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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2018 TO 20/03/2018

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
2018/03/20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	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
2018/03/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	2025	03/05/2018	133.21	Call	Bond Future	275.0200	0.2750	706.2200	0.7062	156.789	0	0	0
2018/03/20	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2025	03/05/2018			Bond Future	133.4850	133.4850	133.9162	133.9162	0.323	0.0000	0.0000	1,033
2018/03/20	2025	03/05/2018	133.22	Call	Bond Future	265.0200	0.2650	696.2200	0.6962	162.705	0	0	0
2018/03/20	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2025	03/05/2018	133.20	Call	Bond Future	285.0200	0.2850	716.2200	0.7162	151.288	0	0	0
2018/03/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2025	02/08/2018			Bond Future	134.5804	134.5804	135.0196	135.0196	0.326	0.0000	0.0000	0
2018/03/20	2025	02/08/2018	136.65	Put	Bond Future	2,069.5900	2.0696	1,630.4100	1.6304	(21.221)	0	0	0
2018/03/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2025	02/08/2018	136.67	Put	Bond Future	2,089.5900	2.0896	1,650.4100	1.6504	(21.018)	0	0	0
2018/03/20	2025	02/08/2018	136.66	Put	Bond Future	2,079.5900	2.0796	1,640.4100	1.6404	(21.119)	0	0	0
2018/03/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2029	03/05/2018			Bond Future	100.1677	100.1677	101.7640	101.7640	1.594	0.0000	0.0000	1,370
2018/03/20	2029	02/08/2018			Bond Future	102.0256	102.0256	103.6514	103.6514	1.593	0.0000	0.0000	0
2018/03/20	2030	03/05/2018	9.51	Call	Bond Future	5,827.2400	5.8272	6,704.7400	6.7047	15.059	0	0	0
2018/03/20	2030	03/05/2018			Bond Future	8.6567	97.3435	8.5282	98.2540	(1.484)	0.0000	0.0000	93,383
2018/03/20	2030	03/05/2018	9.49	Call	Bond Future	5,703.5600	5.7036	6,578.3400	6.5783	15.337	0	0	0
2018/03/20	2030	03/05/2018	9.49	Put	Bond Future	70.6100	0.0706	34.8300	0.0348	(50.673)	0	0	0
2018/03/20	2030	03/05/2018	9.51	Put	Bond Future	64.7200	0.0647	31.6600	0.0317	(51.082)	0	0	0
2018/03/20	2030	03/05/2018	9.50	Call	Bond Future	5,765.6400	5.7656	6,641.7000	6.6417	15.194	0	0	0
2018/03/20	2030	03/05/2018	9.50	Put	Bond Future	67.8700	0.0679	33.3700	0.0334	(50.832)	0	0	0
2018/03/20	2030	02/08/2018	9.46	Put	Bond Future	643.6900	0.6437	483.0100	0.4830	(24.962)	0	0	0
2018/03/20	2030	02/08/2018	8.51	Call	Bond Future	1,543.7900	1.5438	1,951.3600	1.9514	26.401	0	0	7,850
2018/03/20	2030	02/08/2018	8.91	Call	Bond Future	3,031.3600	3.0314	3,621.5300	3.6215	19.469	0	0	7,850
2018/03/20	2030	02/08/2018			Bond Future	8.6988	95.1380	8.5658	96.0657	(1.530)	0.0000	0.0000	127
2018/03/20	2030	02/08/2018	9.46	Call	Bond Future	5,725.6300	5.7256	6,492.7200	6.4927	13.397	0	0	0
2018/03/20	2030	02/08/2018	8.51	Put	Bond Future	2,864.0000	2.8640	2,343.8000	2.3438	(18.163)	0	0	0
2018/03/20	2030	02/08/2018	9.47	Call	Bond Future	5,779.0200	5.7790	6,548.4600	6.5485	13.314	0	0	0
2018/03/20	2030	02/08/2018	9.45	Put	Bond Future	654.7600	0.6548	491.7000	0.4917	(24.904)	0	0	0
2018/03/20	2030	02/08/2018	8.91	Put	Bond Future	1,583.3200	1.5833	1,245.7200	1.2457	(21.322)	0	0	0
2018/03/20	2030	02/08/2018	9.50	Call	Bond Future	5,939.8600	5.9399	6,716.1500	6.7162	13.069	0	0	0
2018/03/20	2030	02/08/2018	9.47	Put	Bond Future	632.7900	0.6328	474.4600	0.4745	(25.021)	0	0	0
2018/03/20	2030	02/08/2018	9.45	Call	Bond Future	5,672.3600	5.6724	6,437.0700	6.4371	13.481	0	0	0
2018/03/20	2030	02/08/2018	9.50	Put	Bond Future	601.1400	0.6011	449.6600	0.4497	(25.199)	0	0	7,850
2018/03/20	2032	03/05/2018	9.71	Put	Bond Future	73.3100	0.0733	36.3300	0.0363	(50.443)	0	0	0
2018/03/20	2032	03/05/2018	9.70	Call	Bond Future	6,263.0200	6.2630	7,212.3000	7.2123	15.157	0	0	0
2018/03/20	2032	03/05/2018			Bond Future	8.8513	96.0871	8.7230	97.0747	(1.449)	0.0000	0.0000	61,647

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2018/03/20	2032	03/05/2018	9.71	Call	Bond Future	6,329.5800	6.3296	7,280.2100	7.2802	15.019	0	0	0
2018/03/20	2032	03/05/2018	9.70	Put	Bond Future	76.2100	0.0762	37.8800	0.0379	(50.295)	0	0	0
2018/03/20	2032	03/05/2018	9.72	Call	Bond Future	6,396.2100	6.3962	7,348.1200	7.3481	14.882	0	0	0
2018/03/20	2032	03/05/2018	9.72	Put	Bond Future	70.5500	0.0705	34.8500	0.0348	(50.602)	0	0	0
2018/03/20	2032	02/08/2018	9.67	Call	Bond Future	6,341.2200	6.3412	7,171.1700	7.1712	13.088	0	0	0
2018/03/20	2032	02/08/2018	9.66	Put	Bond Future	739.0900	0.7391	560.3500	0.5603	(24.184)	0	0	0
2018/03/20	2032	02/08/2018			Bond Future	8.8930	97.8641	8.7605	98.8703	(1.489)	0.0000	0.0000	2
2018/03/20	2032	02/08/2018	9.68	Call	Bond Future	6,398.5200	6.3985	7,230.9500	7.2310	13.010	0	0	0
2018/03/20	2032	02/08/2018	9.68	Put	Bond Future	715.1900	0.7152	541.4300	0.5414	(24.296)	0	0	0
2018/03/20	2032	02/08/2018	9.67	Put	Bond Future	727.0500	0.7270	550.8100	0.5508	(24.240)	0	0	0
2018/03/20	2032	02/08/2018	9.66	Call	Bond Future	6,284.0200	6.2840	7,111.4700	7.1115	13.168	0	0	0
2018/03/20	2033	03/05/2018	107.71	Put	Bond Future	4,573.9700	4.5740	2,030.5700	2.0306	(55.606)	0	0	0
2018/03/20	2033	03/05/2018			Bond Future	103.1360	103.1360	105.6794	105.6794	2.466	0.0000	0.0000	6,055
2018/03/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	03/05/2018	107.70	Put	Bond Future	4,563.9700	4.5640	2,020.5700	2.0206	(55.728)	0	0	0
2018/03/20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	03/05/2018	107.69	Put	Bond Future	4,553.9700	4.5540	2,010.5700	2.0106	(55.850)	0	0	0
