.1600	2.6182	2,058.1800	2.0582	(21.388)	0	0	0
2018/02/07	2040	02/08/2018	10.04	Call	Bond Future	5,835.3700	5.8354	5,752.1100	5.7521	(1.427)	0	0	0
2018/02/07	2040	02/08/2018			Bond Future	9.6504	94.3180	9.5953	94.7919	(0.571)	0.0000	0.0000	420
2018/02/07	2040	02/08/2018	10.05	Call	Bond Future	5,887.4700	5.8875	5,807.0600	5.8071	(1.366)	0	0	0
2018/02/07	2040	02/08/2018	10.05	Put	Bond Future	2,560.2100	2.5602	2,005.9200	2.0059	(21.650)	0	0	0
2018/02/07	2040	02/08/2018	10.03	Call	Bond Future	5,783.4500	5.7835	5,697.3500	5.6974	(1.489)	0	0	0
2018/02/07	2040	02/08/2018	10.04	Put	Bond Future	2,589.0400	2.5890	2,031.9000	2.0319	(21.519)	0	0	0
2018/02/07	2044	03/05/2018	10.10	Call	Bond Future	5,279.7500	5.2798	5,441.1700	5.4412	3.057	0	0	0
2018/02/07	2044	03/05/2018	10.09	Put	Bond Future	1,176.7200	1.1767	863.0900	0.8631	(26.653)	0	0	0
2018/02/07	2044	03/05/2018			Bond Future	9.6139	94.1351	9.5607	94.6069	(0.554)	0.0000	0.0000	23,196
2018/02/07	2044	03/05/2018	10.11	Call	Bond Future	5,340.0200	5.3400	5,504.7600	5.5048	3.085	0	0	0
2018/02/07	2044	03/05/2018	10.11	Put	Bond Future	1,133.8300	1.1338	826.7100	0.8267	(27.087)	0	0	0
2018/02/07	2044	03/05/2018	10.10	Put	Bond Future	1,155.1000	1.1551	844.6600	0.8447	(26.876)	0	0	0
2018/02/07	2044	03/05/2018	10.09	Call	Bond Future	5,219.7100	5.2197	5,377.9400	5.3779	3.031	0	0	0
2018/02/07	2044	02/08/2018	10.07	Call	Bond Future	5,993.2900	5.9933	5,909.4700	5.9095	(1.399)	0	0	0
2018/02/07	2044	02/08/2018			Bond Future	9.6712	91.4956	9.6163	91.9766	(0.568)	0.0000	0.0000	0
2018/02/07	2044	02/08/2018	10.05	Call	Bond Future	5,887.9100	5.8879	5,798.5800	5.7986	(1.517)	0	0	0
2018/02/07	2044	02/08/2018	10.05	Put	Bond Future	2,682.8600	2.6829	2,112.5400	2.1125	(21.258)	0	0	0
2018/02/07	2044	02/08/2018	10.07	Put	Bond Future	2,624.3200	2.6243	2,059.5100	2.0595	(21.522)	0	0	0
2018/02/07	2044	02/08/2018	10.06	Call	Bond Future	5,940.6300	5.9406	5,853.9400	5.8539	(1.459)	0	0	0
2018/02/07	2044	02/08/2018	10.06	Put	Bond Future	2,653.5600	2.6536	2,085.8800	2.0859	(21.393)	0	0	0
2018/02/07	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2046	03/05/2018			Bond Future	116.8825	116.8825	117.6622	117.6622	0.667	0.0000	0.0000	10,874
2018/02/07	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2046	03/05/2018	127.93	Put	Bond Future	11,047.4600	11.0475	10,267.7900	10.2678	(7.057)	0	0	0
2018/02/07	2046	03/05/2018	127.95	Put	Bond Future	11,067.4600	11.0675	10,287.7900	10.2878	(7.045)	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
2018/02/07	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2046	03/05/2018	127.94	Put	Bond Future	11,057.4600	11.0575	10,277.7900	10.2778	(7.051)	0	0	0
2018/02/07	2046	02/08/2018	128.78	Put	Bond Future	9,728.0400	9.7280	8,933.0600	8.9331	(8.172)	0	0	0
2018/02/07	2046	02/08/2018			Bond Future	119.0520	119.0520	119.8469	119.8469	0.668	0.0000	0.0000	0
2018/02/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2046	02/08/2018	128.77	Put	Bond Future	9,718.0400	9.7180	8,923.0600	8.9231	(8.180)	0	0	0
2018/02/07	2046	02/08/2018	128.79	Put	Bond Future	9,738.0400	9.7380	8,943.0600	8.9431	(8.164)	0	0	0
2018/02/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	03/05/2018	135.62	Put	Bond Future	11,435.1100	11.4351	11,466.7200	11.4667	0.276	0	0	0
2018/02/07	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	03/05/2018			Bond Future	124.1849	124.1849	124.1533	124.1533	(0.025)	0.0000	0.0000	9,738
2018/02/07	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	03/05/2018	135.61	Put	Bond Future	11,425.1100	11.4251	11,456.7200	11.4567	0.277	0	0	0
2018/02/07	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	03/05/2018	135.63	Put	Bond Future	11,445.1100	11.4451	11,476.7200	11.4767	0.276	0	0	0
2018/02/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	02/08/2018	137.54	Put	Bond Future	12,782.8800	12.7829	12,814.3900	12.8144	0.247	0	0	0
2018/02/07	2050	02/08/2018	137.52	Put	Bond Future	12,762.8800	12.7629	12,794.3900	12.7944	0.247	0	0	0
