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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2018 TO 26/03/2018

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
2018/03/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	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
2018/03/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	2025	03/05/2018	133.21	Call	Bond Future	1,817.9600	1.8180	2,290.8200	2.2908	26.010	0	0	0
2018/03/26	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2025	03/05/2018			Bond Future	135.0280	135.0280	135.5008	135.5008	0.350	0.0000	0.0000	1,033
2018/03/26	2025	03/05/2018	133.22	Call	Bond Future	1,807.9600	1.8080	2,280.8200	2.2808	26.154	0	0	0
2018/03/26	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2025	03/05/2018	133.20	Call	Bond Future	1,827.9600	1.8280	2,300.8200	2.3008	25.868	0	0	0
2018/03/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2025	02/08/2018			Bond Future	136.1506	136.1506	136.6331	136.6331	0.354	0.0000	0.0000	0
2018/03/26	2025	02/08/2018	136.65	Put	Bond Future	499.3700	0.4994	16.8900	0.0169	(96.618)	0	0	0
2018/03/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2025	02/08/2018	136.67	Put	Bond Future	519.3700	0.5194	36.8900	0.0369	(92.897)	0	0	0
2018/03/26	2025	02/08/2018	136.66	Put	Bond Future	509.3700	0.5094	26.8900	0.0269	(94.721)	0	0	0
2018/03/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2029	03/05/2018			Bond Future	103.6892	103.6892	103.8951	103.8951	0.199	0.0000	0.0000	1,370
2018/03/26	2029	02/08/2018			Bond Future	105.6113	105.6113	105.8217	105.8217	0.199	0.0000	0.0000	0
2018/03/26	2030	03/05/2018	9.51	Call	Bond Future	7,565.6400	7.5656	8,223.3200	8.2233	8.693	0	0	0
2018/03/26	2030	03/05/2018			Bond Future	8.4056	99.1343	8.3139	99.7993	(1.090)	0.0000	0.0000	95,604
2018/03/26	2030	03/05/2018	9.49	Call	Bond Future	7,437.4700	7.4375	8,094.3800	8.0944	8.832	0	0	0
2018/03/26	2030	03/05/2018	9.49	Put	Bond Future	13.6800	0.0137	5.5400	0.0055	(59.503)	0	0	0
2018/03/26	2030	03/05/2018	9.51	Put	Bond Future	12.2800	0.0123	4.9100	0.0049	(60.016)	0	0	0
2018/03/26	2030	03/05/2018	9.50	Call	Bond Future	7,501.6500	7.5016	8,158.9100	8.1589	8.762	0	0	0
2018/03/26	2030	03/05/2018	9.50	Put	Bond Future	13.0400	0.0130	5.2500	0.0053	(59.739)	0	0	0
2018/03/26	2030	02/08/2018	9.46	Put	Bond Future	351.0400	0.3510	268.5700	0.2686	(23.493)	0	0	0
2018/03/26	2030	02/08/2018	8.51	Call	Bond Future	2,389.1100	2.3891	2,753.7300	2.7537	15.262	0	0	7,850
2018/03/26	2030	02/08/2018	8.91	Call	Bond Future	4,229.9000	4.2299	4,718.5000	4.7185	11.551	0	0	7,850
2018/03/26	2030	02/08/2018			Bond Future	8.4389	96.9618	8.3440	97.6392	(1.124)	0.0000	0.0000	127
2018/03/26	2030	02/08/2018	9.46	Call	Bond Future	7,256.8700	7.2569	7,851.7800	7.8518	8.198	0	0	0
2018/03/26	2030	02/08/2018	8.51	Put	Bond Future	1,885.4300	1.8854	1,572.6700	1.5727	(16.588)	0	0	0
2018/03/26	2030	02/08/2018	9.47	Call	Bond Future	7,314.6100	7.3146	7,910.8400	7.9108	8.151	0	0	0
2018/03/26	2030	02/08/2018	9.45	Put	Bond Future	357.7100	0.3577	273.9000	0.2739	(23.430)	0	0	0
2018/03/26	2030	02/08/2018	8.91	Put	Bond Future	957.9700	0.9580	769.1900	0.7692	(19.706)	0	0	0
2018/03/26	2030	02/08/2018	9.50	Call	Bond Future	7,488.1600	7.4882	8,088.2300	8.0882	8.014	0	0	0
2018/03/26	2030	02/08/2018	9.47	Put	Bond Future	344.4900	0.3445	263.3400	0.2633	(23.557)	0	0	0
2018/03/26	2030	02/08/2018	9.45	Call	Bond Future	7,199.2000	7.1992	7,792.7700	7.7928	8.245	0	0	0
2018/03/26	2030	02/08/2018	9.50	Put	Bond Future	325.5500	0.3255	248.2400	0.2482	(23.748)	0	0	7,850
2018/03/26	2032	03/05/2018	9.71	Put	Bond Future	13.0600	0.0131	5.2400	0.0052	(59.877)	0	0	0
2018/03/26	2032	03/05/2018	9.70	Call	Bond Future	8,264.1400	8.2641	8,980.7600	8.9808	8.671	0	0	0
2018/03/26	2032	03/05/2018			Bond Future	8.5854	98.1508	8.4938	98.8756	(1.066)	0.0000	0.0000	60,218

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2018/03/26	2032	03/05/2018	9.71	Call	Bond Future	8,332.9700	8.3330	9,049.9400	9.0499	8.604	0	0	0
2018/03/26	2032	03/05/2018	9.70	Put	Bond Future	13.6900	0.0137	5.5200	0.0055	(59.679)	0	0	0
2018/03/26	2032	03/05/2018	9.72	Call	Bond Future	8,401.7700	8.4018	9,119.0600	9.1191	8.537	0	0	0
2018/03/26	2032	03/05/2018	9.72	Put	Bond Future	12.4700	0.0125	4.9700	0.0050	(60.144)	0	0	0
2018/03/26	2032	02/08/2018	9.67	Call	Bond Future	8,106.2100	8.1062	8,754.5900	8.7546	7.999	0	0	0
2018/03/26	2032	02/08/2018	9.66	Put	Bond Future	397.4900	0.3975	306.2800	0.3063	(22.946)	0	0	0
2018/03/26	2032	02/08/2018			Bond Future	8.6185	99.9658	8.5240	100.7040	(1.096)	0.0000	0.0000	2
2018/03/26	2032	02/08/2018	9.68	Call	Bond Future	8,168.3500	8.1684	8,818.1100	8.8181	7.955	0	0	0
2018/03/26	2032	02/08/2018	9.68	Put	Bond Future	383.3200	0.3833	294.8900	0.2949	(23.069)	0	0	0
2018/03/26	2032	02/08/2018	9.67	Put	Bond Future	390.3400	0.3903	300.5300	0.3005	(23.008)	0	0	0
2018/03/26	2032	02/08/2018	9.66	Call	Bond Future	8,044.1200	8.0441	8,691.1000	8.6911	8.043	0	0	0
2018/03/26	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	03/05/2018			Bond Future	107.7338	107.7338	107.7355	107.7355	0.002	0.0000	0.0000	6,055
2018/03/26	2033	03/05/2018	107.70	Call	Bond Future	33.8000	0.0338	35.4500	0.0354	4.882	0	0	0
2018/03/26	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	03/05/2018	107.71	Call	Bond Future	23.8000	0.0238	25.4500	0.0254	6.933	0	0	0
2018/03/26	2033	03/05/2018	107.69	Call	Bond Future	43.8000	0.0438	45.4500	0.0454	3.767	0	0	0
2018/03/26	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	02/08/2018			Bond Future	109.7309	109.7309	109.7332	109.7332	0.002	0.0000	0.0000	0
