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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2018 TO 16/02/2018

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
2018/02/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	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
2018/02/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2025	03/05/2018	133.20	Put	Bond Future	1,172.7800	1.1728	931.7200	0.9317	(20.555)	0	0	0
2018/02/16	2025	03/05/2018			Bond Future	132.0272	132.0272	132.2683	132.2683	0.183	0.0000	0.0000	1,033
2018/02/16	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2025	03/05/2018	133.22	Put	Bond Future	1,192.7800	1.1928	951.7200	0.9517	(20.210)	0	0	0
2018/02/16	2025	03/05/2018	133.21	Put	Bond Future	1,182.7800	1.1828	941.7200	0.9417	(20.381)	0	0	0
2018/02/16	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2025	02/08/2018			Bond Future	133.0968	133.0968	133.3433	133.3433	0.185	0.0000	0.0000	0
2018/02/16	2025	02/08/2018	136.65	Put	Bond Future	3,553.1900	3.5532	3,306.7200	3.3067	(6.937)	0	0	0
2018/02/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2025	02/08/2018	136.67	Put	Bond Future	3,573.1900	3.5732	3,326.7200	3.3267	(6.898)	0	0	0
2018/02/16	2025	02/08/2018	136.66	Put	Bond Future	3,563.1900	3.5632	3,316.7200	3.3167	(6.917)	0	0	0
2018/02/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2029	03/05/2018			Bond Future	100.3953	100.3953	100.6844	100.6844	0.288	0.0000	0.0000	1,370
2018/02/16	2029	02/08/2018			Bond Future	102.2583	102.2583	102.5534	102.5534	0.289	0.0000	0.0000	0
2018/02/16	2030	03/05/2018	9.51	Call	Bond Future	5,469.2400	5.4692	6,298.4200	6.2984	15.161	0	0	0
2018/02/16	2030	03/05/2018			Bond Future	8.7680	96.5636	8.6287	97.5409	(1.589)	0.0000	0.0000	90,336
2018/02/16	2030	03/05/2018	9.49	Call	Bond Future	5,360.8800	5.3609	6,184.6100	6.1846	15.366	0	0	0
2018/02/16	2030	03/05/2018	9.49	Put	Bond Future	507.7500	0.5077	354.1700	0.3542	(30.247)	0	0	0
2018/02/16	2030	03/05/2018	9.51	Put	Bond Future	486.5400	0.4865	338.4100	0.3384	(30.446)	0	0	0
2018/02/16	2030	03/05/2018	9.50	Call	Bond Future	5,414.9900	5.4150	6,241.4700	6.2415	15.263	0	0	0
2018/02/16	2030	03/05/2018	9.50	Put	Bond Future	497.0400	0.4970	346.2100	0.3462	(30.346)	0	0	0
2018/02/16	2030	02/08/2018	9.46	Put	Bond Future	1,405.7400	1.4057	1,144.1800	1.1442	(18.607)	0	0	0
2018/02/16	2030	02/08/2018	8.51	Call	Bond Future	2,297.5600	2.2976	2,724.4600	2.7245	18.581	0	0	7,850
2018/02/16	2030	02/08/2018	8.91	Call	Bond Future	3,479.6400	3.4796	4,042.5600	4.0426	16.178	0	0	7,850
2018/02/16	2030	02/08/2018			Bond Future	8.8140	94.3442	8.6697	95.3402	(1.638)	0.0000	0.0000	127
2018/02/16	2030	02/08/2018	9.46	Call	Bond Future	5,693.8800	5.6939	6,428.3500	6.4284	12.899	0	0	0
2018/02/16	2030	02/08/2018	8.51	Put	Bond Future	4,411.5700	4.4116	3,842.4400	3.8424	(12.901)	0	0	0
2018/02/16	2030	02/08/2018	9.47	Call	Bond Future	5,740.8300	5.7408	6,477.8900	6.4779	12.839	0	0	0
2018/02/16	2030	02/08/2018	9.45	Put	Bond Future	1,423.0600	1.4231	1,158.8900	1.1589	(18.564)	0	0	0
2018/02/16	2030	02/08/2018	8.91	Put	Bond Future	2,825.4000	2.8254	2,392.2900	2.3923	(15.329)	0	0	0
2018/02/16	2030	02/08/2018	9.50	Call	Bond Future	5,882.6200	5.8826	6,627.3500	6.6274	12.660	0	0	0
2018/02/16	2030	02/08/2018	9.47	Put	Bond Future	1,388.4000	1.3884	1,129.4300	1.1294	(18.652)	0	0	0
2018/02/16	2030	02/08/2018	9.45	Call	Bond Future	5,646.8600	5.6469	6,378.7200	6.3787	12.960	0	0	0
2018/02/16	2030	02/08/2018	9.50	Put	Bond Future	1,337.7000	1.3377	1,086.4000	1.0864	(18.786)	0	0	7,850
2018/02/16	2032	03/05/2018	9.71	Put	Bond Future	262.4200	0.2624	158.1600	0.1582	(39.730)	0	0	0
2018/02/16	2032	03/05/2018	9.70	Call	Bond Future	5,449.8700	5.4499	6,398.5900	6.3986	17.408	0	0	0
2018/02/16	2032	03/05/2018			Bond Future	8.9841	95.0799	8.8450	96.1356	(1.549)	0.0000	0.0000	63,028

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2018/02/16	2032	03/05/2018	9.71	Call	Bond Future	5,511.4300	5.5114	6,462.9000	6.4629	17.264	0	0	0
2018/02/16	2032	03/05/2018	9.70	Put	Bond Future	270.3200	0.2703	163.3100	0.1633	(39.586)	0	0	0
2018/02/16	2032	03/05/2018	9.72	Call	Bond Future	5,573.1200	5.5731	6,527.2800	6.5273	17.121	0	0	0
2018/02/16	2032	03/05/2018	9.72	Put	Bond Future	254.7200	0.2547	153.1500	0.1531	(39.875)	0	0	0
2018/02/16	2032	02/08/2018	9.67	Call	Bond Future	5,626.1800	5.6262	6,461.6600	6.4617	14.850	0	0	0
2018/02/16	2032	02/08/2018	9.66	Put	Bond Future	1,054.2200	1.0542	810.6700	0.8107	(23.102)	0	0	0
2018/02/16	2032	02/08/2018			Bond Future	9.0300	96.8384	8.8863	97.9143	(1.592)	0.0000	0.0000	2
2018/02/16	2032	02/08/2018	9.68	Call	Bond Future	5,678.8200	5.6788	6,517.4200	6.5174	14.767	0	0	0
2018/02/16	2032	02/08/2018	9.68	Put	Bond Future	1,021.1500	1.0211	783.8600	0.7839	(23.238)	0	0	0
2018/02/16	2032	02/08/2018	9.67	Put	Bond Future	1,037.6700	1.0377	797.2600	0.7973	(23.168)	0	0	0
2018/02/16	2032	02/08/2018	9.66	Call	Bond Future	5,573.4900	5.5735	6,405.8300	6.4058	14.934	0	0	0
2018/02/16	2033	03/05/2018	107.71	Put	Bond Future	4,285.1700	4.2852	3,494.3400	3.4943	(18.455)	0	0	0
2018/02/16	2033	03/05/2018			Bond Future	103.4248	103.4248	104.2157	104.2157	0.765	0.0000	0.0000	6,055
2018/02/16	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	03/05/2018	107.70	Put	Bond Future	4,275.1700	4.2752	3,484.3400	3.4843	(18.498)	0	0	0
