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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2018 TO 16/03/2018

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
2018/03/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	2025	03/05/2018	133.21	Call	Bond Future	98.9200	0.0989	103.7200	0.1037	4.852	0	0	0
2018/03/16	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2025	03/05/2018			Bond Future	133.3089	133.3089	133.3137	133.3137	0.004	0.0000	0.0000	1,033
2018/03/16	2025	03/05/2018	133.22	Call	Bond Future	88.9200	0.0889	93.7200	0.0937	5.398	0	0	0
2018/03/16	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2025	03/05/2018	133.20	Call	Bond Future	108.9200	0.1089	113.7200	0.1137	4.407	0	0	0
2018/03/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2025	02/08/2018			Bond Future	134.4010	134.4010	134.4060	134.4060	0.004	0.0000	0.0000	0
2018/03/16	2025	02/08/2018	136.65	Put	Bond Future	2,249.0400	2.2490	2,244.0100	2.2440	(0.224)	0	0	0
2018/03/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2025	02/08/2018	136.67	Put	Bond Future	2,269.0400	2.2690	2,264.0100	2.2640	(0.222)	0	0	0
2018/03/16	2025	02/08/2018	136.66	Put	Bond Future	2,259.0400	2.2590	2,254.0100	2.2540	(0.223)	0	0	0
2018/03/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2029	03/05/2018			Bond Future	100.2581	100.2581	100.2639	100.2639	0.006	0.0000	0.0000	1,370
2018/03/16	2029	02/08/2018			Bond Future	102.1176	102.1176	102.1235	102.1235	0.006	0.0000	0.0000	0
2018/03/16	2030	03/05/2018	9.51	Call	Bond Future	6,245.6400	6.2456	6,248.4100	6.2484	0.044	0	0	0
2018/03/16	2030	03/05/2018			Bond Future	8.5969	97.7658	8.5960	97.7721	(0.010)	0.0000	0.0000	93,383
2018/03/16	2030	03/05/2018	9.49	Call	Bond Future	6,121.4100	6.1214	6,123.9700	6.1240	0.042	0	0	0
2018/03/16	2030	03/05/2018	9.49	Put	Bond Future	66.0700	0.0661	62.3900	0.0624	(5.570)	0	0	0
2018/03/16	2030	03/05/2018	9.51	Put	Bond Future	60.7300	0.0607	57.2600	0.0573	(5.714)	0	0	0
2018/03/16	2030	03/05/2018	9.50	Call	Bond Future	6,183.7600	6.1838	6,186.4200	6.1864	0.043	0	0	0
2018/03/16	2030	03/05/2018	9.50	Put	Bond Future	63.6000	0.0636	60.0200	0.0600	(5.629)	0	0	0
2018/03/16	2030	02/08/2018	9.46	Put	Bond Future	589.8100	0.5898	583.1500	0.5831	(1.129)	0	0	0
2018/03/16	2030	02/08/2018	8.51	Call	Bond Future	1,759.5700	1.7596	1,754.5300	1.7545	(0.286)	0	0	7,850
2018/03/16	2030	02/08/2018	8.91	Call	Bond Future	3,332.6200	3.3326	3,328.7300	3.3287	(0.117)	0	0	7,850
2018/03/16	2030	02/08/2018			Bond Future	8.6368	95.5685	8.6360	95.5744	(0.010)	0.0000	0.0000	127
2018/03/16	2030	02/08/2018	9.46	Call	Bond Future	6,102.3000	6.1023	6,101.5600	6.1016	(0.012)	0	0	0
2018/03/16	2030	02/08/2018	8.51	Put	Bond Future	2,649.2300	2.6492	2,638.2700	2.6383	(0.414)	0	0	0
2018/03/16	2030	02/08/2018	9.47	Call	Bond Future	6,156.6300	6.1566	6,155.9400	6.1559	(0.011)	0	0	0
2018/03/16	2030	02/08/2018	9.45	Put	Bond Future	599.9400	0.5999	593.2100	0.5932	(1.122)	0	0	0
2018/03/16	2030	02/08/2018	8.91	Put	Bond Future	1,454.0300	1.4540	1,444.2200	1.4442	(0.675)	0	0	0
2018/03/16	2030	02/08/2018	9.50	Call	Bond Future	6,320.1800	6.3202	6,319.6700	6.3197	(0.008)	0	0	0
2018/03/16	2030	02/08/2018	9.47	Put	Bond Future	579.8500	0.5798	573.2400	0.5732	(1.140)	0	0	0
2018/03/16	2030	02/08/2018	9.45	Call	Bond Future	6,048.0900	6.0481	6,047.2800	6.0473	(0.013)	0	0	0
2018/03/16	2030	02/08/2018	9.50	Put	Bond Future	550.9100	0.5509	544.4800	0.5445	(1.167)	0	0	7,850
2018/03/16	2032	03/05/2018	9.71	Put	Bond Future	69.0800	0.0691	65.1100	0.0651	(5.747)	0	0	0
2018/03/16	2032	03/05/2018	9.70	Call	Bond Future	6,714.3800	6.7144	6,718.8600	6.7189	0.067	0	0	0
2018/03/16	2032	03/05/2018			Bond Future	8.7919	96.5430	8.7908	96.5516	(0.013)	0.0000	0.0000	61,647

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2018/03/16	2032	03/05/2018	9.71	Call	Bond Future	6,781.2300	6.7812	6,785.8100	6.7858	0.068	0	0	0
2018/03/16	2032	03/05/2018	9.70	Put	Bond Future	71.6900	0.0717	67.6200	0.0676	(5.677)	0	0	0
2018/03/16	2032	03/05/2018	9.72	Call	Bond Future	6,848.1200	6.8481	6,852.8000	6.8528	0.068	0	0	0
2018/03/16	2032	03/05/2018	9.72	Put	Bond Future	66.5800	0.0666	62.7100	0.0627	(5.813)	0	0	0
2018/03/16	2032	02/08/2018	9.67	Call	Bond Future	6,748.0300	6.7480	6,748.5100	6.7485	0.007	0	0	0
2018/03/16	2032	02/08/2018	9.66	Put	Bond Future	680.2700	0.6803	672.4200	0.6724	(1.154)	0	0	0
2018/03/16	2032	02/08/2018			Bond Future	8.8316	98.3288	8.8305	98.3370	(0.012)	0.0000	0.0000	2
2018/03/16	2032	02/08/2018	9.68	Call	Bond Future	6,806.3000	6.8063	6,806.8500	6.8068	0.008	0	0	0
2018/03/16	2032	02/08/2018	9.68	Put	Bond Future	658.3300	0.6583	650.6100	0.6506	(1.173)	0	0	0
2018/03/16	2032	02/08/2018	9.67	Put	Bond Future	669.2200	0.6692	661.4300	0.6614	(1.164)	0	0	0
2018/03/16	2032	02/08/2018	9.66	Call	Bond Future	6,689.8400	6.6898	6,690.2600	6.6903	0.006	0	0	0
2018/03/16	2033	03/05/2018	107.71	Put	Bond Future	4,582.4400	4.5824	4,576.5800	4.5766	(0.128)	0	0	0
2018/03/16	2033	03/05/2018			Bond Future	103.1276	103.1276	103.1334	103.1334	0.006	0.0000	0.0000	6,055
2018/03/16	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	03/05/2018	107.70	Put	Bond Future	4,572.4400	4.5724	4,566.5800	4.5666	(0.128)	0	0	0
2018/03/16	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	03/05/2018	107.69	Put	Bond Future	4,562.4400	4.5624	4,556.5800	4.5566	(0.128)	0	0	0
2018/03/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	02/08/2018			Bond Future	105.0402	105.0402	105.0463	105.0463	0.006	0.0000	0.0000	0
