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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2018 TO 02/03/2018

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
2018/03/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	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
2018/03/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2025	03/05/2018	133.20	Put	Bond Future	93.2400	0.0932	684.8100	0.6848	634.459	0	0	0
2018/03/02	2025	03/05/2018			Bond Future	133.1068	133.1068	132.5152	132.5152	(0.444)	0.0000	0.0000	1,033
2018/03/02	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2025	03/05/2018	133.22	Put	Bond Future	113.2400	0.1132	704.8100	0.7048	522.404	0	0	0
2018/03/02	2025	03/05/2018	133.21	Put	Bond Future	103.2400	0.1032	694.8100	0.6948	573.005	0	0	0
2018/03/02	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2025	02/08/2018			Bond Future	134.1949	134.1949	133.5931	133.5931	(0.448)	0.0000	0.0000	0
2018/03/02	2025	02/08/2018	136.65	Put	Bond Future	2,455.0800	2.4551	3,056.9200	3.0569	24.514	0	0	0
2018/03/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2025	02/08/2018	136.67	Put	Bond Future	2,475.0800	2.4751	3,076.9200	3.0769	24.316	0	0	0
2018/03/02	2025	02/08/2018	136.66	Put	Bond Future	2,465.0800	2.4651	3,066.9200	3.0669	24.415	0	0	0
2018/03/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2029	03/05/2018			Bond Future	100.4195	100.4195	100.1249	100.1249	(0.293)	0.0000	0.0000	1,370
2018/03/02	2029	02/08/2018			Bond Future	102.2818	102.2818	101.9823	101.9823	(0.293)	0.0000	0.0000	0
2018/03/02	2030	03/05/2018	9.51	Call	Bond Future	6,216.1400	6.2161	5,876.7100	5.8767	(5.460)	0	0	0
2018/03/02	2030	03/05/2018			Bond Future	8.6079	97.6877	8.6587	97.3291	0.590	0.0000	0.0000	90,411
2018/03/02	2030	03/05/2018	9.49	Call	Bond Future	6,093.6300	6.0936	5,755.3700	5.7554	(5.551)	0	0	0
2018/03/02	2030	03/05/2018	9.49	Put	Bond Future	116.4000	0.1164	136.7900	0.1368	17.517	0	0	0
2018/03/02	2030	03/05/2018	9.51	Put	Bond Future	109.3400	0.1093	128.5600	0.1286	17.578	0	0	0
2018/03/02	2030	03/05/2018	9.50	Call	Bond Future	6,154.8700	6.1549	5,816.0200	5.8160	(5.505)	0	0	0
2018/03/02	2030	03/05/2018	9.50	Put	Bond Future	112.8200	0.1128	132.6200	0.1326	17.550	0	0	0
2018/03/02	2030	02/08/2018	9.46	Put	Bond Future	689.9000	0.6899	754.7600	0.7548	9.401	0	0	0
2018/03/02	2030	02/08/2018	8.51	Call	Bond Future	1,838.6000	1.8386	1,673.8300	1.6738	(8.962)	0	0	7,850
2018/03/02	2030	02/08/2018	8.91	Call	Bond Future	3,397.2900	3.3973	3,164.3000	3.1643	(6.858)	0	0	7,850
2018/03/02	2030	02/08/2018			Bond Future	8.6483	95.4889	8.7008	95.1244	0.607	0.0000	0.0000	127
2018/03/02	2030	02/08/2018	9.46	Call	Bond Future	6,122.8300	6.1228	5,823.1900	5.8232	(4.894)	0	0	0
2018/03/02	2030	02/08/2018	8.51	Put	Bond Future	2,807.8200	2.8078	3,007.5500	3.0075	7.113	0	0	0
2018/03/02	2030	02/08/2018	9.47	Call	Bond Future	6,176.3100	6.1763	5,875.7700	5.8758	(4.866)	0	0	0
2018/03/02	2030	02/08/2018	9.45	Put	Bond Future	700.8700	0.7009	766.6400	0.7666	9.384	0	0	0
2018/03/02	2030	02/08/2018	8.91	Put	Bond Future	1,598.2600	1.5983	1,729.7700	1.7298	8.228	0	0	0
2018/03/02	2030	02/08/2018	9.50	Call	Bond Future	6,337.3300	6.3373	6,034.1600	6.0342	(4.784)	0	0	0
2018/03/02	2030	02/08/2018	9.47	Put	Bond Future	679.0900	0.6791	743.0500	0.7431	9.418	0	0	0
2018/03/02	2030	02/08/2018	9.45	Call	Bond Future	6,069.4600	6.0695	5,770.7300	5.7707	(4.922)	0	0	0
2018/03/02	2030	02/08/2018	9.50	Put	Bond Future	647.6200	0.6476	708.9500	0.7089	9.470	0	0	7,850
2018/03/02	2032	03/05/2018	9.71	Put	Bond Future	141.3200	0.1413	164.6800	0.1647	16.530	0	0	0
2018/03/02	2032	03/05/2018	9.70	Call	Bond Future	6,582.6000	6.5826	6,218.9900	6.2190	(5.524)	0	0	0
2018/03/02	2032	03/05/2018			Bond Future	8.8187	96.3374	8.8693	95.9497	0.575	0.0000	0.0000	61,957

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2018/03/02	2032	03/05/2018	9.71	Call	Bond Future	6,647.8100	6.6478	6,283.5200	6.2835	(5.480)	0	0	0
2018/03/02	2032	03/05/2018	9.70	Put	Bond Future	145.5700	0.1456	169.6100	0.1696	16.514	0	0	0
2018/03/02	2032	03/05/2018	9.72	Call	Bond Future	6,713.0600	6.7131	6,348.1200	6.3481	(5.436)	0	0	0
2018/03/02	2032	03/05/2018	9.72	Put	Bond Future	137.1800	0.1372	159.8900	0.1599	16.555	0	0	0
2018/03/02	2032	02/08/2018	9.67	Call	Bond Future	6,673.4300	6.6734	6,351.5200	6.3515	(4.824)	0	0	0
2018/03/02	2032	02/08/2018	9.66	Put	Bond Future	816.4100	0.8164	889.5600	0.8896	8.960	0	0	0
2018/03/02	2032	02/08/2018			Bond Future	8.8592	98.1192	8.9114	97.7251	0.589	0.0000	0.0000	2
2018/03/02	2032	02/08/2018	9.68	Call	Bond Future	6,730.5000	6.7305	6,407.6400	6.4076	(4.797)	0	0	0
2018/03/02	2032	02/08/2018	9.68	Put	Bond Future	792.0600	0.7921	863.2900	0.8633	8.993	0	0	0
2018/03/02	2032	02/08/2018	9.67	Put	Bond Future	804.1500	0.8042	876.3300	0.8763	8.976	0	0	0
2018/03/02	2032	02/08/2018	9.66	Call	Bond Future	6,616.4500	6.6164	6,295.5100	6.2955	(4.851)	0	0	0
2018/03/02	2033	03/05/2018	107.71	Put	Bond Future	3,960.1600	3.9602	4,223.0600	4.2231	6.639	0	0	0
2018/03/02	2033	03/05/2018			Bond Future	103.7498	103.7498	103.4869	103.4869	(0.253)	0.0000	0.0000	6,055
2018/03/02	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	03/05/2018	107.70	Put	Bond Future	3,950.1600	3.9502	4,213.0600	4.2131	6.655	0	0	0
2018/03/02	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	03/05/2018	107.69	Put	Bond Future	3,940.1600	3.9402	4,203.0600	4.2031	6.672	0	0	0
