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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2018 TO 22/02/2018

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
2018/02/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2025	03/05/2018	133.20	Put	Bond Future	62.4600	0.0625	76.0300	0.0760	21.726	0	0	0
2018/02/22	2025	03/05/2018			Bond Future	133.1375	133.1375	133.1240	133.1240	(0.010)	0.0000	0.0000	1,033
2018/02/22	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2025	03/05/2018	133.22	Put	Bond Future	82.4600	0.0825	96.0300	0.0960	16.456	0	0	0
2018/02/22	2025	03/05/2018	133.21	Put	Bond Future	72.4600	0.0725	86.0300	0.0860	18.728	0	0	0
2018/02/22	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2025	02/08/2018			Bond Future	134.2276	134.2276	134.2142	134.2142	(0.010)	0.0000	0.0000	0
2018/02/22	2025	02/08/2018	136.65	Put	Bond Future	2,422.4000	2.4224	2,435.7500	2.4357	0.551	0	0	0
2018/02/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2025	02/08/2018	136.67	Put	Bond Future	2,442.4000	2.4424	2,455.7500	2.4557	0.547	0	0	0
2018/02/22	2025	02/08/2018	136.66	Put	Bond Future	2,432.4000	2.4324	2,445.7500	2.4457	0.549	0	0	0
2018/02/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2029	03/05/2018			Bond Future	101.6377	101.6377	101.6276	101.6276	(0.010)	0.0000	0.0000	1,370
2018/02/22	2029	02/08/2018			Bond Future	103.5236	103.5236	103.5138	103.5138	(0.010)	0.0000	0.0000	0
2018/02/22	2030	03/05/2018	9.51	Call	Bond Future	7,511.3500	7.5113	7,087.0300	7.0870	(5.649)	0	0	0
2018/02/22	2030	03/05/2018			Bond Future	8.4212	99.0216	8.4825	98.5812	0.727	0.0000	0.0000	90,395
2018/02/22	2030	03/05/2018	9.49	Call	Bond Future	7,386.2100	7.3862	6,962.8400	6.9628	(5.732)	0	0	0
2018/02/22	2030	03/05/2018	9.49	Put	Bond Future	75.1500	0.0751	92.1100	0.0921	22.568	0	0	0
2018/02/22	2030	03/05/2018	9.51	Put	Bond Future	70.7200	0.0707	86.7300	0.0867	22.639	0	0	0
2018/02/22	2030	03/05/2018	9.50	Call	Bond Future	7,448.7800	7.4488	7,024.9300	7.0249	(5.690)	0	0	0
2018/02/22	2030	03/05/2018	9.50	Put	Bond Future	72.9000	0.0729	89.3800	0.0894	22.606	0	0	0
2018/02/22	2030	02/08/2018	9.46	Put	Bond Future	512.3000	0.5123	574.4700	0.5745	12.135	0	0	0
2018/02/22	2030	02/08/2018	8.51	Call	Bond Future	2,568.4400	2.5684	2,326.7400	2.3267	(9.410)	0	0	7,850
2018/02/22	2030	02/08/2018	8.91	Call	Bond Future	4,367.4400	4.3674	4,049.8800	4.0499	(7.271)	0	0	7,850
2018/02/22	2030	02/08/2018			Bond Future	8.4550	96.8476	8.5183	96.3998	0.749	0.0000	0.0000	127
2018/02/22	2030	02/08/2018	9.46	Call	Bond Future	7,303.9400	7.3039	6,918.2100	6.9182	(5.281)	0	0	0
2018/02/22	2030	02/08/2018	8.51	Put	Bond Future	2,178.9500	2.1790	2,385.1500	2.3851	9.463	0	0	0
2018/02/22	2030	02/08/2018	9.47	Call	Bond Future	7,360.1000	7.3601	6,973.4900	6.9735	(5.253)	0	0	0
2018/02/22	2030	02/08/2018	9.45	Put	Bond Future	520.5500	0.5205	583.6100	0.5836	12.114	0	0	0
2018/02/22	2030	02/08/2018	8.91	Put	Bond Future	1,209.7000	1.2097	1,340.0400	1.3400	10.775	0	0	0
2018/02/22	2030	02/08/2018	9.50	Call	Bond Future	7,528.9700	7.5290	7,139.7700	7.1398	(5.169)	0	0	0
2018/02/22	2030	02/08/2018	9.47	Put	Bond Future	504.1700	0.5042	565.4600	0.5655	12.157	0	0	0
2018/02/22	2030	02/08/2018	9.45	Call	Bond Future	7,247.8500	7.2478	6,863.0100	6.8630	(5.310)	0	0	0
2018/02/22	2030	02/08/2018	9.50	Put	Bond Future	480.5500	0.4805	539.2500	0.5392	12.215	0	0	7,850
2018/02/22	2032	03/05/2018	9.71	Put	Bond Future	93.8300	0.0938	113.7800	0.1138	21.262	0	0	0
2018/02/22	2032	03/05/2018	9.70	Call	Bond Future	7,975.9600	7.9760	7,519.4600	7.5195	(5.723)	0	0	0
2018/02/22	2032	03/05/2018			Bond Future	8.6326	97.7797	8.6937	97.3027	0.708	0.0000	0.0000	62,130

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
2018/02/22	2032	03/05/2018	9.71	Call	Bond Future	8,042.6800	8.0427	7,585.6300	7.5856	(5.683)	0	0	0
2018/02/22	2032	03/05/2018	9.70	Put	Bond Future	96.5700	0.0966	117.0700	0.1171	21.228	0	0	0
2018/02/22	2032	03/05/2018	9.72	Call	Bond Future	8,109.4000	8.1094	7,651.8200	7.6518	(5.643)	0	0	0
2018/02/22	2032	03/05/2018	9.72	Put	Bond Future	91.1600	0.0912	110.5800	0.1106	21.303	0	0	0
2018/02/22	2032	02/08/2018	9.67	Call	Bond Future	7,918.8800	7.9189	7,502.4000	7.5024	(5.259)	0	0	0
2018/02/22	2032	02/08/2018	9.66	Put	Bond Future	589.5600	0.5896	659.2500	0.6592	11.821	0	0	0
2018/02/22	2032	02/08/2018			Bond Future	8.6672	99.5884	8.7301	99.1032	0.727	0.0000	0.0000	2
2018/02/22	2032	02/08/2018	9.68	Call	Bond Future	7,979.0600	7.9791	7,561.6400	7.5616	(5.231)	0	0	0
2018/02/22	2032	02/08/2018	9.68	Put	Bond Future	571.4700	0.5715	639.2500	0.6392	11.861	0	0	0
2018/02/22	2032	02/08/2018	9.67	Put	Bond Future	580.4500	0.5805	649.1700	0.6492	11.839	0	0	0
2018/02/22	2032	02/08/2018	9.66	Call	Bond Future	7,858.7500	7.8588	7,443.2400	7.4432	(5.287)	0	0	0
2018/02/22	2033	03/05/2018	107.71	Put	Bond Future	2,871.6100	2.8716	2,881.5700	2.8816	0.347	0	0	0
2018/02/22	2033	03/05/2018			Bond Future	104.8384	104.8384	104.8284	104.8284	(0.010)	0.0000	0.0000	6,055
2018/02/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	03/05/2018	107.70	Put	Bond Future	2,861.6100	2.8616	2,871.5700	2.8716	0.348	0	0	0
2018/02/22	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	03/05/2018	107.69	Put	Bond Future	2,851.6100	2.8516	2,861.5700	2.8616	0.349	0	0	0
2018/02/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	02/08/2018			Bond Future	106.7837	106.7837	106.7740	106.7740	(0.009)	0.0000	0.0000	0
