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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2018 TO 06/03/2018

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
2018/03/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	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
2018/03/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2025	03/05/2018	133.20	Put	Bond Future	598.0800	0.5981	256.8900	0.2569	(57.048)	0	0	0
2018/03/06	2025	03/05/2018			Bond Future	132.6019	132.6019	132.9431	132.9431	0.257	0.0000	0.0000	1,033
2018/03/06	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2025	03/05/2018	133.22	Put	Bond Future	618.0800	0.6181	276.8900	0.2769	(55.202)	0	0	0
2018/03/06	2025	03/05/2018	133.21	Put	Bond Future	608.0800	0.6081	266.8900	0.2669	(56.109)	0	0	0
2018/03/06	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2025	02/08/2018			Bond Future	133.6819	133.6819	134.0279	134.0279	0.259	0.0000	0.0000	0
2018/03/06	2025	02/08/2018	136.65	Put	Bond Future	2,968.1100	2.9681	2,622.0800	2.6221	(11.658)	0	0	0
2018/03/06	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2025	02/08/2018	136.67	Put	Bond Future	2,988.1100	2.9881	2,642.0800	2.6421	(11.580)	0	0	0
2018/03/06	2025	02/08/2018	136.66	Put	Bond Future	2,978.1100	2.9781	2,632.0800	2.6321	(11.619)	0	0	0
2018/03/06	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2029	03/05/2018			Bond Future	100.1272	100.1272	100.1297	100.1297	0.003	0.0000	0.0000	1,370
2018/03/06	2029	02/08/2018			Bond Future	101.9849	101.9849	101.9865	101.9865	0.002	0.0000	0.0000	0
2018/03/06	2030	03/05/2018	9.51	Call	Bond Future	5,732.4000	5.7324	6,585.3700	6.5854	14.880	0	0	0
2018/03/06	2030	03/05/2018			Bond Future	8.6787	97.1883	8.5505	98.0956	(1.478)	0.0000	0.0000	90,536
2018/03/06	2030	03/05/2018	9.49	Call	Bond Future	5,611.0900	5.6111	6,460.8100	6.4608	15.144	0	0	0
2018/03/06	2030	03/05/2018	9.49	Put	Bond Future	133.2800	0.1333	75.7200	0.0757	(43.187)	0	0	0
2018/03/06	2030	03/05/2018	9.51	Put	Bond Future	125.0200	0.1250	70.7100	0.0707	(43.441)	0	0	0
2018/03/06	2030	03/05/2018	9.50	Call	Bond Future	5,671.7200	5.6717	6,523.0900	6.5231	15.011	0	0	0
2018/03/06	2030	03/05/2018	9.50	Put	Bond Future	129.0900	0.1291	73.1800	0.0732	(43.311)	0	0	0
2018/03/06	2030	02/08/2018	9.46	Put	Bond Future	765.9300	0.7659	588.8600	0.5889	(23.118)	0	0	0
2018/03/06	2030	02/08/2018	8.51	Call	Bond Future	1,592.6000	1.5926	1,991.9200	1.9919	25.073	0	0	7,850
2018/03/06	2030	02/08/2018	8.91	Call	Bond Future	3,054.8200	3.0548	3,627.6800	3.6277	18.753	0	0	7,850
2018/03/06	2030	02/08/2018			Bond Future	8.7215	94.9807	8.5888	95.9043	(1.522)	0.0000	0.0000	127
2018/03/06	2030	02/08/2018	9.46	Call	Bond Future	5,690.6400	5.6906	6,437.1100	6.4371	13.118	0	0	0
2018/03/06	2030	02/08/2018	8.51	Put	Bond Future	3,070.0400	3.0700	2,545.8200	2.5458	(17.075)	0	0	0
2018/03/06	2030	02/08/2018	9.47	Call	Bond Future	5,742.9500	5.7429	6,491.7900	6.4918	13.039	0	0	0
