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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2018 TO 22/03/2018

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	2025	03/05/2018	133.21	Call	Bond Future	706.2200	0.7062	1,388.7600	1.3888	96.647	0	0	0
2018/03/22	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2025	03/05/2018			Bond Future	133.9162	133.9162	134.5988	134.5988	0.510	0.0000	0.0000	1,033
2018/03/22	2025	03/05/2018	133.22	Call	Bond Future	696.2200	0.6962	1,378.7600	1.3788	98.035	0	0	0
2018/03/22	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2025	03/05/2018	133.20	Call	Bond Future	716.2200	0.7162	1,398.7600	1.3988	95.298	0	0	0
2018/03/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2025	02/08/2018			Bond Future	135.0196	135.0196	135.7149	135.7149	0.515	0.0000	0.0000	0
2018/03/22	2025	02/08/2018	136.65	Put	Bond Future	1,630.4100	1.6304	935.1300	0.9351	(42.644)	0	0	0
2018/03/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2025	02/08/2018	136.67	Put	Bond Future	1,650.4100	1.6504	955.1300	0.9551	(42.128)	0	0	0
2018/03/22	2025	02/08/2018	136.66	Put	Bond Future	1,640.4100	1.6404	945.1300	0.9451	(42.385)	0	0	0
2018/03/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2029	03/05/2018			Bond Future	101.7640	101.7640	103.1778	103.1778	1.389	0.0000	0.0000	1,370
2018/03/22	2029	02/08/2018			Bond Future	103.6514	103.6514	105.0915	105.0915	1.389	0.0000	0.0000	0
2018/03/22	2030	03/05/2018	9.51	Call	Bond Future	6,704.7400	6.7047	7,383.1800	7.3832	10.119	0	0	0
2018/03/22	2030	03/05/2018			Bond Future	8.5282	98.2540	8.4314	98.9484	(1.136)	0.0000	0.0000	96,089
2018/03/22	2030	03/05/2018	9.49	Call	Bond Future	6,578.3400	6.5783	7,255.3400	7.2553	10.291	0	0	0
2018/03/22	2030	03/05/2018	9.49	Put	Bond Future	34.8300	0.0348	17.4300	0.0174	(49.957)	0	0	0
2018/03/22	2030	03/05/2018	9.51	Put	Bond Future	31.6600	0.0317	15.7000	0.0157	(50.411)	0	0	0
2018/03/22	2030	03/05/2018	9.50	Call	Bond Future	6,641.7000	6.6417	7,319.3700	7.3194	10.203	0	0	0
2018/03/22	2030	03/05/2018	9.50	Put	Bond Future	33.3700	0.0334	16.6400	0.0166	(50.135)	0	0	0
2018/03/22	2030	02/08/2018	9.46	Put	Bond Future	483.0100	0.4830	377.9400	0.3779	(21.753)	0	0	0
2018/03/22	2030	02/08/2018	8.51	Call	Bond Future	1,951.3600	1.9514	2,294.7100	2.2947	17.595	0	0	7,850
2018/03/22	2030	02/08/2018	8.91	Call	Bond Future	3,621.5300	3.6215	4,099.8100	4.0998	13.207	0	0	7,850
2018/03/22	2030	02/08/2018			Bond Future	8.5658	96.0657	8.4655	96.7727	(1.170)	0.0000	0.0000	127
2018/03/22	2030	02/08/2018	9.46	Call	Bond Future	6,492.7200	6.4927	7,094.6200	7.0946	9.270	0	0	0
2018/03/22	2030	02/08/2018	8.51	Put	Bond Future	2,343.8000	2.3438	1,980.1800	1.9802	(15.514)	0	0	0
2018/03/22	2030	02/08/2018	9.47	Call	Bond Future	6,548.4600	6.5485	7,151.9500	7.1520	9.216	0	0	0
2018/03/22	2030	02/08/2018	9.45	Put	Bond Future	491.7000	0.4917	385.0200	0.3850	(21.696)	0	0	0
2018/03/22	2030	02/08/2018	8.91	Put	Bond Future	1,245.7200	1.2457	1,017.0300	1.0170	(18.358)	0	0	0
2018/03/22	2030	02/08/2018	9.50	Call	Bond Future	6,716.1500	6.7162	7,324.3000	7.3243	9.055	0	0	0
2018/03/22	2030	02/08/2018	9.47	Put	Bond Future	474.4600	0.4745	370.9800	0.3710	(21.810)	0	0	0
2018/03/22	2030	02/08/2018	9.45	Call	Bond Future	6,437.0700	6.4371	7,037.3600	7.0374	9.326	0	0	0
2018/03/22	2030	02/08/2018	9.50	Put	Bond Future	449.6600	0.4497	350.8400	0.3508	(21.977)	0	0	7,850
2018/03/22	2032	03/05/2018	9.71	Put	Bond Future	36.3300	0.0363	17.1900	0.0172	(52.684)	0	0	0
2018/03/22	2032	03/05/2018	9.70	Call	Bond Future	7,212.3000	7.2123	8,026.2100	8.0262	11.285	0	0	0
2018/03/22	2032	03/05/2018			Bond Future	8.7230	97.0747	8.6162	97.9085	(1.225)	0.0000	0.0000	61,647

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2018/03/22	2032	03/05/2018	9.71	Call	Bond Future	7,280.2100	7.2802	8,094.8700	8.0949	11.190	0	0	0
2018/03/22	2032	03/05/2018	9.70	Put	Bond Future	37.8800	0.0379	17.9900	0.0180	(52.508)	0	0	0
2018/03/22	2032	03/05/2018	9.72	Call	Bond Future	7,348.1200	7.3481	8,163.5000	8.1635	11.096	0	0	0
2018/03/22	2032	03/05/2018	9.72	Put	Bond Future	34.8500	0.0348	16.4300	0.0164	(52.855)	0	0	0
2018/03/22	2032	02/08/2018	9.67	Call	Bond Future	7,171.1700	7.1712	7,893.7800	7.8938	10.077	0	0	0
2018/03/22	2032	02/08/2018	9.66	Put	Bond Future	560.3500	0.5603	432.1400	0.4321	(22.880)	0	0	0
2018/03/22	2032	02/08/2018			Bond Future	8.7605	98.8703	8.6502	99.7192	(1.259)	0.0000	0.0000	2
2018/03/22	2032	02/08/2018	9.68	Call	Bond Future	7,230.9500	7.2310	7,955.4100	7.9554	10.019	0	0	0
2018/03/22	2032	02/08/2018	9.68	Put	Bond Future	541.4300	0.5414	416.9400	0.4169	(22.993)	0	0	0
2018/03/22	2032	02/08/2018	9.67	Put	Bond Future	550.8100	0.5508	424.4700	0.4245	(22.937)	0	0	0
2018/03/22	2032	02/08/2018	9.66	Call	Bond Future	7,111.4700	7.1115	7,832.2100	7.8322	10.135	0	0	0
2018/03/22	2033	03/05/2018	107.71	Put	Bond Future	2,030.5700	2.0306	666.6200	0.6666	(67.171)	0	0	0
2018/03/22	2033	03/05/2018			Bond Future	105.6794	105.6794	107.0434	107.0434	1.291	0.0000	0.0000	6,055
2018/03/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	03/05/2018	107.70	Put	Bond Future	2,020.5700	2.0206	656.6200	0.6566	(67.503)	0	0	0
2018/03/22	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	03/05/2018	107.69	Put	Bond Future	2,010.5700	2.0106	646.6200	0.6466	(67.839)	0	0	0
2018/03/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	02/08/2018			Bond Future	107.6394	107.6394	109.0288	109.0288	1.291	0.0000	0.0000	0