2018/02/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	02/08/2018	109.92	Put	Bond Future	3,136.3000	3.1363	3,145.9700	3.1460	0.308	0	0	0
2018/02/22	2033	02/08/2018	109.94	Put	Bond Future	3,156.3000	3.1563	3,165.9700	3.1660	0.306	0	0	0
2018/02/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2033	02/08/2018	109.93	Put	Bond Future	3,146.3000	3.1463	3,155.9700	3.1560	0.307	0	0	0
2018/02/22	2037	03/05/2018	9.99	Call	Bond Future	9,310.0100	9.3100	8,965.9100	8.9659	(3.696)	0	0	0
2018/02/22	2037	03/05/2018	9.97	Put	Bond Future	112.2700	0.1123	125.6000	0.1256	11.873	0	0	0
2018/02/22	2037	03/05/2018			Bond Future	8.8657	98.9425	8.9062	98.5858	0.457	0.0000	0.0000	44,878
2018/02/22	2037	03/05/2018	9.99	Put	Bond Future	106.3600	0.1064	118.9900	0.1190	11.875	0	0	0
2018/02/22	2037	03/05/2018	9.97	Call	Bond Future	9,164.1900	9.1642	8,820.7900	8.8208	(3.747)	0	0	0
2018/02/22	2037	03/05/2018	9.98	Put	Bond Future	109.2800	0.1093	122.2500	0.1222	11.869	0	0	0
2018/02/22	2037	03/05/2018	9.98	Call	Bond Future	9,237.1200	9.2371	8,893.3600	8.8934	(3.722)	0	0	0
2018/02/22	2037	02/08/2018	9.96	Put	Bond Future	685.7100	0.6857	733.3800	0.7334	6.952	0	0	0
2018/02/22	2037	02/08/2018	9.95	Call	Bond Future	9,205.4500	9.2054	8,891.0700	8.8911	(3.415)	0	0	0
2018/02/22	2037	02/08/2018			Bond Future	8.9053	96.5167	8.9469	96.1540	0.467	0.0000	0.0000	731
2018/02/22	2037	02/08/2018	9.96	Call	Bond Future	9,271.2000	9.2712	8,956.1700	8.9562	(3.398)	0	0	0
2018/02/22	2037	02/08/2018	9.95	Put	Bond Future	695.7600	0.6958	744.0800	0.7441	6.945	0	0	0
2018/02/22	2037	02/08/2018	9.97	Call	Bond Future	9,337.0000	9.3370	9,021.3300	9.0213	(3.381)	0	0	0
2018/02/22	2037	02/08/2018	9.97	Put	Bond Future	675.8100	0.6758	722.8400	0.7228	6.959	0	0	0
2018/02/22	2038	03/05/2018	132.28	Put	Bond Future	4,508.0100	4.5080	3,913.6600	3.9137	(13.184)	0	0	0
2018/02/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2038	03/05/2018			Bond Future	127.7720	127.7720	128.3663	128.3663	0.465	0.0000	0.0000	8,991
2018/02/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2038	03/05/2018	132.27	Put	Bond Future	4,498.0100	4.4980	3,903.6600	3.9037	(13.214)	0	0	0
2018/02/22	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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2018/02/22	2038	03/05/2018	132.29	Put	Bond Future	4,518.0100	4.5180	3,923.6600	3.9237	(13.155)	0	0	0
2018/02/22	2038	02/08/2018	134.55	Put	Bond Future	5,960.0700	5.9601	5,354.3100	5.3543	(10.164)	0	0	0
2018/02/22	2038	02/08/2018			Bond Future	128.5899	128.5899	129.1957	129.1957	0.471	0.0000	0.0000	0
2018/02/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2038	02/08/2018	134.54	Put	Bond Future	5,950.0700	5.9501	5,344.3100	5.3443	(10.181)	0	0	0
2018/02/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2038	02/08/2018	134.53	Put	Bond Future	5,940.0700	5.9401	5,334.3100	5.3343	(10.198)	0	0	0
2018/02/22	2040	03/05/2018	10.08	Put	Bond Future	121.1200	0.1211	130.1500	0.1302	7.455	0	0	0
2018/02/22	2040	03/05/2018			Bond Future	8.9257	103.0953	8.9559	102.8060	0.339	0.0000	0.0000	39,996
2018/02/22	2040	03/05/2018	10.07	Call	Bond Future	10,204.7900	10.2048	9,924.8500	9.9249	(2.743)	0	0	0
2018/02/22	2040	03/05/2018	10.07	Put	Bond Future	124.2900	0.1243	133.5800	0.1336	7.474	0	0	0
2018/02/22	2040	03/05/2018	10.08	Call	Bond Future	10,282.4500	10.2824	10,002.2500	10.0023	(2.725)	0	0	0
2018/02/22	2040	03/05/2018	10.06	Call	Bond Future	10,127.1600	10.1272	9,847.4700	9.8475	(2.762)	0	0	0
2018/02/22	2040	03/05/2018	10.06	Put	Bond Future	127.6000	0.1276	137.1400	0.1371	7.476	0	0	0
2018/02/22	2040	03/05/2018	10.00	Put	Bond Future	149.1100	0.1491	160.3100	0.1603	7.511	0	0	0
2018/02/22	2040	03/05/2018	10.00	Call	Bond Future	9,660.5200	9.6605	9,382.4900	9.3825	(2.878)	0	0	1,500
2018/02/22	2040	03/05/2018	9.00	Put	Bond Future	1,775.9300	1.7759	1,890.4700	1.8905	6.450	0	0	0
2018/02/22	2040	03/05/2018	9.00	Call	Bond Future	2,484.2400	2.4842	2,309.5500	2.3096	(7.032)	0	0	1,500
2018/02/22	2040	02/08/2018	10.03	Put	Bond Future	749.4800	0.7495	785.9400	0.7859	4.865	0	0	0
2018/02/22	2040	02/08/2018	10.04	Call	Bond Future	10,163.1400	10.1631	9,905.2400	9.9052	(2.538)	0	0	0
2018/02/22	2040	02/08/2018			Bond Future	8.9653	100.4959	8.9963	100.2020	0.346	0.0000	0.0000	420
2018/02/22	2040	02/08/2018	10.05	Call	Bond Future	10,233.6200	10.2336	9,975.2300	9.9752	(2.525)	0	0	0
2018/02/22	2040	02/08/2018	10.05	Put	Bond Future	728.4200	0.7284	763.9100	0.7639	4.872	0	0	0
2018/02/22	2040	02/08/2018	10.03	Call	Bond Future	10,092.7100	10.0927	9,835.2900	9.8353	(2.551)	0	0	0
2018/02/22	2040	02/08/2018	10.04	Put	Bond Future	738.8700	0.7389	774.8500	0.7748	4.870	0	0	0
2018/02/22	2044	03/05/2018	10.10	Call	Bond Future	10,340.9600	10.3410	10,101.6800	10.1017	(2.314)	0	0	0
2018/02/22	2044	03/05/2018	10.09	Put	Bond Future	129.4400	0.1294	136.7400	0.1367	5.640	0	0	0
2018/02/22	2044	03/05/2018			Bond Future	8.9597	100.2252	8.9849	99.9789	0.281	0.0000	0.0000	23,794
2018/02/22	2044	03/05/2018	10.11	Call	Bond Future	10,419.3300	10.4193	10,179.8500	10.1799	(2.298)	0	0	0
2018/02/22	2044	03/05/2018	10.11	Put	Bond Future	122.9700	0.1230	129.8600	0.1299	5.603	0	0	0
2018/02/22	2044	03/05/2018	10.10	Put	Bond Future	126.1400	0.1261	133.2300	0.1332	5.621	0	0	0