2018/02/07	2050	02/08/2018			Bond Future	124.7571	124.7571	124.7256	124.7256	(0.025)	0.0000	0.0000	0
2018/02/07	2050	02/08/2018	137.53	Put	Bond Future	12,772.8800	12.7729	12,804.3900	12.8044	0.247	0	0	0
2018/02/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	AL37	03/05/2018			Index Future	583.5010	583.5010	584.8750	584.8750	0.235	0.0000	0.0000	0
2018/02/07	AL37	02/08/2018			Index Future	594.2990	594.2990	595.6990	595.6990	0.236	0.0000	0.0000	0
2018/02/07	AL7T	03/05/2018			Index Future	674.3870	674.3870	677.2340	677.2340	0.422	0.0000	0.0000	0
2018/02/07	AL7T	02/08/2018			Index Future	686.8670	686.8670	689.7670	689.7670	0.422	0.0000	0.0000	0
2018/02/07	ALBI	03/05/2018			Index Future	610.9340	610.9340	613.4750	613.4750	0.416	0.0000	0.0000	829
2018/02/07	ALBI	02/08/2018			Index Future	622.2390	622.2390	624.8290	624.8290	0.416	0.0000	0.0000	0
2018/02/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C025	31/01/2025			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
2018/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C226	25/01/2023			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
2018/02/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/07	EL28	03/05/2018	133.20	Put	Bond Future	5,176.1800	5.1762	5,204.2600	5.2043	0.542	0	0	0
2018/02/07	EL28	03/05/2018			Bond Future	128.0238	128.0238	127.9957	127.9957	(0.022)	0.0000	0.0000	0
2018/02/07	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	03/05/2018	133.19	Put	Bond Future	5,166.1800	5.1662	5,194.2600	5.1943	0.544	0	0	0
2018/02/07	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	03/05/2018	133.18	Put	Bond Future	5,156.1800	5.1562	5,184.2600	5.1843	0.545	0	0	0
2018/02/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	02/08/2018			Bond Future	130.4001	130.4001	130.3720	130.3720	(0.022)	0.0000	0.0000	0
2018/02/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	02/08/2018	134.93	Put	Bond Future	4,529.8500	4.5299	4,557.9600	4.5580	0.621	0	0	0
2018/02/07	EL28	02/08/2018	134.95	Put	Bond Future	4,549.8500	4.5499	4,577.9600	4.5780	0.618	0	0	0
2018/02/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	EL28	02/08/2018	134.94	Put	Bond Future	4,539.8500	4.5399	4,567.9600	4.5680	0.619	0	0	0
2018/02/07	ES33	03/05/2018	11.22	Call	Bond Future	2,873.4600	2.8735	3,209.8100	3.2098	11.705	0	0	0
2018/02/07	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	ES33	03/05/2018			Bond Future	10.7341	77.0015	10.6790	77.3378	(0.513)	0.0000	0.0000	9,466
2018/02/07	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	ES33	03/05/2018	11.20	Call	Bond Future	2,758.3900	2.7584	3,094.7400	3.0947	12.194	0	0	0
2018/02/07	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	ES33	03/05/2018	11.21	Call	Bond Future	2,815.9600	2.8160	3,152.3100	3.1523	11.944	0	0	0
2018/02/07	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	ES33	02/08/2018	11.14	Call	Bond Future	1,809.5100	1.8095	2,152.4500	2.1525	18.952	0	0	0
2018/02/07	ES33	02/08/2018			Bond Future	10.8325	78.4260	10.7754	78.7690	(0.527)	0.0000	0.0000	0
2018/02/07	ES33	02/08/2018	11.15	Call	Bond Future	1,867.2600	1.8673	2,210.2000	2.2102	18.366	0	0	0
2018/02/07	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	ES33	02/08/2018	11.16	Call	Bond Future	1,924.9500	1.9250	2,267.8900	2.2679	17.816	0	0	0
2018/02/07	ES33	02/08/2018	11.16	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
2018/02/07	ES42	03/05/2018			Bond Future	10.9082	79.9494	10.8533	80.3340	(0.503)	0.0000	0.0000	7,957
2018/02/07	ES42	02/08/2018			Bond Future	11.0037	81.4283	10.9468	81.8204	(0.516)	0.0000	0.0000	0
2018/02/07	GOVI	03/05/2018	590.29	Call	GOVI	190,840.0000	19.0840	216,290.0000	21.6290	13.336	0	0	0
2018/02/07	GOVI	03/05/2018	590.27	Call	GOVI	191,040.0000	19.1040	216,490.0000	21.6490	13.322	0	0	0
2018/02/07	GOVI	03/05/2018			GOVI	609.3740	609.3740	611.9190	611.9190	0.418	0.0000	0.0000	607
2018/02/07	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GOVI	03/05/2018	590.28	Call	GOVI	190,940.0000	19.0940	216,390.0000	21.6390	13.329	0	0	0