2018/03/06	2030	02/08/2018	9.45	Put	Bond Future	778.0800	0.7781	598.6100	0.5986	(23.066)	0	0	0
2018/03/06	2030	02/08/2018	8.91	Put	Bond Future	1,764.0100	1.7640	1,413.3300	1.4133	(19.880)	0	0	0
2018/03/06	2030	02/08/2018	9.50	Call	Bond Future	5,900.5700	5.9006	6,656.3700	6.6564	12.809	0	0	0
2018/03/06	2030	02/08/2018	9.47	Put	Bond Future	753.9500	0.7539	579.2500	0.5792	(23.171)	0	0	0
2018/03/06	2030	02/08/2018	9.45	Call	Bond Future	5,638.4500	5.6385	6,382.5200	6.3825	13.196	0	0	0
2018/03/06	2030	02/08/2018	9.50	Put	Bond Future	719.0800	0.7191	551.3400	0.5513	(23.327)	0	0	7,850
2018/03/06	2032	03/05/2018	9.71	Put	Bond Future	160.3000	0.1603	93.4700	0.0935	(41.691)	0	0	0
2018/03/06	2032	03/05/2018	9.70	Call	Bond Future	6,062.7000	6.0627	6,975.8600	6.9759	15.062	0	0	0
2018/03/06	2032	03/05/2018			Bond Future	8.8893	95.7978	8.7612	96.7796	(1.441)	0.0000	0.0000	61,957

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2018/03/06	2032	03/05/2018	9.71	Call	Bond Future	6,127.2200	6.1272	7,042.2400	7.0422	14.934	0	0	0
2018/03/06	2032	03/05/2018	9.70	Put	Bond Future	165.2400	0.1652	96.5500	0.0965	(41.570)	0	0	0
2018/03/06	2032	03/05/2018	9.72	Call	Bond Future	6,191.8000	6.1918	7,108.6400	7.1086	14.807	0	0	0
2018/03/06	2032	03/05/2018	9.72	Put	Bond Future	155.4900	0.1555	90.4800	0.0905	(41.810)	0	0	0
2018/03/06	2032	02/08/2018	9.67	Call	Bond Future	6,208.4300	6.2084	7,009.9000	7.0099	12.909	0	0	0
2018/03/06	2032	02/08/2018	9.66	Put	Bond Future	901.8200	0.9018	701.1900	0.7012	(22.247)	0	0	0
2018/03/06	2032	02/08/2018			Bond Future	8.9321	97.5701	8.7999	98.5696	(1.480)	0.0000	0.0000	2
2018/03/06	2032	02/08/2018	9.68	Call	Bond Future	6,264.2700	6.2643	7,068.2700	7.0683	12.835	0	0	0
2018/03/06	2032	02/08/2018	9.68	Put	Bond Future	874.9800	0.8750	679.4400	0.6794	(22.348)	0	0	0
2018/03/06	2032	02/08/2018	9.67	Put	Bond Future	888.3000	0.8883	690.2300	0.6902	(22.298)	0	0	0
2018/03/06	2032	02/08/2018	9.66	Call	Bond Future	6,152.7100	6.1527	6,951.6200	6.9516	12.985	0	0	0
2018/03/06	2033	03/05/2018	107.71	Put	Bond Future	4,220.7000	4.2207	4,482.7200	4.4827	6.208	0	0	0
2018/03/06	2033	03/05/2018			Bond Future	103.4893	103.4893	103.2273	103.2273	(0.253)	0.0000	0.0000	6,055
2018/03/06	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	03/05/2018	107.70	Put	Bond Future	4,210.7000	4.2107	4,472.7200	4.4727	6.223	0	0	0
2018/03/06	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	03/05/2018	107.69	Put	Bond Future	4,200.7000	4.2007	4,462.7200	4.4627	6.238	0	0	0
2018/03/06	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	02/08/2018			Bond Future	105.4095	105.4095	105.1414	105.1414	(0.254)	0.0000	0.0000	0
2018/03/06	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	02/08/2018	109.92	Put	Bond Future	4,510.4600	4.5105	4,778.5600	4.7786	5.944	0	0	0
2018/03/06	2033	02/08/2018	109.94	Put	Bond Future	4,530.4600	4.5305	4,798.5600	4.7986	5.918	0	0	0
