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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2018 TO 07/03/2018

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
2018/03/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	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
2018/03/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2025	03/05/2018	133.20	Put	Bond Future	256.8900	0.2569	79.0900	0.0791	(69.213)	0	0	0
2018/03/07	2025	03/05/2018			Bond Future	132.9431	132.9431	133.1209	133.1209	0.134	0.0000	0.0000	1,033
2018/03/07	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2025	03/05/2018	133.22	Put	Bond Future	276.8900	0.2769	99.0900	0.0991	(64.213)	0	0	0
2018/03/07	2025	03/05/2018	133.21	Put	Bond Future	266.8900	0.2669	89.0900	0.0891	(66.619)	0	0	0
2018/03/07	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2025	02/08/2018			Bond Future	134.0279	134.0279	134.2096	134.2096	0.136	0.0000	0.0000	0
2018/03/07	2025	02/08/2018	136.65	Put	Bond Future	2,622.0800	2.6221	2,440.4400	2.4404	(6.927)	0	0	0
2018/03/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2025	02/08/2018	136.67	Put	Bond Future	2,642.0800	2.6421	2,460.4400	2.4604	(6.875)	0	0	0
2018/03/07	2025	02/08/2018	136.66	Put	Bond Future	2,632.0800	2.6321	2,450.4400	2.4504	(6.901)	0	0	0
2018/03/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2029	03/05/2018			Bond Future	100.1297	100.1297	100.1384	100.1384	0.009	0.0000	0.0000	1,370
2018/03/07	2029	02/08/2018			Bond Future	101.9865	101.9865	101.9957	101.9957	0.009	0.0000	0.0000	0
2018/03/07	2030	03/05/2018	9.51	Call	Bond Future	6,585.3700	6.5854	6,382.1100	6.3821	(3.087)	0	0	0
2018/03/07	2030	03/05/2018			Bond Future	8.5505	98.0956	8.5799	97.8868	0.344	0.0000	0.0000	90,536
2018/03/07	2030	03/05/2018	9.49	Call	Bond Future	6,460.8100	6.4608	6,257.9700	6.2580	(3.140)	0	0	0
2018/03/07	2030	03/05/2018	9.49	Put	Bond Future	75.7200	0.0757	81.7200	0.0817	7.924	0	0	0
2018/03/07	2030	03/05/2018	9.51	Put	Bond Future	70.7100	0.0707	76.2900	0.0763	7.891	0	0	0
2018/03/07	2030	03/05/2018	9.50	Call	Bond Future	6,523.0900	6.5231	6,320.0300	6.3200	(3.113)	0	0	0
2018/03/07	2030	03/05/2018	9.50	Put	Bond Future	73.1800	0.0732	78.9600	0.0790	7.898	0	0	0
2018/03/07	2030	02/08/2018	9.46	Put	Bond Future	588.8600	0.5889	613.2000	0.6132	4.133	0	0	0
2018/03/07	2030	02/08/2018	8.51	Call	Bond Future	1,991.9200	1.9919	1,877.0700	1.8771	(5.766)	0	0	7,850
2018/03/07	2030	02/08/2018	8.91	Call	Bond Future	3,627.6800	3.6277	3,474.9300	3.4749	(4.211)	0	0	7,850
2018/03/07	2030	02/08/2018			Bond Future	8.5888	95.9043	8.6191	95.6923	0.353	0.0000	0.0000	127
2018/03/07	2030	02/08/2018	9.46	Call	Bond Future	6,437.1100	6.4371	6,249.4400	6.2494	(2.915)	0	0	0
2018/03/07	2030	02/08/2018	8.51	Put	Bond Future	2,545.8200	2.5458	2,642.9800	2.6430	3.816	0	0	0
2018/03/07	2030	02/08/2018	9.47	Call	Bond Future	6,491.7900	6.4918	6,303.7200	6.3037	(2.897)	0	0	0
2018/03/07	2030	02/08/2018	9.45	Put	Bond Future	598.6100	0.5986	623.3600	0.6234	4.135	0	0	0
2018/03/07	2030	02/08/2018	8.91	Put	Bond Future	1,413.3300	1.4133	1,472.5900	1.4726	4.193	0	0	0
2018/03/07	2030	02/08/2018	9.50	Call	Bond Future	6,656.3700	6.6564	6,467.1000	6.4671	(2.843)	0	0	0
2018/03/07	2030	02/08/2018	9.47	Put	Bond Future	579.2500	0.5792	603.1900	0.6032	4.133	0	0	0
2018/03/07	2030	02/08/2018	9.45	Call	Bond Future	6,382.5200	6.3825	6,195.2600	6.1953	(2.934)	0	0	0
2018/03/07	2030	02/08/2018	9.50	Put	Bond Future	551.3400	0.5513	574.0800	0.5741	4.124	0	0	7,850
2018/03/07	2032	03/05/2018	9.71	Put	Bond Future	93.4700	0.0935	100.2000	0.1002	7.200	0	0	0
2018/03/07	2032	03/05/2018	9.70	Call	Bond Future	6,975.8600	6.9759	6,757.6000	6.7576	(3.129)	0	0	0
2018/03/07	2032	03/05/2018			Bond Future	8.7612	96.7796	8.7904	96.5544	0.334	0.0000	0.0000	61,957

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2018/03/07	2032	03/05/2018	9.71	Call	Bond Future	7,042.2400	7.0422	6,823.7400	6.8237	(3.103)	0	0	0
2018/03/07	2032	03/05/2018	9.70	Put	Bond Future	96.5500	0.0965	103.5200	0.1035	7.219	0	0	0
2018/03/07	2032	03/05/2018	9.72	Call	Bond Future	7,108.6400	7.1086	6,889.9100	6.8899	(3.077)	0	0	0
2018/03/07	2032	03/05/2018	9.72	Put	Bond Future	90.4800	0.0905	96.9800	0.0970	7.184	0	0	0
2018/03/07	2032	02/08/2018	9.67	Call	Bond Future	7,009.9000	7.0099	6,810.2800	6.8103	(2.848)	0	0	0
2018/03/07	2032	02/08/2018	9.66	Put	Bond Future	701.1900	0.7012	730.8200	0.7308	4.226	0	0	0
2018/03/07	2032	02/08/2018			Bond Future	8.7999	98.5696	8.8300	98.3408	0.342	0.0000	0.0000	2
2018/03/07	2032	02/08/2018	9.68	Call	Bond Future	7,068.2700	7.0683	6,868.2000	6.8682	(2.831)	0	0	0
2018/03/07	2032	02/08/2018	9.68	Put	Bond Future	679.4400	0.6794	708.1600	0.7082	4.227	0	0	0
2018/03/07	2032	02/08/2018	9.67	Put	Bond Future	690.2300	0.6902	719.4000	0.7194	4.226	0	0	0
2018/03/07	2032	02/08/2018	9.66	Call	Bond Future	6,951.6200	6.9516	6,752.4600	6.7525	(2.865)	0	0	0
2018/03/07	2033	03/05/2018	107.71	Put	Bond Future	4,482.7200	4.4827	4,737.2200	4.7372	5.677	0	0	0
2018/03/07	2033	03/05/2018			Bond Future	103.2273	103.2273	102.9728	102.9728	(0.247)	0.0000	0.0000	6,055
2018/03/07	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	03/05/2018	107.70	Put	Bond Future	4,472.7200	4.4727	4,727.2200	4.7272	5.690	0	0	0
2018/03/07	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	03/05/2018	107.69	Put	Bond Future	4,462.7200	4.4627	4,717.2200	4.7172	5.703	0	0	0