2018/03/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	02/08/2018	109.92	Put	Bond Future	189.1100	0.1891	186.7900	0.1868	(1.227)	0	0	0
2018/03/26	2033	02/08/2018	109.94	Put	Bond Future	209.1100	0.2091	206.7900	0.2068	(1.109)	0	0	0
2018/03/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2033	02/08/2018	109.93	Put	Bond Future	199.1100	0.1991	196.7900	0.1968	(1.165)	0	0	0
2018/03/26	2037	03/05/2018	9.99	Call	Bond Future	9,690.4500	9.6904	10,591.0500	10.5911	9.294	0	0	0
2018/03/26	2037	03/05/2018	9.97	Put	Bond Future	18.0400	0.0180	7.1000	0.0071	(60.643)	0	0	0
2018/03/26	2037	03/05/2018			Bond Future	8.8126	99.4127	8.7110	100.3234	(1.153)	0.0000	0.0000	47,828
2018/03/26	2037	03/05/2018	9.99	Put	Bond Future	16.5700	0.0166	6.4600	0.0065	(61.014)	0	0	0
2018/03/26	2037	03/05/2018	9.97	Call	Bond Future	9,540.1900	9.5402	10,439.9600	10.4400	9.431	0	0	0
2018/03/26	2037	03/05/2018	9.98	Put	Bond Future	17.2900	0.0173	6.7700	0.0068	(60.844)	0	0	0
2018/03/26	2037	03/05/2018	9.98	Call	Bond Future	9,615.3600	9.6154	10,515.5500	10.5156	9.362	0	0	0
2018/03/26	2037	02/08/2018	9.96	Put	Bond Future	439.3500	0.4394	332.3900	0.3324	(24.345)	0	0	0
2018/03/26	2037	02/08/2018	9.95	Call	Bond Future	9,434.9100	9.4349	10,254.0800	10.2541	8.682	0	0	0
2018/03/26	2037	02/08/2018			Bond Future	8.8508	96.9950	8.7461	97.9227	(1.182)	0.0000	0.0000	731
2018/03/26	2037	02/08/2018	9.96	Call	Bond Future	9,503.0800	9.5031	10,323.8400	10.3238	8.637	0	0	0
2018/03/26	2037	02/08/2018	9.95	Put	Bond Future	446.9800	0.4470	338.4300	0.3384	(24.285)	0	0	0
2018/03/26	2037	02/08/2018	9.97	Call	Bond Future	9,571.3800	9.5714	10,393.7100	10.3937	8.592	0	0	0
2018/03/26	2037	02/08/2018	9.97	Put	Bond Future	431.9500	0.4320	326.5600	0.3266	(24.399)	0	0	0
2018/03/26	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2038	03/05/2018	132.27	Call	Bond Future	897.8000	0.8978	1,957.6900	1.9577	118.054	0	0	0
2018/03/26	2038	03/05/2018			Bond Future	133.1678	133.1678	134.2277	134.2277	0.796	0.0000	0.0000	8,991
2018/03/26	2038	03/05/2018	132.28	Call	Bond Future	887.8000	0.8878	1,947.6900	1.9477	119.384	0	0	0
2018/03/26	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2038	03/05/2018	132.29	Call	Bond Future	877.8000	0.8778	1,937.6900	1.9377	120.744	0	0	0

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2018/03/26	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2038	02/08/2018	134.55	Put	Bond Future	466.5200	0.4665	0.0000	0.0000	(100.000)	0	0	0
2018/03/26	2038	02/08/2018			Bond Future	134.0835	134.0835	135.1637	135.1637	0.806	0.0000	0.0000	0
2018/03/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	623.7200	0.6237	100.000	0	0	0
2018/03/26	2038	02/08/2018	134.54	Put	Bond Future	456.5200	0.4565	0.0000	0.0000	(100.000)	0	0	0
2018/03/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	613.7200	0.6137	100.000	0	0	0
2018/03/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	633.7200	0.6337	100.000	0	0	0
2018/03/26	2038	02/08/2018	134.53	Put	Bond Future	446.5200	0.4465	0.0000	0.0000	(100.000)	0	0	0
2018/03/26	2040	03/05/2018	10.08	Put	Bond Future	17.5000	0.0175	6.8400	0.0068	(60.914)	0	0	0
2018/03/26	2040	03/05/2018			Bond Future	8.8777	103.5566	8.7761	104.5446	(1.145)	0.0000	0.0000	41,923
2018/03/26	2040	03/05/2018	10.07	Call	Bond Future	10,560.0600	10.5601	11,537.0300	11.5370	9.252	0	0	0
2018/03/26	2040	03/05/2018	10.07	Put	Bond Future	18.2400	0.0182	7.1600	0.0072	(60.746)	0	0	0
2018/03/26	2040	03/05/2018	8.50	Put	Bond Future	4,076.1600	4.0762	3,244.6400	3.2446	(20.400)	0	0	0
2018/03/26	2040	03/05/2018	8.50	Call	Bond Future	325.6900	0.3257	482.2200	0.4822	48.061	0	0	1,011
2018/03/26	2040	03/05/2018	10.08	Call	Bond Future	10,640.1500	10.6402	11,617.5400	11.6175	9.186	0	0	0
2018/03/26	2040	03/05/2018	10.06	Call	Bond Future	10,479.9100	10.4799	11,456.4400	11.4564	9.318	0	0	0
2018/03/26	2040	03/05/2018	10.06	Put	Bond Future	19.0300	0.0190	7.5100	0.0075	(60.536)	0	0	0
2018/03/26	2040	03/05/2018	10.00	Put	Bond Future	24.4200	0.0244	9.9000	0.0099	(59.459)	0	0	0
2018/03/26	2040	03/05/2018	10.00	Call	Bond Future	9,997.1500	9.9972	10,970.6800	10.9707	9.738	0	0	1,500
2018/03/26	2040	03/05/2018	9.00	Put	Bond Future	1,089.0900	1.0891	707.7500	0.7078	(35.015)	0	0	0
2018/03/26	2040	03/05/2018	9.00	Call	Bond Future	2,258.7200	2.2587	2,865.4300	2.8654	26.861	0	0	1,239
2018/03/26	2040	02/08/2018	10.04	Call	Bond Future	10,373.7900	10.3738	11,264.2100	11.2642	8.583	0	0	0
2018/03/26	2040	02/08/2018	10.03	Put	Bond Future	488.4900	0.4885	370.8000	0.3708	(24.093)	0	0	0
2018/03/26	2040	02/08/2018			Bond Future	8.9160	100.9651	8.8115	101.9715	(1.172)	0.0000	0.0000	420
2018/03/26	2040	02/08/2018	10.05	Call	Bond Future	10,446.7000	10.4467	11,338.7900	11.3388	8.539	0	0	0
2018/03/26	2040	02/08/2018	10.05	Put	Bond Future	472.3200	0.4723	358.0000	0.3580	(24.204)	0	0	0
2018/03/26	2040	02/08/2018	10.04	Put	Bond Future	480.3400	0.4803	364.3500	0.3644	(24.147)	0	0	0
2018/03/26	2040	02/08/2018	10.03	Call	Bond Future	10,300.9000	10.3009	11,189.6200	11.1896	8.628	0	0	0
2018/03/26	2044	03/05/2018	10.10	Call	Bond Future	10,653.3300	10.6533	11,603.9500	11.6039	8.923	0	0	0
2018/03/26	2044	03/05/2018	10.09	Put	Bond Future	20.0900	0.0201	8.1900	0.0082	(59.233)	0	0	0
2018/03/26	2044	03/05/2018			Bond Future	8.9172	100.6445	8.8207	101.6066	(1.082)	0.0000	0.0000	26,932
2018/03/26	2044	03/05/2018	10.11	Call	Bond Future	10,734.0900	10.7341	11,685.1400	11.6851	8.860	0	0	0
2018/03/26	2044	03/05/2018	10.11	Put	Bond Future	18.5000	0.0185	7.4800	0.0075	(59.568)	0	0	0
2018/03/26	2044	03/05/2018	10.10	Put	Bond Future	19.2800	0.0193	7.8300	0.0078	(59.388)	0	0	0