2018/03/06	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2033	02/08/2018	109.93	Put	Bond Future	4,520.4600	4.5205	4,788.5600	4.7886	5.931	0	0	0
2018/03/06	2037	03/05/2018	9.99	Call	Bond Future	6,809.9500	6.8100	7,983.9900	7.9840	17.240	0	0	0
2018/03/06	2037	03/05/2018	9.97	Put	Bond Future	230.2700	0.2303	129.6800	0.1297	(43.684)	0	0	0
2018/03/06	2037	03/05/2018			Bond Future	9.1675	96.3310	9.0192	97.6007	(1.618)	0.0000	0.0000	48,380
2018/03/06	2037	03/05/2018	9.99	Put	Bond Future	217.8300	0.2178	122.1800	0.1222	(43.910)	0	0	0
2018/03/06	2037	03/05/2018	9.97	Call	Bond Future	6,670.6600	6.6707	7,839.7600	7.8398	17.526	0	0	0
2018/03/06	2037	03/05/2018	9.98	Put	Bond Future	223.9700	0.2240	125.8800	0.1259	(43.796)	0	0	0
2018/03/06	2037	03/05/2018	9.98	Call	Bond Future	6,740.2800	6.7403	7,911.8800	7.9119	17.382	0	0	0
2018/03/06	2037	02/08/2018	9.96	Put	Bond Future	1,092.6300	1.0926	830.9600	0.8310	(23.949)	0	0	0
2018/03/06	2037	02/08/2018	9.95	Call	Bond Future	6,958.2700	6.9583	7,986.1000	7.9861	14.771	0	0	0
2018/03/06	2037	02/08/2018			Bond Future	9.2162	93.8572	9.0634	95.1498	(1.658)	0.0000	0.0000	731
2018/03/06	2037	02/08/2018	9.96	Call	Bond Future	7,018.5500	7.0186	8,049.5500	8.0496	14.690	0	0	0
2018/03/06	2037	02/08/2018	9.95	Put	Bond Future	1,108.1500	1.1081	843.3100	0.8433	(23.899)	0	0	0
2018/03/06	2037	02/08/2018	9.97	Call	Bond Future	7,078.9400	7.0789	8,113.0800	8.1131	14.609	0	0	0
2018/03/06	2037	02/08/2018	9.97	Put	Bond Future	1,077.3200	1.0773	818.7900	0.8188	(23.998)	0	0	0
2018/03/06	2038	03/05/2018	132.28	Put	Bond Future	7,500.5500	7.5005	7,496.8700	7.4969	(0.049)	0	0	0
2018/03/06	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2038	03/05/2018			Bond Future	124.7794	124.7794	124.7831	124.7831	0.003	0.0000	0.0000	8,991
2018/03/06	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2038	03/05/2018	132.27	Put	Bond Future	7,490.5500	7.4905	7,486.8700	7.4869	(0.049)	0	0	0
2018/03/06	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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2018/03/06	2038	03/05/2018	132.29	Put	Bond Future	7,510.5500	7.5105	7,506.8700	7.5069	(0.049)	0	0	0
2018/03/06	2038	02/08/2018	134.55	Put	Bond Future	9,008.3200	9.0083	9,006.0000	9.0060	(0.026)	0	0	0
2018/03/06	2038	02/08/2018			Bond Future	125.5417	125.5417	125.5440	125.5440	0.002	0.0000	0.0000	0
2018/03/06	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2038	02/08/2018	134.54	Put	Bond Future	8,998.3200	8.9983	8,996.0000	8.9960	(0.026)	0	0	0
2018/03/06	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2038	02/08/2018	134.53	Put	Bond Future	8,988.3200	8.9883	8,986.0000	8.9860	(0.026)	0	0	0
2018/03/06	2040	03/05/2018	10.08	Put	Bond Future	224.5900	0.2246	121.5500	0.1215	(45.879)	0	0	0
2018/03/06	2040	03/05/2018			Bond Future	9.2223	100.3160	9.0638	101.7852	(1.718)	0.0000	0.0000	39,345
