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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2018 TO 14/03/2018

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
2018/03/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	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
2018/03/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	2025	03/05/2018	133.21	Call	Bond Future	89.0500	0.0890	96.5100	0.0965	8.377	0	0	0
2018/03/14	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2025	03/05/2018			Bond Future	133.2991	133.2991	133.3065	133.3065	0.006	0.0000	0.0000	1,033
2018/03/14	2025	03/05/2018	133.22	Call	Bond Future	79.0500	0.0791	86.5100	0.0865	9.437	0	0	0
2018/03/14	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2025	03/05/2018	133.20	Call	Bond Future	99.0500	0.0990	106.5100	0.1065	7.532	0	0	0
2018/03/14	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2025	02/08/2018			Bond Future	134.3911	134.3911	134.3994	134.3994	0.006	0.0000	0.0000	0
2018/03/14	2025	02/08/2018	136.65	Put	Bond Future	2,258.9200	2.2589	2,250.5800	2.2506	(0.369)	0	0	0
2018/03/14	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2025	02/08/2018	136.67	Put	Bond Future	2,278.9200	2.2789	2,270.5800	2.2706	(0.366)	0	0	0
2018/03/14	2025	02/08/2018	136.66	Put	Bond Future	2,268.9200	2.2689	2,260.5800	2.2606	(0.368)	0	0	0
2018/03/14	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2029	03/05/2018			Bond Future	100.4447	100.4447	100.2554	100.2554	(0.188)	0.0000	0.0000	1,370
2018/03/14	2029	02/08/2018			Bond Future	102.3078	102.3078	102.1155	102.1155	(0.188)	0.0000	0.0000	0
2018/03/14	2030	03/05/2018	9.51	Call	Bond Future	6,583.9000	6.5839	6,594.1700	6.5942	0.156	0	0	0
2018/03/14	2030	03/05/2018			Bond Future	8.5476	98.1158	8.5464	98.1246	(0.015)	0.0000	0.0000	90,182
2018/03/14	2030	03/05/2018	9.49	Call	Bond Future	6,458.2100	6.4582	6,469.0900	6.4691	0.168	0	0	0
2018/03/14	2030	03/05/2018	9.49	Put	Bond Future	52.9700	0.0530	55.0200	0.0550	3.870	0	0	0
2018/03/14	2030	03/05/2018	9.51	Put	Bond Future	49.0900	0.0491	50.5300	0.0505	2.933	0	0	0
2018/03/14	2030	03/05/2018	9.50	Call	Bond Future	6,521.0500	6.5211	6,531.8400	6.5318	0.165	0	0	0
2018/03/14	2030	03/05/2018	9.50	Put	Bond Future	50.9900	0.0510	52.9500	0.0529	3.844	0	0	0
2018/03/14	2030	02/08/2018	9.46	Put	Bond Future	541.8400	0.5418	534.9200	0.5349	(1.277)	0	0	0
2018/03/14	2030	02/08/2018	8.51	Call	Bond Future	1,939.6700	1.9397	1,935.6500	1.9356	(0.207)	0	0	7,850
2018/03/14	2030	02/08/2018	8.91	Call	Bond Future	3,582.1800	3.5822	3,579.0100	3.5790	(0.088)	0	0	7,850
2018/03/14	2030	02/08/2018			Bond Future	8.5859	95.9249	8.5845	95.9347	(0.016)	0.0000	0.0000	127
2018/03/14	2030	02/08/2018	9.46	Call	Bond Future	6,410.6800	6.4107	6,413.5700	6.4136	0.045	0	0	0
2018/03/14	2030	02/08/2018	8.51	Put	Bond Future	2,472.9800	2.4730	2,459.1500	2.4591	(0.559)	0	0	0
2018/03/14	2030	02/08/2018	9.47	Call	Bond Future	6,465.7700	6.4658	6,468.7300	6.4687	0.046	0	0	0
2018/03/14	2030	02/08/2018	9.45	Put	Bond Future	551.1800	0.5512	544.2000	0.5442	(1.266)	0	0	0
2018/03/14	2030	02/08/2018	8.91	Put	Bond Future	1,347.2400	1.3472	1,334.2600	1.3343	(0.963)	0	0	0
2018/03/14	2030	02/08/2018	9.50	Call	Bond Future	6,631.5600	6.6316	6,634.7200	6.6347	0.048	0	0	0
2018/03/14	2030	02/08/2018	9.47	Put	Bond Future	532.6400	0.5326	525.7900	0.5258	(1.286)	0	0	0
2018/03/14	2030	02/08/2018	9.45	Call	Bond Future	6,355.6800	6.3557	6,358.5100	6.3585	0.045	0	0	0
2018/03/14	2030	02/08/2018	9.50	Put	Bond Future	505.9400	0.5059	499.2900	0.4993	(1.314)	0	0	7,850
2018/03/14	2032	03/05/2018	9.71	Put	Bond Future	64.4300	0.0644	60.5100	0.0605	(6.084)	0	0	0
2018/03/14	2032	03/05/2018	9.70	Call	Bond Future	7,009.2200	7.0092	7,015.6600	7.0157	0.092	0	0	0
2018/03/14	2032	03/05/2018			Bond Future	8.7530	96.8427	8.7517	96.8532	(0.015)	0.0000	0.0000	61,647

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
2018/03/14	2032	03/05/2018	9.71	Call	Bond Future	7,076.3100	7.0763	7,082.8300	7.0828	0.092	0	0	0
2018/03/14	2032	03/05/2018	9.70	Put	Bond Future	66.8000	0.0668	62.8000	0.0628	(5.988)	0	0	0
2018/03/14	2032	03/05/2018	9.72	Call	Bond Future	7,143.4100	7.1434	7,150.0300	7.1500	0.093	0	0	0
2018/03/14	2032	03/05/2018	9.72	Put	Bond Future	62.1400	0.0621	58.3200	0.0583	(6.147)	0	0	0
2018/03/14	2032	02/08/2018	9.67	Call	Bond Future	7,015.7200	7.0157	7,017.5900	7.0176	0.027	0	0	0
2018/03/14	2032	02/08/2018	9.66	Put	Bond Future	642.0700	0.6421	632.5000	0.6325	(1.490)	0	0	0
2018/03/14	2032	02/08/2018			Bond Future	8.7914	98.6340	8.7900	98.6454	(0.017)	0.0000	0.0000	2
2018/03/14	2032	02/08/2018	9.68	Call	Bond Future	7,074.6000	7.0746	7,076.5600	7.0766	0.028	0	0	0
2018/03/14	2032	02/08/2018	9.68	Put	Bond Future	621.3600	0.6214	611.9600	0.6120	(1.513)	0	0	0
2018/03/14	2032	02/08/2018	9.67	Put	Bond Future	631.6400	0.6316	622.1500	0.6222	(1.502)	0	0	0
2018/03/14	2032	02/08/2018	9.66	Call	Bond Future	6,956.9100	6.9569	6,958.7000	6.9587	0.026	0	0	0
2018/03/14	2033	03/05/2018	107.71	Put	Bond Future	4,594.5600	4.5946	4,585.4400	4.5854	(0.198)	0	0	0
2018/03/14	2033	03/05/2018			Bond Future	103.1154	103.1154	103.1246	103.1246	0.009	0.0000	0.0000	6,055
2018/03/14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	03/05/2018	107.70	Put	Bond Future	4,584.5600	4.5846	4,575.4400	4.5754	(0.199)	0	0	0
2018/03/14	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	03/05/2018	107.69	Put	Bond Future	4,574.5600	4.5746	4,565.4400	4.5654	(0.199)	0	0	0