2018/03/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	02/08/2018	109.92	Put	Bond Future	4,879.8100	4.8798	4,873.7000	4.8737	(0.125)	0	0	0
2018/03/16	2033	02/08/2018	109.94	Put	Bond Future	4,899.8100	4.8998	4,893.7000	4.8937	(0.125)	0	0	0
2018/03/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2033	02/08/2018	109.93	Put	Bond Future	4,889.8100	4.8898	4,883.7000	4.8837	(0.125)	0	0	0
2018/03/16	2037	03/05/2018	9.99	Call	Bond Future	7,527.3900	7.5274	7,530.5600	7.5306	0.042	0	0	0
2018/03/16	2037	03/05/2018	9.97	Put	Bond Future	109.1500	0.1091	103.4800	0.1035	(5.195)	0	0	0
2018/03/16	2037	03/05/2018			Bond Future	9.0698	97.1641	9.0688	97.1727	(0.011)	0.0000	0.0000	48,150
2018/03/16	2037	03/05/2018	9.99	Put	Bond Future	102.1400	0.1021	96.7200	0.0967	(5.306)	0	0	0
2018/03/16	2037	03/05/2018	9.97	Call	Bond Future	7,382.6700	7.3827	7,385.5900	7.3856	0.040	0	0	0
2018/03/16	2037	03/05/2018	9.98	Put	Bond Future	105.5900	0.1056	100.0500	0.1001	(5.247)	0	0	0
2018/03/16	2037	03/05/2018	9.98	Call	Bond Future	7,455.0300	7.4550	7,458.0800	7.4581	0.041	0	0	0
2018/03/16	2037	02/08/2018	9.96	Put	Bond Future	820.3800	0.8204	811.3300	0.8113	(1.103)	0	0	0
2018/03/16	2037	02/08/2018	9.95	Call	Bond Future	7,531.3200	7.5313	7,530.5100	7.5305	(0.011)	0	0	0
2018/03/16	2037	02/08/2018			Bond Future	9.1156	94.7052	9.1146	94.7136	(0.011)	0.0000	0.0000	731
2018/03/16	2037	02/08/2018	9.96	Call	Bond Future	7,594.3900	7.5944	7,593.6600	7.5937	(0.010)	0	0	0
2018/03/16	2037	02/08/2018	9.95	Put	Bond Future	833.1100	0.8331	823.9800	0.8240	(1.096)	0	0	0
2018/03/16	2037	02/08/2018	9.97	Call	Bond Future	7,657.7000	7.6577	7,657.0400	7.6570	(0.009)	0	0	0
2018/03/16	2037	02/08/2018	9.97	Put	Bond Future	807.9900	0.8080	799.0100	0.7990	(1.111)	0	0	0
2018/03/16	2038	03/05/2018	132.28	Put	Bond Future	6,474.0300	6.4740	6,663.5900	6.6636	2.928	0	0	0
2018/03/16	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2038	03/05/2018			Bond Future	125.8060	125.8060	125.6164	125.6164	(0.151)	0.0000	0.0000	8,991
2018/03/16	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2038	03/05/2018	132.27	Put	Bond Future	6,464.0300	6.4640	6,653.5900	6.6536	2.933	0	0	0
2018/03/16	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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2018/03/16	2038	03/05/2018	132.29	Put	Bond Future	6,484.0300	6.4840	6,673.5900	6.6736	2.923	0	0	0
2018/03/16	2038	02/08/2018	134.55	Put	Bond Future	7,963.8500	7.9638	8,156.8400	8.1568	2.423	0	0	0
2018/03/16	2038	02/08/2018			Bond Future	126.5861	126.5861	126.3932	126.3932	(0.152)	0.0000	0.0000	0
2018/03/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2038	02/08/2018	134.54	Put	Bond Future	7,953.8500	7.9538	8,146.8400	8.1468	2.426	0	0	0
2018/03/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2038	02/08/2018	134.53	Put	Bond Future	7,943.8500	7.9438	8,136.8400	8.1368	2.429	0	0	0
2018/03/16	2040	03/05/2018	10.08	Put	Bond Future	116.8400	0.1168	110.7400	0.1107	(5.221)	0	0	0
2018/03/16	2040	03/05/2018			Bond Future	9.1551	100.9342	9.1541	100.9435	(0.011)	0.0000	0.0000	39,345
2018/03/16	2040	03/05/2018	10.07	Call	Bond Future	8,040.0900	8.0401	8,043.1900	8.0432	0.039	0	0	0
2018/03/16	2040	03/05/2018	10.07	Put	Bond Future	120.6800	0.1207	114.4300	0.1144	(5.179)	0	0	0
2018/03/16	2040	03/05/2018	8.50	Put	Bond Future	6,479.7200	6.4797	6,465.9600	6.4660	(0.212)	0	0	0
2018/03/16	2040	03/05/2018	8.50	Call	Bond Future	106.8400	0.1068	102.4300	0.1024	(4.128)	0	0	1,011
2018/03/16	2040	03/05/2018	10.08	Call	Bond Future	8,117.0800	8.1171	8,120.3300	8.1203	0.040	0	0	0
2018/03/16	2040	03/05/2018	10.06	Call	Bond Future	7,963.1400	7.9631	7,966.1100	7.9661	0.037	0	0	0
2018/03/16	2040	03/05/2018	10.06	Put	Bond Future	124.6700	0.1247	118.2900	0.1183	(5.118)	0	0	0
2018/03/16	2040	03/05/2018	10.00	Put	Bond Future	151.2300	0.1512	143.9500	0.1439	(4.814)	0	0	0
2018/03/16	2040	03/05/2018	10.00	Call	Bond Future	7,501.5500	7.5015	7,503.6200	7.5036	0.028	0	0	1,500
2018/03/16	2040	03/05/2018	9.00	Put	Bond Future	2,556.3400	2.5563	2,533.7000	2.5337	(0.886)	0	0	0
2018/03/16	2040	03/05/2018	9.00	Call	Bond Future	1,103.5600	1.1036	1,090.2700	1.0903	(1.204)	0	0	1,239
2018/03/16	2040	02/08/2018	10.04	Call	Bond Future	8,149.4000	8.1494	8,148.4100	8.1484	(0.012)	0	0	0
2018/03/16	2040	02/08/2018	10.03	Put	Bond Future	940.3100	0.9403	930.1800	0.9302	(1.077)	0	0	0
2018/03/16	2040	02/08/2018			Bond Future	9.2015	98.2947	9.2005	98.3038	(0.011)	0.0000	0.0000	420
2018/03/16	2040	02/08/2018	10.05	Call	Bond Future	8,216.5400	8.2165	8,215.6400	8.2156	(0.011)	0	0	0
2018/03/16	2040	02/08/2018	10.05	Put	Bond Future	912.5300	0.9125	902.5600	0.9026	(1.093)	0	0	0
2018/03/16	2040	02/08/2018	10.04	Put	Bond Future	926.3200	0.9263	916.2600	0.9163	(1.086)	0	0	0
2018/03/16	2040	02/08/2018	10.03	Call	Bond Future	8,082.3500	8.0824	8,081.2900	8.0813	(0.013)	0	0	0
2018/03/16	2044	03/05/2018	10.10	Call	Bond Future	7,990.6900	7.9907	7,993.3600	7.9934	0.033	0	0	0
2018/03/16	2044	03/05/2018	10.09	Put	Bond Future	136.5500	0.1365	129.7300	0.1297	(4.995)	0	0	0
2018/03/16	2044	03/05/2018			Bond Future	9.2046	97.8689	9.2036	97.8782	(0.011)	0.0000	0.0000	23,617
2018/03/16	2044	03/05/2018	10.11	Call	Bond Future	8,068.1100	8.0681	8,070.9200	8.0709	0.035	0	0	0
2018/03/16	2044	03/05/2018	10.11	Put	Bond Future	128.1500	0.1281	121.6200	0.1216	(5.096)	0	0	0
2018/03/16	2044	03/05/2018	10.10	Put	Bond Future	132.2700	0.1323	125.6000	0.1256	(5.043)	0	0	0
