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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2018 TO 26/02/2018

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
2018/02/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	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
2018/02/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2025	03/05/2018	133.20	Put	Bond Future	89.6800	0.0897	104.9100	0.1049	16.983	0	0	0
2018/02/26	2025	03/05/2018			Bond Future	133.1103	133.1103	133.0951	133.0951	(0.011)	0.0000	0.0000	1,033
2018/02/26	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2025	03/05/2018	133.22	Put	Bond Future	109.6800	0.1097	124.9100	0.1249	13.886	0	0	0
2018/02/26	2025	03/05/2018	133.21	Put	Bond Future	99.6800	0.0997	114.9100	0.1149	15.279	0	0	0
2018/02/26	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2025	02/08/2018			Bond Future	134.2008	134.2008	134.1846	134.1846	(0.012)	0.0000	0.0000	0
2018/02/26	2025	02/08/2018	136.65	Put	Bond Future	2,449.1800	2.4492	2,465.4300	2.4654	0.663	0	0	0
2018/02/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2025	02/08/2018	136.67	Put	Bond Future	2,469.1800	2.4692	2,485.4300	2.4854	0.658	0	0	0
2018/02/26	2025	02/08/2018	136.66	Put	Bond Future	2,459.1800	2.4592	2,475.4300	2.4754	0.661	0	0	0
2018/02/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2029	03/05/2018			Bond Future	101.2158	101.2158	101.2047	101.2047	(0.011)	0.0000	0.0000	1,370
2018/02/26	2029	02/08/2018			Bond Future	103.0946	103.0946	103.0827	103.0827	(0.012)	0.0000	0.0000	0
2018/02/26	2030	03/05/2018	9.51	Call	Bond Future	6,981.4500	6.9814	7,150.0300	7.1500	2.415	0	0	0
2018/02/26	2030	03/05/2018			Bond Future	8.4975	98.4737	8.4716	98.6595	(0.305)	0.0000	0.0000	90,395
2018/02/26	2030	03/05/2018	9.49	Call	Bond Future	6,857.4200	6.8574	7,025.1300	7.0251	2.446	0	0	0
2018/02/26	2030	03/05/2018	9.49	Put	Bond Future	94.2600	0.0943	76.1600	0.0762	(19.202)	0	0	0
2018/02/26	2030	03/05/2018	9.51	Put	Bond Future	88.7200	0.0887	71.4900	0.0715	(19.421)	0	0	0
2018/02/26	2030	03/05/2018	9.50	Call	Bond Future	6,919.4300	6.9194	7,087.5800	7.0876	2.430	0	0	0
2018/02/26	2030	03/05/2018	9.50	Put	Bond Future	91.4500	0.0914	73.7900	0.0738	(19.311)	0	0	0
2018/02/26	2030	02/08/2018	9.46	Put	Bond Future	586.7100	0.5867	542.1300	0.5421	(7.598)	0	0	0
2018/02/26	2030	02/08/2018	8.51	Call	Bond Future	2,264.3400	2.2643	2,337.8800	2.3379	3.248	0	0	7,850
2018/02/26	2030	02/08/2018	8.91	Call	Bond Future	3,968.8500	3.9688	4,076.4500	4.0764	2.711	0	0	7,850
2018/02/26	2030	02/08/2018			Bond Future	8.5338	96.2906	8.5070	96.4792	(0.313)	0.0000	0.0000	127
2018/02/26	2030	02/08/2018	9.46	Call	Bond Future	6,821.3100	6.8213	6,965.3200	6.9653	2.111	0	0	0
2018/02/26	2030	02/08/2018	8.51	Put	Bond Future	2,431.8900	2.4319	2,316.8400	2.3168	(4.731)	0	0	0
2018/02/26	2030	02/08/2018	9.47	Call	Bond Future	6,876.4000	6.8764	7,020.9300	7.0209	2.102	0	0	0
2018/02/26	2030	02/08/2018	9.45	Put	Bond Future	596.0600	0.5961	550.9400	0.5509	(7.570)	0	0	0
2018/02/26	2030	02/08/2018	8.91	Put	Bond Future	1,368.1500	1.3681	1,287.1600	1.2872	(5.920)	0	0	0
2018/02/26	2030	02/08/2018	9.50	Call	Bond Future	7,042.1100	7.0421	7,188.1700	7.1882	2.074	0	0	0
2018/02/26	2030	02/08/2018	9.47	Put	Bond Future	577.5100	0.5775	533.4500	0.5334	(7.629)	0	0	0
2018/02/26	2030	02/08/2018	9.45	Call	Bond Future	6,766.3200	6.7663	6,909.7900	6.9098	2.120	0	0	0
2018/02/26	2030	02/08/2018	9.50	Put	Bond Future	550.7300	0.5507	508.2000	0.5082	(7.722)	0	0	7,850
2018/02/26	2032	03/05/2018	9.71	Put	Bond Future	114.0500	0.1140	92.8300	0.0928	(18.606)	0	0	0
2018/02/26	2032	03/05/2018	9.70	Call	Bond Future	7,443.3300	7.4433	7,623.4300	7.6234	2.420	0	0	0
2018/02/26	2032	03/05/2018			Bond Future	8.7035	97.2263	8.6776	97.4281	(0.298)	0.0000	0.0000	62,007

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2018/02/26	2032	03/05/2018	9.71	Call	Bond Future	7,509.4600	7.5095	7,690.0500	7.6900	2.405	0	0	0
2018/02/26	2032	03/05/2018	9.70	Put	Bond Future	117.3800	0.1174	95.6700	0.0957	(18.495)	0	0	0
2018/02/26	2032	03/05/2018	9.72	Call	Bond Future	7,575.6100	7.5756	7,756.6900	7.7567	2.390	0	0	0
2018/02/26	2032	03/05/2018	9.72	Put	Bond Future	110.8100	0.1108	90.0800	0.0901	(18.708)	0	0	0
2018/02/26	2032	02/08/2018	9.67	Call	Bond Future	7,431.7400	7.4317	7,587.5200	7.5875	2.096	0	0	0
2018/02/26	2032	02/08/2018	9.66	Put	Bond Future	666.2200	0.6662	616.5100	0.6165	(7.461)	0	0	0
2018/02/26	2032	02/08/2018			Bond Future	8.7402	99.0257	8.7136	99.2306	(0.305)	0.0000	0.0000	2
2018/02/26	2032	02/08/2018	9.68	Call	Bond Future	7,490.8500	7.4909	7,647.1900	7.6472	2.087	0	0	0
2018/02/26	2032	02/08/2018	9.68	Put	Bond Future	645.9700	0.6460	597.3800	0.5974	(7.522)	0	0	0
2018/02/26	2032	02/08/2018	9.67	Put	Bond Future	656.0200	0.6560	606.8700	0.6069	(7.492)	0	0	0
2018/02/26	2032	02/08/2018	9.66	Call	Bond Future	7,372.7000	7.3727	7,527.9200	7.5279	2.105	0	0	0
2018/02/26	2033	03/05/2018	107.71	Put	Bond Future	3,294.7600	3.2948	3,305.8600	3.3059	0.337	0	0	0
2018/02/26	2033	03/05/2018			Bond Future	104.4152	104.4152	104.4041	104.4041	(0.011)	0.0000	0.0000	6,055
2018/02/26	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	03/05/2018	107.70	Put	Bond Future	3,284.7600	3.2848	3,295.8600	3.2959	0.338	0	0	0
2018/02/26	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	03/05/2018	107.69	Put	Bond Future	3,274.7600	3.2748	3,285.8600	3.2859	0.339	0	0	0