2018/03/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	02/08/2018			Bond Future	105.1414	105.1414	104.8827	104.8827	(0.246)	0.0000	0.0000	0
2018/03/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	02/08/2018	109.92	Put	Bond Future	4,778.5600	4.7786	5,037.3200	5.0373	5.415	0	0	0
2018/03/07	2033	02/08/2018	109.94	Put	Bond Future	4,798.5600	4.7986	5,057.3200	5.0573	5.392	0	0	0
2018/03/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2033	02/08/2018	109.93	Put	Bond Future	4,788.5600	4.7886	5,047.3200	5.0473	5.404	0	0	0
2018/03/07	2037	03/05/2018	9.99	Call	Bond Future	7,983.9900	7.9840	7,785.0100	7.7850	(2.492)	0	0	0
2018/03/07	2037	03/05/2018	9.97	Put	Bond Future	129.6800	0.1297	138.4900	0.1385	6.794	0	0	0
2018/03/07	2037	03/05/2018			Bond Future	9.0192	97.6007	9.0432	97.3934	0.266	0.0000	0.0000	48,380
2018/03/07	2037	03/05/2018	9.99	Put	Bond Future	122.1800	0.1222	130.4800	0.1305	6.793	0	0	0
2018/03/07	2037	03/05/2018	9.97	Call	Bond Future	7,839.7600	7.8398	7,641.2900	7.6413	(2.532)	0	0	0
2018/03/07	2037	03/05/2018	9.98	Put	Bond Future	125.8800	0.1259	134.4300	0.1344	6.792	0	0	0
2018/03/07	2037	03/05/2018	9.98	Call	Bond Future	7,911.8800	7.9119	7,713.1500	7.7132	(2.512)	0	0	0
2018/03/07	2037	02/08/2018	9.96	Put	Bond Future	830.9600	0.8310	834.1300	0.8341	0.381	0	0	0
2018/03/07	2037	02/08/2018	9.95	Call	Bond Future	7,986.1000	7.9861	7,778.9800	7.7790	(2.594)	0	0	0
2018/03/07	2037	02/08/2018			Bond Future	9.0634	95.1498	9.0881	94.9393	0.272	0.0000	0.0000	731
2018/03/07	2037	02/08/2018	9.96	Call	Bond Future	8,049.5500	8.0496	7,842.2200	7.8422	(2.576)	0	0	0
2018/03/07	2037	02/08/2018	9.95	Put	Bond Future	843.3100	0.8433	846.6900	0.8467	0.401	0	0	0
2018/03/07	2037	02/08/2018	9.97	Call	Bond Future	8,113.0800	8.1131	7,905.5400	7.9055	(2.558)	0	0	0
2018/03/07	2037	02/08/2018	9.97	Put	Bond Future	818.7900	0.8188	821.7500	0.8217	0.362	0	0	0
2018/03/07	2038	03/05/2018	132.28	Put	Bond Future	7,496.8700	7.4969	6,502.5500	6.5025	(13.263)	0	0	0
2018/03/07	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2038	03/05/2018			Bond Future	124.7831	124.7831	125.7775	125.7775	0.797	0.0000	0.0000	8,991
2018/03/07	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2038	03/05/2018	132.27	Put	Bond Future	7,486.8700	7.4869	6,492.5500	6.4925	(13.281)	0	0	0
2018/03/07	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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2018/03/07	2038	03/05/2018	132.29	Put	Bond Future	7,506.8700	7.5069	6,512.5500	6.5125	(13.245)	0	0	0
2018/03/07	2038	02/08/2018	134.55	Put	Bond Future	9,006.0000	9.0060	7,992.6100	7.9926	(11.252)	0	0	0
2018/03/07	2038	02/08/2018			Bond Future	125.5440	125.5440	126.5574	126.5574	0.807	0.0000	0.0000	0
2018/03/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2038	02/08/2018	134.54	Put	Bond Future	8,996.0000	8.9960	7,982.6100	7.9826	(11.265)	0	0	0
2018/03/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2038	02/08/2018	134.53	Put	Bond Future	8,986.0000	8.9860	7,972.6100	7.9726	(11.277)	0	0	0
2018/03/07	2040	03/05/2018	10.08	Put	Bond Future	121.5500	0.1215	131.3500	0.1313	8.063	0	0	0
2018/03/07	2040	03/05/2018			Bond Future	9.0638	101.7852	9.0980	101.4652	0.377	0.0000	0.0000	39,345
2018/03/07	2040	03/05/2018	10.07	Call	Bond Future	8,896.6100	8.8966	8,585.7400	8.5857	(3.494)	0	0	0
2018/03/07	2040	03/05/2018	10.07	Put	Bond Future	126.1400	0.1261	135.2700	0.1353	7.238	0	0	0
2018/03/07	2040	03/05/2018	8.50	Put	Bond Future	5,769.2400	5.7692	6,036.0500	6.0361	4.625	0	0	0
2018/03/07	2040	03/05/2018	8.50	Call	Bond Future	247.4200	0.2474	194.2300	0.1942	(21.498)	0	0	1,011
2018/03/07	2040	03/05/2018	10.08	Call	Bond Future	8,972.8500	8.9728	8,662.6500	8.6626	(3.457)	0	0	0
2018/03/07	2040	03/05/2018	10.06	Call	Bond Future	8,820.4000	8.8204	8,508.8700	8.5089	(3.532)	0	0	0
2018/03/07	2040	03/05/2018	10.06	Put	Bond Future	130.8700	0.1309	139.3400	0.1393	6.472	0	0	0
2018/03/07	2040	03/05/2018	10.00	Put	Bond Future	162.7100	0.1627	166.1600	0.1662	2.120	0	0	0
2018/03/07	2040	03/05/2018	10.00	Call	Bond Future	8,364.0900	8.3641	8,047.5400	8.0475	(3.785)	0	0	1,500
2018/03/07	2040	03/05/2018	9.00	Put	Bond Future	2,233.0000	2.2330	2,367.1300	2.3671	6.007	0	0	0
2018/03/07	2040	03/05/2018	9.00	Call	Bond Future	1,631.2800	1.6313	1,445.4100	1.4454	(11.394)	0	0	1,239
2018/03/07	2040	02/08/2018	10.04	Call	Bond Future	8,958.7800	8.9588	8,685.1000	8.6851	(3.055)	0	0	0
2018/03/07	2040	02/08/2018	10.03	Put	Bond Future	881.7000	0.8817	933.9300	0.9339	5.924	0	0	0
2018/03/07	2040	02/08/2018			Bond Future	9.1075	99.1614	9.1426	98.8362	0.386	0.0000	0.0000	420
2018/03/07	2040	02/08/2018	10.05	Call	Bond Future	9,027.1900	9.0272	8,752.8300	8.7528	(3.039)	0	0	0
2018/03/07	2040	02/08/2018	10.05	Put	Bond Future	856.4700	0.8565	907.3400	0.9073	5.939	0	0	0
2018/03/07	2040	02/08/2018	10.04	Put	Bond Future	868.9900	0.8690	920.5400	0.9205	5.932	0	0	0
2018/03/07	2040	02/08/2018	10.03	Call	Bond Future	8,890.4500	8.8904	8,617.4500	8.6175	(3.071)	0	0	0
2018/03/07	2044	03/05/2018	10.10	Call	Bond Future	8,917.6300	8.9176	8,605.2400	8.6052	(3.503)	0	0	0
2018/03/07	2044	03/05/2018	10.09	Put	Bond Future	146.2200	0.1462	161.1100	0.1611	10.183	0	0	0
2018/03/07	2044	03/05/2018			Bond Future	9.1081	98.7859	9.1423	98.4590	0.376	0.0000	0.0000	23,703
2018/03/07	2044	03/05/2018	10.11	Call	Bond Future	8,994.1500	8.9941	8,681.2900	8.6813	(3.478)	0	0	0