2018/02/07	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GOVI	02/08/2018			GOVI	620.6510	620.6510	623.2440	623.2440	0.418	0.0000	0.0000	0
2018/02/07	GOVI	02/08/2018	605.71	Call	GOVI	149,410.0000	14.9410	175,340.0000	17.5340	17.355	0	0	0
2018/02/07	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GOVI	02/08/2018	605.72	Call	GOVI	149,310.0000	14.9310	175,240.0000	17.5240	17.367	0	0	0
2018/02/07	GOVI	02/08/2018	605.70	Call	GOVI	149,510.0000	14.9510	175,440.0000	17.5440	17.343	0	0	0
2018/02/07	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/07	IGOV	03/05/2018			Index Future	250.3460	250.3460	250.5390	250.5390	0.077	0.0000	0.0000	1,146
2018/02/07	IGOV	02/08/2018			Index Future	254.9940	254.9940	255.1910	255.1910	0.077	0.0000	0.0000	0
2018/02/07	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/07	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/02/07	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0300	100.0300	(0.020)	0.0000	0.0000	0
2018/02/07	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.4600	100.4600	(0.040)	0.0000	0.0000	0
2018/02/07	IS01	22/03/2019			Interest Rate Swap	99.5200	99.5200	99.4700	99.4700	(0.050)	0.0000	0.0000	0
2018/02/07	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/07	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/02/07	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5000	98.5000	(0.020)	0.0000	0.0000	0
2018/02/07	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8400	98.8400	(0.040)	0.0000	0.0000	0
2018/02/07	IS02	15/03/2019			Interest Rate Swap	99.2700	99.2700	99.2200	99.2200	(0.050)	0.0000	0.0000	0
2018/02/07	IS02	21/06/2019			Interest Rate Swap	99.6300	99.6300	99.5600	99.5600	(0.070)	0.0000	0.0000	0
2018/02/07	IS02	20/09/2019			Interest Rate Swap	100.0100	100.0100	99.9300	99.9300	(0.080)	0.0000	0.0000	0
2018/02/07	IS02	20/12/2019			Interest Rate Swap	100.9400	100.9400	100.8400	100.8400	(0.099)	0.0000	0.0000	0
2018/02/07	IS02	23/03/2020			Interest Rate Swap	98.6900	98.6900	98.5700	98.5700	(0.122)	0.0000	0.0000	0
2018/02/07	IS05	17/12/2020			Interest Rate Swap	96.1600	96.1600	95.9800	95.9800	(0.187)	0.0000	0.0000	0
2018/02/07	IS05	16/03/2021			Interest Rate Swap	95.3800	95.3800	95.2000	95.2000	(0.189)	0.0000	0.0000	0
2018/02/07	IS05	15/06/2021			Interest Rate Swap	94.5800	94.5800	94.3800	94.3800	(0.211)	0.0000	0.0000	0
2018/02/07	IS05	21/09/2021			Interest Rate Swap	94.7700	94.7700	94.5500	94.5500	(0.232)	0.0000	0.0000	0
2018/02/07	IS05	21/12/2021			Interest Rate Swap	96.9700	96.9700	96.7400	96.7400	(0.237)	0.0000	0.0000	51
2018/02/07	IS05	15/03/2022			Interest Rate Swap	97.1200	97.1200	96.8700	96.8700	(0.257)	0.0000	0.0000	0
2018/02/07	IS05	21/06/2022			Interest Rate Swap	98.3300	98.3300	98.0600	98.0600	(0.275)	0.0000	0.0000	0
2018/02/07	IS05	20/09/2022			Interest Rate Swap	100.5400	100.5400	100.2600	100.2600	(0.278)	0.0000	0.0000	0
2018/02/07	IS05	20/12/2022			Interest Rate Swap	101.8100	101.8100	101.5000	101.5000	(0.304)	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
2018/02/07	IS05	22/03/2023			Interest Rate Swap	96.9400	96.9400	96.6100	96.6100	(0.340)	0.0000	0.0000	0
2018/02/07	IS10	17/12/2025			Interest Rate Swap	95.2700	95.2700	94.8200	94.8200	(0.472)	0.0000	0.0000	0
2018/02/07	IS10	16/03/2026			Interest Rate Swap	92.2900	92.2900	91.8200	91.8200	(0.509)	0.0000	0.0000	0
2018/02/07	IS10	15/06/2026			Interest Rate Swap	91.0500	91.0500	90.5500	90.5500	(0.549)	0.0000	0.0000	0
2018/02/07	IS10	21/09/2026			Interest Rate Swap	93.2200	93.2200	92.7100	92.7100	(0.547)	0.0000	0.0000	0
2018/02/07	IS10	21/12/2026			Interest Rate Swap	97.0000	97.0000	96.4800	96.4800	(0.536)	0.0000	0.0000	0
2018/02/07	IS10	15/03/2027			Interest Rate Swap	95.5900	95.5900	95.0500	95.0500	(0.565)	0.0000	0.0000	0
2018/02/07	IS10	21/06/2027			Interest Rate Swap	97.6500	97.6500	97.1100	97.1100	(0.553)	0.0000	0.0000	0
2018/02/07	IS10	20/09/2027			Interest Rate Swap	101.3700	101.3700	100.8300	100.8300	(0.533)	0.0000	0.0000	0