2018/02/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	02/08/2018			Bond Future	106.3535	106.3535	106.3416	106.3416	(0.011)	0.0000	0.0000	0
2018/02/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	02/08/2018	109.92	Put	Bond Future	3,566.4500	3.5664	3,578.4500	3.5785	0.336	0	0	0
2018/02/26	2033	02/08/2018	109.94	Put	Bond Future	3,586.4500	3.5864	3,598.4500	3.5985	0.335	0	0	0
2018/02/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2033	02/08/2018	109.93	Put	Bond Future	3,576.4500	3.5764	3,588.4500	3.5885	0.336	0	0	0
2018/02/26	2037	03/05/2018	9.99	Call	Bond Future	8,965.4000	8.9654	9,258.2000	9.2582	3.266	0	0	0
2018/02/26	2037	03/05/2018	9.97	Put	Bond Future	121.1500	0.1212	94.7000	0.0947	(21.832)	0	0	0
2018/02/26	2037	03/05/2018			Bond Future	8.9057	98.5895	8.8696	98.9076	(0.406)	0.0000	0.0000	45,193
2018/02/26	2037	03/05/2018	9.99	Put	Bond Future	114.7000	0.1147	89.4300	0.0894	(22.031)	0	0	0
2018/02/26	2037	03/05/2018	9.97	Call	Bond Future	8,820.1200	8.8201	9,111.7400	9.1117	3.306	0	0	0
2018/02/26	2037	03/05/2018	9.98	Put	Bond Future	117.8800	0.1179	92.0300	0.0920	(21.929)	0	0	0
2018/02/26	2037	03/05/2018	9.98	Call	Bond Future	8,892.7700	8.8928	9,184.9900	9.1850	3.286	0	0	0
2018/02/26	2037	02/08/2018	9.96	Put	Bond Future	726.2600	0.7263	659.5900	0.6596	(9.180)	0	0	0
2018/02/26	2037	02/08/2018	9.95	Call	Bond Future	8,888.1400	8.8881	9,143.9600	9.1440	2.878	0	0	0
2018/02/26	2037	02/08/2018			Bond Future	8.9464	96.1583	8.9093	96.4815	(0.415)	0.0000	0.0000	731
2018/02/26	2037	02/08/2018	9.96	Call	Bond Future	8,953.3000	8.9533	9,209.8800	9.2099	2.866	0	0	0
2018/02/26	2037	02/08/2018	9.95	Put	Bond Future	736.9000	0.7369	669.4700	0.6695	(9.150)	0	0	0
2018/02/26	2037	02/08/2018	9.97	Call	Bond Future	9,018.5200	9.0185	9,275.8400	9.2758	2.853	0	0	0
2018/02/26	2037	02/08/2018	9.97	Put	Bond Future	715.7800	0.7158	649.8500	0.6498	(9.211)	0	0	0
2018/02/26	2038	03/05/2018	132.28	Put	Bond Future	4,330.5300	4.3305	4,344.0800	4.3441	0.313	0	0	0
2018/02/26	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2038	03/05/2018			Bond Future	127.9495	127.9495	127.9359	127.9359	(0.011)	0.0000	0.0000	8,991
2018/02/26	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2038	03/05/2018	132.27	Put	Bond Future	4,320.5300	4.3205	4,334.0800	4.3341	0.314	0	0	0
2018/02/26	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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2018/02/26	2038	03/05/2018	132.29	Put	Bond Future	4,340.5300		4.3405	4,354.0800	4.3541	0.312	0	0	0
2018/02/26	2038	02/08/2018	134.55	Put	Bond Future	5,778.2900		5.7783	5,792.8700	5.7929	0.252	0	0	0
2018/02/26	2038	02/08/2018			Bond Future	128.7717		128.7717	128.7571	128.7571	(0.011)	0.0000	0.0000	0
2018/02/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2038	02/08/2018	134.54	Put	Bond Future	5,768.2900		5.7683	5,782.8700	5.7829	0.253	0	0	0
2018/02/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2038	02/08/2018	134.53	Put	Bond Future	5,758.2900		5.7583	5,772.8700	5.7729	0.253	0	0	0
2018/02/26	2040	03/05/2018	10.08	Put	Bond Future	123.1800		0.1232	96.2200	0.0962	(21.887)	0	0	0
2018/02/26	2040	03/05/2018			Bond Future	8.9504		102.8588	8.9143	103.2043	(0.403)	0.0000	0.0000	39,845
2018/02/26	2040	03/05/2018	10.07	Call	Bond Future	9,970.4900		9.9705	10,288.4300	10.2884	3.189	0	0	0
2018/02/26	2040	03/05/2018	10.07	Put	Bond Future	126.4600		0.1265	98.9100	0.0989	(21.786)	0	0	0
2018/02/26	2040	03/05/2018	10.08	Call	Bond Future	10,048.0400		10.0480	10,366.5700	10.3666	3.170	0	0	0
2018/02/26	2040	03/05/2018	10.06	Call	Bond Future	9,892.9700		9.8930	10,210.2900	10.2103	3.208	0	0	0
2018/02/26	2040	03/05/2018	10.06	Put	Bond Future	129.8800		0.1299	101.7100	0.1017	(21.689)	0	0	0
2018/02/26	2040	03/05/2018	10.00	Put	Bond Future	152.1300		0.1521	120.0500	0.1201	(21.087)	0	0	0
2018/02/26	2040	03/05/2018	10.00	Call	Bond Future	9,427.0700		9.4271	9,740.4800	9.7405	3.325	0	0	1,500
2018/02/26	2040	03/05/2018	9.00	Put	Bond Future	1,851.4700		1.8515	1,653.9800	1.6540	(10.667)	0	0	0
2018/02/26	2040	03/05/2018	9.00	Call	Bond Future	2,323.3100		2.3233	2,471.3100	2.4713	6.370	0	0	1,500
2018/02/26	2040	02/08/2018	10.03	Put	Bond Future	770.8500		0.7708	699.9700	0.7000	(9.195)	0	0	0
2018/02/26	2040	02/08/2018	10.04	Call	Bond Future	9,944.5100		9.9445	10,225.5100	10.2255	2.826	0	0	0
2018/02/26	2040	02/08/2018			Bond Future	8.9906		100.2563	8.9536	100.6074	(0.412)	0.0000	0.0000	420
2018/02/26	2040	02/08/2018	10.05	Call	Bond Future	10,014.6400		10.0146	10,296.4300	10.2964	2.814	0	0	0
2018/02/26	2040	02/08/2018	10.05	Put	Bond Future	749.1100		0.7491	679.7900	0.6798	(9.254)	0	0	0
2018/02/26	2040	02/08/2018	10.03	Call	Bond Future	9,874.4100		9.8744	10,154.6400	10.1546	2.838	0	0	0
2018/02/26	2040	02/08/2018	10.04	Put	Bond Future	759.9100		0.7599	689.8000	0.6898	(9.226)	0	0	0
2018/02/26	2044	03/05/2018	10.10	Call	Bond Future	10,148.5500		10.1486	10,523.2500	10.5233	3.692	0	0	0
2018/02/26	2044	03/05/2018	10.09	Put	Bond Future	129.4500		0.1295	99.2300	0.0992	(23.345)	0	0	0
2018/02/26	2044	03/05/2018			Bond Future	8.9794		100.0329	8.9382	100.4372	(0.458)	0.0000	0.0000	23,549
2018/02/26	2044	03/05/2018	10.11	Call	Bond Future	10,226.8600		10.2269	10,602.1900	10.6022	3.670	0	0	0
2018/02/26	2044	03/05/2018	10.11	Put	Bond Future	122.8600		0.1229	93.9300	0.0939	(23.547)	0	0	0
2018/02/26	2044	03/05/2018	10.10	Put	Bond Future	126.0900		0.1261	96.5300	0.0965	(23.444)	0	0	0