2018/03/07	2044	03/05/2018	10.11	Put	Bond Future	137.1400	0.1371	151.1500	0.1512	10.216	0	0	0
2018/03/07	2044	03/05/2018	10.10	Put	Bond Future	142.1600	0.1422	156.6400	0.1566	10.186	0	0	0
2018/03/07	2044	03/05/2018	10.09	Call	Bond Future	8,840.0300	8.8400	8,528.0500	8.5280	(3.529)	0	0	0
2018/03/07	2044	02/08/2018	10.07	Call	Bond Future	9,046.1500	9.0462	8,732.8800	8.7329	(3.463)	0	0	0
2018/03/07	2044	02/08/2018	9.1507		Bond Future	9.1507	96.2318	9.1858	95.8996	0.384	0.0000	0.0000	0
2018/03/07	2044	02/08/2018	10.05	Call	Bond Future	8,909.0800	8.9091	8,596.8300	8.5968	(3.505)	0	0	0
2018/03/07	2044	02/08/2018	10.05	Put	Bond Future	967.7900	0.9678	987.7800	0.9878	2.066	0	0	0
2018/03/07	2044	02/08/2018	10.07	Put	Bond Future	940.9400	0.9409	959.9100	0.9599	2.016	0	0	0
2018/03/07	2044	02/08/2018	10.06	Call	Bond Future	8,977.5000	8.9775	8,664.8200	8.6648	(3.483)	0	0	0
2018/03/07	2044	02/08/2018	10.06	Put	Bond Future	954.1900	0.9542	973.7500	0.9738	2.050	0	0	0
2018/03/07	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2046	03/05/2018			Bond Future	117.2810	117.2810	117.5246	117.5246	0.208	0.0000	0.0000	10,874
2018/03/07	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/07	2046	03/05/2018	127.93	Put	Bond Future	10,648.9600	10.6490	10,405.4100	10.4054	(2.287)	0	0	0
2018/03/07	2046	03/05/2018	127.95	Put	Bond Future	10,668.9600	10.6690	10,425.4100	10.4254	(2.283)	0	0	0
2018/03/07	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2046	03/05/2018	127.94	Put	Bond Future	10,658.9600	10.6590	10,415.4100	10.4154	(2.285)	0	0	0
2018/03/07	2046	02/08/2018	128.78	Put	Bond Future	9,324.2700	9.3243	9,075.6900	9.0757	(2.666)	0	0	0
2018/03/07	2046	02/08/2018			Bond Future	119.4557	119.4557	119.7043	119.7043	0.208	0.0000	0.0000	0
2018/03/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2046	02/08/2018	128.77	Put	Bond Future	9,314.2700	9.3143	9,065.6900	9.0657	(2.669)	0	0	0
2018/03/07	2046	02/08/2018	128.79	Put	Bond Future	9,334.2700	9.3343	9,085.6900	9.0857	(2.663)	0	0	0
2018/03/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	03/05/2018	135.62	Put	Bond Future	11,084.5900	11.0846	10,802.3200	10.8023	(2.547)	0	0	0
2018/03/07	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	03/05/2018			Bond Future	124.5354	124.5354	124.8177	124.8177	0.227	0.0000	0.0000	9,788
2018/03/07	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	03/05/2018	135.61	Put	Bond Future	11,074.5900	11.0746	10,792.3200	10.7923	(2.549)	0	0	0
2018/03/07	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	03/05/2018	135.63	Put	Bond Future	11,094.5900	11.0946	10,812.3200	10.8123	(2.544)	0	0	0
2018/03/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	02/08/2018	137.54	Put	Bond Future	12,428.0100	12.4280	12,140.1600	12.1402	(2.316)	0	0	0
2018/03/07	2050	02/08/2018	137.52	Put	Bond Future	12,408.0100	12.4080	12,120.1600	12.1202	(2.320)	0	0	0
2018/03/07	2050	02/08/2018			Bond Future	125.1120	125.1120	125.3998	125.3998	0.230	0.0000	0.0000	0
2018/03/07	2050	02/08/2018	137.53	Put	Bond Future	12,418.0100	12.4180	12,130.1600	12.1302	(2.318)	0	0	0
2018/03/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	AL37	03/05/2018			Index Future	590.2170	590.2170	589.6680	589.6680	(0.093)	0.0000	0.0000	0
2018/03/07	AL37	02/08/2018			Index Future	601.1350	601.1350	600.5780	600.5780	(0.093)	0.0000	0.0000	0
2018/03/07	AL7T	03/05/2018			Index Future	692.2560	692.2560	690.9750	690.9750	(0.185)	0.0000	0.0000	0
2018/03/07	AL7T	02/08/2018			Index Future	705.0620	705.0620	703.7600	703.7600	(0.185)	0.0000	0.0000	0
2018/03/07	ALBI	03/05/2018			Index Future	631.7610	631.7610	630.3610	630.3610	(0.222)	0.0000	0.0000	814
2018/03/07	ALBI	02/08/2018			Index Future	643.4470	643.4470	642.0240	642.0240	(0.221)	0.0000	0.0000	0
2018/03/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C023	28/02/2023			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/07	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/07	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C223	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
2018/03/07	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/07	EL28	03/05/2018	133.20	Put	Bond Future	3,846.7300		3.8467	3,943.7300	3.9437	2.522	0	0	0
2018/03/07	EL28	03/05/2018			Bond Future	129.3533		129.3533	129.2563	129.2563	(0.075)	0.0000	0.0000	0
2018/03/07	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	03/05/2018	133.19	Put	Bond Future	3,836.7300		3.8367	3,933.7300	3.9337	2.528	0	0	0
2018/03/07	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	03/05/2018	133.18	Put	Bond Future	3,826.7300		3.8267	3,923.7300	3.9237	2.535	0	0	0
2018/03/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	02/08/2018			Bond Future	131.7518		131.7518	131.6536	131.6536	(0.075)	0.0000	0.0000	0
2018/03/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	02/08/2018	134.93	Put	Bond Future	3,178.2100		3.1782	3,276.4000	3.2764	3.089	0	0	0
2018/03/07	EL28	02/08/2018	134.95	Put	Bond Future	3,198.2100		3.1982	3,296.4000	3.2964	3.070	0	0	0
2018/03/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	EL28	02/08/2018	134.94	Put	Bond Future	3,188.2100		3.1882	3,286.4000	3.2864	3.080	0	0	0
2018/03/07	ES33	03/05/2018	11.22	Call	Bond Future	5,298.6700		5.2987	5,122.2800	5.1223	(3.329)	0	0	0
2018/03/07	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES33	03/05/2018			Bond Future	10.3448		79.4267	10.3725	79.2503	0.268	0.0000	0.0000	9,466