2018/03/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	02/08/2018			Bond Future	105.0490	105.0490	107.6394	107.6394	2.466	0.0000	0.0000	0
2018/03/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	02/08/2018	109.92	Put	Bond Future	4,870.9700	4.8710	2,280.5800	2.2806	(53.180)	0	0	0
2018/03/20	2033	02/08/2018	109.94	Put	Bond Future	4,890.9700	4.8910	2,300.5800	2.3006	(52.963)	0	0	0
2018/03/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2033	02/08/2018	109.93	Put	Bond Future	4,880.9700	4.8810	2,290.5800	2.2906	(53.071)	0	0	0
2018/03/20	2037	03/05/2018	9.99	Call	Bond Future	7,024.3500	7.0243	8,418.5100	8.4185	19.848	0	0	0
2018/03/20	2037	03/05/2018	9.97	Put	Bond Future	115.2500	0.1153	49.9700	0.0500	(56.642)	0	0	0
2018/03/20	2037	03/05/2018			Bond Future	9.1293	96.6557	8.9604	98.1110	(1.850)	0.0000	0.0000	48,150
2018/03/20	2037	03/05/2018	9.99	Put	Bond Future	107.5400	0.1075	46.3200	0.0463	(56.928)	0	0	0
2018/03/20	2037	03/05/2018	9.97	Call	Bond Future	6,880.3300	6.8803	8,270.4300	8.2704	20.204	0	0	0
2018/03/20	2037	03/05/2018	9.98	Put	Bond Future	111.3300	0.1113	48.1100	0.0481	(56.786)	0	0	0
2018/03/20	2037	03/05/2018	9.98	Call	Bond Future	6,952.3300	6.9523	8,344.4900	8.3445	20.024	0	0	0
2018/03/20	2037	02/08/2018	9.96	Put	Bond Future	886.3200	0.8863	627.1200	0.6271	(29.245)	0	0	0
2018/03/20	2037	02/08/2018	9.95	Call	Bond Future	7,080.1500	7.0801	8,300.0900	8.3001	17.230	0	0	0
2018/03/20	2037	02/08/2018			Bond Future	9.1769	94.1871	9.0029	95.6697	(1.896)	0.0000	0.0000	731
2018/03/20	2037	02/08/2018	9.96	Call	Bond Future	7,142.1500	7.1422	8,365.5900	8.3656	17.130	0	0	0
2018/03/20	2037	02/08/2018	9.95	Put	Bond Future	900.1200	0.9001	637.4200	0.6374	(29.185)	0	0	0
2018/03/20	2037	02/08/2018	9.97	Call	Bond Future	7,204.4100	7.2044	8,431.2800	8.4313	17.029	0	0	0
2018/03/20	2037	02/08/2018	9.97	Put	Bond Future	872.8800	0.8729	617.1100	0.6171	(29.302)	0	0	0
2018/03/20	2038	03/05/2018	132.28	Put	Bond Future	6,266.1100	6.2661	3,252.4100	3.2524	(48.095)	0	0	0
2018/03/20	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2038	03/05/2018			Bond Future	126.0139	126.0139	129.0276	129.0276	2.392	0.0000	0.0000	8,991
2018/03/20	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2038	03/05/2018	132.27	Put	Bond Future	6,256.1100	6.2561	3,242.4100	3.2424	(48.172)	0	0	0
2018/03/20	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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2018/03/20	2038	03/05/2018	132.29	Put	Bond Future	6,276.1100	6.2761	3,262.4100	3.2624	(48.019)	0	0	0
2018/03/20	2038	02/08/2018	134.55	Put	Bond Future	7,751.8800	7.7519	4,682.2700	4.6823	(39.598)	0	0	0
2018/03/20	2038	02/08/2018			Bond Future	126.7981	126.7981	129.8677	129.8677	2.421	0.0000	0.0000	0
2018/03/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2038	02/08/2018	134.54	Put	Bond Future	7,741.8800	7.7419	4,672.2700	4.6723	(39.649)	0	0	0
2018/03/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2038	02/08/2018	134.53	Put	Bond Future	7,731.8800	7.7319	4,662.2700	4.6623	(39.701)	0	0	0
2018/03/20	2040	03/05/2018	10.08	Put	Bond Future	120.1000	0.1201	52.4800	0.0525	(56.303)	0	0	0
2018/03/20	2040	03/05/2018			Bond Future	9.2095	100.4332	9.0406	102.0033	(1.834)	0.0000	0.0000	41,600
2018/03/20	2040	03/05/2018	10.07	Call	Bond Future	7,542.7000	7.5427	9,042.9900	9.0430	19.891	0	0	0
2018/03/20	2040	03/05/2018	10.07	Put	Bond Future	124.2300	0.1242	54.4500	0.0545	(56.170)	0	0	0
2018/03/20	2040	03/05/2018	8.50	Put	Bond Future	6,937.1800	6.9372	5,461.7500	5.4617	(21.268)	0	0	0
2018/03/20	2040	03/05/2018	8.50	Call	Bond Future	63.3600	0.0634	158.0000	0.1580	149.369	0	0	1,011
2018/03/20	2040	03/05/2018	10.08	Call	Bond Future	7,619.4000	7.6194	9,121.8500	9.1218	19.719	0	0	0
2018/03/20	2040	03/05/2018	10.06	Call	Bond Future	7,466.0600	7.4661	8,964.1200	8.9641	20.065	0	0	0
2018/03/20	2040	03/05/2018	10.06	Put	Bond Future	128.5300	0.1285	56.5200	0.0565	(56.026)	0	0	0
2018/03/20	2040	03/05/2018	10.00	Put	Bond Future	157.2300	0.1572	70.4800	0.0705	(55.174)	0	0	0
2018/03/20	2040	03/05/2018	10.00	Call	Bond Future	7,006.6100	7.0066	8,489.9300	8.4899	21.170	0	0	1,500
2018/03/20	2040	03/05/2018	9.00	Put	Bond Future	2,814.4000	2.8144	1,850.7200	1.8507	(34.241)	0	0	0
2018/03/20	2040	03/05/2018	9.00	Call	Bond Future	860.6800	0.8607	1,467.0700	1.4671	70.455	0	0	1,239
2018/03/20	2040	02/08/2018	10.04	Call	Bond Future	7,702.0400	7.7020	9,016.7200	9.0167	17.069	0	0	0
2018/03/20	2040	02/08/2018	10.03	Put	Bond Future	1,004.5100	1.0045	716.0000	0.7160	(28.721)	0	0	0
2018/03/20	2040	02/08/2018			Bond Future	9.2575	97.7842	9.0836	99.3836	(1.878)	0.0000	0.0000	420
2018/03/20	2040	02/08/2018	10.05	Call	Bond Future	7,768.1700	7.7682	9,086.5600	9.0866	16.972	0	0	0
2018/03/20	2040	02/08/2018	10.05	Put	Bond Future	974.6900	0.9747	693.6300	0.6936	(28.836)	0	0	0
2018/03/20	2040	02/08/2018	10.04	Put	Bond Future	989.4900	0.9895	704.7200	0.7047	(28.779)	0	0	0
2018/03/20	2040	02/08/2018	10.03	Call	Bond Future	7,636.0200	7.6360	8,946.9600	8.9470	17.168	0	0	0
2018/03/20	2044	03/05/2018	10.10	Call	Bond Future	7,529.3700	7.5294	9,149.8700	9.1499	21.522	0	0	0
2018/03/20	2044	03/05/2018	10.09	Put	Bond Future	138.2600	0.1383	58.1700	0.0582	(57.927)	0	0	0
2018/03/20	2044	03/05/2018			Bond Future	9.2539	97.4061	9.0750	99.1042	(1.933)	0.0000	0.0000	26,048
2018/03/20	2044	03/05/2018	10.11	Call	Bond Future	7,606.5500	7.6065	9,229.4100	9.2294	21.335	0	0	0
2018/03/20	2044	03/05/2018	10.11	Put	Bond Future	129.3600	0.1294	54.0800	0.0541	(58.194)	0	0	0
