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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2018 TO 21/02/2018

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
2018/02/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/21	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	2025	03/05/2018	133.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2025	03/05/2018	133.20	Put	Bond Future	704.1600		0.7042	62.4600	0.0625	(91.130)	0	0	0
2018/02/21	2025	03/05/2018			Bond Future	132.4958		132.4958	133.1375	133.1375	0.484	0.0000	0.0000	1,033
2018/02/21	2025	03/05/2018	133.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2025	03/05/2018	133.22	Put	Bond Future	724.1600		0.7242	82.4600	0.0825	(88.613)	0	0	0
2018/02/21	2025	03/05/2018	133.21	Put	Bond Future	714.1600		0.7142	72.4600	0.0725	(89.854)	0	0	0
2018/02/21	2025	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2025	02/08/2018			Bond Future	133.5746		133.5746	134.2276	134.2276	0.489	0.0000	0.0000	0
2018/02/21	2025	02/08/2018	136.65	Put	Bond Future	3,075.4300		3.0754	2,422.4000	2.4224	(21.234)	0	0	0
2018/02/21	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2025	02/08/2018	136.67	Put	Bond Future	3,095.4300		3.0954	2,442.4000	2.4424	(21.097)	0	0	0
2018/02/21	2025	02/08/2018	136.66	Put	Bond Future	3,085.4300		3.0854	2,432.4000	2.4324	(21.165)	0	0	0
2018/02/21	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2029	03/05/2018			Bond Future	101.0642		101.0642	101.6377	101.6377	0.567	0.0000	0.0000	1,370
2018/02/21	2029	02/08/2018			Bond Future	102.9400		102.9400	103.5236	103.5236	0.567	0.0000	0.0000	0
2018/02/21	2030	03/05/2018	9.51	Call	Bond Future	6,767.7800		6.7678	7,511.3500	7.5113	10.987	0	0	0
2018/02/21	2030	03/05/2018			Bond Future	8.5714		97.9466	8.4212	99.0216	(1.752)	0.0000	0.0000	90,395
2018/02/21	2030	03/05/2018	9.49	Call	Bond Future	6,656.0100		6.6560	7,386.2100	7.3862	10.971	0	0	0
2018/02/21	2030	03/05/2018	9.49	Put	Bond Future	419.9700		0.4200	75.1500	0.0751	(82.106)	0	0	0
2018/02/21	2030	03/05/2018	9.51	Put	Bond Future	402.1700		0.4022	70.7200	0.0707	(82.415)	0	0	0
2018/02/21	2030	03/05/2018	9.50	Call	Bond Future	6,711.8400		6.7118	7,448.7800	7.4488	10.980	0	0	0
2018/02/21	2030	03/05/2018	9.50	Put	Bond Future	410.9800		0.4110	72.9000	0.0729	(82.262)	0	0	0
2018/02/21	2030	02/08/2018	9.46	Put	Bond Future	1,462.6200		1.4626	512.3000	0.5123	(64.974)	0	0	0
2018/02/21	2030	02/08/2018	8.51	Call	Bond Future	3,330.5900		3.3306	2,568.4400	2.5684	(22.883)	0	0	7,850
2018/02/21	2030	02/08/2018	8.91	Call	Bond Future	4,710.5700		4.7106	4,367.4400	4.3674	(7.284)	0	0	7,850
2018/02/21	2030	02/08/2018			Bond Future	8.6103		95.7539	8.4550	96.8476	(1.804)	0.0000	0.0000	127
2018/02/21	2030	02/08/2018	9.46	Call	Bond Future	7,160.5400		7.1605	7,303.9400	7.3039	2.003	0	0	0
2018/02/21	2030	02/08/2018	8.51	Put	Bond Future	4,034.8200		4.0348	2,178.9500	2.1790	(45.996)	0	0	0
2018/02/21	2030	02/08/2018	9.47	Call	Bond Future	7,208.4300		7.2084	7,360.1000	7.3601	2.104	0	0	0
2018/02/21	2030	02/08/2018	9.45	Put	Bond Future	1,479.1700		1.4792	520.5500	0.5205	(64.808)	0	0	0
2018/02/21	2030	02/08/2018	8.91	Put	Bond Future	2,646.5500		2.6465	1,209.7000	1.2097	(54.291)	0	0	0
2018/02/21	2030	02/08/2018	9.50	Call	Bond Future	7,352.6900		7.3527	7,528.9700	7.5290	2.397	0	0	0
2018/02/21	2030	02/08/2018	9.47	Put	Bond Future	1,446.2200		1.4462	504.1700	0.5042	(65.139)	0	0	0
2018/02/21	2030	02/08/2018	9.45	Call	Bond Future	7,112.7500		7.1127	7,247.8500	7.2478	1.899	0	0	0
2018/02/21	2030	02/08/2018	9.50	Put	Bond Future	1,397.9900		1.3980	480.5500	0.4805	(65.626)	0	0	7,850
2018/02/21	2032	03/05/2018	9.71	Put	Bond Future	113.2600		0.1133	93.8300	0.0938	(17.155)	0	0	0
2018/02/21	2032	03/05/2018	9.70	Call	Bond Future	6,791.7000		6.7917	7,975.9600	7.9760	17.437	0	0	0
2018/02/21	2032	03/05/2018			Bond Future	8.7878		96.5748	8.6326	97.7797	(1.766)	0.0000	0.0000	63,180

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
2018/02/21	2032	03/05/2018	9.71	Call	Bond Future	6,857.2000	6.8572	8,042.6800	8.0427	17.288	0	0	0
2018/02/21	2032	03/05/2018	9.70	Put	Bond Future	117.2200	0.1172	96.5700	0.0966	(17.616)	0	0	0
2018/02/21	2032	03/05/2018	9.72	Call	Bond Future	6,922.7500	6.9227	8,109.4000	8.1094	17.141	0	0	0
2018/02/21	2032	03/05/2018	9.72	Put	Bond Future	109.4200	0.1094	91.1600	0.0912	(16.688)	0	0	0
2018/02/21	2032	02/08/2018	9.67	Call	Bond Future	6,803.5400	6.8035	7,918.8800	7.9189	16.394	0	0	0
2018/02/21	2032	02/08/2018	9.66	Put	Bond Future	703.2300	0.7032	589.5600	0.5896	(16.164)	0	0	0
2018/02/21	2032	02/08/2018			Bond Future	8.8271	98.3623	8.6672	99.5884	(1.812)	0.0000	0.0000	2
2018/02/21	2032	02/08/2018	9.68	Call	Bond Future	6,860.6600	6.8607	7,979.0600	7.9791	16.302	0	0	0
2018/02/21	2032	02/08/2018	9.68	Put	Bond Future	679.1300	0.6791	571.4700	0.5715	(15.853)	0	0	0
2018/02/21	2032	02/08/2018	9.67	Put	Bond Future	691.1700	0.6912	580.4500	0.5805	(16.019)	0	0	0
2018/02/21	2032	02/08/2018	9.66	Call	Bond Future	6,746.3600	6.7464	7,858.7500	7.8588	16.489	0	0	0
2018/02/21	2033	03/05/2018	107.71	Put	Bond Future	3,246.2600	3.2463	2,871.6100	2.8716	(11.541)	0	0	0
2018/02/21	2033	03/05/2018			Bond Future	104.4637	104.4637	104.8384	104.8384	0.359	0.0000	0.0000	6,055
2018/02/21	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	03/05/2018	107.70	Put	Bond Future	3,236.2600	3.2363	2,861.6100	2.8616	(11.577)	0	0	0