2018/03/14	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	02/08/2018			Bond Future	105.0281	105.0281	105.0378	105.0378	0.009	0.0000	0.0000	0
2018/03/14	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	02/08/2018	109.92	Put	Bond Future	4,891.9100	4.8919	4,882.1500	4.8821	(0.200)	0	0	0
2018/03/14	2033	02/08/2018	109.94	Put	Bond Future	4,911.9100	4.9119	4,902.1500	4.9021	(0.199)	0	0	0
2018/03/14	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2033	02/08/2018	109.93	Put	Bond Future	4,901.9100	4.9019	4,892.1500	4.8921	(0.199)	0	0	0
2018/03/14	2037	03/05/2018	9.99	Call	Bond Future	7,770.1400	7.7701	7,819.5800	7.8196	0.636	0	0	0
2018/03/14	2037	03/05/2018	9.97	Put	Bond Future	106.1900	0.1062	98.8700	0.0989	(6.893)	0	0	0
2018/03/14	2037	03/05/2018			Bond Future	9.0413	97.4095	9.0348	97.4659	(0.072)	0.0000	0.0000	48,150
2018/03/14	2037	03/05/2018	9.99	Put	Bond Future	99.4900	0.0995	92.5200	0.0925	(7.006)	0	0	0
2018/03/14	2037	03/05/2018	9.97	Call	Bond Future	7,625.1100	7.6251	7,674.2000	7.6742	0.644	0	0	0
2018/03/14	2037	03/05/2018	9.98	Put	Bond Future	102.7800	0.1028	95.6400	0.0956	(6.947)	0	0	0
2018/03/14	2037	03/05/2018	9.98	Call	Bond Future	7,697.6200	7.6976	7,746.8900	7.7469	0.640	0	0	0
2018/03/14	2037	02/08/2018	9.96	Put	Bond Future	787.4200	0.7874	773.6800	0.7737	(1.745)	0	0	0
2018/03/14	2037	02/08/2018	9.95	Call	Bond Future	7,747.7800	7.7478	7,792.1400	7.7921	0.573	0	0	0
2018/03/14	2037	02/08/2018			Bond Future	9.0862	94.9552	9.0794	95.0134	(0.075)	0.0000	0.0000	731
2018/03/14	2037	02/08/2018	9.96	Call	Bond Future	7,811.3600	7.8114	7,855.8700	7.8559	0.570	0	0	0
2018/03/14	2037	02/08/2018	9.95	Put	Bond Future	799.6400	0.7996	785.7500	0.7858	(1.737)	0	0	0
2018/03/14	2037	02/08/2018	9.97	Call	Bond Future	7,875.0200	7.8750	7,919.8400	7.9198	0.569	0	0	0
2018/03/14	2037	02/08/2018	9.97	Put	Bond Future	775.3800	0.7754	761.9500	0.7619	(1.732)	0	0	0
2018/03/14	2038	03/05/2018	132.28	Put	Bond Future	7,275.2600	7.2753	7,263.8100	7.2638	(0.157)	0	0	0
2018/03/14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2038	03/05/2018			Bond Future	125.0047	125.0047	125.0162	125.0162	0.009	0.0000	0.0000	8,991
2018/03/14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2038	03/05/2018	132.27	Put	Bond Future	7,265.2600	7.2653	7,253.8100	7.2538	(0.158)	0	0	0
2018/03/14	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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2018/03/14	2038	03/05/2018	132.29	Put	Bond Future	7,285.2600	7.2853	7,273.8100	7.2738	(0.157)	0	0	0
2018/03/14	2038	02/08/2018	134.55	Put	Bond Future	8,779.5800	8.7796	8,767.1500	8.7672	(0.142)	0	0	0
2018/03/14	2038	02/08/2018			Bond Future	125.7704	125.7704	125.7828	125.7828	0.010	0.0000	0.0000	0
2018/03/14	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2038	02/08/2018	134.54	Put	Bond Future	8,769.5800	8.7696	8,757.1500	8.7572	(0.142)	0	0	0
2018/03/14	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2038	02/08/2018	134.53	Put	Bond Future	8,759.5800	8.7596	8,747.1500	8.7472	(0.142)	0	0	0
2018/03/14	2040	03/05/2018	10.08	Put	Bond Future	108.2200	0.1082	103.8700	0.1039	(4.020)	0	0	0
2018/03/14	2040	03/05/2018			Bond Future	9.1165	101.2930	9.1150	101.3067	(0.016)	0.0000	0.0000	39,345
2018/03/14	2040	03/05/2018	10.07	Call	Bond Future	8,389.9200	8.3899	8,399.2500	8.3992	0.111	0	0	0
2018/03/14	2040	03/05/2018	10.07	Put	Bond Future	111.7300	0.1117	107.2800	0.1073	(3.983)	0	0	0
2018/03/14	2040	03/05/2018	8.50	Put	Bond Future	6,156.0700	6.1561	6,138.6100	6.1386	(0.284)	0	0	0
2018/03/14	2040	03/05/2018	8.50	Call	Bond Future	141.9700	0.1420	138.2900	0.1383	(2.592)	0	0	1,011
2018/03/14	2040	03/05/2018	10.08	Call	Bond Future	8,467.2400	8.4672	8,476.6700	8.4767	0.111	0	0	0
2018/03/14	2040	03/05/2018	10.06	Call	Bond Future	8,312.6300	8.3126	8,321.8600	8.3219	0.111	0	0	0
2018/03/14	2040	03/05/2018	10.06	Put	Bond Future	115.3800	0.1154	110.8300	0.1108	(3.943)	0	0	0
2018/03/14	2040	03/05/2018	10.00	Put	Bond Future	139.6400	0.1396	134.4600	0.1345	(3.710)	0	0	0
2018/03/14	2040	03/05/2018	10.00	Call	Bond Future	7,848.7400	7.8487	7,857.3400	7.8573	0.110	0	0	1,500
2018/03/14	2040	03/05/2018	9.00	Put	Bond Future	2,368.2000	2.3682	2,347.5700	2.3476	(0.871)	0	0	0
2018/03/14	2040	03/05/2018	9.00	Call	Bond Future	1,274.2000	1.2742	1,267.3500	1.2673	(0.538)	0	0	1,239
2018/03/14	2040	02/08/2018	10.04	Call	Bond Future	8,491.3900	8.4914	8,469.6200	8.4696	(0.256)	0	0	0
2018/03/14	2040	02/08/2018	10.03	Put	Bond Future	916.2800	0.9163	879.4700	0.8795	(4.017)	0	0	0
2018/03/14	2040	02/08/2018			Bond Future	9.1617	98.6602	9.1601	98.6750	(0.017)	0.0000	0.0000	420
2018/03/14	2040	02/08/2018	10.05	Call	Bond Future	8,559.0600	8.5591	8,537.5900	8.5376	(0.251)	0	0	0
2018/03/14	2040	02/08/2018	10.05	Put	Bond Future	889.5600	0.8896	853.3500	0.8533	(4.071)	0	0	0
2018/03/14	2040	02/08/2018	10.04	Put	Bond Future	902.8200	0.9028	866.3100	0.8663	(4.044)	0	0	0
2018/03/14	2040	02/08/2018	10.03	Call	Bond Future	8,423.8100	8.4238	8,401.7400	8.4017	(0.262)	0	0	0
2018/03/14	2044	03/05/2018	10.10	Call	Bond Future	8,357.3500	8.3574	8,355.5400	8.3555	(0.022)	0	0	0
2018/03/14	2044	03/05/2018	10.09	Put	Bond Future	137.1900	0.1372	121.4100	0.1214	(11.502)	0	0	0
2018/03/14	2044	03/05/2018			Bond Future	9.1659	98.2347	9.1645	98.2484	(0.016)	0.0000	0.0000	24,547
