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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2018 TO 19/02/2018

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
2018/02/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	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
2018/02/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2025	03/05/2018	133.20	Put	Bond Future	931.7200	0.9317	946.1800	0.9462	1.552	0	0	0
2018/02/19	2025	03/05/2018			Bond Future	132.2683	132.2683	132.2538	132.2538	(0.011)	0.0000	0.0000	1,033
2018/02/19	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2025	03/05/2018	133.22	Put	Bond Future	951.7200	0.9517	966.1800	0.9662	1.519	0	0	0
2018/02/19	2025	03/05/2018	133.21	Put	Bond Future	941.7200	0.9417	956.1800	0.9562	1.535	0	0	0
2018/02/19	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2025	02/08/2018			Bond Future	133.3433	133.3433	133.3280	133.3280	(0.011)	0.0000	0.0000	0
2018/02/19	2025	02/08/2018	136.65	Put	Bond Future	3,306.7200	3.3067	3,321.9800	3.3220	0.461	0	0	0
2018/02/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2025	02/08/2018	136.67	Put	Bond Future	3,326.7200	3.3267	3,341.9800	3.3420	0.459	0	0	0
2018/02/19	2025	02/08/2018	136.66	Put	Bond Future	3,316.7200	3.3167	3,331.9800	3.3320	0.460	0	0	0
2018/02/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2029	03/05/2018			Bond Future	100.6844	100.6844	100.6737	100.6737	(0.011)	0.0000	0.0000	1,370
2018/02/19	2029	02/08/2018			Bond Future	102.5534	102.5534	102.5421	102.5421	(0.011)	0.0000	0.0000	0
2018/02/19	2030	03/05/2018	9.51	Call	Bond Future	6,298.4200	6.2984	6,536.6900	6.5367	3.783	0	0	0
2018/02/19	2030	03/05/2018			Bond Future	8.6287	97.5409	8.5873	97.8341	(0.480)	0.0000	0.0000	90,336
2018/02/19	2030	03/05/2018	9.49	Call	Bond Future	6,184.6100	6.1846	6,420.9500	6.4210	3.821	0	0	0
2018/02/19	2030	03/05/2018	9.49	Put	Bond Future	354.1700	0.3542	297.3400	0.2973	(16.046)	0	0	0
2018/02/19	2030	03/05/2018	9.51	Put	Bond Future	338.4100	0.3384	283.5100	0.2835	(16.223)	0	0	0
2018/02/19	2030	03/05/2018	9.50	Call	Bond Future	6,241.4700	6.2415	6,478.7800	6.4788	3.802	0	0	0
2018/02/19	2030	03/05/2018	9.50	Put	Bond Future	346.2100	0.3462	290.3500	0.2904	(16.135)	0	0	0
2018/02/19	2030	02/08/2018	9.46	Put	Bond Future	1,144.1800	1.1442	1,054.1300	1.0541	(7.870)	0	0	0
2018/02/19	2030	02/08/2018	8.51	Call	Bond Future	2,724.4600	2.7245	2,835.6100	2.8356	4.080	0	0	7,850
2018/02/19	2030	02/08/2018	8.91	Call	Bond Future	4,042.5600	4.0426	4,196.1800	4.1962	3.800	0	0	7,850
2018/02/19	2030	02/08/2018			Bond Future	8.6697	95.3402	8.6267	95.6391	(0.495)	0.0000	0.0000	127
2018/02/19	2030	02/08/2018	9.46	Call	Bond Future	6,428.3500	6.4284	6,637.1900	6.6372	3.249	0	0	0
2018/02/19	2030	02/08/2018	8.51	Put	Bond Future	3,842.4400	3.8424	3,654.7000	3.6547	(4.886)	0	0	0
2018/02/19	2030	02/08/2018	9.47	Call	Bond Future	6,477.8900	6.4779	6,687.5700	6.6876	3.237	0	0	0
2018/02/19	2030	02/08/2018	9.45	Put	Bond Future	1,158.8900	1.1589	1,068.0100	1.0680	(7.842)	0	0	0
2018/02/19	2030	02/08/2018	8.91	Put	Bond Future	2,392.2900	2.3923	2,247.0200	2.2470	(6.072)	0	0	0
2018/02/19	2030	02/08/2018	9.50	Call	Bond Future	6,627.3500	6.6274	6,839.5000	6.8395	3.201	0	0	0
2018/02/19	2030	02/08/2018	9.47	Put	Bond Future	1,129.4300	1.1294	1,040.2200	1.0402	(7.899)	0	0	0
2018/02/19	2030	02/08/2018	9.45	Call	Bond Future	6,378.7200	6.3787	6,586.7300	6.5867	3.261	0	0	0
2018/02/19	2030	02/08/2018	9.50	Put	Bond Future	1,086.4000	1.0864	999.6600	0.9997	(7.984)	0	0	7,850
2018/02/19	2032	03/05/2018	9.71	Put	Bond Future	158.1600	0.1582	119.4400	0.1194	(24.482)	0	0	0
2018/02/19	2032	03/05/2018	9.70	Call	Bond Future	6,398.5900	6.3986	6,755.1000	6.7551	5.572	0	0	0
2018/02/19	2032	03/05/2018			Bond Future	8.8450	96.1356	8.7933	96.5319	(0.584)	0.0000	0.0000	63,028

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2018/02/19	2032	03/05/2018	9.71	Call	Bond Future	6,462.9000	6.4629	6,820.4400	6.8204	5.532	0	0	0
2018/02/19	2032	03/05/2018	9.70	Put	Bond Future	163.3100	0.1633	123.5600	0.1236	(24.340)	0	0	0
2018/02/19	2032	03/05/2018	9.72	Call	Bond Future	6,527.2800	6.5273	6,885.8400	6.8858	5.493	0	0	0
2018/02/19	2032	03/05/2018	9.72	Put	Bond Future	153.1500	0.1531	115.4500	0.1154	(24.616)	0	0	0
2018/02/19	2032	02/08/2018	9.67	Call	Bond Future	6,461.6600	6.4617	6,772.9000	6.7729	4.817	0	0	0
2018/02/19	2032	02/08/2018	9.66	Put	Bond Future	810.6700	0.8107	716.7900	0.7168	(11.581)	0	0	0
2018/02/19	2032	02/08/2018			Bond Future	8.8863	97.9143	8.8329	98.3183	(0.601)	0.0000	0.0000	2
2018/02/19	2032	02/08/2018	9.68	Call	Bond Future	6,517.4200	6.5174	6,829.8600	6.8299	4.794	0	0	0
2018/02/19	2032	02/08/2018	9.68	Put	Bond Future	783.8600	0.7839	692.3700	0.6924	(11.672)	0	0	0
2018/02/19	2032	02/08/2018	9.67	Put	Bond Future	797.2600	0.7973	704.5700	0.7046	(11.626)	0	0	0
2018/02/19	2032	02/08/2018	9.66	Call	Bond Future	6,405.8300	6.4058	6,715.8800	6.7159	4.840	0	0	0
2018/02/19	2033	03/05/2018	107.71	Put	Bond Future	3,494.3400	3.4943	3,505.0200	3.5050	0.306	0	0	0
2018/02/19	2033	03/05/2018			Bond Future	104.2157	104.2157	104.2050	104.2050	(0.010)	0.0000	0.0000	6,055
2018/02/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	03/05/2018	107.70	Put	Bond Future	3,484.3400	3.4843	3,495.0200	3.4950	0.307	0	0	0