2018/02/07	IS10	20/12/2027			Interest Rate Swap	101.7200	101.7200	101.1800	101.1800	(0.531)	0.0000	0.0000	0
2018/02/07	IS10	22/03/2028			Interest Rate Swap	96.9900	96.9900	96.4300	96.4300	(0.577)	0.0000	0.0000	0
2018/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/07	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/07	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/07	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/07	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/07	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/07	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/07	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/07	R023	03/05/2018	8.27	Call	Bond Future	2,234.7000	2.2347	2,406.4200	2.4064	7.684	0	0	0
2018/02/07	R023	03/05/2018			Bond Future	7.7764	101.3316	7.7067	101.6073	(0.896)	0.0000	0.0000	66,216
2018/02/07	R023	03/05/2018	8.27	Put	Bond Future	307.3300	0.3073	203.3000	0.2033	(33.850)	0	0	0
2018/02/07	R023	03/05/2018	8.28	Call	Bond Future	2,265.3900	2.2654	2,438.9900	2.4390	7.663	0	0	0
2018/02/07	R023	03/05/2018	8.29	Put	Bond Future	291.8800	0.2919	191.4500	0.1914	(34.408)	0	0	0
2018/02/07	R023	03/05/2018	8.28	Put	Bond Future	299.4500	0.2995	197.3000	0.1973	(34.113)	0	0	0
2018/02/07	R023	03/05/2018	8.29	Call	Bond Future	2,296.3700	2.2964	2,471.6900	2.4717	7.635	0	0	0
2018/02/07	R023	03/05/2018	9.19	Call	Bond Future	5,414.5500	5.4146	5,681.2300	5.6812	4.925	0	0	0
2018/02/07	R023	03/05/2018	9.19	Put	Bond Future	14.9600	0.0150	5.8900	0.0059	(60.628)	0	0	2,500
2018/02/07	R035	03/05/2018	9.91	Put	Bond Future	1,252.6300	1.2526	1,124.5000	1.1245	(10.229)	0	0	0
2018/02/07	R035	03/05/2018			Bond Future	9.4072	97.1890	9.3537	97.6230	(0.569)	0.0000	0.0000	60,929
2018/02/07	R035	03/05/2018	9.90	Call	Bond Future	5,137.5200	5.1375	5,441.7400	5.4417	5.922	0	0	0
2018/02/07	R035	03/05/2018	9.90	Put	Bond Future	1,273.6200	1.2736	1,143.8900	1.1439	(10.186)	0	0	0
2018/02/07	R035	03/05/2018	9.91	Call	Bond Future	5,192.4900	5.1925	5,498.3100	5.4983	5.890	0	0	0
2018/02/07	R035	03/05/2018	9.89	Call	Bond Future	5,082.6000	5.0826	5,385.2100	5.3852	5.954	0	0	0
2018/02/07	R035	03/05/2018	9.89	Put	Bond Future	1,294.7500	1.2947	1,163.4100	1.1634	(10.144)	0	0	0

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2018/02/07	R035	02/08/2018	9.42	Call	Bond Future	3,885.9300	3.8859	4,102.7300	4.1027	5.579	0	0	0
2018/02/07	R035	02/08/2018			Bond Future	9.4617	98.9872	9.4065	99.4295	(0.584)	0.0000	0.0000	3
2018/02/07	R035	02/08/2018	9.42	Put	Bond Future	4,219.5400	4.2195	3,993.9700	3.9940	(5.346)	0	0	0
2018/02/07	R035	02/08/2018	9.43	Call	Bond Future	3,921.8200	3.9218	4,140.0100	4.1400	5.563	0	0	0
2018/02/07	R035	02/08/2018	9.44	Put	Bond Future	4,130.9500	4.1310	3,908.1700	3.9082	(5.393)	0	0	0
2018/02/07	R035	02/08/2018	9.43	Put	Bond Future	4,175.2300	4.1752	3,951.0500	3.9511	(5.369)	0	0	0
2018/02/07	R035	02/08/2018	9.44	Call	Bond Future	3,957.6400	3.9576	4,177.2300	4.1772	5.549	0	0	0
2018/02/07	R186	03/05/2018	8.92	Call	Bond Future	3,407.2800	3.4073	3,619.4500	3.6194	6.227	0	0	0
2018/02/07	R186	03/05/2018	8.91	Put	Bond Future	824.8600	0.8249	583.3600	0.5834	(29.278)	0	0	0
2018/02/07	R186	03/05/2018	10.14	Put	Bond Future	27.4600	0.0275	10.6300	0.0106	(61.289)	0	0	0
2018/02/07	R186	03/05/2018	8.00	Put	Bond Future	4,015.2600	4.0153	3,550.1500	3.5501	(11.584)	0	0	0
2018/02/07	R186	03/05/2018	8.69	Call	Bond Future	2,419.2200	2.4192	2,559.6800	2.5597	5.806	0	0	0
2018/02/07	R186	03/05/2018	9.72	Put	Bond Future	112.2200	0.1122	56.3400	0.0563	(49.795)	0	0	10,640
2018/02/07	R186	03/05/2018	8.40	Put	Bond Future	2,174.9500	2.1750	1,780.8800	1.7809	(18.119)	0	0	0
2018/02/07	R186	03/05/2018			Bond Future	8.5131	115.9247	8.4439	116.3750	(0.813)	0.0000	0.0000	179,546
2018/02/07	R186	03/05/2018	8.93	Call	Bond Future	3,453.5000	3.4535	3,668.6500	3.6687	6.230	0	0	0
2018/02/07	R186	03/05/2018	8.93	Put	Bond Future	791.0500	0.7911	555.8700	0.5559	(29.730)	0	0	0