2018/03/16	2044	03/05/2018	10.09	Call	Bond Future	7,913.3100	7.9133	7,915.8300	7.9158	0.032	0	0	0
2018/03/16	2044	02/08/2018	10.07	Call	Bond Future	8,181.8500	8.1818	8,180.2900	8.1803	(0.019)	0	0	0
2018/03/16	2044	02/08/2018			Bond Future	9.2499	95.2979	9.2489	95.3070	(0.010)	0.0000	0.0000	0
2018/03/16	2044	02/08/2018	10.05	Call	Bond Future	8,047.6800	8.0477	8,045.9700	8.0460	(0.021)	0	0	0
2018/03/16	2044	02/08/2018	10.05	Put	Bond Future	1,040.3000	1.0403	1,029.5400	1.0295	(1.034)	0	0	0
2018/03/16	2044	02/08/2018	10.07	Put	Bond Future	1,010.5500	1.0106	999.9400	0.9999	(1.050)	0	0	0
2018/03/16	2044	02/08/2018	10.06	Call	Bond Future	8,114.8000	8.1148	8,113.1600	8.1132	(0.020)	0	0	0
2018/03/16	2044	02/08/2018	10.06	Put	Bond Future	1,025.4000	1.0254	1,014.7100	1.0147	(1.043)	0	0	0
2018/03/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2046	03/05/2018			Bond Future	117.7867	117.7867	117.3332	117.3332	(0.385)	0.0000	0.0000	10,874
2018/03/16	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
2018/03/16	2046	03/05/2018	127.93	Put	Bond Future	10,143.3000	10.1433	10,596.8300	10.5968	4.471	0	0	0
2018/03/16	2046	03/05/2018	127.95	Put	Bond Future	10,163.3000	10.1633	10,616.8300	10.6168	4.462	0	0	0
2018/03/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2046	03/05/2018	127.94	Put	Bond Future	10,153.3000	10.1533	10,606.8300	10.6068	4.467	0	0	0
2018/03/16	2046	02/08/2018	128.78	Put	Bond Future	8,808.6800	8.8087	9,270.5200	9.2705	5.243	0	0	0
2018/03/16	2046	02/08/2018			Bond Future	119.9713	119.9713	119.5095	119.5095	(0.385)	0.0000	0.0000	0
2018/03/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2046	02/08/2018	128.77	Put	Bond Future	8,798.6800	8.7987	9,260.5200	9.2605	5.249	0	0	0
2018/03/16	2046	02/08/2018	128.79	Put	Bond Future	8,818.6800	8.8187	9,280.5200	9.2805	5.237	0	0	0
2018/03/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	03/05/2018	135.62	Put	Bond Future	11,307.2400	11.3072	11,566.2600	11.5663	2.291	0	0	0
2018/03/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	03/05/2018			Bond Future	124.3128	124.3128	124.0537	124.0537	(0.208)	0.0000	0.0000	9,788
2018/03/16	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	03/05/2018	135.61	Put	Bond Future	11,297.2400	11.2972	11,556.2600	11.5563	2.293	0	0	0
2018/03/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	03/05/2018	135.63	Put	Bond Future	11,317.2400	11.3172	11,576.2600	11.5763	2.289	0	0	0
2018/03/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	02/08/2018	137.54	Put	Bond Future	12,654.5700	12.6546	12,918.4800	12.9185	2.085	0	0	0
2018/03/16	2050	02/08/2018	137.52	Put	Bond Future	12,634.5700	12.6346	12,898.4800	12.8985	2.089	0	0	0
2018/03/16	2050	02/08/2018			Bond Future	124.8854	124.8854	124.6215	124.6215	(0.211)	0.0000	0.0000	0
2018/03/16	2050	02/08/2018	137.53	Put	Bond Future	12,644.5700	12.6446	12,908.4800	12.9085	2.087	0	0	0
2018/03/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	AL37	03/05/2018			Index Future	589.9830	589.9830	589.9830	589.9830	0.000	0.0000	0.0000	0
2018/03/16	AL37	02/08/2018			Index Future	600.8960	600.8960	600.8920	600.8920	(0.001)	0.0000	0.0000	0
2018/03/16	AL7T	03/05/2018			Index Future	690.8140	690.8140	690.8290	690.8290	0.002	0.0000	0.0000	0
2018/03/16	AL7T	02/08/2018			Index Future	703.5920	703.5920	703.6030	703.6030	0.002	0.0000	0.0000	0
2018/03/16	ALBI	03/05/2018			Index Future	628.9410	628.9410	628.9680	628.9680	0.004	0.0000	0.0000	814
2018/03/16	ALBI	02/08/2018			Index Future	640.5740	640.5740	640.5990	640.5990	0.004	0.0000	0.0000	0
2018/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	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
2018/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/16	EL28	03/05/2018	133.20	Put	Bond Future	4,241.1900	4.2412	4,229.7700	4.2298	(0.269)	0	0	0
2018/03/16	EL28	03/05/2018			Bond Future	128.9588	128.9588	128.9702	128.9702	0.009	0.0000	0.0000	0
2018/03/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	03/05/2018	133.19	Put	Bond Future	4,231.1900	4.2312	4,219.7700	4.2198	(0.270)	0	0	0
2018/03/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	03/05/2018	133.18	Put	Bond Future	4,221.1900	4.2212	4,209.7700	4.2098	(0.271)	0	0	0
2018/03/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	02/08/2018			Bond Future	131.3505	131.3505	131.3622	131.3622	0.009	0.0000	0.0000	0
2018/03/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	02/08/2018	134.93	Put	Bond Future	3,579.5400	3.5795	3,567.8000	3.5678	(0.328)	0	0	0
2018/03/16	EL28	02/08/2018	134.95	Put	Bond Future	3,599.5400	3.5995	3,587.8000	3.5878	(0.326)	0	0	0
2018/03/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	EL28	02/08/2018	134.94	Put	Bond Future	3,589.5400	3.5895	3,577.8000	3.5778	(0.327)	0	0	0
2018/03/16	ES33	03/05/2018	11.22	Call	Bond Future	5,136.7000	5.1367	5,213.0100	5.2130	1.486	0	0	0
2018/03/16	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES33	03/05/2018			Bond Future	10.3702	79.2647	10.3582	79.3410	(0.116)	0.0000	0.0000	9,466
2018/03/16	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES33	03/05/2018	11.20	Call	Bond Future	5,021.6300	5.0216	5,097.9400	5.0979	1.520	0	0	0
2018/03/16	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES33	03/05/2018	11.21	Call	Bond Future	5,079.2000	5.0792	5,155.5100	5.1555	1.502	0	0	0
2018/03/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES33	02/08/2018	11.14	Call	Bond Future	4,114.3600	4.1144	4,191.7300	4.1917	1.880	0	0	0