2018/02/22	2044	03/05/2018	10.09	Call	Bond Future	10,262.6000	10.2626	10,023.5300	10.0235	(2.330)	0	0	0
2018/02/22	2044	02/08/2018	10.07	Call	Bond Future	10,355.6800	10.3557	10,135.3000	10.1353	(2.128)	0	0	0
2018/02/22	2044	02/08/2018			Bond Future	8.9981	97.6980	9.0239	97.4478	0.286	0.0000	0.0000	0
2018/02/22	2044	02/08/2018	10.05	Call	Bond Future	10,213.8100	10.2138	9,994.2500	9.9942	(2.150)	0	0	0
2018/02/22	2044	02/08/2018	10.05	Put	Bond Future	806.3000	0.8063	836.9900	0.8370	3.806	0	0	0
2018/02/22	2044	02/08/2018	10.07	Put	Bond Future	784.2500	0.7842	814.1200	0.8141	3.809	0	0	0
2018/02/22	2044	02/08/2018	10.06	Call	Bond Future	10,284.8100	10.2848	10,064.8300	10.0648	(2.139)	0	0	0
2018/02/22	2044	02/08/2018	10.06	Put	Bond Future	795.2800	0.7953	825.5500	0.8256	3.806	0	0	0
2018/02/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2046	03/05/2018			Bond Future	120.8149	120.8149	120.8037	120.8037	(0.009)	0.0000	0.0000	10,874
2018/02/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2046	03/05/2018	127.93	Put	Bond Future	7,115.1300	7.1151	7,126.2800	7.1263	0.157	0	0	0
2018/02/22	2046	03/05/2018	127.95	Put	Bond Future	7,135.1300	7.1351	7,146.2800	7.1463	0.156	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
2018/02/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2046	03/05/2018	127.94	Put	Bond Future	7,125.1300	7.1251	7,136.2800	7.1363	0.156	0	0	0
2018/02/22	2046	02/08/2018	128.78	Put	Bond Future	5,723.4900	5.7235	5,734.4600	5.7345	0.192	0	0	0
2018/02/22	2046	02/08/2018			Bond Future	123.0565	123.0565	123.0455	123.0455	(0.009)	0.0000	0.0000	0
2018/02/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2046	02/08/2018	128.77	Put	Bond Future	5,713.4900	5.7135	5,724.4600	5.7245	0.192	0	0	0
2018/02/22	2046	02/08/2018	128.79	Put	Bond Future	5,733.4900	5.7335	5,744.4600	5.7445	0.191	0	0	0
2018/02/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	03/05/2018	135.62	Put	Bond Future	5,539.6100	5.5396	5,551.7400	5.5517	0.219	0	0	0
2018/02/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	03/05/2018			Bond Future	130.0804	130.0804	130.0683	130.0683	(0.009)	0.0000	0.0000	9,738
2018/02/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	03/05/2018	135.61	Put	Bond Future	5,529.6100	5.5296	5,541.7400	5.5417	0.219	0	0	0
2018/02/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	03/05/2018	135.63	Put	Bond Future	5,549.6100	5.5496	5,561.7400	5.5617	0.219	0	0	0
2018/02/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	02/08/2018	137.54	Put	Bond Future	6,778.6600	6.7787	6,790.5800	6.7906	0.176	0	0	0
2018/02/22	2050	02/08/2018	137.52	Put	Bond Future	6,758.6600	6.7587	6,770.5800	6.7706	0.176	0	0	0
2018/02/22	2050	02/08/2018			Bond Future	130.7613	130.7613	130.7494	130.7494	(0.009)	0.0000	0.0000	0
2018/02/22	2050	02/08/2018	137.53	Put	Bond Future	6,768.6600	6.7687	6,780.5800	6.7806	0.176	0	0	0
2018/02/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	AL37	03/05/2018			Index Future	592.5070	592.5070	591.8210	591.8210	(0.116)	0.0000	0.0000	0
2018/02/22	AL37	02/08/2018			Index Future	603.4670	603.4670	602.7730	602.7730	(0.115)	0.0000	0.0000	0
2018/02/22	AL7T	03/05/2018			Index Future	697.1640	697.1640	695.1290	695.1290	(0.292)	0.0000	0.0000	0
2018/02/22	AL7T	02/08/2018			Index Future	710.0610	710.0610	707.9920	707.9920	(0.291)	0.0000	0.0000	0
2018/02/22	ALBI	03/05/2018			Index Future	637.9720	637.9720	636.1590	636.1590	(0.284)	0.0000	0.0000	814
2018/02/22	ALBI	02/08/2018			Index Future	649.7730	649.7730	647.9310	647.9310	(0.283)	0.0000	0.0000	0
2018/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	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
2018/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	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
2018/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/22	EL28	03/05/2018	133.20	Put	Bond Future	2,470.2800	2.4703	2,480.9700	2.4810	0.433	0	0	0
2018/02/22	EL28	03/05/2018			Bond Future	130.7297	130.7297	130.7190	130.7190	(0.008)	0.0000	0.0000	0
2018/02/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	03/05/2018	133.19	Put	Bond Future	2,460.2800	2.4603	2,470.9700	2.4710	0.435	0	0	0
2018/02/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	03/05/2018	133.18	Put	Bond Future	2,450.2800	2.4503	2,460.9700	2.4610	0.436	0	0	0
2018/02/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	02/08/2018			Bond Future	133.1554	133.1554	133.1449	133.1449	(0.008)	0.0000	0.0000	0
2018/02/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	02/08/2018	134.93	Put	Bond Future	1,774.6400	1.7746	1,785.1000	1.7851	0.589	0	0	0
2018/02/22	EL28	02/08/2018	134.95	Put	Bond Future	1,794.6400	1.7946	1,805.1000	1.8051	0.583	0	0	0
2018/02/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	EL28	02/08/2018	134.94	Put	Bond Future	1,784.6400	1.7846	1,795.1000	1.7951	0.586	0	0	0
2018/02/22	ES33	03/05/2018	11.22	Call	Bond Future	6,217.0500	6.2171	5,924.6600	5.9247	(4.703)	0	0	0
2018/02/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	ES33	03/05/2018			Bond Future	10.2019	80.3451	10.2471	80.0527	0.443	0.0000	0.0000	9,466
2018/02/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	ES33	03/05/2018	11.20	Call	Bond Future	6,101.9800	6.1020	5,809.5900	5.8096	(4.792)	0	0	0
2018/02/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	ES33	03/05/2018	11.21	Call	Bond Future	6,159.5500	6.1596	5,867.1600	5.8672	(4.747)	0	0	0