2018/03/07	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES33	03/05/2018	11.20	Call	Bond Future	5,183.6000		5.1836	5,007.2100	5.0072	(3.403)	0	0	0
2018/03/07	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES33	03/05/2018	11.21	Call	Bond Future	5,241.1700		5.2412	5,064.7800	5.0648	(3.365)	0	0	0
2018/03/07	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES33	02/08/2018	11.14	Call	Bond Future	4,279.2700		4.2793	4,100.0900	4.1001	(4.187)	0	0	0
2018/03/07	ES33	02/08/2018			Bond Future	10.4298		80.8958	10.4584	80.7166	0.274	0.0000	0.0000	0
2018/03/07	ES33	02/08/2018	11.15	Call	Bond Future	4,337.0200		4.3370	4,157.8400	4.1578	(4.131)	0	0	0
2018/03/07	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES33	02/08/2018	11.16	Call	Bond Future	4,394.7100		4.3947	4,215.5300	4.2155	(4.077)	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
2018/03/07	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	ES42	03/05/2018			Bond Future	10.4749	83.0738	10.5027	82.8668	0.266	0.0000	0.0000	7,957
2018/03/07	ES42	02/08/2018			Bond Future	10.5559	84.6101	10.5846	84.4000	0.272	0.0000	0.0000	0
2018/03/07	GOVI	03/05/2018	590.29	Call	GOVI	387,420.0000	38.7420	373,760.0000	37.3760	(3.526)	0	0	0
2018/03/07	GOVI	03/05/2018	590.27	Call	GOVI	387,620.0000	38.7620	373,960.0000	37.3960	(3.524)	0	0	0
2018/03/07	GOVI	03/05/2018			GOVI	629.0320	629.0320	627.6660	627.6660	(0.217)	0.0000	0.0000	610
2018/03/07	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GOVI	03/05/2018	590.28	Call	GOVI	387,520.0000	38.7520	373,860.0000	37.3860	(3.525)	0	0	0
2018/03/07	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GOVI	02/08/2018			GOVI	640.6670	640.6670	639.2800	639.2800	(0.216)	0.0000	0.0000	0
2018/03/07	GOVI	02/08/2018	605.71	Call	GOVI	349,570.0000	34.9570	335,700.0000	33.5700	(3.968)	0	0	0
2018/03/07	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GOVI	02/08/2018	605.72	Call	GOVI	349,470.0000	34.9470	335,600.0000	33.5600	(3.969)	0	0	0
2018/03/07	GOVI	02/08/2018	605.70	Call	GOVI	349,670.0000	34.9670	335,800.0000	33.5800	(3.967)	0	0	0
2018/03/07	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/07	IGOV	03/05/2018			Index Future	251.9920	251.9920	252.2370	252.2370	0.097	0.0000	0.0000	1,128
2018/03/07	IGOV	02/08/2018			Index Future	256.6650	256.6650	256.9150	256.9150	0.097	0.0000	0.0000	0
2018/03/07	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/07	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/03/07	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/03/07	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4400	100.4400	0.010	0.0000	0.0000	0
2018/03/07	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.4200	99.4200	0.030	0.0000	0.0000	0
2018/03/07	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/07	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/07	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/03/07	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8200	98.8200	0.020	0.0000	0.0000	0
2018/03/07	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1700	99.1700	0.020	0.0000	0.0000	0
2018/03/07	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4800	99.4800	0.030	0.0000	0.0000	0
2018/03/07	IS02	20/09/2019			Interest Rate Swap	99.7700	99.7700	99.8100	99.8100	0.040	0.0000	0.0000	0
2018/03/07	IS02	20/12/2019			Interest Rate Swap	100.6400	100.6400	100.6900	100.6900	0.050	0.0000	0.0000	0
2018/03/07	IS02	23/03/2020			Interest Rate Swap	98.3100	98.3100	98.3700	98.3700	0.061	0.0000	0.0000	0
2018/03/07	IS05	17/12/2020			Interest Rate Swap	95.5900	95.5900	95.6300	95.6300	0.042	0.0000	0.0000	0
2018/03/07	IS05	16/03/2021			Interest Rate Swap	94.7300	94.7300	94.7800	94.7800	0.053	0.0000	0.0000	0
2018/03/07	IS05	15/06/2021			Interest Rate Swap	93.8400	93.8400	93.9000	93.9000	0.064	0.0000	0.0000	0
2018/03/07	IS05	21/09/2021			Interest Rate Swap	93.9100	93.9100	93.9900	93.9900	0.085	0.0000	0.0000	0
2018/03/07	IS05	21/12/2021			Interest Rate Swap	96.0100	96.0100	96.1200	96.1200	0.115	0.0000	0.0000	51
2018/03/07	IS05	15/03/2022			Interest Rate Swap	96.0700	96.0700	96.1800	96.1800	0.114	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
2018/03/07	IS05	21/06/2022			Interest Rate Swap	97.1800	97.1800	97.2900	97.2900	0.113	0.0000	0.0000	0
2018/03/07	IS05	20/09/2022			Interest Rate Swap	99.3100	99.3100	99.4200	99.4200	0.111	0.0000	0.0000	0
2018/03/07	IS05	20/12/2022			Interest Rate Swap	100.5000	100.5000	100.6000	100.6000	0.100	0.0000	0.0000	0
2018/03/07	IS05	22/03/2023			Interest Rate Swap	95.5100	95.5100	95.6200	95.6200	0.115	0.0000	0.0000	0
2018/03/07	IS10	17/12/2025			Interest Rate Swap	93.0200	93.0200	93.1800	93.1800	0.172	0.0000	0.0000	0
2018/03/07	IS10	16/03/2026			Interest Rate Swap	89.9400	89.9400	90.1000	90.1000	0.178	0.0000	0.0000	0
2018/03/07	IS10	15/06/2026			Interest Rate Swap	88.6200	88.6200	88.7800	88.7800	0.181	0.0000	0.0000	0
2018/03/07	IS10	21/09/2026			Interest Rate Swap	90.7400	90.7400	90.9000	90.9000	0.176	0.0000	0.0000	0
2018/03/07	IS10	21/12/2026			Interest Rate Swap	94.5000	94.5000	94.6700	94.6700	0.180	0.0000	0.0000	0
2018/03/07	IS10	15/03/2027			Interest Rate Swap	93.0000	93.0000	93.1800	93.1800	0.194	0.0000	0.0000	0
2018/03/07	IS10	21/06/2027			Interest Rate Swap	95.0100	95.0100	95.2100	95.2100	0.211	0.0000	0.0000	0
2018/03/07	IS10	20/09/2027			Interest Rate Swap	98.7000	98.7000	98.9200	98.9200	0.223	0.0000	0.0000	0