2018/03/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	02/08/2018	109.92	Put	Bond Future	2,280.5800	2.2806	891.1900	0.8912	(60.923)	0	0	0
2018/03/22	2033	02/08/2018	109.94	Put	Bond Future	2,300.5800	2.3006	911.1900	0.9112	(60.393)	0	0	0
2018/03/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2033	02/08/2018	109.93	Put	Bond Future	2,290.5800	2.2906	901.1900	0.9012	(60.657)	0	0	0
2018/03/22	2037	03/05/2018	9.99	Call	Bond Future	8,418.5100	8.4185	9,466.0300	9.4660	12.443	0	0	0
2018/03/22	2037	03/05/2018	9.97	Put	Bond Future	49.9700	0.0500	22.7700	0.0228	(54.433)	0	0	0
2018/03/22	2037	03/05/2018			Bond Future	8.9604	98.1110	8.8384	99.1839	(1.362)	0.0000	0.0000	48,150
2018/03/22	2037	03/05/2018	9.99	Put	Bond Future	46.3200	0.0463	20.9600	0.0210	(54.750)	0	0	0
2018/03/22	2037	03/05/2018	9.97	Call	Bond Future	8,270.4300	8.2704	9,316.1100	9.3161	12.644	0	0	0
2018/03/22	2037	03/05/2018	9.98	Put	Bond Future	48.1100	0.0481	21.8500	0.0219	(54.583)	0	0	0
2018/03/22	2037	03/05/2018	9.98	Call	Bond Future	8,344.4900	8.3445	9,391.1100	9.3911	12.543	0	0	0
2018/03/22	2037	02/08/2018	9.96	Put	Bond Future	627.1200	0.6271	471.4000	0.4714	(24.831)	0	0	0
2018/03/22	2037	02/08/2018	9.95	Call	Bond Future	8,300.0900	8.3001	9,234.6500	9.2347	11.260	0	0	0
2018/03/22	2037	02/08/2018			Bond Future	9.0029	95.6697	8.8773	96.7622	(1.395)	0.0000	0.0000	731
2018/03/22	2037	02/08/2018	9.96	Call	Bond Future	8,365.5900	8.3656	9,302.3600	9.3024	11.198	0	0	0
2018/03/22	2037	02/08/2018	9.95	Put	Bond Future	637.4200	0.6374	479.4900	0.4795	(24.776)	0	0	0
2018/03/22	2037	02/08/2018	9.97	Call	Bond Future	8,431.2800	8.4313	9,370.2200	9.3702	11.136	0	0	0
2018/03/22	2037	02/08/2018	9.97	Put	Bond Future	617.1100	0.6171	463.5600	0.4636	(24.882)	0	0	0
2018/03/22	2038	03/05/2018	132.28	Put	Bond Future	3,252.4100	3.2524	1,408.0400	1.4080	(56.708)	0	0	0
2018/03/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2038	03/05/2018			Bond Future	129.0276	129.0276	130.8720	130.8720	1.429	0.0000	0.0000	8,991
2018/03/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2038	03/05/2018	132.27	Put	Bond Future	3,242.4100	3.2424	1,398.0400	1.3980	(56.883)	0	0	0
2018/03/22	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/03/22	2038	03/05/2018	132.29	Put	Bond Future	3,262.4100	3.2624	1,418.0400	1.4180	(56.534)	0	0	0
2018/03/22	2038	02/08/2018	134.55	Put	Bond Future	4,682.2700	4.6823	2,803.5100	2.8035	(40.125)	0	0	0
2018/03/22	2038	02/08/2018			Bond Future	129.8677	129.8677	131.7465	131.7465	1.447	0.0000	0.0000	0
2018/03/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2038	02/08/2018	134.54	Put	Bond Future	4,672.2700	4.6723	2,793.5100	2.7935	(40.211)	0	0	0
2018/03/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2038	02/08/2018	134.53	Put	Bond Future	4,662.2700	4.6623	2,783.5100	2.7835	(40.297)	0	0	0
2018/03/22	2040	03/05/2018	10.08	Put	Bond Future	52.4800	0.0525	22.7600	0.0228	(56.631)	0	0	0
2018/03/22	2040	03/05/2018			Bond Future	9.0406	102.0033	8.9085	103.2599	(1.462)	0.0000	0.0000	41,923
2018/03/22	2040	03/05/2018	10.07	Call	Bond Future	9,042.9900	9.0430	10,268.8000	10.2688	13.555	0	0	0
2018/03/22	2040	03/05/2018	10.07	Put	Bond Future	54.4500	0.0545	23.6900	0.0237	(56.492)	0	0	0
2018/03/22	2040	03/05/2018	8.50	Put	Bond Future	5,461.7500	5.4617	4,336.7900	4.3368	(20.597)	0	0	0
2018/03/22	2040	03/05/2018	8.50	Call	Bond Future	158.0000	0.1580	289.6100	0.2896	83.297	0	0	1,011
2018/03/22	2040	03/05/2018	10.08	Call	Bond Future	9,121.8500	9.1218	10,348.7000	10.3487	13.450	0	0	0
2018/03/22	2040	03/05/2018	10.06	Call	Bond Future	8,964.1200	8.9641	10,188.8500	10.1888	13.663	0	0	0
2018/03/22	2040	03/05/2018	10.06	Put	Bond Future	56.5200	0.0565	24.6800	0.0247	(56.334)	0	0	0
2018/03/22	2040	03/05/2018	10.00	Put	Bond Future	70.4800	0.0705	31.4300	0.0314	(55.406)	0	0	0
2018/03/22	2040	03/05/2018	10.00	Call	Bond Future	8,489.9300	8.4899	9,707.4500	9.7075	14.341	0	0	1,500
2018/03/22	2040	03/05/2018	9.00	Put	Bond Future	1,850.7200	1.8507	1,224.4900	1.2245	(33.837)	0	0	0
2018/03/22	2040	03/05/2018	9.00	Call	Bond Future	1,467.0700	1.4671	2,097.4100	2.0974	42.966	0	0	1,239
2018/03/22	2040	02/08/2018	10.04	Call	Bond Future	9,016.7200	9.0167	10,112.3200	10.1123	12.151	0	0	0
2018/03/22	2040	02/08/2018	10.03	Put	Bond Future	716.0000	0.7160	529.5400	0.5295	(26.042)	0	0	0
2018/03/22	2040	02/08/2018			Bond Future	9.0836	99.3836	8.9477	100.6632	(1.496)	0.0000	0.0000	420
2018/03/22	2040	02/08/2018	10.05	Call	Bond Future	9,086.5600	9.0866	10,184.6700	10.1847	12.085	0	0	0
2018/03/22	2040	02/08/2018	10.05	Put	Bond Future	693.6300	0.6936	512.2400	0.5122	(26.151)	0	0	0
2018/03/22	2040	02/08/2018	10.04	Put	Bond Future	704.7200	0.7047	520.8200	0.5208	(26.095)	0	0	0
2018/03/22	2040	02/08/2018	10.03	Call	Bond Future	8,946.9600	8.9470	10,040.0000	10.0400	12.217	0	0	0
2018/03/22	2044	03/05/2018	10.10	Call	Bond Future	9,149.8700	9.1499	10,355.3400	10.3553	13.175	0	0	0
2018/03/22	2044	03/05/2018	10.09	Put	Bond Future	58.1700	0.0582	26.0400	0.0260	(55.235)	0	0	0
2018/03/22	2044	03/05/2018			Bond Future	9.0750	99.1042	8.9480	100.3408	(1.399)	0.0000	0.0000	26,382
2018/03/22	2044	03/05/2018	10.11	Call	Bond Future	9,229.4100	9.2294	10,435.9100	10.4359	13.072	0	0	0
2018/03/22	2044	03/05/2018	10.11	Put	Bond Future	54.0800	0.0541	24.0500	0.0240	(55.529)	0	0	0
2018/03/22	2044	03/05/2018	10.10	Put	Bond Future	56.0800	0.0561	25.0200	0.0250	(55.385)	0	0	0
2018/03/22	2044	03/05/2018	10.09	Call	Bond Future	9,070.3000	9.0703	10,274.7000	10.2747	13.279	0	0	0