2018/02/16	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	03/05/2018	107.69	Put	Bond Future	4,265.1700	4.2652	3,474.3400	3.4743	(18.542)	0	0	0
2018/02/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	02/08/2018			Bond Future	105.3440	105.3440	106.1503	106.1503	0.765	0.0000	0.0000	0
2018/02/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	02/08/2018	109.92	Put	Bond Future	4,575.9900	4.5760	3,769.6600	3.7697	(17.621)	0	0	0
2018/02/16	2033	02/08/2018	109.94	Put	Bond Future	4,595.9900	4.5960	3,789.6600	3.7897	(17.544)	0	0	0
2018/02/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2033	02/08/2018	109.93	Put	Bond Future	4,585.9900	4.5860	3,779.6600	3.7797	(17.582)	0	0	0
2018/02/16	2037	03/05/2018	9.99	Call	Bond Future	6,159.5800	6.1596	7,208.6700	7.2087	17.032	0	0	0
2018/02/16	2037	03/05/2018	9.97	Put	Bond Future	344.3800	0.3444	213.9900	0.2140	(37.862)	0	0	0
2018/02/16	2037	03/05/2018			Bond Future	9.2576	95.5726	9.1187	96.7459	(1.500)	0.0000	0.0000	44,874
2018/02/16	2037	03/05/2018	9.99	Put	Bond Future	325.8400	0.3258	201.6000	0.2016	(38.129)	0	0	0
2018/02/16	2037	03/05/2018	9.97	Call	Bond Future	6,026.3900	6.0264	7,069.3300	7.0693	17.306	0	0	0
2018/02/16	2037	03/05/2018	9.98	Put	Bond Future	335.0000	0.3350	207.7100	0.2077	(37.997)	0	0	0
2018/02/16	2037	03/05/2018	9.98	Call	Bond Future	6,092.9300	6.0929	7,138.9700	7.1390	17.168	0	0	0
2018/02/16	2037	02/08/2018	9.96	Put	Bond Future	1,226.0800	1.2261	954.4700	0.9545	(22.153)	0	0	0
2018/02/16	2037	02/08/2018	9.95	Call	Bond Future	6,322.1800	6.3222	7,242.8000	7.2428	14.562	0	0	0
2018/02/16	2037	02/08/2018			Bond Future	9.3090	93.0844	9.1659	94.2800	(1.538)	0.0000	0.0000	731
2018/02/16	2037	02/08/2018	9.96	Call	Bond Future	6,379.2500	6.3792	7,303.2400	7.3032	14.484	0	0	0
2018/02/16	2037	02/08/2018	9.95	Put	Bond Future	1,244.8100	1.2448	969.8300	0.9698	(22.090)	0	0	0
2018/02/16	2037	02/08/2018	9.97	Call	Bond Future	6,436.4700	6.4365	7,363.8000	7.3638	14.407	0	0	0
2018/02/16	2037	02/08/2018	9.97	Put	Bond Future	1,207.6000	1.2076	939.3300	0.9393	(22.215)	0	0	0
2018/02/16	2038	03/05/2018	132.28	Put	Bond Future	6,831.2000	6.8312	5,851.2100	5.8512	(14.346)	0	0	0
2018/02/16	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2038	03/05/2018			Bond Future	125.4488	125.4488	126.4288	126.4288	0.781	0.0000	0.0000	8,991
2018/02/16	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2038	03/05/2018	132.27	Put	Bond Future	6,821.2000	6.8212	5,841.2100	5.8412	(14.367)	0	0	0
2018/02/16	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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2018/02/16	2038	03/05/2018	132.29	Put	Bond Future	6,841.2000	6.8412	5,861.2100	5.8612	(14.325)	0	0	0
2018/02/16	2038	02/08/2018	134.55	Put	Bond Future	8,326.0800	8.3261	7,327.2800	7.3273	(11.996)	0	0	0
2018/02/16	2038	02/08/2018			Bond Future	126.2239	126.2239	127.2227	127.2227	0.791	0.0000	0.0000	0
2018/02/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2038	02/08/2018	134.54	Put	Bond Future	8,316.0800	8.3161	7,317.2800	7.3173	(12.010)	0	0	0
2018/02/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2038	02/08/2018	134.53	Put	Bond Future	8,306.0800	8.3061	7,307.2800	7.3073	(12.025)	0	0	0
2018/02/16	2040	03/05/2018	10.08	Put	Bond Future	338.1200	0.3381	192.3300	0.1923	(43.118)	0	0	0
2018/02/16	2040	03/05/2018			Bond Future	9.3122	99.4970	9.1478	101.0017	(1.765)	0.0000	0.0000	39,680
2018/02/16	2040	03/05/2018	10.07	Call	Bond Future	6,829.6000	6.8296	8,185.0000	8.1850	19.846	0	0	0
2018/02/16	2040	03/05/2018	10.07	Put	Bond Future	347.4000	0.3474	198.0800	0.1981	(42.982)	0	0	0
2018/02/16	2040	03/05/2018	10.08	Call	Bond Future	6,901.1500	6.9012	8,260.0800	8.2601	19.691	0	0	0
2018/02/16	2040	03/05/2018	10.06	Call	Bond Future	6,758.2500	6.7583	8,110.0200	8.1100	20.002	0	0	0
2018/02/16	2040	03/05/2018	10.06	Put	Bond Future	356.9900	0.3570	204.0400	0.2040	(42.844)	0	0	0
2018/02/16	2040	03/05/2018	10.00	Put	Bond Future	419.4700	0.4195	243.2500	0.2432	(42.010)	0	0	0
2018/02/16	2040	03/05/2018	10.00	Call	Bond Future	6,332.5800	6.3326	7,661.0800	7.6611	20.979	0	0	1,500
2018/02/16	2040	03/05/2018	9.00	Put	Bond Future	3,883.1400	3.8831	2,899.8000	2.8998	(25.323)	0	0	0
2018/02/16	2040	03/05/2018	9.00	Call	Bond Future	993.1500	0.9931	1,514.5300	1.5145	52.498	0	0	1,500
2018/02/16	2040	02/08/2018	10.03	Put	Bond Future	1,335.4000	1.3354	996.6700	0.9967	(25.365)	0	0	0
2018/02/16	2040	02/08/2018	10.04	Call	Bond Future	7,074.9600	7.0750	8,273.5900	8.2736	16.942	0	0	0
2018/02/16	2040	02/08/2018			Bond Future	9.3633	96.8310	9.1939	98.3643	(1.809)	0.0000	0.0000	420
2018/02/16	2040	02/08/2018	10.05	Call	Bond Future	7,136.3300	7.1363	8,339.0500	8.3390	16.853	0	0	0
2018/02/16	2040	02/08/2018	10.05	Put	Bond Future	1,296.0100	1.2960	965.5100	0.9655	(25.501)	0	0	0
2018/02/16	2040	02/08/2018	10.03	Call	Bond Future	7,013.7500	7.0138	8,208.2400	8.2082	17.031	0	0	0
2018/02/16	2040	02/08/2018	10.04	Put	Bond Future	1,315.5700	1.3156	980.9800	0.9810	(25.433)	0	0	0
2018/02/16	2044	03/05/2018	10.10	Call	Bond Future	6,949.9800	6.9500	8,420.7000	8.4207	21.161	0	0	0
2018/02/16	2044	03/05/2018	10.09	Put	Bond Future	372.1300	0.3721	206.5200	0.2065	(44.503)	0	0	0