2018/03/26	2044	03/05/2018	10.09	Call	Bond Future	10,572.4800	10.5725	11,522.6500	11.5227	8.987	0	0	0
2018/03/26	2044	02/08/2018	10.07	Call	Bond Future	10,519.4400	10.5194	11,380.3600	11.3804	8.184	0	0	0
2018/03/26	2044	02/08/2018			Bond Future	8.9545	98.1243	8.8553	99.1043	(1.107)	0.0000	0.0000	0
2018/03/26	2044	02/08/2018	10.05	Call	Bond Future	10,372.8100	10.3728	11,230.3500	11.2304	8.267	0	0	0
2018/03/26	2044	02/08/2018	10.05	Put	Bond Future	538.9900	0.5390	416.5800	0.4166	(22.711)	0	0	0
2018/03/26	2044	02/08/2018	10.07	Put	Bond Future	521.7000	0.5217	402.6700	0.4027	(22.816)	0	0	0
2018/03/26	2044	02/08/2018	10.06	Call	Bond Future	10,446.1700	10.4462	11,305.4000	11.3054	8.225	0	0	0
2018/03/26	2044	02/08/2018	10.06	Put	Bond Future	530.3300	0.5303	409.6100	0.4096	(22.763)	0	0	0
2018/03/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2046	03/05/2018			Bond Future	126.0269	126.0269	126.0294	126.0294	0.002	0.0000	0.0000	10,874
2018/03/26	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
2018/03/26	2046	03/05/2018	127.93	Put	Bond Future	1,903.0500	1.9031	1,900.5500	1.9006	(0.131)	0	0	0
2018/03/26	2046	03/05/2018	127.95	Put	Bond Future	1,923.0500	1.9231	1,920.5500	1.9206	(0.130)	0	0	0
2018/03/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2046	03/05/2018	127.94	Put	Bond Future	1,913.0500	1.9131	1,910.5500	1.9106	(0.131)	0	0	0
2018/03/26	2046	02/08/2018	128.78	Put	Bond Future	416.7400	0.4167	413.4700	0.4135	(0.785)	0	0	0
2018/03/26	2046	02/08/2018			Bond Future	128.3633	128.3633	128.3665	128.3665	0.003	0.0000	0.0000	0
2018/03/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2046	02/08/2018	128.77	Put	Bond Future	406.7400	0.4067	403.4700	0.4035	(0.804)	0	0	0
2018/03/26	2046	02/08/2018	128.79	Put	Bond Future	426.7400	0.4267	423.4700	0.4235	(0.766)	0	0	0
2018/03/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	03/05/2018	135.62	Put	Bond Future	234.5400	0.2345	231.8700	0.2319	(1.138)	0	0	0
2018/03/26	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	03/05/2018			Bond Future	135.3855	135.3855	135.3881	135.3881	0.002	0.0000	0.0000	9,788
2018/03/26	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	03/05/2018	135.61	Put	Bond Future	224.5400	0.2245	221.8700	0.2219	(1.189)	0	0	0
2018/03/26	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	03/05/2018	135.63	Put	Bond Future	244.5400	0.2445	241.8700	0.2419	(1.092)	0	0	0
2018/03/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	02/08/2018	137.54	Put	Bond Future	1,377.6500	1.3776	1,374.3600	1.3744	(0.239)	0	0	0
2018/03/26	2050	02/08/2018	137.52	Put	Bond Future	1,357.6500	1.3576	1,354.3600	1.3544	(0.242)	0	0	0
2018/03/26	2050	02/08/2018			Bond Future	136.1624	136.1624	136.1656	136.1656	0.002	0.0000	0.0000	0
2018/03/26	2050	02/08/2018	137.53	Put	Bond Future	1,367.6500	1.3676	1,364.3600	1.3644	(0.241)	0	0	0
2018/03/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	AL37	03/05/2018			Index Future	591.9700	591.9700	593.3960	593.3960	0.241	0.0000	0.0000	0
2018/03/26	AL37	02/08/2018			Index Future	602.9170	602.9170	604.3700	604.3700	0.241	0.0000	0.0000	0
2018/03/26	AL7T	03/05/2018			Index Future	697.3510	697.3510	701.0220	701.0220	0.526	0.0000	0.0000	0
2018/03/26	AL7T	02/08/2018			Index Future	710.2460	710.2460	713.9860	713.9860	0.527	0.0000	0.0000	0
2018/03/26	ALBI	03/05/2018			Index Future	639.6600	639.6600	644.2090	644.2090	0.711	0.0000	0.0000	811
2018/03/26	ALBI	02/08/2018			Index Future	651.4890	651.4890	656.1230	656.1230	0.711	0.0000	0.0000	0
2018/03/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	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
2018/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	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
2018/03/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/26	EL28	03/05/2018	133.20	Put	Bond Future	1,090.2600	1.0903	1,085.8800	1.0859	(0.402)	0	0	0
2018/03/26	EL28	03/05/2018			Bond Future	132.1097	132.1097	132.1141	132.1141	0.003	0.0000	0.0000	0
2018/03/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	03/05/2018	133.19	Put	Bond Future	1,080.2600	1.0803	1,075.8800	1.0759	(0.405)	0	0	0
2018/03/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	03/05/2018	133.18	Put	Bond Future	1,070.2600	1.0703	1,065.8800	1.0659	(0.409)	0	0	0
2018/03/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	02/08/2018			Bond Future	134.5588	134.5588	134.5640	134.5640	0.004	0.0000	0.0000	0
2018/03/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	02/08/2018	134.93	Put	Bond Future	371.2200	0.3712	365.9900	0.3660	(1.409)	0	0	0
2018/03/26	EL28	02/08/2018	134.95	Put	Bond Future	391.2200	0.3912	385.9900	0.3860	(1.337)	0	0	0
2018/03/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	EL28	02/08/2018	134.94	Put	Bond Future	381.2200	0.3812	375.9900	0.3760	(1.372)	0	0	0
2018/03/26	ES33	03/05/2018	11.22	Call	Bond Future	6,920.5800	6.9206	7,595.8200	7.5958	9.757	0	0	0
2018/03/26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES33	03/05/2018			Bond Future	10.0941	81.0486	9.9919	81.7238	(1.012)	0.0000	0.0000	9,466
2018/03/26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES33	03/05/2018	11.20	Call	Bond Future	6,805.5100	6.8055	7,480.7500	7.4808	9.922	0	0	0
2018/03/26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES33	03/05/2018	11.21	Call	Bond Future	6,863.0800	6.8631	7,538.3200	7.5383	9.839	0	0	0
2018/03/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES33	02/08/2018	11.14	Call	Bond Future	5,930.8600	5.9309	6,618.6000	6.6186	11.596	0	0	0
2018/03/26	ES33	02/08/2018			Bond Future	10.1708	82.5474	10.0653	83.2351	(1.038)	0.0000	0.0000	0