2018/03/07	IS10	20/12/2027			Interest Rate Swap	98.9900	98.9900	99.2200	99.2200	0.232	0.0000	0.0000	0
2018/03/07	IS10	22/03/2028			Interest Rate Swap	94.1100	94.1100	94.3700	94.3700	0.276	0.0000	0.0000	0
2018/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/07	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/07	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/07	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/07	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/07	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/07	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/07	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/07	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/07	R023	03/05/2018	8.27	Call	Bond Future	3,322.9400	3.3229	3,223.0000	3.2230	(3.008)	0	0	0
2018/03/07	R023	03/05/2018			Bond Future	7.4328	102.7005	7.4589	102.5958	0.351	0.0000	0.0000	73,515
2018/03/07	R023	03/05/2018	8.27	Put	Bond Future	26.7000	0.0267	31.4700	0.0315	17.865	0	0	0
2018/03/07	R023	03/05/2018	8.28	Call	Bond Future	3,360.3000	3.3603	3,260.2300	3.2602	(2.978)	0	0	0
2018/03/07	R023	03/05/2018	8.29	Put	Bond Future	24.3500	0.0244	28.8200	0.0288	18.357	0	0	0
2018/03/07	R023	03/05/2018	8.28	Put	Bond Future	25.4900	0.0255	30.1300	0.0301	18.203	0	0	0
2018/03/07	R023	03/05/2018	8.29	Call	Bond Future	3,397.7100	3.3977	3,297.4700	3.2975	(2.950)	0	0	0
2018/03/07	R023	03/05/2018	9.19	Call	Bond Future	6,768.5300	6.7685	6,663.8200	6.6638	(1.547)	0	0	0
2018/03/07	R023	03/05/2018	9.19	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	2,500
2018/03/07	R035	03/05/2018	9.91	Put	Bond Future	167.2500	0.1673	174.9400	0.1749	4.598	0	0	0
2018/03/07	R035	03/05/2018	8.75	Put	Bond Future	3,056.0800	3.0561	3,162.4600	3.1625	3.481	0	0	0
2018/03/07	R035	03/05/2018			Bond Future	8.9209	101.2455	8.9451	101.0379	0.271	0.0000	0.0000	66,773
2018/03/07	R035	03/05/2018	9.90	Call	Bond Future	8,093.0700	8.0931	7,893.4000	7.8934	(2.467)	0	0	0
2018/03/07	R035	03/05/2018	9.90	Put	Bond Future	172.6600	0.1727	180.6000	0.1806	4.599	0	0	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
2018/03/07	R035	03/05/2018	8.75	Call	Bond Future	1,569.7100		1.5697	1,468.4800	1.4685	(6.449)	0	0	1,000
2018/03/07	R035	03/05/2018	9.25	Call	Bond Future	3,831.2300		3.8312	3,669.5800	3.6696	(4.219)	0	0	0
2018/03/07	R035	03/05/2018	9.25	Put	Bond Future	1,058.7000		1.0587	1,104.6600	1.1047	4.341	0	0	1,000
2018/03/07	R035	03/05/2018	9.91	Call	Bond Future	8,163.6200		8.1636	7,963.7000	7.9637	(2.449)	0	0	0
2018/03/07	R035	03/05/2018	9.89	Call	Bond Future	8,022.5800		8.0226	7,823.1800	7.8232	(2.485)	0	0	0
2018/03/07	R035	03/05/2018	9.89	Put	Bond Future	178.2200		0.1782	186.4300	0.1864	4.607	0	0	0
2018/03/07	R035	02/08/2018	9.42	Call	Bond Future	5,937.1200		5.9371	5,784.1800	5.7842	(2.576)	0	0	0
2018/03/07	R035	02/08/2018			Bond Future	8.9603		103.1182	8.9852	102.9074	0.277	0.0000	0.0000	3
2018/03/07	R035	02/08/2018	9.42	Put	Bond Future	2,139.7500		2.1397	2,197.6100	2.1976	2.704	0	0	0
2018/03/07	R035	02/08/2018	9.44	Put	Bond Future	2,085.6600		2.0857	2,142.3000	2.1423	2.716	0	0	0
2018/03/07	R035	02/08/2018	9.43	Call	Bond Future	5,990.0100		5.9900	5,836.4600	5.8365	(2.563)	0	0	0
2018/03/07	R035	02/08/2018	9.44	Call	Bond Future	6,043.3300		6.0433	5,889.1700	5.8892	(2.551)	0	0	0
2018/03/07	R035	02/08/2018	9.43	Put	Bond Future	2,112.4400		2.1124	2,169.6900	2.1697	2.710	0	0	0
2018/03/07	R186	03/05/2018	8.92	Call	Bond Future	5,418.8600		5.4189	5,226.3900	5.2264	(3.552)	0	0	0
2018/03/07	R186	03/05/2018	8.91	Put	Bond Future	92.0200		0.0920	99.6600	0.0997	8.303	0	0	0
2018/03/07	R186	03/05/2018	10.14	Put	Bond Future	0.0900		0.0001	0.0900	0.0001	0.000	0	0	0
2018/03/07	R186	03/05/2018	9.72	Put	Bond Future	1.5700		0.0016	1.6700	0.0017	6.369	0	0	10,640
2018/03/07	R186	03/05/2018	8.40	Put	Bond Future	510.8300		0.5108	553.7300	0.5537	8.398	0	0	3,500
2018/03/07	R186	03/05/2018	8.00	Put	Bond Future	1,551.4500		1.5515	1,657.8900	1.6579	6.861	0	0	0
2018/03/07	R186	03/05/2018	8.69	Call	Bond Future	4,069.8000		4.0698	3,886.7900	3.8868	(4.497)	0	0	0
2018/03/07	R186	03/05/2018	8.50	Call	Bond Future	3,018.8500		3.0188	2,850.6400	2.8506	(5.572)	0	0	0
2018/03/07	R186	03/05/2018	7.85	Call	Bond Future	511.6400		0.5116	447.0600	0.4471	(12.622)	0	0	500
2018/03/07	R186	03/05/2018	8.35	Put	Bond Future	594.4500		0.5945	643.9400	0.6439	8.325	0	0	500
2018/03/07	R186	03/05/2018	8.45	Put	Bond Future	437.5100		0.4375	474.4600	0.4745	8.446	0	0	0
2018/03/07	R186	03/05/2018			Bond Future	8.0989		118.6552	8.1288	118.4554	0.369	0.0000	0.0000	200,169
2018/03/07	R186	03/05/2018	8.93	Call	Bond Future	5,478.6200		5.4786	5,285.8900	5.2859	(3.518)	0	0	0
2018/03/07	R186	03/05/2018	8.93	Put	Bond Future	85.6100		0.0856	92.7000	0.0927	8.282	0	0	0
2018/03/07	R186	03/05/2018	10.14	Call	Bond Future	12,661.5000		12.6615	12,461.6800	12.4617	(1.578)	0	0	0
2018/03/07	R186	03/05/2018	9.30	Put	Bond Future	17.2800		0.0173	18.6400	0.0186	7.870	0	0	0
2018/03/07	R186	03/05/2018	9.30	Call	Bond Future	7,703.7900		7.7038	7,505.3300	7.5053	(2.576)	0	0	1,120
2018/03/07	R186	03/05/2018	7.85	Put	Bond Future	2,194.7900		2.1948	2,330.0300	2.3300	6.162	0	0	0
2018/03/07	R186	03/05/2018	8.92	Put	Bond Future	88.7400		0.0887	96.0900	0.0961	8.283	0	0	0
2018/03/07	R186	03/05/2018	8.91	Call	Bond Future	5,359.2100		5.3592	5,167.0300	5.1670	(3.586)	0	0	0