2018/02/07	R186	03/05/2018	9.30	Put	Bond Future	346.7300	0.3467	212.7700	0.2128	(38.635)	0	0	0
2018/02/07	R186	03/05/2018	9.30	Call	Bond Future	5,302.6800	5.3027	5,619.0500	5.6190	5.966	0	0	1,120
2018/02/07	R186	03/05/2018	10.14	Call	Bond Future	9,958.3100	9.9583	10,391.8100	10.3918	4.353	0	0	0
2018/02/07	R186	03/05/2018	8.92	Put	Bond Future	807.7200	0.8077	569.5600	0.5696	(29.485)	0	0	0
2018/02/07	R186	03/05/2018	8.91	Call	Bond Future	3,361.4900	3.3615	3,570.3200	3.5703	6.212	0	0	0
2018/02/07	R186	03/05/2018	9.19	Put	Bond Future	447.3600	0.4474	286.5400	0.2865	(35.949)	0	0	0
2018/02/07	R186	03/05/2018	8.00	Call	Bond Future	619.6200	0.6196	604.8400	0.6048	(2.385)	0	0	4,745
2018/02/07	R186	03/05/2018	8.69	Put	Bond Future	1,279.2700	1.2793	969.4000	0.9694	(24.222)	0	0	0
2018/02/07	R186	03/05/2018	9.72	Call	Bond Future	7,594.9800	7.5950	7,989.4300	7.9894	5.194	0	0	0
2018/02/07	R186	03/05/2018	8.70	Put	Bond Future	1,255.1000	1.2551	948.2200	0.9482	(24.451)	0	0	3,500
2018/02/07	R186	03/05/2018	8.40	Call	Bond Future	1,437.7100	1.4377	1,493.9700	1.4940	3.913	0	0	4,745
2018/02/07	R186	03/05/2018	9.75	Call	Bond Future	7,762.4500	7.7625	8,161.0100	8.1610	5.134	0	0	0
2018/02/07	R186	03/05/2018	9.75	Put	Bond Future	102.2500	0.1022	50.4800	0.0505	(50.631)	0	0	3,200
2018/02/07	R186	03/05/2018	9.19	Call	Bond Future	4,728.1700	4.7282	5,017.6800	5.0177	6.123	0	0	0
2018/02/07	R186	03/05/2018	8.70	Call	Bond Future	2,459.0400	2.4590	2,602.4900	2.6025	5.834	0	0	0
2018/02/07	R186	03/05/2018	8.85	Call	Bond Future	3,091.3100	3.0913	3,281.5200	3.2815	6.153	0	0	0
2018/02/07	R186	03/05/2018	8.85	Put	Bond Future	933.2800	0.9333	673.1600	0.6732	(27.872)	0	0	4,745
2018/02/07	R186	02/08/2018	8.48	Put	Bond Future	2,872.3300	2.8723	2,369.5900	2.3696	(17.503)	0	0	0
2018/02/07	R186	02/08/2018	8.25	Call	Bond Future	1,796.5600	1.7966	1,716.0900	1.7161	(4.479)	0	0	1,470
2018/02/07	R186	02/08/2018			Bond Future	8.5579	112.7691	8.4855	113.2282	(0.846)	0.0000	0.0000	782
2018/02/07	R186	02/08/2018	8.47	Call	Bond Future	2,350.3700	2.3504	2,304.9000	2.3049	(1.935)	0	0	0
2018/02/07	R186	02/08/2018	8.47	Put	Bond Future	2,908.1800	2.9082	2,403.6200	2.4036	(17.350)	0	0	0
2018/02/07	R186	02/08/2018	8.48	Call	Bond Future	2,378.1800	2.3782	2,334.5300	2.3345	(1.835)	0	0	0
2018/02/07	R186	02/08/2018	8.25	Put	Bond Future	3,767.0800	3.7671	3,227.5200	3.2275	(14.323)	0	0	0
2018/02/07	R186	02/08/2018	7.50	Put	Bond Future	7,571.4800	7.5715	7,017.6800	7.0177	(7.314)	0	0	0
2018/02/07	R186	02/08/2018	8.46	Call	Bond Future	2,323.0900	2.3231	2,275.5200	2.2755	(2.048)	0	0	0
2018/02/07	R186	02/08/2018	8.46	Put	Bond Future	2,944.6100	2.9446	2,437.9500	2.4379	(17.206)	0	0	0
2018/02/07	R186	02/08/2018	7.50	Call	Bond Future	606.4100	0.6064	511.7000	0.5117	(15.618)	0	0	1,470
2018/02/07	R186	01/11/2018	9.14	Call	Bond Future	5,203.6400	5.2036	5,305.0200	5.3050	1.948	0	0	0
2018/02/07	R186	01/11/2018	7.96	Put	Bond Future	5,806.2700	5.8063	5,275.1200	5.2751	(9.148)	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
2018/02/07	R186	01/11/2018	8.54	Put	Bond Future	3,464.1800		3.4642	2,992.0400	2.9920	(13.629)	0	0	0
2018/02/07	R186	01/11/2018			Bond Future	8.5980		114.8952	8.5224	115.3631	(0.880)	0.0000	0.0000	0
2018/02/07	R186	01/11/2018	8.46	Put	Bond Future	3,746.0700		3.7461	3,262.5000	3.2625	(12.909)	0	0	0
2018/02/07	R186	01/11/2018	8.46	Call	Bond Future	2,890.2900		2.8903	2,874.6100	2.8746	(0.543)	0	0	5,000
2018/02/07	R186	01/11/2018	8.53	Call	Bond Future	3,078.0100		3.0780	3,072.2800	3.0723	(0.186)	0	0	0
2018/02/07	R186	01/11/2018	8.53	Put	Bond Future	3,498.7800		3.4988	3,025.1600	3.0252	(13.537)	0	0	0
2018/02/07	R186	01/11/2018	9.14	Put	Bond Future	1,925.7400		1.9257	1,559.2300	1.5592	(19.032)	0	0	5,000
2018/02/07	R186	01/11/2018	7.96	Call	Bond Future	1,777.9800		1.7780	1,714.7200	1.7147	(3.558)	0	0	5,000
2018/02/07	R186	01/11/2018	8.54	Call	Bond Future	3,105.3700		3.1054	3,101.1200	3.1011	(0.137)	0	0	0
2018/02/07	R186	01/11/2018	8.52	Call	Bond Future	3,050.8100		3.0508	3,043.6200	3.0436	(0.236)	0	0	0