2018/03/06	2040	03/05/2018	10.07	Call	Bond Future	7,533.5000	7.5335	8,896.6100	8.8966	18.094	0	0	0
2018/03/06	2040	03/05/2018	10.07	Put	Bond Future	232.2500	0.2323	126.1400	0.1261	(45.688)	0	0	0
2018/03/06	2040	03/05/2018	8.50	Put	Bond Future	7,113.9100	7.1139	5,769.2400	5.7692	(18.902)	0	0	0
2018/03/06	2040	03/05/2018	8.50	Call	Bond Future	122.8700	0.1229	247.4200	0.2474	101.367	0	0	1,011
2018/03/06	2040	03/05/2018	10.08	Call	Bond Future	7,606.6700	7.6067	8,972.8500	8.9728	17.960	0	0	0
2018/03/06	2040	03/05/2018	10.06	Call	Bond Future	7,460.4400	7.4604	8,820.4000	8.8204	18.229	0	0	0
2018/03/06	2040	03/05/2018	10.06	Put	Bond Future	240.1300	0.2401	130.8700	0.1309	(45.500)	0	0	0
2018/03/06	2040	03/05/2018	10.00	Put	Bond Future	292.3500	0.2923	162.7100	0.1627	(44.344)	0	0	0
2018/03/06	2040	03/05/2018	10.00	Call	Bond Future	7,024.5100	7.0245	8,364.0900	8.3641	19.070	0	0	1,500
2018/03/06	2040	03/05/2018	9.00	Put	Bond Future	3,130.1800	3.1302	2,233.0000	2.2330	(28.662)	0	0	0
2018/03/06	2040	03/05/2018	9.00	Call	Bond Future	1,059.2400	1.0592	1,631.2800	1.6313	54.005	0	0	1,239
2018/03/06	2040	02/08/2018	10.04	Call	Bond Future	7,756.3500	7.7563	8,958.7800	8.9588	15.503	0	0	0
2018/03/06	2040	02/08/2018	10.03	Put	Bond Future	1,178.7000	1.1787	881.7000	0.8817	(25.197)	0	0	0
2018/03/06	2040	02/08/2018			Bond Future	9.2706	97.6655	9.1075	99.1614	(1.759)	0.0000	0.0000	420
2018/03/06	2040	02/08/2018	10.05	Call	Bond Future	7,821.2700	7.8213	9,027.1900	9.0272	15.418	0	0	0
2018/03/06	2040	02/08/2018	10.05	Put	Bond Future	1,146.4500	1.1464	856.4700	0.8565	(25.294)	0	0	0
2018/03/06	2040	02/08/2018	10.04	Put	Bond Future	1,162.4600	1.1625	868.9900	0.8690	(25.246)	0	0	0
2018/03/06	2040	02/08/2018	10.03	Call	Bond Future	7,691.5500	7.6915	8,890.4500	8.8904	15.587	0	0	0
2018/03/06	2044	03/05/2018	10.10	Call	Bond Future	7,492.9500	7.4929	8,917.6300	8.9176	19.014	0	0	0
2018/03/06	2044	03/05/2018	10.09	Put	Bond Future	269.6100	0.2696	146.2200	0.1462	(45.766)	0	0	0
2018/03/06	2044	03/05/2018			Bond Future	9.2716	97.2407	9.1081	98.7859	(1.763)	0.0000	0.0000	23,703
2018/03/06	2044	03/05/2018	10.11	Call	Bond Future	7,566.0900	7.5661	8,994.1500	8.9941	18.874	0	0	0
2018/03/06	2044	03/05/2018	10.11	Put	Bond Future	254.2400	0.2542	137.1400	0.1371	(46.059)	0	0	0
2018/03/06	2044	03/05/2018	10.10	Put	Bond Future	262.6400	0.2626	142.1600	0.1422	(45.873)	0	0	0
2018/03/06	2044	03/05/2018	10.09	Call	Bond Future	7,418.2600	7.4183	8,840.0300	8.8400	19.166	0	0	0
2018/03/06	2044	02/08/2018	10.07	Call	Bond Future	7,792.2800	7.7923	9,046.1500	9.0462	16.091	0	0	0
2018/03/06	2044	02/08/2018			Bond Future	9.3188	94.6585	9.1507	96.2318	(1.804)	0.0000	0.0000	0
2018/03/06	2044	02/08/2018	10.05	Call	Bond Future	7,662.6800	7.6627	8,909.0800	8.9091	16.266	0	0	0
2018/03/06	2044	02/08/2018	10.05	Put	Bond Future	1,294.6700	1.2947	967.7900	0.9678	(25.248)	0	0	0
2018/03/06	2044	02/08/2018	10.07	Put	Bond Future	1,260.3500	1.2603	940.9400	0.9409	(25.343)	0	0	0
