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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2018 TO 09/03/2018

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
2018/03/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	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
2018/03/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	2025	03/05/2018	133.21	Call	Bond Future	83.0900	0.0831	85.1600	0.0852	2.491	0	0	0
2018/03/09	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2025	03/05/2018			Bond Future	133.2931	133.2931	133.2952	133.2952	0.002	0.0000	0.0000	1,033
2018/03/09	2025	03/05/2018	133.22	Call	Bond Future	73.0900	0.0731	75.1600	0.0752	2.832	0	0	0
2018/03/09	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2025	03/05/2018	133.20	Call	Bond Future	93.0900	0.0931	95.1600	0.0952	2.224	0	0	0
2018/03/09	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2025	02/08/2018			Bond Future	134.3848	134.3848	134.3876	134.3876	0.002	0.0000	0.0000	0
2018/03/09	2025	02/08/2018	136.65	Put	Bond Future	2,265.1600	2.2652	2,262.4100	2.2624	(0.121)	0	0	0
2018/03/09	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2025	02/08/2018	136.67	Put	Bond Future	2,285.1600	2.2852	2,282.4100	2.2824	(0.120)	0	0	0
2018/03/09	2025	02/08/2018	136.66	Put	Bond Future	2,275.1600	2.2752	2,272.4100	2.2724	(0.121)	0	0	0
2018/03/09	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2029	03/05/2018			Bond Future	100.1411	100.1411	100.5887	100.5887	0.447	0.0000	0.0000	1,370
2018/03/09	2029	02/08/2018			Bond Future	101.9983	101.9983	102.4547	102.4547	0.447	0.0000	0.0000	0
2018/03/09	2030	03/05/2018	9.51	Call	Bond Future	6,625.3300	6.6253	6,765.1500	6.7651	2.110	0	0	0
2018/03/09	2030	03/05/2018			Bond Future	8.5437	98.1441	8.5229	98.2922	(0.243)	0.0000	0.0000	90,266
2018/03/09	2030	03/05/2018	9.49	Call	Bond Future	6,500.3100	6.5003	6,639.6300	6.6396	2.143	0	0	0
2018/03/09	2030	03/05/2018	9.49	Put	Bond Future	66.7300	0.0667	57.9400	0.0579	(13.172)	0	0	0
2018/03/09	2030	03/05/2018	9.51	Put	Bond Future	62.1800	0.0622	53.8900	0.0539	(13.332)	0	0	0
2018/03/09	2030	03/05/2018	9.50	Call	Bond Future	6,562.8200	6.5628	6,702.3900	6.7024	2.127	0	0	0
2018/03/09	2030	03/05/2018	9.50	Put	Bond Future	64.4200	0.0644	55.8800	0.0559	(13.257)	0	0	0
2018/03/09	2030	02/08/2018	9.46	Put	Bond Future	563.9900	0.5640	534.7100	0.5347	(5.192)	0	0	0
2018/03/09	2030	02/08/2018	8.51	Call	Bond Future	1,991.3800	1.9914	2,056.4700	2.0565	3.269	0	0	7,850
2018/03/09	2030	02/08/2018	8.91	Call	Bond Future	3,638.2300	3.6382	3,731.6500	3.7317	2.568	0	0	7,850
2018/03/09	2030	02/08/2018			Bond Future	8.5818	95.9534	8.5602	96.1045	(0.251)	0.0000	0.0000	127
2018/03/09	2030	02/08/2018	9.46	Call	Bond Future	6,461.4200	6.4614	6,583.2500	6.5833	1.885	0	0	0
2018/03/09	2030	02/08/2018	8.51	Put	Bond Future	2,496.1000	2.4961	2,410.0800	2.4101	(3.446)	0	0	0
2018/03/09	2030	02/08/2018	9.47	Call	Bond Future	6,516.3600	6.5164	6,638.5800	6.6386	1.876	0	0	0
2018/03/09	2030	02/08/2018	9.45	Put	Bond Future	573.4800	0.5735	543.8100	0.5438	(5.174)	0	0	0
2018/03/09	2030	02/08/2018	8.91	Put	Bond Future	1,374.7000	1.3747	1,317.0100	1.3170	(4.197)	0	0	0
2018/03/09	2030	02/08/2018	9.50	Call	Bond Future	6,681.6900	6.6817	6,805.0500	6.8050	1.846	0	0	0
2018/03/09	2030	02/08/2018	9.47	Put	Bond Future	554.6400	0.5546	525.7500	0.5258	(5.209)	0	0	0
2018/03/09	2030	02/08/2018	9.45	Call	Bond Future	6,406.5700	6.4066	6,528.0100	6.5280	1.896	0	0	0
2018/03/09	2030	02/08/2018	9.50	Put	Bond Future	527.4800	0.5275	499.7300	0.4997	(5.261)	0	0	7,850
2018/03/09	2032	03/05/2018	9.71	Put	Bond Future	82.5400	0.0825	70.4900	0.0705	(14.599)	0	0	0
2018/03/09	2032	03/05/2018	9.70	Call	Bond Future	7,018.3500	7.0184	7,206.1400	7.2061	2.676	0	0	0
2018/03/09	2032	03/05/2018			Bond Future	8.7542	96.8333	8.7284	97.0335	(0.296)	0.0000	0.0000	61,647

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2018/03/09	2032	03/05/2018	9.71	Call	Bond Future	7,085.0000	7.0850	7,273.1300	7.2731	2.655	0	0	0
2018/03/09	2032	03/05/2018	9.70	Put	Bond Future	85.3500	0.0854	72.9600	0.0730	(14.517)	0	0	0
2018/03/09	2032	03/05/2018	9.72	Call	Bond Future	7,151.6600	7.1517	7,340.1400	7.3401	2.635	0	0	0
2018/03/09	2032	03/05/2018	9.72	Put	Bond Future	79.8100	0.0798	68.1100	0.0681	(14.660)	0	0	0
2018/03/09	2032	02/08/2018	9.67	Call	Bond Future	7,037.9700	7.0380	7,202.4900	7.2025	2.338	0	0	0
2018/03/09	2032	02/08/2018	9.66	Put	Bond Future	674.5700	0.6746	634.3900	0.6344	(5.956)	0	0	0
2018/03/09	2032	02/08/2018			Bond Future	8.7927	98.6240	8.7660	98.8282	(0.304)	0.0000	0.0000	2
2018/03/09	2032	02/08/2018	9.68	Call	Bond Future	7,096.6000	7.0966	7,261.6300	7.2616	2.325	0	0	0
2018/03/09	2032	02/08/2018	9.68	Put	Bond Future	653.3500	0.6533	614.1900	0.6142	(5.994)	0	0	0
2018/03/09	2032	02/08/2018	9.67	Put	Bond Future	663.8800	0.6639	624.2100	0.6242	(5.975)	0	0	0
2018/03/09	2032	02/08/2018	9.66	Call	Bond Future	6,979.4200	6.9794	7,143.4300	7.1434	2.350	0	0	0
2018/03/09	2033	03/05/2018	107.71	Put	Bond Future	4,997.2200	4.9972	4,599.7700	4.5998	(7.953)	0	0	0
2018/03/09	2033	03/05/2018			Bond Future	102.7128	102.7128	103.1102	103.1102	0.387	0.0000	0.0000	6,055
2018/03/09	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	03/05/2018	107.70	Put	Bond Future	4,987.2200	4.9872	4,589.7700	4.5898	(7.969)	0	0	0
2018/03/09	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	03/05/2018	107.69	Put	Bond Future	4,977.2200	4.9772	4,579.7700	4.5798	(7.985)	0	0	0