2018/02/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	ES33	02/08/2018	11.14	Call	Bond Future	5,214.8300	5.2148	4,917.4100	4.9174	(5.703)	0	0	0
2018/02/22	ES33	02/08/2018			Bond Future	10.2821	81.8314	10.3288	81.5339	0.454	0.0000	0.0000	0
2018/02/22	ES33	02/08/2018	11.15	Call	Bond Future	5,272.5800	5.2726	4,975.1600	4.9752	(5.641)	0	0	0
2018/02/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	ES33	02/08/2018	11.16	Call	Bond Future	5,330.2700	5.3303	5,032.8500	5.0329	(5.580)	0	0	0
2018/02/22	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/22	ES42	03/05/2018			Bond Future	10.3565	83.9633	10.3813	83.7757	0.239	0.0000	0.0000	7,957
2018/02/22	ES42	02/08/2018			Bond Future	10.4338	85.5162	10.4593	85.3257	0.244	0.0000	0.0000	0
2018/02/22	GOVI	03/05/2018	590.29	Call	GOVI	445,710.0000	44.5710	427,560.0000	42.7560	(4.072)	0	0	0
2018/02/22	GOVI	03/05/2018	590.27	Call	GOVI	445,910.0000	44.5910	427,760.0000	42.7760	(4.070)	0	0	0
2018/02/22	GOVI	03/05/2018			GOVI	634.8610	634.8610	633.0460	633.0460	(0.286)	0.0000	0.0000	616
2018/02/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GOVI	03/05/2018	590.28	Call	GOVI	445,810.0000	44.5810	427,660.0000	42.7660	(4.071)	0	0	0
2018/02/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GOVI	02/08/2018			GOVI	646.6050	646.6050	644.7600	644.7600	(0.285)	0.0000	0.0000	0
2018/02/22	GOVI	02/08/2018	605.71	Call	GOVI	408,950.0000	40.8950	390,500.0000	39.0500	(4.512)	0	0	0
2018/02/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GOVI	02/08/2018	605.72	Call	GOVI	408,850.0000	40.8850	390,400.0000	39.0400	(4.513)	0	0	0
2018/02/22	GOVI	02/08/2018	605.70	Call	GOVI	409,050.0000	40.9050	390,600.0000	39.0600	(4.510)	0	0	0
2018/02/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/22	IGOV	03/05/2018			Index Future	255.6510	255.6510	255.8510	255.8510	0.078	0.0000	0.0000	1,145
2018/02/22	IGOV	02/08/2018			Index Future	260.3940	260.3940	260.5990	260.5990	0.079	0.0000	0.0000	0
2018/02/22	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/22	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/22	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/02/22	IS01	20/12/2018			Interest Rate Swap	100.4100	100.4100	100.4300	100.4300	0.020	0.0000	0.0000	0
2018/02/22	IS01	22/03/2019			Interest Rate Swap	99.3800	99.3800	99.4100	99.4100	0.030	0.0000	0.0000	0
2018/02/22	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/22	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/22	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/02/22	IS02	21/12/2018			Interest Rate Swap	98.7900	98.7900	98.8100	98.8100	0.020	0.0000	0.0000	0
2018/02/22	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1600	99.1600	0.030	0.0000	0.0000	0
2018/02/22	IS02	21/06/2019			Interest Rate Swap	99.4200	99.4200	99.4600	99.4600	0.040	0.0000	0.0000	0
2018/02/22	IS02	20/09/2019			Interest Rate Swap	99.7400	99.7400	99.7900	99.7900	0.050	0.0000	0.0000	0
2018/02/22	IS02	20/12/2019			Interest Rate Swap	100.6000	100.6000	100.6600	100.6600	0.060	0.0000	0.0000	0
2018/02/22	IS02	23/03/2020			Interest Rate Swap	98.2700	98.2700	98.3400	98.3400	0.071	0.0000	0.0000	0
2018/02/22	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.5600	95.5600	0.094	0.0000	0.0000	0
2018/02/22	IS05	16/03/2021			Interest Rate Swap	94.5900	94.5900	94.7000	94.7000	0.116	0.0000	0.0000	0
2018/02/22	IS05	15/06/2021			Interest Rate Swap	93.6700	93.6700	93.8000	93.8000	0.139	0.0000	0.0000	0
2018/02/22	IS05	21/09/2021			Interest Rate Swap	93.7200	93.7200	93.8800	93.8800	0.171	0.0000	0.0000	0
2018/02/22	IS05	21/12/2021			Interest Rate Swap	95.8100	95.8100	95.9900	95.9900	0.188	0.0000	0.0000	51
2018/02/22	IS05	15/03/2022			Interest Rate Swap	95.8400	95.8400	96.0400	96.0400	0.209	0.0000	0.0000	0
2018/02/22	IS05	21/06/2022			Interest Rate Swap	96.9400	96.9400	97.1400	97.1400	0.206	0.0000	0.0000	0
2018/02/22	IS05	20/09/2022			Interest Rate Swap	99.0600	99.0600	99.2600	99.2600	0.202	0.0000	0.0000	0
2018/02/22	IS05	20/12/2022			Interest Rate Swap	100.2300	100.2300	100.4200	100.4200	0.190	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
2018/02/22	IS05	22/03/2023			Interest Rate Swap	95.2200	95.2200	95.4200	95.4200	0.210	0.0000	0.0000	0
2018/02/22	IS10	17/12/2025			Interest Rate Swap	92.6500	92.6500	92.9100	92.9100	0.281	0.0000	0.0000	0
2018/02/22	IS10	16/03/2026			Interest Rate Swap	89.5600	89.5600	89.8300	89.8300	0.301	0.0000	0.0000	0
2018/02/22	IS10	15/06/2026			Interest Rate Swap	88.2300	88.2300	88.5100	88.5100	0.317	0.0000	0.0000	0
2018/02/22	IS10	21/09/2026			Interest Rate Swap	90.3400	90.3400	90.6400	90.6400	0.332	0.0000	0.0000	0
2018/02/22	IS10	21/12/2026			Interest Rate Swap	94.1100	94.1100	94.4200	94.4200	0.329	0.0000	0.0000	0
2018/02/22	IS10	15/03/2027			Interest Rate Swap	92.6100	92.6100	92.9200	92.9200	0.335	0.0000	0.0000	0
2018/02/22	IS10	21/06/2027			Interest Rate Swap	94.6400	94.6400	94.9500	94.9500	0.328	0.0000	0.0000	0
2018/02/22	IS10	20/09/2027			Interest Rate Swap	98.3600	98.3600	98.6500	98.6500	0.295	0.0000	0.0000	0
2018/02/22	IS10	20/12/2027			Interest Rate Swap	98.6700	98.6700	98.9500	98.9500	0.284	0.0000	0.0000	0
2018/02/22	IS10	22/03/2028			Interest Rate Swap	93.7900	93.7900	94.0800	94.0800	0.309	0.0000	0.0000	0
2018/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/22	JBAF	20/03/2018			Jibar Tradeable Future	7.1000	92.9000	7.0900	92.9100	(0.141)	0.0000	0.0000	2,500