2018/03/22	2044	02/08/2018	10.07	Call	Bond Future	9,181.1300	9.1811	10,253.3200	10.2533	11.678	0	0	0
2018/03/22	2044	02/08/2018			Bond Future	9.1166	96.5561	8.9861	97.8152	(1.432)	0.0000	0.0000	0
2018/03/22	2044	02/08/2018	10.05	Call	Bond Future	9,040.7400	9.0407	10,107.8700	10.1079	11.804	0	0	0
2018/03/22	2044	02/08/2018	10.05	Put	Bond Future	775.1200	0.7751	583.1800	0.5832	(24.763)	0	0	0
2018/03/22	2044	02/08/2018	10.07	Put	Bond Future	751.5900	0.7516	564.7100	0.5647	(24.865)	0	0	0
2018/03/22	2044	02/08/2018	10.06	Call	Bond Future	9,110.9800	9.1110	10,180.6400	10.1806	11.740	0	0	0
2018/03/22	2044	02/08/2018	10.06	Put	Bond Future	763.3400	0.7633	573.9300	0.5739	(24.813)	0	0	0
2018/03/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2046	03/05/2018			Bond Future	119.4451	119.4451	123.0469	123.0469	3.015	0.0000	0.0000	10,874
2018/03/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/22	2046	03/05/2018	127.93	Put	Bond Future	8,484.8500	8.4849	4,883.1200	4.8831	(42.449)	0	0	0
2018/03/22	2046	03/05/2018	127.95	Put	Bond Future	8,504.8500	8.5049	4,903.1200	4.9031	(42.349)	0	0	0
2018/03/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2046	03/05/2018	127.94	Put	Bond Future	8,494.8500	8.4949	4,893.1200	4.8931	(42.399)	0	0	0
2018/03/22	2046	02/08/2018	128.78	Put	Bond Future	7,119.6300	7.1196	3,450.9100	3.4509	(51.530)	0	0	0
2018/03/22	2046	02/08/2018			Bond Future	121.6604	121.6604	125.3291	125.3291	3.016	0.0000	0.0000	0
2018/03/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2046	02/08/2018	128.77	Put	Bond Future	7,109.6300	7.1096	3,440.9100	3.4409	(51.602)	0	0	0
2018/03/22	2046	02/08/2018	128.79	Put	Bond Future	7,129.6300	7.1296	3,460.9100	3.4609	(51.457)	0	0	0
2018/03/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	03/05/2018	135.62	Put	Bond Future	9,115.4800	9.1155	4,915.2400	4.9152	(46.078)	0	0	0
2018/03/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	03/05/2018			Bond Future	126.5045	126.5045	130.7048	130.7048	3.320	0.0000	0.0000	9,788
2018/03/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	03/05/2018	135.61	Put	Bond Future	9,105.4800	9.1055	4,905.2400	4.9052	(46.129)	0	0	0
2018/03/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	03/05/2018	135.63	Put	Bond Future	9,125.4800	9.1255	4,925.2400	4.9252	(46.028)	0	0	0
2018/03/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	02/08/2018	137.54	Put	Bond Future	10,421.9300	10.4219	6,143.7900	6.1438	(41.049)	0	0	0
2018/03/22	2050	02/08/2018	137.52	Put	Bond Future	10,401.9300	10.4019	6,123.7900	6.1238	(41.128)	0	0	0
2018/03/22	2050	02/08/2018			Bond Future	127.1181	127.1181	131.3962	131.3962	3.365	0.0000	0.0000	0
2018/03/22	2050	02/08/2018	137.53	Put	Bond Future	10,411.9300	10.4119	6,133.7900	6.1338	(41.089)	0	0	0
2018/03/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	AL37	03/05/2018			Index Future	590.5760	590.5760	591.4030	591.4030	0.140	0.0000	0.0000	0
2018/03/22	AL37	02/08/2018			Index Future	601.4990	601.4990	602.3400	602.3400	0.140	0.0000	0.0000	0
2018/03/22	AL7T	03/05/2018			Index Future	692.6910	692.6910	696.3950	696.3950	0.535	0.0000	0.0000	0
2018/03/22	AL7T	02/08/2018			Index Future	705.5030	705.5030	709.2740	709.2740	0.535	0.0000	0.0000	0
2018/03/22	ALBI	03/05/2018			Index Future	633.1190	633.1190	638.2590	638.2590	0.812	0.0000	0.0000	814
2018/03/22	ALBI	02/08/2018			Index Future	644.8300	644.8300	650.0630	650.0630	0.812	0.0000	0.0000	0
2018/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	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
2018/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/22	EL28	03/05/2018	133.20	Put	Bond Future	3,180.2900	3.1803	1,676.6700	1.6767	(47.279)	0	0	0
2018/03/22	EL28	03/05/2018			Bond Future	130.0197	130.0197	131.5233	131.5233	1.156	0.0000	0.0000	0
2018/03/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	03/05/2018	133.19	Put	Bond Future	3,170.2900	3.1703	1,666.6700	1.6667	(47.428)	0	0	0
2018/03/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	03/05/2018	133.18	Put	Bond Future	3,160.2900	3.1603	1,656.6700	1.6567	(47.579)	0	0	0
2018/03/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	02/08/2018			Bond Future	132.4312	132.4312	133.9627	133.9627	1.156	0.0000	0.0000	0
2018/03/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	02/08/2018	134.93	Put	Bond Future	2,498.8400	2.4988	967.3200	0.9673	(61.289)	0	0	0
2018/03/22	EL28	02/08/2018	134.95	Put	Bond Future	2,518.8400	2.5188	987.3200	0.9873	(60.803)	0	0	0
2018/03/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	EL28	02/08/2018	134.94	Put	Bond Future	2,508.8400	2.5088	977.3200	0.9773	(61.045)	0	0	0
2018/03/22	ES33	03/05/2018	11.22	Call	Bond Future	5,919.1800	5.9192	6,715.5900	6.7156	13.455	0	0	0
2018/03/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES33	03/05/2018			Bond Future	10.2480	80.0472	10.1254	80.8436	(1.196)	0.0000	0.0000	9,466
2018/03/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES33	03/05/2018	11.20	Call	Bond Future	5,804.1100	5.8041	6,600.5200	6.6005	13.721	0	0	0
2018/03/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES33	03/05/2018	11.21	Call	Bond Future	5,861.6800	5.8617	6,658.0900	6.6581	13.587	0	0	0
2018/03/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES33	02/08/2018	11.14	Call	Bond Future	4,911.3100	4.9113	5,722.2400	5.7222	16.511	0	0	0
2018/03/22	ES33	02/08/2018			Bond Future	10.3298	81.5278	10.2031	82.3388	(1.226)	0.0000	0.0000	0