2018/03/09	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	02/08/2018			Bond Future	104.6178	104.6178	105.0232	105.0232	0.387	0.0000	0.0000	0
2018/03/09	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	02/08/2018	109.92	Put	Bond Future	5,302.2100	5.3022	4,896.8500	4.8969	(7.645)	0	0	0
2018/03/09	2033	02/08/2018	109.94	Put	Bond Future	5,322.2100	5.3222	4,916.8500	4.9169	(7.616)	0	0	0
2018/03/09	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2033	02/08/2018	109.93	Put	Bond Future	5,312.2100	5.3122	4,906.8500	4.9069	(7.631)	0	0	0
2018/03/09	2037	03/05/2018	9.99	Call	Bond Future	7,908.4800	7.9085	8,032.4600	8.0325	1.568	0	0	0
2018/03/09	2037	03/05/2018	9.97	Put	Bond Future	125.1800	0.1252	112.8000	0.1128	(9.890)	0	0	0
2018/03/09	2037	03/05/2018			Bond Future	9.0274	97.5295	9.0117	97.6653	(0.174)	0.0000	0.0000	48,060
2018/03/09	2037	03/05/2018	9.99	Put	Bond Future	117.8000	0.1178	106.0100	0.1060	(10.008)	0	0	0
2018/03/09	2037	03/05/2018	9.97	Call	Bond Future	7,764.1300	7.7641	7,887.5200	7.8875	1.589	0	0	0
2018/03/09	2037	03/05/2018	9.98	Put	Bond Future	121.4400	0.1214	109.3500	0.1094	(9.956)	0	0	0
2018/03/09	2037	03/05/2018	9.98	Call	Bond Future	7,836.3100	7.8363	7,959.9900	7.9600	1.578	0	0	0
2018/03/09	2037	02/08/2018	9.96	Put	Bond Future	802.6400	0.8026	771.8000	0.7718	(3.842)	0	0	0
2018/03/09	2037	02/08/2018	9.95	Call	Bond Future	7,884.9100	7.8849	7,992.3000	7.9923	1.362	0	0	0
2018/03/09	2037	02/08/2018			Bond Future	9.0719	95.0771	9.0557	95.2157	(0.179)	0.0000	0.0000	731
2018/03/09	2037	02/08/2018	9.96	Call	Bond Future	7,948.5100	7.9485	8,056.2700	8.0563	1.356	0	0	0
2018/03/09	2037	02/08/2018	9.95	Put	Bond Future	814.8400	0.8148	783.6300	0.7836	(3.830)	0	0	0
2018/03/09	2037	02/08/2018	9.97	Call	Bond Future	8,012.1900	8.0122	8,120.3100	8.1203	1.349	0	0	0
2018/03/09	2037	02/08/2018	9.97	Put	Bond Future	790.6200	0.7906	760.1400	0.7601	(3.855)	0	0	0
2018/03/09	2038	03/05/2018	132.28	Put	Bond Future	7,285.5300	7.2855	7,282.0400	7.2820	(0.048)	0	0	0
2018/03/09	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2038	03/05/2018			Bond Future	124.9945	124.9945	124.9980	124.9980	0.003	0.0000	0.0000	8,991
2018/03/09	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2038	03/05/2018	132.27	Put	Bond Future	7,275.5300	7.2755	7,272.0400	7.2720	(0.048)	0	0	0
2018/03/09	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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2018/03/09	2038	03/05/2018	132.29	Put	Bond Future	7,295.5300	7.2955	7,292.0400	7.2920	(0.048)	0	0	0
2018/03/09	2038	02/08/2018	134.55	Put	Bond Future	8,790.2600	8.7903	8,785.9900	8.7860	(0.049)	0	0	0
2018/03/09	2038	02/08/2018			Bond Future	125.7597	125.7597	125.7640	125.7640	0.003	0.0000	0.0000	0
2018/03/09	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2038	02/08/2018	134.54	Put	Bond Future	8,780.2600	8.7803	8,775.9900	8.7760	(0.049)	0	0	0
2018/03/09	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2038	02/08/2018	134.53	Put	Bond Future	8,770.2600	8.7703	8,765.9900	8.7660	(0.049)	0	0	0
2018/03/09	2040	03/05/2018	10.08	Put	Bond Future	120.8400	0.1208	110.9000	0.1109	(8.226)	0	0	0
2018/03/09	2040	03/05/2018			Bond Future	9.0873	101.5650	9.0767	101.6643	(0.117)	0.0000	0.0000	39,345
2018/03/09	2040	03/05/2018	10.07	Call	Bond Future	8,674.7600	8.6748	8,763.8700	8.7639	1.027	0	0	0
2018/03/09	2040	03/05/2018	10.07	Put	Bond Future	124.5100	0.1245	114.3300	0.1143	(8.176)	0	0	0
2018/03/09	2040	03/05/2018	8.50	Put	Bond Future	5,939.5000	5.9395	5,843.4200	5.8434	(1.618)	0	0	0
2018/03/09	2040	03/05/2018	8.50	Call	Bond Future	197.4600	0.1975	200.6700	0.2007	1.626	0	0	1,011
2018/03/09	2040	03/05/2018	10.08	Call	Bond Future	8,751.9200	8.7519	8,841.2700	8.8413	1.021	0	0	0
2018/03/09	2040	03/05/2018	10.06	Call	Bond Future	8,597.6300	8.5976	8,686.5000	8.6865	1.034	0	0	0
2018/03/09	2040	03/05/2018	10.06	Put	Bond Future	128.3200	0.1283	117.9000	0.1179	(8.120)	0	0	0
2018/03/09	2040	03/05/2018	10.00	Put	Bond Future	153.5100	0.1535	141.5100	0.1415	(7.817)	0	0	0
2018/03/09	2040	03/05/2018	10.00	Call	Bond Future	8,134.6700	8.1347	8,221.9600	8.2220	1.073	0	0	1,500
2018/03/09	2040	03/05/2018	9.00	Put	Bond Future	2,294.5600	2.2946	2,222.8200	2.2228	(3.127)	0	0	0
2018/03/09	2040	03/05/2018	9.00	Call	Bond Future	1,472.6200	1.4726	1,500.1700	1.5002	1.871	0	0	1,239
2018/03/09	2040	02/08/2018	10.04	Call	Bond Future	8,760.0600	8.7601	8,836.1000	8.8361	0.868	0	0	0
2018/03/09	2040	02/08/2018	10.03	Put	Bond Future	907.9400	0.9079	882.2400	0.8822	(2.831)	0	0	0
2018/03/09	2040	02/08/2018			Bond Future	9.1317	98.9369	9.1208	99.0383	(0.120)	0.0000	0.0000	420
2018/03/09	2040	02/08/2018	10.05	Call	Bond Future	8,828.0600	8.8281	8,904.3800	8.9044	0.865	0	0	0
2018/03/09	2040	02/08/2018	10.05	Put	Bond Future	881.9000	0.8819	856.7500	0.8567	(2.852)	0	0	0
2018/03/09	2040	02/08/2018	10.04	Put	Bond Future	894.8300	0.8948	869.4000	0.8694	(2.842)	0	0	0
2018/03/09	2040	02/08/2018	10.03	Call	Bond Future	8,692.1300	8.6921	8,767.9000	8.7679	0.872	0	0	0
2018/03/09	2044	03/05/2018	10.10	Call	Bond Future	8,649.1800	8.6492	8,738.7700	8.7388	1.036	0	0	0
2018/03/09	2044	03/05/2018	10.09	Put	Bond Future	151.6700	0.1517	139.8100	0.1398	(7.820)	0	0	0
2018/03/09	2044	03/05/2018			Bond Future	9.1367	98.5122	9.1262	98.6134	(0.116)	0.0000	0.0000	23,583