2018/03/07	R186	03/05/2018	9.72	Call	Bond Future	10,214.8900		10.2149	10,015.1700	10.0152	(1.955)	0	0	0
2018/03/07	R186	03/05/2018	9.19	Put	Bond Future	30.0100		0.0300	32.3900	0.0324	7.931	0	0	0
2018/03/07	R186	03/05/2018	8.40	Call	Bond Future	2,504.1500		2.5041	2,347.2300	2.3472	(6.266)	0	0	7
2018/03/07	R186	03/05/2018	8.00	Call	Bond Future	886.3700		0.8864	792.9900	0.7930	(10.535)	0	0	7
2018/03/07	R186	03/05/2018	8.69	Put	Bond Future	199.2900		0.1993	216.1000	0.2161	8.435	0	0	0
2018/03/07	R186	03/05/2018	8.70	Put	Bond Future	192.5400		0.1925	208.7900	0.2088	8.440	0	0	0
2018/03/07	R186	03/05/2018	8.50	Put	Bond Future	373.5300		0.3735	405.1400	0.4051	8.463	0	0	3,500
2018/03/07	R186	03/05/2018	8.35	Call	Bond Future	2,259.9000		2.2599	2,109.5700	2.1096	(6.652)	0	0	0
2018/03/07	R186	03/05/2018	8.45	Call	Bond Future	2,757.4500		2.7575	2,594.5800	2.5946	(5.907)	0	0	0
2018/03/07	R186	03/05/2018	9.75	Call	Bond Future	10,392.0600		10.3921	10,192.3200	10.1923	(1.922)	0	0	0
2018/03/07	R186	03/05/2018	9.75	Put	Bond Future	1.3000		0.0013	1.3800	0.0014	6.154	0	0	3,200
2018/03/07	R186	03/05/2018	9.19	Call	Bond Future	7,041.3800		7.0414	6,843.9400	6.8439	(2.804)	0	0	0
2018/03/07	R186	03/05/2018	8.70	Call	Bond Future	4,127.0400		4.1270	3,943.4700	3.9435	(4.448)	0	0	0
2018/03/07	R186	03/05/2018	8.85	Call	Bond Future	5,002.5300		5.0025	4,812.2400	4.8122	(3.804)	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
2018/03/07	R186	03/05/2018	8.85	Put	Bond Future	113.9400	0.1139	123.4700	0.1235	8.364	0	0	4,745
2018/03/07	R186	02/08/2018	8.48	Put	Bond Future	1,143.6000	1.1436	1,222.5300	1.2225	6.902	0	0	0
2018/03/07	R186	02/08/2018	8.25	Call	Bond Future	2,464.9000	2.4649	2,365.2400	2.3652	(4.043)	0	0	1,470
2018/03/07	R186	02/08/2018			Bond Future	8.1255	115.5496	8.1565	115.3469	0.382	0.0000	0.0000	191
2018/03/07	R186	02/08/2018	8.47	Call	Bond Future	3,385.3500	3.3854	3,262.4700	3.2625	(3.630)	0	0	0
2018/03/07	R186	02/08/2018	8.47	Put	Bond Future	1,162.7000	1.1627	1,242.5600	1.2426	6.868	0	0	0
2018/03/07	R186	02/08/2018	7.50	Put	Bond Future	4,667.0500	4.6670	4,837.1700	4.8372	3.645	0	0	0
2018/03/07	R186	02/08/2018	8.48	Call	Bond Future	3,429.9100	3.4299	3,306.1000	3.3061	(3.610)	0	0	0
2018/03/07	R186	02/08/2018	8.25	Put	Bond Future	1,654.9600	1.6550	1,758.0400	1.7580	6.229	0	0	0
2018/03/07	R186	02/08/2018	8.46	Call	Bond Future	3,340.7600	3.3408	3,219.0800	3.2191	(3.642)	0	0	0
2018/03/07	R186	02/08/2018	8.46	Put	Bond Future	1,181.8200	1.1818	1,262.8800	1.2629	6.859	0	0	0
2018/03/07	R186	02/08/2018	7.50	Call	Bond Future	482.4400	0.4824	449.8200	0.4498	(6.761)	0	0	1,470
2018/03/07	R186	01/11/2018	9.14	Call	Bond Future	6,880.8500	6.8809	6,702.7700	6.7028	(2.588)	0	0	0
2018/03/07	R186	01/11/2018	7.96	Put	Bond Future	3,203.3100	3.2033	3,315.0900	3.3151	3.490	0	0	0
2018/03/07	R186	01/11/2018	8.54	Put	Bond Future	1,638.9200	1.6389	1,712.7500	1.7128	4.505	0	0	0
2018/03/07	R186	01/11/2018			Bond Future	8.1479	117.7178	8.1803	117.5114	0.398	0.0000	0.0000	0
2018/03/07	R186	01/11/2018	8.46	Put	Bond Future	1,803.7400	1.8037	1,883.2100	1.8832	4.406	0	0	0
2018/03/07	R186	01/11/2018	8.46	Call	Bond Future	3,770.6300	3.7706	3,643.7100	3.6437	(3.366)	0	0	5,000
2018/03/07	R186	01/11/2018	8.53	Call	Bond Future	4,060.5800	4.0606	3,928.7100	3.9287	(3.248)	0	0	0
2018/03/07	R186	01/11/2018	8.53	Put	Bond Future	1,658.6800	1.6587	1,733.2000	1.7332	4.493	0	0	0
2018/03/07	R186	01/11/2018	9.14	Put	Bond Future	780.2800	0.7803	808.5900	0.8086	3.628	0	0	5,000
2018/03/07	R186	01/11/2018	7.96	Call	Bond Future	1,997.6900	1.9977	1,903.0800	1.9031	(4.736)	0	0	5,000
2018/03/07	R186	01/11/2018	8.54	Call	Bond Future	4,102.7800	4.1028	3,970.2200	3.9702	(3.231)	0	0	0
2018/03/07	R186	01/11/2018	8.52	Call	Bond Future	4,018.5400	4.0185	3,887.7200	3.8877	(3.255)	0	0	0
2018/03/07	R186	01/11/2018	8.52	Put	Bond Future	1,678.6500	1.6787	1,754.2200	1.7542	4.502	0	0	0
2018/03/07	R197	03/05/2018	304.46	Call	Bond Future	1,618.7600	1.6188	1,631.4000	1.6314	0.781	0	0	0
2018/03/07	R197	03/05/2018			Bond Future	306.0788	306.0788	306.0914	306.0914	0.004	0.0000	0.0000	2,388
2018/03/07	R197	03/05/2018	304.44	Call	Bond Future	1,638.7600	1.6388	1,651.4000	1.6514	0.771	0	0	0
2018/03/07	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R197	03/05/2018	304.45	Call	Bond Future	1,628.7600	1.6288	1,641.4000	1.6414	0.776	0	0	0
2018/03/07	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R202	03/05/2018	247.48	Put	Bond Future	11,432.6800	11.4327	11,409.3400	11.4093	(0.204)	0	0	0
2018/03/07	R202	03/05/2018	247.47	Call	Bond Future	12.4200	0.0124	11.7200	0.0117	(5.636)	0	0	0
2018/03/07	R202	03/05/2018			Bond Future	236.0597	236.0597	236.0823	236.0823	0.010	0.0000	0.0000	23,064
2018/03/07	R202	03/05/2018	247.48	Call	Bond Future	12.3400	0.0123	11.6500	0.0117	(5.592)	0	0	0
2018/03/07	R202	03/05/2018	247.47	Put	Bond Future	11,422.7600	11.4228	11,399.4100	11.3994	(0.204)	0	0	0
2018/03/07	R202	03/05/2018	247.49	Call	Bond Future	12.2600	0.0123	11.5800	0.0116	(5.546)	0	0	0
2018/03/07	R202	03/05/2018	247.49	Put	Bond Future	11,442.6000	11.4426	11,419.2700	11.4193	(0.204)	0	0	0
2018/03/07	R204	03/05/2018	7.10	Put	Bond Future	0.0900	0.0001	0.1900	0.0002	111.111	0	0	0
2018/03/07	R204	03/05/2018			Bond Future	6.2079	104.0970	6.2586	104.0662	0.816	0.0000	0.0000	22,162
2018/03/07	R204	03/05/2018	7.09	Call	Bond Future	533.5300	0.5335	502.8600	0.5029	(5.749)	0	0	0