2018/02/21	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	03/05/2018	107.69	Put	Bond Future	3,226.2600	3.2263	2,851.6100	2.8516	(11.613)	0	0	0
2018/02/21	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	02/08/2018			Bond Future	106.4026	106.4026	106.7837	106.7837	0.358	0.0000	0.0000	0
2018/02/21	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	02/08/2018	109.92	Put	Bond Future	3,517.3600	3.5174	3,136.3000	3.1363	(10.834)	0	0	0
2018/02/21	2033	02/08/2018	109.94	Put	Bond Future	3,537.3600	3.5374	3,156.3000	3.1563	(10.772)	0	0	0
2018/02/21	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2033	02/08/2018	109.93	Put	Bond Future	3,527.3600	3.5274	3,146.3000	3.1463	(10.803)	0	0	0
2018/02/21	2037	03/05/2018	9.99	Call	Bond Future	7,561.2600	7.5613	9,310.0100	9.3100	23.128	0	0	0
2018/02/21	2037	03/05/2018	9.97	Put	Bond Future	162.3100	0.1623	112.2700	0.1123	(30.830)	0	0	0
2018/02/21	2037	03/05/2018			Bond Future	9.0717	97.1478	8.8657	98.9425	(2.272)	0.0000	0.0000	44,878
2018/02/21	2037	03/05/2018	9.99	Put	Bond Future	152.3200	0.1523	106.3600	0.1064	(30.173)	0	0	0
2018/02/21	2037	03/05/2018	9.97	Call	Bond Future	7,419.5200	7.4195	9,164.1900	9.1642	23.515	0	0	0
2018/02/21	2037	03/05/2018	9.98	Put	Bond Future	157.2400	0.1572	109.2800	0.1093	(30.501)	0	0	0
2018/02/21	2037	03/05/2018	9.98	Call	Bond Future	7,490.3700	7.4904	9,237.1200	9.2371	23.320	0	0	0
2018/02/21	2037	02/08/2018	9.96	Put	Bond Future	848.9500	0.8489	685.7100	0.6857	(19.228)	0	0	0
2018/02/21	2037	02/08/2018	9.95	Call	Bond Future	7,545.9900	7.5460	9,205.4500	9.2054	21.991	0	0	0
2018/02/21	2037	02/08/2018			Bond Future	9.1174	94.6900	8.9053	96.5167	(2.327)	0.0000	0.0000	731
2018/02/21	2037	02/08/2018	9.96	Call	Bond Future	7,607.6800	7.6077	9,271.2000	9.2712	21.866	0	0	0
2018/02/21	2037	02/08/2018	9.95	Put	Bond Future	863.0600	0.8631	695.7600	0.6958	(19.385)	0	0	0
2018/02/21	2037	02/08/2018	9.97	Call	Bond Future	7,669.4800	7.6695	9,337.0000	9.3370	21.742	0	0	0
2018/02/21	2037	02/08/2018	9.97	Put	Bond Future	835.0500	0.8350	675.8100	0.6758	(19.070)	0	0	0
2018/02/21	2038	03/05/2018	132.28	Put	Bond Future	5,075.9500	5.0760	4,508.0100	4.5080	(11.189)	0	0	0
2018/02/21	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2038	03/05/2018			Bond Future	127.2041	127.2041	127.7720	127.7720	0.446	0.0000	0.0000	8,991
2018/02/21	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2038	03/05/2018	132.27	Put	Bond Future	5,065.9500	5.0660	4,498.0100	4.4980	(11.211)	0	0	0
2018/02/21	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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2018/02/21	2038	03/05/2018	132.29	Put	Bond Future	5,085.9500	5.0860	4,518.0100	4.5180	(11.167)	0	0	0
2018/02/21	2038	02/08/2018	134.55	Put	Bond Future	6,537.9000	6.5379	5,960.0700	5.9601	(8.838)	0	0	0
2018/02/21	2038	02/08/2018			Bond Future	128.0121	128.0121	128.5899	128.5899	0.451	0.0000	0.0000	0
2018/02/21	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2038	02/08/2018	134.54	Put	Bond Future	6,527.9000	6.5279	5,950.0700	5.9501	(8.852)	0	0	0
2018/02/21	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2038	02/08/2018	134.53	Put	Bond Future	6,517.9000	6.5179	5,940.0700	5.9401	(8.865)	0	0	0
2018/02/21	2040	03/05/2018	10.08	Put	Bond Future	164.6800	0.1647	121.1200	0.1211	(26.451)	0	0	0
2018/02/21	2040	03/05/2018			Bond Future	9.1367	101.1046	8.9257	103.0953	(2.310)	0.0000	0.0000	39,996
2018/02/21	2040	03/05/2018	10.07	Call	Bond Future	8,259.6900	8.2597	10,204.7900	10.2048	23.549	0	0	0
2018/02/21	2040	03/05/2018	10.07	Put	Bond Future	169.8300	0.1698	124.2900	0.1243	(26.815)	0	0	0
2018/02/21	2040	03/05/2018	10.08	Call	Bond Future	8,335.3700	8.3354	10,282.4500	10.2824	23.359	0	0	0
2018/02/21	2040	03/05/2018	10.06	Call	Bond Future	8,184.1100	8.1841	10,127.1600	10.1272	23.742	0	0	0
2018/02/21	2040	03/05/2018	10.06	Put	Bond Future	175.1900	0.1752	127.6000	0.1276	(27.165)	0	0	0
2018/02/21	2040	03/05/2018	10.00	Put	Bond Future	210.5900	0.2106	149.1100	0.1491	(29.194)	0	0	0
2018/02/21	2040	03/05/2018	10.00	Call	Bond Future	7,731.3600	7.7314	9,660.5200	9.6605	24.952	0	0	1,500
2018/02/21	2040	03/05/2018	9.00	Put	Bond Future	2,783.9200	2.7839	1,775.9300	1.7759	(36.208)	0	0	0
2018/02/21	2040	03/05/2018	9.00	Call	Bond Future	1,501.5900	1.5016	2,484.2400	2.4842	65.441	0	0	1,500
2018/02/21	2040	02/08/2018	10.03	Put	Bond Future	947.3600	0.9474	749.4800	0.7495	(20.888)	0	0	0
2018/02/21	2040	02/08/2018	10.04	Call	Bond Future	8,330.2700	8.3303	10,163.1400	10.1631	22.003	0	0	0
2018/02/21	2040	02/08/2018			Bond Future	9.1824	98.4698	8.9653	100.4959	(2.365)	0.0000	0.0000	420
2018/02/21	2040	02/08/2018	10.05	Call	Bond Future	8,396.2000	8.3962	10,233.6200	10.2336	21.884	0	0	0
2018/02/21	2040	02/08/2018	10.05	Put	Bond Future	917.1500	0.9172	728.4200	0.7284	(20.578)	0	0	0
2018/02/21	2040	02/08/2018	10.03	Call	Bond Future	8,264.4400	8.2644	10,092.7100	10.0927	22.122	0	0	0
2018/02/21	2040	02/08/2018	10.04	Put	Bond Future	932.1500	0.9322	738.8700	0.7389	(20.735)	0	0	0
2018/02/21	2044	03/05/2018	10.10	Call	Bond Future	8,406.3900	8.4064	10,340.9600	10.3410	23.013	0	0	0
2018/02/21	2044	03/05/2018	10.09	Put	Bond Future	183.9000	0.1839	129.4400	0.1294	(29.614)	0	0	0
2018/02/21	2044	03/05/2018			Bond Future	9.1655	98.2385	8.9597	100.2252	(2.245)	0.0000	0.0000	23,424
2018/02/21	2044	03/05/2018	10.11	Call	Bond Future	8,482.5800	8.4826	10,419.3300	10.4193	22.832	0	0	0
2018/02/21	2044	03/05/2018	10.11	Put	Bond Future	172.9700	0.1730	122.9700	0.1230	(28.907)	0	0	0