2018/03/09	2044	03/05/2018	10.11	Call	Bond Future	8,725.4700	8.7255	8,815.3800	8.8154	1.030	0	0	0
2018/03/09	2044	03/05/2018	10.11	Put	Bond Future	142.1400	0.1421	130.8700	0.1309	(7.929)	0	0	0
2018/03/09	2044	03/05/2018	10.10	Put	Bond Future	147.3900	0.1474	135.8000	0.1358	(7.863)	0	0	0
2018/03/09	2044	03/05/2018	10.09	Call	Bond Future	8,571.8000	8.5718	8,661.1200	8.6611	1.042	0	0	0
2018/03/09	2044	02/08/2018	10.07	Call	Bond Future	8,768.2800	8.7683	8,845.1400	8.8451	0.877	0	0	0
2018/03/09	2044	02/08/2018	9.1802		Bond Future	9.1802	95.9528	9.1692	96.0561	(0.119)	0.0000	0.0000	0
2018/03/09	2044	02/08/2018	10.05	Call	Bond Future	8,631.8900	8.6319	8,708.1800	8.7082	0.884	0	0	0
2018/03/09	2044	02/08/2018	10.05	Put	Bond Future	969.6000	0.9696	942.5700	0.9426	(2.788)	0	0	0
2018/03/09	2044	02/08/2018	10.07	Put	Bond Future	942.0700	0.9421	915.6100	0.9156	(2.809)	0	0	0
2018/03/09	2044	02/08/2018	10.06	Call	Bond Future	8,700.0500	8.7000	8,776.6200	8.7766	0.880	0	0	0
2018/03/09	2044	02/08/2018	10.06	Put	Bond Future	955.7400	0.9557	928.9900	0.9290	(2.799)	0	0	0
2018/03/09	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2046	03/05/2018			Bond Future	117.5285	117.5285	117.5322	117.5322	0.003	0.0000	0.0000	10,874
2018/03/09	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
2018/03/09	2046	03/05/2018	127.93	Put	Bond Future	10,401.5200		10.4015	10,397.8500	10.3979	(0.035)	0	0	0
2018/03/09	2046	03/05/2018	127.95	Put	Bond Future	10,421.5200		10.4215	10,417.8500	10.4179	(0.035)	0	0	0
2018/03/09	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2046	03/05/2018	127.94	Put	Bond Future	10,411.5200		10.4115	10,407.8500	10.4079	(0.035)	0	0	0
2018/03/09	2046	02/08/2018	128.78	Put	Bond Future	9,071.7800		9.0718	9,067.4000	9.0674	(0.048)	0	0	0
2018/03/09	2046	02/08/2018			Bond Future	119.7082		119.7082	119.7126	119.7126	0.004	0.0000	0.0000	0
2018/03/09	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2046	02/08/2018	128.77	Put	Bond Future	9,061.7800		9.0618	9,057.4000	9.0574	(0.048)	0	0	0
2018/03/09	2046	02/08/2018	128.79	Put	Bond Future	9,081.7800		9.0818	9,077.4000	9.0774	(0.048)	0	0	0
2018/03/09	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	03/05/2018	135.62	Put	Bond Future	11,335.7000		11.3357	11,331.9800	11.3320	(0.033)	0	0	0
2018/03/09	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	03/05/2018			Bond Future	124.2843		124.2843	124.2880	124.2880	0.003	0.0000	0.0000	9,788
2018/03/09	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	03/05/2018	135.61	Put	Bond Future	11,325.7000		11.3257	11,321.9800	11.3220	(0.033)	0	0	0
2018/03/09	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	03/05/2018	135.63	Put	Bond Future	11,345.7000		11.3457	11,341.9800	11.3420	(0.033)	0	0	0
2018/03/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	02/08/2018	137.54	Put	Bond Future	12,683.7200		12.6837	12,678.9100	12.6789	(0.038)	0	0	0
2018/03/09	2050	02/08/2018	137.52	Put	Bond Future	12,663.7200		12.6637	12,658.9100	12.6589	(0.038)	0	0	0
2018/03/09	2050	02/08/2018			Bond Future	124.8563		124.8563	124.8611	124.8611	0.004	0.0000	0.0000	0
2018/03/09	2050	02/08/2018	137.53	Put	Bond Future	12,673.7200		12.6737	12,668.9100	12.6689	(0.038)	0	0	0
2018/03/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	AL37	03/05/2018			Index Future	590.4510		590.4510	590.9700	590.9700	0.088	0.0000	0.0000	0
2018/03/09	AL37	02/08/2018			Index Future	601.3700		601.3700	601.9010	601.9010	0.088	0.0000	0.0000	0
2018/03/09	AL7T	03/05/2018			Index Future	692.2170		692.2170	693.2390	693.2390	0.148	0.0000	0.0000	0
2018/03/09	AL7T	02/08/2018			Index Future	705.0190		705.0190	706.0620	706.0620	0.148	0.0000	0.0000	0
2018/03/09	ALBI	03/05/2018			Index Future	631.2460		631.2460	631.9940	631.9940	0.118	0.0000	0.0000	814
2018/03/09	ALBI	02/08/2018			Index Future	642.9200		642.9200	643.6840	643.6840	0.119	0.0000	0.0000	0
2018/03/09	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	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
2018/03/09	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/09	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	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
2018/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/09	EL28	03/05/2018	133.20	Put	Bond Future	3,938.1200	3.9381	4,161.0200	4.1610	5.660	0	0	0
2018/03/09	EL28	03/05/2018			Bond Future	129.2619	129.2619	129.0390	129.0390	(0.172)	0.0000	0.0000	0
2018/03/09	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	03/05/2018	133.19	Put	Bond Future	3,928.1200	3.9281	4,151.0200	4.1510	5.674	0	0	0
2018/03/09	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	03/05/2018	133.18	Put	Bond Future	3,918.1200	3.9181	4,141.0200	4.1410	5.689	0	0	0
2018/03/09	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	02/08/2018			Bond Future	131.6592	131.6592	131.4328	131.4328	(0.172)	0.0000	0.0000	0
2018/03/09	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	02/08/2018	134.93	Put	Bond Future	3,270.8500	3.2708	3,497.2300	3.4972	6.921	0	0	0
2018/03/09	EL28	02/08/2018	134.95	Put	Bond Future	3,290.8500	3.2908	3,517.2300	3.5172	6.879	0	0	0
2018/03/09	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	EL28	02/08/2018	134.94	Put	Bond Future	3,280.8500	3.2808	3,507.2300	3.5072	6.900	0	0	0
2018/03/09	ES33	03/05/2018	11.22	Call	Bond Future	5,225.8000	5.2258	5,264.0700	5.2641	0.732	0	0	0