2018/03/14	2044	03/05/2018	10.11	Call	Bond Future	8,433.8900	8.4339	8,433.4200	8.4334	(0.006)	0	0	0
2018/03/14	2044	03/05/2018	10.11	Put	Bond Future	128.0800	0.1281	113.9400	0.1139	(11.040)	0	0	0
2018/03/14	2044	03/05/2018	10.10	Put	Bond Future	133.0800	0.1331	117.6000	0.1176	(11.632)	0	0	0
2018/03/14	2044	03/05/2018	10.09	Call	Bond Future	8,279.8000	8.2798	8,277.6900	8.2777	(0.025)	0	0	0
2018/03/14	2044	02/08/2018	10.07	Call	Bond Future	8,494.8600	8.4949	8,505.4000	8.5054	0.124	0	0	0
2018/03/14	2044	02/08/2018			Bond Future	9.2101	95.6706	9.2086	95.6852	(0.017)	0.0000	0.0000	0
2018/03/14	2044	02/08/2018	10.05	Call	Bond Future	8,359.2100	8.3592	8,369.5200	8.3695	0.123	0	0	0
2018/03/14	2044	02/08/2018	10.05	Put	Bond Future	979.1900	0.9792	974.8300	0.9748	(0.445)	0	0	0
2018/03/14	2044	02/08/2018	10.07	Put	Bond Future	950.9200	0.9509	946.7900	0.9468	(0.434)	0	0	0
2018/03/14	2044	02/08/2018	10.06	Call	Bond Future	8,427.0000	8.4270	8,437.5000	8.4375	0.125	0	0	0
2018/03/14	2044	02/08/2018	10.06	Put	Bond Future	964.9600	0.9650	960.7900	0.9608	(0.432)	0	0	0
2018/03/14	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2046	03/05/2018			Bond Future	117.7706	117.7706	117.7828	117.7828	0.010	0.0000	0.0000	10,874
2018/03/14	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
2018/03/14	2046	03/05/2018	127.93	Put	Bond Future	10,159.3900		10.1594	10,147.2100	10.1472	(0.120)	0	0	0
2018/03/14	2046	03/05/2018	127.95	Put	Bond Future	10,179.3900		10.1794	10,167.2100	10.1672	(0.120)	0	0	0
2018/03/14	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2046	03/05/2018	127.94	Put	Bond Future	10,169.3900		10.1694	10,157.2100	10.1572	(0.120)	0	0	0
2018/03/14	2046	02/08/2018	128.78	Put	Bond Future	8,824.8400		8.8248	8,811.9100	8.8119	(0.147)	0	0	0
2018/03/14	2046	02/08/2018			Bond Future	119.9552		119.9552	119.9681	119.9681	0.011	0.0000	0.0000	0
2018/03/14	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2046	02/08/2018	128.77	Put	Bond Future	8,814.8400		8.8148	8,801.9100	8.8019	(0.147)	0	0	0
2018/03/14	2046	02/08/2018	128.79	Put	Bond Future	8,834.8400		8.8348	8,821.9100	8.8219	(0.146)	0	0	0
2018/03/14	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	03/05/2018	135.62	Put	Bond Future	11,324.2700		11.3243	11,311.5000	11.3115	(0.113)	0	0	0
2018/03/14	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	03/05/2018			Bond Future	124.2957		124.2957	124.3085	124.3085	0.010	0.0000	0.0000	9,788
2018/03/14	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	03/05/2018	135.61	Put	Bond Future	11,314.2700		11.3143	11,301.5000	11.3015	(0.113)	0	0	0
2018/03/14	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	03/05/2018	135.63	Put	Bond Future	11,334.2700		11.3343	11,321.5000	11.3215	(0.113)	0	0	0
2018/03/14	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	02/08/2018	137.54	Put	Bond Future	12,671.6900		12.6717	12,658.0500	12.6581	(0.108)	0	0	0
2018/03/14	2050	02/08/2018	137.52	Put	Bond Future	12,651.6900		12.6517	12,638.0500	12.6381	(0.108)	0	0	0
2018/03/14	2050	02/08/2018			Bond Future	124.8683		124.8683	124.8819	124.8819	0.011	0.0000	0.0000	0
2018/03/14	2050	02/08/2018	137.53	Put	Bond Future	12,661.6900		12.6617	12,648.0500	12.6481	(0.108)	0	0	0
2018/03/14	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	AL37	03/05/2018			Index Future	590.7070		590.7070	590.7040	590.7040	(0.001)	0.0000	0.0000	0
2018/03/14	AL37	02/08/2018			Index Future	601.6340		601.6340	601.6350	601.6350	0.000	0.0000	0.0000	0
2018/03/14	AL7T	03/05/2018			Index Future	692.3650		692.3650	692.5210	692.5210	0.023	0.0000	0.0000	0
2018/03/14	AL7T	02/08/2018			Index Future	705.1720		705.1720	705.3360	705.3360	0.023	0.0000	0.0000	0
2018/03/14	ALBI	03/05/2018			Index Future	630.6430		630.6430	630.7750	630.7750	0.021	0.0000	0.0000	814
2018/03/14	ALBI	02/08/2018			Index Future	642.3090		642.3090	642.4480	642.4480	0.022	0.0000	0.0000	0
2018/03/14	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	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
2018/03/14	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/14	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C223	25/01/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	EL28	03/05/2018	133.20	Put	Bond Future	3,922.4100	3.9224	4,133.2400	4.1332	5.375	0	0	0
2018/03/14	EL28	03/05/2018			Bond Future	129.2776	129.2776	129.0668	129.0668	(0.163)	0.0000	0.0000	0
2018/03/14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	03/05/2018	133.19	Put	Bond Future	3,912.4100	3.9124	4,123.2400	4.1232	5.389	0	0	0
2018/03/14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	03/05/2018	133.18	Put	Bond Future	3,902.4100	3.9024	4,113.2400	4.1132	5.403	0	0	0
2018/03/14	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	02/08/2018			Bond Future	131.6754	131.6754	131.4615	131.4615	(0.162)	0.0000	0.0000	0
2018/03/14	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	02/08/2018	134.93	Put	Bond Future	3,254.6400	3.2546	3,468.5300	3.4685	6.572	0	0	0
2018/03/14	EL28	02/08/2018	134.95	Put	Bond Future	3,274.6400	3.2746	3,488.5300	3.4885	6.532	0	0	0
2018/03/14	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	EL28	02/08/2018	134.94	Put	Bond Future	3,264.6400	3.2646	3,478.5300	3.4785	6.552	0	0	0
2018/03/14	ES33	03/05/2018	11.22	Call	Bond Future	5,081.1300	5.0811	5,260.3800	5.2604	3.528	0	0	0
2018/03/14	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES33	03/05/2018			Bond Future	10.3790	79.2091	10.3508	79.3884	(0.272)	0.0000	0.0000	9,466