2018/02/21	2044	03/05/2018	10.10	Put	Bond Future	178.3200	0.1783	126.1400	0.1261	(29.262)	0	0	0
2018/02/21	2044	03/05/2018	10.09	Call	Bond Future	8,330.3100	8.3303	10,262.6000	10.2626	23.196	0	0	0
2018/02/21	2044	02/08/2018	10.07	Call	Bond Future	8,509.0300	8.5090	10,355.6800	10.3557	21.702	0	0	0
2018/02/21	2044	02/08/2018			Bond Future	9.2096	95.6758	8.9981	97.6980	(2.296)	0.0000	0.0000	0
2018/02/21	2044	02/08/2018	10.05	Call	Bond Future	8,376.1500	8.3762	10,213.8100	10.2138	21.939	0	0	0
2018/02/21	2044	02/08/2018	10.05	Put	Bond Future	990.8600	0.9909	806.3000	0.8063	(18.626)	0	0	0
2018/02/21	2044	02/08/2018	10.07	Put	Bond Future	959.8200	0.9598	784.2500	0.7842	(18.292)	0	0	0
2018/02/21	2044	02/08/2018	10.06	Call	Bond Future	8,442.5400	8.4425	10,284.8100	10.2848	21.821	0	0	0
2018/02/21	2044	02/08/2018	10.06	Put	Bond Future	975.2300	0.9752	795.2800	0.7953	(18.452)	0	0	0
2018/02/21	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2046	03/05/2018			Bond Future	120.3690	120.3690	120.8149	120.8149	0.370	0.0000	0.0000	10,874
2018/02/21	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2046	03/05/2018	127.93	Put	Bond Future	7,560.9800	7.5610	7,115.1300	7.1151	(5.897)	0	0	0
2018/02/21	2046	03/05/2018	127.95	Put	Bond Future	7,580.9800	7.5810	7,135.1300	7.1351	(5.881)	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
2018/02/21	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2046	03/05/2018	127.94	Put	Bond Future	7,570.9800	7.5710	7,125.1300	7.1251	(5.889)	0	0	0
2018/02/21	2046	02/08/2018	128.78	Put	Bond Future	6,176.9600	6.1770	5,723.4900	5.7235	(7.341)	0	0	0
2018/02/21	2046	02/08/2018			Bond Future	122.6030	122.6030	123.0565	123.0565	0.370	0.0000	0.0000	0
2018/02/21	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2046	02/08/2018	128.77	Put	Bond Future	6,166.9600	6.1670	5,713.4900	5.7135	(7.353)	0	0	0
2018/02/21	2046	02/08/2018	128.79	Put	Bond Future	6,186.9600	6.1870	5,733.4900	5.7335	(7.329)	0	0	0
2018/02/21	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	03/05/2018	135.62	Put	Bond Future	8,038.4600	8.0385	5,539.6100	5.5396	(31.086)	0	0	0
2018/02/21	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	03/05/2018			Bond Future	127.5815	127.5815	130.0804	130.0804	1.959	0.0000	0.0000	9,738
2018/02/21	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	03/05/2018	135.61	Put	Bond Future	8,028.4600	8.0285	5,529.6100	5.5296	(31.125)	0	0	0
2018/02/21	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	03/05/2018	135.63	Put	Bond Future	8,048.4600	8.0485	5,549.6100	5.5496	(31.048)	0	0	0
2018/02/21	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	02/08/2018	137.54	Put	Bond Future	9,323.3800	9.3234	6,778.6600	6.7787	(27.294)	0	0	0
2018/02/21	2050	02/08/2018	137.52	Put	Bond Future	9,303.3800	9.3034	6,758.6600	6.7587	(27.353)	0	0	0
2018/02/21	2050	02/08/2018			Bond Future	128.2166	128.2166	130.7613	130.7613	1.985	0.0000	0.0000	0
2018/02/21	2050	02/08/2018	137.53	Put	Bond Future	9,313.3800	9.3134	6,768.6600	6.7687	(27.323)	0	0	0
2018/02/21	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	AL37	03/05/2018			Index Future	590.2520	590.2520	592.5070	592.5070	0.382	0.0000	0.0000	0
2018/02/21	AL37	02/08/2018			Index Future	601.1790	601.1790	603.4670	603.4670	0.381	0.0000	0.0000	0
2018/02/21	AL7T	03/05/2018			Index Future	691.5380	691.5380	697.1640	697.1640	0.814	0.0000	0.0000	0
2018/02/21	AL7T	02/08/2018			Index Future	704.3410	704.3410	710.0610	710.0610	0.812	0.0000	0.0000	0
2018/02/21	ALBI	03/05/2018			Index Future	629.7890	629.7890	637.9720	637.9720	1.299	0.0000	0.0000	818
2018/02/21	ALBI	02/08/2018			Index Future	641.4490	641.4490	649.7730	649.7730	1.298	0.0000	0.0000	0
2018/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	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
2018/02/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	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
2018/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/21	EL28	03/05/2018	133.20	Put	Bond Future	3,366.2200	3.3662	2,470.2800	2.4703	(26.616)	0	0	0
2018/02/21	EL28	03/05/2018			Bond Future	129.8338	129.8338	130.7297	130.7297	0.690	0.0000	0.0000	0
2018/02/21	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	03/05/2018	133.19	Put	Bond Future	3,356.2200	3.3562	2,460.2800	2.4603	(26.695)	0	0	0
2018/02/21	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	03/05/2018	133.18	Put	Bond Future	3,346.2200	3.3462	2,450.2800	2.4503	(26.775)	0	0	0
2018/02/21	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	02/08/2018			Bond Future	132.2434	132.2434	133.1554	133.1554	0.690	0.0000	0.0000	0
2018/02/21	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	02/08/2018	134.93	Put	Bond Future	2,686.5800	2.6866	1,774.6400	1.7746	(33.944)	0	0	0
2018/02/21	EL28	02/08/2018	134.95	Put	Bond Future	2,706.5800	2.7066	1,794.6400	1.7946	(33.693)	0	0	0
2018/02/21	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	EL28	02/08/2018	134.94	Put	Bond Future	2,696.5800	2.6966	1,784.6400	1.7846	(33.818)	0	0	0
2018/02/21	ES33	03/05/2018	11.22	Call	Bond Future	4,883.3200	4.8833	6,217.0500	6.2171	27.312	0	0	0
2018/02/21	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	ES33	03/05/2018			Bond Future	10.4102	79.0113	10.2019	80.3451	(2.001)	0.0000	0.0000	9,466
2018/02/21	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	ES33	03/05/2018	11.20	Call	Bond Future	4,768.2500	4.7682	6,101.9800	6.1020	27.971	0	0	0