2018/03/26	ES33	02/08/2018	11.15	Call	Bond Future	5,988.6100	5.9886	6,676.3500	6.6763	11.484	0	0	0
2018/03/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES33	02/08/2018	11.16	Call	Bond Future	6,046.3000	6.0463	6,734.0400	6.7340	11.375	0	0	0

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2018/03/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	ES42	03/05/2018			Bond Future	10.2647	84.6647	10.1625	85.4570	(0.996)	0.0000	0.0000	7,957
2018/03/26	ES42	02/08/2018			Bond Future	10.3390	86.2303	10.2336	87.0373	(1.020)	0.0000	0.0000	0
2018/03/26	GOVI	03/05/2018	590.29	Call	GOVI	457,880.0000	45.7880	500,120.0000	50.0120	9.225	0	0	0
2018/03/26	GOVI	03/05/2018	590.27	Call	GOVI	458,080.0000	45.8080	500,320.0000	50.0320	9.221	0	0	0
2018/03/26	GOVI	03/05/2018			GOVI	636.0780	636.0780	640.3020	640.3020	0.664	0.0000	0.0000	473
2018/03/26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GOVI	03/05/2018	590.28	Call	GOVI	457,980.0000	45.7980	500,220.0000	50.0220	9.223	0	0	0
2018/03/26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GOVI	02/08/2018			GOVI	647.8410	647.8410	652.1430	652.1430	0.664	0.0000	0.0000	0
2018/03/26	GOVI	02/08/2018	605.71	Call	GOVI	421,310.0000	42.1310	464,330.0000	46.4330	10.211	0	0	0
2018/03/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GOVI	02/08/2018	605.72	Call	GOVI	421,210.0000	42.1210	464,230.0000	46.4230	10.213	0	0	0
2018/03/26	GOVI	02/08/2018	605.70	Call	GOVI	421,410.0000	42.1410	464,430.0000	46.4430	10.209	0	0	0
2018/03/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/26	IGOV	03/05/2018			Index Future	261.3040	261.3040	261.6090	261.6090	0.117	0.0000	0.0000	1,124
2018/03/26	IGOV	02/08/2018			Index Future	266.1480	266.1480	266.4610	266.4610	0.118	0.0000	0.0000	0
2018/03/26	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/26	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0200	100.0200	(0.010)	0.0000	0.0000	0
2018/03/26	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4100	100.4100	(0.020)	0.0000	0.0000	0
2018/03/26	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3500	99.3500	(0.020)	0.0000	0.0000	0
2018/03/26	IS01	20/06/2019			Interest Rate Swap	99.9600	99.9600	99.9400	99.9400	(0.020)	0.0000	0.0000	0
2018/03/26	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/26	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.4900	98.4900	(0.010)	0.0000	0.0000	0
2018/03/26	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.7900	98.7900	(0.020)	0.0000	0.0000	0
2018/03/26	IS02	15/03/2019			Interest Rate Swap	99.1200	99.1200	99.1000	99.1000	(0.020)	0.0000	0.0000	0
2018/03/26	IS02	21/06/2019			Interest Rate Swap	99.4200	99.4200	99.3900	99.3900	(0.030)	0.0000	0.0000	0
2018/03/26	IS02	20/09/2019			Interest Rate Swap	99.7200	99.7200	99.6900	99.6900	(0.030)	0.0000	0.0000	0
2018/03/26	IS02	20/12/2019			Interest Rate Swap	100.5700	100.5700	100.5500	100.5500	(0.020)	0.0000	0.0000	0
2018/03/26	IS02	23/03/2020			Interest Rate Swap	98.2300	98.2300	98.1900	98.1900	(0.041)	0.0000	0.0000	0
2018/03/26	IS02	22/06/2020			Interest Rate Swap	100.0100	100.0100	99.9600	99.9600	(0.050)	0.0000	0.0000	0
2018/03/26	IS05	17/12/2020			Interest Rate Swap	95.3900	95.3900	95.3500	95.3500	(0.042)	0.0000	0.0000	0
2018/03/26	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.4700	94.4700	(0.042)	0.0000	0.0000	0
2018/03/26	IS05	15/06/2021			Interest Rate Swap	93.5900	93.5900	93.5500	93.5500	(0.043)	0.0000	0.0000	0
2018/03/26	IS05	21/09/2021			Interest Rate Swap	93.6600	93.6600	93.6000	93.6000	(0.064)	0.0000	0.0000	0
2018/03/26	IS05	21/12/2021			Interest Rate Swap	95.7600	95.7600	95.6800	95.6800	(0.084)	0.0000	0.0000	51
2018/03/26	IS05	15/03/2022			Interest Rate Swap	95.8000	95.8000	95.7100	95.7100	(0.094)	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
2018/03/26	IS05	21/06/2022			Interest Rate Swap	96.8900	96.8900	96.7900	96.7900	(0.103)	0.0000	0.0000	0
2018/03/26	IS05	20/09/2022			Interest Rate Swap	99.0000	99.0000	98.8900	98.8900	(0.111)	0.0000	0.0000	0
2018/03/26	IS05	20/12/2022			Interest Rate Swap	100.1700	100.1700	100.0500	100.0500	(0.120)	0.0000	0.0000	0
2018/03/26	IS05	22/03/2023			Interest Rate Swap	95.1500	95.1500	95.0300	95.0300	(0.126)	0.0000	0.0000	0
2018/03/26	IS05	20/06/2023			Interest Rate Swap	99.4200	99.4200	99.2900	99.2900	(0.131)	0.0000	0.0000	0
2018/03/26	IS10	17/12/2025			Interest Rate Swap	92.6000	92.6000	92.3600	92.3600	(0.259)	0.0000	0.0000	0
2018/03/26	IS10	16/03/2026			Interest Rate Swap	89.5000	89.5000	89.2500	89.2500	(0.279)	0.0000	0.0000	0
2018/03/26	IS10	15/06/2026			Interest Rate Swap	88.1500	88.1500	87.9000	87.9000	(0.284)	0.0000	0.0000	0
2018/03/26	IS10	21/09/2026			Interest Rate Swap	90.2500	90.2500	90.0000	90.0000	(0.277)	0.0000	0.0000	0
2018/03/26	IS10	21/12/2026			Interest Rate Swap	94.0100	94.0100	93.7600	93.7600	(0.266)	0.0000	0.0000	0
2018/03/26	IS10	15/03/2027			Interest Rate Swap	92.4900	92.4900	92.2400	92.2400	(0.270)	0.0000	0.0000	0
2018/03/26	IS10	21/06/2027			Interest Rate Swap	94.5100	94.5100	94.2600	94.2600	(0.265)	0.0000	0.0000	0
2018/03/26	IS10	20/09/2027			Interest Rate Swap	98.2000	98.2000	97.9600	97.9600	(0.244)	0.0000	0.0000	0
2018/03/26	IS10	20/12/2027			Interest Rate Swap	98.4800	98.4800	98.2500	98.2500	(0.234)	0.0000	0.0000	0
2018/03/26	IS10	22/03/2028			Interest Rate Swap	93.5800	93.5800	93.3500	93.3500	(0.246)	0.0000	0.0000	0
2018/03/26	IS10	20/06/2028			Interest Rate Swap	99.0600	99.0600	98.8300	98.8300	(0.232)	0.0000	0.0000	0