2018/03/20	2044	03/05/2018	10.10	Put	Bond Future	133.7200	0.1337	56.0800	0.0561	(58.062)	0	0	0
2018/03/20	2044	03/05/2018	10.09	Call	Bond Future	7,452.2500	7.4523	9,070.3000	9.0703	21.712	0	0	0
2018/03/20	2044	02/08/2018	10.07	Call	Bond Future	7,767.3400	7.7673	9,181.1300	9.1811	18.202	0	0	0
2018/03/20	2044	02/08/2018			Bond Future	9.3007	94.8262	9.1166	96.5561	(1.979)	0.0000	0.0000	0
2018/03/20	2044	02/08/2018	10.05	Call	Bond Future	7,635.0700	7.6351	9,040.7400	9.0407	18.411	0	0	0
2018/03/20	2044	02/08/2018	10.05	Put	Bond Future	1,099.4200	1.0994	775.1200	0.7751	(29.497)	0	0	0
2018/03/20	2044	02/08/2018	10.07	Put	Bond Future	1,067.7700	1.0678	751.5900	0.7516	(29.611)	0	0	0
2018/03/20	2044	02/08/2018	10.06	Call	Bond Future	7,701.2300	7.7012	9,110.9800	9.1110	18.306	0	0	0
2018/03/20	2044	02/08/2018	10.06	Put	Bond Future	1,083.5600	1.0836	763.3400	0.7633	(29.553)	0	0	0
2018/03/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2046	03/05/2018			Bond Future	117.3368	117.3368	119.4451	119.4451	1.797	0.0000	0.0000	10,874
2018/03/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/20	2046	03/05/2018	127.93	Put	Bond Future	10,593.1700	10.5932	8,484.8500	8.4849	(19.903)	0	0	0
2018/03/20	2046	03/05/2018	127.95	Put	Bond Future	10,613.1700	10.6132	8,504.8500	8.5049	(19.865)	0	0	0
2018/03/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2046	03/05/2018	127.94	Put	Bond Future	10,603.1700	10.6032	8,494.8500	8.4949	(19.884)	0	0	0
2018/03/20	2046	02/08/2018	128.78	Put	Bond Future	9,266.8400	9.2668	7,119.6300	7.1196	(23.171)	0	0	0
2018/03/20	2046	02/08/2018			Bond Future	119.5132	119.5132	121.6604	121.6604	1.797	0.0000	0.0000	0
2018/03/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2046	02/08/2018	128.77	Put	Bond Future	9,256.8400	9.2568	7,109.6300	7.1096	(23.196)	0	0	0
2018/03/20	2046	02/08/2018	128.79	Put	Bond Future	9,276.8400	9.2768	7,129.6300	7.1296	(23.146)	0	0	0
2018/03/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	03/05/2018	135.62	Put	Bond Future	11,562.5500	11.5626	9,115.4800	9.1155	(21.164)	0	0	0
2018/03/20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	03/05/2018			Bond Future	124.0575	124.0575	126.5045	126.5045	1.973	0.0000	0.0000	9,788
2018/03/20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	03/05/2018	135.61	Put	Bond Future	11,552.5500	11.5526	9,105.4800	9.1055	(21.182)	0	0	0
2018/03/20	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	03/05/2018	135.63	Put	Bond Future	11,572.5500	11.5726	9,125.4800	9.1255	(21.145)	0	0	0
2018/03/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	02/08/2018	137.54	Put	Bond Future	12,914.4800	12.9145	10,421.9300	10.4219	(19.300)	0	0	0
2018/03/20	2050	02/08/2018	137.52	Put	Bond Future	12,894.4800	12.8945	10,401.9300	10.4019	(19.330)	0	0	0
2018/03/20	2050	02/08/2018			Bond Future	124.6255	124.6255	127.1181	127.1181	2.000	0.0000	0.0000	0
2018/03/20	2050	02/08/2018	137.53	Put	Bond Future	12,904.4800	12.9045	10,411.9300	10.4119	(19.315)	0	0	0
2018/03/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	AL37	03/05/2018			Index Future	588.7450	588.7450	590.5760	590.5760	0.311	0.0000	0.0000	0
2018/03/20	AL37	02/08/2018			Index Future	599.6330	599.6330	601.4990	601.4990	0.311	0.0000	0.0000	0
2018/03/20	AL7T	03/05/2018			Index Future	688.3090	688.3090	692.6910	692.6910	0.637	0.0000	0.0000	0
2018/03/20	AL7T	02/08/2018			Index Future	701.0390	701.0390	705.5030	705.5030	0.637	0.0000	0.0000	0
2018/03/20	ALBI	03/05/2018			Index Future	626.4390	626.4390	633.1190	633.1190	1.066	0.0000	0.0000	814
2018/03/20	ALBI	02/08/2018			Index Future	638.0250	638.0250	644.8300	644.8300	1.067	0.0000	0.0000	0
2018/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	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
2018/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/20	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/20	EL28	03/05/2018	133.20	Put	Bond Future	4,224.5100		4.2245	3,180.2900	3.1803	(24.718)	0	0	0
2018/03/20	EL28	03/05/2018			Bond Future	128.9755		128.9755	130.0197	130.0197	0.810	0.0000	0.0000	0
2018/03/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	03/05/2018	133.19	Put	Bond Future	4,214.5100		4.2145	3,170.2900	3.1703	(24.777)	0	0	0
2018/03/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	03/05/2018	133.18	Put	Bond Future	4,204.5100		4.2045	3,160.2900	3.1603	(24.836)	0	0	0
2018/03/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	02/08/2018			Bond Future	131.3676		131.3676	132.4312	132.4312	0.810	0.0000	0.0000	0
2018/03/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	02/08/2018	134.93	Put	Bond Future	3,562.3700		3.5624	2,498.8400	2.4988	(29.855)	0	0	0
2018/03/20	EL28	02/08/2018	134.95	Put	Bond Future	3,582.3700		3.5824	2,518.8400	2.5188	(29.688)	0	0	0
2018/03/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	EL28	02/08/2018	134.94	Put	Bond Future	3,572.3700		3.5724	2,508.8400	2.5088	(29.771)	0	0	0
2018/03/20	ES33	03/05/2018	11.22	Call	Bond Future	4,895.9700		4.8960	5,919.1800	5.9192	20.899	0	0	0
2018/03/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES33	03/05/2018			Bond Future	10.4082		79.0240	10.2480	80.0472	(1.539)	0.0000	0.0000	9,466
2018/03/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES33	03/05/2018	11.20	Call	Bond Future	4,780.9000		4.7809	5,804.1100	5.8041	21.402	0	0	0
2018/03/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES33	03/05/2018	11.21	Call	Bond Future	4,838.4700		4.8385	5,861.6800	5.8617	21.147	0	0	0