2018/03/14	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES33	03/05/2018	11.20	Call	Bond Future	4,966.0600	4.9661	5,145.3100	5.1453	3.610	0	0	0
2018/03/14	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES33	03/05/2018	11.21	Call	Bond Future	5,023.6300	5.0236	5,202.8800	5.2029	3.568	0	0	0
2018/03/14	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES33	02/08/2018	11.14	Call	Bond Future	4,057.7900	4.0578	4,240.9700	4.2410	4.514	0	0	0
2018/03/14	ES33	02/08/2018			Bond Future	10.4652	80.6743	10.4359	80.8575	(0.279)	0.0000	0.0000	0
2018/03/14	ES33	02/08/2018	11.15	Call	Bond Future	4,115.5400	4.1155	4,298.7200	4.2987	4.451	0	0	0
2018/03/14	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES33	02/08/2018	11.16	Call	Bond Future	4,173.2300	4.1732	4,356.4100	4.3564	4.389	0	0	0

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2018/03/14	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	ES42	03/05/2018			Bond Future	10.5194	82.7428	10.5166	82.7637	(0.027)	0.0000	0.0000	7,957
2018/03/14	ES42	02/08/2018			Bond Future	10.6019	84.2732	10.5989	84.2952	(0.028)	0.0000	0.0000	0
2018/03/14	GOVI	03/05/2018	590.29	Call	GOVI	378,550.0000	37.8550	379,510.0000	37.9510	0.254	0	0	0
2018/03/14	GOVI	03/05/2018	590.27	Call	GOVI	378,750.0000	37.8750	379,710.0000	37.9710	0.253	0	0	0
2018/03/14	GOVI	03/05/2018			GOVI	628.1450	628.1450	628.2410	628.2410	0.015	0.0000	0.0000	474
2018/03/14	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GOVI	03/05/2018	590.28	Call	GOVI	378,650.0000	37.8650	379,610.0000	37.9610	0.254	0	0	0
2018/03/14	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GOVI	02/08/2018			GOVI	639.7650	639.7650	639.8660	639.8660	0.016	0.0000	0.0000	0
2018/03/14	GOVI	02/08/2018	605.71	Call	GOVI	340,550.0000	34.0550	341,560.0000	34.1560	0.297	0	0	0
2018/03/14	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GOVI	02/08/2018	605.72	Call	GOVI	340,450.0000	34.0450	341,460.0000	34.1460	0.297	0	0	0
2018/03/14	GOVI	02/08/2018	605.70	Call	GOVI	340,650.0000	34.0650	341,660.0000	34.1660	0.296	0	0	0
2018/03/14	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/14	IGOV	03/05/2018			Index Future	252.0810	252.0810	252.0350	252.0350	(0.018)	0.0000	0.0000	1,128
2018/03/14	IGOV	02/08/2018			Index Future	256.7570	256.7570	256.7110	256.7110	(0.018)	0.0000	0.0000	0
2018/03/14	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/14	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/03/14	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0300	100.0300	0.010	0.0000	0.0000	0
2018/03/14	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/03/14	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.4000	99.4000	0.000	0.0000	0.0000	0
2018/03/14	IS01	20/06/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/14	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/14	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/03/14	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/03/14	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1500	99.1500	0.000	0.0000	0.0000	0
2018/03/14	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4600	99.4600	0.000	0.0000	0.0000	0
2018/03/14	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.7800	99.7800	0.000	0.0000	0.0000	0
2018/03/14	IS02	20/12/2019			Interest Rate Swap	100.6500	100.6500	100.6500	100.6500	0.000	0.0000	0.0000	0
2018/03/14	IS02	23/03/2020			Interest Rate Swap	98.3100	98.3100	98.3100	98.3100	0.000	0.0000	0.0000	0
2018/03/14	IS02	22/06/2020			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.5600	95.5600	(0.010)	0.0000	0.0000	0
2018/03/14	IS05	16/03/2021			Interest Rate Swap	94.7100	94.7100	94.7100	94.7100	0.000	0.0000	0.0000	0
2018/03/14	IS05	15/06/2021			Interest Rate Swap	93.8200	93.8200	93.8100	93.8100	(0.011)	0.0000	0.0000	0
2018/03/14	IS05	21/09/2021			Interest Rate Swap	93.9100	93.9100	93.9000	93.9000	(0.011)	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
2018/03/14	IS05	21/12/2021			Interest Rate Swap	96.0300	96.0300	96.0100	96.0100	(0.021)	0.0000	0.0000	51
2018/03/14	IS05	15/03/2022			Interest Rate Swap	96.0800	96.0800	96.0600	96.0600	(0.021)	0.0000	0.0000	0
2018/03/14	IS05	21/06/2022			Interest Rate Swap	97.2000	97.2000	97.1800	97.1800	(0.021)	0.0000	0.0000	0
2018/03/14	IS05	20/09/2022			Interest Rate Swap	99.3300	99.3300	99.3100	99.3100	(0.020)	0.0000	0.0000	0
2018/03/14	IS05	20/12/2022			Interest Rate Swap	100.5200	100.5200	100.4900	100.4900	(0.030)	0.0000	0.0000	0
2018/03/14	IS05	22/03/2023			Interest Rate Swap	95.5300	95.5300	95.5000	95.5000	(0.031)	0.0000	0.0000	0
2018/03/14	IS05	20/06/2023			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	IS10	17/12/2025			Interest Rate Swap	93.1300	93.1300	93.1000	93.1000	(0.032)	0.0000	0.0000	0
2018/03/14	IS10	16/03/2026			Interest Rate Swap	90.0500	90.0500	90.0200	90.0200	(0.033)	0.0000	0.0000	0
2018/03/14	IS10	15/06/2026			Interest Rate Swap	88.7300	88.7300	88.7000	88.7000	(0.034)	0.0000	0.0000	0
2018/03/14	IS10	21/09/2026			Interest Rate Swap	90.8500	90.8500	90.8300	90.8300	(0.022)	0.0000	0.0000	0
2018/03/14	IS10	21/12/2026			Interest Rate Swap	94.6200	94.6200	94.6000	94.6000	(0.021)	0.0000	0.0000	0
2018/03/14	IS10	15/03/2027			Interest Rate Swap	93.1200	93.1200	93.1100	93.1100	(0.011)	0.0000	0.0000	0
2018/03/14	IS10	21/06/2027			Interest Rate Swap	95.1500	95.1500	95.1400	95.1400	(0.011)	0.0000	0.0000	0