2018/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/26	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/26	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/26	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/26	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/26	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/26	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/26	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/26	R023	03/05/2018	8.27	Call	Bond Future	3,730.4100	3.7304	4,038.2800	4.0383	8.253	0	0	0
2018/03/26	R023	03/05/2018			Bond Future	7.3262	103.1301	7.2494	103.4408	(1.048)	0.0000	0.0000	72,768
2018/03/26	R023	03/05/2018	8.27	Put	Bond Future	4.5500	0.0046	1.7500	0.0018	(61.538)	0	0	0
2018/03/26	R023	03/05/2018	8.28	Call	Bond Future	3,768.7100	3.7687	4,076.7400	4.0767	8.173	0	0	0
2018/03/26	R023	03/05/2018	8.29	Put	Bond Future	4.0100	0.0040	1.5200	0.0015	(62.095)	0	0	0
2018/03/26	R023	03/05/2018	8.28	Put	Bond Future	4.2800	0.0043	1.6400	0.0016	(61.682)	0	0	0
2018/03/26	R023	03/05/2018	8.29	Call	Bond Future	3,806.9900	3.8070	4,115.1700	4.1152	8.095	0	0	0
2018/03/26	R023	03/05/2018	9.19	Call	Bond Future	7,198.0800	7.1981	7,508.7500	7.5088	4.316	0	0	0
2018/03/26	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/26	R035	03/05/2018	9.91	Put	Bond Future	28.6900	0.0287	12.9000	0.0129	(55.037)	0	0	0
2018/03/26	R035	03/05/2018	8.75	Put	Bond Future	1,788.6800	1.7887	1,345.0600	1.3451	(24.802)	0	0	0
2018/03/26	R035	03/05/2018			Bond Future	8.7255	102.9477	8.6290	103.8045	(1.106)	0.0000	0.0000	66,808
2018/03/26	R035	03/05/2018	9.90	Call	Bond Future	9,652.6800	9.6527	10,492.9600	10.4930	8.705	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
2018/03/26	R035	03/05/2018	9.90	Put	Bond Future	30.0500	0.0300	13.5800	0.0136	(54.809)	0	0	0
2018/03/26	R035	03/05/2018	8.75	Call	Bond Future	2,004.5300	2.0045	2,417.6600	2.4177	20.610	0	0	1,000
2018/03/26	R035	03/05/2018	9.25	Call	Bond Future	4,880.6700	4.8807	5,583.3700	5.5834	14.398	0	0	0
2018/03/26	R035	03/05/2018	9.25	Put	Bond Future	405.9200	0.4059	251.8700	0.2519	(37.951)	0	0	1,000
2018/03/26	R035	03/05/2018	9.91	Call	Bond Future	9,727.2800	9.7273	10,568.2400	10.5682	8.645	0	0	0
2018/03/26	R035	03/05/2018	9.89	Call	Bond Future	9,578.0400	9.5780	10,417.6300	10.4176	8.766	0	0	0
2018/03/26	R035	03/05/2018	9.89	Put	Bond Future	31.4600	0.0315	14.3000	0.0143	(54.545)	0	0	0
2018/03/26	R035	02/08/2018	9.42	Call	Bond Future	6,976.1200	6.9761	7,609.9000	7.6099	9.085	0	0	0
2018/03/26	R035	02/08/2018			Bond Future	8.7591	104.8514	8.6597	105.7242	(1.135)	0.0000	0.0000	3
2018/03/26	R035	02/08/2018	9.42	Put	Bond Future	1,445.4900	1.4455	1,206.5000	1.2065	(16.533)	0	0	0
2018/03/26	R035	02/08/2018	9.44	Put	Bond Future	1,403.4600	1.4035	1,169.7000	1.1697	(16.656)	0	0	0
2018/03/26	R035	02/08/2018	9.43	Call	Bond Future	7,035.0800	7.0351	7,671.4800	7.6715	9.046	0	0	0
2018/03/26	R035	02/08/2018	9.44	Call	Bond Future	7,094.3900	7.0944	7,733.4000	7.7334	9.007	0	0	0
2018/03/26	R035	02/08/2018	9.43	Put	Bond Future	1,424.2500	1.4243	1,187.8800	1.1879	(16.596)	0	0	0
2018/03/26	R186	03/05/2018	8.92	Call	Bond Future	6,072.2200	6.0722	6,615.1300	6.6151	8.941	0	0	0
2018/03/26	R186	03/05/2018	8.91	Put	Bond Future	19.6600	0.0197	8.6500	0.0087	(56.002)	0	0	0
2018/03/26	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R186	03/05/2018	8.69	Call	Bond Future	4,651.7200	4.6517	5,176.0500	5.1761	11.272	0	0	0
2018/03/26	R186	03/05/2018	9.72	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	10,640
2018/03/26	R186	03/05/2018	8.40	Put	Bond Future	214.3400	0.2143	124.6000	0.1246	(41.868)	0	0	3,500
2018/03/26	R186	03/05/2018	8.00	Put	Bond Future	971.0200	0.9710	689.6800	0.6897	(28.974)	0	0	0
2018/03/26	R186	03/05/2018	8.45	Put	Bond Future	172.8800	0.1729	97.8500	0.0979	(43.400)	0	0	0
2018/03/26	R186	03/05/2018	8.50	Call	Bond Future	3,507.4600	3.5075	3,998.5800	3.9986	14.002	0	0	0
2018/03/26	R186	03/05/2018	8.25	Call	Bond Future	2,124.5300	2.1245	2,531.2300	2.5312	19.143	0	0	0
2018/03/26	R186	03/05/2018	7.85	Call	Bond Future	573.2100	0.5732	755.5500	0.7556	31.810	0	0	500
2018/03/26	R186	03/05/2018	8.35	Put	Bond Future	264.3200	0.2643	157.7800	0.1578	(40.307)	0	0	500
2018/03/26	R186	03/05/2018			Bond Future	7.9914	119.3786	7.9097	119.9321	(1.022)	0.0000	0.0000	192,508
2018/03/26	R186	03/05/2018	8.93	Call	Bond Future	6,134.1800	6.1342	6,677.5700	6.6776	8.858	0	0	0
2018/03/26	R186	03/05/2018	8.93	Put	Bond Future	17.7700	0.0178	7.7300	0.0077	(56.500)	0	0	0
2018/03/26	R186	03/05/2018	9.30	Put	Bond Future	1.8200	0.0018	0.6100	0.0006	(66.484)	0	0	0
2018/03/26	R186	03/05/2018	9.30	Call	Bond Future	8,411.7300	8.4117	8,963.9500	8.9639	6.565	0	0	1,093
2018/03/26	R186	03/05/2018	10.14	Call	Bond Future	13,384.8100	13.3848	13,938.2400	13.9382	4.135	0	0	0
2018/03/26	R186	03/05/2018	7.85	Put	Bond Future	1,532.9600	1.5330	1,161.8700	1.1619	(24.207)	0	0	0
2018/03/26	R186	03/05/2018	8.92	Put	Bond Future	18.7000	0.0187	8.1800	0.0082	(56.257)	0	0	0
2018/03/26	R186	03/05/2018	8.91	Call	Bond Future	6,010.2500	6.0102	6,552.6700	6.5527	9.025	0	0	0
2018/03/26	R186	03/05/2018	8.69	Put	Bond Future	57.8100	0.0578	28.7100	0.0287	(50.337)	0	0	0
2018/03/26	R186	03/05/2018	9.72	Call	Bond Future	10,936.7800	10.9368	11,490.1600	11.4902	5.060	0	0	0
2018/03/26	R186	03/05/2018	9.19	Put	Bond Future	4.0100	0.0040	1.4700	0.0015	(63.342)	0	0	0
2018/03/26	R186	03/05/2018	8.40	Call	Bond Future	2,931.0600	2.9311	3,394.7500	3.3948	15.820	0	0	0
2018/03/26	R186	03/05/2018	8.00	Call	Bond Future	1,029.3400	1.0293	1,301.4300	1.3014	26.433	0	0	0
2018/03/26	R186	03/05/2018	8.45	Call	Bond Future	3,216.2200	3.2162	3,694.6200	3.6946	14.875	0	0	0
2018/03/26	R186	03/05/2018	8.70	Put	Bond Future	55.1300	0.0551	27.2300	0.0272	(50.608)	0	0	0