2018/03/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	02/08/2018			Bond Future	105.6740	105.6740	105.4067	105.4067	(0.253)	0.0000	0.0000	0
2018/03/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	02/08/2018	109.92	Put	Bond Future	4,246.0300	4.2460	4,513.3300	4.5133	6.295	0	0	0
2018/03/02	2033	02/08/2018	109.94	Put	Bond Future	4,266.0300	4.2660	4,533.3300	4.5333	6.266	0	0	0
2018/03/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2033	02/08/2018	109.93	Put	Bond Future	4,256.0300	4.2560	4,523.3300	4.5233	6.281	0	0	0
2018/03/02	2037	03/05/2018	9.99	Call	Bond Future	7,547.7600	7.5478	6,984.5500	6.9846	(7.462)	0	0	0
2018/03/02	2037	03/05/2018	9.97	Put	Bond Future	191.2100	0.1912	236.1400	0.2361	23.498	0	0	0
2018/03/02	2037	03/05/2018			Bond Future	9.0767	97.1056	9.1476	96.4996	0.782	0.0000	0.0000	48,380
2018/03/02	2037	03/05/2018	9.99	Put	Bond Future	181.0500	0.1811	223.7600	0.2238	23.590	0	0	0
2018/03/02	2037	03/05/2018	9.97	Call	Bond Future	7,406.1900	7.4062	6,845.2000	6.8452	(7.575)	0	0	0
2018/03/02	2037	03/05/2018	9.98	Put	Bond Future	186.0600	0.1861	229.8700	0.2299	23.546	0	0	0
2018/03/02	2037	03/05/2018	9.98	Call	Bond Future	7,476.9600	7.4770	6,914.8500	6.9149	(7.518)	0	0	0
2018/03/02	2037	02/08/2018	9.96	Put	Bond Future	961.5700	0.9616	1,079.7700	1.0798	12.292	0	0	0
2018/03/02	2037	02/08/2018	9.95	Call	Bond Future	7,613.9600	7.6140	7,117.2700	7.1173	(6.523)	0	0	0
2018/03/02	2037	02/08/2018			Bond Future	9.1226	94.6457	9.1957	94.0293	0.801	0.0000	0.0000	731
2018/03/02	2037	02/08/2018	9.96	Call	Bond Future	7,676.0100	7.6760	7,177.8600	7.1779	(6.490)	0	0	0
2018/03/02	2037	02/08/2018	9.95	Put	Bond Future	975.3200	0.9753	1,094.9800	1.0950	12.269	0	0	0
2018/03/02	2037	02/08/2018	9.97	Call	Bond Future	7,738.1500	7.7382	7,238.5400	7.2385	(6.456)	0	0	0
2018/03/02	2037	02/08/2018	9.97	Put	Bond Future	948.0100	0.9480	1,064.7500	1.0647	12.314	0	0	0
2018/03/02	2038	03/05/2018	132.28	Put	Bond Future	5,131.7600	5.1318	7,503.6400	7.5036	46.220	0	0	0
2018/03/02	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2038	03/05/2018			Bond Future	127.1482	127.1482	124.7764	124.7764	(1.865)	0.0000	0.0000	8,991
2018/03/02	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2038	03/05/2018	132.27	Put	Bond Future	5,121.7600	5.1218	7,493.6400	7.4936	46.310	0	0	0
2018/03/02	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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2018/03/02	2038	03/05/2018	132.29	Put	Bond Future	5,141.7600	5.1418	7,513.6400	7.5136	46.130	0	0	0
2018/03/02	2038	02/08/2018	134.55	Put	Bond Future	6,596.5800	6.5966	9,012.0100	9.0120	36.616	0	0	0
2018/03/02	2038	02/08/2018			Bond Future	127.9534	127.9534	125.5380	125.5380	(1.888)	0.0000	0.0000	0
2018/03/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2038	02/08/2018	134.54	Put	Bond Future	6,586.5800	6.5866	9,002.0100	9.0020	36.672	0	0	0
2018/03/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2038	02/08/2018	134.53	Put	Bond Future	6,576.5800	6.5766	8,992.0100	8.9920	36.728	0	0	0
2018/03/02	2040	03/05/2018	10.08	Put	Bond Future	184.3500	0.1843	227.4000	0.2274	23.352	0	0	0
2018/03/02	2040	03/05/2018			Bond Future	9.1263	101.2012	9.1973	100.5452	0.777	0.0000	0.0000	40,145
2018/03/02	2040	03/05/2018	10.07	Call	Bond Future	8,377.1200	8.3771	7,765.3800	7.7654	(7.303)	0	0	0
2018/03/02	2040	03/05/2018	10.07	Put	Bond Future	190.6600	0.1907	234.9800	0.2350	23.246	0	0	0
2018/03/02	2040	03/05/2018	8.50	Put	Bond Future	6,324.3700	6.3244	6,916.0300	6.9160	9.355	0	0	0
2018/03/02	2040	03/05/2018	8.50	Call	Bond Future	218.5400	0.2185	154.1400	0.1541	(29.468)	0	0	750
2018/03/02	2040	03/05/2018	10.08	Call	Bond Future	8,451.6400	8.4516	7,838.6300	7.8386	(7.253)	0	0	0
2018/03/02	2040	03/05/2018	10.06	Call	Bond Future	8,302.6800	8.3027	7,692.2300	7.6922	(7.352)	0	0	0
2018/03/02	2040	03/05/2018	10.06	Put	Bond Future	197.1600	0.1972	242.7700	0.2428	23.133	0	0	0
2018/03/02	2040	03/05/2018	10.00	Put	Bond Future	240.3100	0.2403	294.3300	0.2943	22.479	0	0	0
2018/03/02	2040	03/05/2018	10.00	Call	Bond Future	7,857.6800	7.8577	7,255.6400	7.2556	(7.662)	0	0	1,500
2018/03/02	2040	03/05/2018	9.00	Put	Bond Future	2,641.0700	2.6411	3,026.3900	3.0264	14.590	0	0	0
2018/03/02	2040	03/05/2018	9.00	Call	Bond Future	1,455.3400	1.4553	1,184.6000	1.1846	(18.603)	0	0	1,500
2018/03/02	2040	02/08/2018	10.04	Call	Bond Future	8,510.4600	8.5105	7,967.1400	7.9671	(6.384)	0	0	0
2018/03/02	2040	02/08/2018	10.03	Put	Bond Future	1,029.6600	1.0297	1,155.2400	1.1552	12.196	0	0	0
2018/03/02	2040	02/08/2018			Bond Future	9.1719	98.5667	9.2448	97.8993	0.795	0.0000	0.0000	420
2018/03/02	2040	02/08/2018	10.05	Call	Bond Future	8,577.3100	8.5773	8,032.4900	8.0325	(6.352)	0	0	0
2018/03/02	2040	02/08/2018	10.05	Put	Bond Future	1,001.3100	1.0013	1,123.8600	1.1239	12.239	0	0	0
2018/03/02	2040	02/08/2018	10.04	Put	Bond Future	1,015.3900	1.0154	1,139.4400	1.1394	12.217	0	0	0
2018/03/02	2040	02/08/2018	10.03	Call	Bond Future	8,443.6900	8.4437	7,901.9000	7.9019	(6.417)	0	0	0
2018/03/02	2044	03/05/2018	10.10	Call	Bond Future	8,437.3600	8.4374	7,772.3500	7.7724	(7.882)	0	0	0
2018/03/02	2044	03/05/2018	10.09	Put	Bond Future	214.4900	0.2145	267.7000	0.2677	24.808	0	0	0
2018/03/02	2044	03/05/2018			Bond Future	9.1655	98.2388	9.2415	97.5218	0.829	0.0000	0.0000	23,703
2018/03/02	2044	03/05/2018	10.11	Call	Bond Future	8,512.1500	8.5122	7,845.7000	7.8457	(7.829)	0	0	0