2018/03/09	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES33	03/05/2018			Bond Future	10.3562	79.3538	10.3502	79.3921	(0.058)	0.0000	0.0000	9,466
2018/03/09	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES33	03/05/2018	11.20	Call	Bond Future	5,110.7300	5.1107	5,149.0000	5.1490	0.749	0	0	0
2018/03/09	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES33	03/05/2018	11.21	Call	Bond Future	5,168.3000	5.1683	5,206.5700	5.2066	0.740	0	0	0
2018/03/09	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES33	02/08/2018	11.14	Call	Bond Future	4,204.8400	4.2048	4,244.0500	4.2440	0.932	0	0	0
2018/03/09	ES33	02/08/2018			Bond Future	10.4417	80.8214	10.4354	80.8606	(0.060)	0.0000	0.0000	0
2018/03/09	ES33	02/08/2018	11.15	Call	Bond Future	4,262.5900	4.2626	4,301.8000	4.3018	0.920	0	0	0
2018/03/09	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES33	02/08/2018	11.16	Call	Bond Future	4,320.2800	4.3203	4,359.4900	4.3595	0.908	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
2018/03/09	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	ES42	03/05/2018			Bond Future	10.4915	82.9497	10.4805	83.0320	(0.106)	0.0000	0.0000	7,957
2018/03/09	ES42	02/08/2018			Bond Future	10.5732	84.4835	10.5617	84.5677	(0.109)	0.0000	0.0000	0
2018/03/09	GOVI	03/05/2018	590.29	Call	GOVI	382,990.0000	38.2990	390,900.0000	39.0900	2.065	0	0	0
2018/03/09	GOVI	03/05/2018	590.27	Call	GOVI	383,190.0000	38.3190	391,100.0000	39.1100	2.064	0	0	0
2018/03/09	GOVI	03/05/2018			GOVI	628.5890	628.5890	629.3800	629.3800	0.126	0.0000	0.0000	610
2018/03/09	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GOVI	03/05/2018	590.28	Call	GOVI	383,090.0000	38.3090	391,000.0000	39.1000	2.065	0	0	0
2018/03/09	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GOVI	02/08/2018			GOVI	640.2140	640.2140	641.0210	641.0210	0.126	0.0000	0.0000	0
2018/03/09	GOVI	02/08/2018	605.71	Call	GOVI	345,040.0000	34.5040	353,110.0000	35.3110	2.339	0	0	0
2018/03/09	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GOVI	02/08/2018	605.72	Call	GOVI	344,940.0000	34.4940	353,010.0000	35.3010	2.340	0	0	0
2018/03/09	GOVI	02/08/2018	605.70	Call	GOVI	345,140.0000	34.5140	353,210.0000	35.3210	2.338	0	0	0
2018/03/09	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/09	IGOV	03/05/2018			Index Future	251.9480	251.9480	251.9800	251.9800	0.013	0.0000	0.0000	1,128
2018/03/09	IGOV	02/08/2018			Index Future	256.6210	256.6210	256.6550	256.6550	0.013	0.0000	0.0000	0
2018/03/09	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/09	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/03/09	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/09	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/03/09	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4100	99.4100	0.000	0.0000	0.0000	0
2018/03/09	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/09	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/09	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/09	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/03/09	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/03/09	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4700	99.4700	0.000	0.0000	0.0000	0
2018/03/09	IS02	20/09/2019			Interest Rate Swap	99.8000	99.8000	99.7900	99.7900	(0.010)	0.0000	0.0000	0
2018/03/09	IS02	20/12/2019			Interest Rate Swap	100.6700	100.6700	100.6600	100.6600	(0.010)	0.0000	0.0000	0
2018/03/09	IS02	23/03/2020			Interest Rate Swap	98.3300	98.3300	98.3200	98.3200	(0.010)	0.0000	0.0000	0
2018/03/09	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.5700	95.5700	(0.042)	0.0000	0.0000	0
2018/03/09	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.7200	94.7200	(0.042)	0.0000	0.0000	0
2018/03/09	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.8300	93.8300	(0.043)	0.0000	0.0000	0
2018/03/09	IS05	21/09/2021			Interest Rate Swap	93.9600	93.9600	93.9200	93.9200	(0.043)	0.0000	0.0000	0
2018/03/09	IS05	21/12/2021			Interest Rate Swap	96.0700	96.0700	96.0400	96.0400	(0.031)	0.0000	0.0000	51
2018/03/09	IS05	15/03/2022			Interest Rate Swap	96.1300	96.1300	96.1000	96.1000	(0.031)	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
2018/03/09	IS05	21/06/2022			Interest Rate Swap	97.2400	97.2400	97.2100	97.2100	(0.031)	0.0000	0.0000	0
2018/03/09	IS05	20/09/2022			Interest Rate Swap	99.3800	99.3800	99.3400	99.3400	(0.040)	0.0000	0.0000	0
2018/03/09	IS05	20/12/2022			Interest Rate Swap	100.5600	100.5600	100.5200	100.5200	(0.040)	0.0000	0.0000	0
2018/03/09	IS05	22/03/2023			Interest Rate Swap	95.5700	95.5700	95.5300	95.5300	(0.042)	0.0000	0.0000	0
2018/03/09	IS10	17/12/2025			Interest Rate Swap	93.1600	93.1600	93.1300	93.1300	(0.032)	0.0000	0.0000	0
2018/03/09	IS10	16/03/2026			Interest Rate Swap	90.0900	90.0900	90.0600	90.0600	(0.033)	0.0000	0.0000	0
2018/03/09	IS10	15/06/2026			Interest Rate Swap	88.7700	88.7700	88.7400	88.7400	(0.034)	0.0000	0.0000	0
2018/03/09	IS10	21/09/2026			Interest Rate Swap	90.9000	90.9000	90.8600	90.8600	(0.044)	0.0000	0.0000	0
2018/03/09	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.6300	94.6300	(0.042)	0.0000	0.0000	0
2018/03/09	IS10	15/03/2027			Interest Rate Swap	93.1700	93.1700	93.1300	93.1300	(0.043)	0.0000	0.0000	0
2018/03/09	IS10	21/06/2027			Interest Rate Swap	95.2100	95.2100	95.1600	95.1600	(0.053)	0.0000	0.0000	0
2018/03/09	IS10	20/09/2027			Interest Rate Swap	98.9200	98.9200	98.8600	98.8600	(0.061)	0.0000	0.0000	0