2018/02/16	2044	03/05/2018			Bond Future	9.3408	96.5982	9.1663	98.2306	(1.868)	0.0000	0.0000	23,424
2018/02/16	2044	03/05/2018	10.11	Call	Bond Future	7,021.9500	7.0220	8,496.4600	8.4965	20.999	0	0	0
2018/02/16	2044	03/05/2018	10.11	Put	Bond Future	352.6600	0.3527	194.7300	0.1947	(44.783)	0	0	0
2018/02/16	2044	03/05/2018	10.10	Put	Bond Future	362.2300	0.3622	200.5100	0.2005	(44.646)	0	0	0
2018/02/16	2044	03/05/2018	10.09	Call	Bond Future	6,878.2200	6.8782	8,345.0500	8.3450	21.326	0	0	0
2018/02/16	2044	02/08/2018	10.07	Call	Bond Future	7,228.3900	7.2284	8,531.7800	8.5318	18.032	0	0	0
2018/02/16	2044	02/08/2018			Bond Future	9.3901	94.0038	9.2105	95.6671	(1.913)	0.0000	0.0000	0
2018/02/16	2044	02/08/2018	10.05	Call	Bond Future	7,104.8300	7.1048	8,399.3700	8.3994	18.221	0	0	0
2018/02/16	2044	02/08/2018	10.05	Put	Bond Future	1,391.6000	1.3916	1,022.8200	1.0228	(26.500)	0	0	0
2018/02/16	2044	02/08/2018	10.07	Put	Bond Future	1,351.2400	1.3512	991.3100	0.9913	(26.637)	0	0	0
2018/02/16	2044	02/08/2018	10.06	Call	Bond Future	7,166.5400	7.1665	8,465.5200	8.4655	18.126	0	0	0
2018/02/16	2044	02/08/2018	10.06	Put	Bond Future	1,371.2900	1.3713	1,006.9500	1.0069	(26.569)	0	0	0
2018/02/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2046	03/05/2018			Bond Future	116.8846	116.8846	118.7341	118.7341	1.582	0.0000	0.0000	10,874
2018/02/16	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2046	03/05/2018	127.93	Put	Bond Future	11,045.4200	11.0454	9,195.9200	9.1959	(16.744)	0	0	0
2018/02/16	2046	03/05/2018	127.95	Put	Bond Future	11,065.4200	11.0654	9,215.9200	9.2159	(16.714)	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
2018/02/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2046	03/05/2018	127.94	Put	Bond Future	11,055.4200	11.0554	9,205.9200	9.2059	(16.729)	0	0	0
2018/02/16	2046	02/08/2018	128.78	Put	Bond Future	9,726.4400	9.7264	7,842.0200	7.8420	(19.374)	0	0	0
2018/02/16	2046	02/08/2018			Bond Future	119.0536	119.0536	120.9380	120.9380	1.583	0.0000	0.0000	0
2018/02/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2046	02/08/2018	128.77	Put	Bond Future	9,716.4400	9.7164	7,832.0200	7.8320	(19.394)	0	0	0
2018/02/16	2046	02/08/2018	128.79	Put	Bond Future	9,736.4400	9.7364	7,852.0200	7.8520	(19.354)	0	0	0
2018/02/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	03/05/2018	135.62	Put	Bond Future	11,553.7900	11.5538	10,486.4800	10.4865	(9.238)	0	0	0
2018/02/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	03/05/2018			Bond Future	124.0662	124.0662	125.1335	125.1335	0.860	0.0000	0.0000	9,738
2018/02/16	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	03/05/2018	135.61	Put	Bond Future	11,543.7900	11.5438	10,476.4800	10.4765	(9.246)	0	0	0
2018/02/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	03/05/2018	135.63	Put	Bond Future	11,563.7900	11.5638	10,496.4800	10.4965	(9.230)	0	0	0
2018/02/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	02/08/2018	137.54	Put	Bond Future	12,904.3400	12.9043	11,816.3800	11.8164	(8.431)	0	0	0
2018/02/16	2050	02/08/2018	137.52	Put	Bond Future	12,884.3400	12.8843	11,796.3800	11.7964	(8.444)	0	0	0
2018/02/16	2050	02/08/2018			Bond Future	124.6357	124.6357	125.7236	125.7236	0.873	0.0000	0.0000	0
2018/02/16	2050	02/08/2018	137.53	Put	Bond Future	12,894.3400	12.8943	11,806.3800	11.8064	(8.438)	0	0	0
2018/02/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	AL37	03/05/2018			Index Future	588.5450	588.5450	590.2290	590.2290	0.286	0.0000	0.0000	0
2018/02/16	AL37	02/08/2018			Index Future	599.4320	599.4320	601.1510	601.1510	0.287	0.0000	0.0000	0
2018/02/16	AL7T	03/05/2018			Index Future	684.9750	684.9750	690.1020	690.1020	0.748	0.0000	0.0000	0
2018/02/16	AL7T	02/08/2018			Index Future	697.6450	697.6450	702.8720	702.8720	0.749	0.0000	0.0000	0
2018/02/16	ALBI	03/05/2018			Index Future	622.1100	622.1100	628.5950	628.5950	1.042	0.0000	0.0000	824
2018/02/16	ALBI	02/08/2018			Index Future	633.6180	633.6180	640.2270	640.2270	1.043	0.0000	0.0000	0
2018/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	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
2018/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/16	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/16	EL28	03/05/2018	133.20	Put	Bond Future	4,484.0400		4.4840	3,920.8400	3.9208	(12.560)	0	0	0
2018/02/16	EL28	03/05/2018			Bond Future	128.7160		128.7160	129.2792	129.2792	0.438	0.0000	0.0000	0
2018/02/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	03/05/2018	133.19	Put	Bond Future	4,474.0400		4.4740	3,910.8400	3.9108	(12.588)	0	0	0
2018/02/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	03/05/2018	133.18	Put	Bond Future	4,464.0400		4.4640	3,900.8400	3.9008	(12.616)	0	0	0
2018/02/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	02/08/2018			Bond Future	131.1043		131.1043	131.6789	131.6789	0.438	0.0000	0.0000	0
2018/02/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	02/08/2018	134.93	Put	Bond Future	3,825.6500		3.8256	3,251.0800	3.2511	(15.019)	0	0	0
2018/02/16	EL28	02/08/2018	134.95	Put	Bond Future	3,845.6500		3.8456	3,271.0800	3.2711	(14.941)	0	0	0
2018/02/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	EL28	02/08/2018	134.94	Put	Bond Future	3,835.6500		3.8356	3,261.0800	3.2611	(14.980)	0	0	0