2018/03/16	ES33	02/08/2018			Bond Future	10.4561	80.7309	10.4438	80.8082	(0.118)	0.0000	0.0000	0
2018/03/16	ES33	02/08/2018	11.15	Call	Bond Future	4,172.1100	4.1721	4,249.4800	4.2495	1.854	0	0	0
2018/03/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES33	02/08/2018	11.16	Call	Bond Future	4,229.8000	4.2298	4,307.1700	4.3072	1.829	0	0	0

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2018/03/16	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	ES42	03/05/2018			Bond Future	10.5564	82.4702	10.5494	82.5218	(0.066)	0.0000	0.0000	7,957
2018/03/16	ES42	02/08/2018			Bond Future	10.6401	83.9956	10.6329	84.0477	(0.067)	0.0000	0.0000	0
2018/03/16	GOVI	03/05/2018	590.29	Call	GOVI	361,660.0000	36.1660	361,820.0000	36.1820	0.044	0	0	0
2018/03/16	GOVI	03/05/2018	590.27	Call	GOVI	361,860.0000	36.1860	362,020.0000	36.2020	0.044	0	0	0
2018/03/16	GOVI	03/05/2018			GOVI	626.4560	626.4560	626.4720	626.4720	0.003	0.0000	0.0000	474
2018/03/16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GOVI	03/05/2018	590.28	Call	GOVI	361,760.0000	36.1760	361,920.0000	36.1920	0.044	0	0	0
2018/03/16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GOVI	02/08/2018			GOVI	638.0440	638.0440	638.0570	638.0570	0.002	0.0000	0.0000	0
2018/03/16	GOVI	02/08/2018	605.71	Call	GOVI	323,340.0000	32.3340	323,470.0000	32.3470	0.040	0	0	0
2018/03/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GOVI	02/08/2018	605.72	Call	GOVI	323,240.0000	32.3240	323,370.0000	32.3370	0.040	0	0	0
2018/03/16	GOVI	02/08/2018	605.70	Call	GOVI	323,440.0000	32.3440	323,570.0000	32.3570	0.040	0	0	0
2018/03/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/16	IGOV	03/05/2018			Index Future	252.2510	252.2510	252.0860	252.0860	(0.065)	0.0000	0.0000	1,128
2018/03/16	IGOV	02/08/2018			Index Future	256.9290	256.9290	256.7610	256.7610	(0.065)	0.0000	0.0000	0
2018/03/16	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9100	99.9100	0.010	0.0000	0.0000	0
2018/03/16	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/03/16	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4600	100.4600	0.010	0.0000	0.0000	0
2018/03/16	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4200	99.4200	0.010	0.0000	0.0000	0
2018/03/16	IS01	20/06/2019			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/16	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/16	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/16	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/03/16	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8400	98.8400	0.010	0.0000	0.0000	0
2018/03/16	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/03/16	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4800	99.4800	0.010	0.0000	0.0000	0
2018/03/16	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.8000	99.8000	0.010	0.0000	0.0000	0
2018/03/16	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6700	100.6700	0.010	0.0000	0.0000	0
2018/03/16	IS02	23/03/2020			Interest Rate Swap	98.3400	98.3400	98.3400	98.3400	0.000	0.0000	0.0000	0
2018/03/16	IS02	22/06/2020			Interest Rate Swap	100.1400	100.1400	100.1400	100.1400	0.000	0.0000	0.0000	0
2018/03/16	IS05	17/12/2020			Interest Rate Swap	95.5900	95.5900	95.5800	95.5800	(0.010)	0.0000	0.0000	0
2018/03/16	IS05	16/03/2021			Interest Rate Swap	94.7300	94.7300	94.7300	94.7300	0.000	0.0000	0.0000	0
2018/03/16	IS05	15/06/2021			Interest Rate Swap	93.8500	93.8500	93.8400	93.8400	(0.011)	0.0000	0.0000	0
2018/03/16	IS05	21/09/2021			Interest Rate Swap	93.9400	93.9400	93.9300	93.9300	(0.011)	0.0000	0.0000	0
2018/03/16	IS05	21/12/2021			Interest Rate Swap	96.0600	96.0600	96.0400	96.0400	(0.021)	0.0000	0.0000	51



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
2018/03/16	IS05	15/03/2022			Interest Rate Swap	96.1200	96.1200	96.1000	96.1000	(0.021)	0.0000	0.0000	0
2018/03/16	IS05	21/06/2022			Interest Rate Swap	97.2400	97.2400	97.2200	97.2200	(0.021)	0.0000	0.0000	0
2018/03/16	IS05	20/09/2022			Interest Rate Swap	99.3800	99.3800	99.3600	99.3600	(0.020)	0.0000	0.0000	0
2018/03/16	IS05	20/12/2022			Interest Rate Swap	100.5700	100.5700	100.5400	100.5400	(0.030)	0.0000	0.0000	0
2018/03/16	IS05	22/03/2023			Interest Rate Swap	95.5800	95.5800	95.5500	95.5500	(0.031)	0.0000	0.0000	0
2018/03/16	IS05	20/06/2023			Interest Rate Swap	99.8600	99.8600	99.8200	99.8200	(0.040)	0.0000	0.0000	0
2018/03/16	IS10	17/12/2025			Interest Rate Swap	93.2400	93.2400	93.1600	93.1600	(0.086)	0.0000	0.0000	0
2018/03/16	IS10	16/03/2026			Interest Rate Swap	90.1800	90.1800	90.0900	90.0900	(0.100)	0.0000	0.0000	0
2018/03/16	IS10	15/06/2026			Interest Rate Swap	88.8600	88.8600	88.7700	88.7700	(0.101)	0.0000	0.0000	0
2018/03/16	IS10	21/09/2026			Interest Rate Swap	90.9800	90.9800	90.9000	90.9000	(0.088)	0.0000	0.0000	0
2018/03/16	IS10	21/12/2026			Interest Rate Swap	94.7500	94.7500	94.6700	94.6700	(0.084)	0.0000	0.0000	0
2018/03/16	IS10	15/03/2027			Interest Rate Swap	93.2500	93.2500	93.1700	93.1700	(0.086)	0.0000	0.0000	0
2018/03/16	IS10	21/06/2027			Interest Rate Swap	95.2800	95.2800	95.2000	95.2000	(0.084)	0.0000	0.0000	0
2018/03/16	IS10	20/09/2027			Interest Rate Swap	98.9700	98.9700	98.9000	98.9000	(0.071)	0.0000	0.0000	0
2018/03/16	IS10	20/12/2027			Interest Rate Swap	99.2700	99.2700	99.2000	99.2000	(0.071)	0.0000	0.0000	0
2018/03/16	IS10	22/03/2028			Interest Rate Swap	94.4100	94.4100	94.3300	94.3300	(0.085)	0.0000	0.0000	0
2018/03/16	IS10	20/06/2028			Interest Rate Swap	99.8800	99.8800	99.8100	99.8100	(0.070)	0.0000	0.0000	0