2018/03/07	R204	03/05/2018	7.09	Put	Bond Future	0.1000	0.0001	0.2100	0.0002	110.000	0	0	0
2018/03/07	R204	03/05/2018	7.10	Call	Bond Future	539.5400	0.5395	508.8600	0.5089	(5.686)	0	0	0
2018/03/07	R204	03/05/2018	7.08	Call	Bond Future	527.5200	0.5275	496.8600	0.4969	(5.812)	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
2018/03/07	R204	03/05/2018	7.08	Put	Bond Future	0.1100	0.0001	0.2300	0.0002	109.091	0	0	0
2018/03/07	R207	03/05/2018	7.57	Call	Bond Future	1,518.3600	1.5184	1,460.5300	1.4605	(3.809)	0	0	0
2018/03/07	R207	03/05/2018	7.56	Put	Bond Future	0.6100	0.0006	0.7800	0.0008	27.869	0	0	0
2018/03/07	R207	03/05/2018			Bond Future	6.6030	103.2668	6.6396	103.2089	0.554	0.0000	0.0000	23,512
2018/03/07	R207	03/05/2018	7.58	Call	Bond Future	1,533.8700	1.5339	1,476.0300	1.4760	(3.771)	0	0	0
2018/03/07	R207	03/05/2018	7.58	Put	Bond Future	0.5400	0.0005	0.6900	0.0007	27.778	0	0	0
2018/03/07	R207	03/05/2018	7.57	Put	Bond Future	0.5700	0.0006	0.7300	0.0007	28.070	0	0	0
2018/03/07	R207	03/05/2018	7.56	Call	Bond Future	1,502.8600	1.5029	1,445.0400	1.4450	(3.847)	0	0	0
2018/03/07	R208	03/05/2018	7.77	Call	Bond Future	2,062.2800	2.0623	1,978.1700	1.9782	(4.078)	0	0	0
2018/03/07	R208	03/05/2018			Bond Future	6.9624	100.1428	6.9955	100.0576	0.476	0.0000	0.0000	35,989
2018/03/07	R208	03/05/2018	7.77	Put	Bond Future	9.2100	0.0092	10.3400	0.0103	12.269	0	0	0
2018/03/07	R208	03/05/2018	7.78	Call	Bond Future	2,086.9100	2.0869	2,002.7400	2.0027	(4.033)	0	0	0
2018/03/07	R208	03/05/2018	7.79	Put	Bond Future	8.3200	0.0083	9.3300	0.0093	12.139	0	0	0
2018/03/07	R208	03/05/2018	7.78	Put	Bond Future	8.7500	0.0088	9.8200	0.0098	12.229	0	0	0
2018/03/07	R208	03/05/2018	7.79	Call	Bond Future	2,111.5600	2.1116	2,027.3300	2.0273	(3.989)	0	0	0
2018/03/07	R209	03/05/2018	9.85	Put	Bond Future	103.0200	0.1030	111.7600	0.1118	8.484	0	0	0
2018/03/07	R209	03/05/2018	10.00	Call	Bond Future	7,404.8600	7.4049	7,197.4200	7.1974	(2.801)	0	0	0
2018/03/07	R209	03/05/2018	10.73	Call	Bond Future	11,709.4000	11.7094	11,497.0000	11.4970	(1.814)	0	0	0
2018/03/07	R209	03/05/2018	9.75	Call	Bond Future	5,889.6800	5.8897	5,688.9800	5.6890	(3.408)	0	0	435
2018/03/07	R209	03/05/2018	9.77	Call	Bond Future	6,011.1000	6.0111	5,809.6900	5.8097	(3.351)	0	0	0
2018/03/07	R209	03/05/2018	9.30	Call	Bond Future	3,261.7500	3.2618	3,090.5600	3.0906	(5.248)	0	0	1,321
2018/03/07	R209	03/05/2018			Bond Future	8.9147	77.0227	8.9439	76.8101	0.328	0.0000	0.0000	80,430
2018/03/07	R209	03/05/2018	9.85	Call	Bond Future	6,497.6200	6.4976	6,293.7900	6.2938	(3.137)	0	0	0
2018/03/07	R209	03/05/2018	10.73	Put	Bond Future	1.7900	0.0018	1.9600	0.0020	9.497	0	0	435
2018/03/07	R209	03/05/2018	10.22	Call	Bond Future	8,728.8500	8.7288	8,518.3600	8.5184	(2.411)	0	0	0
2018/03/07	R209	03/05/2018	10.22	Put	Bond Future	22.9400	0.0229	25.0200	0.0250	9.067	0	0	435
2018/03/07	R209	03/05/2018	9.75	Put	Bond Future	140.0600	0.1401	151.9300	0.1519	8.475	0	0	0
2018/03/07	R209	03/05/2018	9.86	Call	Bond Future	6,558.5000	6.5585	6,354.3900	6.3544	(3.112)	0	0	0
2018/03/07	R209	03/05/2018	10.00	Put	Bond Future	59.1700	0.0592	64.3000	0.0643	8.670	0	0	11,067
2018/03/07	R209	03/05/2018	9.47	Put	Bond Future	323.8400	0.3238	350.5400	0.3505	8.245	0	0	250
2018/03/07	R209	03/05/2018	9.77	Put	Bond Future	131.7800	0.1318	142.9400	0.1429	8.469	0	0	250
2018/03/07	R209	03/05/2018	9.30	Put	Bond Future	526.8200	0.5268	568.2000	0.5682	7.855	0	0	0
2018/03/07	R209	03/05/2018	8.95	Put	Bond Future	1,319.9600	1.3200	1,409.4500	1.4094	6.780	0	0	0
2018/03/07	R209	03/05/2018	9.86	Put	Bond Future	99.8900	0.0999	108.3500	0.1084	8.469	0	0	0
2018/03/07	R209	03/05/2018	9.84	Call	Bond Future	6,436.7600	6.4368	6,233.2000	6.2332	(3.162)	0	0	0
2018/03/07	R209	03/05/2018	9.84	Put	Bond Future	106.2600	0.1063	115.2700	0.1153	8.479	0	0	0
2018/03/07	R209	03/05/2018	9.19	Put	Bond Future	712.8400	0.7128	766.5300	0.7665	7.532	0	0	0
2018/03/07	R209	03/05/2018	9.19	Call	Bond Future	2,681.9000	2.6819	2,523.0200	2.5230	(5.924)	0	0	250
2018/03/07	R209	03/05/2018	9.47	Call	Bond Future	4,219.6800	4.2197	4,033.8100	4.0338	(4.405)	0	0	0
2018/03/07	R209	03/05/2018	8.95	Call	Bond Future	1,576.8700	1.5769	1,453.7900	1.4538	(7.805)	0	0	1,321
2018/03/07	R209	02/08/2018	9.66	Call	Bond Future	5,758.9600	5.7590	5,554.9700	5.5550	(3.542)	0	0	435
2018/03/07	R209	02/08/2018	10.38	Call	Bond Future	9,608.8700	9.6089	9,404.6500	9.4047	(2.125)	0	0	0
2018/03/07	R209	02/08/2018	10.39	Put	Bond Future	225.4800	0.2255	237.0700	0.2371	5.140	0	0	0
2018/03/07	R209	02/08/2018			Bond Future	8.9511	78.4473	8.9811	78.2313	0.335	0.0000	0.0000	816
2018/03/07	R209	02/08/2018	10.84	Call	Bond Future	12,112.0000	12.1120	11,900.3700	11.9004	(1.747)	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
2018/03/07	R209	02/08/2018	10.84	Put	Bond Future	79.4300	0.0794	83.8400	0.0838	5.552	0	0	435
2018/03/07	R209	02/08/2018	10.21	Call	Bond Future	8,686.2000	8.6862	8,486.5200	8.4865	(2.299)	0	0	0
2018/03/07	R209	02/08/2018	10.21	Put	Bond Future	330.7200	0.3307	347.0800	0.3471	4.947	0	0	435
2018/03/07	R209	02/08/2018	9.66	Put	Bond Future	878.3400	0.8783	890.3900	0.8904	1.372	0	0	0
2018/03/07	R209	02/08/2018	10.38	Put	Bond Future	230.4500	0.2305	242.2700	0.2423	5.129	0	0	0
2018/03/07	R209	02/08/2018	10.39	Call	Bond Future	9,663.3500	9.6634	9,458.9000	9.4589	(2.116)	0	0	0
2018/03/07	R209	02/08/2018	10.40	Call	Bond Future	9,717.8500	9.7178	9,513.1600	9.5132	(2.106)	0	0	0