2018/03/14	IS10	20/09/2027			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2018/03/14	IS10	20/12/2027			Interest Rate Swap	99.1600	99.1600	99.1300	99.1300	(0.030)	0.0000	0.0000	0
2018/03/14	IS10	22/03/2028			Interest Rate Swap	94.3000	94.3000	94.2700	94.2700	(0.032)	0.0000	0.0000	0
2018/03/14	IS10	20/06/2028			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/14	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/14	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/14	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/14	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/14	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/14	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/14	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/14	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/14	R023	03/05/2018	8.27	Call	Bond Future	3,435.7300	3.4357	3,433.6600	3.4337	(0.060)	0	0	0
2018/03/14	R023	03/05/2018			Bond Future	7.4023	102.8233	7.4025	102.8224	0.003	0.0000	0.0000	72,254
2018/03/14	R023	03/05/2018	8.27	Put	Bond Future	16.7000	0.0167	15.5200	0.0155	(7.066)	0	0	0
2018/03/14	R023	03/05/2018	8.28	Call	Bond Future	3,473.5100	3.4735	3,471.4700	3.4715	(0.059)	0	0	0
2018/03/14	R023	03/05/2018	8.29	Put	Bond Future	15.1200	0.0151	14.0200	0.0140	(7.275)	0	0	0
2018/03/14	R023	03/05/2018	8.28	Put	Bond Future	15.9100	0.0159	14.7600	0.0148	(7.228)	0	0	0
2018/03/14	R023	03/05/2018	8.29	Call	Bond Future	3,511.2700	3.5113	3,509.2800	3.5093	(0.057)	0	0	0
2018/03/14	R023	03/05/2018	9.19	Call	Bond Future	6,891.2700	6.8913	6,890.3700	6.8904	(0.013)	0	0	0
2018/03/14	R023	03/05/2018	9.19	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,500
2018/03/14	R035	03/05/2018	9.91	Put	Bond Future	141.3700	0.1414	131.9900	0.1320	(6.635)	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
2018/03/14	R035	03/05/2018	8.75	Put	Bond Future	3,093.8100	3.0938	3,040.3100	3.0403	(1.729)	0	0	0
2018/03/14	R035	03/05/2018			Bond Future	8.9536	100.9648	8.9472	101.0195	(0.071)	0.0000	0.0000	66,923
2018/03/14	R035	03/05/2018	9.90	Call	Bond Future	7,786.0300	7.7860	7,831.1600	7.8312	0.580	0	0	0
2018/03/14	R035	03/05/2018	9.90	Put	Bond Future	146.3400	0.1463	136.7100	0.1367	(6.581)	0	0	0
2018/03/14	R035	03/05/2018	8.75	Call	Bond Future	1,326.7200	1.3267	1,327.9800	1.3280	0.095	0	0	1,000
2018/03/14	R035	03/05/2018	9.25	Call	Bond Future	3,515.4300	3.5154	3,536.0500	3.5361	0.587	0	0	0
2018/03/14	R035	03/05/2018	9.25	Put	Bond Future	1,023.6200	1.0236	989.4800	0.9895	(3.335)	0	0	1,000
2018/03/14	R035	03/05/2018	9.91	Call	Bond Future	7,857.0200	7.8570	7,902.4000	7.9024	0.578	0	0	0
2018/03/14	R035	03/05/2018	9.89	Call	Bond Future	7,715.1000	7.7151	7,759.9800	7.7600	0.582	0	0	0
2018/03/14	R035	03/05/2018	9.89	Put	Bond Future	151.4600	0.1515	141.5800	0.1416	(6.523)	0	0	0
2018/03/14	R035	02/08/2018	9.42	Call	Bond Future	5,663.4900	5.6635	5,689.3600	5.6894	0.457	0	0	0
2018/03/14	R035	02/08/2018			Bond Future	8.9940	102.8323	8.9874	102.8889	(0.074)	0.0000	0.0000	3
2018/03/14	R035	02/08/2018	9.42	Put	Bond Future	2,151.9700	2.1520	2,121.2600	2.1213	(1.427)	0	0	0
2018/03/14	R035	02/08/2018	9.44	Put	Bond Future	2,096.6600	2.0967	2,066.4000	2.0664	(1.443)	0	0	0
2018/03/14	R035	02/08/2018	9.43	Call	Bond Future	5,715.7700	5.7158	5,741.8700	5.7419	0.457	0	0	0
2018/03/14	R035	02/08/2018	9.44	Call	Bond Future	5,768.4800	5.7685	5,794.8000	5.7948	0.456	0	0	0
2018/03/14	R035	02/08/2018	9.43	Put	Bond Future	2,124.0500	2.1241	2,093.5700	2.0936	(1.435)	0	0	0
2018/03/14	R186	03/05/2018	8.92	Call	Bond Future	5,407.3500	5.4074	5,442.7700	5.4428	0.655	0	0	0
2018/03/14	R186	03/05/2018	8.91	Put	Bond Future	66.3300	0.0663	61.1500	0.0612	(7.809)	0	0	0
2018/03/14	R186	03/05/2018	10.14	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/03/14	R186	03/05/2018	9.72	Put	Bond Future	0.6900	0.0007	0.5800	0.0006	(15.942)	0	0	10,640
2018/03/14	R186	03/05/2018	8.40	Put	Bond Future	441.9600	0.4420	421.8500	0.4219	(4.550)	0	0	3,500
2018/03/14	R186	03/05/2018	8.00	Put	Bond Future	1,468.5800	1.4686	1,433.5600	1.4336	(2.385)	0	0	0
2018/03/14	R186	03/05/2018	8.69	Call	Bond Future	4,040.4100	4.0404	4,071.2600	4.0713	0.764	0	0	0
2018/03/14	R186	03/05/2018	8.50	Call	Bond Future	2,972.0300	2.9720	2,996.6300	2.9966	0.828	0	0	0
2018/03/14	R186	03/05/2018	7.85	Call	Bond Future	453.1000	0.4531	453.8300	0.4538	0.161	0	0	500
2018/03/14	R186	03/05/2018	8.35	Put	Bond Future	521.8200	0.5218	499.3700	0.4994	(4.302)	0	0	500
2018/03/14	R186	03/05/2018	8.45	Put	Bond Future	372.7700	0.3728	354.8900	0.3549	(4.797)	0	0	0
2018/03/14	R186	03/05/2018			Bond Future	8.0969	118.6688	8.0909	118.7092	(0.074)	0.0000	0.0000	199,069
2018/03/14	R186	03/05/2018	8.93	Call	Bond Future	5,467.7500	5.4677	5,503.2800	5.5033	0.650	0	0	0
2018/03/14	R186	03/05/2018	8.93	Put	Bond Future	61.2100	0.0612	56.3400	0.0563	(7.956)	0	0	0
2018/03/14	R186	03/05/2018	10.14	Call	Bond Future	12,674.9700	12.6750	12,715.3600	12.7154	0.319	0	0	0
2018/03/14	R186	03/05/2018	9.30	Put	Bond Future	10.2700	0.0103	9.0500	0.0091	(11.879)	0	0	0
2018/03/14	R186	03/05/2018	9.30	Call	Bond Future	7,710.3100	7.7103	7,749.4900	7.7495	0.508	0	0	1,120
2018/03/14	R186	03/05/2018	7.85	Put	Bond Future	2,122.7200	2.1227	2,083.0500	2.0831	(1.869)	0	0	0
2018/03/14	R186	03/05/2018	8.92	Put	Bond Future	63.7000	0.0637	58.7200	0.0587	(7.818)	0	0	0
2018/03/14	R186	03/05/2018	8.91	Call	Bond Future	5,347.0500	5.3471	5,382.2700	5.3823	0.659	0	0	0