2018/02/26	2044	03/05/2018	10.09	Call	Bond Future	10,070.2500		10.0702	10,444.2900	10.4443	3.714	0	0	0
2018/02/26	2044	02/08/2018	10.07	Call	Bond Future	10,175.1700		10.1752	10,506.3800	10.5064	3.255	0	0	0
2018/02/26	2044	02/08/2018			Bond Future	9.0182		97.5032	8.9760	97.9142	(0.468)	0.0000	0.0000	0
2018/02/26	2044	02/08/2018	10.05	Call	Bond Future	10,033.8200		10.0338	10,363.2500	10.3633	3.283	0	0	0
2018/02/26	2044	02/08/2018	10.05	Put	Bond Future	821.2000		0.8212	739.6000	0.7396	(9.937)	0	0	0
2018/02/26	2044	02/08/2018	10.07	Put	Bond Future	798.6300		0.7986	718.8100	0.7188	(9.995)	0	0	0
2018/02/26	2044	02/08/2018	10.06	Call	Bond Future	10,104.5500		10.1046	10,434.8700	10.4349	3.269	0	0	0
2018/02/26	2044	02/08/2018	10.06	Put	Bond Future	809.9100		0.8099	729.2000	0.7292	(9.965)	0	0	0
2018/02/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2046	03/05/2018			Bond Future	120.3142		120.3142	120.3017	120.3017	(0.010)	0.0000	0.0000	10,874
2018/02/26	2046	03/05/2018	127.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2046	03/05/2018	127.93	Put	Bond Future	7,615.7700		7.6158	7,628.2800	7.6283	0.164	0	0	0
2018/02/26	2046	03/05/2018	127.95	Put	Bond Future	7,635.7700		7.6358	7,648.2800	7.6483	0.164	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
2018/02/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2046	03/05/2018	127.94	Put	Bond Future	7,625.7700	7.6258	7,638.2800	7.6383	0.164	0	0	0
2018/02/26	2046	02/08/2018	128.78	Put	Bond Future	6,232.4800	6.2325	6,246.0000	6.2460	0.217	0	0	0
2018/02/26	2046	02/08/2018			Bond Future	122.5475	122.5475	122.5340	122.5340	(0.011)	0.0000	0.0000	0
2018/02/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2046	02/08/2018	128.77	Put	Bond Future	6,222.4800	6.2225	6,236.0000	6.2360	0.217	0	0	0
2018/02/26	2046	02/08/2018	128.79	Put	Bond Future	6,242.4800	6.2425	6,256.0000	6.2560	0.217	0	0	0
2018/02/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	03/05/2018	135.62	Put	Bond Future	5,563.8800	5.5639	8,108.6200	8.1086	45.737	0	0	0
2018/02/26	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	03/05/2018			Bond Future	130.0561	130.0561	127.5114	127.5114	(1.957)	0.0000	0.0000	9,738
2018/02/26	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	03/05/2018	135.61	Put	Bond Future	5,553.8800	5.5539	8,098.6200	8.0986	45.819	0	0	0
2018/02/26	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	03/05/2018	135.63	Put	Bond Future	5,573.8800	5.5739	8,118.6200	8.1186	45.655	0	0	0
2018/02/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	02/08/2018	137.54	Put	Bond Future	6,802.5100	6.8025	9,395.3200	9.3953	38.115	0	0	0
2018/02/26	2050	02/08/2018	137.52	Put	Bond Future	6,782.5100	6.7825	9,375.3200	9.3753	38.228	0	0	0
2018/02/26	2050	02/08/2018			Bond Future	130.7375	130.7375	128.1447	128.1447	(1.983)	0.0000	0.0000	0
2018/02/26	2050	02/08/2018	137.53	Put	Bond Future	6,792.5100	6.7925	9,385.3200	9.3853	38.172	0	0	0
2018/02/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	AL37	03/05/2018			Index Future	590.8060	590.8060	591.3040	591.3040	0.084	0.0000	0.0000	0
2018/02/26	AL37	02/08/2018			Index Future	601.7410	601.7410	602.2460	602.2460	0.084	0.0000	0.0000	0
2018/02/26	AL7T	03/05/2018			Index Future	694.6330	694.6330	695.6220	695.6220	0.142	0.0000	0.0000	0
2018/02/26	AL7T	02/08/2018			Index Future	707.4900	707.4900	708.4940	708.4940	0.142	0.0000	0.0000	0
2018/02/26	ALBI	03/05/2018			Index Future	635.8610	635.8610	637.5050	637.5050	0.259	0.0000	0.0000	814
2018/02/26	ALBI	02/08/2018			Index Future	647.6300	647.6300	649.3020	649.3020	0.258	0.0000	0.0000	0
2018/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	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
2018/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/26	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/26	EL28	03/05/2018	133.20	Put	Bond Future	3,417.7600		3,4178	3,544.8600	3,5449	3,719	0	0	0
2018/02/26	EL28	03/05/2018			Bond Future	129.7822		129.7822	129.6551	129.6551	(0.098)	0.0000	0.0000	0
2018/02/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	03/05/2018	133.19	Put	Bond Future	3,407.7600		3,4078	3,534.8600	3,5349	3,730	0	0	0
2018/02/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	03/05/2018	133.18	Put	Bond Future	3,397.7600		3,3978	3,524.8600	3,5249	3,741	0	0	0
2018/02/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	02/08/2018			Bond Future	132.1912		132.1912	132.0610	132.0610	(0.098)	0.0000	0.0000	0
2018/02/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	02/08/2018	134.93	Put	Bond Future	2,738.8000		2,7388	2,869.0000	2,8690	4,754	0	0	0
2018/02/26	EL28	02/08/2018	134.95	Put	Bond Future	2,758.8000		2,7588	2,889.0000	2,8890	4,719	0	0	0
2018/02/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	EL28	02/08/2018	134.94	Put	Bond Future	2,748.8000		2,7488	2,879.0000	2,8790	4,737	0	0	0
2018/02/26	ES33	03/05/2018	11.22	Call	Bond Future	5,864.6500		5,8647	6,101.7700	6,1018	4,043	0	0	0
2018/02/26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	ES33	03/05/2018			Bond Future	10.2564		79.9927	10.2197	80.2298	(0.358)	0.0000	0.0000	9,466
2018/02/26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	ES33	03/05/2018	11.20	Call	Bond Future	5,749.5800		5,7496	5,986.7000	5,9867	4,124	0	0	0
2018/02/26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	ES33	03/05/2018	11.21	Call	Bond Future	5,807.1500		5,8072	6,044.2700	6,0443	4,083	0	0	0