2018/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/16	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/16	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/16	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/16	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/16	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/16	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/16	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/16	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/16	R023	03/05/2018	8.27	Call	Bond Future	3,310.9500	3.3110	3,309.4900	3.3095	(0.044)	0	0	0
2018/03/16	R023	03/05/2018			Bond Future	7.4335	102.6976	7.4336	102.6972	0.001	0.0000	0.0000	71,110
2018/03/16	R023	03/05/2018	8.27	Put	Bond Future	17.6000	0.0176	16.5400	0.0165	(6.023)	0	0	0
2018/03/16	R023	03/05/2018	8.28	Call	Bond Future	3,348.6600	3.3487	3,347.2400	3.3472	(0.042)	0	0	0
2018/03/16	R023	03/05/2018	8.29	Put	Bond Future	15.9000	0.0159	14.9200	0.0149	(6.164)	0	0	0
2018/03/16	R023	03/05/2018	8.28	Put	Bond Future	16.7400	0.0167	15.7200	0.0157	(6.093)	0	0	0
2018/03/16	R023	03/05/2018	8.29	Call	Bond Future	3,386.3700	3.3864	3,384.9900	3.3850	(0.041)	0	0	0
2018/03/16	R023	03/05/2018	9.19	Call	Bond Future	6,765.5900	6.7656	6,765.1800	6.7652	(0.006)	0	0	0
2018/03/16	R023	03/05/2018	9.19	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,500
2018/03/16	R035	03/05/2018	9.91	Put	Bond Future	146.6000	0.1466	139.5700	0.1396	(4.795)	0	0	0
2018/03/16	R035	03/05/2018	8.75	Put	Bond Future	3,238.4100	3.2384	3,214.0700	3.2141	(0.752)	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
2018/03/16	R035	03/05/2018			Bond Future	8.9874	100.6758	8.9865	100.6834	(0.010)	0.0000	0.0000	66,923
2018/03/16	R035	03/05/2018	9.90	Call	Bond Future	7,502.4800	7.5025	7,502.9700	7.5030	0.007	0	0	0
2018/03/16	R035	03/05/2018	9.90	Put	Bond Future	151.8100	0.1518	144.6200	0.1446	(4.736)	0	0	0
2018/03/16	R035	03/05/2018	8.75	Call	Bond Future	1,182.3000	1.1823	1,165.6400	1.1656	(1.409)	0	0	1,000
2018/03/16	R035	03/05/2018	9.25	Call	Bond Future	3,280.4500	3.2805	3,267.2100	3.2672	(0.404)	0	0	0
2018/03/16	R035	03/05/2018	9.25	Put	Bond Future	1,077.6600	1.0777	1,056.7400	1.0567	(1.941)	0	0	1,000
2018/03/16	R035	03/05/2018	9.91	Call	Bond Future	7,573.2300	7.5732	7,573.8800	7.5739	0.009	0	0	0
2018/03/16	R035	03/05/2018	9.89	Call	Bond Future	7,431.8100	7.4318	7,432.1200	7.4321	0.004	0	0	0
2018/03/16	R035	03/05/2018	9.89	Put	Bond Future	157.1900	0.1572	149.8200	0.1498	(4.689)	0	0	0
2018/03/16	R035	02/08/2018	9.42	Call	Bond Future	5,444.9500	5.4450	5,437.6500	5.4376	(0.134)	0	0	0
2018/03/16	R035	02/08/2018			Bond Future	9.0289	102.5380	9.0280	102.5453	(0.010)	0.0000	0.0000	3
2018/03/16	R035	02/08/2018	9.42	Put	Bond Future	2,227.7700	2.2278	2,213.1300	2.2131	(0.657)	0	0	0
2018/03/16	R035	02/08/2018	9.44	Put	Bond Future	2,170.7300	2.1707	2,156.2200	2.1562	(0.668)	0	0	0
2018/03/16	R035	02/08/2018	9.43	Call	Bond Future	5,496.3700	5.4964	5,489.1300	5.4891	(0.132)	0	0	0
2018/03/16	R035	02/08/2018	9.44	Call	Bond Future	5,548.2100	5.5482	5,541.0400	5.5410	(0.129)	0	0	0
2018/03/16	R035	02/08/2018	9.43	Put	Bond Future	2,198.9900	2.1990	2,184.4100	2.1844	(0.663)	0	0	0
2018/03/16	R186	03/05/2018	8.92	Call	Bond Future	5,213.0500	5.2130	5,213.8800	5.2139	0.016	0	0	0
2018/03/16	R186	03/05/2018	8.91	Put	Bond Future	69.3300	0.0693	65.7200	0.0657	(5.207)	0	0	0
2018/03/16	R186	03/05/2018	10.14	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/03/16	R186	03/05/2018	9.72	Put	Bond Future	0.6600	0.0007	0.5700	0.0006	(13.636)	0	0	10,640
2018/03/16	R186	03/05/2018	8.40	Put	Bond Future	471.9400	0.4719	461.0400	0.4610	(2.310)	0	0	3,500
2018/03/16	R186	03/05/2018	8.00	Put	Bond Future	1,565.5400	1.5655	1,552.2100	1.5522	(0.851)	0	0	0
2018/03/16	R186	03/05/2018	8.69	Call	Bond Future	3,852.7500	3.8527	3,850.7200	3.8507	(0.053)	0	0	0
2018/03/16	R186	03/05/2018	8.50	Call	Bond Future	2,795.7500	2.7957	2,790.7400	2.7907	(0.179)	0	0	0
2018/03/16	R186	03/05/2018	7.85	Call	Bond Future	382.9600	0.3830	375.4700	0.3755	(1.956)	0	0	500
2018/03/16	R186	03/05/2018	8.35	Put	Bond Future	557.3500	0.5573	545.7400	0.5457	(2.083)	0	0	500
2018/03/16	R186	03/05/2018	8.45	Put	Bond Future	397.8900	0.3979	387.7500	0.3877	(2.548)	0	0	0
2018/03/16	R186	03/05/2018			Bond Future	8.1264	118.4716	8.1257	118.4759	(0.008)	0.0000	0.0000	198,870
2018/03/16	R186	03/05/2018	8.93	Call	Bond Future	5,273.2500	5.2733	5,274.1700	5.2742	0.017	0	0	0
2018/03/16	R186	03/05/2018	8.93	Put	Bond Future	63.8900	0.0639	60.4700	0.0605	(5.353)	0	0	0
2018/03/16	R186	03/05/2018	10.14	Call	Bond Future	12,477.7800	12.4778	12,482.1200	12.4821	0.035	0	0	0
2018/03/16	R186	03/05/2018	9.30	Put	Bond Future	10.3100	0.0103	9.4600	0.0095	(8.244)	0	0	0
2018/03/16	R186	03/05/2018	9.30	Call	Bond Future	7,513.1700	7.5132	7,516.6600	7.5167	0.046	0	0	1,120
2018/03/16	R186	03/05/2018	7.85	Put	Bond Future	2,249.7600	2.2498	2,237.9300	2.2379	(0.526)	0	0	0
2018/03/16	R186	03/05/2018	8.92	Put	Bond Future	66.5800	0.0666	63.0700	0.0631	(5.272)	0	0	0
2018/03/16	R186	03/05/2018	8.91	Call	Bond Future	5,152.8700	5.1529	5,153.6000	5.1536	0.014	0	0	0
2018/03/16	R186	03/05/2018	9.72	Call	Bond Future	10,030.3300	10.0303	10,034.5800	10.0346	0.042	0	0	0
2018/03/16	R186	03/05/2018	9.19	Put	Bond Future	19.3200	0.0193	17.9100	0.0179	(7.298)	0	0	0
2018/03/16	R186	03/05/2018	8.40	Call	Bond Future	2,281.6100	2.2816	2,275.0500	2.2750	(0.288)	0	0	0