2018/02/21	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	ES33	03/05/2018	11.21	Call	Bond Future	4,825.8200	4.8258	6,159.5500	6.1596	27.637	0	0	0
2018/02/21	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	ES33	02/08/2018	11.14	Call	Bond Future	3,857.2900	3.8573	5,214.8300	5.2148	35.194	0	0	0
2018/02/21	ES33	02/08/2018			Bond Future	10.4973	80.4738	10.2821	81.8314	(2.049)	0.0000	0.0000	0
2018/02/21	ES33	02/08/2018	11.15	Call	Bond Future	3,915.0400	3.9150	5,272.5800	5.2726	34.675	0	0	0
2018/02/21	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	ES33	02/08/2018	11.16	Call	Bond Future	3,972.7300	3.9727	5,330.2700	5.3303	34.171	0	0	0
2018/02/21	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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2018/02/21	ES42	03/05/2018			Bond Future	10.5594	82.4479	10.3565	83.9633	(1.922)	0.0000	0.0000	7,957
2018/02/21	ES42	02/08/2018			Bond Future	10.6431	83.9738	10.4338	85.5162	(1.967)	0.0000	0.0000	0
2018/02/21	GOVI	03/05/2018	590.29	Call	GOVI	371,860.0000	37.1860	445,710.0000	44.5710	19.860	0	0	0
2018/02/21	GOVI	03/05/2018	590.27	Call	GOVI	372,060.0000	37.2060	445,910.0000	44.5910	19.849	0	0	0
2018/02/21	GOVI	03/05/2018			GOVI	627.4760	627.4760	634.8610	634.8610	1.177	0.0000	0.0000	616
2018/02/21	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GOVI	03/05/2018	590.28	Call	GOVI	371,960.0000	37.1960	445,810.0000	44.5810	19.854	0	0	0
2018/02/21	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GOVI	02/08/2018			GOVI	639.0930	639.0930	646.6050	646.6050	1.175	0.0000	0.0000	0
2018/02/21	GOVI	02/08/2018	605.71	Call	GOVI	333,830.0000	33.3830	408,950.0000	40.8950	22.502	0	0	0
2018/02/21	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GOVI	02/08/2018	605.72	Call	GOVI	333,730.0000	33.3730	408,850.0000	40.8850	22.509	0	0	0
2018/02/21	GOVI	02/08/2018	605.70	Call	GOVI	333,930.0000	33.3930	409,050.0000	40.9050	22.496	0	0	0
2018/02/21	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/21	IGOV	03/05/2018			Index Future	253.9900	253.9900	255.6510	255.6510	0.654	0.0000	0.0000	1,146
2018/02/21	IGOV	02/08/2018			Index Future	258.7050	258.7050	260.3940	260.3940	0.653	0.0000	0.0000	0
2018/02/21	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/21	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/21	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/02/21	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4100	100.4100	(0.010)	0.0000	0.0000	0
2018/02/21	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.3800	99.3800	(0.020)	0.0000	0.0000	0
2018/02/21	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/21	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/21	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/02/21	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.7900	98.7900	(0.010)	0.0000	0.0000	0
2018/02/21	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1300	99.1300	(0.030)	0.0000	0.0000	0
2018/02/21	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4200	99.4200	(0.040)	0.0000	0.0000	0
2018/02/21	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.7400	99.7400	(0.050)	0.0000	0.0000	0
2018/02/21	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6000	100.6000	(0.060)	0.0000	0.0000	0
2018/02/21	IS02	23/03/2020			Interest Rate Swap	98.3300	98.3300	98.2700	98.2700	(0.061)	0.0000	0.0000	0
2018/02/21	IS05	17/12/2020			Interest Rate Swap	95.5800	95.5800	95.4700	95.4700	(0.115)	0.0000	0.0000	0
2018/02/21	IS05	16/03/2021			Interest Rate Swap	94.7300	94.7300	94.5900	94.5900	(0.148)	0.0000	0.0000	0
2018/02/21	IS05	15/06/2021			Interest Rate Swap	93.8500	93.8500	93.6700	93.6700	(0.192)	0.0000	0.0000	0
2018/02/21	IS05	21/09/2021			Interest Rate Swap	93.9400	93.9400	93.7200	93.7200	(0.234)	0.0000	0.0000	0
2018/02/21	IS05	21/12/2021			Interest Rate Swap	96.0700	96.0700	95.8100	95.8100	(0.271)	0.0000	0.0000	51
2018/02/21	IS05	15/03/2022			Interest Rate Swap	96.1300	96.1300	95.8400	95.8400	(0.302)	0.0000	0.0000	0
2018/02/21	IS05	21/06/2022			Interest Rate Swap	97.2500	97.2500	96.9400	96.9400	(0.319)	0.0000	0.0000	0
2018/02/21	IS05	20/09/2022			Interest Rate Swap	99.3900	99.3900	99.0600	99.0600	(0.332)	0.0000	0.0000	0
2018/02/21	IS05	20/12/2022			Interest Rate Swap	100.5800	100.5800	100.2300	100.2300	(0.348)	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
2018/02/21	IS05	22/03/2023			Interest Rate Swap	95.5900	95.5900	95.2200	95.2200	(0.387)	0.0000	0.0000	0
2018/02/21	IS10	17/12/2025			Interest Rate Swap	93.3000	93.3000	92.6500	92.6500	(0.697)	0.0000	0.0000	0
2018/02/21	IS10	16/03/2026			Interest Rate Swap	90.2400	90.2400	89.5600	89.5600	(0.754)	0.0000	0.0000	0
2018/02/21	IS10	15/06/2026			Interest Rate Swap	88.9200	88.9200	88.2300	88.2300	(0.776)	0.0000	0.0000	0
2018/02/21	IS10	21/09/2026			Interest Rate Swap	91.0400	91.0400	90.3400	90.3400	(0.769)	0.0000	0.0000	0
2018/02/21	IS10	21/12/2026			Interest Rate Swap	94.8000	94.8000	94.1100	94.1100	(0.728)	0.0000	0.0000	0
2018/02/21	IS10	15/03/2027			Interest Rate Swap	93.3200	93.3200	92.6100	92.6100	(0.761)	0.0000	0.0000	0
2018/02/21	IS10	21/06/2027			Interest Rate Swap	95.3600	95.3600	94.6400	94.6400	(0.755)	0.0000	0.0000	0
2018/02/21	IS10	20/09/2027			Interest Rate Swap	99.0700	99.0700	98.3600	98.3600	(0.717)	0.0000	0.0000	0
2018/02/21	IS10	20/12/2027			Interest Rate Swap	99.3900	99.3900	98.6700	98.6700	(0.724)	0.0000	0.0000	0
2018/02/21	IS10	22/03/2028			Interest Rate Swap	94.5500	94.5500	93.7900	93.7900	(0.804)	0.0000	0.0000	0