2018/02/19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	03/05/2018	107.69	Put	Bond Future	3,474.3400	3.4743	3,485.0200	3.4850	0.307	0	0	0
2018/02/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	02/08/2018			Bond Future	106.1503	106.1503	106.1389	106.1389	(0.011)	0.0000	0.0000	0
2018/02/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	02/08/2018	109.92	Put	Bond Future	3,769.6600	3.7697	3,781.1100	3.7811	0.304	0	0	0
2018/02/19	2033	02/08/2018	109.94	Put	Bond Future	3,789.6600	3.7897	3,801.1100	3.8011	0.302	0	0	0
2018/02/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2033	02/08/2018	109.93	Put	Bond Future	3,779.6600	3.7797	3,791.1100	3.7911	0.303	0	0	0
2018/02/19	2037	03/05/2018	9.99	Call	Bond Future	7,208.6700	7.2087	7,520.9900	7.5210	4.333	0	0	0
2018/02/19	2037	03/05/2018	9.97	Put	Bond Future	213.9900	0.2140	170.5600	0.1706	(20.295)	0	0	0
2018/02/19	2037	03/05/2018			Bond Future	9.1187	96.7459	9.0774	97.0996	(0.453)	0.0000	0.0000	44,874
2018/02/19	2037	03/05/2018	9.99	Put	Bond Future	201.6000	0.2016	160.2000	0.1602	(20.536)	0	0	0
2018/02/19	2037	03/05/2018	9.97	Call	Bond Future	7,069.3300	7.0693	7,379.6200	7.3796	4.389	0	0	0
2018/02/19	2037	03/05/2018	9.98	Put	Bond Future	207.7100	0.2077	165.3100	0.1653	(20.413)	0	0	0
2018/02/19	2037	03/05/2018	9.98	Call	Bond Future	7,138.9700	7.1390	7,450.2900	7.4503	4.361	0	0	0
2018/02/19	2037	02/08/2018	9.96	Put	Bond Future	954.4700	0.9545	864.7100	0.8647	(9.404)	0	0	0
2018/02/19	2037	02/08/2018	9.95	Call	Bond Future	7,242.8000	7.2428	7,512.5500	7.5125	3.724	0	0	0
2018/02/19	2037	02/08/2018			Bond Future	9.1659	94.2800	9.1232	94.6406	(0.465)	0.0000	0.0000	731
2018/02/19	2037	02/08/2018	9.96	Call	Bond Future	7,303.2400	7.3032	7,574.0600	7.5741	3.708	0	0	0
2018/02/19	2037	02/08/2018	9.95	Put	Bond Future	969.8300	0.9698	879.0000	0.8790	(9.366)	0	0	0
2018/02/19	2037	02/08/2018	9.97	Call	Bond Future	7,363.8000	7.3638	7,635.6900	7.6357	3.692	0	0	0
2018/02/19	2037	02/08/2018	9.97	Put	Bond Future	939.3300	0.9393	850.6400	0.8506	(9.442)	0	0	0
2018/02/19	2038	03/05/2018	132.28	Put	Bond Future	5,851.2100	5.8512	6,460.1500	6.4601	10.407	0	0	0
2018/02/19	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2038	03/05/2018			Bond Future	126.4288	126.4288	125.8199	125.8199	(0.482)	0.0000	0.0000	8,991
2018/02/19	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2038	03/05/2018	132.27	Put	Bond Future	5,841.2100	5.8412	6,450.1500	6.4501	10.425	0	0	0
2018/02/19	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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2018/02/19	2038	03/05/2018	132.29	Put	Bond Future	5,861.2100	5.8612	6,470.1500	6.4701	10.389	0	0	0
2018/02/19	2038	02/08/2018	134.55	Put	Bond Future	7,327.2800	7.3273	7,947.9900	7.9480	8.471	0	0	0
2018/02/19	2038	02/08/2018			Bond Future	127.2227	127.2227	126.6020	126.6020	(0.488)	0.0000	0.0000	0
2018/02/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2038	02/08/2018	134.54	Put	Bond Future	7,317.2800	7.3173	7,937.9900	7.9380	8.483	0	0	0
2018/02/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2038	02/08/2018	134.53	Put	Bond Future	7,307.2800	7.3073	7,927.9900	7.9280	8.494	0	0	0
2018/02/19	2040	03/05/2018	10.08	Put	Bond Future	192.3300	0.1923	154.9300	0.1549	(19.446)	0	0	0
2018/02/19	2040	03/05/2018			Bond Future	9.1478	101.0017	9.1116	101.3380	(0.396)	0.0000	0.0000	39,680
2018/02/19	2040	03/05/2018	10.07	Call	Bond Future	8,185.0000	8.1850	8,483.0400	8.4830	3.641	0	0	0
2018/02/19	2040	03/05/2018	10.07	Put	Bond Future	198.0800	0.1981	159.7800	0.1598	(19.336)	0	0	0
2018/02/19	2040	03/05/2018	10.08	Call	Bond Future	8,260.0800	8.2601	8,559.0200	8.5590	3.619	0	0	0
2018/02/19	2040	03/05/2018	10.06	Call	Bond Future	8,110.0200	8.1100	8,407.1500	8.4072	3.664	0	0	0
2018/02/19	2040	03/05/2018	10.06	Put	Bond Future	204.0400	0.2040	164.8300	0.1648	(19.217)	0	0	0
2018/02/19	2040	03/05/2018	10.00	Put	Bond Future	243.2500	0.2432	198.1700	0.1982	(18.532)	0	0	0
2018/02/19	2040	03/05/2018	10.00	Call	Bond Future	7,661.0800	7.6611	7,952.3400	7.9523	3.802	0	0	1,500
2018/02/19	2040	03/05/2018	9.00	Put	Bond Future	2,899.8000	2.8998	2,663.0500	2.6631	(8.164)	0	0	0
2018/02/19	2040	03/05/2018	9.00	Call	Bond Future	1,514.5300	1.5145	1,614.1200	1.6141	6.576	0	0	1,500
2018/02/19	2040	02/08/2018	10.03	Put	Bond Future	996.6700	0.9967	911.3500	0.9114	(8.561)	0	0	0
2018/02/19	2040	02/08/2018	10.04	Call	Bond Future	8,273.5900	8.2736	8,532.2200	8.5322	3.126	0	0	0
2018/02/19	2040	02/08/2018			Bond Future	9.1939	98.3643	9.1566	98.7072	(0.406)	0.0000	0.0000	420
2018/02/19	2040	02/08/2018	10.05	Call	Bond Future	8,339.0500	8.3390	8,598.6700	8.5987	3.113	0	0	0
2018/02/19	2040	02/08/2018	10.05	Put	Bond Future	965.5100	0.9655	882.1700	0.8822	(8.632)	0	0	0
2018/02/19	2040	02/08/2018	10.03	Call	Bond Future	8,208.2400	8.2082	8,465.8800	8.4659	3.139	0	0	0
2018/02/19	2040	02/08/2018	10.04	Put	Bond Future	980.9800	0.9810	896.6500	0.8967	(8.597)	0	0	0
2018/02/19	2044	03/05/2018	10.10	Call	Bond Future	8,420.7000	8.4207	8,726.1400	8.7261	3.627	0	0	0
2018/02/19	2044	03/05/2018	10.09	Put	Bond Future	206.5200	0.2065	166.8300	0.1668	(19.218)	0	0	0
2018/02/19	2044	03/05/2018			Bond Future	9.1663	98.2306	9.1302	98.5748	(0.394)	0.0000	0.0000	23,424
2018/02/19	2044	03/05/2018	10.11	Call	Bond Future	8,496.4600	8.4965	8,802.7900	8.8028	3.605	0	0	0