2018/02/22	JBAF	18/04/2018			Jibar Tradeable Future	6.9700	93.0300	6.9600	93.0400	(0.143)	0.0000	0.0000	0
2018/02/22	JBAF	20/06/2018			Jibar Tradeable Future	6.8500	93.1500	6.8200	93.1800	(0.438)	0.0000	0.0000	0
2018/02/22	JBAF	19/09/2018			Jibar Tradeable Future	6.7600	93.2400	6.6600	93.3400	(1.479)	0.0000	0.0000	0
2018/02/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/22	JBAF	19/12/2018			Jibar Tradeable Future	6.7300	93.2700	6.6500	93.3500	(1.189)	0.0000	0.0000	35,000
2018/02/22	JBAF	20/03/2019			Jibar Tradeable Future	6.7600	93.2400	6.6700	93.3300	(1.331)	0.0000	0.0000	0
2018/02/22	JBAF	19/06/2019			Jibar Tradeable Future	6.8100	93.1900	6.7200	93.2800	(1.322)	0.0000	0.0000	0
2018/02/22	JBAF	18/09/2019			Jibar Tradeable Future	6.8800	93.1200	6.7900	93.2100	(1.308)	0.0000	0.0000	0
2018/02/22	R023	03/05/2018	8.27	Call	Bond Future	3,833.4600	3.8335	3,607.6300	3.6076	(5.891)	0	0	0
2018/02/22	R023	03/05/2018			Bond Future	7.3061	103.2113	7.3638	102.9783	0.790	0.0000	0.0000	66,772
2018/02/22	R023	03/05/2018	8.27	Put	Bond Future	26.3900	0.0264	33.5200	0.0335	27.018	0	0	0
2018/02/22	R023	03/05/2018	8.28	Call	Bond Future	3,870.9600	3.8710	3,644.8600	3.6449	(5.841)	0	0	0
2018/02/22	R023	03/05/2018	8.29	Put	Bond Future	24.3200	0.0243	30.9300	0.0309	27.179	0	0	0
2018/02/22	R023	03/05/2018	8.28	Put	Bond Future	25.3200	0.0253	32.1800	0.0322	27.093	0	0	0
2018/02/22	R023	03/05/2018	8.29	Call	Bond Future	3,908.5100	3.9085	3,682.1600	3.6822	(5.791)	0	0	0
2018/02/22	R023	03/05/2018	9.19	Call	Bond Future	7,279.4000	7.2794	7,046.4800	7.0465	(3.200)	0	0	0
2018/02/22	R023	03/05/2018	9.19	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	2,500
2018/02/22	R035	03/05/2018	9.91	Put	Bond Future	163.4900	0.1635	177.0400	0.1770	8.288	0	0	0
2018/02/22	R035	03/05/2018	8.75	Put	Bond Future	2,608.0700	2.6081	2,749.3400	2.7493	5.417	0	0	0
2018/02/22	R035	03/05/2018			Bond Future	8.7770	102.4945	8.8124	102.1850	0.403	0.0000	0.0000	66,738
2018/02/22	R035	03/05/2018	9.90	Call	Bond Future	9,337.7700	9.3378	9,042.1900	9.0422	(3.165)	0	0	0
2018/02/22	R035	03/05/2018	9.90	Put	Bond Future	168.3400	0.1683	182.2500	0.1823	8.263	0	0	0
2018/02/22	R035	03/05/2018	8.75	Call	Bond Future	2,370.7200	2.3707	2,202.5000	2.2025	(7.096)	0	0	1,000
2018/02/22	R035	03/05/2018	9.25	Call	Bond Future	4,939.4700	4.9395	4,693.7800	4.6938	(4.974)	0	0	0
2018/02/22	R035	03/05/2018	9.25	Put	Bond Future	917.9200	0.9179	981.7200	0.9817	6.950	0	0	1,000

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2018/02/22	R035	03/05/2018	9.91	Call	Bond Future	9,408.8800	9.4089	9,112.9400	9.1129	(3.145)	0	0	0
2018/02/22	R035	03/05/2018	9.89	Call	Bond Future	9,266.6900	9.2667	8,971.5000	8.9715	(3.185)	0	0	0
2018/02/22	R035	03/05/2018	9.89	Put	Bond Future	173.3100	0.1733	187.6100	0.1876	8.251	0	0	0
2018/02/22	R035	02/08/2018	9.42	Call	Bond Future	6,964.4700	6.9645	6,730.9300	6.7309	(3.353)	0	0	0
2018/02/22	R035	02/08/2018			Bond Future	8.8121	104.3906	8.8485	104.0760	0.413	0.0000	0.0000	3
2018/02/22	R035	02/08/2018	9.42	Put	Bond Future	1,894.6600	1.8947	1,975.6700	1.9757	4.276	0	0	0
2018/02/22	R035	02/08/2018	9.44	Put	Bond Future	1,846.8900	1.8469	1,926.2300	1.9262	4.296	0	0	0
2018/02/22	R035	02/08/2018	9.43	Call	Bond Future	7,020.5400	7.0205	6,786.1600	6.7862	(3.338)	0	0	0
2018/02/22	R035	02/08/2018	9.44	Call	Bond Future	7,077.0000	7.0770	6,841.7900	6.8418	(3.324)	0	0	0
2018/02/22	R035	02/08/2018	9.43	Put	Bond Future	1,870.5300	1.8705	1,950.7000	1.9507	4.286	0	0	0
2018/02/22	R186	03/05/2018	8.92	Call	Bond Future	6,165.0900	6.1651	5,900.3700	5.9004	(4.294)	0	0	0
2018/02/22	R186	03/05/2018	8.91	Put	Bond Future	92.6600	0.0927	105.7100	0.1057	14.084	0	0	0
2018/02/22	R186	03/05/2018	10.14	Put	Bond Future	0.2000	0.0002	0.2300	0.0002	15.000	0	0	0
2018/02/22	R186	03/05/2018	8.00	Put	Bond Future	1,280.4500	1.2804	1,410.2500	1.4103	10.137	0	0	0
2018/02/22	R186	03/05/2018	8.69	Call	Bond Future	4,800.9700	4.8010	4,548.7100	4.5487	(5.254)	0	0	0
2018/02/22	R186	03/05/2018	9.72	Put	Bond Future	2.4400	0.0024	2.8600	0.0029	17.213	0	0	10,640
2018/02/22	R186	03/05/2018	8.50	Call	Bond Future	3,719.4500	3.7194	3,484.4800	3.4845	(6.317)	0	0	0
2018/02/22	R186	03/05/2018	8.40	Put	Bond Future	440.0400	0.4400	494.8600	0.4949	12.458	0	0	3,500
2018/02/22	R186	03/05/2018	7.85	Call	Bond Future	877.6500	0.8777	765.1500	0.7652	(12.818)	0	0	500
2018/02/22	R186	03/05/2018	8.35	Put	Bond Future	507.2800	0.5073	569.2700	0.5693	12.220	0	0	500
2018/02/22	R186	03/05/2018			Bond Future	7.9881	119.4005	8.0293	119.1231	0.515	0.0000	0.0000	200,371
2018/02/22	R186	03/05/2018	8.93	Call	Bond Future	6,225.1100	6.2251	5,960.0000	5.9600	(4.259)	0	0	0
2018/02/22	R186	03/05/2018	8.93	Put	Bond Future	86.8900	0.0869	99.1500	0.0991	14.110	0	0	0
2018/02/22	R186	03/05/2018	9.30	Put	Bond Future	20.6300	0.0206	23.7900	0.0238	15.317	0	0	0
2018/02/22	R186	03/05/2018	9.30	Call	Bond Future	8,452.3500	8.4524	8,178.1400	8.1781	(3.244)	0	0	1,120
2018/02/22	R186	03/05/2018	10.14	Call	Bond Future	13,406.8200	13.4068	13,129.4800	13.1295	(2.069)	0	0	0
2018/02/22	R186	03/05/2018	7.85	Put	Bond Future	1,815.5900	1.8156	1,980.4600	1.9805	9.081	0	0	0
2018/02/22	R186	03/05/2018	8.92	Put	Bond Future	89.7600	0.0898	102.4100	0.1024	14.093	0	0	0
2018/02/22	R186	03/05/2018	8.91	Call	Bond Future	6,105.0600	6.1051	5,840.7400	5.8407	(4.330)	0	0	0