2018/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/21	JBAF	21/02/2018			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2018/02/21	JBAF	20/03/2018			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	2,500
2018/02/21	JBAF	18/04/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2018/02/21	JBAF	20/06/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2018/02/21	JBAF	19/09/2018			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2018/02/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/21	JBAF	19/12/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	35,000
2018/02/21	JBAF	20/03/2019			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2018/02/21	JBAF	19/06/2019			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2018/02/21	JBAF	18/09/2019			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/21	R023	03/05/2018	8.27	Call	Bond Future	3,377.7500	3.3777	3,833.4600	3.8335	13.492	0	0	0
2018/02/21	R023	03/05/2018			Bond Future	7.4215	102.7460	7.3061	103.2113	(1.555)	0.0000	0.0000	66,472
2018/02/21	R023	03/05/2018	8.27	Put	Bond Future	35.9800	0.0360	26.3900	0.0264	(26.654)	0	0	0
2018/02/21	R023	03/05/2018	8.28	Call	Bond Future	3,414.7600	3.4148	3,870.9600	3.8710	13.360	0	0	0
2018/02/21	R023	03/05/2018	8.29	Put	Bond Future	32.9700	0.0330	24.3200	0.0243	(26.236)	0	0	0
2018/02/21	R023	03/05/2018	8.28	Put	Bond Future	34.4200	0.0344	25.3200	0.0253	(26.438)	0	0	0
2018/02/21	R023	03/05/2018	8.29	Call	Bond Future	3,451.8600	3.4519	3,908.5100	3.9085	13.229	0	0	0
2018/02/21	R023	03/05/2018	9.19	Call	Bond Future	6,814.2000	6.8142	7,279.4000	7.2794	6.827	0	0	0
2018/02/21	R023	03/05/2018	9.19	Put	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	2,500
2018/02/21	R035	03/05/2018	9.91	Put	Bond Future	310.4700	0.3105	163.4900	0.1635	(47.341)	0	0	0
2018/02/21	R035	03/05/2018	8.75	Put	Bond Future	3,622.6800	3.6227	2,608.0700	2.6081	(28.007)	0	0	0
2018/02/21	R035	03/05/2018			Bond Future	8.9832	100.7121	8.7770	102.4945	(2.294)	0.0000	0.0000	61,765
2018/02/21	R035	03/05/2018	9.90	Call	Bond Future	7,705.7900	7.7058	9,337.7700	9.3378	21.179	0	0	0
2018/02/21	R035	03/05/2018	9.90	Put	Bond Future	318.7700	0.3188	168.3400	0.1683	(47.191)	0	0	0
2018/02/21	R035	03/05/2018	8.75	Call	Bond Future	1,602.9200	1.6029	2,370.7200	2.3707	47.900	0	0	1,000
2018/02/21	R035	03/05/2018	9.25	Call	Bond Future	3,693.2800	3.6933	4,939.4700	4.9395	33.742	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
2018/02/21	R035	03/05/2018	9.25	Put	Bond Future	1,454.1400	1.4541	917.9200	0.9179	(36.875)	0	0	1,000
2018/02/21	R035	03/05/2018	9.91	Call	Bond Future	7,773.4500	7.7735	9,408.8800	9.4089	21.039	0	0	0
2018/02/21	R035	03/05/2018	9.89	Call	Bond Future	7,638.2300	7.6382	9,266.6900	9.2667	21.320	0	0	0
2018/02/21	R035	03/05/2018	9.89	Put	Bond Future	327.2600	0.3273	173.3100	0.1733	(47.042)	0	0	0
2018/02/21	R035	02/08/2018	9.42	Call	Bond Future	5,738.7000	5.7387	6,964.4700	6.9645	21.360	0	0	0
2018/02/21	R035	02/08/2018			Bond Future	9.0243	102.5763	8.8121	104.3906	(2.352)	0.0000	0.0000	3
2018/02/21	R035	02/08/2018	9.42	Put	Bond Future	2,483.1500	2.4831	1,894.6600	1.8947	(23.699)	0	0	0
2018/02/21	R035	02/08/2018	9.44	Put	Bond Future	2,424.7600	2.4248	1,846.8900	1.8469	(23.832)	0	0	0
2018/02/21	R035	02/08/2018	9.43	Call	Bond Future	5,789.4400	5.7894	7,020.5400	7.0205	21.265	0	0	0
2018/02/21	R035	02/08/2018	9.44	Call	Bond Future	5,840.6100	5.8406	7,077.0000	7.0770	21.169	0	0	0
2018/02/21	R035	02/08/2018	9.43	Put	Bond Future	2,453.6900	2.4537	1,870.5300	1.8705	(23.767)	0	0	0
2018/02/21	R186	03/05/2018	8.92	Call	Bond Future	5,347.2900	5.3473	6,165.0900	6.1651	15.294	0	0	0
2018/02/21	R186	03/05/2018	8.91	Put	Bond Future	116.7500	0.1168	92.6600	0.0927	(20.634)	0	0	0
2018/02/21	R186	03/05/2018	10.14	Put	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	0
2018/02/21	R186	03/05/2018	8.00	Put	Bond Future	1,740.3400	1.7403	1,280.4500	1.2804	(26.425)	0	0	0
2018/02/21	R186	03/05/2018	8.69	Call	Bond Future	4,025.2600	4.0253	4,800.9700	4.8010	19.271	0	0	0
2018/02/21	R186	03/05/2018	9.72	Put	Bond Future	3.6200	0.0036	2.4400	0.0024	(32.597)	0	0	10,640
2018/02/21	R186	03/05/2018	8.50	Call	Bond Future	3,007.3100	3.0073	3,719.4500	3.7194	23.680	0	0	0
2018/02/21	R186	03/05/2018	8.40	Put	Bond Future	618.9200	0.6189	440.0400	0.4400	(28.902)	0	0	3,500
2018/02/21	R186	03/05/2018	7.85	Call	Bond Future	609.0800	0.6091	877.6500	0.8777	44.094	0	0	500
2018/02/21	R186	03/05/2018	8.35	Put	Bond Future	715.3200	0.7153	507.2800	0.5073	(29.083)	0	0	500
2018/02/21	R186	03/05/2018			Bond Future	8.1132	118.5599	7.9881	119.4005	(1.541)	8.1022	7.9817	200,078
2018/02/21	R186	03/05/2018	8.93	Call	Bond Future	5,406.2000	5.4062	6,225.1100	6.2251	15.148	0	0	0
2018/02/21	R186	03/05/2018	8.93	Put	Bond Future	108.5800	0.1086	86.8900	0.0869	(19.976)	0	0	0
2018/02/21	R186	03/05/2018	9.30	Put	Bond Future	26.2500	0.0263	20.6300	0.0206	(21.410)	0	0	0
2018/02/21	R186	03/05/2018	9.30	Call	Bond Future	7,617.3700	7.6174	8,452.3500	8.4524	10.962	0	0	1,120
2018/02/21	R186	03/05/2018	10.14	Call	Bond Future	12,566.3100	12.5663	13,406.8200	13.4068	6.689	0	0	0
2018/02/21	R186	03/05/2018	7.85	Put	Bond Future	2,387.6200	2.3876	1,815.5900	1.8156	(23.958)	0	0	0
2018/02/21	R186	03/05/2018	8.92	Put	Bond Future	112.5600	0.1126	89.7600	0.0898	(20.256)	0	0	0
2018/02/21	R186	03/05/2018	8.91	Call	Bond Future	5,288.5500	5.2886	6,105.0600	6.1051	15.439	0	0	0