2018/02/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	ES33	02/08/2018	11.14	Call	Bond Future	4,856.6900		4,8567	5,097.6300	5,0976	4,961	0	0	0
2018/02/26	ES33	02/08/2018			Bond Future	10.3384		81.4732	10.3005	81.7141	(0.366)	0.0000	0.0000	0
2018/02/26	ES33	02/08/2018	11.15	Call	Bond Future	4,914.4400		4,9144	5,155.3800	5,1554	4,903	0	0	0
2018/02/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	ES33	02/08/2018	11.16	Call	Bond Future	4,972.1300		4,9721	5,213.0700	5,2131	4,846	0	0	0
2018/02/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/26	ES42	03/05/2018			Bond Future	10.3804		83.7823	10.3335	84.1378	(0.452)	0.0000	0.0000	7,957
2018/02/26	ES42	02/08/2018			Bond Future	10.4583		85.3327	10.4100	85.6943	(0.462)	0.0000	0.0000	0
2018/02/26	GOVI	03/05/2018	590.29	Call	GOVI	423,890.0000		42.3890	438,760.0000	43.8760	3.508	0	0	0
2018/02/26	GOVI	03/05/2018	590.27	Call	GOVI	424,090.0000		42.4090	438,960.0000	43.8960	3.506	0	0	0
2018/02/26	GOVI	03/05/2018			GOVI	632.6790		632.6790	634.1660	634.1660	0.235	0.0000	0.0000	617
2018/02/26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GOVI	03/05/2018	590.28	Call	GOVI	423,990.0000		42.3990	438,860.0000	43.8860	3.507	0	0	0
2018/02/26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GOVI	02/08/2018			GOVI	644.3890		644.3890	645.9000	645.9000	0.234	0.0000	0.0000	0
2018/02/26	GOVI	02/08/2018	605.71	Call	GOVI	386,790.0000		38.6790	401,900.0000	40.1900	3.907	0	0	0
2018/02/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GOVI	02/08/2018	605.72	Call	GOVI	386,690.0000		38.6690	401,800.0000	40.1800	3.908	0	0	0
2018/02/26	GOVI	02/08/2018	605.70	Call	GOVI	386,890.0000		38.6890	402,000.0000	40.2000	3.906	0	0	0
2018/02/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/26	IGOV	03/05/2018			Index Future	255.2060		255.2060	254.5910	254.5910	(0.241)	0.0000	0.0000	1,145
2018/02/26	IGOV	02/08/2018			Index Future	259.9440		259.9440	259.3160	259.3160	(0.242)	0.0000	0.0000	0
2018/02/26	IS01	15/03/2018			Interest Rate Swap	99.7200		99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/26	IS01	21/06/2018			Interest Rate Swap	99.9000		99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/26	IS01	20/09/2018			Interest Rate Swap	100.0200		100.0200	100.0300	100.0300	0.010	0.0000	0.0000	0
2018/02/26	IS01	20/12/2018			Interest Rate Swap	100.4300		100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2018/02/26	IS01	22/03/2019			Interest Rate Swap	99.3900		99.3900	99.4000	99.4000	0.010	0.0000	0.0000	0
2018/02/26	IS02	16/03/2018			Interest Rate Swap	99.0100		99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/26	IS02	15/06/2018			Interest Rate Swap	98.5900		98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/26	IS02	21/09/2018			Interest Rate Swap	98.4900		98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/02/26	IS02	21/12/2018			Interest Rate Swap	98.8000		98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2018/02/26	IS02	15/03/2019			Interest Rate Swap	99.1500		99.1500	99.1500	99.1500	0.000	0.0000	0.0000	0
2018/02/26	IS02	21/06/2019			Interest Rate Swap	99.4400		99.4400	99.4500	99.4500	0.010	0.0000	0.0000	0
2018/02/26	IS02	20/09/2019			Interest Rate Swap	99.7500		99.7500	99.7700	99.7700	0.020	0.0000	0.0000	0
2018/02/26	IS02	20/12/2019			Interest Rate Swap	100.6100		100.6100	100.6400	100.6400	0.030	0.0000	0.0000	0
2018/02/26	IS02	23/03/2020			Interest Rate Swap	98.2800		98.2800	98.3000	98.3000	0.020	0.0000	0.0000	0
2018/02/26	IS05	17/12/2020			Interest Rate Swap	95.5100		95.5100	95.5300	95.5300	0.021	0.0000	0.0000	0
2018/02/26	IS05	16/03/2021			Interest Rate Swap	94.6500		94.6500	94.6700	94.6700	0.021	0.0000	0.0000	0
2018/02/26	IS05	15/06/2021			Interest Rate Swap	93.7500		93.7500	93.7600	93.7600	0.011	0.0000	0.0000	0
2018/02/26	IS05	21/09/2021			Interest Rate Swap	93.8300		93.8300	93.8200	93.8200	(0.011)	0.0000	0.0000	0
2018/02/26	IS05	21/12/2021			Interest Rate Swap	95.9400		95.9400	95.9200	95.9200	(0.021)	0.0000	0.0000	51
2018/02/26	IS05	15/03/2022			Interest Rate Swap	95.9800		95.9800	95.9600	95.9600	(0.021)	0.0000	0.0000	0
2018/02/26	IS05	21/06/2022			Interest Rate Swap	97.0700		97.0700	97.0500	97.0500	(0.021)	0.0000	0.0000	0
2018/02/26	IS05	20/09/2022			Interest Rate Swap	99.1800		99.1800	99.1600	99.1600	(0.020)	0.0000	0.0000	0
2018/02/26	IS05	20/12/2022			Interest Rate Swap	100.3400		100.3400	100.3200	100.3200	(0.020)	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
2018/02/26	IS05	22/03/2023			Interest Rate Swap	95.3300	95.3300	95.3100	95.3100	(0.021)	0.0000	0.0000	0
2018/02/26	IS10	17/12/2025			Interest Rate Swap	92.7600	92.7600	92.7300	92.7300	(0.032)	0.0000	0.0000	0
2018/02/26	IS10	16/03/2026			Interest Rate Swap	89.6700	89.6700	89.6400	89.6400	(0.033)	0.0000	0.0000	0
2018/02/26	IS10	15/06/2026			Interest Rate Swap	88.3500	88.3500	88.3100	88.3100	(0.045)	0.0000	0.0000	0
2018/02/26	IS10	21/09/2026			Interest Rate Swap	90.4800	90.4800	90.4400	90.4400	(0.044)	0.0000	0.0000	0
2018/02/26	IS10	21/12/2026			Interest Rate Swap	94.2600	94.2600	94.2100	94.2100	(0.053)	0.0000	0.0000	0
2018/02/26	IS10	15/03/2027			Interest Rate Swap	92.7700	92.7700	92.7100	92.7100	(0.065)	0.0000	0.0000	0
2018/02/26	IS10	21/06/2027			Interest Rate Swap	94.7900	94.7900	94.7300	94.7300	(0.063)	0.0000	0.0000	0
2018/02/26	IS10	20/09/2027			Interest Rate Swap	98.4900	98.4900	98.4200	98.4200	(0.071)	0.0000	0.0000	0