2018/02/19	2044	03/05/2018	10.11	Put	Bond Future	194.7300	0.1947	156.8600	0.1569	(19.447)	0	0	0
2018/02/19	2044	03/05/2018	10.10	Put	Bond Future	200.5100	0.2005	161.7500	0.1618	(19.331)	0	0	0
2018/02/19	2044	03/05/2018	10.09	Call	Bond Future	8,345.0500	8.3450	8,649.5600	8.6496	3.649	0	0	0
2018/02/19	2044	02/08/2018	10.07	Call	Bond Future	8,531.7800	8.5318	8,797.4900	8.7975	3.114	0	0	0
2018/02/19	2044	02/08/2018			Bond Future	9.2105	95.6671	9.1733	96.0180	(0.404)	0.0000	0.0000	0
2018/02/19	2044	02/08/2018	10.05	Call	Bond Future	8,399.3700	8.3994	8,663.0900	8.6631	3.140	0	0	0
2018/02/19	2044	02/08/2018	10.05	Put	Bond Future	1,022.8200	1.0228	935.6000	0.9356	(8.527)	0	0	0
2018/02/19	2044	02/08/2018	10.07	Put	Bond Future	991.3100	0.9913	906.0800	0.9061	(8.598)	0	0	0
2018/02/19	2044	02/08/2018	10.06	Call	Bond Future	8,465.5200	8.4655	8,730.2400	8.7302	3.127	0	0	0
2018/02/19	2044	02/08/2018	10.06	Put	Bond Future	1,006.9500	1.0069	920.7300	0.9207	(8.562)	0	0	0
2018/02/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2046	03/05/2018			Bond Future	118.7341	118.7341	118.7222	118.7222	(0.010)	0.0000	0.0000	10,874
2018/02/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2046	03/05/2018	127.93	Put	Bond Future	9,195.9200	9.1959	9,207.7600	9.2078	0.129	0	0	0
2018/02/19	2046	03/05/2018	127.95	Put	Bond Future	9,215.9200	9.2159	9,227.7600	9.2278	0.128	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
2018/02/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2046	03/05/2018	127.94	Put	Bond Future	9,205.9200	9.2059	9,217.7600	9.2178	0.129	0	0	0
2018/02/19	2046	02/08/2018	128.78	Put	Bond Future	7,842.0200	7.8420	7,854.6100	7.8546	0.161	0	0	0
2018/02/19	2046	02/08/2018			Bond Future	120.9380	120.9380	120.9254	120.9254	(0.010)	0.0000	0.0000	0
2018/02/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2046	02/08/2018	128.77	Put	Bond Future	7,832.0200	7.8320	7,844.6100	7.8446	0.161	0	0	0
2018/02/19	2046	02/08/2018	128.79	Put	Bond Future	7,852.0200	7.8520	7,864.6100	7.8646	0.160	0	0	0
2018/02/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	03/05/2018	135.62	Put	Bond Future	10,486.4800	10.4865	9,818.4300	9.8184	(6.371)	0	0	0
2018/02/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	03/05/2018			Bond Future	125.1335	125.1335	125.8016	125.8016	0.534	0.0000	0.0000	9,738
2018/02/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	03/05/2018	135.61	Put	Bond Future	10,476.4800	10.4765	9,808.4300	9.8084	(6.377)	0	0	0
2018/02/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	03/05/2018	135.63	Put	Bond Future	10,496.4800	10.4965	9,828.4300	9.8284	(6.365)	0	0	0
2018/02/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	02/08/2018	137.54	Put	Bond Future	11,816.3800	11.8164	11,136.4700	11.1365	(5.754)	0	0	0
2018/02/19	2050	02/08/2018	137.52	Put	Bond Future	11,796.3800	11.7964	11,116.4700	11.1165	(5.764)	0	0	0
2018/02/19	2050	02/08/2018			Bond Future	125.7236	125.7236	126.4035	126.4035	0.541	0.0000	0.0000	0
2018/02/19	2050	02/08/2018	137.53	Put	Bond Future	11,806.3800	11.8064	11,126.4700	11.1265	(5.759)	0	0	0
2018/02/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	AL37	03/05/2018			Index Future	590.2290	590.2290	590.4570	590.4570	0.039	0.0000	0.0000	0
2018/02/19	AL37	02/08/2018			Index Future	601.1510	601.1510	601.3870	601.3870	0.039	0.0000	0.0000	0
2018/02/19	AL7T	03/05/2018			Index Future	690.1020	690.1020	691.5940	691.5940	0.216	0.0000	0.0000	0
2018/02/19	AL7T	02/08/2018			Index Future	702.8720	702.8720	704.3950	704.3950	0.217	0.0000	0.0000	0
2018/02/19	ALBI	03/05/2018			Index Future	628.5950	628.5950	630.3250	630.3250	0.275	0.0000	0.0000	824
2018/02/19	ALBI	02/08/2018			Index Future	640.2270	640.2270	641.9920	641.9920	0.276	0.0000	0.0000	0
2018/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	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
2018/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	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
2018/02/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/19	EL28	03/05/2018	133.20	Put	Bond Future	3,920.8400	3.9208	3,932.2900	3.9323	0.292	0	0	0
2018/02/19	EL28	03/05/2018			Bond Future	129.2792	129.2792	129.2677	129.2677	(0.009)	0.0000	0.0000	0
2018/02/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	03/05/2018	133.19	Put	Bond Future	3,910.8400	3.9108	3,922.2900	3.9223	0.293	0	0	0
2018/02/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	03/05/2018	133.18	Put	Bond Future	3,900.8400	3.9008	3,912.2900	3.9123	0.294	0	0	0
2018/02/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	02/08/2018			Bond Future	131.6789	131.6789	131.6666	131.6666	(0.009)	0.0000	0.0000	0
2018/02/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	02/08/2018	134.93	Put	Bond Future	3,251.0800	3.2511	3,263.4100	3.2634	0.379	0	0	0
2018/02/19	EL28	02/08/2018	134.95	Put	Bond Future	3,271.0800	3.2711	3,283.4100	3.2834	0.377	0	0	0
2018/02/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	EL28	02/08/2018	134.94	Put	Bond Future	3,261.0800	3.2611	3,273.4100	3.2734	0.378	0	0	0
2018/02/19	ES33	03/05/2018	11.22	Call	Bond Future	4,611.9400	4.6119	4,876.8600	4.8769	5.744	0	0	0
2018/02/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	ES33	03/05/2018			Bond Future	10.4532	78.7400	10.4112	79.0049	(0.402)	0.0000	0.0000	9,466