2018/02/21	R186	03/05/2018	9.19	Put	Bond Future	40.6500	0.0407	33.9000	0.0339	(16.605)	0	0	0
2018/02/21	R186	03/05/2018	8.00	Call	Bond Future	979.8700	0.9799	1,360.5800	1.3606	38.853	0	0	4,745
2018/02/21	R186	03/05/2018	8.69	Put	Bond Future	250.1400	0.2501	185.2500	0.1852	(25.941)	0	0	0
2018/02/21	R186	03/05/2018	9.72	Call	Bond Future	10,121.5500	10.1215	10,960.9700	10.9610	8.293	0	0	0
2018/02/21	R186	03/05/2018	8.50	Put	Bond Future	457.3800	0.4574	328.9200	0.3289	(28.086)	0	0	3,500
2018/02/21	R186	03/05/2018	8.40	Call	Bond Future	2,516.8500	2.5169	3,178.5700	3.1786	26.292	0	0	4,745
2018/02/21	R186	03/05/2018	8.35	Call	Bond Future	2,285.3800	2.2854	2,917.9400	2.9179	27.679	0	0	0
2018/02/21	R186	03/05/2018	8.70	Put	Bond Future	241.9900	0.2420	179.6400	0.1796	(25.766)	0	0	0
2018/02/21	R186	03/05/2018	9.75	Call	Bond Future	10,298.4400	10.2984	11,138.0300	11.1380	8.153	0	0	0
2018/02/21	R186	03/05/2018	9.75	Put	Bond Future	3.0700	0.0031	2.0600	0.0021	(32.899)	0	0	3,200
2018/02/21	R186	03/05/2018	9.19	Call	Bond Future	6,956.6300	6.9566	7,790.4800	7.7905	11.986	0	0	0
2018/02/21	R186	03/05/2018	8.85	Call	Bond Future	4,937.8200	4.9378	5,746.1300	5.7461	16.370	0	0	0
2018/02/21	R186	03/05/2018	8.85	Put	Bond Future	144.6200	0.1446	112.3300	0.1123	(22.327)	0	0	4,745
2018/02/21	R186	03/05/2018	8.70	Call	Bond Future	4,081.1000	4.0811	4,859.3500	4.8594	19.070	0	0	0
2018/02/21	R186	02/08/2018	8.48	Put	Bond Future	1,242.7900	1.2428	996.2500	0.9963	(19.838)	0	0	0
2018/02/21	R186	02/08/2018	8.25	Call	Bond Future	2,514.7100	2.5147	3,007.1100	3.0071	19.581	0	0	1,470
2018/02/21	R186	02/08/2018			Bond Future	8.1401	115.4541	8.0098	116.3088	(1.601)	0.0000	0.0000	191

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
2018/02/21	R186	02/08/2018	8.47	Call	Bond Future	3,390.8000	3.3908	3,994.5700	3.9946	17.806	0	0	0
2018/02/21	R186	02/08/2018	8.47	Put	Bond Future	1,263.6400	1.2636	1,012.7000	1.0127	(19.859)	0	0	0
2018/02/21	R186	02/08/2018	8.48	Call	Bond Future	3,433.6100	3.4336	4,041.7800	4.0418	17.712	0	0	0
2018/02/21	R186	02/08/2018	8.25	Put	Bond Future	1,800.2600	1.8003	1,437.9500	1.4379	(20.125)	0	0	0
2018/02/21	R186	02/08/2018	7.50	Put	Bond Future	4,869.3500	4.8694	4,134.2800	4.1343	(15.096)	0	0	0
2018/02/21	R186	02/08/2018	8.46	Call	Bond Future	3,348.5100	3.3485	3,947.3000	3.9473	17.882	0	0	0
2018/02/21	R186	02/08/2018	8.46	Put	Bond Future	1,285.0600	1.2851	1,029.1400	1.0291	(19.915)	0	0	0
2018/02/21	R186	02/08/2018	7.50	Call	Bond Future	589.2500	0.5892	708.8900	0.7089	20.304	0	0	1,470
2018/02/21	R186	01/11/2018	9.14	Call	Bond Future	6,784.0300	6.7840	7,551.5700	7.5516	11.314	0	0	0
2018/02/21	R186	01/11/2018	7.96	Put	Bond Future	3,380.3700	3.3804	2,824.1900	2.8242	(16.453)	0	0	0
2018/02/21	R186	01/11/2018	8.54	Put	Bond Future	1,715.9800	1.7160	1,418.7400	1.4187	(17.322)	0	0	0
2018/02/21	R186	01/11/2018			Bond Future	8.1625	117.6244	8.0261	118.4972	(1.671)	0.0000	0.0000	0
2018/02/21	R186	01/11/2018	8.46	Put	Bond Future	1,895.2500	1.8953	1,563.7800	1.5638	(17.490)	0	0	0
2018/02/21	R186	01/11/2018	8.46	Call	Bond Future	3,768.6900	3.7687	4,310.0200	4.3100	14.364	0	0	5,000
2018/02/21	R186	01/11/2018	8.53	Call	Bond Future	4,046.0100	4.0460	4,617.6900	4.6177	14.129	0	0	0
2018/02/21	R186	01/11/2018	8.53	Put	Bond Future	1,737.5600	1.7376	1,436.4400	1.4364	(17.330)	0	0	0
2018/02/21	R186	01/11/2018	9.14	Put	Bond Future	776.9100	0.7769	671.6500	0.6717	(13.549)	0	0	5,000
2018/02/21	R186	01/11/2018	7.96	Call	Bond Future	2,081.3000	2.0813	2,397.9200	2.3979	15.213	0	0	5,000
2018/02/21	R186	01/11/2018	8.54	Call	Bond Future	4,086.3900	4.0864	4,661.9500	4.6619	14.085	0	0	0
2018/02/21	R186	01/11/2018	8.52	Call	Bond Future	4,005.4400	4.0054	4,573.2300	4.5732	14.175	0	0	0
2018/02/21	R186	01/11/2018	8.52	Put	Bond Future	1,759.0000	1.7590	1,453.9900	1.4540	(17.340)	0	0	0
2018/02/21	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	1,084.8700	1.0849	100.000	0	0	0
2018/02/21	R197	03/05/2018			Bond Future	304.1186	304.1186	305.5449	305.5449	0.469	0.0000	0.0000	2,388
2018/02/21	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	1,104.8700	1.1049	100.000	0	0	0
2018/02/21	R197	03/05/2018	304.44	Put	Bond Future	321.4200	0.3214	0.0000	0.0000	(100.000)	0	0	0
2018/02/21	R197	03/05/2018	304.46	Put	Bond Future	341.4200	0.3414	0.0000	0.0000	(100.000)	0	0	0
2018/02/21	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	1,094.8700	1.0949	100.000	0	0	0
2018/02/21	R197	03/05/2018	304.45	Put	Bond Future	331.4200	0.3314	0.0000	0.0000	(100.000)	0	0	0
2018/02/21	R202	03/05/2018	247.48	Put	Bond Future	8,568.8000	8.5688	7,535.0500	7.5350	(12.064)	0	0	0
2018/02/21	R202	03/05/2018	247.47	Call	Bond Future	126.2300	0.1262	198.7900	0.1988	57.482	0	0	0
2018/02/21	R202	03/05/2018			Bond Future	239.0369	239.0369	240.1429	240.1429	0.463	0.0000	0.0000	23,064
2018/02/21	R202	03/05/2018	247.48	Call	Bond Future	125.6900	0.1257	197.9800	0.1980	57.515	0	0	0
2018/02/21	R202	03/05/2018	247.47	Put	Bond Future	8,559.3400	8.5593	7,525.8600	7.5259	(12.074)	0	0	0
2018/02/21	R202	03/05/2018	247.49	Call	Bond Future	125.1400	0.1251	197.1800	0.1972	57.568	0	0	0
2018/02/21	R202	03/05/2018	247.49	Put	Bond Future	8,578.2500	8.5783	7,544.2500	7.5442	(12.054)	0	0	0
2018/02/21	R204	03/05/2018	7.10	Put	Bond Future	5.8300	0.0058	2.8600	0.0029	(50.943)	0	0	0
2018/02/21	R204	03/05/2018			Bond Future	6.6640	103.8205	6.5519	103.8883	(1.681)	0.0000	0.0000	22,580
2018/02/21	R204	03/05/2018	7.09	Call	Bond Future	263.2000	0.2632	327.7800	0.3278	24.536	0	0	0