2018/02/26	IS10	20/12/2027			Interest Rate Swap	98.7800	98.7800	98.7100	98.7100	(0.071)	0.0000	0.0000	0
2018/02/26	IS10	22/03/2028			Interest Rate Swap	93.8900	93.8900	93.8300	93.8300	(0.064)	0.0000	0.0000	0
2018/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/26	JBAF	20/03/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	2,500
2018/02/26	JBAF	18/04/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/02/26	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/02/26	JBAF	19/09/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2018/02/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/26	JBAF	19/12/2018			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	35,000
2018/02/26	JBAF	20/03/2019			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2018/02/26	JBAF	19/06/2019			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/02/26	JBAF	18/09/2019			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2018/02/26	R023	03/05/2018	8.27	Call	Bond Future	3,424.7300	3.4247	3,520.2900	3.5203	2.790	0	0	0
2018/02/26	R023	03/05/2018			Bond Future	7.4109	102.7886	7.3850	102.8928	(0.349)	0.0000	0.0000	66,772
2018/02/26	R023	03/05/2018	8.27	Put	Bond Future	40.3400	0.0403	31.7500	0.0317	(21.294)	0	0	0
2018/02/26	R023	03/05/2018	8.28	Call	Bond Future	3,461.7000	3.4617	3,557.5500	3.5575	2.769	0	0	0
2018/02/26	R023	03/05/2018	8.29	Put	Bond Future	37.2500	0.0373	29.2100	0.0292	(21.584)	0	0	0
2018/02/26	R023	03/05/2018	8.28	Put	Bond Future	38.7400	0.0387	30.4400	0.0304	(21.425)	0	0	0
2018/02/26	R023	03/05/2018	8.29	Call	Bond Future	3,498.7600	3.4988	3,594.8700	3.5949	2.747	0	0	0
2018/02/26	R023	03/05/2018	9.19	Call	Bond Future	6,856.8100	6.8568	6,960.8800	6.9609	1.518	0	0	0
2018/02/26	R023	03/05/2018	9.19	Put	Bond Future	0.2000	0.0002	0.1200	0.0001	(40.000)	0	0	2,500
2018/02/26	R035	03/05/2018	9.91	Put	Bond Future	174.0600	0.1741	139.9000	0.1399	(19.625)	0	0	0
2018/02/26	R035	03/05/2018	8.75	Put	Bond Future	2,753.2000	2.7532	2,536.7600	2.5368	(7.861)	0	0	0
2018/02/26	R035	03/05/2018			Bond Future	8.8171	102.1442	8.7811	102.4593	(0.409)	0.0000	0.0000	66,738
2018/02/26	R035	03/05/2018	9.90	Call	Bond Future	8,998.2800	8.9983	9,278.5000	9.2785	3.114	0	0	0
2018/02/26	R035	03/05/2018	9.90	Put	Bond Future	179.2300	0.1792	144.2800	0.1443	(19.500)	0	0	0
2018/02/26	R035	03/05/2018	8.75	Call	Bond Future	2,165.4700	2.1655	2,264.2000	2.2642	4.559	0	0	1,000
2018/02/26	R035	03/05/2018	9.25	Call	Bond Future	4,649.2900	4.6493	4,843.7900	4.8438	4.183	0	0	0
2018/02/26	R035	03/05/2018	9.25	Put	Bond Future	978.1200	0.9781	857.4500	0.8575	(12.337)	0	0	1,000

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
2018/02/26	R035	03/05/2018	9.91	Call	Bond Future	9,069.0700	9.0691	9,350.0800	9.3501	3.099	0	0	0
2018/02/26	R035	03/05/2018	9.89	Call	Bond Future	8,927.5500	8.9275	9,206.9400	9.2069	3.130	0	0	0
2018/02/26	R035	03/05/2018	9.89	Put	Bond Future	184.5500	0.1845	148.7700	0.1488	(19.388)	0	0	0
2018/02/26	R035	02/08/2018	9.42	Call	Bond Future	6,691.1200	6.6911	6,885.8000	6.8858	2.910	0	0	0
2018/02/26	R035	02/08/2018			Bond Future	8.8533	104.0347	8.8162	104.3550	(0.419)	0.0000	0.0000	3
2018/02/26	R035	02/08/2018	9.42	Put	Bond Future	1,977.1600	1.9772	1,851.5900	1.8516	(6.351)	0	0	0
2018/02/26	R035	02/08/2018	9.44	Put	Bond Future	1,927.5700	1.9276	1,804.0700	1.8041	(6.407)	0	0	0
2018/02/26	R035	02/08/2018	9.43	Call	Bond Future	6,746.2700	6.7463	6,942.0000	6.9420	2.901	0	0	0
2018/02/26	R035	02/08/2018	9.44	Call	Bond Future	6,801.8300	6.8018	6,998.5800	6.9986	2.893	0	0	0
2018/02/26	R035	02/08/2018	9.43	Put	Bond Future	1,952.1100	1.9521	1,827.5900	1.8276	(6.379)	0	0	0
2018/02/26	R186	03/05/2018	8.92	Call	Bond Future	5,833.3200	5.8333	5,955.5900	5.9556	2.096	0	0	0
2018/02/26	R186	03/05/2018	8.91	Put	Bond Future	106.5400	0.1065	88.3900	0.0884	(17.036)	0	0	0
2018/02/26	R186	03/05/2018	10.14	Put	Bond Future	0.2200	0.0002	0.1400	0.0001	(36.364)	0	0	0
2018/02/26	R186	03/05/2018	8.00	Put	Bond Future	1,436.3500	1.4363	1,335.2300	1.3352	(7.040)	0	0	0
2018/02/26	R186	03/05/2018	8.69	Call	Bond Future	4,483.5100	4.4835	4,592.7500	4.5927	2.436	0	0	0
2018/02/26	R186	03/05/2018	9.72	Put	Bond Future	2.8100	0.0028	1.9600	0.0020	(30.249)	0	0	10,640
2018/02/26	R186	03/05/2018	8.50	Call	Bond Future	3,422.4300	3.4224	3,516.2700	3.5163	2.742	0	0	0
2018/02/26	R186	03/05/2018	8.40	Put	Bond Future	503.1800	0.5032	447.2600	0.4473	(11.113)	0	0	3,500
2018/02/26	R186	03/05/2018	7.85	Call	Bond Future	732.6800	0.7327	756.4200	0.7564	3.240	0	0	500
2018/02/26	R186	03/05/2018	8.35	Put	Bond Future	579.1300	0.5791	517.9300	0.5179	(10.568)	0	0	500
2018/02/26	R186	03/05/2018			Bond Future	8.0393	119.0552	8.0186	119.1952	(0.259)	0.0000	0.0000	201,139
2018/02/26	R186	03/05/2018	8.93	Call	Bond Future	5,892.9000	5.8929	6,015.6200	6.0156	2.083	0	0	0
2018/02/26	R186	03/05/2018	8.93	Put	Bond Future	99.8900	0.0999	82.6300	0.0826	(17.279)	0	0	0
2018/02/26	R186	03/05/2018	9.30	Put	Bond Future	23.7400	0.0237	18.3700	0.0184	(22.620)	0	0	0
2018/02/26	R186	03/05/2018	9.30	Call	Bond Future	8,110.2500	8.1102	8,244.8600	8.2449	1.660	0	0	1,120
2018/02/26	R186	03/05/2018	10.14	Call	Bond Future	13,061.6300	13.0616	13,201.5300	13.2015	1.071	0	0	0
2018/02/26	R186	03/05/2018	7.85	Put	Bond Future	2,015.8300	2.0158	1,899.5900	1.8996	(5.766)	0	0	0
2018/02/26	R186	03/05/2018	8.92	Put	Bond Future	103.2000	0.1032	85.4900	0.0855	(17.161)	0	0	0