2018/02/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	ES33	03/05/2018	11.20	Call	Bond Future	4,496.8700	4.4969	4,761.7900	4.7618	5.891	0	0	0
2018/02/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	ES33	03/05/2018	11.21	Call	Bond Future	4,554.4400	4.5544	4,819.3600	4.8194	5.817	0	0	0
2018/02/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	ES33	02/08/2018	11.14	Call	Bond Future	3,580.4000	3.5804	3,850.5000	3.8505	7.544	0	0	0
2018/02/19	ES33	02/08/2018			Bond Future	10.5418	80.1969	10.4984	80.4670	(0.412)	0.0000	0.0000	0
2018/02/19	ES33	02/08/2018	11.15	Call	Bond Future	3,638.1500	3.6381	3,908.2500	3.9082	7.424	0	0	0
2018/02/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	ES33	02/08/2018	11.16	Call	Bond Future	3,695.8400	3.6958	3,965.9400	3.9659	7.308	0	0	0
2018/02/19	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
2018/02/19	ES42	03/05/2018			Bond Future	10.5715	82.3594	10.5347	82.6301	(0.348)	0.0000	0.0000	7,957
2018/02/19	ES42	02/08/2018			Bond Future	10.6556	83.8831	10.6176	84.1591	(0.357)	0.0000	0.0000	0
2018/02/19	GOVI	03/05/2018	590.29	Call	GOVI	361,150.0000	36.1150	377,250.0000	37.7250	4.458	0	0	0
2018/02/19	GOVI	03/05/2018	590.27	Call	GOVI	361,350.0000	36.1350	377,450.0000	37.7450	4.456	0	0	0
2018/02/19	GOVI	03/05/2018			GOVI	626.4050	626.4050	628.0150	628.0150	0.257	0.0000	0.0000	616
2018/02/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GOVI	03/05/2018	590.28	Call	GOVI	361,250.0000	36.1250	377,350.0000	37.7350	4.457	0	0	0
2018/02/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GOVI	02/08/2018			GOVI	637.9960	637.9960	639.6400	639.6400	0.258	0.0000	0.0000	0
2018/02/19	GOVI	02/08/2018	605.71	Call	GOVI	322,860.0000	32.2860	339,300.0000	33.9300	5.092	0	0	0
2018/02/19	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GOVI	02/08/2018	605.72	Call	GOVI	322,760.0000	32.2760	339,200.0000	33.9200	5.094	0	0	0
2018/02/19	GOVI	02/08/2018	605.70	Call	GOVI	322,960.0000	32.2960	339,400.0000	33.9400	5.090	0	0	0
2018/02/19	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/19	IGOV	03/05/2018			Index Future	252.5000	252.5000	252.6420	252.6420	0.056	0.0000	0.0000	1,146
2018/02/19	IGOV	02/08/2018			Index Future	257.1880	257.1880	257.3320	257.3320	0.056	0.0000	0.0000	0
2018/02/19	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/19	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/19	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/02/19	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4200	100.4200	0.000	0.0000	0.0000	0
2018/02/19	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/02/19	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/19	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/02/19	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/02/19	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2018/02/19	IS02	15/03/2019			Interest Rate Swap	99.1400	99.1400	99.1500	99.1500	0.010	0.0000	0.0000	0
2018/02/19	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4500	99.4500	0.000	0.0000	0.0000	0
2018/02/19	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.7700	99.7700	(0.010)	0.0000	0.0000	0
2018/02/19	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6500	100.6500	(0.010)	0.0000	0.0000	0
2018/02/19	IS02	23/03/2020			Interest Rate Swap	98.3400	98.3400	98.3300	98.3300	(0.010)	0.0000	0.0000	0
2018/02/19	IS05	17/12/2020			Interest Rate Swap	95.6000	95.6000	95.6000	95.6000	0.000	0.0000	0.0000	0
2018/02/19	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.7500	94.7500	(0.011)	0.0000	0.0000	0
2018/02/19	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.8700	93.8700	0.000	0.0000	0.0000	0
2018/02/19	IS05	21/09/2021			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2018/02/19	IS05	21/12/2021			Interest Rate Swap	96.1000	96.1000	96.0900	96.0900	(0.010)	0.0000	0.0000	51
2018/02/19	IS05	15/03/2022			Interest Rate Swap	96.1800	96.1800	96.1600	96.1600	(0.021)	0.0000	0.0000	0
2018/02/19	IS05	21/06/2022			Interest Rate Swap	97.3100	97.3100	97.2700	97.2700	(0.041)	0.0000	0.0000	0
2018/02/19	IS05	20/09/2022			Interest Rate Swap	99.4600	99.4600	99.4000	99.4000	(0.060)	0.0000	0.0000	0
2018/02/19	IS05	20/12/2022			Interest Rate Swap	100.6600	100.6600	100.5900	100.5900	(0.070)	0.0000	0.0000	0

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2018/02/19	IS05	22/03/2023			Interest Rate Swap	95.7000	95.7000	95.6100	95.6100	(0.094)	0.0000	0.0000	0
2018/02/19	IS10	17/12/2025			Interest Rate Swap	93.4100	93.4100	93.3000	93.3000	(0.118)	0.0000	0.0000	0
2018/02/19	IS10	16/03/2026			Interest Rate Swap	90.3400	90.3400	90.2400	90.2400	(0.111)	0.0000	0.0000	0
2018/02/19	IS10	15/06/2026			Interest Rate Swap	89.0300	89.0300	88.9200	88.9200	(0.124)	0.0000	0.0000	0
2018/02/19	IS10	21/09/2026			Interest Rate Swap	91.1600	91.1600	91.0500	91.0500	(0.121)	0.0000	0.0000	0
2018/02/19	IS10	21/12/2026			Interest Rate Swap	94.9300	94.9300	94.8200	94.8200	(0.116)	0.0000	0.0000	0
2018/02/19	IS10	15/03/2027			Interest Rate Swap	93.4400	93.4400	93.3300	93.3300	(0.118)	0.0000	0.0000	0
2018/02/19	IS10	21/06/2027			Interest Rate Swap	95.4900	95.4900	95.3700	95.3700	(0.126)	0.0000	0.0000	0
2018/02/19	IS10	20/09/2027			Interest Rate Swap	99.2000	99.2000	99.0900	99.0900	(0.111)	0.0000	0.0000	0
2018/02/19	IS10	20/12/2027			Interest Rate Swap	99.5200	99.5200	99.4000	99.4000	(0.121)	0.0000	0.0000	0