2018/02/21	R204	03/05/2018	7.09	Put	Bond Future	6.2200	0.0062	3.0100	0.0030	(51.608)	0	0	0
2018/02/21	R204	03/05/2018	7.10	Call	Bond Future	268.8300	0.2688	333.6500	0.3337	24.112	0	0	0
2018/02/21	R204	03/05/2018	7.08	Call	Bond Future	257.5900	0.2576	321.9700	0.3220	24.993	0	0	0
2018/02/21	R204	03/05/2018	7.08	Put	Bond Future	6.6300	0.0066	3.2200	0.0032	(51.433)	0	0	0
2018/02/21	R207	03/05/2018	7.57	Call	Bond Future	1,423.3200	1.4233	1,605.2200	1.6052	12.780	0	0	0
2018/02/21	R207	03/05/2018	7.56	Put	Bond Future	1.1100	0.0011	0.8300	0.0008	(25.225)	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
2018/02/21	R207	03/05/2018			Bond Future	6.6633	103.1713	6.5484	103.3535	(1.724)	0.0000	0.0000	47,518
2018/02/21	R207	03/05/2018	7.58	Call	Bond Future	1,438.7900	1.4388	1,620.7200	1.6207	12.645	0	0	0
2018/02/21	R207	03/05/2018	7.58	Put	Bond Future	0.9700	0.0010	0.7400	0.0007	(23.711)	0	0	0
2018/02/21	R207	03/05/2018	7.57	Put	Bond Future	1.0400	0.0010	0.7800	0.0008	(25.000)	0	0	0
2018/02/21	R207	03/05/2018	7.56	Call	Bond Future	1,407.8500	1.4078	1,589.7300	1.5897	12.919	0	0	0
2018/02/21	R208	03/05/2018	7.77	Call	Bond Future	2,016.2700	2.0163	2,300.1200	2.3001	14.078	0	0	0
2018/02/21	R208	03/05/2018			Bond Future	6.9820	100.0925	6.8703	100.3803	(1.599)	0.0000	0.0000	36,097
2018/02/21	R208	03/05/2018	7.77	Put	Bond Future	13.5500	0.0136	9.5900	0.0096	(29.225)	0	0	0
2018/02/21	R208	03/05/2018	7.78	Call	Bond Future	2,040.6900	2.0407	2,324.7800	2.3248	13.921	0	0	0
2018/02/21	R208	03/05/2018	7.79	Put	Bond Future	12.2400	0.0122	8.7600	0.0088	(28.431)	0	0	0
2018/02/21	R208	03/05/2018	7.78	Put	Bond Future	12.8800	0.0129	9.1600	0.0092	(28.882)	0	0	0
2018/02/21	R208	03/05/2018	7.79	Call	Bond Future	2,065.1300	2.0651	2,349.4600	2.3495	13.768	0	0	0
2018/02/21	R209	03/05/2018	9.85	Put	Bond Future	143.7900	0.1438	89.6900	0.0897	(37.624)	0	0	0
2018/02/21	R209	03/05/2018	10.00	Call	Bond Future	7,021.5800	7.0216	8,500.6000	8.5006	21.064	0	0	0
2018/02/21	R209	03/05/2018	10.73	Call	Bond Future	11,299.4700	11.2995	12,806.2300	12.8062	13.335	0	0	0
2018/02/21	R209	03/05/2018	9.75	Call	Bond Future	5,533.6200	5.5336	6,964.3900	6.9644	25.856	0	0	435
2018/02/21	R209	03/05/2018	9.77	Call	Bond Future	5,651.5300	5.6515	7,087.6100	7.0876	25.410	0	0	0
2018/02/21	R209	03/05/2018	9.30	Call	Bond Future	3,037.2100	3.0372	4,239.4600	4.2395	39.584	0	0	1,321
2018/02/21	R209	03/05/2018			Bond Future	8.9715	76.6101	8.7659	78.1188	(2.292)	0.0000	0.0000	79,878
2018/02/21	R209	03/05/2018	9.85	Call	Bond Future	6,125.7600	6.1258	7,580.3600	7.5804	23.746	0	0	0
2018/02/21	R209	03/05/2018	10.73	Put	Bond Future	4.4900	0.0045	2.5500	0.0026	(43.207)	0	0	435
2018/02/21	R209	03/05/2018	10.22	Call	Bond Future	8,335.5100	8.3355	9,826.8600	9.8269	17.892	0	0	0
2018/02/21	R209	03/05/2018	10.22	Put	Bond Future	42.2300	0.0422	24.8800	0.0249	(41.085)	0	0	435
2018/02/21	R209	03/05/2018	9.75	Put	Bond Future	196.6300	0.1966	118.7000	0.1187	(39.633)	0	0	0
2018/02/21	R209	03/05/2018	9.86	Call	Bond Future	6,185.2400	6.1852	7,641.8800	7.6419	23.550	0	0	0
2018/02/21	R209	03/05/2018	10.00	Put	Bond Future	88.5200	0.0885	58.8400	0.0588	(33.529)	0	0	11,067
2018/02/21	R209	03/05/2018	9.47	Put	Bond Future	450.1400	0.4501	257.9300	0.2579	(42.700)	0	0	250
2018/02/21	R209	03/05/2018	9.77	Put	Bond Future	184.8400	0.1848	112.2200	0.1122	(39.288)	0	0	250
2018/02/21	R209	03/05/2018	9.30	Put	Bond Future	714.9100	0.7149	408.4600	0.4085	(42.866)	0	0	0
2018/02/21	R209	03/05/2018	8.95	Put	Bond Future	1,672.7700	1.6728	1,002.9200	1.0029	(40.044)	0	0	0
2018/02/21	R209	03/05/2018	9.86	Put	Bond Future	139.2600	0.1393	87.2000	0.0872	(37.383)	0	0	0
2018/02/21	R209	03/05/2018	9.84	Call	Bond Future	6,066.2800	6.0663	7,518.7800	7.5188	23.944	0	0	0
2018/02/21	R209	03/05/2018	9.84	Put	Bond Future	148.4100	0.1484	92.2100	0.0922	(37.868)	0	0	0
2018/02/21	R209	03/05/2018	9.19	Put	Bond Future	949.2800	0.9493	545.8200	0.5458	(42.502)	0	0	0
2018/02/21	R209	03/05/2018	9.19	Call	Bond Future	2,505.7100	2.5057	3,610.9500	3.6110	44.109	0	0	250
2018/02/21	R209	03/05/2018	9.47	Call	Bond Future	3,933.3500	3.9333	5,249.8400	5.2498	33.470	0	0	0
2018/02/21	R209	03/05/2018	8.95	Call	Bond Future	1,517.0500	1.5171	2,355.9000	2.3559	55.295	0	0	1,321
2018/02/21	R209	02/08/2018	9.66	Call	Bond Future	5,390.9900	5.3910	6,722.1300	6.7221	24.692	0	0	435
2018/02/21	R209	02/08/2018	10.38	Call	Bond Future	9,224.0000	9.2240	10,696.7500	10.6967	15.967	0	0	0
2018/02/21	R209	02/08/2018	10.39	Put	Bond Future	260.0600	0.2601	197.5700	0.1976	(24.029)	0	0	0
2018/02/21	R209	02/08/2018			Bond Future	9.0094	78.0280	8.7982	79.5638	(2.344)	0.0000	0.0000	816
2018/02/21	R209	02/08/2018	10.84	Call	Bond Future	11,711.5300	11.7115	13,220.3900	13.2204	12.884	0	0	0
2018/02/21	R209	02/08/2018	10.84	Put	Bond Future	98.2400	0.0982	71.3300	0.0713	(27.392)	0	0	435
2018/02/21	R209	02/08/2018	10.21	Call	Bond Future	8,296.7300	8.2967	9,759.8400	9.7598	17.635	0	0	0
2018/02/21	R209	02/08/2018	10.21	Put	Bond Future	360.5300	0.3605	287.8700	0.2879	(20.154)	0	0	435
2018/02/21	R209	02/08/2018	9.66	Put	Bond Future	929.6500	0.9297	725.0200	0.7250	(22.012)	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
2018/02/21	R209	02/08/2018	10.38	Put	Bond Future	264.8600	0.2649	201.8400	0.2018	(23.794)	0	0	0
2018/02/21	R209	02/08/2018	10.39	Call	Bond Future	9,278.6500	9.2787	10,751.9300	10.7519	15.878	0	0	0