2018/03/06	2044	02/08/2018	10.06	Call	Bond Future	7,727.3400	7.7273	8,977.5000	8.9775	16.178	0	0	0
2018/03/06	2044	02/08/2018	10.06	Put	Bond Future	1,277.3100	1.2773	954.1900	0.9542	(25.297)	0	0	0
2018/03/06	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2046	03/05/2018			Bond Future	117.2774	117.2774	117.2810	117.2810	0.003	0.0000	0.0000	10,874
2018/03/06	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/06	2046	03/05/2018	127.93	Put	Bond Future	10,652.6200		10.6526	10,648.9600	10.6490	(0.034)	0	0	0
2018/03/06	2046	03/05/2018	127.95	Put	Bond Future	10,672.6200		10.6726	10,668.9600	10.6690	(0.034)	0	0	0
2018/03/06	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2046	03/05/2018	127.94	Put	Bond Future	10,662.6200		10.6626	10,658.9600	10.6590	(0.034)	0	0	0
2018/03/06	2046	02/08/2018	128.78	Put	Bond Future	9,326.5700		9.3266	9,324.2700	9.3243	(0.025)	0	0	0
2018/03/06	2046	02/08/2018			Bond Future	119.4534		119.4534	119.4557	119.4557	0.002	0.0000	0.0000	0
2018/03/06	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2046	02/08/2018	128.77	Put	Bond Future	9,316.5700		9.3166	9,314.2700	9.3143	(0.025)	0	0	0
2018/03/06	2046	02/08/2018	128.79	Put	Bond Future	9,336.5700		9.3366	9,334.2700	9.3343	(0.025)	0	0	0
2018/03/06	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	03/05/2018	135.62	Put	Bond Future	11,088.3200		11.0883	11,084.5900	11.0846	(0.034)	0	0	0
2018/03/06	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	03/05/2018			Bond Future	124.5317		124.5317	124.5354	124.5354	0.003	0.0000	0.0000	9,788
2018/03/06	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	03/05/2018	135.61	Put	Bond Future	11,078.3200		11.0783	11,074.5900	11.0746	(0.034)	0	0	0
2018/03/06	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	03/05/2018	135.63	Put	Bond Future	11,098.3200		11.0983	11,094.5900	11.0946	(0.034)	0	0	0
2018/03/06	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	02/08/2018	137.54	Put	Bond Future	12,430.7000		12.4307	12,428.0100	12.4280	(0.022)	0	0	0
2018/03/06	2050	02/08/2018	137.52	Put	Bond Future	12,410.7000		12.4107	12,408.0100	12.4080	(0.022)	0	0	0
2018/03/06	2050	02/08/2018			Bond Future	125.1093		125.1093	125.1120	125.1120	0.002	0.0000	0.0000	0
2018/03/06	2050	02/08/2018	137.53	Put	Bond Future	12,420.7000		12.4207	12,418.0100	12.4180	(0.022)	0	0	0
2018/03/06	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	AL37	03/05/2018			Index Future	588.0550		588.0550	590.2170	590.2170	0.368	0.0000	0.0000	0
2018/03/06	AL37	02/08/2018			Index Future	598.9360		598.9360	601.1350	601.1350	0.367	0.0000	0.0000	0
2018/03/06	AL7T	03/05/2018			Index Future	687.2850		687.2850	692.2560	692.2560	0.723	0.0000	0.0000	0
2018/03/06	AL7T	02/08/2018			Index Future	700.0020		700.0020	705.0620	705.0620	0.723	0.0000	0.0000	0
2018/03/06	ALBI	03/05/2018			Index Future	625.1630		625.1630	631.7610	631.7610	1.055	0.0000	0.0000	814