2018/02/19	IS10	22/03/2028			Interest Rate Swap	94.6900	94.6900	94.5600	94.5600	(0.137)	0.0000	0.0000	0
2018/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/19	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/19	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/19	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/19	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/19	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/19	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/19	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/19	R023	03/05/2018	8.27	Call	Bond Future	3,363.9000	3.3639	3,419.3700	3.4194	1.649	0	0	0
2018/02/19	R023	03/05/2018			Bond Future	7.4265	102.7259	7.4110	102.7882	(0.209)	0.0000	0.0000	66,216
2018/02/19	R023	03/05/2018	8.27	Put	Bond Future	42.2200	0.0422	35.4200	0.0354	(16.106)	0	0	0
2018/02/19	R023	03/05/2018	8.28	Call	Bond Future	3,400.7200	3.4007	3,456.4200	3.4564	1.638	0	0	0
2018/02/19	R023	03/05/2018	8.29	Put	Bond Future	38.8400	0.0388	32.4700	0.0325	(16.401)	0	0	0
2018/02/19	R023	03/05/2018	8.28	Put	Bond Future	40.4700	0.0405	33.9000	0.0339	(16.234)	0	0	0
2018/02/19	R023	03/05/2018	8.29	Call	Bond Future	3,437.6400	3.4376	3,493.5400	3.4935	1.626	0	0	0
2018/02/19	R023	03/05/2018	9.19	Call	Bond Future	6,794.2100	6.7942	6,856.3800	6.8564	0.915	0	0	0
2018/02/19	R023	03/05/2018	9.19	Put	Bond Future	0.3100	0.0003	0.2100	0.0002	(32.258)	0	0	2,500
2018/02/19	R035	03/05/2018	9.91	Put	Bond Future	493.2000	0.4932	413.6300	0.4136	(16.133)	0	0	0
2018/02/19	R035	03/05/2018	8.75	Put	Bond Future	0.0000	0.0000	3,761.8600	3.7619	100.000	0	0	0
2018/02/19	R035	03/05/2018			Bond Future	9.0250	100.3560	8.9785	100.7517	(0.515)	0.0000	0.0000	61,024
2018/02/19	R035	03/05/2018	9.90	Call	Bond Future	7,534.5200	7.5345	7,849.3500	7.8493	4.179	0	0	0
2018/02/19	R035	03/05/2018	9.90	Put	Bond Future	503.6300	0.5036	422.8000	0.4228	(16.049)	0	0	0
2018/02/19	R035	03/05/2018	8.75	Call	Bond Future	0.0000	0.0000	1,781.6300	1.7816	100.000	0	0	1,000
2018/02/19	R035	03/05/2018	9.25	Call	Bond Future	0.0000	0.0000	3,839.4400	3.8394	100.000	0	0	0

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2018/02/19	R035	03/05/2018	9.25	Put	Bond Future	0.0000	0.0000	1,560.7700	1.5608	100.000	0	0	1,000
2018/02/19	R035	03/05/2018	9.91	Call	Bond Future	7,600.0500	7.6000	7,916.1400	7.9161	4.159	0	0	0
2018/02/19	R035	03/05/2018	9.89	Call	Bond Future	7,468.9900	7.4690	7,782.5600	7.7826	4.198	0	0	0
2018/02/19	R035	03/05/2018	9.89	Put	Bond Future	514.1500	0.5141	432.0600	0.4321	(15.966)	0	0	0
2018/02/19	R035	02/08/2018	9.42	Call	Bond Future	5,609.7500	5.6098	5,833.5800	5.8336	3.990	0	0	0
2018/02/19	R035	02/08/2018			Bond Future	9.0675	102.2130	9.0196	102.6163	(0.529)	0.0000	0.0000	3
2018/02/19	R035	02/08/2018	9.42	Put	Bond Future	2,717.4900	2.7175	2,538.0400	2.5380	(6.604)	0	0	0
2018/02/19	R035	02/08/2018	9.44	Put	Bond Future	2,649.6000	2.6496	2,472.8700	2.4729	(6.670)	0	0	0
2018/02/19	R035	02/08/2018	9.43	Call	Bond Future	5,655.9900	5.6560	5,881.1700	5.8812	3.981	0	0	0
2018/02/19	R035	02/08/2018	9.44	Call	Bond Future	5,702.1600	5.7022	5,928.7100	5.9287	3.973	0	0	0
2018/02/19	R035	02/08/2018	9.43	Put	Bond Future	2,683.5300	2.6835	2,505.4300	2.5054	(6.637)	0	0	0
2018/02/19	R186	03/05/2018	8.92	Call	Bond Future	5,230.6100	5.2306	5,413.2800	5.4133	3.492	0	0	0
2018/02/19	R186	03/05/2018	8.91	Put	Bond Future	141.9600	0.1420	115.4100	0.1154	(18.702)	0	0	0
2018/02/19	R186	03/05/2018	10.14	Put	Bond Future	0.4900	0.0005	0.3000	0.0003	(38.776)	0	0	0
2018/02/19	R186	03/05/2018	8.00	Put	Bond Future	1,859.1700	1.8592	1,710.2300	1.7102	(8.011)	0	0	0
2018/02/19	R186	03/05/2018	8.69	Call	Bond Future	3,926.5800	3.9266	4,088.7500	4.0888	4.130	0	0	0
2018/02/19	R186	03/05/2018	9.72	Put	Bond Future	5.2800	0.0053	3.6700	0.0037	(30.492)	0	0	10,640
2018/02/19	R186	03/05/2018	8.50	Call	Bond Future	0.0000	0.0000	3,066.7700	3.0668	100.000	0	0	0
2018/02/19	R186	03/05/2018	8.40	Put	Bond Future	692.8700	0.6929	608.0300	0.6080	(12.245)	0	0	3,500
2018/02/19	R186	03/05/2018	7.85	Call	Bond Future	0.0000	0.0000	637.3600	0.6374	100.000	0	0	500
2018/02/19	R186	03/05/2018	8.35	Put	Bond Future	0.0000	0.0000	702.6000	0.7026	100.000	0	0	500
2018/02/19	R186	03/05/2018	8.1343		Bond Future	8.1343	118.4186	8.1031	118.6271	(0.383)	0.0000	0.0000	192,771
2018/02/19	R186	03/05/2018	8.93	Call	Bond Future	5,288.8900	5.2889	5,472.2500	5.4723	3.467	0	0	0
2018/02/19	R186	03/05/2018	8.93	Put	Bond Future	132.5100	0.1325	107.3700	0.1074	(18.972)	0	0	0
2018/02/19	R186	03/05/2018	9.30	Put	Bond Future	34.4700	0.0345	26.2000	0.0262	(23.992)	0	0	0
2018/02/19	R186	03/05/2018	9.30	Call	Bond Future	7,484.3500	7.4843	7,684.5800	7.6846	2.675	0	0	1,120
2018/02/19	R186	03/05/2018	10.14	Call	Bond Future	12,425.2700	12.4253	12,633.5800	12.6336	1.677	0	0	0
2018/02/19	R186	03/05/2018	7.85	Put	Bond Future	0.0000	0.0000	2,348.6400	2.3486	100.000	0	0	0
2018/02/19	R186	03/05/2018	8.92	Put	Bond Future	137.1200	0.1371	111.2900	0.1113	(18.838)	0	0	0
2018/02/19	R186	03/05/2018	8.91	Call	Bond Future	5,172.5200	5.1725	5,354.4700	5.3545	3.518	0	0	0
2018/02/19	R186	03/05/2018	9.19	Put	Bond Future	52.1800	0.0522	40.4400	0.0404	(22.499)	0	0	0
2018/02/19	R186	03/05/2018	8.00	Call	Bond Future	957.4600	0.9575	1,017.0200	1.0170	6.221	0	0	4,745