2018/03/22	ES33	02/08/2018	11.15	Call	Bond Future	4,969.0600	4.9691	5,779.9900	5.7800	16.320	0	0	0
2018/03/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES33	02/08/2018	11.16	Call	Bond Future	5,026.7500	5.0268	5,837.6800	5.8377	16.132	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
2018/03/22	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	ES42	03/05/2018			Bond Future	10.4339	83.3800	10.2960	84.4244	(1.322)	0.0000	0.0000	7,957
2018/03/22	ES42	02/08/2018			Bond Future	10.5136	84.9222	10.3713	85.9858	(1.353)	0.0000	0.0000	0
2018/03/22	GOVI	03/05/2018	590.29	Call	GOVI	398,170.0000	39.8170	444,860.0000	44.4860	11.726	0	0	0
2018/03/22	GOVI	03/05/2018	590.27	Call	GOVI	398,370.0000	39.8370	445,060.0000	44.5060	11.720	0	0	0
2018/03/22	GOVI	03/05/2018			GOVI	630.1070	630.1070	634.7760	634.7760	0.741	0.0000	0.0000	472
2018/03/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GOVI	03/05/2018	590.28	Call	GOVI	398,270.0000	39.8270	444,960.0000	44.4960	11.723	0	0	0
2018/03/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GOVI	02/08/2018			GOVI	641.7620	641.7620	646.5160	646.5160	0.741	0.0000	0.0000	0
2018/03/22	GOVI	02/08/2018	605.71	Call	GOVI	360,520.0000	36.0520	408,060.0000	40.8060	13.187	0	0	0
2018/03/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GOVI	02/08/2018	605.72	Call	GOVI	360,420.0000	36.0420	407,960.0000	40.7960	13.190	0	0	0
2018/03/22	GOVI	02/08/2018	605.70	Call	GOVI	360,620.0000	36.0620	408,160.0000	40.8160	13.183	0	0	0
2018/03/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/22	IGOV	03/05/2018			Index Future	255.3170	255.3170	258.5300	258.5300	1.258	0.0000	0.0000	1,137
2018/03/22	IGOV	02/08/2018			Index Future	260.0520	260.0520	263.3250	263.3250	1.259	0.0000	0.0000	0
2018/03/22	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/22	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/03/22	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4300	100.4300	(0.020)	0.0000	0.0000	0
2018/03/22	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.3800	99.3800	(0.020)	0.0000	0.0000	0
2018/03/22	IS01	20/06/2019			Interest Rate Swap	100.0100	100.0100	99.9800	99.9800	(0.030)	0.0000	0.0000	0
2018/03/22	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/22	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/03/22	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2018/03/22	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1300	99.1300	(0.020)	0.0000	0.0000	0
2018/03/22	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4300	99.4300	(0.030)	0.0000	0.0000	0
2018/03/22	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.7400	99.7400	(0.040)	0.0000	0.0000	0
2018/03/22	IS02	20/12/2019			Interest Rate Swap	100.6500	100.6500	100.6000	100.6000	(0.050)	0.0000	0.0000	0
2018/03/22	IS02	23/03/2020			Interest Rate Swap	98.3100	98.3100	98.2600	98.2600	(0.051)	0.0000	0.0000	0
2018/03/22	IS02	22/06/2020			Interest Rate Swap	100.1100	100.1100	100.0400	100.0400	(0.070)	0.0000	0.0000	0
2018/03/22	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.4400	95.4400	(0.126)	0.0000	0.0000	0
2018/03/22	IS05	16/03/2021			Interest Rate Swap	94.7000	94.7000	94.5600	94.5600	(0.148)	0.0000	0.0000	0
2018/03/22	IS05	15/06/2021			Interest Rate Swap	93.8100	93.8100	93.6500	93.6500	(0.171)	0.0000	0.0000	0
2018/03/22	IS05	21/09/2021			Interest Rate Swap	93.9100	93.9100	93.7300	93.7300	(0.192)	0.0000	0.0000	0
2018/03/22	IS05	21/12/2021			Interest Rate Swap	96.0300	96.0300	95.8300	95.8300	(0.208)	0.0000	0.0000	51
2018/03/22	IS05	15/03/2022			Interest Rate Swap	96.0900	96.0900	95.8800	95.8800	(0.219)	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
2018/03/22	IS05	21/06/2022			Interest Rate Swap	97.2100	97.2100	96.9900	96.9900	(0.226)	0.0000	0.0000	0
2018/03/22	IS05	20/09/2022			Interest Rate Swap	99.3400	99.3400	99.1100	99.1100	(0.232)	0.0000	0.0000	0
2018/03/22	IS05	20/12/2022			Interest Rate Swap	100.5300	100.5300	100.2800	100.2800	(0.249)	0.0000	0.0000	0
2018/03/22	IS05	22/03/2023			Interest Rate Swap	95.5400	95.5400	95.2800	95.2800	(0.272)	0.0000	0.0000	0
2018/03/22	IS05	20/06/2023			Interest Rate Swap	99.8300	99.8300	99.5600	99.5600	(0.270)	0.0000	0.0000	0
2018/03/22	IS10	17/12/2025			Interest Rate Swap	93.1800	93.1800	92.7300	92.7300	(0.483)	0.0000	0.0000	0
2018/03/22	IS10	16/03/2026			Interest Rate Swap	90.1000	90.1000	89.6400	89.6400	(0.511)	0.0000	0.0000	0
2018/03/22	IS10	15/06/2026			Interest Rate Swap	88.7800	88.7800	88.3000	88.3000	(0.541)	0.0000	0.0000	0
2018/03/22	IS10	21/09/2026			Interest Rate Swap	90.9100	90.9100	90.4300	90.4300	(0.528)	0.0000	0.0000	0
2018/03/22	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.2000	94.2000	(0.496)	0.0000	0.0000	0
2018/03/22	IS10	15/03/2027			Interest Rate Swap	93.1700	93.1700	92.6900	92.6900	(0.515)	0.0000	0.0000	0
2018/03/22	IS10	21/06/2027			Interest Rate Swap	95.2000	95.2000	94.7200	94.7200	(0.504)	0.0000	0.0000	0
2018/03/22	IS10	20/09/2027			Interest Rate Swap	98.8900	98.8900	98.4100	98.4100	(0.485)	0.0000	0.0000	0
2018/03/22	IS10	20/12/2027			Interest Rate Swap	99.1800	99.1800	98.6900	98.6900	(0.494)	0.0000	0.0000	0
2018/03/22	IS10	22/03/2028			Interest Rate Swap	94.3200	94.3200	93.8000	93.8000	(0.551)	0.0000	0.0000	0
2018/03/22	IS10	20/06/2028			Interest Rate Swap	99.7900	99.7900	99.2800	99.2800	(0.511)	0.0000	0.0000	0