2018/02/22	R186	03/05/2018	9.19	Put	Bond Future	33.9000	0.0339	38.9200	0.0389	14.808	0	0	0
2018/02/22	R186	03/05/2018	8.00	Call	Bond Future	1,360.5800	1.3606	1,213.0100	1.2130	(10.846)	0	0	4,745
2018/02/22	R186	03/05/2018	8.69	Put	Bond Future	185.2500	0.1852	210.3600	0.2104	13.555	0	0	0
2018/02/22	R186	03/05/2018	9.72	Call	Bond Future	10,960.9700	10.9610	10,684.0200	10.6840	(2.527)	0	0	0
2018/02/22	R186	03/05/2018	8.50	Put	Bond Future	328.9200	0.3289	371.3200	0.3713	12.891	0	0	3,500
2018/02/22	R186	03/05/2018	8.40	Call	Bond Future	3,178.5700	3.1786	2,956.0200	2.9560	(7.002)	0	0	4,745
2018/02/22	R186	03/05/2018	8.35	Call	Bond Future	2,917.9400	2.9179	2,702.5600	2.7026	(7.381)	0	0	0
2018/02/22	R186	03/05/2018	8.70	Put	Bond Future	179.6400	0.1796	204.0400	0.2040	13.583	0	0	0
2018/02/22	R186	03/05/2018	9.75	Call	Bond Future	11,138.0300	11.1380	10,861.0200	10.8610	(2.487)	0	0	0
2018/02/22	R186	03/05/2018	9.75	Put	Bond Future	2.0600	0.0021	2.4200	0.0024	17.476	0	0	3,200
2018/02/22	R186	03/05/2018	9.19	Call	Bond Future	7,790.4800	7.7905	7,518.1300	7.5181	(3.496)	0	0	0
2018/02/22	R186	03/05/2018	8.85	Call	Bond Future	5,746.1300	5.7461	5,484.4400	5.4844	(4.554)	0	0	0
2018/02/22	R186	03/05/2018	8.85	Put	Bond Future	112.3300	0.1123	128.0100	0.1280	13.959	0	0	4,745
2018/02/22	R186	03/05/2018	8.70	Call	Bond Future	4,859.3500	4.8594	4,606.3800	4.6064	(5.206)	0	0	0
2018/02/22	R186	02/08/2018	8.48	Put	Bond Future	996.2500	0.9963	1,072.0200	1.0720	7.606	0	0	0
2018/02/22	R186	02/08/2018	8.25	Call	Bond Future	3,007.1100	3.0071	2,827.6400	2.8276	(5.968)	0	0	1,470
2018/02/22	R186	02/08/2018			Bond Future	8.0098	116.3088	8.0526	116.0271	0.534	0.0000	0.0000	191
2018/02/22	R186	02/08/2018	8.47	Call	Bond Future	3,994.5700	3.9946	3,789.6500	3.7896	(5.130)	0	0	0

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2018/02/22	R186	02/08/2018	8.47	Put	Bond Future	1,012.7000	1.0127	1,089.5200	1.0895	7.586	0	0	0
2018/02/22	R186	02/08/2018	8.48	Call	Bond Future	4,041.7800	4.0418	3,835.8100	3.8358	(5.096)	0	0	0
2018/02/22	R186	02/08/2018	8.25	Put	Bond Future	1,437.9500	1.4379	1,540.2200	1.5402	7.112	0	0	0
2018/02/22	R186	02/08/2018	7.50	Put	Bond Future	4,134.2800	4.1343	4,343.6000	4.3436	5.063	0	0	0
2018/02/22	R186	02/08/2018	8.46	Call	Bond Future	3,947.3000	3.9473	3,743.4200	3.7434	(5.165)	0	0	0
2018/02/22	R186	02/08/2018	8.46	Put	Bond Future	1,029.1400	1.0291	1,107.0000	1.1070	7.566	0	0	0
2018/02/22	R186	02/08/2018	7.50	Call	Bond Future	708.8900	0.7089	636.4700	0.6365	(10.216)	0	0	1,470
2018/02/22	R186	01/11/2018	9.14	Call	Bond Future	7,551.5700	7.5516	7,309.2700	7.3093	(3.209)	0	0	0
2018/02/22	R186	01/11/2018	7.96	Put	Bond Future	2,824.1900	2.8242	2,969.4300	2.9694	5.143	0	0	0
2018/02/22	R186	01/11/2018	8.54	Put	Bond Future	1,418.7400	1.4187	1,504.3200	1.5043	6.032	0	0	0
2018/02/22	R186	01/11/2018			Bond Future	8.0261	118.4972	8.0708	118.2101	0.557	0.0000	0.0000	0
2018/02/22	R186	01/11/2018	8.46	Put	Bond Future	1,563.7800	1.5638	1,656.4800	1.6565	5.928	0	0	0
2018/02/22	R186	01/11/2018	8.46	Call	Bond Future	4,310.0200	4.3100	4,115.6900	4.1157	(4.509)	0	0	5,000
2018/02/22	R186	01/11/2018	8.53	Call	Bond Future	4,617.6900	4.6177	4,417.1100	4.4171	(4.344)	0	0	0
2018/02/22	R186	01/11/2018	8.53	Put	Bond Future	1,436.4400	1.4364	1,522.8900	1.5229	6.018	0	0	0
2018/02/22	R186	01/11/2018	9.14	Put	Bond Future	671.6500	0.6717	716.3800	0.7164	6.660	0	0	5,000
2018/02/22	R186	01/11/2018	7.96	Call	Bond Future	2,397.9200	2.3979	2,256.1300	2.2561	(5.913)	0	0	5,000
2018/02/22	R186	01/11/2018	8.54	Call	Bond Future	4,661.9500	4.6619	4,460.5000	4.4605	(4.321)	0	0	0
2018/02/22	R186	01/11/2018	8.52	Call	Bond Future	4,573.2300	4.5732	4,373.5200	4.3735	(4.367)	0	0	0
2018/02/22	R186	01/11/2018	8.52	Put	Bond Future	1,453.9900	1.4540	1,541.3100	1.5413	6.006	0	0	0
2018/02/22	R197	03/05/2018	304.46	Call	Bond Future	1,084.8700	1.0849	1,509.8100	1.5098	39.170	0	0	0
2018/02/22	R197	03/05/2018			Bond Future	305.5449	305.5449	305.9698	305.9698	0.139	0.0000	0.0000	2,388
2018/02/22	R197	03/05/2018	304.44	Call	Bond Future	1,104.8700	1.1049	1,529.8100	1.5298	38.461	0	0	0
2018/02/22	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R197	03/05/2018	304.45	Call	Bond Future	1,094.8700	1.0949	1,519.8100	1.5198	38.812	0	0	0
2018/02/22	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R202	03/05/2018	247.48	Put	Bond Future	7,535.0500	7.5350	7,550.1100	7.5501	0.200	0	0	0
2018/02/22	R202	03/05/2018	247.47	Call	Bond Future	198.7900	0.1988	191.2900	0.1913	(3.773)	0	0	0
2018/02/22	R202	03/05/2018			Bond Future	240.1429	240.1429	240.1204	240.1204	(0.009)	0.0000	0.0000	23,064
2018/02/22	R202	03/05/2018	247.48	Call	Bond Future	197.9800	0.1980	190.5000	0.1905	(3.778)	0	0	0
2018/02/22	R202	03/05/2018	247.47	Put	Bond Future	7,525.8600	7.5259	7,540.9000	7.5409	0.200	0	0	0
2018/02/22	R202	03/05/2018	247.49	Call	Bond Future	197.1800	0.1972	189.7200	0.1897	(3.783)	0	0	0
2018/02/22	R202	03/05/2018	247.49	Put	Bond Future	7,544.2500	7.5442	7,559.3300	7.5593	0.200	0	0	0
2018/02/22	R204	03/05/2018	7.10	Put	Bond Future	2.8600	0.0029	0.6200	0.0006	(78.322)	0	0	0
2018/02/22	R204	03/05/2018			Bond Future	6.5519	103.8883	6.3841	103.9900	(2.561)	0.0000	0.0000	22,580
2018/02/22	R204	03/05/2018	7.09	Call	Bond Future	327.7800	0.3278	427.0800	0.4271	30.295	0	0	0
2018/02/22	R204	03/05/2018	7.09	Put	Bond Future	3.0100	0.0030	0.6500	0.0007	(78.405)	0	0	0