2018/03/20	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES33	02/08/2018	11.14	Call	Bond Future	3,868.8800		3.8689	4,911.3100	4.9113	26.944	0	0	0
2018/03/20	ES33	02/08/2018			Bond Future	10.4954		80.4854	10.3298	81.5278	(1.578)	0.0000	0.0000	0
2018/03/20	ES33	02/08/2018	11.15	Call	Bond Future	3,926.6300		3.9266	4,969.0600	4.9691	26.548	0	0	0
2018/03/20	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES33	02/08/2018	11.16	Call	Bond Future	3,984.3200		3.9843	5,026.7500	5.0268	26.163	0	0	0

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2018/03/20	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	ES42	03/05/2018			Bond Future	10.5993	82.1554	10.4339	83.3800	(1.561)	0.0000	0.0000	7,957
2018/03/20	ES42	02/08/2018			Bond Future	10.6845	83.6747	10.5136	84.9222	(1.599)	0.0000	0.0000	0
2018/03/20	GOVI	03/05/2018	590.29	Call	GOVI	337,530.0000	33.7530	398,170.0000	39.8170	17.966	0	0	0
2018/03/20	GOVI	03/05/2018	590.27	Call	GOVI	337,730.0000	33.7730	398,370.0000	39.8370	17.955	0	0	0
2018/03/20	GOVI	03/05/2018			GOVI	624.0430	624.0430	630.1070	630.1070	0.972	0.0000	0.0000	472
2018/03/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GOVI	03/05/2018	590.28	Call	GOVI	337,630.0000	33.7630	398,270.0000	39.8270	17.960	0	0	0
2018/03/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GOVI	02/08/2018			GOVI	635.5840	635.5840	641.7620	641.7620	0.972	0.0000	0.0000	0
2018/03/20	GOVI	02/08/2018	605.71	Call	GOVI	298,740.0000	29.8740	360,520.0000	36.0520	20.680	0	0	0
2018/03/20	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GOVI	02/08/2018	605.72	Call	GOVI	298,640.0000	29.8640	360,420.0000	36.0420	20.687	0	0	0
2018/03/20	GOVI	02/08/2018	605.70	Call	GOVI	298,840.0000	29.8840	360,620.0000	36.0620	20.673	0	0	0
2018/03/20	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/20	IGOV	03/05/2018			Index Future	252.1910	252.1910	255.3170	255.3170	1.240	0.0000	0.0000	1,128
2018/03/20	IGOV	02/08/2018			Index Future	256.8690	256.8690	260.0520	260.0520	1.239	0.0000	0.0000	0
2018/03/20	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/20	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/03/20	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4500	100.4500	(0.010)	0.0000	0.0000	0
2018/03/20	IS01	22/03/2019			Interest Rate Swap	99.4300	99.4300	99.4000	99.4000	(0.030)	0.0000	0.0000	0
2018/03/20	IS01	20/06/2019			Interest Rate Swap	100.0500	100.0500	100.0100	100.0100	(0.040)	0.0000	0.0000	0
2018/03/20	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/20	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/03/20	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8300	98.8300	(0.010)	0.0000	0.0000	0
2018/03/20	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.1500	99.1500	(0.030)	0.0000	0.0000	0
2018/03/20	IS02	21/06/2019			Interest Rate Swap	99.5000	99.5000	99.4600	99.4600	(0.040)	0.0000	0.0000	0
2018/03/20	IS02	20/09/2019			Interest Rate Swap	99.8300	99.8300	99.7800	99.7800	(0.050)	0.0000	0.0000	0
2018/03/20	IS02	20/12/2019			Interest Rate Swap	100.7100	100.7100	100.6500	100.6500	(0.060)	0.0000	0.0000	0
2018/03/20	IS02	23/03/2020			Interest Rate Swap	98.4000	98.4000	98.3100	98.3100	(0.091)	0.0000	0.0000	0
2018/03/20	IS02	22/06/2020			Interest Rate Swap	100.2100	100.2100	100.1100	100.1100	(0.100)	0.0000	0.0000	0
2018/03/20	IS05	17/12/2020			Interest Rate Swap	95.6400	95.6400	95.5600	95.5600	(0.084)	0.0000	0.0000	0
2018/03/20	IS05	16/03/2021			Interest Rate Swap	94.7900	94.7900	94.7000	94.7000	(0.095)	0.0000	0.0000	0
2018/03/20	IS05	15/06/2021			Interest Rate Swap	93.9000	93.9000	93.8100	93.8100	(0.096)	0.0000	0.0000	0
2018/03/20	IS05	21/09/2021			Interest Rate Swap	94.0000	94.0000	93.9100	93.9100	(0.096)	0.0000	0.0000	0
2018/03/20	IS05	21/12/2021			Interest Rate Swap	96.1300	96.1300	96.0300	96.0300	(0.104)	0.0000	0.0000	51
2018/03/20	IS05	15/03/2022			Interest Rate Swap	96.1900	96.1900	96.0900	96.0900	(0.104)	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
2018/03/20	IS05	21/06/2022			Interest Rate Swap	97.3200	97.3200	97.2100	97.2100	(0.113)	0.0000	0.0000	0
2018/03/20	IS05	20/09/2022			Interest Rate Swap	99.4600	99.4600	99.3400	99.3400	(0.121)	0.0000	0.0000	0
2018/03/20	IS05	20/12/2022			Interest Rate Swap	100.6500	100.6500	100.5300	100.5300	(0.119)	0.0000	0.0000	0
2018/03/20	IS05	22/03/2023			Interest Rate Swap	95.6700	95.6700	95.5400	95.5400	(0.136)	0.0000	0.0000	0
2018/03/20	IS05	20/06/2023			Interest Rate Swap	99.9600	99.9600	99.8300	99.8300	(0.130)	0.0000	0.0000	0
2018/03/20	IS10	17/12/2025			Interest Rate Swap	93.3700	93.3700	93.1800	93.1800	(0.203)	0.0000	0.0000	0
2018/03/20	IS10	16/03/2026			Interest Rate Swap	90.3000	90.3000	90.1000	90.1000	(0.221)	0.0000	0.0000	0
2018/03/20	IS10	15/06/2026			Interest Rate Swap	88.9900	88.9900	88.7800	88.7800	(0.236)	0.0000	0.0000	0
2018/03/20	IS10	21/09/2026			Interest Rate Swap	91.1300	91.1300	90.9100	90.9100	(0.241)	0.0000	0.0000	0
2018/03/20	IS10	21/12/2026			Interest Rate Swap	94.9100	94.9100	94.6700	94.6700	(0.253)	0.0000	0.0000	0
2018/03/20	IS10	15/03/2027			Interest Rate Swap	93.4200	93.4200	93.1700	93.1700	(0.268)	0.0000	0.0000	0
2018/03/20	IS10	21/06/2027			Interest Rate Swap	95.4500	95.4500	95.2000	95.2000	(0.262)	0.0000	0.0000	0
2018/03/20	IS10	20/09/2027			Interest Rate Swap	99.1500	99.1500	98.8900	98.8900	(0.262)	0.0000	0.0000	0
2018/03/20	IS10	20/12/2027			Interest Rate Swap	99.4500	99.4500	99.1800	99.1800	(0.271)	0.0000	0.0000	0
2018/03/20	IS10	22/03/2028			Interest Rate Swap	94.6000	94.6000	94.3200	94.3200	(0.296)	0.0000	0.0000	0