2018/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/22	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/22	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/22	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/22	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/22	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/22	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/22	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/22	R023	03/05/2018	8.27	Call	Bond Future	3,446.7000	3.4467	3,608.0800	3.6081	4.682	0	0	0
2018/03/22	R023	03/05/2018			Bond Future	7.3978	102.8410	7.3569	103.0060	(0.554)	0.0000	0.0000	72,975
2018/03/22	R023	03/05/2018	8.27	Put	Bond Future	9.8900	0.0099	6.2700	0.0063	(36.603)	0	0	0
2018/03/22	R023	03/05/2018	8.28	Call	Bond Future	3,484.7400	3.4847	3,646.2900	3.6463	4.636	0	0	0
2018/03/22	R023	03/05/2018	8.29	Put	Bond Future	8.8400	0.0088	5.5600	0.0056	(37.104)	0	0	0
2018/03/22	R023	03/05/2018	8.28	Put	Bond Future	9.3600	0.0094	5.9100	0.0059	(36.859)	0	0	0
2018/03/22	R023	03/05/2018	8.29	Call	Bond Future	3,522.7700	3.5228	3,684.4900	3.6845	4.591	0	0	0
2018/03/22	R023	03/05/2018	9.19	Call	Bond Future	6,909.0300	6.9090	7,074.0300	7.0740	2.388	0	0	0
2018/03/22	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/22	R035	03/05/2018	9.91	Put	Bond Future	72.6600	0.0727	38.0100	0.0380	(47.688)	0	0	0
2018/03/22	R035	03/05/2018	8.75	Put	Bond Future	2,560.0900	2.5601	1,987.1400	1.9871	(22.380)	0	0	0
2018/03/22	R035	03/05/2018			Bond Future	8.8783	101.6133	8.7664	102.5878	(1.260)	0.0000	0.0000	66,923
2018/03/22	R035	03/05/2018	9.90	Call	Bond Future	8,363.8700	8.3639	9,302.4600	9.3025	11.222	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
2018/03/22	R035	03/05/2018	9.90	Put	Bond Future	75.6500	0.0757	39.7300	0.0397	(47.482)	0	0	0
2018/03/22	R035	03/05/2018	8.75	Call	Bond Future	1,441.5300	1.4415	1,843.0900	1.8431	27.857	0	0	1,000
2018/03/22	R035	03/05/2018	9.25	Call	Bond Future	3,862.9000	3.8629	4,596.8600	4.5969	19.000	0	0	0
2018/03/22	R035	03/05/2018	9.25	Put	Bond Future	722.5600	0.7226	482.0100	0.4820	(33.291)	0	0	1,000
2018/03/22	R035	03/05/2018	9.91	Call	Bond Future	8,436.8400	8.4368	9,376.7000	9.3767	11.140	0	0	0
2018/03/22	R035	03/05/2018	9.89	Call	Bond Future	8,290.9100	8.2909	9,228.2000	9.2282	11.305	0	0	0
2018/03/22	R035	03/05/2018	9.89	Put	Bond Future	78.7400	0.0787	41.5200	0.0415	(47.269)	0	0	0
2018/03/22	R035	02/08/2018	9.42	Call	Bond Future	6,030.1600	6.0302	6,716.0800	6.7161	11.375	0	0	0
2018/03/22	R035	02/08/2018			Bond Future	8.9164	103.4929	8.8012	104.4851	(1.292)	0.0000	0.0000	3
2018/03/22	R035	02/08/2018	9.42	Put	Bond Future	1,858.0500	1.8581	1,551.7700	1.5518	(16.484)	0	0	0
2018/03/22	R035	02/08/2018	9.44	Put	Bond Future	1,807.5400	1.8075	1,507.5000	1.5075	(16.599)	0	0	0
2018/03/22	R035	02/08/2018	9.43	Call	Bond Future	6,084.8500	6.0849	6,773.9100	6.7739	11.324	0	0	0
2018/03/22	R035	02/08/2018	9.44	Call	Bond Future	6,139.9500	6.1400	6,832.1100	6.8321	11.273	0	0	0
2018/03/22	R035	02/08/2018	9.43	Put	Bond Future	1,832.5400	1.8325	1,529.4000	1.5294	(16.542)	0	0	0
2018/03/22	R186	03/05/2018	8.92	Call	Bond Future	5,406.5200	5.4065	5,937.0600	5.9371	9.813	0	0	0
2018/03/22	R186	03/05/2018	8.91	Put	Bond Future	44.3900	0.0444	24.1500	0.0242	(45.596)	0	0	0
2018/03/22	R186	03/05/2018	10.14	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/03/22	R186	03/05/2018	9.72	Put	Bond Future	0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	10,640
2018/03/22	R186	03/05/2018	8.40	Put	Bond Future	370.3600	0.3704	244.4500	0.2445	(33.997)	0	0	3,500
2018/03/22	R186	03/05/2018	8.00	Put	Bond Future	1,378.9400	1.3789	1,052.5300	1.0525	(23.671)	0	0	0
2018/03/22	R186	03/05/2018	8.69	Call	Bond Future	4,021.1600	4.0212	4,523.1700	4.5232	12.484	0	0	0
2018/03/22	R186	03/05/2018	8.50	Call	Bond Future	2,932.2800	2.9323	3,389.7200	3.3897	15.600	0	0	0
2018/03/22	R186	03/05/2018	7.85	Call	Bond Future	393.5900	0.3936	536.3700	0.5364	36.276	0	0	500
2018/03/22	R186	03/05/2018	8.35	Put	Bond Future	444.8300	0.4448	299.3900	0.2994	(32.696)	0	0	500
2018/03/22	R186	03/05/2018	8.45	Put	Bond Future	306.8300	0.3068	198.5500	0.1986	(35.290)	0	0	0
2018/03/22	R186	03/05/2018			Bond Future	8.0939	118.6892	8.0120	119.2392	(1.011)	0.0000	0.0000	195,938
2018/03/22	R186	03/05/2018	8.93	Call	Bond Future	5,467.5100	5.4675	5,998.8300	5.9988	9.718	0	0	0
2018/03/22	R186	03/05/2018	8.93	Put	Bond Future	40.5400	0.0405	21.8900	0.0219	(46.004)	0	0	0
2018/03/22	R186	03/05/2018	10.14	Call	Bond Future	12,695.3800	12.6954	13,245.3400	13.2453	4.332	0	0	0
2018/03/22	R186	03/05/2018	9.30	Put	Bond Future	5.3300	0.0053	2.4100	0.0024	(54.784)	0	0	0
2018/03/22	R186	03/05/2018	9.30	Call	Bond Future	7,725.8000	7.7258	8,272.8500	8.2728	7.081	0	0	1,120
2018/03/22	R186	03/05/2018	7.85	Put	Bond Future	2,042.7800	2.0428	1,635.5900	1.6356	(19.933)	0	0	0
2018/03/22	R186	03/05/2018	8.92	Put	Bond Future	42.4400	0.0424	23.0100	0.0230	(45.782)	0	0	0
2018/03/22	R186	03/05/2018	8.91	Call	Bond Future	5,345.5400	5.3455	5,875.2700	5.8753	9.910	0	0	0
2018/03/22	R186	03/05/2018	9.72	Call	Bond Future	10,247.5300	10.2475	10,797.3400	10.7973	5.365	0	0	0
2018/03/22	R186	03/05/2018	9.19	Put	Bond Future	10.7300	0.0107	5.1700	0.0052	(51.817)	0	0	0
2018/03/22	R186	03/05/2018	8.40	Call	Bond Future	2,397.6400	2.3976	2,821.7000	2.8217	17.687	0	0	0
2018/03/22	R186	03/05/2018	8.00	Call	Bond Future	747.8200	0.7478	971.3800	0.9714	29.895	0	0	0
2018/03/22	R186	03/05/2018	8.69	Put	Bond Future	116.6900	0.1167	68.7300	0.0687	(41.100)	0	0	0