2018/03/06	ALBI	02/08/2018			Index Future	636.7310		636.7310	643.4470	643.4470	1.055	0.0000	0.0000	0
2018/03/06	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	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
2018/03/06	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/06	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	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
2018/03/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/06	EL28	03/05/2018	133.20	Put	Bond Future	4,080.9000	4.0809	3,846.7300	3.8467	(5.738)	0	0	0
2018/03/06	EL28	03/05/2018			Bond Future	129.1191	129.1191	129.3533	129.3533	0.181	0.0000	0.0000	0
2018/03/06	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	03/05/2018	133.19	Put	Bond Future	4,070.9000	4.0709	3,836.7300	3.8367	(5.752)	0	0	0
2018/03/06	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	03/05/2018	133.18	Put	Bond Future	4,060.9000	4.0609	3,826.7300	3.8267	(5.766)	0	0	0
2018/03/06	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	02/08/2018			Bond Future	131.5148	131.5148	131.7518	131.7518	0.180	0.0000	0.0000	0
2018/03/06	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	02/08/2018	134.93	Put	Bond Future	3,415.2100	3.4152	3,178.2100	3.1782	(6.940)	0	0	0
2018/03/06	EL28	02/08/2018	134.95	Put	Bond Future	3,435.2100	3.4352	3,198.2100	3.1982	(6.899)	0	0	0
2018/03/06	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	EL28	02/08/2018	134.94	Put	Bond Future	3,425.2100	3.4252	3,188.2100	3.1882	(6.919)	0	0	0
2018/03/06	ES33	03/05/2018	11.22	Call	Bond Future	4,324.6100	4.3246	5,298.6700	5.2987	22.524	0	0	0
2018/03/06	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES33	03/05/2018			Bond Future	10.4990	78.4526	10.3448	79.4267	(1.469)	0.0000	0.0000	9,466
2018/03/06	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES33	03/05/2018	11.20	Call	Bond Future	4,209.5400	4.2095	5,183.6000	5.1836	23.139	0	0	0
2018/03/06	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES33	03/05/2018	11.21	Call	Bond Future	4,267.1100	4.2671	5,241.1700	5.2412	22.827	0	0	0
2018/03/06	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES33	02/08/2018	11.14	Call	Bond Future	3,287.6200	3.2876	4,279.2700	4.2793	30.163	0	0	0
2018/03/06	ES33	02/08/2018			Bond Future	10.5892	79.9041	10.4298	80.8958	(1.505)	0.0000	0.0000	0
2018/03/06	ES33	02/08/2018	11.15	Call	Bond Future	3,345.3700	3.3454	4,337.0200	4.3370	29.642	0	0	0
2018/03/06	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES33	02/08/2018	11.16	Call	Bond Future	3,403.0600	3.4031	4,394.7100	4.3947	29.140	0	0	0

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2018/03/06	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	ES42	03/05/2018			Bond Future	10.6393	81.8639	10.4749	83.0738	(1.546)	0.0000	0.0000	7,957
2018/03/06	ES42	02/08/2018			Bond Future	10.7257	83.3783	10.5559	84.6101	(1.583)	0.0000	0.0000	0