2018/02/19	R186	03/05/2018	8.69	Put	Bond Future	292.7000	0.2927	246.3700	0.2464	(15.828)	0	0	0
2018/02/19	R186	03/05/2018	9.72	Call	Bond Future	9,981.9700	9.9820	10,188.8600	10.1889	2.073	0	0	0
2018/02/19	R186	03/05/2018	8.50	Put	Bond Future	0.0000	0.0000	449.5800	0.4496	100.000	0	0	3,500
2018/02/19	R186	03/05/2018	8.40	Call	Bond Future	2,449.5600	2.4496	2,573.2200	2.5732	5.048	0	0	4,745
2018/02/19	R186	03/05/2018	8.35	Call	Bond Future	0.0000	0.0000	2,339.9200	2.3399	100.000	0	0	0
2018/02/19	R186	03/05/2018	8.70	Put	Bond Future	283.6300	0.2836	238.3800	0.2384	(15.954)	0	0	0
2018/02/19	R186	03/05/2018	9.75	Call	Bond Future	10,158.6400	10.1586	10,365.7400	10.3657	2.039	0	0	0
2018/02/19	R186	03/05/2018	9.75	Put	Bond Future	4.5100	0.0045	3.1100	0.0031	(31.042)	0	0	3,200
2018/02/19	R186	03/05/2018	9.19	Call	Bond Future	6,826.9200	6.8269	7,023.6800	7.0237	2.882	0	0	0
2018/02/19	R186	03/05/2018	8.85	Call	Bond Future	4,825.9100	4.8259	5,003.2600	5.0033	3.675	0	0	0
2018/02/19	R186	03/05/2018	8.85	Put	Bond Future	173.9500	0.1739	142.8000	0.1428	(17.907)	0	0	4,745
2018/02/19	R186	03/05/2018	8.70	Call	Bond Future	3,981.5000	3.9815	4,144.7500	4.1448	4.100	0	0	0
2018/02/19	R186	02/08/2018	8.48	Put	Bond Future	1,316.4500	1.3165	1,226.2400	1.2262	(6.853)	0	0	0
2018/02/19	R186	02/08/2018	8.25	Call	Bond Future	2,460.0600	2.4601	2,559.6500	2.5597	4.048	0	0	1,470
2018/02/19	R186	02/08/2018			Bond Future	8.1623	115.3094	8.1297	115.5222	(0.400)	0.0000	0.0000	191

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2018/02/19	R186	02/08/2018	8.47	Call	Bond Future	3,320.5100	3.3205	3,442.1000	3.4421	3.662	0	0	0
2018/02/19	R186	02/08/2018	8.47	Put	Bond Future	1,338.0100	1.3380	1,246.8300	1.2468	(6.815)	0	0	0
2018/02/19	R186	02/08/2018	8.48	Call	Bond Future	3,362.6100	3.3626	3,485.1700	3.4852	3.645	0	0	0
2018/02/19	R186	02/08/2018	8.25	Put	Bond Future	1,890.2700	1.8903	1,777.0900	1.7771	(5.988)	0	0	0
2018/02/19	R186	02/08/2018	7.50	Put	Bond Future	5,001.7000	5.0017	4,820.1900	4.8202	(3.629)	0	0	0
2018/02/19	R186	02/08/2018	8.46	Call	Bond Future	3,278.9200	3.2789	3,399.5400	3.3995	3.679	0	0	0
2018/02/19	R186	02/08/2018	8.46	Put	Bond Future	1,360.1300	1.3601	1,267.9800	1.2680	(6.775)	0	0	0
2018/02/19	R186	02/08/2018	7.50	Call	Bond Future	576.9400	0.5769	608.2000	0.6082	5.418	0	0	1,470
2018/02/19	R186	01/11/2018	9.14	Call	Bond Future	6,683.6500	6.6837	6,845.8000	6.8458	2.426	0	0	0
2018/02/19	R186	01/11/2018	7.96	Put	Bond Future	3,482.7400	3.4827	3,345.3700	3.3454	(3.944)	0	0	0
2018/02/19	R186	01/11/2018	8.54	Put	Bond Future	1,787.7500	1.7878	1,695.9200	1.6959	(5.137)	0	0	0
2018/02/19	R186	01/11/2018			Bond Future	8.1851	117.4807	8.1513	117.6957	(0.413)	0.0000	0.0000	0
2018/02/19	R186	01/11/2018	8.46	Put	Bond Future	1,971.2700	1.9713	1,873.3800	1.8734	(4.966)	0	0	0
2018/02/19	R186	01/11/2018	8.46	Call	Bond Future	3,701.0700	3.7011	3,818.1500	3.8181	3.163	0	0	5,000
2018/02/19	R186	01/11/2018	8.53	Call	Bond Future	3,974.6700	3.9747	4,097.0600	4.0971	3.079	0	0	0
2018/02/19	R186	01/11/2018	8.53	Put	Bond Future	1,809.8600	1.8099	1,717.2800	1.7173	(5.115)	0	0	0
2018/02/19	R186	01/11/2018	9.14	Put	Bond Future	820.1700	0.8202	767.3500	0.7673	(6.440)	0	0	5,000
2018/02/19	R186	01/11/2018	7.96	Call	Bond Future	2,040.0300	2.0400	2,117.6300	2.1176	3.804	0	0	5,000
2018/02/19	R186	01/11/2018	8.54	Call	Bond Future	4,014.5200	4.0145	4,137.6600	4.1377	3.067	0	0	0
2018/02/19	R186	01/11/2018	8.52	Call	Bond Future	3,934.6200	3.9346	4,056.2700	4.0563	3.092	0	0	0
2018/02/19	R186	01/11/2018	8.52	Put	Bond Future	1,831.8200	1.8318	1,738.5000	1.7385	(5.094)	0	0	0
2018/02/19	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R197	03/05/2018			Bond Future	303.5767	303.5767	303.5422	303.5422	(0.011)	0.0000	0.0000	2,388
2018/02/19	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R197	03/05/2018	304.44	Put	Bond Future	863.2900	0.8633	897.7500	0.8978	3.992	0	0	0
2018/02/19	R197	03/05/2018	304.46	Put	Bond Future	883.2900	0.8833	917.7500	0.9178	3.901	0	0	0
2018/02/19	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R197	03/05/2018	304.45	Put	Bond Future	873.2900	0.8733	907.7500	0.9078	3.946	0	0	0
2018/02/19	R202	03/05/2018	247.48	Put	Bond Future	9,929.1700	9.9292	9,105.9800	9.1060	(8.291)	0	0	0
2018/02/19	R202	03/05/2018	247.47	Call	Bond Future	75.2900	0.0753	100.8600	0.1009	33.962	0	0	0
2018/02/19	R202	03/05/2018			Bond Future	237.6258	237.6258	238.4744	238.4744	0.357	0.0000	0.0000	23,050
2018/02/19	R202	03/05/2018	247.48	Call	Bond Future	74.9500	0.0750	100.4200	0.1004	33.983	0	0	0
2018/02/19	R202	03/05/2018	247.47	Put	Bond Future	9,919.5100	9.9195	9,096.4200	9.0964	(8.298)	0	0	0
2018/02/19	R202	03/05/2018	247.49	Call	Bond Future	74.6100	0.0746	99.9700	0.1000	33.990	0	0	0
2018/02/19	R202	03/05/2018	247.49	Put	Bond Future	9,938.8300	9.9388	9,115.5300	9.1155	(8.284)	0	0	0
2018/02/19	R204	03/05/2018	7.10	Put	Bond Future	6.2000	0.0062	5.6000	0.0056	(9.677)	0	0	0
2018/02/19	R204	03/05/2018			Bond Future	6.6567	103.8249	6.6546	103.8262	(0.031)	0.0000	0.0000	22,580
2018/02/19	R204	03/05/2018	7.09	Call	Bond Future	267.9800	0.2680	268.6200	0.2686	0.239	0	0	0
2018/02/19	R204	03/05/2018	7.09	Put	Bond Future	6.5900	0.0066	5.9700	0.0060	(9.408)	0	0	0
2018/02/19	R204	03/05/2018	7.10	Call	Bond Future	273.6100	0.2736	274.2700	0.2743	0.241	0	0	0