2018/03/20	IS10	20/06/2028			Interest Rate Swap	100.0600	100.0600	99.7900	99.7900	(0.270)	0.0000	0.0000	0
2018/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/20	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2018/03/20	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/20	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/20	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/20	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/20	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/20	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/20	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/20	R023	03/05/2018	8.27	Call	Bond Future	3,064.2000	3.0642	3,446.7000	3.4467	12.483	0	0	0
2018/03/20	R023	03/05/2018			Bond Future	7.4956	102.4484	7.3978	102.8410	(1.305)	0.0000	0.0000	73,819
2018/03/20	R023	03/05/2018	8.27	Put	Bond Future	19.9900	0.0200	9.8900	0.0099	(50.525)	0	0	0
2018/03/20	R023	03/05/2018	8.28	Call	Bond Future	3,101.7600	3.1018	3,484.7400	3.4847	12.347	0	0	0
2018/03/20	R023	03/05/2018	8.29	Put	Bond Future	18.0000	0.0180	8.8400	0.0088	(50.889)	0	0	0
2018/03/20	R023	03/05/2018	8.28	Put	Bond Future	18.9800	0.0190	9.3600	0.0094	(50.685)	0	0	0
2018/03/20	R023	03/05/2018	8.29	Call	Bond Future	3,139.3300	3.1393	3,522.7700	3.5228	12.214	0	0	0
2018/03/20	R023	03/05/2018	9.19	Call	Bond Future	6,516.4400	6.5164	6,909.0300	6.9090	6.025	0	0	0
2018/03/20	R023	03/05/2018	9.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,500
2018/03/20	R035	03/05/2018	9.91	Put	Bond Future	146.7700	0.1468	72.6600	0.0727	(50.494)	0	0	0
2018/03/20	R035	03/05/2018	8.75	Put	Bond Future	3,441.1900	3.4412	2,560.0900	2.5601	(25.605)	0	0	0
2018/03/20	R035	03/05/2018			Bond Future	9.0369	100.2552	8.8783	101.6133	(1.755)	0.0000	0.0000	66,923

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
2018/03/20	R035	03/05/2018	9.90	Call	Bond Future	7,082.3200	7.0823	8,363.8700	8.3639	18.095	0	0	0
2018/03/20	R035	03/05/2018	9.90	Put	Bond Future	152.2000	0.1522	75.6500	0.0757	(50.296)	0	0	0
2018/03/20	R035	03/05/2018	8.75	Call	Bond Future	964.5300	0.9645	1,441.5300	1.4415	49.454	0	0	1,000
2018/03/20	R035	03/05/2018	9.25	Call	Bond Future	2,923.6200	2.9236	3,862.9000	3.8629	32.127	0	0	0
2018/03/20	R035	03/05/2018	9.25	Put	Bond Future	1,141.3800	1.1414	722.5600	0.7226	(36.694)	0	0	1,000
2018/03/20	R035	03/05/2018	9.91	Call	Bond Future	7,152.8500	7.1528	8,436.8400	8.4368	17.951	0	0	0
2018/03/20	R035	03/05/2018	9.89	Call	Bond Future	7,011.8600	7.0119	8,290.9100	8.2909	18.241	0	0	0
2018/03/20	R035	03/05/2018	9.89	Put	Bond Future	157.7900	0.1578	78.7400	0.0787	(50.098)	0	0	0
2018/03/20	R035	02/08/2018	9.42	Call	Bond Future	5,118.2900	5.1183	6,030.1600	6.0302	17.816	0	0	0
2018/03/20	R035	02/08/2018			Bond Future	9.0799	102.1093	8.9164	103.4929	(1.801)	0.0000	0.0000	3
2018/03/20	R035	02/08/2018	9.42	Put	Bond Future	2,329.8000	2.3298	1,858.0500	1.8581	(20.249)	0	0	0
2018/03/20	R035	02/08/2018	9.44	Put	Bond Future	2,270.2200	2.2702	1,807.5400	1.8075	(20.380)	0	0	0
2018/03/20	R035	02/08/2018	9.43	Call	Bond Future	5,168.4300	5.1684	6,084.8500	6.0849	17.731	0	0	0
2018/03/20	R035	02/08/2018	9.44	Call	Bond Future	5,219.0100	5.2190	6,139.9500	6.1400	17.646	0	0	0
2018/03/20	R035	02/08/2018	9.43	Put	Bond Future	2,299.7400	2.2997	1,832.5400	1.8325	(20.315)	0	0	0
2018/03/20	R186	03/05/2018	8.92	Call	Bond Future	4,816.9200	4.8169	5,406.5200	5.4065	12.240	0	0	0
2018/03/20	R186	03/05/2018	8.91	Put	Bond Future	76.5400	0.0765	44.3900	0.0444	(42.004)	0	0	0
2018/03/20	R186	03/05/2018	10.14	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/03/20	R186	03/05/2018	9.72	Put	Bond Future	0.6100	0.0006	0.2500	0.0003	(59.016)	0	0	10,640
2018/03/20	R186	03/05/2018	8.40	Put	Bond Future	544.4100	0.5444	370.3600	0.3704	(31.970)	0	0	3,500
2018/03/20	R186	03/05/2018	8.00	Put	Bond Future	1,785.0500	1.7850	1,378.9400	1.3789	(22.751)	0	0	0
2018/03/20	R186	03/05/2018	8.69	Call	Bond Future	3,472.0000	3.4720	4,021.1600	4.0212	15.817	0	0	0
2018/03/20	R186	03/05/2018	8.50	Call	Bond Future	2,442.7400	2.4427	2,932.2800	2.9323	20.041	0	0	0
2018/03/20	R186	03/05/2018	7.85	Call	Bond Future	262.7200	0.2627	393.5900	0.3936	49.813	0	0	500
2018/03/20	R186	03/05/2018	8.35	Put	Bond Future	643.4500	0.6434	444.8300	0.4448	(30.868)	0	0	500
2018/03/20	R186	03/05/2018	8.45	Put	Bond Future	458.3300	0.4583	306.8300	0.3068	(33.055)	0	0	0
2018/03/20	R186	03/05/2018			Bond Future	8.1868	118.0686	8.0939	118.6892	(1.135)	0.0000	0.0000	195,620
2018/03/20	R186	03/05/2018	8.93	Call	Bond Future	4,876.7400	4.8767	5,467.5100	5.4675	12.114	0	0	0
2018/03/20	R186	03/05/2018	8.93	Put	Bond Future	70.3200	0.0703	40.5400	0.0405	(42.349)	0	0	0
2018/03/20	R186	03/05/2018	10.14	Call	Bond Future	12,074.8400	12.0748	12,695.3800	12.6954	5.139	0	0	0
2018/03/20	R186	03/05/2018	9.30	Put	Bond Future	10.6400	0.0106	5.3300	0.0053	(49.906)	0	0	0
2018/03/20	R186	03/05/2018	9.30	Call	Bond Future	7,110.5600	7.1106	7,725.8000	7.7258	8.652	0	0	1,120
2018/03/20	R186	03/05/2018	7.85	Put	Bond Future	2,532.4600	2.5325	2,042.7800	2.0428	(19.336)	0	0	0
2018/03/20	R186	03/05/2018	8.92	Put	Bond Future	73.3900	0.0734	42.4400	0.0424	(42.172)	0	0	0
2018/03/20	R186	03/05/2018	8.91	Call	Bond Future	4,757.1400	4.7571	5,345.5400	5.3455	12.369	0	0	0
2018/03/20	R186	03/05/2018	9.72	Call	Bond Future	9,627.3400	9.6273	10,247.5300	10.2475	6.442	0	0	0
2018/03/20	R186	03/05/2018	9.19	Put	Bond Future	20.3500	0.0204	10.7300	0.0107	(47.273)	0	0	0