2018/02/16	ES33	03/05/2018	11.22	Call	Bond Future	3,739.3500		3.7394	4,611.9400	4.6119	23.335	0	0	0
2018/02/16	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	ES33	03/05/2018			Bond Future	10.5930		77.8674	10.4532	78.7400	(1.320)	0.0000	0.0000	9,466
2018/02/16	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	ES33	03/05/2018	11.20	Call	Bond Future	3,624.2800		3.6243	4,496.8700	4.4969	24.076	0	0	0
2018/02/16	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	ES33	03/05/2018	11.21	Call	Bond Future	3,681.8500		3.6819	4,554.4400	4.5544	23.700	0	0	0
2018/02/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	ES33	02/08/2018	11.14	Call	Bond Future	2,691.1600		2.6912	3,580.4000	3.5804	33.043	0	0	0
2018/02/16	ES33	02/08/2018			Bond Future	10.6865		79.3077	10.5418	80.1969	(1.354)	0.0000	0.0000	0
2018/02/16	ES33	02/08/2018	11.15	Call	Bond Future	2,748.9100		2.7489	3,638.1500	3.6381	32.349	0	0	0
2018/02/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	ES33	02/08/2018	11.16	Call	Bond Future	2,806.6000		2.8066	3,695.8400	3.6958	31.684	0	0	0
2018/02/16	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
2018/02/16	ES42	03/05/2018			Bond Future	10.7369	81.1598	10.5715	82.3594	(1.541)	0.0000	0.0000	7,957
2018/02/16	ES42	02/08/2018			Bond Future	10.8266	82.6608	10.6556	83.8831	(1.580)	0.0000	0.0000	0
2018/02/16	GOVI	03/05/2018	590.29	Call	GOVI	299,750.0000	29.9750	361,150.0000	36.1150	20.484	0	0	0
2018/02/16	GOVI	03/05/2018	590.27	Call	GOVI	299,950.0000	29.9950	361,350.0000	36.1350	20.470	0	0	0
2018/02/16	GOVI	03/05/2018			GOVI	620.2650	620.2650	626.4050	626.4050	0.990	0.0000	0.0000	607
2018/02/16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GOVI	03/05/2018	590.28	Call	GOVI	299,850.0000	29.9850	361,250.0000	36.1250	20.477	0	0	0
2018/02/16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GOVI	02/08/2018			GOVI	631.7390	631.7390	637.9960	637.9960	0.990	0.0000	0.0000	0
2018/02/16	GOVI	02/08/2018	605.71	Call	GOVI	260,290.0000	26.0290	322,860.0000	32.2860	24.039	0	0	0
2018/02/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GOVI	02/08/2018	605.72	Call	GOVI	260,190.0000	26.0190	322,760.0000	32.2760	24.048	0	0	0
2018/02/16	GOVI	02/08/2018	605.70	Call	GOVI	260,390.0000	26.0390	322,960.0000	32.2960	24.029	0	0	0
2018/02/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/16	IGOV	03/05/2018			Index Future	251.2310	251.2310	252.5000	252.5000	0.505	0.0000	0.0000	1,146
2018/02/16	IGOV	02/08/2018			Index Future	255.8930	255.8930	257.1880	257.1880	0.506	0.0000	0.0000	0
2018/02/16	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/16	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/16	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/02/16	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4200	100.4200	(0.010)	0.0000	0.0000	0
2018/02/16	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.3900	99.3900	(0.030)	0.0000	0.0000	0
2018/02/16	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/16	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/16	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/02/16	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8000	98.8000	(0.010)	0.0000	0.0000	0
2018/02/16	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1400	99.1400	(0.030)	0.0000	0.0000	0
2018/02/16	IS02	21/06/2019			Interest Rate Swap	99.4900	99.4900	99.4500	99.4500	(0.040)	0.0000	0.0000	0
2018/02/16	IS02	20/09/2019			Interest Rate Swap	99.8300	99.8300	99.7800	99.7800	(0.050)	0.0000	0.0000	0
2018/02/16	IS02	20/12/2019			Interest Rate Swap	100.7200	100.7200	100.6600	100.6600	(0.060)	0.0000	0.0000	0
2018/02/16	IS02	23/03/2020			Interest Rate Swap	98.4200	98.4200	98.3400	98.3400	(0.081)	0.0000	0.0000	0
2018/02/16	IS05	17/12/2020			Interest Rate Swap	95.7600	95.7600	95.6000	95.6000	(0.167)	0.0000	0.0000	0
2018/02/16	IS05	16/03/2021			Interest Rate Swap	94.9400	94.9400	94.7600	94.7600	(0.190)	0.0000	0.0000	0
2018/02/16	IS05	15/06/2021			Interest Rate Swap	94.0800	94.0800	93.8700	93.8700	(0.223)	0.0000	0.0000	0
2018/02/16	IS05	21/09/2021			Interest Rate Swap	94.2100	94.2100	93.9700	93.9700	(0.255)	0.0000	0.0000	0
2018/02/16	IS05	21/12/2021			Interest Rate Swap	96.3600	96.3600	96.1000	96.1000	(0.270)	0.0000	0.0000	51
2018/02/16	IS05	15/03/2022			Interest Rate Swap	96.4700	96.4700	96.1800	96.1800	(0.301)	0.0000	0.0000	0
2018/02/16	IS05	21/06/2022			Interest Rate Swap	97.6200	97.6200	97.3100	97.3100	(0.318)	0.0000	0.0000	0
2018/02/16	IS05	20/09/2022			Interest Rate Swap	99.8000	99.8000	99.4600	99.4600	(0.341)	0.0000	0.0000	0
2018/02/16	IS05	20/12/2022			Interest Rate Swap	101.0200	101.0200	100.6600	100.6600	(0.356)	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
2018/02/16	IS05	22/03/2023			Interest Rate Swap	96.0900	96.0900	95.7000	95.7000	(0.406)	0.0000	0.0000	0
2018/02/16	IS10	17/12/2025			Interest Rate Swap	94.0000	94.0000	93.4100	93.4100	(0.628)	0.0000	0.0000	0
2018/02/16	IS10	16/03/2026			Interest Rate Swap	90.9500	90.9500	90.3400	90.3400	(0.671)	0.0000	0.0000	0
2018/02/16	IS10	15/06/2026			Interest Rate Swap	89.6600	89.6600	89.0300	89.0300	(0.703)	0.0000	0.0000	0
2018/02/16	IS10	21/09/2026			Interest Rate Swap	91.7900	91.7900	91.1600	91.1600	(0.686)	0.0000	0.0000	0