2018/02/19	R204	03/05/2018	7.08	Call	Bond Future	262.3800	0.2624	262.9900	0.2630	0.232	0	0	0
2018/02/19	R204	03/05/2018	7.08	Put	Bond Future	7.0100	0.0070	6.3600	0.0064	(9.272)	0	0	0
2018/02/19	R207	03/05/2018	7.57	Call	Bond Future	1,437.2300	1.4372	1,442.9700	1.4430	0.399	0	0	0
2018/02/19	R207	03/05/2018	7.56	Put	Bond Future	1.3000	0.0013	1.0600	0.0011	(18.462)	0	0	0

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2018/02/19	R207	03/05/2018			Bond Future	6.6546	103.1851	6.6509	103.1910	(0.057)	0.0000	0.0000	47,558
2018/02/19	R207	03/05/2018	7.58	Call	Bond Future	1,452.6900	1.4527	1,458.4400	1.4584	0.396	0	0	0
2018/02/19	R207	03/05/2018	7.58	Put	Bond Future	1.1400	0.0011	0.9200	0.0009	(19.298)	0	0	0
2018/02/19	R207	03/05/2018	7.57	Put	Bond Future	1.2200	0.0012	0.9900	0.0010	(18.852)	0	0	0
2018/02/19	R207	03/05/2018	7.56	Call	Bond Future	1,421.7700	1.4218	1,427.5000	1.4275	0.403	0	0	0
2018/02/19	R208	03/05/2018	7.77	Call	Bond Future	2,048.7000	2.0487	2,044.8300	2.0448	(0.189)	0	0	0
2018/02/19	R208	03/05/2018			Bond Future	6.9698	100.1237	6.9707	100.1214	0.013	0.0000	0.0000	35,947
2018/02/19	R208	03/05/2018	7.77	Put	Bond Future	14.7100	0.0147	13.1800	0.0132	(10.401)	0	0	0
2018/02/19	R208	03/05/2018	7.78	Call	Bond Future	2,073.0900	2.0731	2,069.2700	2.0693	(0.184)	0	0	0
2018/02/19	R208	03/05/2018	7.79	Put	Bond Future	13.3400	0.0133	11.9100	0.0119	(10.720)	0	0	0
2018/02/19	R208	03/05/2018	7.78	Put	Bond Future	14.0100	0.0140	12.5300	0.0125	(10.564)	0	0	0
2018/02/19	R208	03/05/2018	7.79	Call	Bond Future	2,097.5000	2.0975	2,093.7300	2.0937	(0.180)	0	0	0
2018/02/19	R209	03/05/2018	9.85	Put	Bond Future	185.6000	0.1856	148.2100	0.1482	(20.145)	0	0	0
2018/02/19	R209	03/05/2018	10.00	Call	Bond Future	6,750.0400	6.7500	7,021.6000	7.0216	4.023	0	0	0
2018/02/19	R209	03/05/2018	10.73	Call	Bond Future	11,001.5500	11.0015	11,296.6100	11.2966	2.682	0	0	0
2018/02/19	R209	03/05/2018	9.75	Call	Bond Future	5,285.6400	5.2856	5,535.8300	5.5358	4.733	0	0	435
2018/02/19	R209	03/05/2018	9.77	Call	Bond Future	5,401.2400	5.4012	5,653.5300	5.6535	4.671	0	0	0
2018/02/19	R209	03/05/2018	9.30	Call	Bond Future	2,862.0200	2.8620	3,044.4200	3.0444	6.373	0	0	1,321
2018/02/19	R209	03/05/2018			Bond Future	9.0132	76.3095	8.9719	76.6069	(0.458)	0.0000	0.0000	79,229
2018/02/19	R209	03/05/2018	9.85	Call	Bond Future	5,867.0100	5.8670	6,127.0000	6.1270	4.431	0	0	0
2018/02/19	R209	03/05/2018	10.73	Put	Bond Future	7.1300	0.0071	4.8100	0.0048	(32.539)	0	0	435
2018/02/19	R209	03/05/2018	10.22	Call	Bond Future	8,051.2600	8.0513	8,334.2200	8.3342	3.514	0	0	0
2018/02/19	R209	03/05/2018	10.22	Put	Bond Future	58.5400	0.0585	44.1200	0.0441	(24.633)	0	0	435
2018/02/19	R209	03/05/2018	9.75	Put	Bond Future	249.2100	0.2492	202.0200	0.2020	(18.936)	0	0	0
2018/02/19	R209	03/05/2018	9.86	Call	Bond Future	5,925.5100	5.9255	6,186.3900	6.1864	4.403	0	0	0
2018/02/19	R209	03/05/2018	10.00	Put	Bond Future	117.5400	0.1175	91.7200	0.0917	(21.967)	0	0	11,067
2018/02/19	R209	03/05/2018	9.47	Put	Bond Future	543.5300	0.5435	458.6500	0.4587	(15.616)	0	0	250
2018/02/19	R209	03/05/2018	9.77	Put	Bond Future	235.1100	0.2351	190.0200	0.1900	(19.178)	0	0	250
2018/02/19	R209	03/05/2018	9.30	Put	Bond Future	840.2800	0.8403	725.3000	0.7253	(13.684)	0	0	0
2018/02/19	R209	03/05/2018	8.95	Put	Bond Future	1,872.4100	1.8724	1,685.3900	1.6854	(9.988)	0	0	0
2018/02/19	R209	03/05/2018	9.86	Put	Bond Future	180.0900	0.1801	143.5900	0.1436	(20.268)	0	0	0
2018/02/19	R209	03/05/2018	9.84	Call	Bond Future	5,808.5300	5.8085	6,067.6200	6.0676	4.461	0	0	0
2018/02/19	R209	03/05/2018	9.84	Put	Bond Future	191.2200	0.1912	152.9300	0.1529	(20.024)	0	0	0
2018/02/19	R209	03/05/2018	9.19	Put	Bond Future	1,097.5400	1.0975	960.7000	0.9607	(12.468)	0	0	0
2018/02/19	R209	03/05/2018	9.19	Call	Bond Future	2,353.4100	2.3534	2,513.9500	2.5140	6.822	0	0	250
2018/02/19	R209	03/05/2018	9.47	Call	Bond Future	3,726.1800	3.7262	3,938.6800	3.9387	5.703	0	0	0
2018/02/19	R209	03/05/2018	8.95	Call	Bond Future	1,416.1300	1.4161	1,526.4900	1.5265	7.793	0	0	1,321
2018/02/19	R209	02/08/2018	9.66	Call	Bond Future	5,182.7900	5.1828	5,394.5300	5.3945	4.085	0	0	435
2018/02/19	R209	02/08/2018	10.38	Call	Bond Future	8,956.6900	8.9567	9,224.0500	9.2240	2.985	0	0	0
2018/02/19	R209	02/08/2018	10.39	Put	Bond Future	298.7800	0.2988	263.5000	0.2635	(11.808)	0	0	0
2018/02/19	R209	02/08/2018			Bond Future	9.0523	77.7214	9.0098	78.0246	(0.469)	0.0000	0.0000	816
2018/02/19	R209	02/08/2018	10.84	Call	Bond Future	11,423.0700	11.4231	11,709.8600	11.7099	2.511	0	0	0
2018/02/19	R209	02/08/2018	10.84	Put	Bond Future	116.3700	0.1164	100.0100	0.1000	(14.059)	0	0	435
2018/02/19	R209	02/08/2018	10.21	Call	Bond Future	8,039.8400	8.0398	8,297.5100	8.2975	3.205	0	0	0
2018/02/19	R209	02/08/2018	10.21	Put	Bond Future	410.2300	0.4102	364.7500	0.3648	(11.086)	0	0	435
2018/02/19	R209	02/08/2018	9.66	Put	Bond Future	1,028.0400	1.0280	936.6300	0.9366	(8.892)	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
2018/02/19	R209	02/08/2018	10.38	Put	Bond Future	304.1400	0.3041	268.3500	0.2684	(11.768)	0	0	0
2018/02/19	R209	02/08/2018	10.39	Call	Bond Future	9,010.7800	9.0108	9,278.6500	9.2787	2.973	0	0	0
2018/02/19	R209	02/08/2018	10.40	Call	Bond Future	9,064.8800	9.0649	9,333.2600	9.3333	2.961	0	0	0