2018/02/22	R204	03/05/2018	7.10	Call	Bond Future	333.6500	0.3337	433.0700	0.4331	29.798	0	0	0
2018/02/22	R204	03/05/2018	7.08	Call	Bond Future	321.9700	0.3220	421.1200	0.4211	30.795	0	0	0
2018/02/22	R204	03/05/2018	7.08	Put	Bond Future	3.2200	0.0032	0.7100	0.0007	(77.950)	0	0	0
2018/02/22	R207	03/05/2018	7.57	Call	Bond Future	1,605.2200	1.6052	1,718.2100	1.7182	7.039	0	0	0
2018/02/22	R207	03/05/2018	7.56	Put	Bond Future	0.8300	0.0008	0.4200	0.0004	(49.398)	0	0	0
2018/02/22	R207	03/05/2018			Bond Future	6.5484	103.3535	6.4770	103.4669	(1.090)	0.0000	0.0000	47,518

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2018/02/22	R207	03/05/2018	7.58	Call	Bond Future	1,620.7200	1.6207	1,733.7300	1.7337	6.973	0	0	0
2018/02/22	R207	03/05/2018	7.58	Put	Bond Future	0.7400	0.0007	0.3700	0.0004	(50.000)	0	0	0
2018/02/22	R207	03/05/2018	7.57	Put	Bond Future	0.7800	0.0008	0.3900	0.0004	(50.000)	0	0	0
2018/02/22	R207	03/05/2018	7.56	Call	Bond Future	1,589.7300	1.5897	1,702.7000	1.7027	7.106	0	0	0
2018/02/22	R208	03/05/2018	7.77	Call	Bond Future	2,300.1200	2.3001	2,379.5000	2.3795	3.451	0	0	0
2018/02/22	R208	03/05/2018			Bond Future	6.8703	100.3803	6.8388	100.4617	(0.459)	0.0000	0.0000	36,397
2018/02/22	R208	03/05/2018	7.77	Put	Bond Future	9.5900	0.0096	7.5500	0.0076	(21.272)	0	0	0
2018/02/22	R208	03/05/2018	7.78	Call	Bond Future	2,324.7800	2.3248	2,404.2500	2.4043	3.418	0	0	0
2018/02/22	R208	03/05/2018	7.79	Put	Bond Future	8.7600	0.0088	6.8900	0.0069	(21.347)	0	0	0
2018/02/22	R208	03/05/2018	7.78	Put	Bond Future	9.1600	0.0092	7.2100	0.0072	(21.288)	0	0	0
2018/02/22	R208	03/05/2018	7.79	Call	Bond Future	2,349.4600	2.3495	2,429.0100	2.4290	3.386	0	0	0
2018/02/22	R209	03/05/2018	9.85	Put	Bond Future	89.6900	0.0897	102.6100	0.1026	14.405	0	0	0
2018/02/22	R209	03/05/2018	10.00	Call	Bond Future	8,500.6000	8.5006	8,170.8900	8.1709	(3.879)	0	0	0
2018/02/22	R209	03/05/2018	10.73	Call	Bond Future	12,806.2300	12.8062	12,468.4200	12.4684	(2.638)	0	0	0
2018/02/22	R209	03/05/2018	9.75	Call	Bond Future	6,964.3900	6.9644	6,643.0900	6.6431	(4.613)	0	0	435
2018/02/22	R209	03/05/2018	9.77	Call	Bond Future	7,087.6100	7.0876	6,765.4200	6.7654	(4.546)	0	0	0
2018/02/22	R209	03/05/2018	9.30	Call	Bond Future	4,239.4600	4.2395	3,954.9100	3.9549	(6.712)	0	0	1,321
2018/02/22	R209	03/05/2018			Bond Future	8.7659	78.1188	8.8115	77.7805	0.520	0.0000	0.0000	80,065
2018/02/22	R209	03/05/2018	9.85	Call	Bond Future	7,580.3600	7.5804	7,255.0300	7.2550	(4.292)	0	0	0
2018/02/22	R209	03/05/2018	10.73	Put	Bond Future	2.5500	0.0026	2.9900	0.0030	17.255	0	0	435
2018/02/22	R209	03/05/2018	10.22	Call	Bond Future	9,826.8600	9.8269	9,492.4700	9.4925	(3.403)	0	0	0
2018/02/22	R209	03/05/2018	10.22	Put	Bond Future	24.8800	0.0249	28.7400	0.0287	15.514	0	0	435
2018/02/22	R209	03/05/2018	9.75	Put	Bond Future	118.7000	0.1187	135.6500	0.1356	14.280	0	0	0
2018/02/22	R209	03/05/2018	9.86	Call	Bond Future	7,641.8800	7.6419	7,316.2000	7.3162	(4.262)	0	0	0
2018/02/22	R209	03/05/2018	10.00	Put	Bond Future	58.8400	0.0588	67.3800	0.0674	14.514	0	0	11,067
2018/02/22	R209	03/05/2018	9.47	Put	Bond Future	257.9300	0.2579	293.2600	0.2933	13.698	0	0	250
2018/02/22	R209	03/05/2018	9.77	Put	Bond Future	112.2200	0.1122	128.2800	0.1283	14.311	0	0	250
2018/02/22	R209	03/05/2018	9.30	Put	Bond Future	408.4600	0.4085	462.1600	0.4622	13.147	0	0	0
2018/02/22	R209	03/05/2018	8.95	Put	Bond Future	1,002.9200	1.0029	1,118.3400	1.1183	11.508	0	0	0
2018/02/22	R209	03/05/2018	9.86	Put	Bond Future	87.2000	0.0872	99.7700	0.0998	14.415	0	0	0
2018/02/22	R209	03/05/2018	9.84	Call	Bond Future	7,518.7800	7.5188	7,193.8100	7.1938	(4.322)	0	0	0
2018/02/22	R209	03/05/2018	9.84	Put	Bond Future	92.2100	0.0922	105.4900	0.1055	14.402	0	0	0
2018/02/22	R209	03/05/2018	9.19	Put	Bond Future	545.8200	0.5458	615.2000	0.6152	12.711	0	0	0
2018/02/22	R209	03/05/2018	9.19	Call	Bond Future	3,610.9500	3.6110	3,342.0800	3.3421	(7.446)	0	0	250
2018/02/22	R209	03/05/2018	9.47	Call	Bond Future	5,249.8400	5.2498	4,946.9200	4.9469	(5.770)	0	0	0
2018/02/22	R209	03/05/2018	8.95	Call	Bond Future	2,355.9000	2.3559	2,133.0700	2.1331	(9.458)	0	0	1,321
2018/02/22	R209	02/08/2018	9.66	Call	Bond Future	6,722.1300	6.7221	6,435.9500	6.4360	(4.257)	0	0	435
2018/02/22	R209	02/08/2018	10.38	Call	Bond Future	10,696.7500	10.6967	10,371.4100	10.3714	(3.041)	0	0	0
2018/02/22	R209	02/08/2018	10.39	Put	Bond Future	197.5700	0.1976	216.0200	0.2160	9.338	0	0	0
2018/02/22	R209	02/08/2018			Bond Future	8.7982	79.5638	8.8450	79.2197	0.532	0.0000	0.0000	816
2018/02/22	R209	02/08/2018	10.84	Call	Bond Future	13,220.3900	13.2204	12,883.7200	12.8837	(2.547)	0	0	0
2018/02/22	R209	02/08/2018	10.84	Put	Bond Future	71.3300	0.0713	78.7900	0.0788	10.458	0	0	435
2018/02/22	R209	02/08/2018	10.21	Call	Bond Future	9,759.8400	9.7598	9,441.2700	9.4413	(3.264)	0	0	0
2018/02/22	R209	02/08/2018	10.21	Put	Bond Future	287.8700	0.2879	313.4300	0.3134	8.879	0	0	435
2018/02/22	R209	02/08/2018	9.66	Put	Bond Future	725.0200	0.7250	782.9700	0.7830	7.993	0	0	0
2018/02/22	R209	02/08/2018	10.38	Put	Bond Future	201.8400	0.2018	220.6300	0.2206	9.309	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
2018/02/22	R209	02/08/2018	10.39	Call	Bond Future	10,751.9300	10.7519	10,426.2500	10.4263	(3.029)	0	0	0
2018/02/22	R209	02/08/2018	10.40	Call	Bond Future	10,807.1100	10.8071	10,481.0800	10.4811	(3.017)	0	0	0