2018/02/16	IS10	21/12/2026			Interest Rate Swap	95.5600	95.5600	94.9300	94.9300	(0.659)	0.0000	0.0000	0
2018/02/16	IS10	15/03/2027			Interest Rate Swap	94.0900	94.0900	93.4400	93.4400	(0.691)	0.0000	0.0000	0
2018/02/16	IS10	21/06/2027			Interest Rate Swap	96.1400	96.1400	95.4900	95.4900	(0.676)	0.0000	0.0000	0
2018/02/16	IS10	20/09/2027			Interest Rate Swap	99.8500	99.8500	99.2000	99.2000	(0.651)	0.0000	0.0000	0
2018/02/16	IS10	20/12/2027			Interest Rate Swap	100.1800	100.1800	99.5200	99.5200	(0.659)	0.0000	0.0000	0
2018/02/16	IS10	22/03/2028			Interest Rate Swap	95.3800	95.3800	94.6900	94.6900	(0.723)	0.0000	0.0000	0
2018/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/16	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/16	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/16	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/16	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/16	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/16	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/16	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/16	R023	03/05/2018	8.27	Call	Bond Future	3,048.1100	3.0481	3,363.9000	3.3639	10.360	0	0	0
2018/02/16	R023	03/05/2018			Bond Future	7.5105	102.3887	7.4265	102.7259	(1.119)	0.0000	0.0000	66,216
2018/02/16	R023	03/05/2018	8.27	Put	Bond Future	63.6000	0.0636	42.2200	0.0422	(33.616)	0	0	0
2018/02/16	R023	03/05/2018	8.28	Call	Bond Future	3,084.1900	3.0842	3,400.7200	3.4007	10.263	0	0	0
2018/02/16	R023	03/05/2018	8.29	Put	Bond Future	58.7700	0.0588	38.8400	0.0388	(33.912)	0	0	0
2018/02/16	R023	03/05/2018	8.28	Put	Bond Future	61.1100	0.0611	40.4700	0.0405	(33.775)	0	0	0
2018/02/16	R023	03/05/2018	8.29	Call	Bond Future	3,120.4000	3.1204	3,437.6400	3.4376	10.167	0	0	0
2018/02/16	R023	03/05/2018	9.19	Call	Bond Future	6,457.3200	6.4573	6,794.2100	6.7942	5.217	0	0	0
2018/02/16	R023	03/05/2018	9.19	Put	Bond Future	0.5900	0.0006	0.3100	0.0003	(47.458)	0	0	2,500
2018/02/16	R035	03/05/2018	9.91	Put	Bond Future	687.0200	0.6870	493.2000	0.4932	(28.212)	0	0	0
2018/02/16	R035	03/05/2018			Bond Future	9.1639	99.1874	9.0250	100.3560	(1.516)	0.0000	0.0000	61,024
2018/02/16	R035	03/05/2018	9.90	Call	Bond Future	6,562.9600	6.5630	7,534.5200	7.5345	14.804	0	0	0
2018/02/16	R035	03/05/2018	9.90	Put	Bond Future	700.6600	0.7007	503.6300	0.5036	(28.121)	0	0	0
2018/02/16	R035	03/05/2018	9.91	Call	Bond Future	6,625.2800	6.6253	7,600.0500	7.6000	14.713	0	0	0
2018/02/16	R035	03/05/2018	9.89	Call	Bond Future	6,500.6700	6.5007	7,468.9900	7.4690	14.896	0	0	0
2018/02/16	R035	03/05/2018	9.89	Put	Bond Future	714.4200	0.7144	514.1500	0.5141	(28.033)	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
2018/02/16	R035	02/08/2018	9.42	Call	Bond Future	4,895.0300	4.8950	5,609.7500	5.6098	14.601	0	0	0
2018/02/16	R035	02/08/2018			Bond Future	9.2108	101.0222	9.0675	102.2130	(1.555)	0.0000	0.0000	3
2018/02/16	R035	02/08/2018	9.42	Put	Bond Future	3,193.6500	3.1937	2,717.4900	2.7175	(14.910)	0	0	0
2018/02/16	R035	02/08/2018	9.43	Call	Bond Future	4,937.5000	4.9375	5,655.9900	5.6560	14.552	0	0	0
2018/02/16	R035	02/08/2018	9.44	Put	Bond Future	3,118.2300	3.1182	2,649.6000	2.6496	(15.029)	0	0	0
2018/02/16	R035	02/08/2018	9.43	Put	Bond Future	3,155.9200	3.1559	2,683.5300	2.6835	(14.968)	0	0	0
2018/02/16	R035	02/08/2018	9.44	Call	Bond Future	4,979.9100	4.9799	5,702.1600	5.7022	14.503	0	0	0
2018/02/16	R186	03/05/2018	8.92	Call	Bond Future	4,548.6400	4.5486	5,230.6100	5.2306	14.993	0	0	0
2018/02/16	R186	03/05/2018	8.91	Put	Bond Future	222.1800	0.2222	141.9600	0.1420	(36.106)	0	0	0
2018/02/16	R186	03/05/2018	10.14	Put	Bond Future	1.0700	0.0011	0.4900	0.0005	(54.206)	0	0	0
2018/02/16	R186	03/05/2018	8.00	Put	Bond Future	2,354.2400	2.3542	1,859.1700	1.8592	(21.029)	0	0	0
2018/02/16	R186	03/05/2018	8.69	Call	Bond Future	3,309.0900	3.3091	3,926.5800	3.9266	18.660	0	0	0
2018/02/16	R186	03/05/2018	9.72	Put	Bond Future	10.1000	0.0101	5.2800	0.0053	(47.723)	0	0	10,640
2018/02/16	R186	03/05/2018	8.40	Put	Bond Future	961.5200	0.9615	692.8700	0.6929	(27.940)	0	0	0
2018/02/16	R186	03/05/2018			Bond Future	8.2486	117.6586	8.1343	118.4186	(1.385)	0.0000	0.0000	189,261
2018/02/16	R186	03/05/2018	8.93	Call	Bond Future	4,604.7800	4.6048	5,288.8900	5.2889	14.857	0	0	0
2018/02/16	R186	03/05/2018	8.93	Put	Bond Future	208.3700	0.2084	132.5100	0.1325	(36.406)	0	0	0
2018/02/16	R186	03/05/2018	9.30	Put	Bond Future	58.9100	0.0589	34.4700	0.0345	(41.487)	0	0	0
2018/02/16	R186	03/05/2018	9.30	Call	Bond Future	6,748.8200	6.7488	7,484.3500	7.4843	10.899	0	0	1,120
2018/02/16	R186	03/05/2018	10.14	Call	Bond Future	11,665.8800	11.6659	12,425.2700	12.4253	6.509	0	0	0
2018/02/16	R186	03/05/2018	8.92	Put	Bond Future	215.1200	0.2151	137.1200	0.1371	(36.259)	0	0	0
2018/02/16	R186	03/05/2018	8.91	Call	Bond Future	4,492.7700	4.4928	5,172.5200	5.1725	15.130	0	0	0
2018/02/16	R186	03/05/2018	9.19	Put	Bond Future	87.0400	0.0870	52.1800	0.0522	(40.051)	0	0	0
2018/02/16	R186	03/05/2018	8.00	Call	Bond Future	692.5600	0.6926	957.4600	0.9575	38.249	0	0	4,745
2018/02/16	R186	03/05/2018	8.69	Put	Bond Future	435.1800	0.4352	292.7000	0.2927	(32.740)	0	0	0
2018/02/16	R186	03/05/2018	9.72	Call	Bond Future	9,226.8200	9.2268	9,981.9700	9.9820	8.184	0	0	0