2018/02/19	R209	02/08/2018	10.40	Put	Bond Future	293.5100	0.2935	258.7400	0.2587	(11.846)	0	0	0
2018/02/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R209	01/11/2018	9.34	Put	Bond Future	2,492.8100	2.4928	2,354.7500	2.3547	(5.538)	0	0	0
2018/02/19	R209	01/11/2018	1,016.00	Call	Bond Future	75,148.1700	75.1482	75,455.8400	75.4558	0.409	0	0	0
2018/02/19	R209	01/11/2018	9.97	Call	Bond Future	7,047.4600	7.0475	7,273.0400	7.2730	3.201	0	0	0
2018/02/19	R209	01/11/2018			Bond Future	9.0898	76.0360	9.0464	76.3437	(0.478)	0.0000	0.0000	0
2018/02/19	R209	01/11/2018	1,016.01	Call	Bond Future	75,148.1700	75.1482	75,455.8400	75.4558	0.409	0	0	0
2018/02/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R209	01/11/2018	1,015.99	Call	Bond Future	75,148.1600	75.1482	75,455.8300	75.4558	0.409	0	0	0
2018/02/19	R209	01/11/2018	9.34	Call	Bond Future	4,229.8500	4.2299	4,399.4600	4.3995	4.010	0	0	0
2018/02/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R209	01/11/2018	9.97	Put	Bond Future	1,188.3000	1.1883	1,106.2100	1.1062	(6.908)	0	0	255
2018/02/19	R209	01/11/2018	10.57	Call	Bond Future	10,023.2500	10.0233	10,285.6200	10.2856	2.618	0	0	0
2018/02/19	R209	01/11/2018	10.57	Put	Bond Future	548.8600	0.5489	503.5600	0.5036	(8.253)	0	0	0
2018/02/19	R209	01/11/2018	9.94	Call	Bond Future	6,903.1900	6.9032	7,126.5200	7.1265	3.235	0	0	0
2018/02/19	R209	01/11/2018	9.94	Put	Bond Future	1,232.5000	1.2325	1,148.1600	1.1482	(6.843)	0	0	255
2018/02/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R210	03/05/2018	191.44	Put	Bond Future	3,919.3300	3.9193	3,939.7800	3.9398	0.522	0	0	0
2018/02/19	R210	03/05/2018			Bond Future	187.5207	187.5207	187.5002	187.5002	(0.011)	0.0000	0.0000	2,159
2018/02/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R210	03/05/2018	191.46	Put	Bond Future	3,939.3300	3.9393	3,959.7800	3.9598	0.519	0	0	0
2018/02/19	R210	03/05/2018	191.45	Put	Bond Future	3,929.3300	3.9293	3,949.7800	3.9498	0.520	0	0	0
2018/02/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R212	03/05/2018	154.30	Call	Bond Future	51.9500	0.0520	33.9100	0.0339	(34.726)	0	0	0
2018/02/19	R212	03/05/2018			Bond Future	154.3519	154.3519	154.3339	154.3339	(0.012)	0.0000	0.0000	4,755
2018/02/19	R212	03/05/2018	154.28	Call	Bond Future	71.9500	0.0720	53.9100	0.0539	(25.073)	0	0	0
2018/02/19	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R212	03/05/2018	154.29	Call	Bond Future	61.9500	0.0620	43.9100	0.0439	(29.120)	0	0	0
2018/02/19	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/19	R213	03/05/2018	9.57	Put	Bond Future	143.4200	0.1434	112.7200	0.1127	(21.406)	0	0	0
2018/02/19	R213	03/05/2018	9.56	Call	Bond Future	5,823.7300	5.8237	6,079.8900	6.0799	4.399	0	0	0
2018/02/19	R213	03/05/2018			Bond Future	8.7047	88.2845	8.6634	88.5722	(0.475)	0.0000	0.0000	45,358
2018/02/19	R213	03/05/2018	9.57	Call	Bond Future	5,882.4300	5.8824	6,139.4000	6.1394	4.368	0	0	0
2018/02/19	R213	03/05/2018	9.56	Put	Bond Future	148.0500	0.1480	116.5400	0.1165	(21.283)	0	0	0
2018/02/19	R213	03/05/2018	9.58	Call	Bond Future	5,941.1300	5.9411	6,198.8900	6.1989	4.339	0	0	0
2018/02/19	R213	03/05/2018	9.58	Put	Bond Future	138.8700	0.1389	108.9600	0.1090	(21.538)	0	0	0
2018/02/19	R213	02/08/2018	9.06	Call	Bond Future	3,675.0200	3.6750	3,847.7400	3.8477	4.700	0	0	0
2018/02/19	R213	02/08/2018	9.05	Put	Bond Future	1,545.3900	1.5454	1,423.6100	1.4236	(7.880)	0	0	0
2018/02/19	R213	02/08/2018			Bond Future	8.7405	89.9182	8.6979	90.2115	(0.488)	0.0000	0.0000	1
2018/02/19	R213	02/08/2018	9.07	Call	Bond Future	3,718.5000	3.7185	3,892.4400	3.8924	4.678	0	0	0
2018/02/19	R213	02/08/2018	9.07	Put	Bond Future	1,499.4000	1.4994	1,380.0600	1.3801	(7.959)	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
2018/02/19	R213	02/08/2018	9.06	Put	Bond Future	1,522.1400	1.5221	1,401.5800	1.4016	(7.920)	0	0	0
2018/02/19	R213	02/08/2018	9.05	Call	Bond Future	3,631.9800	3.6320	3,803.4800	3.8035	4.722	0	0	0
2018/02/19	R214	03/05/2018	9.99	Put	Bond Future	176.6800	0.1767	142.9300	0.1429	(19.102)	0	0	0
2018/02/19	R214	03/05/2018			Bond Future	9.1216	76.2178	9.0855	76.4932	(0.396)	0.0000	0.0000	47,218
2018/02/19	R214	03/05/2018	9.98	Call	Bond Future	6,288.5800	6.2886	6,529.4800	6.5295	3.831	0	0	0
2018/02/19	R214	03/05/2018	9.98	Put	Bond Future	182.0200	0.1820	147.4600	0.1475	(18.987)	0	0	0
2018/02/19	R214	03/05/2018	9.99	Call	Bond Future	6,349.6000	6.3496	6,591.3100	6.5913	3.807	0	0	0
2018/02/19	R214	03/05/2018	9.97	Call	Bond Future	6,227.6500	6.2276	6,467.7200	6.4677	3.855	0	0	0
2018/02/19	R214	03/05/2018	9.97	Put	Bond Future	187.5600	0.1876	152.1700	0.1522	(18.869)	0	0	0
2018/02/19	R248	03/05/2018	10.06	Call	Bond Future	8,600.9900	8.6010	8,916.5000	8.9165	3.668	0	0	0
2018/02/19	R248	03/05/2018	10.05	Put	Bond Future	217.7800	0.2178	176.0500	0.1761	(19.162)	0	0	0
2018/02/19	R248	03/05/2018			Bond Future	9.1366	97.6811	9.1005	98.0374	(0.395)	0.0000	0.0000	91,985
2018/02/19	R248	03/05/2018	10.07	Call	Bond Future	8,678.6400	8.6786	8,995.0900	8.9951	3.646	0	0	0
2018/02/19	R248	03/05/2018	10.07	Put	Bond Future	205.4500	0.2055	165.6200	0.1656	(19.387)	0	0	0
2018/02/19	R248	03/05/2018	10.06	Put	Bond Future	211.5600	0.2116	170.7900	0.1708	(19.271)	0	0	0
2018/02/19	R248	03/05/2018	10.05	Call	Bond Future	8,523.3100	8.5233	8,837.8600	8.8379	3.690	0	0	0

Total

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