2018/03/20	R186	03/05/2018	8.40	Call	Bond Future	1,951.1400	1.9511	2,397.6400	2.3976	22.884	0	0	0
2018/03/20	R186	03/05/2018	8.00	Call	Bond Future	533.3800	0.5334	747.8200	0.7478	40.204	0	0	0
2018/03/20	R186	03/05/2018	8.69	Put	Bond Future	188.0800	0.1881	116.6900	0.1167	(37.957)	0	0	0
2018/03/20	R186	03/05/2018	8.70	Put	Bond Future	180.8000	0.1808	111.8200	0.1118	(38.153)	0	0	0
2018/03/20	R186	03/05/2018	8.50	Put	Bond Future	384.0100	0.3840	253.0000	0.2530	(34.116)	0	0	3,500
2018/03/20	R186	03/05/2018	8.35	Call	Bond Future	1,722.3100	1.7223	2,144.2400	2.1442	24.498	0	0	0
2018/03/20	R186	03/05/2018	8.45	Call	Bond Future	2,191.6800	2.1917	2,660.7300	2.6607	21.401	0	0	0
2018/03/20	R186	03/05/2018	9.75	Call	Bond Future	9,804.6500	9.8047	10,424.9100	10.4249	6.326	0	0	0
2018/03/20	R186	03/05/2018	9.75	Put	Bond Future	0.4800	0.0005	0.1900	0.0002	(60.417)	0	0	3,200
2018/03/20	R186	03/05/2018	9.19	Call	Bond Future	6,445.1300	6.4451	7,056.0600	7.0561	9.479	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
2018/03/20	R186	03/05/2018	8.70	Call	Bond Future	3,528.7100	3.5287	4,080.2800	4.0803	15.631	0	0	0
2018/03/20	R186	03/05/2018	8.85	Call	Bond Future	4,400.4700	4.4005	4,980.7000	4.9807	13.186	0	0	0
2018/03/20	R186	03/05/2018	8.85	Put	Bond Future	98.4700	0.0985	58.1500	0.0582	(40.946)	0	0	4,745
2018/03/20	R186	02/08/2018	8.48	Put	Bond Future	1,277.7300	1.2777	1,057.5600	1.0576	(17.231)	0	0	0
2018/03/20	R186	02/08/2018	8.25	Call	Bond Future	2,064.4100	2.0644	2,405.9200	2.4059	16.543	0	0	1,470
2018/03/20	R186	02/08/2018			Bond Future	8.2173	114.9519	8.1202	115.5844	(1.182)	0.0000	0.0000	191
2018/03/20	R186	02/08/2018	8.47	Call	Bond Future	2,924.2500	2.9243	3,333.6500	3.3337	14.000	0	0	0
2018/03/20	R186	02/08/2018	8.47	Put	Bond Future	1,299.2500	1.2993	1,076.2300	1.0762	(17.165)	0	0	0
2018/03/20	R186	02/08/2018	7.50	Put	Bond Future	5,119.0900	5.1191	4,587.8400	4.5878	(10.378)	0	0	0
2018/03/20	R186	02/08/2018	8.48	Call	Bond Future	2,966.3900	2.9664	3,378.6400	3.3786	13.897	0	0	0
2018/03/20	R186	02/08/2018	8.25	Put	Bond Future	1,852.1200	1.8521	1,561.2100	1.5612	(15.707)	0	0	0
2018/03/20	R186	02/08/2018	8.46	Call	Bond Future	2,882.1100	2.8821	3,288.6300	3.2886	14.105	0	0	0
2018/03/20	R186	02/08/2018	8.46	Put	Bond Future	1,320.8200	1.3208	1,094.9200	1.0949	(17.103)	0	0	0
2018/03/20	R186	02/08/2018	7.50	Call	Bond Future	336.8300	0.3368	438.0000	0.4380	30.036	0	0	1,470
2018/03/20	R186	01/11/2018	9.14	Call	Bond Future	6,324.3600	6.3244	6,839.0300	6.8390	8.138	0	0	0
2018/03/20	R186	01/11/2018	7.96	Put	Bond Future	3,491.7500	3.4918	3,110.9700	3.1110	(10.905)	0	0	0
2018/03/20	R186	01/11/2018	8.54	Put	Bond Future	1,795.8600	1.7959	1,559.4400	1.5594	(13.165)	0	0	0
2018/03/20	R186	01/11/2018			Bond Future	8.2441	117.1065	8.1431	117.7485	(1.226)	0.0000	0.0000	0
2018/03/20	R186	01/11/2018	8.46	Put	Bond Future	1,975.3700	1.9754	1,720.9200	1.7209	(12.881)	0	0	0
2018/03/20	R186	01/11/2018	8.46	Call	Bond Future	3,330.9600	3.3310	3,718.4700	3.7185	11.634	0	0	5,000
2018/03/20	R186	01/11/2018	8.53	Call	Bond Future	3,608.1800	3.6082	4,011.5000	4.0115	11.178	0	0	0
2018/03/20	R186	01/11/2018	8.53	Put	Bond Future	1,817.5800	1.8176	1,578.9400	1.5789	(13.130)	0	0	0
2018/03/20	R186	01/11/2018	9.14	Put	Bond Future	835.0900	0.8351	707.8000	0.7078	(15.243)	0	0	5,000
2018/03/20	R186	01/11/2018	7.96	Call	Bond Future	1,674.8300	1.6748	1,936.0100	1.9360	15.594	0	0	5,000
2018/03/20	R186	01/11/2018	8.54	Call	Bond Future	3,648.4200	3.6484	4,053.9600	4.0540	11.115	0	0	0
2018/03/20	R186	01/11/2018	8.52	Call	Bond Future	3,567.7600	3.5678	3,968.8700	3.9689	11.243	0	0	0
2018/03/20	R186	01/11/2018	8.52	Put	Bond Future	1,839.1700	1.8392	1,598.3200	1.5983	(13.096)	0	0	0
2018/03/20	R197	03/05/2018	304.46	Call	Bond Future	1,670.1700	1.6702	2,587.5900	2.5876	54.930	0	0	0
2018/03/20	R197	03/05/2018			Bond Future	306.1302	306.1302	307.0476	307.0476	0.300	0.0000	0.0000	2,388
2018/03/20	R197	03/05/2018	304.44	Call	Bond Future	1,690.1700	1.6902	2,607.5900	2.6076	54.280	0	0	0
2018/03/20	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R197	03/05/2018	304.45	Call	Bond Future	1,680.1700	1.6802	2,597.5900	2.5976	54.603	0	0	0
2018/03/20	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R202	03/05/2018	247.48	Put	Bond Future	10,753.5600	10.7536	6,212.9200	6.2129	(42.225)	0	0	0
2018/03/20	R202	03/05/2018	247.47	Call	Bond Future	6.6600	0.0067	134.7500	0.1347	1923.273	0	0	0
2018/03/20	R202	03/05/2018			Bond Future	236.7331	236.7331	241.4011	241.4011	1.972	0.0000	0.0000	23,064
2018/03/20	R202	03/05/2018	247.48	Call	Bond Future	6.6100	0.0066	134.0300	0.1340	1927.685	0	0	0
2018/03/20	R202	03/05/2018	247.47	Put	Bond Future	10,743.6100	10.7436	6,203.6400	6.2036	(42.257)	0	0	0
2018/03/20	R202	03/05/2018	247.49	Call	Bond Future	6.5600	0.0066	133.3200	0.1333	1932.317	0	0	0
2018/03/20	R202	03/05/2018	247.49	Put	Bond Future	10,763.5100	10.7635	6,222.2100	6.2222	(42.192)	0	0	0
2018/03/20	R204	03/05/2018	7.10	Put	Bond Future	0.2400	0.0002	0.1000	0.0001	(58.333)	0	0	0
2018/03/20	R204	03/05/2018			Bond Future	6.3798	103.9926	6.3194	104.0293	(0.947)	0.0000	0.0000	21,652
2018/03/20	R204	03/05/2018	7.09	Call	Bond Future	429.3400	0.4293	465.8400	0.4658	8.501	0	0	0
2018/03/20	R204	03/05/2018	7.09	Put	Bond Future	0.2600	0.0003	0.1100	0.0001	(57.692)	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
2018/03/20	R204	03/05/2018	7.10	Call	Bond Future	435.3400	0.4353	471.8500	0.4719	8.387	0	0	0
2018/03/20	R204	03/05/2018	7.08	Call	Bond Future	423.3500	0.4234	459.8400	0.4598	8.619	0	0	0