2018/03/14	R186	03/05/2018	9.72	Call	Bond Future	10,227.5400	10.2275	10,267.8300	10.2678	0.394	0	0	0
2018/03/14	R186	03/05/2018	9.19	Put	Bond Future	19.0200	0.0190	16.9900	0.0170	(10.673)	0	0	0
2018/03/14	R186	03/05/2018	8.40	Call	Bond Future	2,448.8100	2.4488	2,469.1000	2.4691	0.829	0	0	0
2018/03/14	R186	03/05/2018	8.00	Call	Bond Future	817.0300	0.8170	822.4100	0.8224	0.658	0	0	0
2018/03/14	R186	03/05/2018	8.69	Put	Bond Future	156.3700	0.1564	146.8200	0.1468	(6.107)	0	0	0
2018/03/14	R186	03/05/2018	8.70	Put	Bond Future	150.5300	0.1505	141.2300	0.1412	(6.178)	0	0	0
2018/03/14	R186	03/05/2018	8.50	Put	Bond Future	313.1800	0.3132	297.3800	0.2974	(5.045)	0	0	3,500
2018/03/14	R186	03/05/2018	8.35	Call	Bond Future	2,200.8000	2.2008	2,218.7500	2.2188	0.816	0	0	0
2018/03/14	R186	03/05/2018	8.45	Call	Bond Future	2,706.2400	2.7062	2,728.7600	2.7288	0.832	0	0	0
2018/03/14	R186	03/05/2018	9.75	Call	Bond Future	10,404.8500	10.4048	10,445.1500	10.4452	0.387	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
2018/03/14	R186	03/05/2018	9.75	Put	Bond Future	0.5600		0.0006	0.4600	0.0005	(17.857)	0	0	3,200
2018/03/14	R186	03/05/2018	9.19	Call	Bond Future	7,043.9200		7.0439	7,082.2900	7.0823	0.545	0	0	0
2018/03/14	R186	03/05/2018	8.70	Call	Bond Future	4,098.5600		4.0986	4,129.6600	4.1297	0.759	0	0	0
2018/03/14	R186	03/05/2018	8.85	Call	Bond Future	4,986.2400		4.9862	5,020.5800	5.0206	0.689	0	0	0
2018/03/14	R186	03/05/2018	8.85	Put	Bond Future	84.1200		0.0841	78.0600	0.0781	(7.204)	0	0	4,745
2018/03/14	R186	02/08/2018	8.48	Put	Bond Future	1,111.8500		1.1119	1,090.6000	1.0906	(1.911)	0	0	0
2018/03/14	R186	02/08/2018	8.25	Call	Bond Future	2,446.0700		2.4461	2,460.5000	2.4605	0.590	0	0	1,470
2018/03/14	R186	02/08/2018			Bond Future	8.1234		115.5635	8.1169	115.6056	(0.079)	0.0000	0.0000	191
2018/03/14	R186	02/08/2018	8.47	Call	Bond Future	3,367.3800		3.3674	3,388.0200	3.3880	0.613	0	0	0
2018/03/14	R186	02/08/2018	8.47	Put	Bond Future	1,130.8100		1.1308	1,109.3500	1.1094	(1.898)	0	0	0
2018/03/14	R186	02/08/2018	7.50	Put	Bond Future	4,635.2800		4.6353	4,596.8300	4.5968	(0.830)	0	0	0
2018/03/14	R186	02/08/2018	8.48	Call	Bond Future	3,412.0800		3.4121	3,432.9300	3.4329	0.611	0	0	0
2018/03/14	R186	02/08/2018	8.25	Put	Bond Future	1,622.2100		1.6222	1,594.5400	1.5945	(1.706)	0	0	0
2018/03/14	R186	02/08/2018	8.46	Call	Bond Future	3,322.9000		3.3229	3,343.0700	3.3431	0.607	0	0	0
2018/03/14	R186	02/08/2018	8.46	Put	Bond Future	1,150.0400		1.1500	1,128.1100	1.1281	(1.907)	0	0	0
2018/03/14	R186	02/08/2018	7.50	Call	Bond Future	464.5900		0.4646	468.2400	0.4682	0.786	0	0	1,470
2018/03/14	R186	01/11/2018	9.14	Call	Bond Future	6,855.7800		6.8558	6,882.9200	6.8829	0.396	0	0	0
2018/03/14	R186	01/11/2018	7.96	Put	Bond Future	3,158.3600		3.1584	3,129.8100	3.1298	(0.904)	0	0	0
2018/03/14	R186	01/11/2018	8.54	Put	Bond Future	1,603.7000		1.6037	1,583.5200	1.5835	(1.258)	0	0	0
2018/03/14	R186	01/11/2018			Bond Future	8.1458		117.7308	8.1394	117.7721	(0.079)	0.0000	0.0000	0
2018/03/14	R186	01/11/2018	8.46	Put	Bond Future	1,767.7300		1.7677	1,744.9100	1.7449	(1.291)	0	0	0
2018/03/14	R186	01/11/2018	8.46	Call	Bond Future	3,747.6200		3.7476	3,766.0500	3.7661	0.492	0	0	5,000
2018/03/14	R186	01/11/2018	8.53	Call	Bond Future	4,038.2600		4.0383	4,059.1800	4.0592	0.518	0	0	0
2018/03/14	R186	01/11/2018	8.53	Put	Bond Future	1,623.3600		1.6234	1,603.0300	1.6030	(1.252)	0	0	0
2018/03/14	R186	01/11/2018	9.14	Put	Bond Future	742.2100		0.7422	728.1000	0.7281	(1.901)	0	0	5,000
2018/03/14	R186	01/11/2018	7.96	Call	Bond Future	1,965.7400		1.9657	1,978.4400	1.9784	0.646	0	0	5,000
2018/03/14	R186	01/11/2018	8.54	Call	Bond Future	4,080.5600		4.0806	4,101.6300	4.1016	0.516	0	0	0
2018/03/14	R186	01/11/2018	8.52	Call	Bond Future	3,996.4600		3.9965	4,016.5300	4.0165	0.502	0	0	0
2018/03/14	R186	01/11/2018	8.52	Put	Bond Future	1,643.5700		1.6436	1,622.3900	1.6224	(1.289)	0	0	0
2018/03/14	R197	03/05/2018	304.46	Call	Bond Future	1,643.7300		1.6437	1,655.7800	1.6558	0.733	0	0	0
2018/03/14	R197	03/05/2018			Bond Future	306.1037		306.1037	306.1158	306.1158	0.004	0.0000	0.0000	2,388
2018/03/14	R197	03/05/2018	304.44	Call	Bond Future	1,663.7300		1.6637	1,675.7800	1.6758	0.724	0	0	0
2018/03/14	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R197	03/05/2018	304.45	Call	Bond Future	1,653.7300		1.6537	1,665.7800	1.6658	0.729	0	0	0
2018/03/14	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R202	03/05/2018	247.48	Put	Bond Future	11,378.1100		11.3781	11,355.4900	11.3555	(0.199)	0	0	0
2018/03/14	R202	03/05/2018	247.47	Call	Bond Future	7.3600		0.0074	6.8300	0.0068	(7.201)	0	0	0
2018/03/14	R202	03/05/2018			Bond Future	236.1092		236.1092	236.1313	236.1313	0.009	0.0000	0.0000	23,064
2018/03/14	R202	03/05/2018	247.48	Call	Bond Future	7.3100		0.0073	6.7800	0.0068	(7.250)	0	0	0
2018/03/14	R202	03/05/2018	247.47	Put	Bond Future	11,368.1600		11.3682	11,345.5400	11.3455	(0.199)	0	0	0
2018/03/14	R202	03/05/2018	247.49	Call	Bond Future	7.2600		0.0073	6.7400	0.0067	(7.163)	0	0	0
2018/03/14	R202	03/05/2018	247.49	Put	Bond Future	11,388.0600		11.3881	11,365.4500	11.3655	(0.199)	0	0	0
2018/03/14	R204	03/05/2018	7.10	Put	Bond Future	0.0800		0.0001	0.1000	0.0001	25.000	0	0	0
2018/03/14	R204	03/05/2018			Bond Future	6.2273		104.0852	6.2589	104.0659	0.509	0.0000	0.0000	21,652

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