2018/02/26	R186	03/05/2018	8.91	Call	Bond Future	5,773.7300	5.7737	5,895.5600	5.8956	2.110	0	0	0
2018/02/26	R186	03/05/2018	9.19	Put	Bond Future	38.9500	0.0390	30.8600	0.0309	(20.770)	0	0	0
2018/02/26	R186	03/05/2018	8.00	Call	Bond Future	1,171.2700	1.1713	1,210.1300	1.2101	3.318	0	0	4,745
2018/02/26	R186	03/05/2018	8.69	Put	Bond Future	213.0000	0.2130	182.2600	0.1823	(14.432)	0	0	0
2018/02/26	R186	03/05/2018	9.72	Call	Bond Future	10,616.1300	10.6161	10,755.2600	10.7553	1.311	0	0	0
2018/02/26	R186	03/05/2018	8.50	Put	Bond Future	377.1100	0.3771	330.9700	0.3310	(12.235)	0	0	3,500
2018/02/26	R186	03/05/2018	8.40	Call	Bond Future	2,896.5000	2.8965	2,980.5600	2.9806	2.902	0	0	4,745
2018/02/26	R186	03/05/2018	8.35	Call	Bond Future	2,644.5800	2.6446	2,723.3600	2.7234	2.979	0	0	0
2018/02/26	R186	03/05/2018	8.70	Put	Bond Future	206.5600	0.2066	176.5100	0.1765	(14.548)	0	0	0
2018/02/26	R186	03/05/2018	9.75	Call	Bond Future	10,793.1300	10.7931	10,932.3800	10.9324	1.290	0	0	0
2018/02/26	R186	03/05/2018	9.75	Put	Bond Future	2.3700	0.0024	1.6400	0.0016	(30.802)	0	0	3,200
2018/02/26	R186	03/05/2018	9.19	Call	Bond Future	7,450.3200	7.4503	7,582.2100	7.5822	1.770	0	0	0
2018/02/26	R186	03/05/2018	8.85	Call	Bond Future	5,417.7900	5.4178	5,536.6800	5.5367	2.194	0	0	0
2018/02/26	R186	03/05/2018	8.85	Put	Bond Future	129.2000	0.1292	108.1100	0.1081	(16.324)	0	0	4,745
2018/02/26	R186	03/05/2018	8.70	Call	Bond Future	4,541.0600	4.5411	4,650.9900	4.6510	2.421	0	0	0
2018/02/26	R186	02/08/2018	8.48	Put	Bond Future	1,086.6400	1.0866	1,026.5700	1.0266	(5.528)	0	0	0
2018/02/26	R186	02/08/2018	8.25	Call	Bond Future	2,779.8900	2.7799	2,846.3900	2.8464	2.392	0	0	1,470
2018/02/26	R186	02/08/2018			Bond Future	8.0631	115.9584	8.0415	116.1002	(0.268)	0.0000	0.0000	191
2018/02/26	R186	02/08/2018	8.47	Call	Bond Future	3,735.8800	3.7359	3,816.9700	3.8170	2.171	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
2018/02/26	R186	02/08/2018	8.47	Put	Bond Future	1,104.3800	1.1044	1,043.6800	1.0437	(5.496)	0	0	0
2018/02/26	R186	02/08/2018	8.48	Call	Bond Future	3,781.8000	3.7818	3,863.5200	3.8635	2.161	0	0	0
2018/02/26	R186	02/08/2018	8.25	Put	Bond Future	1,561.1000	1.5611	1,485.8100	1.4858	(4.823)	0	0	0
2018/02/26	R186	02/08/2018	7.50	Put	Bond Future	4,392.0000	4.3920	4,269.0000	4.2690	(2.801)	0	0	0
2018/02/26	R186	02/08/2018	8.46	Call	Bond Future	3,689.9000	3.6899	3,770.3600	3.7704	2.181	0	0	0
2018/02/26	R186	02/08/2018	8.46	Put	Bond Future	1,122.1100	1.1221	1,060.7800	1.0608	(5.466)	0	0	0
2018/02/26	R186	02/08/2018	7.50	Call	Bond Future	616.2400	0.6162	635.0300	0.6350	3.049	0	0	1,470
2018/02/26	R186	01/11/2018	9.14	Call	Bond Future	7,246.1700	7.2462	7,354.4500	7.3545	1.494	0	0	0
2018/02/26	R186	01/11/2018	7.96	Put	Bond Future	3,002.7300	3.0027	2,910.2200	2.9102	(3.081)	0	0	0
2018/02/26	R186	01/11/2018	8.54	Put	Bond Future	1,522.6500	1.5226	1,461.2700	1.4613	(4.031)	0	0	0
2018/02/26	R186	01/11/2018			Bond Future	8.0821	118.1383	8.0595	118.2829	(0.279)	0.0000	0.0000	0
2018/02/26	R186	01/11/2018	8.46	Put	Bond Future	1,676.5500	1.6766	1,611.1600	1.6112	(3.900)	0	0	0
2018/02/26	R186	01/11/2018	8.46	Call	Bond Future	4,063.9400	4.0639	4,143.1500	4.1431	1.949	0	0	5,000
2018/02/26	R186	01/11/2018	8.53	Call	Bond Future	4,363.8300	4.3638	4,446.5500	4.4465	1.896	0	0	0
2018/02/26	R186	01/11/2018	8.53	Put	Bond Future	1,541.4300	1.5414	1,479.5500	1.4796	(4.014)	0	0	0
2018/02/26	R186	01/11/2018	9.14	Put	Bond Future	725.1000	0.7251	688.7800	0.6888	(5.009)	0	0	5,000
2018/02/26	R186	01/11/2018	7.96	Call	Bond Future	2,217.6100	2.2176	2,269.7000	2.2697	2.349	0	0	5,000
2018/02/26	R186	01/11/2018	8.54	Call	Bond Future	4,407.0100	4.4070	4,490.2300	4.4902	1.888	0	0	0
2018/02/26	R186	01/11/2018	8.52	Call	Bond Future	4,320.4500	4.3205	4,402.6800	4.4027	1.903	0	0	0
2018/02/26	R186	01/11/2018	8.52	Put	Bond Future	1,560.0600	1.5601	1,497.6900	1.4977	(3.998)	0	0	0
2018/02/26	R197	03/05/2018	304.46	Call	Bond Future	1,171.6500	1.1717	1,439.9400	1.4399	22.898	0	0	0
2018/02/26	R197	03/05/2018			Bond Future	305.6317	305.6317	305.8999	305.8999	0.088	0.0000	0.0000	2,388
2018/02/26	R197	03/05/2018	304.44	Call	Bond Future	1,191.6500	1.1917	1,459.9400	1.4599	22.514	0	0	0
2018/02/26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R197	03/05/2018	304.45	Call	Bond Future	1,181.6500	1.1817	1,449.9400	1.4499	22.705	0	0	0
2018/02/26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R202	03/05/2018	247.48	Put	Bond Future	8,384.6100	8.3846	8,396.0800	8.3961	0.137	0	0	0
2018/02/26	R202	03/05/2018	247.47	Call	Bond Future	124.0500	0.1240	110.1600	0.1102	(11.197)	0	0	0
2018/02/26	R202	03/05/2018			Bond Future	239.2189	239.2189	239.1936	239.1936	(0.011)	0.0000	0.0000	23,064
2018/02/26	R202	03/05/2018	247.48	Call	Bond Future	123.5000	0.1235	109.6600	0.1097	(11.206)	0	0	0
2018/02/26	R202	03/05/2018	247.47	Put	Bond Future	8,375.1600	8.3752	8,386.5800	8.3866	0.136	0	0	0
2018/02/26	R202	03/05/2018	247.49	Call	Bond Future	122.9500	0.1229	109.1600	0.1092	(11.216)	0	0	0
2018/02/26	R202	03/05/2018	247.49	Put	Bond Future	8,394.0600	8.3941	8,405.5800	8.4056	0.137	0	0	0
2018/02/26	R204	03/05/2018	7.10	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2018/02/26	R204	03/05/2018			Bond Future	6.2173	104.0913	6.1966	104.1038	(0.332)	0.0000	0.0000	22,162
2018/02/26	R204	03/05/2018	7.09	Call	Bond Future	527.8500	0.5278	540.3600	0.5404	2.370	0	0	0