2018/02/07	R186	01/11/2018	8.52	Put	Bond Future	3,533.5900		3.5336	3,058.5100	3.0585	(13.445)	0	0	0
2018/02/07	R197	03/05/2018	304.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R197	03/05/2018			Bond Future	301.2172		301.2172	301.1301	301.1301	(0.029)	0.0000	0.0000	2,388
2018/02/07	R197	03/05/2018	304.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R197	03/05/2018	304.44	Put	Bond Future	3,222.8500		3.2229	3,309.8500	3.3099	2.699	0	0	0
2018/02/07	R197	03/05/2018	304.46	Put	Bond Future	3,242.8500		3.2429	3,329.8500	3.3299	2.683	0	0	0
2018/02/07	R197	03/05/2018	304.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R197	03/05/2018	304.45	Put	Bond Future	3,232.8500		3.2329	3,319.8500	3.3199	2.691	0	0	0
2018/02/07	R202	03/05/2018	247.48	Put	Bond Future	11,386.5800		11.3866	11,163.8500	11.1638	(1.956)	0	0	0
2018/02/07	R202	03/05/2018	247.47	Call	Bond Future	53.6800		0.0537	57.6400	0.0576	7.377	0	0	0
2018/02/07	R202	03/05/2018			Bond Future	236.1469		236.1469	236.3735	236.3735	0.096	0.0000	0.0000	23,050
2018/02/07	R202	03/05/2018	247.48	Call	Bond Future	53.4400		0.0534	57.3800	0.0574	7.373	0	0	0
2018/02/07	R202	03/05/2018	247.47	Put	Bond Future	11,376.8200		11.3768	11,154.1100	11.1541	(1.958)	0	0	0
2018/02/07	R202	03/05/2018	247.49	Call	Bond Future	53.2000		0.0532	57.1200	0.0571	7.368	0	0	0
2018/02/07	R202	03/05/2018	247.49	Put	Bond Future	11,396.3400		11.3963	11,173.5900	11.1736	(1.955)	0	0	0
2018/02/07	R204	03/05/2018	7.10	Put	Bond Future	58.1900		0.0582	22.0300	0.0220	(62.141)	0	0	0
2018/02/07	R204	03/05/2018			Bond Future	6.9180		103.6671	6.8320	103.7190	(1.243)	0.0000	0.0000	22,580
2018/02/07	R204	03/05/2018	7.09	Call	Bond Future	163.6600		0.1637	178.6100	0.1786	9.135	0	0	0
2018/02/07	R204	03/05/2018	7.09	Put	Bond Future	60.0600		0.0601	23.1300	0.0231	(61.489)	0	0	0
2018/02/07	R204	03/05/2018	7.10	Call	Bond Future	167.8100		0.1678	183.5300	0.1835	9.368	0	0	0
2018/02/07	R204	03/05/2018	7.08	Call	Bond Future	159.5600		0.1596	173.7400	0.1737	8.887	0	0	0
2018/02/07	R204	03/05/2018	7.08	Put	Bond Future	61.9800		0.0620	24.2800	0.0243	(60.826)	0	0	0
2018/02/07	R207	03/05/2018	7.57	Call	Bond Future	931.4600		0.9315	1,016.7200	1.0167	9.153	0	0	0
2018/02/07	R207	03/05/2018	7.56	Put	Bond Future	38.8000		0.0388	17.3500	0.0174	(55.284)	0	0	0
2018/02/07	R207	03/05/2018			Bond Future	6.9980		102.6432	6.9305	102.7493	(0.963)	0.0000	0.0000	47,558
2018/02/07	R207	03/05/2018	7.58	Call	Bond Future	945.5200		0.9455	1,031.4700	1.0315	9.090	0	0	0
2018/02/07	R207	03/05/2018	7.58	Put	Bond Future	35.8000		0.0358	15.6600	0.0157	(56.257)	0	0	0
2018/02/07	R207	03/05/2018	7.57	Put	Bond Future	37.2800		0.0373	16.4500	0.0165	(55.874)	0	0	0
2018/02/07	R207	03/05/2018	7.56	Call	Bond Future	917.4400		0.9174	1,002.0800	1.0021	9.226	0	0	0
2018/02/07	R208	03/05/2018	7.77	Call	Bond Future	1,238.5800		1.2386	1,358.8500	1.3588	9.710	0	0	0
2018/02/07	R208	03/05/2018			Bond Future	7.3354		99.1879	7.2593	99.3819	(1.038)	0.0000	0.0000	33,372
2018/02/07	R208	03/05/2018	7.77	Put	Bond Future	140.4300		0.1404	66.6400	0.0666	(52.546)	0	0	0
2018/02/07	R208	03/05/2018	7.78	Call	Bond Future	1,259.0300		1.2590	1,381.1000	1.3811	9.696	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
2018/02/07	R208	03/05/2018	7.79	Put	Bond Future	131.3900	0.1314	61.1600	0.0612	(53.452)	0	0	0
2018/02/07	R208	03/05/2018	7.78	Put	Bond Future	135.7900	0.1358	63.8000	0.0638	(53.016)	0	0	0
2018/02/07	R208	03/05/2018	7.79	Call	Bond Future	1,279.7100	1.2797	1,403.5400	1.4035	9.676	0	0	0
2018/02/07	R209	03/05/2018	9.85	Put	Bond Future	900.5400	0.9005	622.9900	0.6230	(30.820)	0	0	0
2018/02/07	R209	03/05/2018	10.73	Call	Bond Future	8,458.5600	8.4586	8,752.3700	8.7524	3.474	0	0	0
2018/02/07	R209	03/05/2018	10.00	Call	Bond Future	4,639.9700	4.6400	4,770.2600	4.7703	2.808	0	0	0
2018/02/07	R209	03/05/2018	9.77	Call	Bond Future	3,550.5200	3.5505	3,612.6300	3.6126	1.749	0	0	0
2018/02/07	R209	03/05/2018	9.75	Call	Bond Future	3,460.6800	3.4607	3,516.8000	3.5168	1.622	0	0	435