2018/02/21	R209	02/08/2018	10.40	Call	Bond Future	9,333.2900	9.3333	10,807.1100	10.8071	15.791	0	0	0
2018/02/21	R209	02/08/2018	10.40	Put	Bond Future	255.3300	0.2553	193.3800	0.1934	(24.263)	0	0	0
2018/02/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R209	01/11/2018	9.34	Put	Bond Future	2,347.6800	2.3477	1,846.8600	1.8469	(21.333)	0	0	0
2018/02/21	R209	01/11/2018	1,016.00	Call	Bond Future	75,458.0500	75.4581	77,024.0500	77.0240	2.075	0	0	0
2018/02/21	R209	01/11/2018	9.97	Call	Bond Future	7,269.8500	7.2699	8,657.6600	8.6577	19.090	0	0	0
2018/02/21	R209	01/11/2018			Bond Future	9.0461	76.3459	8.8289	77.9119	(2.401)	0.0000	0.0000	0
2018/02/21	R209	01/11/2018	1,016.01	Call	Bond Future	75,458.0500	75.4581	77,024.0500	77.0240	2.075	0	0	0
2018/02/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R209	01/11/2018	1,015.99	Call	Bond Future	75,458.0400	75.4580	77,024.0400	77.0240	2.075	0	0	0
2018/02/21	R209	01/11/2018	9.34	Call	Bond Future	4,394.6000	4.3946	5,459.7800	5.4598	24.238	0	0	0
2018/02/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R209	01/11/2018	9.97	Put	Bond Future	1,100.8100	1.1008	922.6200	0.9226	(16.187)	0	0	255
2018/02/21	R209	01/11/2018	10.57	Call	Bond Future	10,284.2700	10.2843	11,746.1000	11.7461	14.214	0	0	0
2018/02/21	R209	01/11/2018	10.57	Put	Bond Future	500.0000	0.5000	395.8300	0.3958	(20.834)	0	0	0
2018/02/21	R209	01/11/2018	9.94	Call	Bond Future	7,123.2300	7.1232	8,500.1100	8.5001	19.329	0	0	0
2018/02/21	R209	01/11/2018	9.94	Put	Bond Future	1,142.6600	1.1427	953.5400	0.9535	(16.551)	0	0	255
2018/02/21	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R210	03/05/2018	191.44	Put	Bond Future	3,125.3000	3.1253	1,841.9700	1.8420	(41.063)	0	0	0
2018/02/21	R210	03/05/2018			Bond Future	188.3147	188.3147	189.5980	189.5980	0.681	0.0000	0.0000	2,159
2018/02/21	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R210	03/05/2018	191.46	Put	Bond Future	3,145.3000	3.1453	1,861.9700	1.8620	(40.802)	0	0	0
2018/02/21	R210	03/05/2018	191.45	Put	Bond Future	3,135.3000	3.1353	1,851.9700	1.8520	(40.932)	0	0	0
2018/02/21	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R212	03/05/2018	154.30	Call	Bond Future	304.5500	0.3045	828.9800	0.8290	172.198	0	0	0
2018/02/21	R212	03/05/2018			Bond Future	154.6045	154.6045	155.1290	155.1290	0.339	0.0000	0.0000	4,755
2018/02/21	R212	03/05/2018	154.28	Call	Bond Future	324.5500	0.3245	848.9800	0.8490	161.587	0	0	0
2018/02/21	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R212	03/05/2018	154.29	Call	Bond Future	314.5500	0.3145	838.9800	0.8390	166.724	0	0	0
2018/02/21	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/21	R213	03/05/2018	9.57	Put	Bond Future	106.9500	0.1070	77.5600	0.0776	(27.480)	0	0	0
2018/02/21	R213	03/05/2018	9.56	Call	Bond Future	6,112.6500	6.1126	7,172.8200	7.1728	17.344	0	0	0
2018/02/21	R213	03/05/2018			Bond Future	8.6578	88.6109	8.5029	89.7018	(1.790)	0.0000	0.0000	45,747
2018/02/21	R213	03/05/2018	9.57	Call	Bond Future	6,172.3000	6.1723	7,233.8100	7.2338	17.198	0	0	0
2018/02/21	R213	03/05/2018	9.56	Put	Bond Future	110.6300	0.1106	79.9000	0.0799	(27.777)	0	0	0
2018/02/21	R213	03/05/2018	9.58	Call	Bond Future	6,231.9400	6.2319	7,294.7900	7.2948	17.055	0	0	0
2018/02/21	R213	03/05/2018	9.58	Put	Bond Future	103.3400	0.1033	75.2900	0.0753	(27.143)	0	0	0
2018/02/21	R213	02/08/2018	9.06	Call	Bond Future	3,867.4800	3.8675	4,677.8100	4.6778	20.952	0	0	0
2018/02/21	R213	02/08/2018	9.05	Put	Bond Future	1,403.4900	1.4035	1,098.5100	1.0985	(21.730)	0	0	0
2018/02/21	R213	02/08/2018			Bond Future	8.6921	90.2512	8.5324	91.3612	(1.838)	0.0000	0.0000	1
2018/02/21	R213	02/08/2018	9.07	Call	Bond Future	3,912.3600	3.9124	4,727.7500	4.7277	20.841	0	0	0
2018/02/21	R213	02/08/2018	9.07	Put	Bond Future	1,360.3000	1.3603	1,065.7200	1.0657	(21.656)	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
2018/02/21	R213	02/08/2018	9.06	Put	Bond Future	1,381.6400	1.3816	1,082.0000	1.0820	(21.687)	0	0	0
2018/02/21	R213	02/08/2018	9.05	Call	Bond Future	3,823.0400	3.8230	4,628.0300	4.6280	21.056	0	0	0
2018/02/21	R214	03/05/2018	9.99	Put	Bond Future	152.1800	0.1522	110.7700	0.1108	(27.211)	0	0	0
2018/02/21	R214	03/05/2018			Bond Future	9.1106	76.3015	8.9103	77.8540	(2.199)	0.0000	0.0000	47,218
2018/02/21	R214	03/05/2018	9.98	Call	Bond Future	6,347.3000	6.3473	7,856.5600	7.8566	23.778	0	0	0
2018/02/21	R214	03/05/2018	9.98	Put	Bond Future	157.0000	0.1570	113.7400	0.1137	(27.554)	0	0	0
2018/02/21	R214	03/05/2018	9.99	Call	Bond Future	6,408.8400	6.4088	7,919.9500	7.9200	23.579	0	0	0
2018/02/21	R214	03/05/2018	9.97	Call	Bond Future	6,285.8300	6.2858	7,793.1800	7.7932	23.980	0	0	0
2018/02/21	R214	03/05/2018	9.97	Put	Bond Future	162.0000	0.1620	116.8300	0.1168	(27.883)	0	0	0
2018/02/21	R248	03/05/2018	10.06	Call	Bond Future	8,585.5800	8.5856	10,600.0400	10.6000	23.463	0	0	0
2018/02/21	R248	03/05/2018	10.05	Put	Bond Future	194.1500	0.1941	147.6300	0.1476	(23.961)	0	0	0
2018/02/21	R248	03/05/2018			Bond Future	9.1358	97.6889	8.9304	99.7477	(2.249)	0.0000	0.0000	91,985
2018/02/21	R248	03/05/2018	10.07	Call	Bond Future	8,663.6700	8.6637	10,680.1700	10.6802	23.275	0	0	0
2018/02/21	R248	03/05/2018	10.07	Put	Bond Future	182.7100	0.1827	140.3200	0.1403	(23.201)	0	0	0
2018/02/21	R248	03/05/2018	10.06	Put	Bond Future	188.3800	0.1884	143.9500	0.1439	(23.585)	0	0	0
2018/02/21	R248	03/05/2018	10.05	Call	Bond Future	8,507.4500	8.5075	10,519.8200	10.5198	23.654	0	0	0

**Total**

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