2018/03/09	IS10	20/12/2027			Interest Rate Swap	99.2200	99.2200	99.1500	99.1500	(0.071)	0.0000	0.0000	0
2018/03/09	IS10	22/03/2028			Interest Rate Swap	94.3600	94.3600	94.2900	94.2900	(0.074)	0.0000	0.0000	0
2018/03/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/09	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/09	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/09	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/09	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/09	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/09	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/09	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/09	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/09	R023	03/05/2018	8.27	Call	Bond Future	3,382.2700	3.3823	3,481.5900	3.4816	2.936	0	0	0
2018/03/09	R023	03/05/2018			Bond Future	7.4174	102.7625	7.3916	102.8661	(0.347)	0.0000	0.0000	73,115
2018/03/09	R023	03/05/2018	8.27	Put	Bond Future	24.0100	0.0240	19.7400	0.0197	(17.784)	0	0	0
2018/03/09	R023	03/05/2018	8.28	Call	Bond Future	3,419.7800	3.4198	3,519.2700	3.5193	2.909	0	0	0
2018/03/09	R023	03/05/2018	8.29	Put	Bond Future	21.9100	0.0219	17.9800	0.0180	(17.937)	0	0	0
2018/03/09	R023	03/05/2018	8.28	Put	Bond Future	22.9500	0.0229	18.8500	0.0189	(17.865)	0	0	0
2018/03/09	R023	03/05/2018	8.29	Call	Bond Future	3,457.2900	3.4573	3,556.9500	3.5569	2.883	0	0	0
2018/03/09	R023	03/05/2018	9.19	Call	Bond Future	6,830.5200	6.8305	6,934.1000	6.9341	1.516	0	0	0
2018/03/09	R023	03/05/2018	9.19	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	2,500
2018/03/09	R035	03/05/2018	9.91	Put	Bond Future	159.5000	0.1595	150.3600	0.1504	(5.730)	0	0	0
2018/03/09	R035	03/05/2018	8.75	Put	Bond Future	3,062.0300	3.0620	3,014.9400	3.0149	(1.538)	0	0	0
2018/03/09	R035	03/05/2018			Bond Future	8.9293	101.1729	8.9239	101.2199	(0.061)	0.0000	0.0000	66,923
2018/03/09	R035	03/05/2018	9.90	Call	Bond Future	8,012.6200	8.0126	8,050.2000	8.0502	0.469	0	0	0
2018/03/09	R035	03/05/2018	9.90	Put	Bond Future	164.7800	0.1648	155.4200	0.1554	(5.680)	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
2018/03/09	R035	03/05/2018	8.75	Call	Bond Future	1,503.0900		1.5031	1,502.9400	1.5029	(0.010)	0	0	1,000
2018/03/09	R035	03/05/2018	9.25	Call	Bond Future	3,747.0200		3.7470	3,763.3600	3.7634	0.436	0	0	0
2018/03/09	R035	03/05/2018	9.25	Put	Bond Future	1,047.0600		1.0471	1,016.4600	1.0165	(2.922)	0	0	1,000
2018/03/09	R035	03/05/2018	9.91	Call	Bond Future	8,083.3000		8.0833	8,121.1000	8.1211	0.468	0	0	0
2018/03/09	R035	03/05/2018	9.89	Call	Bond Future	7,942.0000		7.9420	7,979.3600	7.9794	0.470	0	0	0
2018/03/09	R035	03/05/2018	9.89	Put	Bond Future	170.2100		0.1702	160.6300	0.1606	(5.628)	0	0	0
2018/03/09	R035	02/08/2018	9.42	Call	Bond Future	5,863.9900		5.8640	5,884.7900	5.8848	0.355	0	0	0
2018/03/09	R035	02/08/2018			Bond Future	8.9691		103.0440	8.9634	103.0921	(0.063)	0.0000	0.0000	3
2018/03/09	R035	02/08/2018	9.42	Put	Bond Future	2,140.8100		2.1408	2,113.4400	2.1134	(1.278)	0	0	0
2018/03/09	R035	02/08/2018	9.44	Put	Bond Future	2,086.4300		2.0864	2,059.4400	2.0594	(1.294)	0	0	0
2018/03/09	R035	02/08/2018	9.43	Call	Bond Future	5,916.7400		5.9167	5,937.7300	5.9377	0.355	0	0	0
2018/03/09	R035	02/08/2018	9.44	Call	Bond Future	5,969.9100		5.9699	5,991.0900	5.9911	0.355	0	0	0
2018/03/09	R035	02/08/2018	9.43	Put	Bond Future	2,113.3600		2.1134	2,086.1800	2.0862	(1.286)	0	0	0
2018/03/09	R186	03/05/2018	8.92	Call	Bond Future	5,386.4400		5.3864	5,547.5600	5.5476	2.991	0	0	0
2018/03/09	R186	03/05/2018	8.91	Put	Bond Future	85.3000		0.0853	72.5900	0.0726	(14.900)	0	0	0
2018/03/09	R186	03/05/2018	10.14	Put	Bond Future	0.0700		0.0001	0.0500	0.0001	(28.571)	0	0	0
2018/03/09	R186	03/05/2018	9.72	Put	Bond Future	1.2700		0.0013	0.9600	0.0010	(24.409)	0	0	10,640
2018/03/09	R186	03/05/2018	8.40	Put	Bond Future	497.7000		0.4977	445.4900	0.4455	(10.490)	0	0	3,500
2018/03/09	R186	03/05/2018	8.00	Put	Bond Future	1,543.5500		1.5435	1,433.1700	1.4332	(7.151)	0	0	0
2018/03/09	R186	03/05/2018	8.69	Call	Bond Future	4,033.6000		4.0336	4,182.4500	4.1825	3.690	0	0	0
2018/03/09	R186	03/05/2018	8.50	Call	Bond Future	2,980.1900		2.9802	3,112.6500	3.1126	4.445	0	0	0
2018/03/09	R186	03/05/2018	7.85	Call	Bond Future	485.7000		0.4857	527.0800	0.5271	8.520	0	0	500
2018/03/09	R186	03/05/2018	8.35	Put	Bond Future	581.4700		0.5815	522.9800	0.5230	(10.059)	0	0	500
2018/03/09	R186	03/05/2018	8.45	Put	Bond Future	424.4500		0.4245	378.0800	0.3781	(10.925)	0	0	0
2018/03/09	R186	03/05/2018			Bond Future	8.1028		118.6294	8.0769	118.8028	(0.319)	0.0000	0.0000	200,073
2018/03/09	R186	03/05/2018	8.93	Call	Bond Future	5,446.3500		5.4463	5,607.8500	5.6078	2.965	0	0	0
2018/03/09	R186	03/05/2018	8.93	Put	Bond Future	79.1900		0.0792	67.2500	0.0672	(15.078)	0	0	0
2018/03/09	R186	03/05/2018	10.14	Call	Bond Future	12,635.6300		12.6356	12,809.0500	12.8090	1.372	0	0	0
2018/03/09	R186	03/05/2018	9.30	Put	Bond Future	15.2200		0.0152	12.3300	0.0123	(18.988)	0	0	0
2018/03/09	R186	03/05/2018	9.30	Call	Bond Future	7,675.8800		7.6759	7,846.4300	7.8464	2.222	0	0	1,120
2018/03/09	R186	03/05/2018	7.85	Put	Bond Future	2,194.7000		2.1947	2,062.6400	2.0626	(6.017)	0	0	0
2018/03/09	R186	03/05/2018	8.92	Put	Bond Future	82.1700		0.0822	69.8500	0.0699	(14.993)	0	0	0
2018/03/09	R186	03/05/2018	8.91	Call	Bond Future	5,326.6400		5.3266	5,487.3700	5.4874	3.017	0	0	0