2018/03/02	2044	03/05/2018	10.11	Put	Bond Future	202.2600	0.2023	252.7700	0.2528	24.973	0	0	0
2018/03/02	2044	03/05/2018	10.10	Put	Bond Future	209.0100	0.2090	260.9600	0.2610	24.855	0	0	0
2018/03/02	2044	03/05/2018	10.09	Call	Bond Future	8,361.1800	8.3612	7,697.4300	7.6974	(7.938)	0	0	0
2018/03/02	2044	02/08/2018	10.07	Call	Bond Future	8,633.7600	8.6338	8,044.1600	8.0442	(6.829)	0	0	0
2018/03/02	2044	02/08/2018			Bond Future	9.2097	95.6747	9.2878	94.9452	0.848	0.0000	0.0000	0
2018/03/02	2044	02/08/2018	10.05	Call	Bond Future	8,499.6600	8.4997	7,913.4200	7.9134	(6.897)	0	0	0
2018/03/02	2044	02/08/2018	10.05	Put	Bond Future	1,115.5000	1.1155	1,258.7400	1.2587	12.841	0	0	0
2018/03/02	2044	02/08/2018	10.07	Put	Bond Future	1,085.6800	1.0857	1,225.5600	1.2256	12.884	0	0	0
2018/03/02	2044	02/08/2018	10.06	Call	Bond Future	8,566.5800	8.5666	7,978.6500	7.9787	(6.863)	0	0	0
2018/03/02	2044	02/08/2018	10.06	Put	Bond Future	1,100.4000	1.1004	1,241.9500	1.2419	12.864	0	0	0
2018/03/02	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2046	03/05/2018			Bond Future	118.8998	118.8998	117.2740	117.2740	(1.367)	0.0000	0.0000	10,874
2018/03/02	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/02	2046	03/05/2018	127.93	Put	Bond Future	9,030.2200		9.0302	10,656.0500	10.6561	18.004	0	0	0
2018/03/02	2046	03/05/2018	127.95	Put	Bond Future	9,050.2200		9.0502	10,676.0500	10.6761	17.965	0	0	0
2018/03/02	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2046	03/05/2018	127.94	Put	Bond Future	9,040.2200		9.0402	10,666.0500	10.6661	17.984	0	0	0
2018/03/02	2046	02/08/2018	128.78	Put	Bond Future	7,675.0800		7.6751	9,330.4700	9.3305	21.568	0	0	0
2018/03/02	2046	02/08/2018			Bond Future	121.1049		121.1049	119.4495	119.4495	(1.367)	0.0000	0.0000	0
2018/03/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2046	02/08/2018	128.77	Put	Bond Future	7,665.0800		7.6651	9,320.4700	9.3205	21.597	0	0	0
2018/03/02	2046	02/08/2018	128.79	Put	Bond Future	7,685.0800		7.6851	9,340.4700	9.3405	21.540	0	0	0
2018/03/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	03/05/2018	135.62	Put	Bond Future	8,919.0400		8.9190	11,092.0500	11.0920	24.364	0	0	0
2018/03/02	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	03/05/2018			Bond Future	126.7010		126.7010	124.5280	124.5280	(1.715)	0.0000	0.0000	9,788
2018/03/02	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	03/05/2018	135.61	Put	Bond Future	8,909.0400		8.9090	11,082.0500	11.0820	24.391	0	0	0
2018/03/02	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	03/05/2018	135.63	Put	Bond Future	8,929.0400		8.9290	11,102.0500	11.1020	24.336	0	0	0
2018/03/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	02/08/2018	137.54	Put	Bond Future	10,222.1900		10.2222	12,434.7200	12.4347	21.644	0	0	0
2018/03/02	2050	02/08/2018	137.52	Put	Bond Future	10,202.1900		10.2022	12,414.7200	12.4147	21.687	0	0	0
2018/03/02	2050	02/08/2018			Bond Future	127.3178		127.3178	125.1053	125.1053	(1.738)	0.0000	0.0000	0
2018/03/02	2050	02/08/2018	137.53	Put	Bond Future	10,212.1900		10.2122	12,424.7200	12.4247	21.666	0	0	0
2018/03/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	AL37	03/05/2018			Index Future	589.2480		589.2480	588.4650	588.4650	(0.133)	0.0000	0.0000	0
2018/03/02	AL37	02/08/2018			Index Future	600.1470		600.1470	599.3540	599.3540	(0.132)	0.0000	0.0000	0
2018/03/02	AL7T	03/05/2018			Index Future	690.0860		690.0860	688.0880	688.0880	(0.290)	0.0000	0.0000	0
2018/03/02	AL7T	02/08/2018			Index Future	702.8510		702.8510	700.8210	700.8210	(0.289)	0.0000	0.0000	0
2018/03/02	ALBI	03/05/2018			Index Future	629.0500		629.0500	626.1820	626.1820	(0.456)	0.0000	0.0000	814
2018/03/02	ALBI	02/08/2018			Index Future	640.6860		640.6860	637.7700	637.7700	(0.455)	0.0000	0.0000	0
2018/03/02	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	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
2018/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/03/02	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/02	EL28	03/05/2018	133.20	Put	Bond Future	3,402.9900		3.4030	3,971.5600	3.9716	16.708	0	0	0
2018/03/02	EL28	03/05/2018			Bond Future	129.7970		129.7970	129.2284	129.2284	(0.438)	0.0000	0.0000	0
2018/03/02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	03/05/2018	133.19	Put	Bond Future	3,392.9900		3.3930	3,961.5600	3.9616	16.757	0	0	0
2018/03/02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	03/05/2018	133.18	Put	Bond Future	3,382.9900		3.3830	3,951.5600	3.9516	16.807	0	0	0
2018/03/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	02/08/2018			Bond Future	132.2041		132.2041	131.6256	131.6256	(0.438)	0.0000	0.0000	0
2018/03/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	02/08/2018	134.93	Put	Bond Future	2,725.8600		2.7259	3,304.3700	3.3044	21.223	0	0	0
2018/03/02	EL28	02/08/2018	134.95	Put	Bond Future	2,745.8600		2.7459	3,324.3700	3.3244	21.068	0	0	0
2018/03/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	EL28	02/08/2018	134.94	Put	Bond Future	2,735.8600		2.7359	3,314.3700	3.3144	21.145	0	0	0
2018/03/02	ES33	03/05/2018	11.22	Call	Bond Future	4,923.8100		4.9238	4,446.4000	4.4464	(9.696)	0	0	0
2018/03/02	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES33	03/05/2018			Bond Future	10.4038		79.0518	10.4795	78.5744	0.728	0.0000	0.0000	9,466
2018/03/02	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES33	03/05/2018	11.20	Call	Bond Future	4,808.7400		4.8087	4,331.3300	4.3313	(9.928)	0	0	0