2018/02/07	R209	03/05/2018			Bond Future	9.3935	73.6458	9.3404	74.0093	(0.565)	0.0000	0.0000	79,692
2018/02/07	R209	03/05/2018	9.85	Call	Bond Future	3,918.2700	3.9183	4,004.2300	4.0042	2.194	0	0	0
2018/02/07	R209	03/05/2018	10.73	Put	Bond Future	127.8200	0.1278	58.1200	0.0581	(54.530)	0	0	435
2018/02/07	R209	03/05/2018	10.22	Call	Bond Future	5,756.8300	5.7568	5,946.3800	5.9464	3.293	0	0	0
2018/02/07	R209	03/05/2018	10.22	Put	Bond Future	427.7900	0.4278	253.8300	0.2538	(40.665)	0	0	435
2018/02/07	R209	03/05/2018	9.75	Put	Bond Future	1,087.9300	1.0879	780.5400	0.7805	(28.255)	0	0	0
2018/02/07	R209	03/05/2018	9.86	Call	Bond Future	3,965.2100	3.9652	4,054.0700	4.0541	2.241	0	0	0
2018/02/07	R209	03/05/2018	9.47	Put	Bond Future	1,795.5400	1.7955	1,410.4300	1.4104	(21.448)	0	0	250
2018/02/07	R209	03/05/2018	10.00	Put	Bond Future	671.1500	0.6711	437.9300	0.4379	(34.749)	0	0	11,067
2018/02/07	R209	03/05/2018	9.77	Put	Bond Future	1,048.0700	1.0481	746.6700	0.7467	(28.758)	0	0	250
2018/02/07	R209	03/05/2018	9.86	Put	Bond Future	883.4700	0.8835	608.8200	0.6088	(31.088)	0	0	0
2018/02/07	R209	03/05/2018	9.47	Call	Bond Future	2,314.5100	2.3145	2,292.9100	2.2929	(0.933)	0	0	0
2018/02/07	R209	03/05/2018	9.19	Put	Bond Future	2,877.1500	2.8771	2,430.5500	2.4306	(15.522)	0	0	0
2018/02/07	R209	03/05/2018	9.19	Call	Bond Future	1,469.3400	1.4693	1,386.2500	1.3863	(5.655)	0	0	250
2018/02/07	R209	03/05/2018	9.84	Call	Bond Future	3,871.6400	3.8716	3,954.5800	3.9546	2.142	0	0	0
2018/02/07	R209	03/05/2018	9.84	Put	Bond Future	918.0100	0.9180	637.4400	0.6374	(30.563)	0	0	0
2018/02/07	R209	02/08/2018	9.66	Call	Bond Future	3,855.9300	3.8559	3,821.0800	3.8211	(0.904)	0	0	435
2018/02/07	R209	02/08/2018	10.38	Call	Bond Future	6,982.3700	6.9824	7,093.5300	7.0935	1.592	0	0	0
2018/02/07	R209	02/08/2018	10.39	Put	Bond Future	1,030.4600	1.0305	773.0900	0.7731	(24.976)	0	0	0
2018/02/07	R209	02/08/2018			Bond Future	9.4434	75.0083	9.3887	75.3788	(0.579)	0.0000	0.0000	835
2018/02/07	R209	02/08/2018	10.84	Call	Bond Future	9,138.9800	9.1390	9,339.2800	9.3393	2.192	0	0	0
2018/02/07	R209	02/08/2018	10.84	Put	Bond Future	545.4100	0.5454	375.2100	0.3752	(31.206)	0	0	435
2018/02/07	R209	02/08/2018	10.21	Call	Bond Future	6,196.3500	6.1963	6,273.2000	6.2732	1.240	0	0	0
2018/02/07	R209	02/08/2018	10.21	Put	Bond Future	1,279.8700	1.2799	986.2200	0.9862	(22.944)	0	0	435
2018/02/07	R209	02/08/2018	9.66	Put	Bond Future	2,414.3100	2.4143	2,008.9600	2.0090	(16.789)	0	0	0
2018/02/07	R209	02/08/2018	10.38	Put	Bond Future	1,042.9500	1.0430	783.6100	0.7836	(24.866)	0	0	0
2018/02/07	R209	02/08/2018	10.39	Call	Bond Future	7,029.3300	7.0293	7,142.4600	7.1425	1.609	0	0	0
2018/02/07	R209	02/08/2018	10.40	Call	Bond Future	7,076.2000	7.0762	7,191.2900	7.1913	1.626	0	0	0
2018/02/07	R209	02/08/2018	10.40	Put	Bond Future	1,017.9600	1.0180	762.5500	0.7625	(25.090)	0	0	0
2018/02/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R209	01/11/2018	9.34	Put	Bond Future	4,460.6500	4.4606	3,862.9900	3.8630	(13.398)	0	0	0
2018/02/07	R209	01/11/2018	1,016.00	Call	Bond Future	72,385.6100	72.3856	72,763.2300	72.7632	0.522	0	0	0
2018/02/07	R209	01/11/2018			Bond Future	9.4918	73.2735	9.4355	73.6511	(0.593)	0.0000	0.0000	0
2018/02/07	R209	01/11/2018	1,016.01	Call	Bond Future	72,385.6100	72.3856	72,763.2300	72.7632	0.522	0	0	0
2018/02/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R209	01/11/2018	1,015.99	Call	Bond Future	72,385.6000	72.3856	72,763.2200	72.7632	0.522	0	0	0
2018/02/07	R209	01/11/2018	9.34	Call	Bond Future	3,435.1300	3.4351	3,215.0900	3.2151	(6.406)	0	0	255
2018/02/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R209	01/11/2018	10.57	Call	Bond Future	8,213.8400	8.2138	8,211.9300	8.2119	(0.023)	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
2018/02/07	R209	01/11/2018	10.57	Put	Bond Future	1,502.0100	1.5020	1,122.4800	1.1225	(25.268)	0	0	255
2018/02/07	R209	01/11/2018	9.94	Call	Bond Future	5,554.9900	5.5550	5,426.6000	5.4266	(2.311)	0	0	0