2018/03/26	R186	03/05/2018	8.50	Put	Bond Future	138.7400	0.1387	76.4300	0.0764	(44.911)	0	0	3,500
2018/03/26	R186	03/05/2018	8.25	Put	Bond Future	395.1900	0.3952	248.4600	0.2485	(37.129)	0	0	3,500
2018/03/26	R186	03/05/2018	8.35	Call	Bond Future	2,653.1700	2.6532	3,100.0600	3.1001	16.844	0	0	0
2018/03/26	R186	03/05/2018	9.75	Call	Bond Future	11,114.2000	11.1142	11,667.6000	11.6676	4.979	0	0	0
2018/03/26	R186	03/05/2018	9.75	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	3,200

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
2018/03/26	R186	03/05/2018	9.19	Call	Bond Future	7,738.7800	7.7388	8,289.6700	8.2897	7.119	0	0	0
2018/03/26	R186	03/05/2018	8.85	Call	Bond Future	5,638.5800	5.6386	6,177.5100	6.1775	9.558	0	0	0
2018/03/26	R186	03/05/2018	8.85	Put	Bond Future	26.5900	0.0266	12.0900	0.0121	(54.532)	0	0	4,745
2018/03/26	R186	03/05/2018	8.70	Call	Bond Future	4,713.0300	4.7130	5,238.5600	5.2386	11.151	0	0	0
2018/03/26	R186	02/08/2018	8.48	Put	Bond Future	834.8400	0.8348	677.7000	0.6777	(18.823)	0	0	0
2018/03/26	R186	02/08/2018	8.25	Call	Bond Future	2,809.1300	2.8091	3,157.7300	3.1577	12.410	0	0	1,470
2018/03/26	R186	02/08/2018			Bond Future	8.0133	116.2860	7.9280	116.8498	(1.064)	0.0000	0.0000	291
2018/03/26	R186	02/08/2018	8.47	Call	Bond Future	3,809.5400	3.8095	4,213.8900	4.2139	10.614	0	0	0
2018/03/26	R186	02/08/2018	8.47	Put	Bond Future	850.4800	0.8505	691.0500	0.6911	(18.746)	0	0	0
2018/03/26	R186	02/08/2018	8.48	Call	Bond Future	3,857.5600	3.8576	4,264.2000	4.2642	10.541	0	0	0
2018/03/26	R186	02/08/2018	8.25	Put	Bond Future	1,262.7800	1.2628	1,047.6000	1.0476	(17.040)	0	0	0
2018/03/26	R186	02/08/2018	7.50	Put	Bond Future	4,015.7700	4.0158	3,574.1600	3.5742	(10.997)	0	0	0
2018/03/26	R186	02/08/2018	8.46	Call	Bond Future	3,761.4900	3.7615	4,163.5600	4.1636	10.689	0	0	0
2018/03/26	R186	02/08/2018	8.46	Put	Bond Future	866.1400	0.8661	704.4300	0.7044	(18.670)	0	0	0
2018/03/26	R186	02/08/2018	7.50	Call	Bond Future	567.5700	0.5676	689.7400	0.6897	21.525	0	0	1,470
2018/03/26	R186	01/11/2018	7.96	Put	Bond Future	2,705.0400	2.7050	2,400.9200	2.4009	(11.243)	0	0	0
2018/03/26	R186	01/11/2018	8.54	Put	Bond Future	1,311.0600	1.3111	1,131.3700	1.1314	(13.706)	0	0	0
2018/03/26	R186	01/11/2018	9.14	Call	Bond Future	7,423.4800	7.4235	7,904.8700	7.9049	6.485	0	0	0
2018/03/26	R186	01/11/2018			Bond Future	8.0314	118.4631	7.9424	119.0371	(1.108)	0.0000	0.0000	0
2018/03/26	R186	01/11/2018	8.46	Put	Bond Future	1,454.4400	1.4544	1,259.7800	1.2598	(13.384)	0	0	0
2018/03/26	R186	01/11/2018	8.46	Call	Bond Future	4,166.6100	4.1666	4,545.9600	4.5460	9.105	0	0	5,000
2018/03/26	R186	01/11/2018	8.53	Call	Bond Future	4,475.3600	4.4754	4,867.8600	4.8679	8.770	0	0	0
2018/03/26	R186	01/11/2018	8.53	Put	Bond Future	1,328.1800	1.3282	1,146.6700	1.1467	(13.666)	0	0	0
2018/03/26	R186	01/11/2018	7.96	Call	Bond Future	2,244.7000	2.2447	2,514.5900	2.5146	12.023	0	0	5,000
2018/03/26	R186	01/11/2018	8.54	Call	Bond Future	4,520.2000	4.5202	4,914.5200	4.9145	8.724	0	0	0
2018/03/26	R186	01/11/2018	9.14	Put	Bond Future	577.6300	0.5776	485.0100	0.4850	(16.034)	0	0	5,000
2018/03/26	R186	01/11/2018	8.52	Call	Bond Future	4,431.0000	4.4310	4,821.6400	4.8216	8.816	0	0	0
2018/03/26	R186	01/11/2018	8.52	Put	Bond Future	1,345.8300	1.3458	1,162.4600	1.1625	(13.625)	0	0	0
2018/03/26	R197	03/05/2018	304.46	Call	Bond Future	4,714.3400	4.7143	4,867.3500	4.8674	3.246	0	0	0
2018/03/26	R197	03/05/2018			Bond Future	309.1743	309.1743	309.3274	309.3274	0.049	0.0000	0.0000	2,388
2018/03/26	R197	03/05/2018	304.44	Call	Bond Future	4,734.3400	4.7343	4,887.3500	4.8874	3.232	0	0	0
2018/03/26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R197	03/05/2018	304.45	Call	Bond Future	4,724.3400	4.7243	4,877.3500	4.8774	3.239	0	0	0
2018/03/26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R202	03/05/2018	247.48	Put	Bond Future	2,491.6600	2.4917	2,435.7300	2.4357	(2.245)	0	0	0
2018/03/26	R202	03/05/2018	247.47	Call	Bond Future	881.5500	0.8816	830.0200	0.8300	(5.845)	0	0	0
2018/03/26	R202	03/05/2018			Bond Future	245.8665	245.8665	245.8710	245.8710	0.002	0.0000	0.0000	23,064
2018/03/26	R202	03/05/2018	247.48	Call	Bond Future	878.1800	0.8782	826.7100	0.8267	(5.861)	0	0	0
2018/03/26	R202	03/05/2018	247.47	Put	Bond Future	2,485.0300	2.4850	2,429.0400	2.4290	(2.253)	0	0	0
2018/03/26	R202	03/05/2018	247.49	Call	Bond Future	874.8200	0.8748	823.4000	0.8234	(5.878)	0	0	0
2018/03/26	R202	03/05/2018	247.49	Put	Bond Future	2,498.3000	2.4983	2,442.4200	2.4424	(2.237)	0	0	0
2018/03/26	R204	03/05/2018	7.10	Put	Bond Future	1,313.3800	1.3134	1,278.4000	1.2784	(2.663)	0	0	0
2018/03/26	R204	03/05/2018			Bond Future	6.3047	104.0382	6.3864	103.9886	1.297	0.0000	0.0000	21,652
2018/03/26	R204	03/05/2018	7.09	Call	Bond Future	1,790.8000	1.7908	1,706.2400	1.7062	(4.722)	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
2018/03/26	R204	03/05/2018	7.09	Put	Bond Future	1,316.1400		1.3161	1,281.1800	1.2812	(2.656)	0	0	0
2018/03/26	R204	03/05/2018	7.10	Call	Bond Future	1,794.0600		1.7941	1,709.4800	1.7095	(4.714)	0	0	0
2018/03/26	R204	03/05/2018	7.08	Call	Bond Future	1,787.5400		1.7875	1,703.0000	1.7030	(4.729)	0	0	0
2018/03/26	R204	03/05/2018	7.08	Put	Bond Future	1,318.9000		1.3189	1,283.9600	1.2840	(2.649)	0	0	0
2018/03/26	R207	03/05/2018	7.57	Call	Bond Future	1,488.1000		1.4881	1,545.0500	1.5450	3.827	0	0	0
2018/03/26	R207	03/05/2018	7.56	Put	Bond Future	0.0900		0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/03/26	R207	03/05/2018			Bond Future	6.6218		103.2371	6.5859	103.2941	(0.543)	0.0000	0.0000	23,494