2018/03/14	R204	03/05/2018	7.09	Call	Bond Future	521.7300	0.5217	502.5200	0.5025	(3.682)	0	0	0
2018/03/14	R204	03/05/2018	7.09	Put	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2018/03/14	R204	03/05/2018	7.10	Call	Bond Future	527.7500	0.5277	508.5300	0.5085	(3.642)	0	0	0
2018/03/14	R204	03/05/2018	7.08	Call	Bond Future	515.7200	0.5157	496.5100	0.4965	(3.725)	0	0	0
2018/03/14	R204	03/05/2018	7.08	Put	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2018/03/14	R207	03/05/2018	7.57	Call	Bond Future	1,495.0800	1.4951	1,480.6100	1.4806	(0.968)	0	0	0
2018/03/14	R207	03/05/2018	7.56	Put	Bond Future	0.3600	0.0004	0.3600	0.0004	0.000	0	0	0
2018/03/14	R207	03/05/2018			Bond Future	6.6176	103.2438	6.6267	103.2293	0.138	0.0000	0.0000	23,532
2018/03/14	R207	03/05/2018	7.58	Call	Bond Future	1,510.5900	1.5106	1,496.1200	1.4961	(0.958)	0	0	0
2018/03/14	R207	03/05/2018	7.58	Put	Bond Future	0.3100	0.0003	0.3100	0.0003	0.000	0	0	0
2018/03/14	R207	03/05/2018	7.57	Put	Bond Future	0.3400	0.0003	0.3400	0.0003	0.000	0	0	0
2018/03/14	R207	03/05/2018	7.56	Call	Bond Future	1,479.5600	1.4796	1,465.0900	1.4651	(0.978)	0	0	0
2018/03/14	R208	03/05/2018	7.77	Call	Bond Future	2,063.2500	2.0632	2,059.4400	2.0594	(0.185)	0	0	0
2018/03/14	R208	03/05/2018			Bond Future	6.9607	100.1473	6.9621	100.1437	0.020	0.0000	0.0000	35,809
2018/03/14	R208	03/05/2018	7.77	Put	Bond Future	5.6500	0.0056	5.4700	0.0055	(3.186)	0	0	0
2018/03/14	R208	03/05/2018	7.78	Call	Bond Future	2,088.0300	2.0880	2,084.2300	2.0842	(0.182)	0	0	0
2018/03/14	R208	03/05/2018	7.79	Put	Bond Future	5.0400	0.0050	4.8700	0.0049	(3.373)	0	0	0
2018/03/14	R208	03/05/2018	7.78	Put	Bond Future	5.3400	0.0053	5.1700	0.0052	(3.184)	0	0	0
2018/03/14	R208	03/05/2018	7.79	Call	Bond Future	2,112.8100	2.1128	2,109.0100	2.1090	(0.180)	0	0	0
2018/03/14	R209	03/05/2018	9.85	Put	Bond Future	89.4000	0.0894	76.9700	0.0770	(13.904)	0	0	0
2018/03/14	R209	03/05/2018	10.00	Call	Bond Future	7,120.4500	7.1204	7,163.1100	7.1631	0.599	0	0	0
2018/03/14	R209	03/05/2018	10.73	Call	Bond Future	11,434.3800	11.4344	11,480.5900	11.4806	0.404	0	0	0
2018/03/14	R209	03/05/2018	9.75	Call	Bond Future	5,600.1500	5.6001	5,630.5800	5.6306	0.543	0	0	435
2018/03/14	R209	03/05/2018	9.77	Call	Bond Future	5,721.8500	5.7218	5,753.0000	5.7530	0.544	0	0	0
2018/03/14	R209	03/05/2018	9.30	Call	Bond Future	2,979.0700	2.9791	2,986.0400	2.9860	0.234	0	0	1,321
2018/03/14	R209	03/05/2018			Bond Future	8.9524	76.7484	8.9460	76.7947	(0.071)	0.0000	0.0000	81,127
2018/03/14	R209	03/05/2018	9.85	Call	Bond Future	6,209.6900	6.2097	6,243.6100	6.2436	0.546	0	0	0
2018/03/14	R209	03/05/2018	10.73	Put	Bond Future	1.0800	0.0011	0.9400	0.0009	(12.963)	0	0	435
2018/03/14	R209	03/05/2018	10.22	Call	Bond Future	8,449.1700	8.4492	8,493.9100	8.4939	0.530	0	0	0
2018/03/14	R209	03/05/2018	10.22	Put	Bond Future	17.5700	0.0176	15.9600	0.0160	(9.163)	0	0	435
2018/03/14	R209	03/05/2018	9.75	Put	Bond Future	124.8400	0.1248	108.9200	0.1089	(12.752)	0	0	0
2018/03/14	R209	03/05/2018	9.86	Call	Bond Future	6,270.7400	6.2707	6,304.9700	6.3050	0.546	0	0	0
2018/03/14	R209	03/05/2018	10.00	Put	Bond Future	49.0700	0.0491	45.3800	0.0454	(7.520)	0	0	11,067
2018/03/14	R209	03/05/2018	9.47	Put	Bond Future	308.5000	0.3085	279.5400	0.2795	(9.387)	0	0	250
2018/03/14	R209	03/05/2018	9.77	Put	Bond Future	116.8400	0.1168	101.6400	0.1016	(13.009)	0	0	250
2018/03/14	R209	03/05/2018	9.30	Put	Bond Future	518.4500	0.5184	479.0700	0.4791	(7.596)	0	0	0
2018/03/14	R209	03/05/2018	8.95	Put	Bond Future	1,362.2600	1.3623	1,306.2400	1.3062	(4.112)	0	0	0
2018/03/14	R209	03/05/2018	9.86	Put	Bond Future	86.4400	0.0864	74.3200	0.0743	(14.021)	0	0	0
2018/03/14	R209	03/05/2018	9.84	Call	Bond Future	6,148.6500	6.1487	6,182.2300	6.1822	0.546	0	0	0
2018/03/14	R209	03/05/2018	9.84	Put	Bond Future	92.4600	0.0925	79.6900	0.0797	(13.811)	0	0	0
2018/03/14	R209	03/05/2018	9.19	Put	Bond Future	714.0400	0.7140	667.7000	0.6677	(6.490)	0	0	0
2018/03/14	R209	03/05/2018	9.19	Call	Bond Future	2,408.7900	2.4088	2,408.8000	2.4088	0.000	0	0	250
2018/03/14	R209	03/05/2018	9.47	Call	Bond Future	3,930.0300	3.9300	3,947.4200	3.9474	0.442	0	0	0
2018/03/14	R209	03/05/2018	8.95	Call	Bond Future	1,344.8600	1.3449	1,335.1900	1.3352	(0.719)	0	0	1,321
2018/03/14	R209	02/08/2018	9.66	Call	Bond Future	5,465.1200	5.4651	5,502.3600	5.5024	0.681	0	0	435

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
2018/03/14	R209	02/08/2018	10.38	Call	Bond Future	9,326.1000	9.3261	9,370.5100	9.3705	0.476	0	0	0
2018/03/14	R209	02/08/2018	10.39	Put	Bond Future	222.0000	0.2220	218.6600	0.2187	(1.505)	0	0	0
2018/03/14	R209	02/08/2018			Bond Future	8.9899	78.1680	8.9832	78.2158	(0.074)	0.0000	0.0000	816
2018/03/14	R209	02/08/2018	10.84	Call	Bond Future	11,829.4500	11.8294	11,875.9400	11.8759	0.393	0	0	0
2018/03/14	R209	02/08/2018	10.84	Put	Bond Future	76.2000	0.0762	74.8800	0.0749	(1.732)	0	0	435
2018/03/14	R209	02/08/2018	10.21	Call	Bond Future	8,404.5400	8.4045	8,447.7100	8.4477	0.514	0	0	0
2018/03/14	R209	02/08/2018	10.21	Put	Bond Future	328.3800	0.3284	323.7400	0.3237	(1.413)	0	0	435
2018/03/14	R209	02/08/2018	9.66	Put	Bond Future	863.8200	0.8638	853.2500	0.8533	(1.224)	0	0	0
2018/03/14	R209	02/08/2018	10.38	Put	Bond Future	227.0000	0.2270	223.6000	0.2236	(1.498)	0	0	0
2018/03/14	R209	02/08/2018	10.39	Call	Bond Future	9,380.5500	9.3805	9,425.0200	9.4250	0.474	0	0	0