2018/03/16	R186	03/05/2018	8.00	Call	Bond Future	716.8100	0.7168	707.8200	0.7078	(1.254)	0	0	0
2018/03/16	R186	03/05/2018	8.69	Put	Bond Future	165.8900	0.1659	159.5200	0.1595	(3.840)	0	0	0
2018/03/16	R186	03/05/2018	8.70	Put	Bond Future	159.6200	0.1596	153.3900	0.1534	(3.903)	0	0	0
2018/03/16	R186	03/05/2018	8.50	Put	Bond Future	334.0800	0.3341	324.7300	0.3247	(2.799)	0	0	3,500
2018/03/16	R186	03/05/2018	8.35	Call	Bond Future	2,039.1500	2.0391	2,031.8800	2.0319	(0.357)	0	0	0
2018/03/16	R186	03/05/2018	8.45	Call	Bond Future	2,534.1800	2.5342	2,528.3800	2.5284	(0.229)	0	0	0
2018/03/16	R186	03/05/2018	9.75	Call	Bond Future	10,207.6400	10.2076	10,211.9100	10.2119	0.042	0	0	0
2018/03/16	R186	03/05/2018	9.75	Put	Bond Future	0.5300	0.0005	0.4600	0.0005	(13.208)	0	0	3,200

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
2018/03/16	R186	03/05/2018	9.19	Call	Bond Future	6,847.0400	6.8470	6,849.9700	6.8500	0.043	0	0	0
2018/03/16	R186	03/05/2018	8.70	Call	Bond Future	3,910.4700	3.9105	3,908.5800	3.9086	(0.048)	0	0	0
2018/03/16	R186	03/05/2018	8.85	Call	Bond Future	4,793.3900	4.7934	4,793.4700	4.7935	0.002	0	0	0
2018/03/16	R186	03/05/2018	8.85	Put	Bond Future	88.4500	0.0885	84.1900	0.0842	(4.816)	0	0	4,745
2018/03/16	R186	02/08/2018	8.48	Put	Bond Future	1,162.8100	1.1628	1,154.8100	1.1548	(0.688)	0	0	0
2018/03/16	R186	02/08/2018	8.25	Call	Bond Future	2,315.5700	2.3156	2,310.6600	2.3107	(0.212)	0	0	1,470
2018/03/16	R186	02/08/2018			Bond Future	8.1541	115.3627	8.1535	115.3666	(0.007)	0.0000	0.0000	191
2018/03/16	R186	02/08/2018	8.47	Call	Bond Future	3,218.3200	3.2183	3,214.1300	3.2141	(0.130)	0	0	0
2018/03/16	R186	02/08/2018	8.47	Put	Bond Future	1,182.5700	1.1826	1,174.5300	1.1745	(0.680)	0	0	0
2018/03/16	R186	02/08/2018	7.50	Put	Bond Future	4,790.9700	4.7910	4,783.6300	4.7836	(0.153)	0	0	0
2018/03/16	R186	02/08/2018	8.48	Call	Bond Future	3,262.2200	3.2622	3,258.0700	3.2581	(0.127)	0	0	0
2018/03/16	R186	02/08/2018	8.25	Put	Bond Future	1,692.5300	1.6925	1,683.7700	1.6838	(0.518)	0	0	0
2018/03/16	R186	02/08/2018	8.46	Call	Bond Future	3,174.4100	3.1744	3,170.1800	3.1702	(0.133)	0	0	0
2018/03/16	R186	02/08/2018	8.46	Put	Bond Future	1,202.3700	1.2024	1,194.2900	1.1943	(0.672)	0	0	0
2018/03/16	R186	02/08/2018	7.50	Call	Bond Future	419.4600	0.4195	415.9700	0.4160	(0.832)	0	0	1,470
2018/03/16	R186	01/11/2018	9.14	Call	Bond Future	6,676.7700	6.6768	6,676.7500	6.6767	0.000	0	0	0
2018/03/16	R186	01/11/2018	7.96	Put	Bond Future	3,265.8800	3.2659	3,257.6200	3.2576	(0.253)	0	0	0
2018/03/16	R186	01/11/2018	8.54	Put	Bond Future	1,664.6600	1.6647	1,657.4200	1.6574	(0.435)	0	0	0
2018/03/16	R186	01/11/2018			Bond Future	8.1783	117.5240	8.1775	117.5292	(0.010)	0.0000	0.0000	0
2018/03/16	R186	01/11/2018	8.46	Put	Bond Future	1,832.7200	1.8327	1,825.2700	1.8253	(0.406)	0	0	0
2018/03/16	R186	01/11/2018	8.46	Call	Bond Future	3,605.8100	3.6058	3,603.5100	3.6035	(0.064)	0	0	5,000
2018/03/16	R186	01/11/2018	8.53	Call	Bond Future	3,893.0800	3.8931	3,890.9600	3.8910	(0.054)	0	0	0
2018/03/16	R186	01/11/2018	8.53	Put	Bond Future	1,684.9800	1.6850	1,677.7100	1.6777	(0.431)	0	0	0
2018/03/16	R186	01/11/2018	9.14	Put	Bond Future	770.0000	0.7700	764.8300	0.7648	(0.671)	0	0	5,000
2018/03/16	R186	01/11/2018	7.96	Call	Bond Future	1,866.4600	1.8665	1,863.3500	1.8634	(0.167)	0	0	5,000
2018/03/16	R186	01/11/2018	8.54	Call	Bond Future	3,934.7200	3.9347	3,932.6300	3.9326	(0.053)	0	0	0
2018/03/16	R186	01/11/2018	8.52	Call	Bond Future	3,851.2500	3.8513	3,849.1100	3.8491	(0.056)	0	0	0
2018/03/16	R186	01/11/2018	8.52	Put	Bond Future	1,705.1600	1.7052	1,697.8700	1.6979	(0.428)	0	0	0
2018/03/16	R197	03/05/2018	304.46	Call	Bond Future	1,659.7400	1.6597	1,667.3800	1.6674	0.460	0	0	0
2018/03/16	R197	03/05/2018			Bond Future	306.1197	306.1197	306.1274	306.1274	0.002	0.0000	0.0000	2,388
2018/03/16	R197	03/05/2018	304.44	Call	Bond Future	1,679.7400	1.6797	1,687.3800	1.6874	0.455	0	0	0
2018/03/16	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R197	03/05/2018	304.45	Call	Bond Future	1,669.7400	1.6697	1,677.3800	1.6774	0.458	0	0	0
2018/03/16	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R202	03/05/2018	247.48	Put	Bond Future	10,777.1700	10.7772	10,761.9700	10.7620	(0.141)	0	0	0
2018/03/16	R202	03/05/2018	247.47	Call	Bond Future	9.5600	0.0096	8.8400	0.0088	(7.531)	0	0	0
2018/03/16	R202	03/05/2018			Bond Future	236.7123	236.7123	236.7268	236.7268	0.006	0.0000	0.0000	23,064
2018/03/16	R202	03/05/2018	247.48	Call	Bond Future	9.4900	0.0095	8.7700	0.0088	(7.587)	0	0	0
2018/03/16	R202	03/05/2018	247.47	Put	Bond Future	10,767.2400	10.7672	10,752.0400	10.7520	(0.141)	0	0	0
2018/03/16	R202	03/05/2018	247.49	Call	Bond Future	9.4300	0.0094	8.7100	0.0087	(7.635)	0	0	0
2018/03/16	R202	03/05/2018	247.49	Put	Bond Future	10,787.1100	10.7871	10,771.9100	10.7719	(0.141)	0	0	0
2018/03/16	R204	03/05/2018	7.10	Put	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2018/03/16	R204	03/05/2018			Bond Future	6.2999	104.0411	6.3083	104.0360	0.133	0.0000	0.0000	21,652
2018/03/16	R204	03/05/2018	7.09	Call	Bond Future	477.6900	0.4777	472.6100	0.4726	(1.063)	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
2018/03/16	R204	03/05/2018	7.09	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2018/03/16	R204	03/05/2018	7.10	Call	Bond Future	483.6900	0.4837	478.6100	0.4786	(1.050)	0	0	0
2018/03/16	R204	03/05/2018	7.08	Call	Bond Future	471.6800	0.4717	466.6000	0.4666	(1.077)	0	0	0