2018/02/16	R186	03/05/2018	8.70	Put	Bond Future	422.6800	0.4227	283.6300	0.2836	(32.897)	0	0	3,500
2018/02/16	R186	03/05/2018	8.40	Call	Bond Future	1,958.2400	1.9582	2,449.5600	2.4496	25.090	0	0	4,745
2018/02/16	R186	03/05/2018	9.75	Call	Bond Future	9,402.8700	9.4029	10,158.6400	10.1586	8.038	0	0	0
2018/02/16	R186	03/05/2018	9.75	Put	Bond Future	8.7100	0.0087	4.5100	0.0045	(48.220)	0	0	3,200
2018/02/16	R186	03/05/2018	9.19	Call	Bond Future	6,101.8100	6.1018	6,826.9200	6.8269	11.884	0	0	0
2018/02/16	R186	03/05/2018	8.70	Call	Bond Future	3,360.5800	3.3606	3,981.5000	3.9815	18.477	0	0	0
2018/02/16	R186	03/05/2018	8.85	Call	Bond Future	4,160.4800	4.1605	4,825.9100	4.8259	15.994	0	0	0
2018/02/16	R186	03/05/2018	8.85	Put	Bond Future	268.4900	0.2685	173.9500	0.1739	(35.212)	0	0	4,745
2018/02/16	R186	02/08/2018	8.48	Put	Bond Future	1,611.0700	1.6111	1,316.4500	1.3165	(18.287)	0	0	0
2018/02/16	R186	02/08/2018	8.25	Call	Bond Future	2,061.4200	2.0614	2,460.0600	2.4601	19.338	0	0	1,470
2018/02/16	R186	02/08/2018			Bond Future	8.2817	114.5346	8.1623	115.3094	(1.442)	0.0000	0.0000	191
2018/02/16	R186	02/08/2018	8.47	Call	Bond Future	2,843.6500	2.8437	3,320.5100	3.3205	16.769	0	0	0
2018/02/16	R186	02/08/2018	8.47	Put	Bond Future	1,636.0000	1.6360	1,338.0100	1.3380	(18.215)	0	0	0
2018/02/16	R186	02/08/2018	8.48	Call	Bond Future	2,882.3800	2.8824	3,362.6100	3.3626	16.661	0	0	0
2018/02/16	R186	02/08/2018	8.25	Put	Bond Future	2,266.4800	2.2665	1,890.2700	1.8903	(16.599)	0	0	0
2018/02/16	R186	02/08/2018	7.50	Put	Bond Future	5,637.7000	5.6377	5,001.7000	5.0017	(11.281)	0	0	0
2018/02/16	R186	02/08/2018	8.46	Call	Bond Future	2,805.4700	2.8055	3,278.9200	3.2789	16.876	0	0	0
2018/02/16	R186	02/08/2018	8.46	Put	Bond Future	1,661.5300	1.6615	1,360.1300	1.3601	(18.140)	0	0	0
2018/02/16	R186	02/08/2018	7.50	Call	Bond Future	438.0900	0.4381	576.9400	0.5769	31.694	0	0	1,470
2018/02/16	R186	01/11/2018	9.14	Call	Bond Future	6,065.6400	6.0656	6,683.6500	6.6837	10.189	0	0	0
2018/02/16	R186	01/11/2018	7.96	Put	Bond Future	3,958.2300	3.9582	3,482.7400	3.4827	(12.013)	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
2018/02/16	R186	01/11/2018	8.54	Put	Bond Future	2,096.1600	2.0962	1,787.7500	1.7878	(14.713)	0	0	0
2018/02/16	R186	01/11/2018			Bond Future	8.3099	116.6913	8.1851	117.4807	(1.501)	0.0000	0.0000	0
2018/02/16	R186	01/11/2018	8.46	Put	Bond Future	2,301.4800	2.3015	1,971.2700	1.9713	(14.348)	0	0	0
2018/02/16	R186	01/11/2018	8.46	Call	Bond Future	3,241.8200	3.2418	3,701.0700	3.7011	14.166	0	0	5,000
2018/02/16	R186	01/11/2018	8.53	Call	Bond Future	3,496.3100	3.4963	3,974.6700	3.9747	13.682	0	0	0
2018/02/16	R186	01/11/2018	8.53	Put	Bond Future	2,120.9600	2.1210	1,809.8600	1.8099	(14.668)	0	0	0
2018/02/16	R186	01/11/2018	9.14	Put	Bond Future	991.6200	0.9916	820.1700	0.8202	(17.290)	0	0	5,000
2018/02/16	R186	01/11/2018	7.96	Call	Bond Future	1,726.0600	1.7261	2,040.0300	2.0400	18.190	0	0	5,000
2018/02/16	R186	01/11/2018	8.54	Call	Bond Future	3,533.4700	3.5335	4,014.5200	4.0145	13.614	0	0	0
2018/02/16	R186	01/11/2018	8.52	Call	Bond Future	3,458.9400	3.4589	3,934.6200	3.9346	13.752	0	0	0
2018/02/16	R186	01/11/2018	8.52	Put	Bond Future	2,145.6000	2.1456	1,831.8200	1.8318	(14.624)	0	0	0
2018/02/16	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R197	03/05/2018			Bond Future	301.9442	301.9442	303.5767	303.5767	0.541	0.0000	0.0000	2,388
2018/02/16	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R197	03/05/2018	304.44	Put	Bond Future	2,495.8200	2.4958	863.2900	0.8633	(65.411)	0	0	0
2018/02/16	R197	03/05/2018	304.46	Put	Bond Future	2,515.8200	2.5158	883.2900	0.8833	(64.891)	0	0	0
2018/02/16	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R197	03/05/2018	304.45	Put	Bond Future	2,505.8200	2.5058	873.2900	0.8733	(65.150)	0	0	0
2018/02/16	R202	03/05/2018	247.48	Put	Bond Future	9,910.2400	9.9102	9,929.1700	9.9292	0.191	0	0	0
2018/02/16	R202	03/05/2018	247.47	Call	Bond Future	78.9100	0.0789	75.2900	0.0753	(4.588)	0	0	0
2018/02/16	R202	03/05/2018			Bond Future	237.6483	237.6483	237.6258	237.6258	(0.009)	0.0000	0.0000	23,050
2018/02/16	R202	03/05/2018	247.48	Call	Bond Future	78.5600	0.0786	74.9500	0.0750	(4.595)	0	0	0
2018/02/16	R202	03/05/2018	247.47	Put	Bond Future	9,900.5900	9.9006	9,919.5100	9.9195	0.191	0	0	0
2018/02/16	R202	03/05/2018	247.49	Call	Bond Future	78.2000	0.0782	74.6100	0.0746	(4.591)	0	0	0
2018/02/16	R202	03/05/2018	247.49	Put	Bond Future	9,919.8800	9.9199	9,938.8300	9.9388	0.191	0	0	0
2018/02/16	R204	03/05/2018	7.10	Put	Bond Future	6.5300	0.0065	6.2000	0.0062	(5.054)	0	0	0
2018/02/16	R204	03/05/2018			Bond Future	6.6602	103.8228	6.6567	103.8249	(0.053)	0.0000	0.0000	22,580
2018/02/16	R204	03/05/2018	7.09	Call	Bond Future	266.2200	0.2662	267.9800	0.2680	0.661	0	0	0
2018/02/16	R204	03/05/2018	7.09	Put	Bond Future	6.9500	0.0070	6.5900	0.0066	(5.180)	0	0	0
2018/02/16	R204	03/05/2018	7.10	Call	Bond Future	271.8200	0.2718	273.6100	0.2736	0.659	0	0	0
2018/02/16	R204	03/05/2018	7.08	Call	Bond Future	260.6300	0.2606	262.3800	0.2624	0.671	0	0	0
2018/02/16	R204	03/05/2018	7.08	Put	Bond Future	7.3800	0.0074	7.0100	0.0070	(5.014)	0	0	0
2018/02/16	R207	03/05/2018	7.57	Call	Bond Future	1,297.3000	1.2973	1,437.2300	1.4372	10.786	0	0	0