2018/03/26	R207	03/05/2018	7.58	Call	Bond Future	1,503.6300		1.5036	1,560.5900	1.5606	3.788	0	0	0
2018/03/26	R207	03/05/2018	7.58	Put	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2018/03/26	R207	03/05/2018	7.57	Put	Bond Future	0.0800		0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/03/26	R207	03/05/2018	7.56	Call	Bond Future	1,472.5700		1.4726	1,529.5100	1.5295	3.867	0	0	0
2018/03/26	R208	03/05/2018	7.77	Call	Bond Future	2,138.6800		2.1387	2,310.3500	2.3103	8.027	0	0	0
2018/03/26	R208	03/05/2018			Bond Future	6.9300		100.2263	6.8630	100.3993	(0.967)	0.0000	0.0000	35,623
2018/03/26	R208	03/05/2018	7.77	Put	Bond Future	2.0800		0.0021	0.7800	0.0008	(62.500)	0	0	0
2018/03/26	R208	03/05/2018	7.78	Call	Bond Future	2,163.6300		2.1636	2,335.3800	2.3354	7.938	0	0	0
2018/03/26	R208	03/05/2018	7.79	Put	Bond Future	1.8100		0.0018	0.6700	0.0007	(62.983)	0	0	0
2018/03/26	R208	03/05/2018	7.78	Put	Bond Future	1.9400		0.0019	0.7200	0.0007	(62.887)	0	0	0
2018/03/26	R208	03/05/2018	7.79	Call	Bond Future	2,188.5800		2.1886	2,360.4100	2.3604	7.851	0	0	0
2018/03/26	R209	03/05/2018	9.85	Put	Bond Future	15.5000		0.0155	6.0400	0.0060	(61.032)	0	0	0
2018/03/26	R209	03/05/2018	10.00	Call	Bond Future	8,681.8600		8.6819	9,441.4300	9.4414	8.749	0	0	0
2018/03/26	R209	03/05/2018	10.73	Call	Bond Future	13,036.8900		13.0369	13,800.9100	13.8009	5.860	0	0	0
2018/03/26	R209	03/05/2018	9.75	Call	Bond Future	7,102.8900		7.1029	7,852.7500	7.8527	10.557	0	0	435
2018/03/26	R209	03/05/2018	9.77	Call	Bond Future	7,230.5900		7.2306	7,981.5400	7.9815	10.386	0	0	0
2018/03/26	R209	03/05/2018	9.30	Call	Bond Future	4,223.8700		4.2239	4,910.2100	4.9102	16.249	0	0	1,321
2018/03/26	R209	03/05/2018			Bond Future	8.7346		78.3519	8.6331	79.1160	(1.162)	0.0000	0.0000	87,230
2018/03/26	R209	03/05/2018	9.85	Call	Bond Future	7,739.3400		7.7393	8,493.9300	8.4939	9.750	0	0	0
2018/03/26	R209	03/05/2018	10.73	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	435
2018/03/26	R209	03/05/2018	10.22	Call	Bond Future	10,036.8800		10.0369	10,799.7100	10.7997	7.600	0	0	0
2018/03/26	R209	03/05/2018	10.22	Put	Bond Future	1.7300		0.0017	0.5100	0.0005	(70.520)	0	0	435
2018/03/26	R209	03/05/2018	9.75	Put	Bond Future	24.0300		0.0240	9.8400	0.0098	(59.051)	0	0	0
2018/03/26	R209	03/05/2018	9.86	Call	Bond Future	7,802.6800		7.8027	8,557.6600	8.5577	9.676	0	0	0
2018/03/26	R209	03/05/2018	10.00	Put	Bond Future	6.9300		0.0069	2.4500	0.0025	(64.646)	0	0	11,067
2018/03/26	R209	03/05/2018	9.47	Put	Bond Future	79.6400		0.0796	37.4900	0.0375	(52.926)	0	0	250
2018/03/26	R209	03/05/2018	9.77	Put	Bond Future	22.0300		0.0220	8.9300	0.0089	(59.464)	0	0	250
2018/03/26	R209	03/05/2018	9.30	Put	Bond Future	159.7000		0.1597	81.9900	0.0820	(48.660)	0	0	0
2018/03/26	R209	03/05/2018	8.95	Put	Bond Future	591.1100		0.5911	362.1100	0.3621	(38.741)	0	0	0
2018/03/26	R209	03/05/2018	9.86	Put	Bond Future	14.8300		0.0148	5.7600	0.0058	(61.160)	0	0	0
2018/03/26	R209	03/05/2018	9.84	Call	Bond Future	7,675.9400		7.6759	8,430.1400	8.4301	9.826	0	0	0
2018/03/26	R209	03/05/2018	9.84	Put	Bond Future	16.2000		0.0162	6.3500	0.0064	(60.802)	0	0	0
2018/03/26	R209	03/05/2018	9.19	Put	Bond Future	245.9900		0.2460	133.5900	0.1336	(45.693)	0	0	0
2018/03/26	R209	03/05/2018	9.19	Call	Bond Future	3,544.2900		3.5443	4,195.9400	4.1959	18.386	0	0	250
2018/03/26	R209	03/05/2018	9.47	Call	Bond Future	5,304.7200		5.3047	6,026.6200	6.0266	13.609	0	0	0
2018/03/26	R209	03/05/2018	8.95	Call	Bond Future	2,177.2600		2.1773	2,712.3100	2.7123	24.574	0	0	1,321
2018/03/26	R209	02/08/2018	9.66	Call	Bond Future	6,756.7100		6.7567	7,413.6700	7.4137	9.723	0	0	435
2018/03/26	R209	02/08/2018	8.49	Call	Bond Future	1,340.2600		1.3403	1,622.1700	1.6222	21.034	0	0	500

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
2018/03/26	R209	02/08/2018	8.46	Put	Bond Future	3,573.0300	3.5730	3,064.4700	3.0645	(14.233)	0	0	0
2018/03/26	R209	02/08/2018	8.96	Put	Bond Future	1,685.2800	1.6853	1,376.5400	1.3765	(18.320)	0	0	0
2018/03/26	R209	02/08/2018	10.38	Call	Bond Future	10,841.9600	10.8420	11,587.8100	11.5878	6.879	0	0	0
2018/03/26	R209	02/08/2018	9.21	Call	Bond Future	4,313.1700	4.3132	4,864.9300	4.8649	12.792	0	0	0
2018/03/26	R209	02/08/2018	10.39	Put	Bond Future	107.2200	0.1072	75.5800	0.0756	(29.509)	0	0	0
2018/03/26	R209	02/08/2018			Bond Future	8.7662	79.8008	8.6619	80.5790	(1.189)	0.0000	0.0000	816
2018/03/26	R209	02/08/2018	9.43	Call	Bond Future	5,476.9700	5.4770	6,086.9100	6.0869	11.136	0	0	0
2018/03/26	R209	02/08/2018	9.43	Put	Bond Future	774.6500	0.7747	606.3900	0.6064	(21.721)	0	0	5,000
2018/03/26	R209	02/08/2018	10.84	Call	Bond Future	13,417.7200	13.4177	14,185.1600	14.1852	5.720	0	0	0
2018/03/26	R209	02/08/2018	10.84	Put	Bond Future	31.6000	0.0316	20.8400	0.0208	(34.051)	0	0	435
2018/03/26	R209	02/08/2018	10.21	Call	Bond Future	9,876.9300	9.8769	10,608.6100	10.6086	7.408	0	0	0
2018/03/26	R209	02/08/2018	10.21	Put	Bond Future	167.9000	0.1679	121.3800	0.1214	(27.707)	0	0	435
2018/03/26	R209	02/08/2018	8.49	Put	Bond Future	3,427.2200	3.4272	2,930.9300	2.9309	(14.481)	0	0	0
2018/03/26	R209	02/08/2018	8.96	Call	Bond Future	3,103.1000	3.1031	3,572.5600	3.5726	15.129	0	0	5,000
2018/03/26	R209	02/08/2018	9.21	Put	Bond Future	1,121.8900	1.1219	895.4500	0.8955	(20.184)	0	0	500
2018/03/26	R209	02/08/2018	8.83	Call	Bond Future	2,540.6400	2.5406	2,961.0900	2.9611	16.549	0	0	0
2018/03/26	R209	02/08/2018	8.83	Put	Bond Future	2,069.4800	2.0695	1,711.7300	1.7117	(17.287)	0	0	500
2018/03/26	R209	02/08/2018	9.66	Put	Bond Future	522.5400	0.5225	401.3000	0.4013	(23.202)	0	0	0
2018/03/26	R209	02/08/2018	8.46	Call	Bond Future	1,254.4900	1.2545	1,524.1300	1.5241	21.494	0	0	5,000