2018/03/20	R204	03/05/2018	7.08	Put	Bond Future	0.2900	0.0003	0.1300	0.0001	(55.172)	0	0	0
2018/03/20	R207	03/05/2018	7.57	Call	Bond Future	1,310.3900	1.3104	1,424.4300	1.4244	8.703	0	0	0
2018/03/20	R207	03/05/2018	7.56	Put	Bond Future	0.6500	0.0007	0.2700	0.0003	(58.462)	0	0	0
2018/03/20	R207	03/05/2018			Bond Future	6.7344	103.0589	6.6621	103.1733	(1.074)	0.0000	0.0000	23,532
2018/03/20	R207	03/05/2018	7.58	Call	Bond Future	1,325.8800	1.3259	1,439.9600	1.4400	8.604	0	0	0
2018/03/20	R207	03/05/2018	7.58	Put	Bond Future	0.5500	0.0006	0.2300	0.0002	(58.182)	0	0	0
2018/03/20	R207	03/05/2018	7.57	Put	Bond Future	0.6000	0.0006	0.2400	0.0002	(60.000)	0	0	0
2018/03/20	R207	03/05/2018	7.56	Call	Bond Future	1,294.9000	1.2949	1,408.9200	1.4089	8.805	0	0	0
2018/03/20	R208	03/05/2018	7.77	Call	Bond Future	1,800.9400	1.8009	1,982.5000	1.9825	10.081	0	0	0
2018/03/20	R208	03/05/2018			Bond Future	7.0637	99.8824	6.9915	100.0679	(1.022)	0.0000	0.0000	35,809
2018/03/20	R208	03/05/2018	7.77	Put	Bond Future	8.2300	0.0082	4.3600	0.0044	(47.023)	0	0	0
2018/03/20	R208	03/05/2018	7.78	Call	Bond Future	1,825.5500	1.8256	2,007.3200	2.0073	9.957	0	0	0
2018/03/20	R208	03/05/2018	7.79	Put	Bond Future	7.2900	0.0073	3.8400	0.0038	(47.325)	0	0	0
2018/03/20	R208	03/05/2018	7.78	Put	Bond Future	7.7500	0.0078	4.0900	0.0041	(47.226)	0	0	0
2018/03/20	R208	03/05/2018	7.79	Call	Bond Future	1,850.1700	1.8502	2,032.1500	2.0322	9.836	0	0	0
2018/03/20	R209	03/05/2018	9.85	Put	Bond Future	89.1000	0.0891	39.1900	0.0392	(56.016)	0	0	0
2018/03/20	R209	03/05/2018	10.00	Call	Bond Future	6,524.2400	6.5242	7,642.0900	7.6421	17.134	0	0	0
2018/03/20	R209	03/05/2018	10.73	Call	Bond Future	10,835.8600	10.8359	11,982.8100	11.9828	10.585	0	0	0
2018/03/20	R209	03/05/2018	9.75	Call	Bond Future	5,004.9200	5.0049	6,082.8500	6.0828	21.537	0	0	435
2018/03/20	R209	03/05/2018	9.77	Call	Bond Future	5,125.7400	5.1257	6,208.1200	6.2081	21.117	0	0	0
2018/03/20	R209	03/05/2018	9.30	Call	Bond Future	2,446.3900	2.4464	3,326.5900	3.3266	35.980	0	0	1,321
2018/03/20	R209	03/05/2018			Bond Future	9.0354	76.1501	8.8771	77.2977	(1.752)	0.0000	0.0000	79,530
2018/03/20	R209	03/05/2018	9.85	Call	Bond Future	5,611.0600	5.6111	6,708.7500	6.7088	19.563	0	0	0
2018/03/20	R209	03/05/2018	10.73	Put	Bond Future	0.8900	0.0009	0.2400	0.0002	(73.034)	0	0	435
2018/03/20	R209	03/05/2018	10.22	Call	Bond Future	7,850.6400	7.8506	8,987.3000	8.9873	14.479	0	0	0
2018/03/20	R209	03/05/2018	10.22	Put	Bond Future	17.3700	0.0174	6.4300	0.0064	(62.982)	0	0	435
2018/03/20	R209	03/05/2018	9.75	Put	Bond Future	127.9400	0.1279	58.2700	0.0583	(54.455)	0	0	0
2018/03/20	R209	03/05/2018	9.86	Call	Bond Future	5,671.8600	5.6719	6,771.2300	6.7712	19.383	0	0	0
2018/03/20	R209	03/05/2018	10.00	Put	Bond Future	51.1900	0.0512	21.4400	0.0214	(58.117)	0	0	11,067
2018/03/20	R209	03/05/2018	9.47	Put	Bond Future	338.0300	0.3380	171.1000	0.1711	(49.383)	0	0	250
2018/03/20	R209	03/05/2018	9.77	Put	Bond Future	119.0600	0.1191	53.8400	0.0538	(54.779)	0	0	250
2018/03/20	R209	03/05/2018	9.30	Put	Bond Future	584.1000	0.5841	316.7000	0.3167	(45.780)	0	0	0
2018/03/20	R209	03/05/2018	8.95	Put	Bond Future	1,579.6000	1.5796	995.0800	0.9951	(37.004)	0	0	0
2018/03/20	R209	03/05/2018	9.86	Put	Bond Future	85.8900	0.0859	37.6600	0.0377	(56.153)	0	0	0
2018/03/20	R209	03/05/2018	9.84	Call	Bond Future	5,550.2400	5.5502	6,646.2300	6.6462	19.747	0	0	0
2018/03/20	R209	03/05/2018	9.84	Put	Bond Future	92.3800	0.0924	40.7700	0.0408	(55.867)	0	0	0
2018/03/20	R209	03/05/2018	9.19	Put	Bond Future	815.0200	0.8150	462.7800	0.4628	(43.219)	0	0	0
2018/03/20	R209	03/05/2018	9.19	Call	Bond Future	1,911.4400	1.9114	2,706.8000	2.7068	41.611	0	0	250
2018/03/20	R209	03/05/2018	9.47	Call	Bond Future	3,361.2300	3.3612	4,341.9000	4.3419	29.176	0	0	0
2018/03/20	R209	03/05/2018	8.95	Call	Bond Future	963.8700	0.9639	1,526.9500	1.5269	58.419	0	0	1,321
2018/03/20	R209	02/08/2018	9.66	Call	Bond Future	4,962.2000	4.9622	5,868.9100	5.8689	18.272	0	0	435
2018/03/20	R209	02/08/2018	10.38	Call	Bond Future	8,745.7400	8.7457	9,830.7000	9.8307	12.406	0	0	0
2018/03/20	R209	02/08/2018	8.46	Put	Bond Future	5,198.0400	5.1980	4,312.3000	4.3123	(17.040)	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
2018/03/20	R209	02/08/2018	8.96	Put	Bond Future	2,739.9500	2.7400	2,144.7500	2.1447	(21.723)	0	0	0
2018/03/20	R209	02/08/2018	10.39	Put	Bond Future	250.7000	0.2507	168.0900	0.1681	(32.952)	0	0	0
2018/03/20	R209	02/08/2018			Bond Future	9.0752	77.5583	8.9124	78.7274	(1.793)	0.0000	0.0000	816
2018/03/20	R209	02/08/2018	9.43	Call	Bond Future	3,842.2100	3.8422	4,659.2300	4.6592	21.264	0	0	0
2018/03/20	R209	02/08/2018	9.43	Put	Bond Future	1,382.4400	1.3824	1,030.3000	1.0303	(25.472)	0	0	5,000
2018/03/20	R209	02/08/2018	10.84	Call	Bond Future	11,229.8400	11.2298	12,366.7600	12.3668	10.124	0	0	0
2018/03/20	R209	02/08/2018	10.84	Put	Bond Future	86.2700	0.0863	54.0300	0.0540	(37.371)	0	0	435
2018/03/20	R209	02/08/2018	10.21	Call	Bond Future	7,836.4900	7.8365	8,890.3600	8.8904	13.448	0	0	0
2018/03/20	R209	02/08/2018	10.21	Put	Bond Future	370.0100	0.3700	254.7200	0.2547	(31.159)	0	0	435
2018/03/20	R209	02/08/2018	8.96	Call	Bond Future	1,915.2200	1.9152	2,489.1800	2.4892	29.968	0	0	5,000
2018/03/20	R209	02/08/2018	9.66	Put	Bond Future	970.5800	0.9706	708.1300	0.7081	(27.041)	0	0	0
2018/03/20	R209	02/08/2018	10.38	Put	Bond Future	256.3200	0.2563	172.1200	0.1721	(32.850)	0	0	0
2018/03/20	R209	02/08/2018	8.46	Call	Bond Future	636.9500	0.6370	920.3700	0.9204	44.496	0	0	5,000