2018/02/16	R207	03/05/2018	7.56	Put	Bond Future	2.8100	0.0028	1.3000	0.0013	(53.737)	0	0	0
2018/02/16	R207	03/05/2018			Bond Future	6.7440	103.0437	6.6546	103.1851	(1.325)	0.0000	0.0000	47,558
2018/02/16	R207	03/05/2018	7.58	Call	Bond Future	1,312.6800	1.3127	1,452.6900	1.4527	10.666	0	0	0
2018/02/16	R207	03/05/2018	7.58	Put	Bond Future	2.4800	0.0025	1.1400	0.0011	(54.032)	0	0	0
2018/02/16	R207	03/05/2018	7.57	Put	Bond Future	2.6400	0.0026	1.2200	0.0012	(53.788)	0	0	0
2018/02/16	R207	03/05/2018	7.56	Call	Bond Future	1,281.9300	1.2819	1,421.7700	1.4218	10.909	0	0	0
2018/02/16	R208	03/05/2018	7.77	Call	Bond Future	1,824.7700	1.8248	2,048.7000	2.0487	12.272	0	0	0
2018/02/16	R208	03/05/2018			Bond Future	7.0611	99.8891	6.9698	100.1237	(1.292)	0.0000	0.0000	35,947
2018/02/16	R208	03/05/2018	7.77	Put	Bond Future	25.3600	0.0254	14.7100	0.0147	(41.995)	0	0	0
2018/02/16	R208	03/05/2018	7.78	Call	Bond Future	1,848.7200	1.8487	2,073.0900	2.0731	12.137	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
2018/02/16	R208	03/05/2018	7.79	Put	Bond Future	23.1200	0.0231	13.3400	0.0133	(42.301)	0	0	0
2018/02/16	R208	03/05/2018	7.78	Put	Bond Future	24.2200	0.0242	14.0100	0.0140	(42.155)	0	0	0
2018/02/16	R208	03/05/2018	7.79	Call	Bond Future	1,872.7000	1.8727	2,097.5000	2.0975	12.004	0	0	0
2018/02/16	R209	03/05/2018	9.85	Put	Bond Future	297.9200	0.2979	185.6000	0.1856	(37.701)	0	0	0
2018/02/16	R209	03/05/2018	10.00	Call	Bond Future	5,840.3600	5.8404	6,750.0400	6.7500	15.576	0	0	0
2018/02/16	R209	03/05/2018	10.73	Call	Bond Future	10,021.7700	10.0218	11,001.5500	11.0015	9.777	0	0	0
2018/02/16	R209	03/05/2018	9.75	Call	Bond Future	4,440.7500	4.4407	5,285.6400	5.2856	19.026	0	0	435
2018/02/16	R209	03/05/2018	9.77	Call	Bond Future	4,549.9400	4.5499	5,401.2400	5.4012	18.710	0	0	0
2018/02/16	R209	03/05/2018	9.30	Call	Bond Future	2,227.3000	2.2273	2,862.0200	2.8620	28.497	0	0	1,321
2018/02/16	R209	03/05/2018			Bond Future	9.1518	75.3225	9.0132	76.3095	(1.514)	0.0000	0.0000	79,229
2018/02/16	R209	03/05/2018	9.85	Call	Bond Future	4,992.3100	4.9923	5,867.0100	5.8670	17.521	0	0	0
2018/02/16	R209	03/05/2018	10.73	Put	Bond Future	14.3700	0.0144	7.1300	0.0071	(50.383)	0	0	435
2018/02/16	R209	03/05/2018	10.22	Call	Bond Future	7,107.3100	7.1073	8,051.2600	8.0513	13.281	0	0	0
2018/02/16	R209	03/05/2018	10.22	Put	Bond Future	101.6100	0.1016	58.5400	0.0585	(42.388)	0	0	435
2018/02/16	R209	03/05/2018	9.75	Put	Bond Future	391.3400	0.3913	249.2100	0.2492	(36.319)	0	0	0
2018/02/16	R209	03/05/2018	9.86	Call	Bond Future	5,048.1100	5.0481	5,925.5100	5.9255	17.381	0	0	0
2018/02/16	R209	03/05/2018	10.00	Put	Bond Future	194.8800	0.1949	117.5400	0.1175	(39.686)	0	0	11,067
2018/02/16	R209	03/05/2018	9.47	Put	Bond Future	801.5900	0.8016	543.5300	0.5435	(32.194)	0	0	250
2018/02/16	R209	03/05/2018	9.77	Put	Bond Future	370.8300	0.3708	235.1100	0.2351	(36.599)	0	0	250
2018/02/16	R209	03/05/2018	9.30	Put	Bond Future	1,192.5800	1.1926	840.2800	0.8403	(29.541)	0	0	0
2018/02/16	R209	03/05/2018	8.95	Put	Bond Future	2,456.2600	2.4563	1,872.4100	1.8724	(23.770)	0	0	0
2018/02/16	R209	03/05/2018	9.86	Put	Bond Future	289.7100	0.2897	180.0900	0.1801	(37.838)	0	0	0
2018/02/16	R209	03/05/2018	9.84	Call	Bond Future	4,936.5500	4.9365	5,808.5300	5.8085	17.664	0	0	0
2018/02/16	R209	03/05/2018	9.84	Put	Bond Future	306.2600	0.3063	191.2200	0.1912	(37.563)	0	0	0
2018/02/16	R209	03/05/2018	9.19	Put	Bond Future	1,519.0700	1.5191	1,097.5400	1.0975	(27.749)	0	0	0
2018/02/16	R209	03/05/2018	9.19	Call	Bond Future	1,787.9200	1.7879	2,353.4100	2.3534	31.628	0	0	250
2018/02/16	R209	03/05/2018	9.47	Call	Bond Future	2,997.2200	2.9972	3,726.1800	3.7262	24.321	0	0	0
2018/02/16	R209	03/05/2018	8.95	Call	Bond Future	1,012.9600	1.0130	1,416.1300	1.4161	39.801	0	0	1,321
2018/02/16	R209	02/08/2018	9.66	Call	Bond Future	4,457.7400	4.4577	5,182.7900	5.1828	16.265	0	0	435
2018/02/16	R209	02/08/2018	10.38	Call	Bond Future	8,057.4000	8.0574	8,956.6900	8.9567	11.161	0	0	0
2018/02/16	R209	02/08/2018	10.39	Put	Bond Future	403.6900	0.4037	298.7800	0.2988	(25.988)	0	0	0
2018/02/16	R209	02/08/2018			Bond Future	9.1948	76.7156	9.0523	77.7214	(1.550)	0.0000	0.0000	816
2018/02/16	R209	02/08/2018	10.84	Call	Bond Future	10,465.5800	10.4656	11,423.0700	11.4231	9.149	0	0	0
2018/02/16	R209	02/08/2018	10.84	Put	Bond Future	164.6500	0.1646	116.3700	0.1164	(29.323)	0	0	435
2018/02/16	R209	02/08/2018	10.21	Call	Bond Future	7,170.3600	7.1704	8,039.8400	8.0398	12.126	0	0	0
2018/02/16	R209	02/08/2018	10.21	Put	Bond Future	546.5200	0.5465	410.2300	0.4102	(24.938)	0	0	435
2018/02/16	R209	02/08/2018	9.66	Put	Bond Future	1,308.7600	1.3088	1,028.0400	1.0280	(21.449)	0	0	0
2018/02/16	R209	02/08/2018	10.38	Put	Bond Future	410.6200	0.4106	304.1400	0.3041	(25.932)	0	0	0
2018/02/16	R209	02/08/2018	10.39	Call	Bond Future	8,109.9200	8.1099	9,010.7800	9.0108	11.108	0	0	0
2018/02/16	R209	02/08/2018	10.40	Call	Bond Future	8,162.4800	8.1625	9,064.8800	9.0649	11.055	0	0	0
2018/02/16	R209	02/08/2018	10.40	Put	Bond Future	396.8800	0.3969	293.5100	0.2935	(26.046)	0	0	0
2018/02/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R209	01/11/2018	9.34	Put	Bond Future	2,928.8200	2.9288	2,492.8100	2.4928	(14.887)	0	0	0
2018/02/16	R209	01/11/2018	1,016.00	Call	Bond Future	74,123.3800	74.1234	75,148.1700	75.1482	1.383	0	0	0