2018/03/02	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES33	03/05/2018	11.21	Call	Bond Future	4,866.3100		4.8663	4,388.9000	4.3889	(9.811)	0	0	0
2018/03/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES33	02/08/2018	11.14	Call	Bond Future	3,897.4900		3.8975	3,411.9000	3.4119	(12.459)	0	0	0
2018/03/02	ES33	02/08/2018			Bond Future	10.4908		80.5140	10.5691	80.0284	0.746	0.0000	0.0000	0
2018/03/02	ES33	02/08/2018	11.15	Call	Bond Future	3,955.2400		3.9552	3,469.6500	3.4696	(12.277)	0	0	0
2018/03/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES33	02/08/2018	11.16	Call	Bond Future	4,012.9300		4.0129	3,527.3400	3.5273	(12.101)	0	0	0

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2018/03/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	ES42	03/05/2018			Bond Future	10.5389	82.5989	10.6147	82.0428	0.719	0.0000	0.0000	7,957
2018/03/02	ES42	02/08/2018			Bond Future	10.6221	84.1265	10.7003	83.5608	0.736	0.0000	0.0000	0
2018/03/02	GOVI	03/05/2018	590.29	Call	GOVI	361,650.0000	36.1650	336,190.0000	33.6190	(7.040)	0	0	0
2018/03/02	GOVI	03/05/2018	590.27	Call	GOVI	361,850.0000	36.1850	336,390.0000	33.6390	(7.036)	0	0	0
2018/03/02	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GOVI	03/05/2018			GOVI	626.4550	626.4550	623.9090	623.9090	(0.406)	0.0000	0.0000	617
2018/03/02	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GOVI	03/05/2018	590.28	Call	GOVI	361,750.0000	36.1750	336,290.0000	33.6290	(7.038)	0	0	0
2018/03/02	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GOVI	02/08/2018			GOVI	638.0420	638.0420	635.4540	635.4540	(0.406)	0.0000	0.0000	0
2018/03/02	GOVI	02/08/2018	605.71	Call	GOVI	323,320.0000	32.3320	297,440.0000	29.7440	(8.004)	0	0	0
2018/03/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GOVI	02/08/2018	605.72	Call	GOVI	323,220.0000	32.3220	297,340.0000	29.7340	(8.007)	0	0	0
2018/03/02	GOVI	02/08/2018	605.70	Call	GOVI	323,420.0000	32.3420	297,540.0000	29.7540	(8.002)	0	0	0
2018/03/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/02	IGOV	03/05/2018			Index Future	253.8900	253.8900	251.9660	251.9660	(0.758)	0.0000	0.0000	1,129
2018/03/02	IGOV	02/08/2018			Index Future	258.5980	258.5980	256.6400	256.6400	(0.757)	0.0000	0.0000	0
2018/03/02	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/02	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/03/02	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/02	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4500	100.4500	0.020	0.0000	0.0000	0
2018/03/02	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4500	99.4500	0.040	0.0000	0.0000	0
2018/03/02	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/02	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/03/02	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/03/02	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8300	98.8300	0.020	0.0000	0.0000	0
2018/03/02	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.2000	99.2000	0.030	0.0000	0.0000	0
2018/03/02	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.5300	99.5300	0.060	0.0000	0.0000	0
2018/03/02	IS02	20/09/2019			Interest Rate Swap	99.8000	99.8000	99.8700	99.8700	0.070	0.0000	0.0000	0
2018/03/02	IS02	20/12/2019			Interest Rate Swap	100.6700	100.6700	100.7600	100.7600	0.089	0.0000	0.0000	0
2018/03/02	IS02	23/03/2020			Interest Rate Swap	98.3400	98.3400	98.4400	98.4400	0.102	0.0000	0.0000	0
2018/03/02	IS05	17/12/2020			Interest Rate Swap	95.6500	95.6500	95.8000	95.8000	0.157	0.0000	0.0000	0
2018/03/02	IS05	16/03/2021			Interest Rate Swap	94.8200	94.8200	94.9800	94.9800	0.169	0.0000	0.0000	0
2018/03/02	IS05	15/06/2021			Interest Rate Swap	93.9500	93.9500	94.1200	94.1200	0.181	0.0000	0.0000	0
2018/03/02	IS05	21/09/2021			Interest Rate Swap	94.0600	94.0600	94.2300	94.2300	0.181	0.0000	0.0000	0
2018/03/02	IS05	21/12/2021			Interest Rate Swap	96.2000	96.2000	96.3800	96.3800	0.187	0.0000	0.0000	51
2018/03/02	IS05	15/03/2022			Interest Rate Swap	96.2800	96.2800	96.4600	96.4600	0.187	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
2018/03/02	IS05	21/06/2022			Interest Rate Swap	97.4000	97.4000	97.5900	97.5900	0.195	0.0000	0.0000	0
2018/03/02	IS05	20/09/2022			Interest Rate Swap	99.5500	99.5500	99.7400	99.7400	0.191	0.0000	0.0000	0
2018/03/02	IS05	20/12/2022			Interest Rate Swap	100.7400	100.7400	100.9300	100.9300	0.189	0.0000	0.0000	0
2018/03/02	IS05	22/03/2023			Interest Rate Swap	95.7600	95.7600	95.9600	95.9600	0.209	0.0000	0.0000	0
2018/03/02	IS10	17/12/2025			Interest Rate Swap	93.2700	93.2700	93.6000	93.6000	0.354	0.0000	0.0000	0
2018/03/02	IS10	16/03/2026			Interest Rate Swap	90.2000	90.2000	90.5400	90.5400	0.377	0.0000	0.0000	0
2018/03/02	IS10	15/06/2026			Interest Rate Swap	88.8800	88.8800	89.2400	89.2400	0.405	0.0000	0.0000	0
2018/03/02	IS10	21/09/2026			Interest Rate Swap	91.0100	91.0100	91.3700	91.3700	0.396	0.0000	0.0000	0
2018/03/02	IS10	21/12/2026			Interest Rate Swap	94.7800	94.7800	95.1400	95.1400	0.380	0.0000	0.0000	0
2018/03/02	IS10	15/03/2027			Interest Rate Swap	93.3000	93.3000	93.6600	93.6600	0.386	0.0000	0.0000	0
2018/03/02	IS10	21/06/2027			Interest Rate Swap	95.3200	95.3200	95.6900	95.6900	0.388	0.0000	0.0000	0
2018/03/02	IS10	20/09/2027			Interest Rate Swap	99.0200	99.0200	99.3900	99.3900	0.374	0.0000	0.0000	0
2018/03/02	IS10	20/12/2027			Interest Rate Swap	99.3200	99.3200	99.6900	99.6900	0.373	0.0000	0.0000	0