2018/03/22	R186	03/05/2018	8.70	Put	Bond Future	111.8200	0.1118	65.6500	0.0657	(41.290)	0	0	0
2018/03/22	R186	03/05/2018	8.50	Put	Bond Future	253.0000	0.2530	160.4700	0.1605	(36.573)	0	0	3,500
2018/03/22	R186	03/05/2018	8.35	Call	Bond Future	2,144.2400	2.1442	2,548.7700	2.5488	18.866	0	0	0
2018/03/22	R186	03/05/2018	8.45	Call	Bond Future	2,660.7300	2.6607	3,102.4200	3.1024	16.600	0	0	0
2018/03/22	R186	03/05/2018	9.75	Call	Bond Future	10,424.9100	10.4249	10,974.7600	10.9748	5.274	0	0	0
2018/03/22	R186	03/05/2018	9.75	Put	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	3,200
2018/03/22	R186	03/05/2018	9.19	Call	Bond Future	7,056.0600	7.0561	7,600.4700	7.6005	7.715	0	0	0
2018/03/22	R186	03/05/2018	8.70	Call	Bond Future	4,080.2800	4.0803	4,584.0800	4.5841	12.347	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
2018/03/22	R186	03/05/2018	8.85	Call	Bond Future	4,980.7000	4.9807	5,504.8900	5.5049	10.524	0	0	0
2018/03/22	R186	03/05/2018	8.85	Put	Bond Future	58.1500	0.0582	32.3700	0.0324	(44.334)	0	0	4,745
2018/03/22	R186	02/08/2018	8.48	Put	Bond Future	1,057.5600	1.0576	879.5000	0.8795	(16.837)	0	0	0
2018/03/22	R186	02/08/2018	8.25	Call	Bond Future	2,405.9200	2.4059	2,727.1800	2.7272	13.353	0	0	1,470
2018/03/22	R186	02/08/2018			Bond Future	8.1202	115.5844	8.0348	116.1442	(1.051)	0.0000	0.0000	191
2018/03/22	R186	02/08/2018	8.47	Call	Bond Future	3,333.6500	3.3337	3,712.9800	3.7130	11.379	0	0	0
2018/03/22	R186	02/08/2018	8.47	Put	Bond Future	1,076.2300	1.0762	895.7500	0.8958	(16.770)	0	0	0
2018/03/22	R186	02/08/2018	7.50	Put	Bond Future	4,587.8400	4.5878	4,131.0700	4.1311	(9.956)	0	0	0
2018/03/22	R186	02/08/2018	8.48	Call	Bond Future	3,378.6400	3.3786	3,760.3900	3.7604	11.299	0	0	0
2018/03/22	R186	02/08/2018	8.25	Put	Bond Future	1,561.2100	1.5612	1,322.6600	1.3227	(15.280)	0	0	0
2018/03/22	R186	02/08/2018	8.46	Call	Bond Future	3,288.6300	3.2886	3,665.5400	3.6655	11.461	0	0	0
2018/03/22	R186	02/08/2018	8.46	Put	Bond Future	1,094.9200	1.0949	912.0200	0.9120	(16.704)	0	0	0
2018/03/22	R186	02/08/2018	7.50	Call	Bond Future	438.0000	0.4380	541.0400	0.5410	23.525	0	0	1,470
2018/03/22	R186	01/11/2018	9.14	Call	Bond Future	6,839.0300	6.8390	7,304.8100	7.3048	6.811	0	0	0
2018/03/22	R186	01/11/2018	7.96	Put	Bond Future	3,110.9700	3.1110	2,786.4900	2.7865	(10.430)	0	0	0
2018/03/22	R186	01/11/2018	8.54	Put	Bond Future	1,559.4400	1.5594	1,360.6100	1.3606	(12.750)	0	0	0
2018/03/22	R186	01/11/2018			Bond Future	8.1431	117.7485	8.0540	118.3182	(1.094)	0.0000	0.0000	0
2018/03/22	R186	01/11/2018	8.46	Put	Bond Future	1,720.9200	1.7209	1,507.9000	1.5079	(12.378)	0	0	0
2018/03/22	R186	01/11/2018	8.46	Call	Bond Future	3,718.4700	3.7185	4,075.1100	4.0751	9.591	0	0	5,000
2018/03/22	R186	01/11/2018	8.53	Call	Bond Future	4,011.5000	4.0115	4,380.4300	4.3804	9.197	0	0	0
2018/03/22	R186	01/11/2018	8.53	Put	Bond Future	1,578.9400	1.5789	1,378.2100	1.3782	(12.713)	0	0	0
2018/03/22	R186	01/11/2018	9.14	Put	Bond Future	707.8000	0.7078	603.9200	0.6039	(14.676)	0	0	5,000
2018/03/22	R186	01/11/2018	7.96	Call	Bond Future	1,936.0100	1.9360	2,181.1900	2.1812	12.664	0	0	5,000
2018/03/22	R186	01/11/2018	8.54	Call	Bond Future	4,053.9600	4.0540	4,424.7900	4.4248	9.147	0	0	0
2018/03/22	R186	01/11/2018	8.52	Call	Bond Future	3,968.8700	3.9689	4,336.5500	4.3365	9.264	0	0	0
2018/03/22	R186	01/11/2018	8.52	Put	Bond Future	1,598.3200	1.5983	1,396.3400	1.3963	(12.637)	0	0	0
2018/03/22	R197	03/05/2018	304.46	Call	Bond Future	2,587.5900	2.5876	3,952.1300	3.9521	52.734	0	0	0
2018/03/22	R197	03/05/2018			Bond Future	307.0476	307.0476	308.4121	308.4121	0.444	0.0000	0.0000	2,388
2018/03/22	R197	03/05/2018	304.44	Call	Bond Future	2,607.5900	2.6076	3,972.1300	3.9721	52.330	0	0	0
2018/03/22	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R197	03/05/2018	304.45	Call	Bond Future	2,597.5900	2.5976	3,962.1300	3.9621	52.531	0	0	0
2018/03/22	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R202	03/05/2018	247.48	Put	Bond Future	6,212.9200	6.2129	4,072.2600	4.0723	(34.455)	0	0	0
2018/03/22	R202	03/05/2018	247.47	Call	Bond Future	134.7500	0.1347	364.1200	0.3641	170.219	0	0	0
2018/03/22	R202	03/05/2018			Bond Future	241.4011	241.4011	243.7701	243.7701	0.981	0.0000	0.0000	23,064
2018/03/22	R202	03/05/2018	247.48	Call	Bond Future	134.0300	0.1340	362.4100	0.3624	170.395	0	0	0
2018/03/22	R202	03/05/2018	247.47	Put	Bond Future	6,203.6400	6.2036	4,063.9700	4.0640	(34.491)	0	0	0
2018/03/22	R202	03/05/2018	247.49	Call	Bond Future	133.3200	0.1333	360.7100	0.3607	170.560	0	0	0
2018/03/22	R202	03/05/2018	247.49	Put	Bond Future	6,222.2100	6.2222	4,080.5600	4.0806	(34.419)	0	0	0
2018/03/22	R204	03/05/2018	7.10	Put	Bond Future	0.1000	0.0001	1,160.1100	1.1601	1160010.000	0	0	0
2018/03/22	R204	03/05/2018			Bond Future	6.3194	104.0293	6.3183	104.0299	(0.017)	0.0000	0.0000	21,652
2018/03/22	R204	03/05/2018	7.09	Call	Bond Future	465.8400	0.4658	1,629.1900	1.6292	249.732	0	0	0
2018/03/22	R204	03/05/2018	7.09	Put	Bond Future	0.1100	0.0001	1,162.8300	1.1628	1057018.182	0	0	0
2018/03/22	R204	03/05/2018	7.10	Call	Bond Future	471.8500	0.4719	1,632.4900	1.6325	245.976	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
2018/03/22	R204	03/05/2018	7.08	Call	Bond Future	459.8400		0.4598	1,625.9000	1.6259	253.580	0	0	0
2018/03/22	R204	03/05/2018	7.08	Put	Bond Future	0.1300		0.0001	1,165.5600	1.1656	896484.615	0	0	0
2018/03/22	R207	03/05/2018	7.57	Call	Bond Future	1,424.4300		1.4244	1,456.0400	1.4560	2.219	0	0	0