2018/03/09	R186	03/05/2018	9.72	Call	Bond Future	10,188.7400		10.1887	10,361.8700	10.3619	1.699	0	0	0
2018/03/09	R186	03/05/2018	9.19	Put	Bond Future	26.8800		0.0269	22.1600	0.0222	(17.560)	0	0	0
2018/03/09	R186	03/05/2018	8.40	Call	Bond Future	2,465.1700		2.4652	2,586.4000	2.5864	4.918	0	0	7
2018/03/09	R186	03/05/2018	8.00	Call	Bond Future	852.6200		0.8526	915.6800	0.9157	7.396	0	0	7
2018/03/09	R186	03/05/2018	8.69	Put	Bond Future	188.9400		0.1889	164.3500	0.1643	(13.015)	0	0	0
2018/03/09	R186	03/05/2018	8.70	Put	Bond Future	182.3700		0.1824	158.4700	0.1585	(13.105)	0	0	0
2018/03/09	R186	03/05/2018	8.50	Put	Bond Future	360.7200		0.3607	319.7400	0.3197	(11.361)	0	0	3,500
2018/03/09	R186	03/05/2018	8.35	Call	Bond Future	2,221.0700		2.2211	2,336.0200	2.3360	5.175	0	0	0
2018/03/09	R186	03/05/2018	8.45	Call	Bond Future	2,718.5400		2.7185	2,845.6100	2.8456	4.674	0	0	0
2018/03/09	R186	03/05/2018	9.75	Call	Bond Future	10,365.9600		10.3660	10,539.1400	10.5391	1.671	0	0	0
2018/03/09	R186	03/05/2018	9.75	Put	Bond Future	1.0500		0.0011	0.7900	0.0008	(24.762)	0	0	3,200
2018/03/09	R186	03/05/2018	9.19	Call	Bond Future	7,012.4000		7.0124	7,181.1200	7.1811	2.406	0	0	0
2018/03/09	R186	03/05/2018	8.70	Call	Bond Future	4,091.0200		4.0910	4,240.5600	4.2406	3.655	0	0	0
2018/03/09	R186	03/05/2018	8.85	Call	Bond Future	4,969.0300		4.9690	5,127.1600	5.1272	3.182	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
2018/03/09	R186	03/05/2018	8.85	Put	Bond Future	106.2900	0.1063	90.9800	0.0910	(14.404)	0	0	4,745
2018/03/09	R186	02/08/2018	8.48	Put	Bond Future	1,157.6200	1.1576	1,094.6500	1.0947	(5.440)	0	0	0
2018/03/09	R186	02/08/2018	8.25	Call	Bond Future	2,457.4600	2.4575	2,552.6800	2.5527	3.875	0	0	1,470
2018/03/09	R186	02/08/2018			Bond Future	8.1296	115.5229	8.1025	115.7000	(0.333)	0.0000	0.0000	191
2018/03/09	R186	02/08/2018	8.47	Call	Bond Future	3,372.8700	3.3729	3,486.2200	3.4862	3.361	0	0	0
2018/03/09	R186	02/08/2018	8.47	Put	Bond Future	1,176.8800	1.1769	1,113.1500	1.1131	(5.415)	0	0	0
2018/03/09	R186	02/08/2018	7.50	Put	Bond Future	4,689.7000	4.6897	4,542.9600	4.5430	(3.129)	0	0	0
2018/03/09	R186	02/08/2018	8.48	Call	Bond Future	3,417.2700	3.4173	3,531.3800	3.5314	3.339	0	0	0
2018/03/09	R186	02/08/2018	8.25	Put	Bond Future	1,674.1800	1.6742	1,592.3200	1.5923	(4.890)	0	0	0
2018/03/09	R186	02/08/2018	8.46	Call	Bond Future	3,328.7000	3.3287	3,441.2700	3.4413	3.382	0	0	0
2018/03/09	R186	02/08/2018	8.46	Put	Bond Future	1,196.4200	1.1964	1,131.9100	1.1319	(5.392)	0	0	0
2018/03/09	R186	02/08/2018	7.50	Call	Bond Future	478.4300	0.4784	508.7700	0.5088	6.342	0	0	1,470
2018/03/09	R186	01/11/2018	9.14	Call	Bond Future	6,843.3200	6.8433	6,986.8700	6.9869	2.098	0	0	0
2018/03/09	R186	01/11/2018	7.96	Put	Bond Future	3,207.6400	3.2076	3,100.9800	3.1010	(3.325)	0	0	0
2018/03/09	R186	01/11/2018	8.54	Put	Bond Future	1,644.2900	1.6443	1,576.9600	1.5770	(4.095)	0	0	0
2018/03/09	R186	01/11/2018			Bond Future	8.1522	117.6903	8.1238	117.8712	(0.348)	0.0000	0.0000	0
2018/03/09	R186	01/11/2018	8.46	Put	Bond Future	1,809.8300	1.8098	1,737.5800	1.7376	(3.992)	0	0	0
2018/03/09	R186	01/11/2018	8.46	Call	Bond Future	3,749.1900	3.7492	3,857.8200	3.8578	2.897	0	0	5,000
2018/03/09	R186	01/11/2018	8.53	Call	Bond Future	4,038.5000	4.0385	4,151.4500	4.1514	2.797	0	0	0
2018/03/09	R186	01/11/2018	8.53	Put	Bond Future	1,664.1300	1.6641	1,596.2000	1.5962	(4.082)	0	0	0
2018/03/09	R186	01/11/2018	9.14	Put	Bond Future	770.2800	0.7703	732.9500	0.7330	(4.846)	0	0	5,000
2018/03/09	R186	01/11/2018	7.96	Call	Bond Future	1,974.4900	1.9745	2,048.7100	2.0487	3.759	0	0	5,000
2018/03/09	R186	01/11/2018	8.54	Call	Bond Future	4,080.6200	4.0806	4,194.1700	4.1942	2.783	0	0	0
2018/03/09	R186	01/11/2018	8.52	Call	Bond Future	3,996.9000	3.9969	4,109.2400	4.1092	2.811	0	0	0
2018/03/09	R186	01/11/2018	8.52	Put	Bond Future	1,684.5400	1.6845	1,616.0000	1.6160	(4.069)	0	0	0
2018/03/09	R197	03/05/2018	304.46	Call	Bond Future	1,635.0700	1.6351	1,638.3000	1.6383	0.198	0	0	0
2018/03/09	R197	03/05/2018			Bond Future	306.0951	306.0951	306.0983	306.0983	0.001	0.0000	0.0000	2,388
2018/03/09	R197	03/05/2018	304.44	Call	Bond Future	1,655.0700	1.6551	1,658.3000	1.6583	0.195	0	0	0
2018/03/09	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R197	03/05/2018	304.45	Call	Bond Future	1,645.0700	1.6451	1,648.3000	1.6483	0.196	0	0	0
2018/03/09	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R202	03/05/2018	247.48	Put	Bond Future	11,401.2000	11.4012	11,393.6500	11.3937	(0.066)	0	0	0
2018/03/09	R202	03/05/2018	247.47	Call	Bond Future	10.9400	0.0109	10.1700	0.0102	(7.038)	0	0	0
2018/03/09	R202	03/05/2018			Bond Future	236.0897	236.0897	236.0965	236.0965	0.003	0.0000	0.0000	23,064
2018/03/09	R202	03/05/2018	247.48	Call	Bond Future	10.8700	0.0109	10.1100	0.0101	(6.992)	0	0	0
2018/03/09	R202	03/05/2018	247.47	Put	Bond Future	11,391.2700	11.3913	11,383.7100	11.3837	(0.066)	0	0	0
2018/03/09	R202	03/05/2018	247.49	Call	Bond Future	10.8000	0.0108	10.0400	0.0100	(7.037)	0	0	0
2018/03/09	R202	03/05/2018	247.49	Put	Bond Future	11,411.1300	11.4111	11,403.5800	11.4036	(0.066)	0	0	0
2018/03/09	R204	03/05/2018	7.10	Put	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	0
2018/03/09	R204	03/05/2018			Bond Future	6.2374	104.0790	6.1925	104.1063	(0.720)	0.0000	0.0000	21,932
2018/03/09	R204	03/05/2018	7.09	Call	Bond Future	515.6300	0.5156	542.8500	0.5428	5.279	0	0	0