2018/03/02	IS10	22/03/2028			Interest Rate Swap	94.4600	94.4600	94.8500	94.8500	0.413	0.0000	0.0000	0
2018/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/02	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/02	JBAF	18/04/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2018/03/02	JBAF	20/06/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/03/02	JBAF	19/09/2018			Jibar Tradeable Future	6.7300	93.2700	6.7600	93.2400	0.446	0.0000	0.0000	0
2018/03/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/02	JBAF	19/12/2018			Jibar Tradeable Future	6.7400	93.2600	6.7900	93.2100	0.742	0.0000	0.0000	35,000
2018/03/02	JBAF	20/03/2019			Jibar Tradeable Future	6.7800	93.2200	6.8400	93.1600	0.885	0.0000	0.0000	0
2018/03/02	JBAF	19/06/2019			Jibar Tradeable Future	6.8400	93.1600	6.9000	93.1000	0.877	0.0000	0.0000	0
2018/03/02	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/02	R023	03/05/2018	8.27	Call	Bond Future	3,151.3900	3.1514	2,991.4800	2.9915	(5.074)	0	0	0
2018/03/02	R023	03/05/2018			Bond Future	7.4794	102.5136	7.5212	102.3462	0.559	0.0000	0.0000	66,472
2018/03/02	R023	03/05/2018	8.27	Put	Bond Future	41.9900	0.0420	49.5000	0.0495	17.885	0	0	0
2018/03/02	R023	03/05/2018	8.28	Call	Bond Future	3,188.2100	3.1882	3,028.0100	3.0280	(5.025)	0	0	0
2018/03/02	R023	03/05/2018	8.29	Put	Bond Future	38.6000	0.0386	45.5400	0.0455	17.979	0	0	0
2018/03/02	R023	03/05/2018	8.28	Put	Bond Future	40.2400	0.0402	47.4600	0.0475	17.942	0	0	0
2018/03/02	R023	03/05/2018	8.29	Call	Bond Future	3,225.1200	3.2251	3,064.6400	3.0646	(4.976)	0	0	0
2018/03/02	R023	03/05/2018	9.19	Call	Bond Future	6,581.8000	6.5818	6,414.4200	6.4144	(2.543)	0	0	0
2018/03/02	R023	03/05/2018	9.19	Put	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0	0	2,500
2018/03/02	R035	03/05/2018	9.91	Put	Bond Future	234.9300	0.2349	287.8000	0.2878	22.505	0	0	0
2018/03/02	R035	03/05/2018	8.75	Put	Bond Future	3,417.7900	3.4178	3,815.7100	3.8157	11.643	0	0	0
2018/03/02	R035	03/05/2018			Bond Future	8.9731	100.7979	9.0492	100.1504	0.849	0.0000	0.0000	66,773
2018/03/02	R035	03/05/2018	9.90	Call	Bond Future	7,714.6500	7.7147	7,121.3800	7.1214	(7.690)	0	0	0
2018/03/02	R035	03/05/2018	9.90	Put	Bond Future	241.8900	0.2419	296.1200	0.2961	22.419	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
2018/03/02	R035	03/05/2018	8.75	Call	Bond Future	1,483.7700	1.4838	1,234.1900	1.2342	(16.821)	0	0	1,000
2018/03/02	R035	03/05/2018	9.25	Call	Bond Future	3,605.8900	3.6059	3,168.5300	3.1685	(12.129)	0	0	0
2018/03/02	R035	03/05/2018	9.25	Put	Bond Future	1,281.0100	1.2810	1,491.1500	1.4912	16.404	0	0	1,000
2018/03/02	R035	03/05/2018	9.91	Call	Bond Future	7,783.6500	7.7837	7,189.0200	7.1890	(7.639)	0	0	0
2018/03/02	R035	03/05/2018	9.89	Call	Bond Future	7,645.7400	7.6457	7,053.8500	7.0538	(7.741)	0	0	0
2018/03/02	R035	03/05/2018	9.89	Put	Bond Future	249.0300	0.2490	304.6400	0.3046	22.331	0	0	0
2018/03/02	R035	02/08/2018	9.42	Call	Bond Future	5,691.9200	5.6919	5,257.0900	5.2571	(7.639)	0	0	0
2018/03/02	R035	02/08/2018			Bond Future	9.0141	102.6623	9.0925	102.0037	0.870	0.0000	0.0000	3
2018/03/02	R035	02/08/2018	9.42	Put	Bond Future	2,350.3700	2.3504	2,574.2100	2.5742	9.524	0	0	0
2018/03/02	R035	02/08/2018	9.44	Put	Bond Future	2,293.1000	2.2931	2,512.8600	2.5129	9.584	0	0	0
2018/03/02	R035	02/08/2018	9.43	Call	Bond Future	5,743.2200	5.7432	5,306.3400	5.3063	(7.607)	0	0	0
2018/03/02	R035	02/08/2018	9.44	Call	Bond Future	5,794.9500	5.7950	5,356.0400	5.3560	(7.574)	0	0	0
2018/03/02	R035	02/08/2018	9.43	Put	Bond Future	2,321.4700	2.3215	2,543.2600	2.5433	9.554	0	0	0
2018/03/02	R186	03/05/2018	8.92	Call	Bond Future	5,144.4500	5.1445	4,858.6200	4.8586	(5.556)	0	0	0
2018/03/02	R186	03/05/2018	8.91	Put	Bond Future	133.8700	0.1339	155.6500	0.1556	16.270	0	0	0
2018/03/02	R186	03/05/2018	10.14	Put	Bond Future	0.2400	0.0002	0.2900	0.0003	20.833	0	0	0
2018/03/02	R186	03/05/2018	9.72	Put	Bond Future	3.2500	0.0033	3.9300	0.0039	20.923	0	0	10,640
2018/03/02	R186	03/05/2018	8.40	Put	Bond Future	644.7000	0.6447	732.4200	0.7324	13.606	0	0	3,500
2018/03/02	R186	03/05/2018	8.00	Put	Bond Future	1,789.3700	1.7894	1,976.0900	1.9761	10.435	0	0	0
2018/03/02	R186	03/05/2018	8.69	Call	Bond Future	3,827.2600	3.8273	3,561.9800	3.5620	(6.931)	0	0	0
2018/03/02	R186	03/05/2018	8.50	Call	Bond Future	2,813.9400	2.8139	2,575.9600	2.5760	(8.457)	0	0	0
2018/03/02	R186	03/05/2018	7.85	Call	Bond Future	466.3200	0.4663	384.4000	0.3844	(17.567)	0	0	500
2018/03/02	R186	03/05/2018	8.35	Put	Bond Future	740.9400	0.7409	839.1600	0.8392	13.256	0	0	500
2018/03/02	R186	03/05/2018	8.45	Put	Bond Future	559.2700	0.5593	637.2300	0.6372	13.940	0	0	0
2018/03/02	R186	03/05/2018			Bond Future	8.1461	118.3401	8.1922	118.0331	0.566	0.0000	0.0000	200,307
2018/03/02	R186	03/05/2018	8.93	Call	Bond Future	5,203.1500	5.2032	4,916.6800	4.9167	(5.506)	0	0	0
2018/03/02	R186	03/05/2018	8.93	Put	Bond Future	125.2900	0.1253	145.7700	0.1458	16.346	0	0	0
2018/03/02	R186	03/05/2018	10.14	Call	Bond Future	12,346.5000	12.3465	12,039.6000	12.0396	(2.486)	0	0	0
2018/03/02	R186	03/05/2018	9.30	Put	Bond Future	29.0200	0.0290	34.3100	0.0343	18.229	0	0	0
2018/03/02	R186	03/05/2018	9.30	Call	Bond Future	7,400.3800	7.4004	7,098.7200	7.0987	(4.076)	0	0	1,120
2018/03/02	R186	03/05/2018	7.85	Put	Bond Future	2,464.6200	2.4646	2,689.6500	2.6896	9.130	0	0	0
2018/03/02	R186	03/05/2018	8.92	Put	Bond Future	129.4800	0.1295	150.6000	0.1506	16.311	0	0	0