2018/02/26	R204	03/05/2018	7.09	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	0
2018/02/26	R204	03/05/2018	7.10	Call	Bond Future	533.8600	0.5339	546.3700	0.5464	2.343	0	0	0
2018/02/26	R204	03/05/2018	7.08	Call	Bond Future	521.8400	0.5218	534.3400	0.5343	2.395	0	0	0
2018/02/26	R204	03/05/2018	7.08	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2018/02/26	R207	03/05/2018	7.57	Call	Bond Future	1,644.8400	1.6448	1,686.1100	1.6861	2.509	0	0	0
2018/02/26	R207	03/05/2018	7.56	Put	Bond Future	0.5800	0.0006	0.3700	0.0004	(36.207)	0	0	0
2018/02/26	R207	03/05/2018			Bond Future	6.5233	103.3933	6.4972	103.4348	(0.400)	0.0000	0.0000	25,979

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
2018/02/26	R207	03/05/2018	7.58	Call	Bond Future	1,660.3500	1.6603	1,701.6300	1.7016	2.486	0	0	0
2018/02/26	R207	03/05/2018	7.58	Put	Bond Future	0.5200	0.0005	0.3200	0.0003	(38.462)	0	0	0
2018/02/26	R207	03/05/2018	7.57	Put	Bond Future	0.5500	0.0006	0.3400	0.0003	(38.182)	0	0	0
2018/02/26	R207	03/05/2018	7.56	Call	Bond Future	1,629.3300	1.6293	1,670.6000	1.6706	2.533	0	0	0
2018/02/26	R208	03/05/2018	7.77	Call	Bond Future	2,214.9400	2.2149	2,265.5700	2.2656	2.286	0	0	0
2018/02/26	R208	03/05/2018			Bond Future	6.9038	100.2940	6.8832	100.3471	(0.298)	0.0000	0.0000	35,989
2018/02/26	R208	03/05/2018	7.77	Put	Bond Future	10.7000	0.0107	8.1900	0.0082	(23.458)	0	0	0
2018/02/26	R208	03/05/2018	7.78	Call	Bond Future	2,239.5600	2.2396	2,290.2800	2.2903	2.265	0	0	0
2018/02/26	R208	03/05/2018	7.79	Put	Bond Future	9.7700	0.0098	7.4400	0.0074	(23.849)	0	0	0
2018/02/26	R208	03/05/2018	7.78	Put	Bond Future	10.2300	0.0102	7.8100	0.0078	(23.656)	0	0	0
2018/02/26	R208	03/05/2018	7.79	Call	Bond Future	2,264.1800	2.2642	2,314.9900	2.3150	2.244	0	0	0
2018/02/26	R209	03/05/2018	9.85	Put	Bond Future	102.8100	0.1028	80.2900	0.0803	(21.904)	0	0	0
2018/02/26	R209	03/05/2018	10.00	Call	Bond Future	8,098.1300	8.0981	8,349.0300	8.3490	3.098	0	0	0
2018/02/26	R209	03/05/2018	10.73	Call	Bond Future	12,395.7000	12.3957	12,661.3600	12.6614	2.143	0	0	0
2018/02/26	R209	03/05/2018	9.75	Call	Bond Future	6,571.0200	6.5710	6,809.3600	6.8094	3.627	0	0	435
2018/02/26	R209	03/05/2018	9.77	Call	Bond Future	6,693.2600	6.6933	6,932.8700	6.9329	3.580	0	0	0
2018/02/26	R209	03/05/2018	9.30	Call	Bond Future	3,887.9900	3.8880	4,080.8700	4.0809	4.961	0	0	1,321
2018/02/26	R209	03/05/2018			Bond Future	8.8213	77.7079	8.7853	77.9746	(0.408)	0.0000	0.0000	80,834
2018/02/26	R209	03/05/2018	9.85	Call	Bond Future	7,182.5800	7.1826	7,426.7600	7.4268	3.400	0	0	0
2018/02/26	R209	03/05/2018	10.73	Put	Bond Future	2.9200	0.0029	1.8800	0.0019	(35.616)	0	0	435
2018/02/26	R209	03/05/2018	10.22	Call	Bond Future	9,419.6100	9.4196	9,678.6200	9.6786	2.750	0	0	0
2018/02/26	R209	03/05/2018	10.22	Put	Bond Future	28.5300	0.0285	20.8400	0.0208	(26.954)	0	0	435
2018/02/26	R209	03/05/2018	9.75	Put	Bond Future	136.2300	0.1362	107.8700	0.1079	(20.818)	0	0	0
2018/02/26	R209	03/05/2018	9.86	Call	Bond Future	7,243.7200	7.2437	7,488.4300	7.4884	3.378	0	0	0
2018/02/26	R209	03/05/2018	10.00	Put	Bond Future	67.2700	0.0673	51.4700	0.0515	(23.487)	0	0	11,067
2018/02/26	R209	03/05/2018	9.47	Put	Bond Future	296.1200	0.2961	243.7100	0.2437	(17.699)	0	0	250
2018/02/26	R209	03/05/2018	9.77	Put	Bond Future	128.7700	0.1288	101.6800	0.1017	(21.038)	0	0	250
2018/02/26	R209	03/05/2018	9.30	Put	Bond Future	467.8900	0.4679	394.0700	0.3941	(15.777)	0	0	0
2018/02/26	R209	03/05/2018	8.95	Put	Bond Future	1,135.8800	1.1359	1,001.1900	1.0012	(11.858)	0	0	0
2018/02/26	R209	03/05/2018	9.86	Put	Bond Future	99.9400	0.0999	77.9500	0.0780	(22.003)	0	0	0
2018/02/26	R209	03/05/2018	9.84	Call	Bond Future	7,121.3900	7.1214	7,365.0500	7.3650	3.422	0	0	0
2018/02/26	R209	03/05/2018	9.84	Put	Bond Future	105.7200	0.1057	82.6800	0.0827	(21.793)	0	0	0
2018/02/26	R209	03/05/2018	9.19	Put	Bond Future	623.6800	0.6237	533.0200	0.5330	(14.536)	0	0	0
2018/02/26	R209	03/05/2018	9.19	Call	Bond Future	3,277.9100	3.2779	3,453.9500	3.4539	5.370	0	0	250
2018/02/26	R209	03/05/2018	9.47	Call	Bond Future	4,877.1300	4.8771	5,091.4200	5.0914	4.394	0	0	0
2018/02/26	R209	03/05/2018	8.95	Call	Bond Future	2,077.9600	2.0780	2,209.9700	2.2100	6.353	0	0	1,321
2018/02/26	R209	02/08/2018	9.66	Call	Bond Future	6,370.4700	6.3705	6,572.8100	6.5728	3.176	0	0	435
2018/02/26	R209	02/08/2018	10.38	Call	Bond Future	10,299.6700	10.2997	10,545.1000	10.5451	2.383	0	0	0
2018/02/26	R209	02/08/2018	10.39	Put	Bond Future	217.8600	0.2179	192.5500	0.1925	(11.618)	0	0	0
2018/02/26	R209	02/08/2018			Bond Future	8.8550	79.1460	8.8181	79.4172	(0.417)	0.0000	0.0000	816
2018/02/26	R209	02/08/2018	10.84	Call	Bond Future	12,810.6300	12.8106	13,070.7400	13.0707	2.030	0	0	0
2018/02/26	R209	02/08/2018	10.84	Put	Bond Future	79.3400	0.0793	68.2700	0.0683	(13.953)	0	0	435
2018/02/26	R209	02/08/2018	10.21	Call	Bond Future	9,370.4400	9.3704	9,607.6700	9.6077	2.532	0	0	0
2018/02/26	R209	02/08/2018	10.21	Put	Bond Future	316.2400	0.3162	282.2900	0.2823	(10.736)	0	0	435
2018/02/26	R209	02/08/2018	9.66	Put	Bond Future	791.1300	0.7911	722.2900	0.7223	(8.701)	0	0	0
2018/02/26	R209	02/08/2018	10.38	Put	Bond Future	222.5300	0.2225	196.7800	0.1968	(11.571)	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
2018/02/26	R209	02/08/2018	10.39	Call	Bond Future	10,354.4500	10.3544	10,600.3200	10.6003	2.375	0	0	0