2018/03/09	R204	03/05/2018	7.09	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2018/03/09	R204	03/05/2018	7.10	Call	Bond Future	521.6400	0.5216	548.8700	0.5489	5.220	0	0	0
2018/03/09	R204	03/05/2018	7.08	Call	Bond Future	509.6300	0.5096	536.8400	0.5368	5.339	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	
2018/03/09	R204	03/05/2018	7.08	Put	Bond Future		0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0
2018/03/09	R207	03/05/2018	7.57	Call	Bond Future	1,502.0800		1.5021	1,534.2900	1.5343	2.144	0	0	0
2018/03/09	R207	03/05/2018	7.56	Put	Bond Future	0.5600		0.0006	0.4200	0.0004	(25.000)	0	0	0
2018/03/09	R207	03/05/2018			Bond Future	6.6133		103.2506	6.5929	103.2830	(0.308)	0.0000	0.0000	23,532
2018/03/09	R207	03/05/2018	7.58	Call	Bond Future	1,517.5900		1.5176	1,549.8100	1.5498	2.123	0	0	0
2018/03/09	R207	03/05/2018	7.58	Put	Bond Future	0.4900		0.0005	0.3700	0.0004	(24.490)	0	0	0
2018/03/09	R207	03/05/2018	7.57	Put	Bond Future	0.5200		0.0005	0.3900	0.0004	(25.000)	0	0	0
2018/03/09	R207	03/05/2018	7.56	Call	Bond Future	1,486.5800		1.4866	1,518.7800	1.5188	2.166	0	0	0
2018/03/09	R208	03/05/2018	7.77	Call	Bond Future	2,056.5200		2.0565	2,121.2700	2.1213	3.149	0	0	0
2018/03/09	R208	03/05/2018			Bond Future	6.9641		100.1383	6.9384	100.2048	(0.370)	0.0000	0.0000	35,809
2018/03/09	R208	03/05/2018	7.77	Put	Bond Future	7.9300		0.0079	6.2500	0.0063	(21.185)	0	0	0
2018/03/09	R208	03/05/2018	7.78	Call	Bond Future	2,081.2000		2.0812	2,146.0300	2.1460	3.115	0	0	0
2018/03/09	R208	03/05/2018	7.79	Put	Bond Future	7.1300		0.0071	5.6000	0.0056	(21.459)	0	0	0
2018/03/09	R208	03/05/2018	7.78	Put	Bond Future	7.5200		0.0075	5.9200	0.0059	(21.277)	0	0	0
2018/03/09	R208	03/05/2018	7.79	Call	Bond Future	2,105.8900		2.1059	2,170.7900	2.1708	3.082	0	0	0
2018/03/09	R209	03/05/2018	9.85	Put	Bond Future	100.8600		0.1009	94.5700	0.0946	(6.236)	0	0	0
2018/03/09	R209	03/05/2018	10.00	Call	Bond Future	7,304.5700		7.3046	7,340.3000	7.3403	0.489	0	0	0
2018/03/09	R209	03/05/2018	10.73	Call	Bond Future	11,610.7600		11.6108	11,650.3800	11.6504	0.341	0	0	0
2018/03/09	R209	03/05/2018	9.75	Call	Bond Future	5,789.1400		5.7891	5,821.0300	5.8210	0.551	0	0	435
2018/03/09	R209	03/05/2018	9.77	Call	Bond Future	5,910.5200		5.9105	5,942.7600	5.9428	0.545	0	0	0
2018/03/09	R209	03/05/2018	9.30	Call	Bond Future	3,166.9800		3.1670	3,187.2400	3.1872	0.640	0	0	1,321
2018/03/09	R209	03/05/2018			Bond Future	8.9282		76.9242	8.9227	76.9640	(0.061)	0.0000	0.0000	81,127
2018/03/09	R209	03/05/2018	9.85	Call	Bond Future	6,397.0000		6.3970	6,430.5300	6.4305	0.524	0	0	0
2018/03/09	R209	03/05/2018	10.73	Put	Bond Future	1.6100		0.0016	1.4100	0.0014	(12.422)	0	0	435
2018/03/09	R209	03/05/2018	10.22	Call	Bond Future	8,629.2900		8.6293	8,667.2100	8.6672	0.439	0	0	0
2018/03/09	R209	03/05/2018	10.22	Put	Bond Future	21.8400		0.0218	19.9400	0.0199	(8.700)	0	0	435
2018/03/09	R209	03/05/2018	9.75	Put	Bond Future	137.9800		0.1380	130.0500	0.1301	(5.747)	0	0	0
2018/03/09	R209	03/05/2018	9.86	Call	Bond Future	6,457.8700		6.4579	6,491.5500	6.4915	0.522	0	0	0
2018/03/09	R209	03/05/2018	10.00	Put	Bond Future	57.3400		0.0573	53.2500	0.0533	(7.133)	0	0	11,067
2018/03/09	R209	03/05/2018	9.47	Put	Bond Future	323.9400		0.3239	309.5800	0.3096	(4.433)	0	0	250
2018/03/09	R209	03/05/2018	9.77	Put	Bond Future	129.6600		0.1297	122.0800	0.1221	(5.846)	0	0	250
2018/03/09	R209	03/05/2018	9.30	Put	Bond Future	530.5100		0.5305	510.9500	0.5109	(3.687)	0	0	0
2018/03/09	R209	03/05/2018	8.95	Put	Bond Future	1,342.1300		1.3421	1,310.6700	1.3107	(2.344)	0	0	0
2018/03/09	R209	03/05/2018	9.86	Put	Bond Future	97.7200		0.0977	91.5800	0.0916	(6.283)	0	0	0
2018/03/09	R209	03/05/2018	9.84	Call	Bond Future	6,336.1300		6.3361	6,369.5100	6.3695	0.527	0	0	0
2018/03/09	R209	03/05/2018	9.84	Put	Bond Future	104.0900		0.1041	97.6500	0.0977	(6.187)	0	0	0
2018/03/09	R209	03/05/2018	9.19	Put	Bond Future	720.3100		0.7203	697.0300	0.6970	(3.232)	0	0	0
2018/03/09	R209	03/05/2018	9.19	Call	Bond Future	2,590.9100		2.5909	2,607.4500	2.6075	0.638	0	0	250
2018/03/09	R209	03/05/2018	9.47	Call	Bond Future	4,121.3200		4.1213	4,146.7800	4.1468	0.618	0	0	0
2018/03/09	R209	03/05/2018	8.95	Call	Bond Future	1,500.5800		1.5006	1,508.9400	1.5089	0.557	0	0	1,321
2018/03/09	R209	02/08/2018	9.66	Call	Bond Future	5,638.4700		5.6385	5,663.8300	5.6638	0.450	0	0	435
2018/03/09	R209	02/08/2018	10.38	Call	Bond Future	9,508.4300		9.5084	9,543.0800	9.5431	0.364	0	0	0
2018/03/09	R209	02/08/2018	10.39	Put	Bond Future	225.5000		0.2255	219.4800	0.2195	(2.670)	0	0	0
2018/03/09	R209	02/08/2018			Bond Future	8.9650		78.3468	8.9594	78.3876	(0.063)	0.0000	0.0000	816
2018/03/09	R209	02/08/2018	10.84	Call	Bond Future	12,010.9600		12.0110	12,049.0500	12.0490	0.317	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
2018/03/09	R209	02/08/2018	10.84	Put	Bond Future	78.8800	0.0789	76.2000	0.0762	(3.398)	0	0	435
2018/03/09	R209	02/08/2018	10.21	Call	Bond Future	8,586.4900	8.5865	8,619.2600	8.6193	0.382	0	0	0
2018/03/09	R209	02/08/2018	10.21	Put	Bond Future	331.5000	0.3315	323.5000	0.3235	(2.413)	0	0	435
2018/03/09	R209	02/08/2018	9.66	Put	Bond Future	858.3400	0.8583	842.9300	0.8429	(1.795)	0	0	0
2018/03/09	R209	02/08/2018	10.38	Put	Bond Future	230.5000	0.2305	224.3800	0.2244	(2.655)	0	0	0
2018/03/09	R209	02/08/2018	10.39	Call	Bond Future	9,562.8800	9.5629	9,597.6300	9.5976	0.363	0	0	0