2018/03/22	R207	03/05/2018	7.56	Put	Bond Future	0.2700		0.0003	0.1300	0.0001	(51.852)	0	0	0
2018/03/22	R207	03/05/2018			Bond Future	6.6621		103.1733	6.6421	103.2050	(0.301)	0.0000	0.0000	23,523
2018/03/22	R207	03/05/2018	7.58	Call	Bond Future	1,439.9600		1.4400	1,471.5700	1.4716	2.195	0	0	0
2018/03/22	R207	03/05/2018	7.58	Put	Bond Future	0.2300		0.0002	0.1100	0.0001	(52.174)	0	0	0
2018/03/22	R207	03/05/2018	7.57	Put	Bond Future	0.2400		0.0002	0.1200	0.0001	(50.000)	0	0	0
2018/03/22	R207	03/05/2018	7.56	Call	Bond Future	1,408.9200		1.4089	1,440.5100	1.4405	2.242	0	0	0
2018/03/22	R208	03/05/2018	7.77	Call	Bond Future	1,982.5000		1.9825	2,086.7800	2.0868	5.260	0	0	0
2018/03/22	R208	03/05/2018			Bond Future	6.9915		100.0679	6.9504	100.1738	(0.588)	0.0000	0.0000	35,809
2018/03/22	R208	03/05/2018	7.77	Put	Bond Future	4.3600		0.0044	2.7500	0.0028	(36.927)	0	0	0
2018/03/22	R208	03/05/2018	7.78	Call	Bond Future	2,007.3200		2.0073	2,111.6900	2.1117	5.199	0	0	0
2018/03/22	R208	03/05/2018	7.79	Put	Bond Future	3.8400		0.0038	2.4000	0.0024	(37.500)	0	0	0
2018/03/22	R208	03/05/2018	7.78	Put	Bond Future	4.0900		0.0041	2.5700	0.0026	(37.164)	0	0	0
2018/03/22	R208	03/05/2018	7.79	Call	Bond Future	2,032.1500		2.0322	2,136.6000	2.1366	5.140	0	0	0
2018/03/22	R209	03/05/2018	9.85	Put	Bond Future	39.1900		0.0392	20.1600	0.0202	(48.558)	0	0	0
2018/03/22	R209	03/05/2018	10.00	Call	Bond Future	7,642.0900		7.6421	8,454.9700	8.4550	10.637	0	0	0
2018/03/22	R209	03/05/2018	10.73	Call	Bond Future	11,982.8100		11.9828	12,807.6900	12.8077	6.884	0	0	0
2018/03/22	R209	03/05/2018	9.75	Call	Bond Future	6,082.8500		6.0828	6,880.4400	6.8804	13.112	0	0	435
2018/03/22	R209	03/05/2018	9.77	Call	Bond Future	6,208.1200		6.2081	7,007.6500	7.0076	12.879	0	0	0
2018/03/22	R209	03/05/2018	9.30	Call	Bond Future	3,326.5900		3.3266	4,026.7400	4.0267	21.047	0	0	1,321
2018/03/22	R209	03/05/2018			Bond Future	8.8771		77.2977	8.7653	78.1227	(1.258)	0.0000	0.0000	79,606
2018/03/22	R209	03/05/2018	9.85	Call	Bond Future	6,708.7500		6.7088	7,514.7700	7.5148	12.014	0	0	0
2018/03/22	R209	03/05/2018	10.73	Put	Bond Future	0.2400		0.0002	0.0700	0.0001	(70.833)	0	0	435
2018/03/22	R209	03/05/2018	10.22	Call	Bond Future	8,987.3000		8.9873	9,808.3500	9.8084	9.136	0	0	0
2018/03/22	R209	03/05/2018	10.22	Put	Bond Future	6.4300		0.0064	2.4300	0.0024	(62.208)	0	0	435
2018/03/22	R209	03/05/2018	9.75	Put	Bond Future	58.2700		0.0583	30.8100	0.0308	(47.125)	0	0	0
2018/03/22	R209	03/05/2018	9.86	Call	Bond Future	6,771.2300		6.7712	7,577.9300	7.5779	11.914	0	0	0
2018/03/22	R209	03/05/2018	10.00	Put	Bond Future	21.4400		0.0214	9.2700	0.0093	(56.763)	0	0	11,067
2018/03/22	R209	03/05/2018	9.47	Put	Bond Future	171.1000		0.1711	98.0500	0.0980	(42.694)	0	0	250
2018/03/22	R209	03/05/2018	9.77	Put	Bond Future	53.8400		0.0538	28.3200	0.0283	(47.400)	0	0	250
2018/03/22	R209	03/05/2018	9.30	Put	Bond Future	316.7000		0.3167	191.8000	0.1918	(39.438)	0	0	0
2018/03/22	R209	03/05/2018	8.95	Put	Bond Future	995.0800		0.9951	675.3200	0.6753	(32.134)	0	0	0
2018/03/22	R209	03/05/2018	9.86	Put	Bond Future	37.6600		0.0377	19.3100	0.0193	(48.725)	0	0	0
2018/03/22	R209	03/05/2018	9.84	Call	Bond Future	6,646.2300		6.6462	7,451.5500	7.4515	12.117	0	0	0
2018/03/22	R209	03/05/2018	9.84	Put	Bond Future	40.7700		0.0408	21.0400	0.0210	(48.393)	0	0	0
2018/03/22	R209	03/05/2018	9.19	Put	Bond Future	462.7800		0.4628	290.7400	0.2907	(37.175)	0	0	0
2018/03/22	R209	03/05/2018	9.19	Call	Bond Future	2,706.8000		2.7068	3,359.8100	3.3598	24.125	0	0	250
2018/03/22	R209	03/05/2018	9.47	Call	Bond Future	4,341.9000		4.3419	5,093.9000	5.0939	17.320	0	0	0
2018/03/22	R209	03/05/2018	8.95	Call	Bond Future	1,526.9500		1.5269	2,032.2400	2.0322	33.091	0	0	1,321
2018/03/22	R209	02/08/2018	9.66	Call	Bond Future	5,868.9100		5.8689	6,565.2200	6.5652	11.864	0	0	435
2018/03/22	R209	02/08/2018	10.38	Call	Bond Future	9,830.7000		9.8307	10,620.5200	10.6205	8.034	0	0	0
2018/03/22	R209	02/08/2018	8.46	Put	Bond Future	4,312.3000		4.3123	3,733.7100	3.7337	(13.417)	0	0	0
2018/03/22	R209	02/08/2018	8.96	Put	Bond Future	2,144.7500		2.1447	1,786.5800	1.7866	(16.700)	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
2018/03/22	R209	02/08/2018	10.39	Put	Bond Future	168.0900	0.1681	118.8200	0.1188	(29.312)	0	0	0
2018/03/22	R209	02/08/2018			Bond Future	8.9124	78.7274	8.7977	79.5676	(1.287)	0.0000	0.0000	816
2018/03/22	R209	02/08/2018	9.43	Call	Bond Future	4,659.2300	4.6592	5,300.8000	5.3008	13.770	0	0	0
2018/03/22	R209	02/08/2018	9.43	Put	Bond Future	1,030.3000	1.0303	831.7700	0.8318	(19.269)	0	0	5,000
2018/03/22	R209	02/08/2018	10.84	Call	Bond Future	12,366.7600	12.3668	13,188.5500	13.1886	6.645	0	0	0
2018/03/22	R209	02/08/2018	10.84	Put	Bond Future	54.0300	0.0540	35.7200	0.0357	(33.889)	0	0	435
2018/03/22	R209	02/08/2018	10.21	Call	Bond Future	8,890.3600	8.8904	9,660.4000	9.6604	8.662	0	0	0
2018/03/22	R209	02/08/2018	10.21	Put	Bond Future	254.7200	0.2547	184.6600	0.1847	(27.505)	0	0	435
2018/03/22	R209	02/08/2018	8.96	Call	Bond Future	2,489.1800	2.4892	2,971.1100	2.9711	19.361	0	0	5,000
2018/03/22	R209	02/08/2018	9.66	Put	Bond Future	708.1300	0.7081	564.3400	0.5643	(20.306)	0	0	0
2018/03/22	R209	02/08/2018	10.38	Put	Bond Future	172.1200	0.1721	121.8400	0.1218	(29.212)	0	0	0
2018/03/22	R209	02/08/2018	8.46	Call	Bond Future	920.3700	0.9204	1,181.8800	1.1819	28.414	0	0	5,000
2018/03/22	R209	02/08/2018	10.39	Call	Bond Future	9,886.1200	9.8861	10,676.9500	10.6769	7.999	0	0	0