2018/03/14	R209	02/08/2018	10.40	Call	Bond Future	9,435.0100	9.4350	9,479.5500	9.4796	0.472	0	0	0
2018/03/14	R209	02/08/2018	10.40	Put	Bond Future	217.0900	0.2171	213.8200	0.2138	(1.506)	0	0	0
2018/03/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R209	01/11/2018	9.34	Put	Bond Future	2,219.8200	2.2198	2,204.7700	2.2048	(0.678)	0	0	0
2018/03/14	R209	01/11/2018	1,016.00	Call	Bond Future	75,597.3300	75.5973	75,644.9400	75.6449	0.063	0	0	0
2018/03/14	R209	01/11/2018	9.97	Call	Bond Future	7,409.3300	7.4093	7,448.7600	7.4488	0.532	0	0	0
2018/03/14	R209	01/11/2018			Bond Future	9.0265	76.4852	9.0198	76.5328	(0.074)	0.0000	0.0000	0
2018/03/14	R209	01/11/2018	1,016.01	Call	Bond Future	75,597.3300	75.5973	75,644.9400	75.6449	0.063	0	0	0
2018/03/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R209	01/11/2018	1,015.99	Call	Bond Future	75,597.3200	75.5973	75,644.9300	75.6449	0.063	0	0	0
2018/03/14	R209	01/11/2018	9.34	Call	Bond Future	4,406.0200	4.4060	4,438.5800	4.4386	0.739	0	0	0
2018/03/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R209	01/11/2018	9.97	Put	Bond Future	1,101.0100	1.1010	1,092.8300	1.0928	(0.743)	0	0	0
2018/03/14	R209	01/11/2018	10.57	Call	Bond Future	10,377.3000	10.3773	10,421.0000	10.4210	0.421	0	0	0
2018/03/14	R209	01/11/2018	10.57	Put	Bond Future	453.7500	0.4538	449.8400	0.4498	(0.862)	0	0	0
2018/03/14	R209	01/11/2018	9.94	Call	Bond Future	7,258.4500	7.2585	7,297.9900	7.2980	0.545	0	0	0
2018/03/14	R209	01/11/2018	9.94	Put	Bond Future	1,138.6000	1.1386	1,130.5300	1.1305	(0.709)	0	0	0
2018/03/14	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R210	03/05/2018	191.44	Put	Bond Future	4,008.7400	4.0087	4,324.6300	4.3246	7.880	0	0	0
2018/03/14	R210	03/05/2018			Bond Future	187.4313	187.4313	187.1154	187.1154	(0.169)	0.0000	0.0000	2,159
2018/03/14	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R210	03/05/2018	191.46	Put	Bond Future	4,028.7400	4.0287	4,344.6300	4.3446	7.841	0	0	0
2018/03/14	R210	03/05/2018	191.45	Put	Bond Future	4,018.7400	4.0187	4,334.6300	4.3346	7.860	0	0	0
2018/03/14	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R212	03/05/2018	154.30	Call	Bond Future	851.8700	0.8519	913.2600	0.9133	7.206	0	0	0
2018/03/14	R212	03/05/2018			Bond Future	155.1519	155.1519	155.2133	155.2133	0.040	0.0000	0.0000	4,755
2018/03/14	R212	03/05/2018	154.28	Call	Bond Future	871.8700	0.8719	933.2600	0.9333	7.041	0	0	0
2018/03/14	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R212	03/05/2018	154.29	Call	Bond Future	861.8700	0.8619	923.2600	0.9233	7.123	0	0	0
2018/03/14	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/14	R213	03/05/2018	9.57	Put	Bond Future	60.5300	0.0605	55.5400	0.0555	(8.244)	0	0	0
2018/03/14	R213	03/05/2018	9.56	Call	Bond Future	6,260.8900	6.2609	6,298.9700	6.2990	0.608	0	0	0
2018/03/14	R213	03/05/2018			Bond Future	8.6298	88.8070	8.6236	88.8502	(0.071)	0.0000	0.0000	44,803
2018/03/14	R213	03/05/2018	9.57	Call	Bond Future	6,321.9500	6.3220	6,360.1800	6.3602	0.605	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
2018/03/14	R213 03/05/2018	9.56	Put	Bond Future	62.8000	0.0628	57.6600	0.0577	(8.185)	0	0	0
2018/03/14	R213 03/05/2018	9.58	Call	Bond Future	6,383.0400	6.3830	6,421.4100	6.4214	0.601	0	0	0
2018/03/14	R213 03/05/2018	9.58	Put	Bond Future	58.3700	0.0584	53.5200	0.0535	(8.309)	0	0	0
2018/03/14	R213 02/08/2018	9.06	Call	Bond Future	3,882.5000	3.8825	3,904.2700	3.9043	0.561	0	0	0
2018/03/14	R213 02/08/2018	9.05	Put	Bond Future	1,217.4200	1.2174	1,194.2500	1.1942	(1.903)	0	0	0
2018/03/14	R213 02/08/2018			Bond Future	8.6634	90.4496	8.6569	90.4943	(0.075)	0.0000	0.0000	1
2018/03/14	R213 02/08/2018	9.07	Call	Bond Future	3,929.8400	3.9298	3,951.8200	3.9518	0.559	0	0	0
2018/03/14	R213 02/08/2018	9.07	Put	Bond Future	1,179.3900	1.1794	1,156.6400	1.1566	(1.929)	0	0	0
2018/03/14	R213 02/08/2018	9.06	Put	Bond Future	1,198.2700	1.1983	1,175.3100	1.1753	(1.916)	0	0	0
2018/03/14	R213 02/08/2018	9.05	Call	Bond Future	3,835.3600	3.8354	3,856.9200	3.8569	0.562	0	0	0
2018/03/14	R214 03/05/2018	9.99	Put	Bond Future	103.9300	0.1039	92.0200	0.0920	(11.460)	0	0	0
2018/03/14	R214 03/05/2018			Bond Future	9.0818	76.5218	9.0806	76.5311	(0.013)	0.0000	0.0000	47,218
2018/03/14	R214 03/05/2018	9.98	Call	Bond Future	6,517.9200	6.5179	6,514.9700	6.5150	(0.045)	0	0	0
2018/03/14	R214 03/05/2018	9.98	Put	Bond Future	107.3300	0.1073	95.1100	0.0951	(11.385)	0	0	0
2018/03/14	R214 03/05/2018	9.99	Call	Bond Future	6,580.8800	6.5809	6,578.2400	6.5782	(0.040)	0	0	0
2018/03/14	R214 03/05/2018	9.97	Call	Bond Future	6,454.9200	6.4549	6,451.6900	6.4517	(0.050)	0	0	0
2018/03/14	R214 03/05/2018	9.97	Put	Bond Future	110.8000	0.1108	98.3000	0.0983	(11.282)	0	0	0
2018/03/14	R248 03/05/2018	10.06	Call	Bond Future	8,617.4800	8.6175	8,624.0000	8.6240	0.076	0	0	0
2018/03/14	R248 03/05/2018	10.05	Put	Bond Future	139.9400	0.1399	134.2100	0.1342	(4.095)	0	0	0
2018/03/14	R248 03/05/2018			Bond Future	9.1273	97.7734	9.1260	97.7856	(0.013)	0.0000	0.0000	90,984
2018/03/14	R248 03/05/2018	10.07	Call	Bond Future	8,697.1300	8.6971	8,703.7600	8.7038	0.076	0	0	0
2018/03/14	R248 03/05/2018	10.07	Put	Bond Future	131.5900	0.1316	126.0900	0.1261	(4.180)	0	0	0
2018/03/14	R248 03/05/2018	10.06	Put	Bond Future	135.7000	0.1357	130.0900	0.1301	(4.134)	0	0	0
2018/03/14	R248 03/05/2018	10.05	Call	Bond Future	8,537.8200	8.5378	8,544.2200	8.5442	0.075	0	0	0

Total

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