2018/03/06	GOVI	03/05/2018	590.29	Call	GOVI	326,200.0000	32.6200	387,420.0000	38.7420	18.768	0	0	0
2018/03/06	GOVI	03/05/2018	590.27	Call	GOVI	326,400.0000	32.6400	387,620.0000	38.7620	18.756	0	0	0
2018/03/06	GOVI	03/05/2018			GOVI	622.9100	622.9100	629.0320	629.0320	0.983	0.0000	0.0000	610
2018/03/06	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GOVI	03/05/2018	590.28	Call	GOVI	326,300.0000	32.6300	387,520.0000	38.7520	18.762	0	0	0
2018/03/06	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GOVI	02/08/2018			GOVI	634.4360	634.4360	640.6670	640.6670	0.982	0.0000	0.0000	0
2018/03/06	GOVI	02/08/2018	605.71	Call	GOVI	287,260.0000	28.7260	349,570.0000	34.9570	21.691	0	0	0
2018/03/06	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GOVI	02/08/2018	605.72	Call	GOVI	287,160.0000	28.7160	349,470.0000	34.9470	21.699	0	0	0
2018/03/06	GOVI	02/08/2018	605.70	Call	GOVI	287,360.0000	28.7360	349,670.0000	34.9670	21.684	0	0	0
2018/03/06	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/06	IGOV	03/05/2018			Index Future	251.9490	251.9490	251.9920	251.9920	0.017	0.0000	0.0000	1,128
2018/03/06	IGOV	02/08/2018			Index Future	256.6240	256.6240	256.6650	256.6650	0.016	0.0000	0.0000	0
2018/03/06	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/06	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/03/06	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/03/06	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4300	100.4300	(0.020)	0.0000	0.0000	0
2018/03/06	IS01	22/03/2019			Interest Rate Swap	99.4400	99.4400	99.3900	99.3900	(0.050)	0.0000	0.0000	0
2018/03/06	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/06	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/06	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2018/03/06	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8000	98.8000	(0.030)	0.0000	0.0000	0
2018/03/06	IS02	15/03/2019			Interest Rate Swap	99.1900	99.1900	99.1500	99.1500	(0.040)	0.0000	0.0000	0
2018/03/06	IS02	21/06/2019			Interest Rate Swap	99.5200	99.5200	99.4500	99.4500	(0.070)	0.0000	0.0000	0
2018/03/06	IS02	20/09/2019			Interest Rate Swap	99.8600	99.8600	99.7700	99.7700	(0.090)	0.0000	0.0000	0
2018/03/06	IS02	20/12/2019			Interest Rate Swap	100.7500	100.7500	100.6400	100.6400	(0.109)	0.0000	0.0000	0
2018/03/06	IS02	23/03/2020			Interest Rate Swap	98.4500	98.4500	98.3100	98.3100	(0.142)	0.0000	0.0000	0
2018/03/06	IS05	17/12/2020			Interest Rate Swap	95.7800	95.7800	95.5900	95.5900	(0.198)	0.0000	0.0000	0
2018/03/06	IS05	16/03/2021			Interest Rate Swap	94.9500	94.9500	94.7300	94.7300	(0.232)	0.0000	0.0000	0
2018/03/06	IS05	15/06/2021			Interest Rate Swap	94.0900	94.0900	93.8400	93.8400	(0.266)	0.0000	0.0000	0
2018/03/06	IS05	21/09/2021			Interest Rate Swap	94.2200	94.2200	93.9100	93.9100	(0.329)	0.0000	0.0000	0
2018/03/06	IS05	21/12/2021			Interest Rate Swap	96.3700	96.3700	96.0100	96.0100	(0.374)	0.0000	0.0000	51