2018/03/02	R186	03/05/2018	8.91	Call	Bond Future	5,085.9100	5.0859	4,800.7400	4.8007	(5.607)	0	0	0
2018/03/02	R186	03/05/2018	9.72	Call	Bond Future	9,901.4200	9.9014	9,595.1500	9.5951	(3.093)	0	0	0
2018/03/02	R186	03/05/2018	9.19	Put	Bond Future	48.0000	0.0480	56.3800	0.0564	17.458	0	0	0
2018/03/02	R186	03/05/2018	8.40	Call	Bond Future	2,322.8700	2.3229	2,103.6400	2.1036	(9.438)	0	0	7
2018/03/02	R186	03/05/2018	8.00	Call	Bond Future	809.1400	0.8091	688.9100	0.6889	(14.859)	0	0	7
2018/03/02	R186	03/05/2018	8.69	Put	Bond Future	271.9000	0.2719	313.5700	0.3136	15.325	0	0	0
2018/03/02	R186	03/05/2018	8.70	Put	Bond Future	263.4500	0.2634	303.9700	0.3040	15.381	0	0	0
2018/03/02	R186	03/05/2018	8.50	Put	Bond Future	483.7700	0.4838	552.7400	0.5527	14.257	0	0	3,500
2018/03/02	R186	03/05/2018	8.35	Call	Bond Future	2,091.2400	2.0912	1,882.5100	1.8825	(9.981)	0	0	0
2018/03/02	R186	03/05/2018	8.45	Call	Bond Future	2,564.0600	2.5641	2,335.0700	2.3351	(8.931)	0	0	0
2018/03/02	R186	03/05/2018	9.75	Call	Bond Future	10,078.3500	10.0784	9,771.9700	9.7720	(3.040)	0	0	0
2018/03/02	R186	03/05/2018	9.75	Put	Bond Future	2.7400	0.0027	3.3100	0.0033	20.803	0	0	3,200
2018/03/02	R186	03/05/2018	9.19	Call	Bond Future	6,744.2200	6.7442	6,445.6500	6.4457	(4.427)	0	0	0
2018/03/02	R186	03/05/2018	8.70	Call	Bond Future	3,882.8000	3.8828	3,616.3700	3.6164	(6.862)	0	0	0
2018/03/02	R186	03/05/2018	8.85	Call	Bond Future	4,736.2800	4.7363	4,455.4800	4.4555	(5.929)	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
2018/03/02	R186	03/05/2018	8.85	Put	Bond Future	162.8400	0.1628	188.9900	0.1890	16.059	0	0	4,745
2018/03/02	R186	02/08/2018	8.48	Put	Bond Future	1,283.2000	1.2832	1,388.2800	1.3883	8.189	0	0	0
2018/03/02	R186	02/08/2018	8.25	Call	Bond Future	2,319.0500	2.3191	2,145.6800	2.1457	(7.476)	0	0	1,470
2018/03/02	R186	02/08/2018			Bond Future	8.1747	115.2287	8.2226	114.9170	0.587	0.0000	0.0000	191
2018/03/02	R186	02/08/2018	8.47	Call	Bond Future	3,205.5700	3.2056	3,000.2300	3.0002	(6.406)	0	0	0
2018/03/02	R186	02/08/2018	8.47	Put	Bond Future	1,303.7800	1.3038	1,410.2000	1.4102	8.162	0	0	0
2018/03/02	R186	02/08/2018	7.50	Put	Bond Future	4,949.0000	4.9490	5,204.1500	5.2041	5.156	0	0	0
2018/03/02	R186	02/08/2018	8.48	Call	Bond Future	3,248.6500	3.2487	3,041.9700	3.0420	(6.362)	0	0	0
2018/03/02	R186	02/08/2018	8.25	Put	Bond Future	1,829.9700	1.8300	1,968.3600	1.9684	7.562	0	0	0
2018/03/02	R186	02/08/2018	8.46	Call	Bond Future	3,162.4500	3.1625	2,958.4500	2.9585	(6.451)	0	0	0
2018/03/02	R186	02/08/2018	8.46	Put	Bond Future	1,324.3700	1.3244	1,432.1300	1.4321	8.137	0	0	0
2018/03/02	R186	02/08/2018	7.50	Call	Bond Future	443.5300	0.4435	386.9200	0.3869	(12.764)	0	0	1,470
2018/03/02	R186	01/11/2018	9.14	Call	Bond Future	6,640.1000	6.6401	6,383.8400	6.3838	(3.859)	0	0	0
2018/03/02	R186	01/11/2018	7.96	Put	Bond Future	3,415.6900	3.4157	3,599.2700	3.5993	5.375	0	0	0
2018/03/02	R186	01/11/2018	8.54	Put	Bond Future	1,781.1100	1.7811	1,894.9600	1.8950	6.392	0	0	0
2018/03/02	R186	01/11/2018			Bond Future	8.1990	117.3926	8.2492	117.0743	0.613	0.0000	0.0000	0
2018/03/02	R186	01/11/2018	8.46	Put	Bond Future	1,955.0700	1.9551	2,077.6000	2.0776	6.267	0	0	0
2018/03/02	R186	01/11/2018	8.46	Call	Bond Future	3,596.7500	3.5968	3,400.9800	3.4010	(5.443)	0	0	5,000
2018/03/02	R186	01/11/2018	8.53	Call	Bond Future	3,878.6800	3.8787	3,675.2900	3.6753	(5.244)	0	0	0
2018/03/02	R186	01/11/2018	8.53	Put	Bond Future	1,801.9900	1.8020	1,916.9000	1.9169	6.377	0	0	0
2018/03/02	R186	01/11/2018	9.14	Put	Bond Future	864.7400	0.8647	926.7800	0.9268	7.174	0	0	5,000
2018/03/02	R186	01/11/2018	7.96	Call	Bond Future	1,884.8600	1.8849	1,750.1400	1.7501	(7.147)	0	0	5,000
2018/03/02	R186	01/11/2018	8.54	Call	Bond Future	3,919.7600	3.9198	3,715.3100	3.7153	(5.216)	0	0	0
2018/03/02	R186	01/11/2018	8.52	Call	Bond Future	3,837.7700	3.8378	3,635.4500	3.6355	(5.272)	0	0	0
2018/03/02	R186	01/11/2018	8.52	Put	Bond Future	1,823.0900	1.8231	1,939.0700	1.9391	6.362	0	0	0
2018/03/02	R197	03/05/2018	304.46	Call	Bond Future	2,066.9600	2.0670	1,765.2400	1.7652	(14.597)	0	0	0
2018/03/02	R197	03/05/2018			Bond Future	306.5270	306.5270	306.2252	306.2252	(0.098)	0.0000	0.0000	2,388
2018/03/02	R197	03/05/2018	304.44	Call	Bond Future	2,086.9600	2.0870	1,785.2400	1.7852	(14.457)	0	0	0
2018/03/02	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R197	03/05/2018	304.45	Call	Bond Future	2,076.9600	2.0770	1,775.2400	1.7752	(14.527)	0	0	0
2018/03/02	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R202	03/05/2018	247.48	Put	Bond Future	8,771.4900	8.7715	11,164.7400	11.1647	27.284	0	0	0
2018/03/02	R202	03/05/2018	247.47	Call	Bond Future	80.0600	0.0801	19.2600	0.0193	(75.943)	0	0	0
2018/03/02	R202	03/05/2018			Bond Future	238.7882	238.7882	236.3344	236.3344	(1.028)	0.0000	0.0000	23,064
2018/03/02	R202	03/05/2018	247.48	Call	Bond Future	79.6700	0.0797	19.1500	0.0192	(75.963)	0	0	0
2018/03/02	R202	03/05/2018	247.47	Put	Bond Future	8,761.8800	8.7619	11,154.8500	11.1548	27.311	0	0	0
2018/03/02	R202	03/05/2018	247.49	Call	Bond Future	79.2800	0.0793	19.0400	0.0190	(75.984)	0	0	0
2018/03/02	R202	03/05/2018	247.49	Put	Bond Future	8,781.1000	8.7811	11,174.6300	11.1746	27.258	0	0	0
2018/03/02	R204	03/05/2018	7.10	Put	Bond Future	0.2300	0.0002	0.2400	0.0002	4.348	0	0	0
2018/03/02	R204	03/05/2018			Bond Future	6.2578	104.0667	6.2692	104.0597	0.183	0.0000	0.0000	22,162