2018/03/09	R209	02/08/2018	10.40	Call	Bond Future	9,617.3500	9.6174	9,652.1900	9.6522	0.362	0	0	0
2018/03/09	R209	02/08/2018	10.40	Put	Bond Future	220.6000	0.2206	214.6700	0.2147	(2.688)	0	0	0
2018/03/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R209	01/11/2018	9.34	Put	Bond Future	2,185.2700	2.1853	2,163.5500	2.1635	(0.994)	0	0	0
2018/03/09	R209	01/11/2018	1,016.00	Call	Bond Future	75,780.0000	75.7800	75,821.8400	75.8218	0.055	0	0	0
2018/03/09	R209	01/11/2018	9.97	Call	Bond Future	7,580.9100	7.5809	7,608.8600	7.6089	0.369	0	0	0
2018/03/09	R209	01/11/2018			Bond Future	9.0009	76.6679	8.9950	76.7097	(0.065)	0.0000	0.0000	0
2018/03/09	R209	01/11/2018	1,016.01	Call	Bond Future	75,780.0000	75.7800	75,821.8400	75.8218	0.055	0	0	0
2018/03/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R209	01/11/2018	1,015.99	Call	Bond Future	75,779.9900	75.7800	75,821.8300	75.8218	0.055	0	0	0
2018/03/09	R209	01/11/2018	9.34	Call	Bond Future	4,554.1400	4.5541	4,574.2600	4.5743	0.442	0	0	0
2018/03/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R209	01/11/2018	9.97	Put	Bond Future	1,089.9200	1.0899	1,076.0300	1.0760	(1.274)	0	0	0
2018/03/09	R209	01/11/2018	10.57	Call	Bond Future	10,558.0700	10.5581	10,592.3800	10.5924	0.325	0	0	0
2018/03/09	R209	01/11/2018	10.57	Put	Bond Future	451.8500	0.4519	444.3200	0.4443	(1.666)	0	0	0
2018/03/09	R209	01/11/2018	9.94	Call	Bond Future	7,429.2800	7.4293	7,456.9100	7.4569	0.372	0	0	0
2018/03/09	R209	01/11/2018	9.94	Put	Bond Future	1,126.7600	1.1268	1,112.5500	1.1125	(1.261)	0	0	0
2018/03/09	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R210	03/05/2018	191.44	Put	Bond Future	4,020.2600	4.0203	4,346.0000	4.3460	8.102	0	0	0
2018/03/09	R210	03/05/2018			Bond Future	187.4197	187.4197	187.0940	187.0940	(0.174)	0.0000	0.0000	2,159
2018/03/09	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R210	03/05/2018	191.46	Put	Bond Future	4,040.2600	4.0403	4,366.0000	4.3660	8.062	0	0	0
2018/03/09	R210	03/05/2018	191.45	Put	Bond Future	4,030.2600	4.0303	4,356.0000	4.3560	8.082	0	0	0
2018/03/09	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R212	03/05/2018	154.30	Call	Bond Future	791.9800	0.7920	850.0700	0.8501	7.335	0	0	0
2018/03/09	R212	03/05/2018			Bond Future	155.0920	155.0920	155.1501	155.1501	0.037	0.0000	0.0000	4,755
2018/03/09	R212	03/05/2018	154.28	Call	Bond Future	811.9800	0.8120	870.0700	0.8701	7.154	0	0	0
2018/03/09	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R212	03/05/2018	154.29	Call	Bond Future	801.9800	0.8020	860.0700	0.8601	7.243	0	0	0
2018/03/09	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/09	R213	03/05/2018	9.57	Put	Bond Future	78.9300	0.0789	67.5100	0.0675	(14.469)	0	0	0
2018/03/09	R213	03/05/2018	9.56	Call	Bond Future	6,237.2500	6.2373	6,406.1700	6.4062	2.708	0	0	0
2018/03/09	R213	03/05/2018			Bond Future	8.6359	88.7645	8.6101	88.9451	(0.299)	0.0000	0.0000	44,803
2018/03/09	R213	03/05/2018	9.57	Call	Bond Future	6,297.8500	6.2978	6,467.1100	6.4671	2.688	0	0	0
2018/03/09	R213	03/05/2018	9.56	Put	Bond Future	81.6600	0.0817	69.9000	0.0699	(14.401)	0	0	0
2018/03/09	R213	03/05/2018	9.58	Call	Bond Future	6,358.4900	6.3585	6,528.0700	6.5281	2.667	0	0	0
2018/03/09	R213	03/05/2018	9.58	Put	Bond Future	76.3200	0.0763	65.2200	0.0652	(14.544)	0	0	0
2018/03/09	R213	02/08/2018	9.06	Call	Bond Future	3,888.5700	3.8886	4,008.8600	4.0089	3.093	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
2018/03/09	R213	02/08/2018	9.05	Put	Bond Future	1,267.3300	1.2673	1,202.6300	1.2026	(5.105)	0	0	0
2018/03/09	R213	02/08/2018			Bond Future	8.6697	90.4060	8.6430	90.5903	(0.307)	0.0000	0.0000	1
2018/03/09	R213	02/08/2018	9.07	Call	Bond Future	3,935.5900	3.9356	4,056.6100	4.0566	3.075	0	0	0
2018/03/09	R213	02/08/2018	9.07	Put	Bond Future	1,228.6700	1.2287	1,165.4400	1.1654	(5.146)	0	0	0
2018/03/09	R213	02/08/2018	9.06	Put	Bond Future	1,247.8700	1.2479	1,183.9100	1.1839	(5.126)	0	0	0
2018/03/09	R213	02/08/2018	9.05	Call	Bond Future	3,841.7400	3.8417	3,961.2900	3.9613	3.112	0	0	0
2018/03/09	R214	03/05/2018	9.99	Put	Bond Future	114.7400	0.1147	105.6200	0.1056	(7.948)	0	0	0
2018/03/09	R214	03/05/2018			Bond Future	9.0524	76.7474	9.0419	76.8282	(0.116)	0.0000	0.0000	47,218
2018/03/09	R214	03/05/2018	9.98	Call	Bond Future	6,754.4000	6.7544	6,825.9500	6.8260	1.059	0	0	0
2018/03/09	R214	03/05/2018	9.98	Put	Bond Future	118.2600	0.1183	108.9200	0.1089	(7.898)	0	0	0
2018/03/09	R214	03/05/2018	9.99	Call	Bond Future	6,817.2400	6.8172	6,889.0100	6.8890	1.053	0	0	0
2018/03/09	R214	03/05/2018	9.97	Call	Bond Future	6,691.5200	6.6915	6,762.8500	6.7628	1.066	0	0	0
2018/03/09	R214	03/05/2018	9.97	Put	Bond Future	121.8500	0.1219	112.2900	0.1123	(7.846)	0	0	0
2018/03/09	R248	03/05/2018	10.06	Call	Bond Future	8,921.8100	8.9218	9,014.2800	9.0143	1.036	0	0	0
2018/03/09	R248	03/05/2018	10.05	Put	Bond Future	154.5600	0.1546	142.4500	0.1424	(7.835)	0	0	0
2018/03/09	R248	03/05/2018			Bond Future	9.0979	98.0633	9.0874	98.1676	(0.116)	0.0000	0.0000	90,984
2018/03/09	R248	03/05/2018	10.07	Call	Bond Future	9,001.2900	9.0013	9,094.0300	9.0940	1.030	0	0	0
2018/03/09	R248	03/05/2018	10.07	Put	Bond Future	145.8800	0.1459	134.3100	0.1343	(7.931)	0	0	0
2018/03/09	R248	03/05/2018	10.06	Put	Bond Future	150.1600	0.1502	138.3200	0.1383	(7.885)	0	0	0
2018/03/09	R248	03/05/2018	10.05	Call	Bond Future	8,842.3100	8.8423	8,934.5100	8.9345	1.043	0	0	0

**Total**

**1173239**