2018/02/07	R209	01/11/2018	9.94	Put	Bond Future	2,646.8600	2.6469	2,140.8500	2.1409	(19.117)	0	0	255
2018/02/07	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R210	03/05/2018	191.44	Put	Bond Future	5,688.3000	5.6883	5,740.3200	5.7403	0.915	0	0	0
2018/02/07	R210	03/05/2018			Bond Future	185.7517	185.7517	185.6997	185.6997	(0.028)	0.0000	0.0000	2,159
2018/02/07	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R210	03/05/2018	191.46	Put	Bond Future	5,708.3000	5.7083	5,760.3200	5.7603	0.911	0	0	0
2018/02/07	R210	03/05/2018	191.45	Put	Bond Future	5,698.3000	5.6983	5,750.3200	5.7503	0.913	0	0	0
2018/02/07	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R212	03/05/2018			Bond Future	153.4537	153.4537	153.5801	153.5801	0.082	0.0000	0.0000	4,755
2018/02/07	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R212	03/05/2018	154.28	Put	Bond Future	826.2700	0.8263	699.9200	0.6999	(15.292)	0	0	0
2018/02/07	R212	03/05/2018	154.30	Put	Bond Future	846.2700	0.8463	719.9200	0.7199	(14.930)	0	0	0
2018/02/07	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/07	R212	03/05/2018	154.29	Put	Bond Future	836.2700	0.8363	709.9200	0.7099	(15.109)	0	0	0
2018/02/07	R213	03/05/2018	9.57	Put	Bond Future	800.5100	0.8005	526.2700	0.5263	(34.258)	0	0	0
2018/02/07	R213	03/05/2018	9.56	Call	Bond Future	3,791.6800	3.7917	3,973.6900	3.9737	4.800	0	0	0
2018/02/07	R213	03/05/2018			Bond Future	9.1019	85.5838	9.0331	86.0433	(0.756)	0.0000	0.0000	45,278
2018/02/07	R213	03/05/2018	9.57	Call	Bond Future	3,838.7900	3.8388	4,024.0500	4.0240	4.826	0	0	0
2018/02/07	R213	03/05/2018	9.56	Put	Bond Future	816.7300	0.8167	539.2400	0.5392	(33.976)	0	0	0
2018/02/07	R213	03/05/2018	9.58	Call	Bond Future	3,885.9600	3.8860	4,074.7100	4.0747	4.857	0	0	0
2018/02/07	R213	03/05/2018	9.58	Put	Bond Future	784.4300	0.7844	513.6800	0.5137	(34.516)	0	0	0
2018/02/07	R213	02/08/2018	9.06	Call	Bond Future	2,635.1700	2.6352	2,621.3100	2.6213	(0.526)	0	0	0
2018/02/07	R213	02/08/2018	9.05	Put	Bond Future	3,271.0300	3.2710	2,787.0500	2.7870	(14.796)	0	0	0
2018/02/07	R213	02/08/2018			Bond Future	9.1507	87.1672	9.0796	87.6356	(0.777)	0.0000	0.0000	1
2018/02/07	R213	02/08/2018	9.07	Call	Bond Future	2,663.9300	2.6639	2,651.5700	2.6516	(0.464)	0	0	0
2018/02/07	R213	02/08/2018	9.07	Put	Bond Future	3,195.8400	3.1958	2,715.0800	2.7151	(15.043)	0	0	0
2018/02/07	R213	02/08/2018	9.06	Put	Bond Future	3,233.3000	3.2333	2,751.0400	2.7510	(14.915)	0	0	0
2018/02/07	R213	02/08/2018	9.05	Call	Bond Future	2,606.6100	2.6066	2,591.0300	2.5910	(0.598)	0	0	0
2018/02/07	R214	03/05/2018	9.99	Put	Bond Future	1,029.0800	1.0291	722.3800	0.7224	(29.803)	0	0	0
2018/02/07	R214	03/05/2018			Bond Future	9.5532	73.0434	9.5000	73.4226	(0.556)	0.0000	0.0000	50,015
2018/02/07	R214	03/05/2018	9.98	Call	Bond Future	3,980.1800	3.9802	4,049.7300	4.0497	1.747	0	0	0
2018/02/07	R214	03/05/2018	9.98	Put	Bond Future	1,047.9700	1.0480	738.3100	0.7383	(29.549)	0	0	0
2018/02/07	R214	03/05/2018	9.99	Call	Bond Future	4,027.6500	4.0276	4,100.1600	4.1002	1.800	0	0	0
2018/02/07	R214	03/05/2018	9.97	Call	Bond Future	3,933.0200	3.9330	3,999.4800	3.9995	1.690	0	0	0
2018/02/07	R214	03/05/2018	9.97	Put	Bond Future	1,067.2800	1.0673	754.5300	0.7545	(29.303)	0	0	0
2018/02/07	R248	03/05/2018	10.06	Call	Bond Future	5,395.2600	5.3953	5,514.8100	5.5148	2.216	0	0	0
2018/02/07	R248	03/05/2018	10.05	Put	Bond Future	1,212.6200	1.2126	841.7300	0.8417	(30.586)	0	0	0
2018/02/07	R248	03/05/2018			Bond Future	9.5787	93.4966	9.5255	93.9832	(0.556)	0.0000	0.0000	99,399
2018/02/07	R248	03/05/2018	10.07	Call	Bond Future	5,456.9800	5.4570	5,580.4400	5.5804	2.262	0	0	0
2018/02/07	R248	03/05/2018	10.07	Put	Bond Future	1,168.3300	1.1683	805.1100	0.8051	(31.089)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/07	R248 03/05/2018	10.06	Put	Bond Future	1,190.3700	1.1904	823.2400	0.8232	(30.842)	0	0	0
2018/02/07	R248 03/05/2018	10.05	Call	Bond Future	5,333.6100	5.3336	5,449.4000	5.4494	2.171	0	0	0

**Total** **1168010**