2018/03/16	R204	03/05/2018	7.08	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2018/03/16	R207	03/05/2018	7.57	Call	Bond Future	1,418.6700	1.4187	1,415.0200	1.4150	(0.257)	0	0	0
2018/03/16	R207	03/05/2018	7.56	Put	Bond Future	0.4900	0.0005	0.4500	0.0005	(8.163)	0	0	0
2018/03/16	R207	03/05/2018			Bond Future	6.6659	103.1673	6.6682	103.1637	0.034	0.0000	0.0000	23,532
2018/03/16	R207	03/05/2018	7.58	Call	Bond Future	1,434.1800	1.4342	1,430.5300	1.4305	(0.255)	0	0	0
2018/03/16	R207	03/05/2018	7.58	Put	Bond Future	0.4200	0.0004	0.3900	0.0004	(7.143)	0	0	0
2018/03/16	R207	03/05/2018	7.57	Put	Bond Future	0.4500	0.0005	0.4200	0.0004	(6.667)	0	0	0
2018/03/16	R207	03/05/2018	7.56	Call	Bond Future	1,403.1700	1.4032	1,399.5100	1.3995	(0.261)	0	0	0
2018/03/16	R208	03/05/2018	7.77	Call	Bond Future	1,964.8900	1.9649	1,962.0100	1.9620	(0.147)	0	0	0
2018/03/16	R208	03/05/2018			Bond Future	6.9993	100.0479	7.0002	100.0454	0.014	0.0000	0.0000	35,809
2018/03/16	R208	03/05/2018	7.77	Put	Bond Future	6.7300	0.0067	6.3200	0.0063	(6.092)	0	0	0
2018/03/16	R208	03/05/2018	7.78	Call	Bond Future	1,989.6000	1.9896	1,986.7400	1.9867	(0.144)	0	0	0
2018/03/16	R208	03/05/2018	7.79	Put	Bond Future	5.9900	0.0060	5.6200	0.0056	(6.177)	0	0	0
2018/03/16	R208	03/05/2018	7.78	Put	Bond Future	6.3500	0.0064	5.9600	0.0060	(6.142)	0	0	0
2018/03/16	R208	03/05/2018	7.79	Call	Bond Future	2,014.3200	2.0143	2,011.4800	2.0115	(0.141)	0	0	0
2018/03/16	R209	03/05/2018	9.85	Put	Bond Future	87.4400	0.0874	82.8500	0.0829	(5.249)	0	0	0
2018/03/16	R209	03/05/2018	10.00	Call	Bond Future	6,878.6900	6.8787	6,883.2700	6.8833	0.067	0	0	0
2018/03/16	R209	03/05/2018	10.73	Call	Bond Future	11,190.1400	11.1901	11,197.7300	11.1977	0.068	0	0	0
2018/03/16	R209	03/05/2018	9.75	Call	Bond Future	5,354.7200	5.3547	5,356.6400	5.3566	0.036	0	0	435
2018/03/16	R209	03/05/2018	9.77	Call	Bond Future	5,476.1800	5.4762	5,478.3600	5.4784	0.040	0	0	0
2018/03/16	R209	03/05/2018	9.30	Call	Bond Future	2,754.1900	2.7542	2,748.6000	2.7486	(0.203)	0	0	1,321
2018/03/16	R209	03/05/2018			Bond Future	8.9862	76.5041	8.9851	76.5119	(0.012)	0.0000	0.0000	79,535
2018/03/16	R209	03/05/2018	9.85	Call	Bond Future	5,963.4900	5.9635	5,966.6300	5.9666	0.053	0	0	0
2018/03/16	R209	03/05/2018	10.73	Put	Bond Future	1.0800	0.0011	0.9400	0.0009	(12.963)	0	0	435
2018/03/16	R209	03/05/2018	10.22	Call	Bond Future	8,205.6100	8.2056	8,211.9200	8.2119	0.077	0	0	0
2018/03/16	R209	03/05/2018	10.22	Put	Bond Future	18.2500	0.0183	16.8300	0.0168	(7.781)	0	0	435
2018/03/16	R209	03/05/2018	9.75	Put	Bond Future	123.6500	0.1237	117.8400	0.1178	(4.699)	0	0	0
2018/03/16	R209	03/05/2018	9.86	Call	Bond Future	6,024.5000	6.0245	6,027.7400	6.0277	0.054	0	0	0
2018/03/16	R209	03/05/2018	10.00	Put	Bond Future	51.5500	0.0516	48.4000	0.0484	(6.111)	0	0	11,067
2018/03/16	R209	03/05/2018	9.47	Put	Bond Future	315.6300	0.3156	305.3700	0.3054	(3.251)	0	0	250
2018/03/16	R209	03/05/2018	9.77	Put	Bond Future	115.4100	0.1154	109.8600	0.1099	(4.809)	0	0	250
2018/03/16	R209	03/05/2018	9.30	Put	Bond Future	537.8100	0.5378	524.4900	0.5245	(2.477)	0	0	0
2018/03/16	R209	03/05/2018	8.95	Put	Bond Future	1,439.9000	1.4399	1,422.5200	1.4225	(1.207)	0	0	0
2018/03/16	R209	03/05/2018	9.86	Put	Bond Future	84.4400	0.0844	79.9500	0.0800	(5.317)	0	0	0
2018/03/16	R209	03/05/2018	9.84	Call	Bond Future	5,902.4700	5.9025	5,905.5000	5.9055	0.051	0	0	0
2018/03/16	R209	03/05/2018	9.84	Put	Bond Future	90.5200	0.0905	85.8200	0.0858	(5.192)	0	0	0
2018/03/16	R209	03/05/2018	9.19	Put	Bond Future	745.9800	0.7460	730.8700	0.7309	(2.026)	0	0	0
2018/03/16	R209	03/05/2018	9.19	Call	Bond Future	2,196.4900	2.1965	2,189.1100	2.1891	(0.336)	0	0	250
2018/03/16	R209	03/05/2018	9.47	Call	Bond Future	3,692.9200	3.6929	3,690.3900	3.6904	(0.069)	0	0	0
2018/03/16	R209	03/05/2018	8.95	Call	Bond Future	1,178.2600	1.1783	1,168.6100	1.1686	(0.819)	0	0	1,321
2018/03/16	R209	02/08/2018	9.66	Call	Bond Future	5,265.7000	5.2657	5,264.4100	5.2644	(0.024)	0	0	435
2018/03/16	R209	02/08/2018	10.38	Call	Bond Future	9,092.4900	9.0925	9,095.9500	9.0960	0.038	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
2018/03/16	R209	02/08/2018	8.46	Put	Bond Future	4,942.5800	4.9426	4,930.7900	4.9308	(0.239)	0	0	0
2018/03/16	R209	02/08/2018	8.96	Put	Bond Future	2,582.3700	2.5824	2,570.1400	2.5701	(0.474)	0	0	0
2018/03/16	R209	02/08/2018	10.39	Put	Bond Future	236.8200	0.2368	232.8300	0.2328	(1.685)	0	0	0
2018/03/16	R209	02/08/2018			Bond Future	9.0246	77.9192	9.0235	77.9268	(0.012)	0.0000	0.0000	816
2018/03/16	R209	02/08/2018	9.43	Call	Bond Future	4,120.3600	4.1204	4,117.6500	4.1176	(0.066)	0	0	0
2018/03/16	R209	02/08/2018	9.43	Put	Bond Future	1,299.6400	1.2996	1,289.4200	1.2894	(0.786)	0	0	5,000
2018/03/16	R209	02/08/2018	10.84	Call	Bond Future	11,586.3800	11.5864	11,592.0200	11.5920	0.049	0	0	0
2018/03/16	R209	02/08/2018	10.84	Put	Bond Future	81.8600	0.0819	79.9900	0.0800	(2.284)	0	0	435
2018/03/16	R209	02/08/2018	10.21	Call	Bond Future	8,176.7000	8.1767	8,179.0600	8.1791	0.029	0	0	0
2018/03/16	R209	02/08/2018	10.21	Put	Bond Future	349.2700	0.3493	344.1200	0.3441	(1.475)	0	0	435
2018/03/16	R209	02/08/2018	8.96	Call	Bond Future	2,118.5900	2.1186	2,113.8700	2.1139	(0.223)	0	0	5,000
2018/03/16	R209	02/08/2018	9.66	Put	Bond Future	913.1300	0.9131	904.3300	0.9043	(0.964)	0	0	0
2018/03/16	R209	02/08/2018	10.38	Put	Bond Future	242.1200	0.2421	238.0700	0.2381	(1.673)	0	0	0
2018/03/16	R209	02/08/2018	8.46	Call	Bond Future	742.4400	0.7424	738.1600	0.7382	(0.576)	0	0	5,000