2018/03/02	R204	03/05/2018	7.09	Call	Bond Future	503.3700	0.5034	496.4400	0.4964	(1.377)	0	0	0
2018/03/02	R204	03/05/2018	7.09	Put	Bond Future	0.2500	0.0003	0.2600	0.0003	4.000	0	0	0
2018/03/02	R204	03/05/2018	7.10	Call	Bond Future	509.3700	0.5094	502.4400	0.5024	(1.361)	0	0	0
2018/03/02	R204	03/05/2018	7.08	Call	Bond Future	497.3700	0.4974	490.4400	0.4904	(1.393)	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
2018/03/02	R204	03/05/2018	7.08	Put	Bond Future	0.2700	0.0003	0.2800	0.0003	3.704	0	0	0
2018/03/02	R207	03/05/2018	7.57	Call	Bond Future	1,446.5700	1.4466	1,409.3100	1.4093	(2.576)	0	0	0
2018/03/02	R207	03/05/2018	7.56	Put	Bond Future	1.3300	0.0013	1.5100	0.0015	13.534	0	0	0
2018/03/02	R207	03/05/2018			Bond Future	6.6488	103.1944	6.6724	103.1569	0.356	0.0000	0.0000	25,672
2018/03/02	R207	03/05/2018	7.58	Call	Bond Future	1,462.0400	1.4620	1,424.7700	1.4248	(2.549)	0	0	0
2018/03/02	R207	03/05/2018	7.58	Put	Bond Future	1.1800	0.0012	1.3400	0.0013	13.559	0	0	0
2018/03/02	R207	03/05/2018	7.57	Put	Bond Future	1.2500	0.0013	1.4200	0.0014	13.600	0	0	0
2018/03/02	R207	03/05/2018	7.56	Call	Bond Future	1,431.1100	1.4311	1,393.8600	1.3939	(2.603)	0	0	0
2018/03/02	R208	03/05/2018	7.77	Call	Bond Future	1,936.5000	1.9365	1,855.4600	1.8555	(4.185)	0	0	0
2018/03/02	R208	03/05/2018			Bond Future	7.0140	100.0101	7.0465	99.9265	0.464	0.0000	0.0000	35,989
2018/03/02	R208	03/05/2018	7.77	Put	Bond Future	16.1700	0.0162	18.7400	0.0187	15.894	0	0	0
2018/03/02	R208	03/05/2018	7.78	Call	Bond Future	1,960.8500	1.9609	1,879.7100	1.8797	(4.138)	0	0	0
2018/03/02	R208	03/05/2018	7.79	Put	Bond Future	14.7300	0.0147	17.0900	0.0171	16.022	0	0	0
2018/03/02	R208	03/05/2018	7.78	Put	Bond Future	15.4300	0.0154	17.9000	0.0179	16.008	0	0	0
2018/03/02	R208	03/05/2018	7.79	Call	Bond Future	1,985.2300	1.9852	1,903.9800	1.9040	(4.093)	0	0	0
2018/03/02	R209	03/05/2018	9.85	Put	Bond Future	152.9500	0.1529	193.4300	0.1934	26.466	0	0	0
2018/03/02	R209	03/05/2018	10.00	Call	Bond Future	7,022.3200	7.0223	6,501.4100	6.5014	(7.418)	0	0	0
2018/03/02	R209	03/05/2018	10.73	Call	Bond Future	11,295.8400	11.2958	10,750.4400	10.7504	(4.828)	0	0	0
2018/03/02	R209	03/05/2018	9.75	Call	Bond Future	5,536.7100	5.5367	5,042.1800	5.0422	(8.932)	0	0	435
2018/03/02	R209	03/05/2018	9.77	Call	Bond Future	5,655.3900	5.6554	5,158.2700	5.1583	(8.790)	0	0	0
2018/03/02	R209	03/05/2018	9.30	Call	Bond Future	3,001.4800	3.0015	2,603.6900	2.6037	(13.253)	0	0	1,321
2018/03/02	R209	03/05/2018			Bond Future	8.9719	76.6071	9.0479	76.0602	0.847	0.0000	0.0000	80,653
2018/03/02	R209	03/05/2018	9.85	Call	Bond Future	6,131.9500	6.1320	5,625.5800	5.6256	(8.258)	0	0	0
2018/03/02	R209	03/05/2018	10.73	Put	Bond Future	3.8300	0.0038	5.2800	0.0053	37.859	0	0	435
2018/03/02	R209	03/05/2018	10.22	Call	Bond Future	8,329.2600	8.3293	7,794.5300	7.7945	(6.420)	0	0	0
2018/03/02	R209	03/05/2018	10.22	Put	Bond Future	38.9500	0.0390	51.0700	0.0511	31.117	0	0	435
2018/03/02	R209	03/05/2018	9.75	Put	Bond Future	202.6900	0.2027	255.0100	0.2550	25.813	0	0	0
2018/03/02	R209	03/05/2018	9.86	Call	Bond Future	6,191.6900	6.1917	5,684.2800	5.6843	(8.195)	0	0	0
2018/03/02	R209	03/05/2018	10.00	Put	Bond Future	92.2300	0.0922	118.1700	0.1182	28.125	0	0	11,067
2018/03/02	R209	03/05/2018	9.47	Put	Bond Future	436.8700	0.4369	539.7300	0.5397	23.545	0	0	250
2018/03/02	R209	03/05/2018	9.77	Put	Bond Future	191.6700	0.1917	241.4000	0.2414	25.946	0	0	250
2018/03/02	R209	03/05/2018	9.30	Put	Bond Future	682.1500	0.6822	831.2100	0.8312	21.851	0	0	0
2018/03/02	R209	03/05/2018	8.95	Put	Bond Future	1,582.3700	1.5824	1,863.7700	1.8638	17.783	0	0	0
2018/03/02	R209	03/05/2018	9.86	Put	Bond Future	148.6800	0.1487	188.1200	0.1881	26.527	0	0	0
2018/03/02	R209	03/05/2018	9.84	Call	Bond Future	6,072.2500	6.0723	5,566.9500	5.5670	(8.321)	0	0	0
2018/03/02	R209	03/05/2018	9.84	Put	Bond Future	157.3500	0.1573	198.9000	0.1989	26.406	0	0	0
2018/03/02	R209	03/05/2018	9.19	Put	Bond Future	899.7900	0.8998	1,085.5600	1.0856	20.646	0	0	0
2018/03/02	R209	03/05/2018	9.19	Call	Bond Future	2,453.2500	2.4532	2,092.1700	2.0922	(14.718)	0	0	250
2018/03/02	R209	03/05/2018	9.47	Call	Bond Future	3,917.1100	3.9171	3,473.1200	3.4731	(11.335)	0	0	0
2018/03/02	R209	03/05/2018	8.95	Call	Bond Future	1,423.6800	1.4237	1,158.2300	1.1582	(18.645)	0	0	1,321
2018/03/02	R209	02/08/2018	9.66	Call	Bond Future	5,466.1000	5.4661	5,042.2600	5.0423	(7.754)	0	0	435
2018/03/02	R209	02/08/2018	10.38	Call	Bond Future	9,235.1500	9.2351	8,724.5700	8.7246	(5.529)	0	0	0
2018/03/02	R209	02/08/2018	10.39	Put	Bond Future	274.1800	0.2742	319.2100	0.3192	16.424	0	0	0
2018/03/02	R209	02/08/2018			Bond Future	9.0099	78.0241	9.0880	77.4677	0.866	0.0000	0.0000	816
2018/03/02	R209	02/08/2018	10.84	Call	Bond Future	11,710.4100	11.7104	11,173.1000	11.1731	(4.588)	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
2018/03/02	R209	02/08/2018	10.84	Put	Bond Future	101.0600	0.1011	120.1600	0.1202	18.900	0	0	435
2018/03/02	R209	02/08/2018	10.21	Call	Bond Future	8,327.7600	8.3278	7,832.4500	7.8325	(5.948)	0	0	0
2018/03/02	R209	02/08/2018	10.21	Put	Bond Future	395.5000	0.3955	456.6000	0.4566	15.449	0	0	435
2018/03/02	R209	02/08/2018	9.66	Put	Bond Future	1,008.7000	1.0087	1,141.2700	1.1413	13.143	0	0	0
2018/03/02	R209	02/08/2018	10.38	Put	Bond Future	279.9500	0.2800	325.7800	0.3258	16.371	0	0	0
2018/03/02	R209	02/08/2018	10.39	Call	Bond Future	9,288.8300	9.2888	8,777.4500	8.7775	(5.505)	0	0	0