2018/03/20	R209	02/08/2018	10.39	Call	Bond Future	8,799.5700	8.7996	9,886.1200	9.8861	12.348	0	0	0
2018/03/20	R209	02/08/2018	10.40	Call	Bond Future	8,853.4200	8.8534	9,941.5500	9.9415	12.291	0	0	0
2018/03/20	R209	02/08/2018	10.40	Put	Bond Future	245.1800	0.2452	164.1500	0.1641	(33.049)	0	0	0
2018/03/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R209	01/11/2018	9.34	Put	Bond Future	2,429.2700	2.4293	1,979.2400	1.9792	(18.525)	0	0	0
2018/03/20	R209	01/11/2018	1,016.00	Call	Bond Future	74,975.3700	74.9754	76,164.9100	76.1649	1.587	0	0	0
2018/03/20	R209	01/11/2018	9.97	Call	Bond Future	6,897.4700	6.8975	7,833.5000	7.8335	13.571	0	0	0
2018/03/20	R209	01/11/2018			Bond Future	9.1143	75.8632	8.9472	77.0528	(1.833)	0.0000	0.0000	0
2018/03/20	R209	01/11/2018	1,016.01	Call	Bond Future	74,975.3700	74.9754	76,164.9100	76.1649	1.587	0	0	0
2018/03/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R209	01/11/2018	1,015.99	Call	Bond Future	74,975.3600	74.9754	76,164.9000	76.1649	1.587	0	0	0
2018/03/20	R209	01/11/2018	9.34	Call	Bond Future	3,993.5100	3.9935	4,733.0200	4.7330	18.518	0	0	0
2018/03/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R209	01/11/2018	9.97	Put	Bond Future	1,211.1100	1.2111	957.6000	0.9576	(20.932)	0	0	0
2018/03/20	R209	01/11/2018	10.57	Call	Bond Future	9,806.1200	9.8061	10,871.6300	10.8716	10.866	0	0	0
2018/03/20	R209	01/11/2018	10.57	Put	Bond Future	504.5300	0.5045	380.5000	0.3805	(24.583)	0	0	0
2018/03/20	R209	01/11/2018	9.94	Call	Bond Future	6,750.5800	6.7506	7,679.1900	7.6792	13.756	0	0	0
2018/03/20	R209	01/11/2018	9.94	Put	Bond Future	1,252.6900	1.2527	991.7600	0.9918	(20.830)	0	0	0
2018/03/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R210	03/05/2018	191.44	Put	Bond Future	4,471.1000	4.4711	2,808.5800	2.8086	(37.184)	0	0	0
2018/03/20	R210	03/05/2018			Bond Future	186.9689	186.9689	188.6314	188.6314	0.889	0.0000	0.0000	2,159
2018/03/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R210	03/05/2018	191.46	Put	Bond Future	4,491.1000	4.4911	2,828.5800	2.8286	(37.018)	0	0	0
2018/03/20	R210	03/05/2018	191.45	Put	Bond Future	4,481.1000	4.4811	2,818.5800	2.8186	(37.101)	0	0	0
2018/03/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R212	03/05/2018	154.30	Call	Bond Future	918.5500	0.9186	1,375.2500	1.3753	49.720	0	0	0
2018/03/20	R212	03/05/2018			Bond Future	155.2185	155.2185	155.6752	155.6752	0.294	0.0000	0.0000	4,755
2018/03/20	R212	03/05/2018	154.28	Call	Bond Future	938.5500	0.9386	1,395.2500	1.3953	48.660	0	0	0
2018/03/20	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/20	R212	03/05/2018	154.29	Call	Bond Future	928.5500	0.9286	1,385.2500	1.3853	49.184	0	0	0
2018/03/20	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/20	R213	03/05/2018	9.57	Put	Bond Future	69.3400	0.0693	35.3500	0.0354	(49.019)	0	0	0
2018/03/20	R213	03/05/2018	9.56	Call	Bond Future	5,580.0200	5.5800	6,402.7500	6.4027	14.744	0	0	0
2018/03/20	R213	03/05/2018			Bond Future	8.7289	88.1168	8.6059	88.9748	(1.409)	0.0000	0.0000	44,803
2018/03/20	R213	03/05/2018	9.57	Call	Bond Future	5,640.6000	5.6406	6,464.5700	6.4646	14.608	0	0	0
2018/03/20	R213	03/05/2018	9.56	Put	Bond Future	72.0900	0.0721	36.8600	0.0369	(48.869)	0	0	0
2018/03/20	R213	03/05/2018	9.58	Call	Bond Future	5,701.2300	5.7012	6,526.3800	6.5264	14.473	0	0	0
2018/03/20	R213	03/05/2018	9.58	Put	Bond Future	66.7200	0.0667	33.9100	0.0339	(49.176)	0	0	0
2018/03/20	R213	02/08/2018	9.06	Call	Bond Future	3,363.8700	3.3639	3,949.0700	3.9491	17.397	0	0	0
2018/03/20	R213	02/08/2018	9.05	Put	Bond Future	1,404.6800	1.4047	1,112.1600	1.1122	(20.825)	0	0	0
2018/03/20	R213	02/08/2018			Bond Future	8.7657	89.7464	8.6387	90.6205	(1.449)	0.0000	0.0000	1
2018/03/20	R213	02/08/2018	9.07	Call	Bond Future	3,408.5200	3.4085	3,997.3000	3.9973	17.274	0	0	0
2018/03/20	R213	02/08/2018	9.07	Put	Bond Future	1,361.2400	1.3612	1,075.9200	1.0759	(20.960)	0	0	0
2018/03/20	R213	02/08/2018	9.06	Put	Bond Future	1,382.8100	1.3828	1,093.9100	1.0939	(20.892)	0	0	0
2018/03/20	R213	02/08/2018	9.05	Call	Bond Future	3,319.4500	3.3194	3,901.0300	3.9010	17.520	0	0	0
2018/03/20	R214	03/05/2018	9.99	Put	Bond Future	105.7600	0.1058	46.9000	0.0469	(55.654)	0	0	0
2018/03/20	R214	03/05/2018			Bond Future	9.1702	75.8494	9.0069	77.0991	(1.781)	0.0000	0.0000	46,754
2018/03/20	R214	03/05/2018	9.98	Call	Bond Future	5,847.6700	5.8477	7,036.5400	7.0365	20.331	0	0	0
2018/03/20	R214	03/05/2018	9.98	Put	Bond Future	109.4800	0.1095	48.7000	0.0487	(55.517)	0	0	0
2018/03/20	R214	03/05/2018	9.99	Call	Bond Future	5,910.3100	5.9103	7,101.1000	7.1011	20.148	0	0	0
2018/03/20	R214	03/05/2018	9.97	Call	Bond Future	5,785.0400	5.7850	6,971.9400	6.9719	20.517	0	0	0
2018/03/20	R214	03/05/2018	9.97	Put	Bond Future	113.3200	0.1133	50.5700	0.0506	(55.374)	0	0	0
2018/03/20	R248	03/05/2018	10.06	Call	Bond Future	7,765.5400	7.7655	9,391.4000	9.3914	20.937	0	0	0
2018/03/20	R248	03/05/2018	10.05	Put	Bond Future	152.5900	0.1526	66.9200	0.0669	(56.144)	0	0	0
2018/03/20	R248	03/05/2018			Bond Future	9.2156	96.9095	9.0421	98.6185	(1.882)	0.0000	0.0000	90,984
2018/03/20	R248	03/05/2018	10.07	Call	Bond Future	7,844.5500	7.8446	9,472.8900	9.4729	20.758	0	0	0
2018/03/20	R248	03/05/2018	10.07	Put	Bond Future	142.9400	0.1429	62.3000	0.0623	(56.415)	0	0	0
2018/03/20	R248	03/05/2018	10.06	Put	Bond Future	147.6900	0.1477	64.5700	0.0646	(56.280)	0	0	0
2018/03/20	R248	03/05/2018	10.05	Call	Bond Future	7,686.5400	7.6865	9,309.8500	9.3099	21.119	0	0	0
Total													1187424