2018/02/26	R209	02/08/2018	10.40	Call	Bond Future	10,409.2500	10.4092	10,655.5400	10.6555	2.366	0	0	0
2018/02/26	R209	02/08/2018	10.40	Put	Bond Future	213.2900	0.2133	188.4000	0.1884	(11.670)	0	0	0
2018/02/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R209	01/11/2018	9.34	Put	Bond Future	1,972.2600	1.9723	1,864.1100	1.8641	(5.484)	0	0	0
2018/02/26	R209	01/11/2018	1,016.00	Call	Bond Future	76,597.2000	76.5972	76,873.5100	76.8735	0.361	0	0	0
2018/02/26	R209	01/11/2018	9.97	Call	Bond Future	8,298.0500	8.2980	8,509.7400	8.5097	2.551	0	0	0
2018/02/26	R209	01/11/2018			Bond Future	8.8874	77.4851	8.8495	77.7614	(0.427)	0.0000	0.0000	0
2018/02/26	R209	01/11/2018	1,016.01	Call	Bond Future	76,597.2000	76.5972	76,873.5100	76.8735	0.361	0	0	0
2018/02/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R209	01/11/2018	1,015.99	Call	Bond Future	76,597.1900	76.5972	76,873.5000	76.8735	0.361	0	0	0
2018/02/26	R209	01/11/2018	9.34	Call	Bond Future	5,158.3300	5.1583	5,326.4900	5.3265	3.260	0	0	0
2018/02/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R209	01/11/2018	9.97	Put	Bond Future	989.8600	0.9899	925.2400	0.9252	(6.528)	0	0	0
2018/02/26	R209	01/11/2018	10.57	Call	Bond Future	11,351.6100	11.3516	11,593.8400	11.5938	2.134	0	0	0
2018/02/26	R209	01/11/2018	10.57	Put	Bond Future	428.1900	0.4282	394.1100	0.3941	(7.959)	0	0	0
2018/02/26	R209	01/11/2018	9.94	Call	Bond Future	8,142.6000	8.1426	8,352.6100	8.3526	2.579	0	0	0
2018/02/26	R209	01/11/2018	9.94	Put	Bond Future	1,022.8800	1.0229	956.5800	0.9566	(6.482)	0	0	0
2018/02/26	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R210	03/05/2018	191.44	Put	Bond Future	3,219.0600	3.2191	3,406.5800	3.4066	5.825	0	0	0
2018/02/26	R210	03/05/2018			Bond Future	188.2209	188.2209	188.0334	188.0334	(0.100)	0.0000	0.0000	2,159
2018/02/26	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R210	03/05/2018	191.46	Put	Bond Future	3,239.0600	3.2391	3,426.5800	3.4266	5.789	0	0	0
2018/02/26	R210	03/05/2018	191.45	Put	Bond Future	3,229.0600	3.2291	3,416.5800	3.4166	5.807	0	0	0
2018/02/26	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R212	03/05/2018	154.30	Call	Bond Future	1,139.4900	1.1395	1,120.1600	1.1202	(1.696)	0	0	0
2018/02/26	R212	03/05/2018			Bond Future	155.4395	155.4395	155.4202	155.4202	(0.012)	0.0000	0.0000	4,755
2018/02/26	R212	03/05/2018	154.28	Call	Bond Future	1,159.4900	1.1595	1,140.1600	1.1402	(1.667)	0	0	0
2018/02/26	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R212	03/05/2018	154.29	Call	Bond Future	1,149.4900	1.1495	1,130.1600	1.1302	(1.682)	0	0	0
2018/02/26	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/26	R213	03/05/2018	9.57	Put	Bond Future	96.9000	0.0969	78.5400	0.0785	(18.947)	0	0	0
2018/02/26	R213	03/05/2018	9.56	Call	Bond Future	6,654.8500	6.6549	6,818.1300	6.8181	2.454	0	0	0
2018/02/26	R213	03/05/2018			Bond Future	8.5790	89.1639	8.5532	89.3460	(0.301)	0.0000	0.0000	45,747
2018/02/26	R213	03/05/2018	9.57	Call	Bond Future	6,715.2700	6.7153	6,878.9800	6.8790	2.438	0	0	0
2018/02/26	R213	03/05/2018	9.56	Put	Bond Future	99.8100	0.0998	81.0200	0.0810	(18.826)	0	0	0
2018/02/26	R213	03/05/2018	9.58	Call	Bond Future	6,775.6800	6.7757	6,939.8400	6.9398	2.423	0	0	0
2018/02/26	R213	03/05/2018	9.58	Put	Bond Future	94.0600	0.0941	76.1500	0.0762	(19.041)	0	0	0
2018/02/26	R213	02/08/2018	9.06	Call	Bond Future	4,272.7400	4.2727	4,383.3400	4.3833	2.589	0	0	0
2018/02/26	R213	02/08/2018	9.05	Put	Bond Future	1,242.2400	1.2422	1,167.2500	1.1672	(6.037)	0	0	0
2018/02/26	R213	02/08/2018			Bond Future	8.6107	90.8142	8.5842	90.9991	(0.308)	0.0000	0.0000	1
2018/02/26	R213	02/08/2018	9.07	Call	Bond Future	4,320.8600	4.3209	4,432.2000	4.4322	2.577	0	0	0
2018/02/26	R213	02/08/2018	9.07	Put	Bond Future	1,205.7900	1.2058	1,132.2800	1.1323	(6.096)	0	0	0
2018/02/26	R213	02/08/2018	9.06	Put	Bond Future	1,223.8900	1.2239	1,149.6400	1.1496	(6.067)	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
2018/02/26	R213	02/08/2018	9.05	Call	Bond Future	4,224.8000	4.2248	4,334.6600	4.3347	2.600	0	0	0
2018/02/26	R214	03/05/2018	9.99	Put	Bond Future	113.1100	0.1131	85.3200	0.0853	(24.569)	0	0	0
2018/02/26	R214	03/05/2018			Bond Future	8.9350	77.6596	8.8889	78.0229	(0.516)	0.0000	0.0000	47,218
2018/02/26	R214	03/05/2018	9.98	Call	Bond Future	7,664.5300	7.6645	7,999.4500	7.9995	4.370	0	0	0
2018/02/26	R214	03/05/2018	9.98	Put	Bond Future	116.1900	0.1162	87.7700	0.0878	(24.460)	0	0	0
2018/02/26	R214	03/05/2018	9.99	Call	Bond Future	7,727.8100	7.7278	8,063.3600	8.0634	4.342	0	0	0
2018/02/26	R214	03/05/2018	9.97	Call	Bond Future	7,601.2600	7.6013	7,935.5300	7.9355	4.398	0	0	0
2018/02/26	R214	03/05/2018	9.97	Put	Bond Future	119.3900	0.1194	90.3200	0.0903	(24.349)	0	0	0
2018/02/26	R248	03/05/2018	10.06	Call	Bond Future	10,350.7300	10.3507	10,785.9700	10.7860	4.205	0	0	0
2018/02/26	R248	03/05/2018	10.05	Put	Bond Future	150.3700	0.1504	113.9900	0.1140	(24.194)	0	0	0
2018/02/26	R248	03/05/2018			Bond Future	8.9551	99.4958	8.9090	99.9667	(0.515)	0.0000	0.0000	91,404
2018/02/26	R248	03/05/2018	10.07	Call	Bond Future	10,430.7400	10.4307	10,866.7500	10.8667	4.180	0	0	0
2018/02/26	R248	03/05/2018	10.07	Put	Bond Future	142.8200	0.1428	107.9800	0.1080	(24.394)	0	0	0
2018/02/26	R248	03/05/2018	10.06	Put	Bond Future	146.5700	0.1466	110.9600	0.1110	(24.296)	0	0	0
2018/02/26	R248	03/05/2018	10.05	Call	Bond Future	10,270.6300	10.2706	10,705.1000	10.7051	4.230	0	0	0
Total													1178493