2018/02/16	R209	01/11/2018	9.97	Call	Bond Future	6,276.2900	6.2763	7,047.4600	7.0475	12.287	0	0	0
2018/02/16	R209	01/11/2018			Bond Future	9.2364	75.0113	9.0898	76.0360	(1.587)	0.0000	0.0000	0
2018/02/16	R209	01/11/2018	1,016.01	Call	Bond Future	74,123.3800	74.1234	75,148.1700	75.1482	1.383	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
2018/02/16	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R209	01/11/2018	1,015.99	Call	Bond Future	74,123.3700	74.1234	75,148.1600	75.1482	1.383	0	0	0
2018/02/16	R209	01/11/2018	9.34	Call	Bond Future	3,641.0700	3.6411	4,229.8500	4.2299	16.171	0	0	0
2018/02/16	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R209	01/11/2018	9.97	Put	Bond Future	1,441.9200	1.4419	1,188.3000	1.1883	(17.589)	0	0	255
2018/02/16	R209	01/11/2018	10.57	Call	Bond Future	9,135.5700	9.1356	10,023.2500	10.0233	9.717	0	0	0
2018/02/16	R209	01/11/2018	10.57	Put	Bond Future	685.9700	0.6860	548.8600	0.5489	(19.988)	0	0	0
2018/02/16	R209	01/11/2018	9.94	Call	Bond Future	6,139.2900	6.1393	6,903.1900	6.9032	12.443	0	0	0
2018/02/16	R209	01/11/2018	9.94	Put	Bond Future	1,493.3900	1.4934	1,232.5000	1.2325	(17.470)	0	0	255
2018/02/16	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R210	03/05/2018	191.44	Put	Bond Future	4,729.7400	4.7297	3,919.3300	3.9193	(17.134)	0	0	0
2018/02/16	R210	03/05/2018			Bond Future	186.7103	186.7103	187.5207	187.5207	0.434	0.0000	0.0000	2,159
2018/02/16	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R210	03/05/2018	191.46	Put	Bond Future	4,749.7400	4.7497	3,939.3300	3.9393	(17.062)	0	0	0
2018/02/16	R210	03/05/2018	191.45	Put	Bond Future	4,739.7400	4.7397	3,929.3300	3.9293	(17.098)	0	0	0
2018/02/16	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/16	R212	03/05/2018	154.30	Call	Bond Future		0.0000	51.9500	0.0520	100.000	0	0	0
2018/02/16	R212	03/05/2018			Bond Future	154.0820	154.0820	154.3519	154.3519	0.175	0.0000	0.0000	4,755
2018/02/16	R212	03/05/2018	154.28	Call	Bond Future		0.0000	71.9500	0.0720	100.000	0	0	0
2018/02/16	R212	03/05/2018	154.28	Put	Bond Future	198.0100	0.1980	0.0000	0.0000	(100.000)	0	0	0
2018/02/16	R212	03/05/2018	154.30	Put	Bond Future	218.0100	0.2180	0.0000	0.0000	(100.000)	0	0	0
2018/02/16	R212	03/05/2018	154.29	Call	Bond Future		0.0000	61.9500	0.0620	100.000	0	0	0
2018/02/16	R212	03/05/2018	154.29	Put	Bond Future	208.0100	0.2080	0.0000	0.0000	(100.000)	0	0	0
2018/02/16	R213	03/05/2018	9.57	Put	Bond Future	237.8400	0.2378	143.4200	0.1434	(39.699)	0	0	0
2018/02/16	R213	03/05/2018	9.56	Call	Bond Future	4,962.4800	4.9625	5,823.7300	5.8237	17.355	0	0	0
2018/02/16	R213	03/05/2018			Bond Future	8.8437	87.3264	8.7047	88.2845	(1.571)	0.0000	0.0000	45,358
2018/02/16	R213	03/05/2018	9.57	Call	Bond Future	5,018.7100	5.0187	5,882.4300	5.8824	17.210	0	0	0
2018/02/16	R213	03/05/2018	9.56	Put	Bond Future	244.9400	0.2449	148.0500	0.1480	(39.557)	0	0	0
2018/02/16	R213	03/05/2018	9.58	Call	Bond Future	5,074.9700	5.0750	5,941.1300	5.9411	17.067	0	0	0
2018/02/16	R213	03/05/2018	9.58	Put	Bond Future	230.8500	0.2309	138.8700	0.1389	(39.844)	0	0	0
2018/02/16	R213	02/08/2018	9.06	Call	Bond Future	3,076.5900	3.0766	3,675.0200	3.6750	19.451	0	0	0
2018/02/16	R213	02/08/2018	9.05	Put	Bond Future	1,927.3900	1.9274	1,545.3900	1.5454	(19.820)	0	0	0
2018/02/16	R213	02/08/2018			Bond Future	8.8841	88.9418	8.7405	89.9182	(1.616)	0.0000	0.0000	1
2018/02/16	R213	02/08/2018	9.07	Call	Bond Future	3,116.0900	3.1161	3,718.5000	3.7185	19.332	0	0	0
2018/02/16	R213	02/08/2018	9.07	Put	Bond Future	1,873.4100	1.8734	1,499.4000	1.4994	(19.964)	0	0	0
2018/02/16	R213	02/08/2018	9.06	Put	Bond Future	1,900.1300	1.9001	1,522.1400	1.5221	(19.893)	0	0	0
2018/02/16	R213	02/08/2018	9.05	Call	Bond Future	3,037.5600	3.0376	3,631.9800	3.6320	19.569	0	0	0
2018/02/16	R214	03/05/2018	9.99	Put	Bond Future	309.9200	0.3099	176.6800	0.1767	(42.992)	0	0	0
2018/02/16	R214	03/05/2018			Bond Future	9.2856	74.9858	9.1216	76.2178	(1.766)	0.0000	0.0000	47,218
2018/02/16	R214	03/05/2018	9.98	Call	Bond Future	5,193.0800	5.1931	6,288.5800	6.2886	21.095	0	0	0
2018/02/16	R214	03/05/2018	9.98	Put	Bond Future	318.5000	0.3185	182.0200	0.1820	(42.851)	0	0	0
2018/02/16	R214	03/05/2018	9.99	Call	Bond Future	5,250.8600	5.2509	6,349.6000	6.3496	20.925	0	0	0
2018/02/16	R214	03/05/2018	9.97	Call	Bond Future	5,135.4700	5.1355	6,227.6500	6.2276	21.267	0	0	0
2018/02/16	R214	03/05/2018	9.97	Put	Bond Future	327.3600	0.3274	187.5600	0.1876	(42.705)	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
2018/02/16	R248	03/05/2018	10.06	Call	Bond Future	7,083.2100	7.0832	8,600.9900	8.6010	21.428	0	0	0
2018/02/16	R248	03/05/2018	10.05	Put	Bond Future	392.2500	0.3923	217.7800	0.2178	(44.479)	0	0	0
2018/02/16	R248	03/05/2018			Bond Future	9.3109	95.9929	9.1366	97.6811	(1.872)	0.0000	0.0000	91,985
2018/02/16	R248	03/05/2018	10.07	Call	Bond Future	7,156.8700	7.1569	8,678.6400	8.6786	21.263	0	0	0
2018/02/16	R248	03/05/2018	10.07	Put	Bond Future	371.8900	0.3719	205.4500	0.2055	(44.755)	0	0	0
2018/02/16	R248	03/05/2018	10.06	Put	Bond Future	381.9900	0.3820	211.5600	0.2116	(44.616)	0	0	0
2018/02/16	R248	03/05/2018	10.05	Call	Bond Future	7,009.5700	7.0096	8,523.3100	8.5233	21.595	0	0	0
Total												1175237	