2018/02/22	R209	02/08/2018	10.40	Put	Bond Future	193.3800	0.1934	211.4800	0.2115	9.360	0	0	0
2018/02/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R209	01/11/2018	9.34	Put	Bond Future	1,846.8600	1.8469	1,953.2300	1.9532	5.760	0	0	0
2018/02/22	R209	01/11/2018	1,016.00	Call	Bond Future	77,024.0500	77.0240	76,673.5600	76.6736	(0.455)	0	0	0
2018/02/22	R209	01/11/2018	9.97	Call	Bond Future	8,657.6600	8.6577	8,365.1800	8.3652	(3.378)	0	0	0
2018/02/22	R209	01/11/2018			Bond Future	8.8289	77.9119	8.8769	77.5614	0.544	0.0000	0.0000	0
2018/02/22	R209	01/11/2018	1,016.01	Call	Bond Future	77,024.0500	77.0240	76,673.5600	76.6736	(0.455)	0	0	0
2018/02/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R209	01/11/2018	1,015.99	Call	Bond Future	77,024.0400	77.0240	76,673.5500	76.6735	(0.455)	0	0	0
2018/02/22	R209	01/11/2018	9.34	Call	Bond Future	5,459.7800	5.4598	5,215.6600	5.2157	(4.471)	0	0	0
2018/02/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R209	01/11/2018	9.97	Put	Bond Future	922.6200	0.9226	980.6300	0.9806	6.288	0	0	255
2018/02/22	R209	01/11/2018	10.57	Call	Bond Future	11,746.1000	11.7461	11,423.9700	11.4240	(2.742)	0	0	0
2018/02/22	R209	01/11/2018	10.57	Put	Bond Future	395.8300	0.3958	424.1900	0.4242	7.165	0	0	0
2018/02/22	R209	01/11/2018	9.94	Call	Bond Future	8,500.1100	8.5001	8,209.3900	8.2094	(3.420)	0	0	0
2018/02/22	R209	01/11/2018	9.94	Put	Bond Future	953.5400	0.9535	1,013.3100	1.0133	6.268	0	0	255
2018/02/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R210	03/05/2018	191.44	Put	Bond Future	1,841.9700	1.8420	1,861.3600	1.8614	1.053	0	0	0
2018/02/22	R210	03/05/2018			Bond Future	189.5980	189.5980	189.5786	189.5786	(0.010)	0.0000	0.0000	2,159
2018/02/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R210	03/05/2018	191.46	Put	Bond Future	1,861.9700	1.8620	1,881.3600	1.8814	1.041	0	0	0
2018/02/22	R210	03/05/2018	191.45	Put	Bond Future	1,851.9700	1.8520	1,871.3600	1.8714	1.047	0	0	0
2018/02/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R212	03/05/2018	154.30	Call	Bond Future	828.9800	0.8290	1,157.0900	1.1571	39.580	0	0	0
2018/02/22	R212	03/05/2018			Bond Future	155.1290	155.1290	155.4571	155.4571	0.212	0.0000	0.0000	4,755
2018/02/22	R212	03/05/2018	154.28	Call	Bond Future	848.9800	0.8490	1,177.0900	1.1771	38.648	0	0	0
2018/02/22	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R212	03/05/2018	154.29	Call	Bond Future	838.9800	0.8390	1,167.0900	1.1671	39.108	0	0	0
2018/02/22	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/22	R213	03/05/2018	9.57	Put	Bond Future	77.5600	0.0776	94.7300	0.0947	22.138	0	0	0
2018/02/22	R213	03/05/2018	9.56	Call	Bond Future	7,172.8200	7.1728	6,758.1000	6.7581	(5.782)	0	0	0
2018/02/22	R213	03/05/2018			Bond Future	8.5029	89.7018	8.5640	89.2694	0.719	0.0000	0.0000	45,747
2018/02/22	R213	03/05/2018	9.57	Call	Bond Future	7,233.8100	7.2338	6,818.6000	6.8186	(5.740)	0	0	0
2018/02/22	R213	03/05/2018	9.56	Put	Bond Future	79.9000	0.0799	97.5600	0.0976	22.103	0	0	0
2018/02/22	R213	03/05/2018	9.58	Call	Bond Future	7,294.7900	7.2948	6,879.1000	6.8791	(5.698)	0	0	0
2018/02/22	R213	03/05/2018	9.58	Put	Bond Future	75.2900	0.0753	91.9800	0.0920	22.168	0	0	0
2018/02/22	R213	02/08/2018	9.06	Call	Bond Future	4,677.8100	4.6778	4,355.0200	4.3550	(6.900)	0	0	0
2018/02/22	R213	02/08/2018	9.05	Put	Bond Future	1,098.5100	1.0985	1,216.9800	1.2170	10.785	0	0	0
2018/02/22	R213	02/08/2018			Bond Future	8.5324	91.3612	8.5953	90.9214	0.738	0.0000	0.0000	1
2018/02/22	R213	02/08/2018	9.07	Call	Bond Future	4,727.7500	4.7277	4,403.4900	4.4035	(6.859)	0	0	0
2018/02/22	R213	02/08/2018	9.07	Put	Bond Future	1,065.7200	1.0657	1,181.2300	1.1812	10.839	0	0	0
2018/02/22	R213	02/08/2018	9.06	Put	Bond Future	1,082.0000	1.0820	1,198.9800	1.1990	10.811	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
2018/02/22	R213	02/08/2018	9.05	Call	Bond Future	4,628.0300	4.6280	4,306.7300	4.3067	(6.942)	0	0	0
2018/02/22	R214	03/05/2018	9.99	Put	Bond Future	110.7700	0.1108	117.1800	0.1172	5.787	0	0	0
2018/02/22	R214	03/05/2018			Bond Future	8.9103	77.8540	8.9354	77.6565	0.282	0.0000	0.0000	47,218
2018/02/22	R214	03/05/2018	9.98	Call	Bond Future	7,856.5600	7.8566	7,665.6200	7.6656	(2.430)	0	0	0
2018/02/22	R214	03/05/2018	9.98	Put	Bond Future	113.7400	0.1137	120.3400	0.1203	5.803	0	0	0
2018/02/22	R214	03/05/2018	9.99	Call	Bond Future	7,919.9500	7.9200	7,728.8200	7.7288	(2.413)	0	0	0
2018/02/22	R214	03/05/2018	9.97	Call	Bond Future	7,793.1800	7.7932	7,602.4300	7.6024	(2.448)	0	0	0
2018/02/22	R214	03/05/2018	9.97	Put	Bond Future	116.8300	0.1168	123.6200	0.1236	5.812	0	0	0
2018/02/22	R248	03/05/2018	10.06	Call	Bond Future	10,600.0400	10.6000	10,303.0100	10.3030	(2.802)	0	0	0
2018/02/22	R248	03/05/2018	10.05	Put	Bond Future	147.6300	0.1476	158.5600	0.1586	7.404	0	0	0
2018/02/22	R248	03/05/2018			Bond Future	8.9304	99.7477	8.9606	99.4401	0.339	0.0000	0.0000	91,985
2018/02/22	R248	03/05/2018	10.07	Call	Bond Future	10,680.1700	10.6802	10,382.8700	10.3829	(2.784)	0	0	0
2018/02/22	R248	03/05/2018	10.07	Put	Bond Future	140.3200	0.1403	150.7000	0.1507	7.397	0	0	0
2018/02/22	R248	03/05/2018	10.06	Put	Bond Future	143.9500	0.1439	154.6000	0.1546	7.398	0	0	0
2018/02/22	R248	03/05/2018	10.05	Call	Bond Future	10,519.8200	10.5198	10,223.0700	10.2231	(2.821)	0	0	0
<b>Total</b>													<b>1200615</b>