2018/03/26	R209	02/08/2018	10.38	Put	Bond Future	109.9900	0.1100	77.6400	0.0776	(29.412)	0	0	0
2018/03/26	R209	02/08/2018	10.39	Call	Bond Future	10,898.6400	10.8986	11,645.2000	11.6452	6.850	0	0	0
2018/03/26	R209	02/08/2018	10.40	Call	Bond Future	10,955.3000	10.9553	11,702.5600	11.7026	6.821	0	0	0
2018/03/26	R209	02/08/2018	10.40	Put	Bond Future	104.5100	0.1045	73.5700	0.0736	(29.605)	0	0	0
2018/03/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R209	01/11/2018	9.34	Put	Bond Future	1,628.4200	1.6284	1,387.8300	1.3878	(14.774)	0	0	0
2018/03/26	R209	01/11/2018	1,016.00	Call	Bond Future	77,258.3200	77.2583	78,050.8500	78.0509	1.026	0	0	0
2018/03/26	R209	01/11/2018	9.97	Call	Bond Future	8,717.8700	8.7179	9,382.7400	9.3827	7.627	0	0	0
2018/03/26	R209	01/11/2018			Bond Future	8.7969	78.1462	8.6899	78.9387	(1.217)	0.0000	0.0000	0
2018/03/26	R209	01/11/2018	1,016.01	Call	Bond Future	77,258.3200	77.2583	78,050.8500	78.0509	1.026	0	0	0
2018/03/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R209	01/11/2018	1,015.99	Call	Bond Future	77,258.3100	77.2583	78,050.8400	78.0508	1.026	0	0	0
2018/03/26	R209	01/11/2018	9.34	Call	Bond Future	5,475.6100	5.4756	6,027.5500	6.0275	10.080	0	0	0
2018/03/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R209	01/11/2018	9.97	Put	Bond Future	748.5600	0.7486	620.9000	0.6209	(17.054)	0	0	0
2018/03/26	R209	01/11/2018	10.57	Call	Bond Future	11,862.2900	11.8623	12,598.0600	12.5981	6.203	0	0	0
2018/03/26	R209	01/11/2018	10.57	Put	Bond Future	277.7500	0.2777	220.9900	0.2210	(20.436)	0	0	0
2018/03/26	R209	01/11/2018	9.94	Call	Bond Future	8,564.5800	8.5646	9,224.7400	9.2247	7.708	0	0	0
2018/03/26	R209	01/11/2018	9.94	Put	Bond Future	783.7400	0.7837	651.3700	0.6514	(16.890)	0	0	0
2018/03/26	R210	03/05/2018	191.45	Call	Bond Future	195.5200	0.1955	197.8500	0.1979	1.192	0	0	0
2018/03/26	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R210	03/05/2018			Bond Future	191.6455	191.6455	191.6478	191.6478	0.001	0.0000	0.0000	2,159
2018/03/26	R210	03/05/2018	191.46	Call	Bond Future	185.5200	0.1855	187.8500	0.1879	1.256	0	0	0
2018/03/26	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R210	03/05/2018	191.44	Call	Bond Future	205.5200	0.2055	207.8500	0.2079	1.134	0	0	0
2018/03/26	R212	03/05/2018	154.30	Call	Bond Future	1,942.8600	1.9429	1,942.9100	1.9429	0.003	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
2018/03/26	R212	03/05/2018			Bond Future	156.2429	156.2429	156.2429	156.2429	0.000	0.0000	0.0000	4,755
2018/03/26	R212	03/05/2018	154.28	Call	Bond Future	1,962.8600	1.9629	1,962.9100	1.9629	0.003	0	0	0
2018/03/26	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R212	03/05/2018	154.29	Call	Bond Future	1,952.8600	1.9529	1,952.9100	1.9529	0.003	0	0	0
2018/03/26	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/26	R213	03/05/2018	9.57	Put	Bond Future	13.3500	0.0134	5.4100	0.0054	(59.476)	0	0	0
2018/03/26	R213	03/05/2018	9.56	Call	Bond Future	7,280.7300	7.2807	7,926.9300	7.9269	8.875	0	0	0
2018/03/26	R213	03/05/2018			Bond Future	8.4785	89.8756	8.3870	90.5301	(1.079)	0.0000	0.0000	44,803
2018/03/26	R213	03/05/2018	9.57	Call	Bond Future	7,343.4200	7.3434	7,989.9700	7.9900	8.804	0	0	0
2018/03/26	R213	03/05/2018	9.56	Put	Bond Future	13.9900	0.0140	5.7000	0.0057	(59.257)	0	0	0
2018/03/26	R213	03/05/2018	9.58	Call	Bond Future	7,406.0600	7.4061	8,052.9500	8.0529	8.735	0	0	0
2018/03/26	R213	03/05/2018	9.58	Put	Bond Future	12.7400	0.0127	5.1400	0.0051	(59.655)	0	0	0
2018/03/26	R213	02/08/2018	9.06	Call	Bond Future	4,622.5900	4.6226	5,120.6700	5.1207	10.775	0	0	0
2018/03/26	R213	02/08/2018	9.05	Put	Bond Future	865.2600	0.8653	694.3100	0.6943	(19.757)	0	0	0
2018/03/26	R213	02/08/2018			Bond Future	8.5072	91.5376	8.4128	92.2043	(1.110)	0.0000	0.0000	1
2018/03/26	R213	02/08/2018	9.07	Call	Bond Future	4,674.1400	4.6741	5,174.5400	5.1745	10.706	0	0	0
2018/03/26	R213	02/08/2018	9.07	Put	Bond Future	835.6800	0.8357	669.4100	0.6694	(19.896)	0	0	0
2018/03/26	R213	02/08/2018	9.06	Put	Bond Future	850.3500	0.8503	681.7600	0.6818	(19.826)	0	0	0
2018/03/26	R213	02/08/2018	9.05	Call	Bond Future	4,571.2100	4.5712	5,066.9300	5.0669	10.844	0	0	0
2018/03/26	R214	03/05/2018	9.99	Put	Bond Future	17.7300	0.0177	7.0600	0.0071	(60.180)	0	0	0
2018/03/26	R214	03/05/2018			Bond Future	8.8494	78.3363	8.7480	79.1497	(1.146)	0.0000	0.0000	46,749
2018/03/26	R214	03/05/2018	9.98	Call	Bond Future	8,243.5500	8.2436	9,045.8900	9.0459	9.733	0	0	0
2018/03/26	R214	03/05/2018	9.98	Put	Bond Future	18.4900	0.0185	7.4000	0.0074	(59.978)	0	0	0
2018/03/26	R214	03/05/2018	9.99	Call	Bond Future	8,309.1500	8.3091	9,111.9100	9.1119	9.661	0	0	0
2018/03/26	R214	03/05/2018	9.97	Call	Bond Future	8,177.8700	8.1779	8,979.7700	8.9798	9.806	0	0	0
2018/03/26	R214	03/05/2018	9.97	Put	Bond Future	19.2800	0.0193	7.7500	0.0078	(59.803)	0	0	0
2018/03/26	R248	03/05/2018	10.06	Call	Bond Future	10,999.5300	10.9995	12,040.4300	12.0404	9.463	0	0	0
2018/03/26	R248	03/05/2018	10.05	Put	Bond Future	23.0300	0.0230	9.2500	0.0093	(59.835)	0	0	0
2018/03/26	R248	03/05/2018			Bond Future	8.8795	100.2691	8.7781	101.3233	(1.142)	0.0000	0.0000	90,984
2018/03/26	R248	03/05/2018	10.07	Call	Bond Future	11,082.4100	11.0824	12,123.8100	12.1238	9.397	0	0	0
2018/03/26	R248	03/05/2018	10.07	Put	Bond Future	21.2400	0.0212	8.4600	0.0085	(60.169)	0	0	0
2018/03/26	R248	03/05/2018	10.06	Put	Bond Future	22.1200	0.0221	8.8400	0.0088	(60.036)	0	0	0
2018/03/26	R248	03/05/2018	10.05	Call	Bond Future	10,916.5400	10.9165	11,956.9400	11.9569	9.530	0	0	0

Total

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