2018/03/16	R209	02/08/2018	10.39	Call	Bond Future	9,146.6400	9.1466	9,150.1600	9.1502	0.038	0	0	0
2018/03/16	R209	02/08/2018	10.40	Call	Bond Future	9,200.8100	9.2008	9,204.3900	9.2044	0.039	0	0	0
2018/03/16	R209	02/08/2018	10.40	Put	Bond Future	231.6200	0.2316	227.6900	0.2277	(1.697)	0	0	0
2018/03/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R209	01/11/2018	9.34	Put	Bond Future	2,312.1600	2.3122	2,302.2300	2.3022	(0.429)	0	0	0
2018/03/16	R209	01/11/2018	1,016.00	Call	Bond Future	75,342.4500	75.3424	75,350.8800	75.3509	0.011	0	0	0
2018/03/16	R209	01/11/2018	9.97	Call	Bond Future	7,205.2100	7.2052	7,206.2400	7.2062	0.014	0	0	0
2018/03/16	R209	01/11/2018			Bond Future	9.0624	76.2303	9.0612	76.2388	(0.013)	0.0000	0.0000	0
2018/03/16	R209	01/11/2018	1,016.01	Call	Bond Future	75,342.4500	75.3424	75,350.8800	75.3509	0.011	0	0	0
2018/03/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R209	01/11/2018	1,015.99	Call	Bond Future	75,342.4400	75.3424	75,350.8700	75.3509	0.011	0	0	0
2018/03/16	R209	01/11/2018	9.34	Call	Bond Future	4,243.4800	4.2435	4,241.9800	4.2420	(0.035)	0	0	0
2018/03/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R209	01/11/2018	9.97	Put	Bond Future	1,151.7700	1.1518	1,144.3700	1.1444	(0.642)	0	0	0
2018/03/16	R209	01/11/2018	10.57	Call	Bond Future	10,146.8300	10.1468	10,150.8400	10.1508	0.040	0	0	0
2018/03/16	R209	01/11/2018	10.57	Put	Bond Future	478.1600	0.4782	473.7400	0.4737	(0.924)	0	0	0
2018/03/16	R209	01/11/2018	9.94	Call	Bond Future	7,056.2400	7.0562	7,057.1500	7.0572	0.013	0	0	0
2018/03/16	R209	01/11/2018	9.94	Put	Bond Future	1,191.2700	1.1913	1,183.7500	1.1838	(0.631)	0	0	0
2018/03/16	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R210	03/05/2018	191.44	Put	Bond Future	4,484.5300	4.4845	4,474.8200	4.4748	(0.217)	0	0	0
2018/03/16	R210	03/05/2018			Bond Future	186.9555	186.9555	186.9652	186.9652	0.005	0.0000	0.0000	2,159
2018/03/16	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R210	03/05/2018	191.46	Put	Bond Future	4,504.5300	4.5045	4,494.8200	4.4948	(0.216)	0	0	0
2018/03/16	R210	03/05/2018	191.45	Put	Bond Future	4,494.5300	4.4945	4,484.8200	4.4848	(0.216)	0	0	0
2018/03/16	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R212	03/05/2018	154.30	Call	Bond Future	914.7900	0.9148	917.6800	0.9177	0.316	0	0	0
2018/03/16	R212	03/05/2018			Bond Future	155.2148	155.2148	155.2177	155.2177	0.002	0.0000	0.0000	4,755
2018/03/16	R212	03/05/2018	154.28	Call	Bond Future	934.7900	0.9348	937.6800	0.9377	0.309	0	0	0
2018/03/16	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/16	R212	03/05/2018	154.29	Call	Bond Future	924.7900	0.9248	927.6800	0.9277	0.313	0	0	0
2018/03/16	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2018/03/16	R213	03/05/2018	9.57	Put	Bond Future	65.0000	0.0650	61.4100	0.0614	(5.523)	0	0	0
2018/03/16	R213	03/05/2018	9.56	Call	Bond Future	5,991.5600	5.9916	5,993.1700	5.9932	0.027	0	0	0
2018/03/16	R213	03/05/2018			Bond Future	8.6690	88.5330	8.6683	88.5383	(0.009)	0.0000	0.0000	44,803
2018/03/16	R213	03/05/2018	9.57	Call	Bond Future	6,052.4100	6.0524	6,054.1200	6.0541	0.028	0	0	0
2018/03/16	R213	03/05/2018	9.56	Put	Bond Future	67.4800	0.0675	63.7900	0.0638	(5.468)	0	0	0
2018/03/16	R213	03/05/2018	9.58	Call	Bond Future	6,113.3000	6.1133	6,115.1100	6.1151	0.030	0	0	0
2018/03/16	R213	03/05/2018	9.58	Put	Bond Future	62.6400	0.0626	59.1500	0.0592	(5.572)	0	0	0
2018/03/16	R213	02/08/2018	9.06	Call	Bond Future	3,675.2200	3.6752	3,671.1300	3.6711	(0.111)	0	0	0
2018/03/16	R213	02/08/2018	9.05	Put	Bond Future	1,290.2200	1.2902	1,281.1300	1.2811	(0.705)	0	0	0
2018/03/16	R213	02/08/2018			Bond Future	8.7038	90.1706	8.7031	90.1755	(0.008)	0.0000	0.0000	1
2018/03/16	R213	02/08/2018	9.07	Call	Bond Future	3,721.5200	3.7215	3,717.4800	3.7175	(0.109)	0	0	0
2018/03/16	R213	02/08/2018	9.07	Put	Bond Future	1,250.1000	1.2501	1,241.1000	1.2411	(0.720)	0	0	0
2018/03/16	R213	02/08/2018	9.06	Put	Bond Future	1,270.0200	1.2700	1,260.9700	1.2610	(0.713)	0	0	0
2018/03/16	R213	02/08/2018	9.05	Call	Bond Future	3,629.1300	3.6291	3,625.0000	3.6250	(0.114)	0	0	0
2018/03/16	R214	03/05/2018	9.99	Put	Bond Future	103.9600	0.1040	98.7700	0.0988	(4.992)	0	0	0
2018/03/16	R214	03/05/2018			Bond Future	9.1207	76.2244	9.1199	76.2308	(0.009)	0.0000	0.0000	46,754
2018/03/16	R214	03/05/2018	9.98	Call	Bond Future	6,220.6300	6.2206	6,221.7200	6.2217	0.018	0	0	0
2018/03/16	R214	03/05/2018	9.98	Put	Bond Future	107.4500	0.1074	102.1400	0.1021	(4.942)	0	0	0
2018/03/16	R214	03/05/2018	9.99	Call	Bond Future	6,283.5000	6.2835	6,284.7100	6.2847	0.019	0	0	0
2018/03/16	R214	03/05/2018	9.97	Call	Bond Future	6,157.7600	6.1578	6,158.7300	6.1587	0.016	0	0	0
2018/03/16	R214	03/05/2018	9.97	Put	Bond Future	111.0500	0.1111	105.6200	0.1056	(4.890)	0	0	0
2018/03/16	R248	03/05/2018	10.06	Call	Bond Future	8,245.6100	8.2456	8,246.7700	8.2468	0.014	0	0	0
2018/03/16	R248	03/05/2018	10.05	Put	Bond Future	150.6600	0.1507	143.3400	0.1433	(4.859)	0	0	0
2018/03/16	R248	03/05/2018			Bond Future	9.1662	97.3912	9.1653	97.3996	(0.009)	0.0000	0.0000	90,984
2018/03/16	R248	03/05/2018	10.07	Call	Bond Future	8,324.8900	8.3249	8,326.2000	8.3262	0.016	0	0	0
2018/03/16	R248	03/05/2018	10.07	Put	Bond Future	141.5500	0.1415	134.5400	0.1345	(4.952)	0	0	0
2018/03/16	R248	03/05/2018	10.06	Put	Bond Future	146.0300	0.1460	138.8700	0.1389	(4.903)	0	0	0
2018/03/16	R248	03/05/2018	10.05	Call	Bond Future	8,166.3400	8.1663	8,167.3400	8.1673	0.012	0	0	0
<b>Total</b>												<b>1185786</b>	