2018/03/22	R209	02/08/2018	10.40	Call	Bond Future	9,941.5500	9.9415	10,733.3700	10.7334	7.965	0	0	0
2018/03/22	R209	02/08/2018	10.40	Put	Bond Future	164.1500	0.1641	115.8700	0.1159	(29.412)	0	0	0
2018/03/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R209	01/11/2018	9.34	Put	Bond Future	1,979.2400	1.9792	1,706.7300	1.7067	(13.768)	0	0	0
2018/03/22	R209	01/11/2018	1,016.00	Call	Bond Future	76,164.9100	76.1649	77,020.2500	77.0202	1.123	0	0	0
2018/03/22	R209	01/11/2018	9.97	Call	Bond Future	7,833.5000	7.8335	8,522.3300	8.5223	8.793	0	0	0
2018/03/22	R209	01/11/2018			Bond Future	8.9472	77.0528	8.8294	77.9081	(1.317)	0.0000	0.0000	0
2018/03/22	R209	01/11/2018	1,016.01	Call	Bond Future	76,164.9100	76.1649	77,020.2500	77.0202	1.123	0	0	0
2018/03/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R209	01/11/2018	1,015.99	Call	Bond Future	76,164.9000	76.1649	77,020.2400	77.0202	1.123	0	0	0
2018/03/22	R209	01/11/2018	9.34	Call	Bond Future	4,733.0200	4.7330	5,315.8500	5.3159	12.314	0	0	0
2018/03/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R209	01/11/2018	9.97	Put	Bond Future	957.6000	0.9576	791.0900	0.7911	(17.388)	0	0	0
2018/03/22	R209	01/11/2018	10.57	Call	Bond Future	10,871.6300	10.8716	11,643.7100	11.6437	7.102	0	0	0
2018/03/22	R209	01/11/2018	10.57	Put	Bond Future	380.5000	0.3805	297.2400	0.2972	(21.882)	0	0	0
2018/03/22	R209	01/11/2018	9.94	Call	Bond Future	7,679.1900	7.6792	8,370.5400	8.3705	9.003	0	0	0
2018/03/22	R209	01/11/2018	9.94	Put	Bond Future	991.7600	0.9918	827.7700	0.8278	(16.535)	0	0	0
2018/03/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R210	03/05/2018	191.44	Put	Bond Future	2,808.5800	2.8086	638.5900	0.6386	(77.263)	0	0	0
2018/03/22	R210	03/05/2018			Bond Future	188.6314	188.6314	190.8014	190.8014	1.150	0.0000	0.0000	2,159
2018/03/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R210	03/05/2018	191.46	Put	Bond Future	2,828.5800	2.8286	658.5900	0.6586	(76.717)	0	0	0
2018/03/22	R210	03/05/2018	191.45	Put	Bond Future	2,818.5800	2.8186	648.5900	0.6486	(76.989)	0	0	0
2018/03/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R212	03/05/2018	154.30	Call	Bond Future	1,375.2500	1.3753	1,658.6400	1.6586	20.606	0	0	0
2018/03/22	R212	03/05/2018			Bond Future	155.6752	155.6752	155.9586	155.9586	0.182	0.0000	0.0000	4,755
2018/03/22	R212	03/05/2018	154.28	Call	Bond Future	1,395.2500	1.3953	1,678.6400	1.6786	20.311	0	0	0
2018/03/22	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R212	03/05/2018	154.29	Call	Bond Future	1,385.2500	1.3853	1,668.6400	1.6686	20.458	0	0	0
2018/03/22	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/22	R213	03/05/2018	9.57	Put	Bond Future	35.3500	0.0354	16.9900	0.0170	(51.938)	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
2018/03/22	R213	03/05/2018	9.56	Call	Bond Future	6,402.7500	6.4027	7,101.8900	7.1019	10.919	0	0	0
2018/03/22	R213	03/05/2018			Bond Future	8.6059	88.9748	8.5041	89.6930	(1.182)	0.0000	0.0000	44,803
2018/03/22	R213	03/05/2018	9.57	Call	Bond Future	6,464.5700	6.4646	7,164.4300	7.1644	10.826	0	0	0
2018/03/22	R213	03/05/2018	9.56	Put	Bond Future	36.8600	0.0369	17.7800	0.0178	(51.763)	0	0	0
2018/03/22	R213	03/05/2018	9.58	Call	Bond Future	6,526.3800	6.5264	7,226.9300	7.2269	10.734	0	0	0
2018/03/22	R213	03/05/2018	9.58	Put	Bond Future	33.9100	0.0339	16.2400	0.0162	(52.109)	0	0	0
2018/03/22	R213	02/08/2018	9.06	Call	Bond Future	3,949.0700	3.9491	4,489.6900	4.4897	13.690	0	0	0
2018/03/22	R213	02/08/2018	9.05	Put	Bond Future	1,112.1600	1.1122	918.8000	0.9188	(17.386)	0	0	0
2018/03/22	R213	02/08/2018			Bond Future	8.6387	90.6205	8.5337	91.3518	(1.215)	0.0000	0.0000	1
2018/03/22	R213	02/08/2018	9.07	Call	Bond Future	3,997.3000	3.9973	4,540.5500	4.5406	13.590	0	0	0
2018/03/22	R213	02/08/2018	9.07	Put	Bond Future	1,075.9200	1.0759	887.8400	0.8878	(17.481)	0	0	0
2018/03/22	R213	02/08/2018	9.06	Put	Bond Future	1,093.9100	1.0939	903.2000	0.9032	(17.434)	0	0	0
2018/03/22	R213	02/08/2018	9.05	Call	Bond Future	3,901.0300	3.9010	4,439.0000	4.4390	13.790	0	0	0
2018/03/22	R214	03/05/2018	9.99	Put	Bond Future	46.9000	0.0469	22.9100	0.0229	(51.151)	0	0	0
2018/03/22	R214	03/05/2018			Bond Future	9.0069	77.0991	8.8801	78.0927	(1.408)	0.0000	0.0000	46,749
2018/03/22	R214	03/05/2018	9.98	Call	Bond Future	7,036.5400	7.0365	8,005.3200	8.0053	13.768	0	0	0
2018/03/22	R214	03/05/2018	9.98	Put	Bond Future	48.7000	0.0487	23.8700	0.0239	(50.986)	0	0	0
2018/03/22	R214	03/05/2018	9.99	Call	Bond Future	7,101.1000	7.1011	8,070.7200	8.0707	13.655	0	0	0
2018/03/22	R214	03/05/2018	9.97	Call	Bond Future	6,971.9400	6.9719	7,939.8300	7.9398	13.883	0	0	0
2018/03/22	R214	03/05/2018	9.97	Put	Bond Future	50.5700	0.0506	24.8500	0.0248	(50.860)	0	0	0
2018/03/22	R248	03/05/2018	10.06	Call	Bond Future	9,391.4000	9.3914	10,639.6500	10.6396	13.291	0	0	0
2018/03/22	R248	03/05/2018	10.05	Put	Bond Future	66.9200	0.0669	30.5200	0.0305	(54.393)	0	0	0
2018/03/22	R248	03/05/2018			Bond Future	9.0421	98.6185	8.9153	99.9020	(1.403)	0.0000	0.0000	90,984
2018/03/22	R248	03/05/2018	10.07	Call	Bond Future	9,472.8900	9.4729	10,722.2800	10.7223	13.189	0	0	0
2018/03/22	R248	03/05/2018	10.07	Put	Bond Future	62.3000	0.0623	28.2200	0.0282	(54.703)	0	0	0
2018/03/22	R248	03/05/2018	10.06	Put	Bond Future	64.5700	0.0646	29.3500	0.0294	(54.545)	0	0	0
2018/03/22	R248	03/05/2018	10.05	Call	Bond Future	9,309.8500	9.3099	10,556.9200	10.5569	13.395	0	0	0
Total													1190332