2018/03/07	R209	02/08/2018	10.40	Put	Bond Future	220.6100	0.2206	231.9600	0.2320	5.145	0	0	0
2018/03/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R209	01/11/2018	9.34	Put	Bond Future	2,165.6600	2.1657	2,234.8800	2.2349	3.196	0	0	0
2018/03/07	R209	01/11/2018	1,016.00	Call	Bond Future	75,882.6800	75.8827	75,662.6900	75.6627	(0.290)	0	0	0
2018/03/07	R209	01/11/2018	9.97	Call	Bond Future	7,676.6800	7.6767	7,493.3300	7.4933	(2.388)	0	0	0
2018/03/07	R209	01/11/2018			Bond Future	8.9865	76.7706	9.0173	76.5506	0.343	0.0000	0.0000	0
2018/03/07	R209	01/11/2018	1,016.01	Call	Bond Future	75,882.6800	75.8827	75,662.6900	75.6627	(0.290)	0	0	0
2018/03/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R209	01/11/2018	1,015.99	Call	Bond Future	75,882.6700	75.8827	75,662.6800	75.6627	(0.290)	0	0	0
2018/03/07	R209	01/11/2018	9.34	Call	Bond Future	4,637.2100	4.6372	4,486.4400	4.4864	(3.251)	0	0	0
2018/03/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R209	01/11/2018	9.97	Put	Bond Future	1,083.0100	1.0830	1,119.6500	1.1197	3.383	0	0	0
2018/03/07	R209	01/11/2018	10.57	Call	Bond Future	10,659.1900	10.6592	10,456.1800	10.4562	(1.905)	0	0	0
2018/03/07	R209	01/11/2018	10.57	Put	Bond Future	450.2900	0.4503	467.2700	0.4673	3.771	0	0	0
2018/03/07	R209	01/11/2018	9.94	Call	Bond Future	7,524.6500	7.5247	7,342.4800	7.3425	(2.421)	0	0	0
2018/03/07	R209	01/11/2018	9.94	Put	Bond Future	1,119.4500	1.1194	1,157.2700	1.1573	3.378	0	0	0
2018/03/07	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R210	03/05/2018	191.44	Put	Bond Future	3,873.0600	3.8731	4,024.4800	4.0245	3.910	0	0	0
2018/03/07	R210	03/05/2018			Bond Future	187.5669	187.5669	187.4155	187.4155	(0.081)	0.0000	0.0000	2,159
2018/03/07	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R210	03/05/2018	191.46	Put	Bond Future	3,893.0600	3.8931	4,044.4800	4.0445	3.889	0	0	0
2018/03/07	R210	03/05/2018	191.45	Put	Bond Future	3,883.0600	3.8831	4,034.4800	4.0345	3.900	0	0	0
2018/03/07	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R212	03/05/2018	154.30	Call	Bond Future	1,128.0800	1.1281	1,132.5000	1.1325	0.392	0	0	0
2018/03/07	R212	03/05/2018			Bond Future	155.4281	155.4281	155.4325	155.4325	0.003	0.0000	0.0000	4,755
2018/03/07	R212	03/05/2018	154.28	Call	Bond Future	1,148.0800	1.1481	1,152.5000	1.1525	0.385	0	0	0
2018/03/07	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R212	03/05/2018	154.29	Call	Bond Future	1,138.0800	1.1381	1,142.5000	1.1425	0.388	0	0	0
2018/03/07	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/07	R213	03/05/2018	9.57	Put	Bond Future	86.6000	0.0866	93.7000	0.0937	8.199	0	0	0
2018/03/07	R213	03/05/2018	9.56	Call	Bond Future	6,234.5700	6.2346	6,036.0600	6.0361	(3.184)	0	0	0
2018/03/07	R213	03/05/2018			Bond Future	8.6374	88.7540	8.6668	88.5481	0.341	0.0000	0.0000	45,743
2018/03/07	R213	03/05/2018	9.57	Call	Bond Future	6,295.0300	6.2950	6,096.2400	6.0962	(3.158)	0	0	0
2018/03/07	R213	03/05/2018	9.56	Put	Bond Future	89.4700	0.0895	96.8500	0.0969	8.249	0	0	0
2018/03/07	R213	03/05/2018	9.58	Call	Bond Future	6,355.4600	6.3555	6,156.4700	6.1565	(3.131)	0	0	0
2018/03/07	R213	03/05/2018	9.58	Put	Bond Future	83.7800	0.0838	90.6800	0.0907	8.236	0	0	0
2018/03/07	R213	02/08/2018	9.06	Call	Bond Future	3,901.8500	3.9019	3,746.6800	3.7467	(3.977)	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
2018/03/07	R213	02/08/2018	9.05	Put	Bond Future	1,291.2300	1.2912	1,345.9300	1.3459	4.236	0	0	0
2018/03/07	R213	02/08/2018			Bond Future	8.6712	90.3956	8.7015	90.1865	0.350	0.0000	0.0000	1
2018/03/07	R213	02/08/2018	9.07	Call	Bond Future	3,948.7500	3.9488	3,792.8200	3.7928	(3.949)	0	0	0
2018/03/07	R213	02/08/2018	9.07	Put	Bond Future	1,252.3200	1.2523	1,305.5000	1.3055	4.247	0	0	0
2018/03/07	R213	02/08/2018	9.06	Put	Bond Future	1,271.6400	1.2716	1,325.5800	1.3256	4.242	0	0	0
2018/03/07	R213	02/08/2018	9.05	Call	Bond Future	3,855.1500	3.8551	3,700.7400	3.7007	(4.005)	0	0	0
2018/03/07	R214	03/05/2018	9.99	Put	Bond Future	115.0000	0.1150	124.3600	0.1244	8.139	0	0	0
2018/03/07	R214	03/05/2018			Bond Future	9.0337	76.8918	9.0630	76.6660	0.324	0.0000	0.0000	47,218
2018/03/07	R214	03/05/2018	9.98	Call	Bond Future	6,899.0000	6.8990	6,682.8700	6.6829	(3.133)	0	0	0
2018/03/07	R214	03/05/2018	9.98	Put	Bond Future	118.4600	0.1185	128.1100	0.1281	8.146	0	0	0
2018/03/07	R214	03/05/2018	9.99	Call	Bond Future	6,961.9000	6.9619	6,745.4800	6.7455	(3.109)	0	0	0
2018/03/07	R214	03/05/2018	9.97	Call	Bond Future	6,836.0600	6.8361	6,620.2200	6.6202	(3.157)	0	0	0
2018/03/07	R214	03/05/2018	9.97	Put	Bond Future	121.9900	0.1220	131.9300	0.1319	8.148	0	0	0
2018/03/07	R248	03/05/2018	10.06	Call	Bond Future	9,161.0800	9.1611	8,876.7800	8.8768	(3.103)	0	0	0
2018/03/07	R248	03/05/2018	10.05	Put	Bond Future	158.8000	0.1588	164.1800	0.1642	3.388	0	0	0
2018/03/07	R248	03/05/2018			Bond Future	9.0741	98.2995	9.1034	98.0089	0.323	0.0000	0.0000	91,404
2018/03/07	R248	03/05/2018	10.07	Call	Bond Future	9,239.4900	9.2395	8,956.0700	8.9561	(3.067)	0	0	0
2018/03/07	R248	03/05/2018	10.07	Put	Bond Future	147.9300	0.1479	155.1100	0.1551	4.854	0	0	0
2018/03/07	R248	03/05/2018	10.06	Put	Bond Future	153.2800	0.1533	159.5800	0.1596	4.110	0	0	0
2018/03/07	R248	03/05/2018	10.05	Call	Bond Future	9,082.7000	9.0827	8,797.4800	8.7975	(3.140)	0	0	0

Total

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