2018/03/02	R209	02/08/2018	10.40	Call	Bond Future	9,342.5200	9.3425	8,830.3600	8.8304	(5.482)	0	0	0
2018/03/02	R209	02/08/2018	10.40	Put	Bond Future	268.5000	0.2685	312.7500	0.3127	16.480	0	0	0
2018/03/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R209	01/11/2018	9.34	Put	Bond Future	2,357.5000	2.3575	2,574.4800	2.5745	9.204	0	0	0
2018/03/02	R209	01/11/2018	1,016.00	Call	Bond Future	75,452.5800	75.4526	74,885.2900	74.8853	(0.752)	0	0	0
2018/03/02	R209	01/11/2018	9.97	Call	Bond Future	7,364.3900	7.3644	6,921.4300	6.9214	(6.015)	0	0	0
2018/03/02	R209	01/11/2018			Bond Future	9.0468	76.3405	9.1271	75.7732	0.888	0.0000	0.0000	0
2018/03/02	R209	01/11/2018	1,016.01	Call	Bond Future	75,452.5800	75.4526	74,885.2900	74.8853	(0.752)	0	0	0
2018/03/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R209	01/11/2018	1,015.99	Call	Bond Future	75,452.5700	75.4526	74,885.2800	74.8853	(0.752)	0	0	0
2018/03/02	R209	01/11/2018	9.34	Call	Bond Future	4,398.9500	4.3989	4,048.6400	4.0486	(7.963)	0	0	0
2018/03/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R209	01/11/2018	9.97	Put	Bond Future	1,200.8200	1.2008	1,325.1500	1.3251	10.354	0	0	0
2018/03/02	R209	01/11/2018	10.57	Call	Bond Future	10,291.6800	10.2917	9,787.3900	9.7874	(4.900)	0	0	0
2018/03/02	R209	01/11/2018	10.57	Put	Bond Future	512.8800	0.5129	575.8800	0.5759	12.284	0	0	0
2018/03/02	R209	01/11/2018	9.94	Call	Bond Future	7,215.2700	7.2153	6,775.8200	6.7758	(6.091)	0	0	0
2018/03/02	R209	01/11/2018	9.94	Put	Bond Future	1,240.1700	1.2402	1,368.0100	1.3680	10.308	0	0	0
2018/03/02	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R210	03/05/2018	191.44	Put	Bond Future	3,220.3600	3.2204	4,045.8900	4.0459	25.635	0	0	0
2018/03/02	R210	03/05/2018			Bond Future	188.2196	188.2196	187.3941	187.3941	(0.439)	0.0000	0.0000	2,159
2018/03/02	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R210	03/05/2018	191.46	Put	Bond Future	3,240.3600	3.2404	4,065.8900	4.0659	25.476	0	0	0
2018/03/02	R210	03/05/2018	191.45	Put	Bond Future	3,230.3600	3.2304	4,055.8900	4.0559	25.555	0	0	0
2018/03/02	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R212	03/05/2018	154.30	Call	Bond Future	1,125.6800	1.1257	1,069.3200	1.0693	(5.007)	0	0	0
2018/03/02	R212	03/05/2018			Bond Future	155.4257	155.4257	155.3693	155.3693	(0.036)	0.0000	0.0000	4,755
2018/03/02	R212	03/05/2018	154.28	Call	Bond Future	1,145.6800	1.1457	1,089.3200	1.0893	(4.919)	0	0	0
2018/03/02	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R212	03/05/2018	154.29	Call	Bond Future	1,135.6800	1.1357	1,079.3200	1.0793	(4.963)	0	0	0
2018/03/02	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/02	R213	03/05/2018	9.57	Put	Bond Future	133.1800	0.1332	155.3400	0.1553	16.639	0	0	0
2018/03/02	R213	03/05/2018	9.56	Call	Bond Future	5,847.8400	5.8478	5,518.9500	5.5189	(5.624)	0	0	0
2018/03/02	R213	03/05/2018			Bond Future	8.6997	88.3195	8.7504	87.9678	0.583	0.0000	0.0000	45,747
2018/03/02	R213	03/05/2018	9.57	Call	Bond Future	5,907.1400	5.9071	5,577.6100	5.5776	(5.579)	0	0	0
2018/03/02	R213	03/05/2018	9.56	Put	Bond Future	137.2100	0.1372	160.0100	0.1600	16.617	0	0	0
2018/03/02	R213	03/05/2018	9.58	Call	Bond Future	5,966.4200	5.9664	5,636.2700	5.6363	(5.533)	0	0	0
2018/03/02	R213	03/05/2018	9.58	Put	Bond Future	129.2100	0.1292	150.7500	0.1507	16.671	0	0	0
2018/03/02	R213	02/08/2018	9.06	Call	Bond Future	3,641.7900	3.6418	3,404.1200	3.4041	(6.526)	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
2018/03/02	R213	02/08/2018	9.05	Put	Bond Future	1,475.3900	1.4754	1,596.6900	1.5967	8.222	0	0	0
2018/03/02	R213	02/08/2018			Bond Future	8.7354	89.9532	8.7877	89.5956	0.598	0.0000	0.0000	1
2018/03/02	R213	02/08/2018	9.07	Call	Bond Future	3,686.8600	3.6869	3,447.7700	3.4478	(6.485)	0	0	0
2018/03/02	R213	02/08/2018	9.07	Put	Bond Future	1,432.8000	1.4328	1,551.2600	1.5513	8.268	0	0	0
2018/03/02	R213	02/08/2018	9.06	Put	Bond Future	1,453.9500	1.4540	1,573.8300	1.5738	8.245	0	0	0
2018/03/02	R213	02/08/2018	9.05	Call	Bond Future	3,596.9400	3.5969	3,360.6900	3.3607	(6.568)	0	0	0
2018/03/02	R214	03/05/2018	9.99	Put	Bond Future	172.2900	0.1723	216.1200	0.2161	25.440	0	0	0
2018/03/02	R214	03/05/2018			Bond Future	9.0959	76.4141	9.1718	75.8369	0.835	0.0000	0.0000	47,218
2018/03/02	R214	03/05/2018	9.98	Call	Bond Future	6,479.9500	6.4800	5,947.6200	5.9476	(8.215)	0	0	0
2018/03/02	R214	03/05/2018	9.98	Put	Bond Future	177.0400	0.1770	221.9700	0.2220	25.378	0	0	0
2018/03/02	R214	03/05/2018	9.99	Call	Bond Future	6,541.5600	6.5416	6,008.1300	6.0081	(8.154)	0	0	0
2018/03/02	R214	03/05/2018	9.97	Call	Bond Future	6,418.3000	6.4183	5,887.1000	5.8871	(8.276)	0	0	0
2018/03/02	R214	03/05/2018	9.97	Put	Bond Future	181.8600	0.1819	227.9200	0.2279	25.327	0	0	0
2018/03/02	R248	03/05/2018	10.06	Call	Bond Future	8,574.4500	8.5745	7,978.7300	7.9787	(6.948)	0	0	0
2018/03/02	R248	03/05/2018	10.05	Put	Bond Future	239.6900	0.2397	288.5200	0.2885	20.372	0	0	0
2018/03/02	R248	03/05/2018			Bond Future	9.1414	97.6340	9.2072	96.9908	0.720	0.0000	0.0000	91,404
2018/03/02	R248	03/05/2018	10.07	Call	Bond Future	8,650.8500	8.6509	8,053.8300	8.0538	(6.901)	0	0	0
2018/03/02	R248	03/05/2018	10.07	Put	Bond Future	224.7600	0.2248	270.9600	0.2710	20.555	0	0	0
2018/03/02	R248	03/05/2018	10.06	Put	Bond Future	232.1200	0.2321	279.6200	0.2796	20.464	0	0	0
2018/03/02	R248	03/05/2018	10.05	Call	Bond Future	8,498.1200	8.4981	7,903.7300	7.9037	(6.994)	0	0	0

Total **1171823**