2018/03/06	IS05	15/03/2022			Interest Rate Swap	96.4600	96.4600	96.0700	96.0700	(0.404)	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
2018/03/06	IS05	21/06/2022			Interest Rate Swap	97.5900	97.5900	97.1800	97.1800	(0.420)	0.0000	0.0000	0
2018/03/06	IS05	20/09/2022			Interest Rate Swap	99.7300	99.7300	99.3100	99.3100	(0.421)	0.0000	0.0000	0
2018/03/06	IS05	20/12/2022			Interest Rate Swap	100.9300	100.9300	100.5000	100.5000	(0.426)	0.0000	0.0000	0
2018/03/06	IS05	22/03/2023			Interest Rate Swap	95.9600	95.9600	95.5100	95.5100	(0.469)	0.0000	0.0000	0
2018/03/06	IS10	17/12/2025			Interest Rate Swap	93.6200	93.6200	93.0200	93.0200	(0.641)	0.0000	0.0000	0
2018/03/06	IS10	16/03/2026			Interest Rate Swap	90.5700	90.5700	89.9400	89.9400	(0.696)	0.0000	0.0000	0
2018/03/06	IS10	15/06/2026			Interest Rate Swap	89.2600	89.2600	88.6200	88.6200	(0.717)	0.0000	0.0000	0
2018/03/06	IS10	21/09/2026			Interest Rate Swap	91.3900	91.3900	90.7400	90.7400	(0.711)	0.0000	0.0000	0
2018/03/06	IS10	21/12/2026			Interest Rate Swap	95.1600	95.1600	94.5000	94.5000	(0.694)	0.0000	0.0000	0
2018/03/06	IS10	15/03/2027			Interest Rate Swap	93.6800	93.6800	93.0000	93.0000	(0.726)	0.0000	0.0000	0
2018/03/06	IS10	21/06/2027			Interest Rate Swap	95.7000	95.7000	95.0100	95.0100	(0.721)	0.0000	0.0000	0
2018/03/06	IS10	20/09/2027			Interest Rate Swap	99.3900	99.3900	98.7000	98.7000	(0.694)	0.0000	0.0000	0
2018/03/06	IS10	20/12/2027			Interest Rate Swap	99.6900	99.6900	98.9900	98.9900	(0.702)	0.0000	0.0000	0
2018/03/06	IS10	22/03/2028			Interest Rate Swap	94.8400	94.8400	94.1100	94.1100	(0.770)	0.0000	0.0000	0
2018/03/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/06	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/06	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/06	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/06	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/06	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/06	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/06	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/06	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/06	R023	03/05/2018	8.27	Call	Bond Future	2,907.6400	2.9076	3,322.9400	3.3229	14.283	0	0	0
2018/03/06	R023	03/05/2018			Bond Future	7.5420	102.2630	7.4328	102.7005	(1.448)	0.0000	0.0000	73,515
2018/03/06	R023	03/05/2018	8.27	Put	Bond Future	48.8700	0.0489	26.7000	0.0267	(45.365)	0	0	0
2018/03/06	R023	03/05/2018	8.28	Call	Bond Future	2,944.1500	2.9442	3,360.3000	3.3603	14.135	0	0	0
2018/03/06	R023	03/05/2018	8.29	Put	Bond Future	44.8700	0.0449	24.3500	0.0244	(45.732)	0	0	0
2018/03/06	R023	03/05/2018	8.28	Put	Bond Future	46.8100	0.0468	25.4900	0.0255	(45.546)	0	0	0
2018/03/06	R023	03/05/2018	8.29	Call	Bond Future	2,980.7600	2.9808	3,397.7100	3.3977	13.988	0	0	0
2018/03/06	R023	03/05/2018	9.19	Call	Bond Future	6,331.1700	6.3312	6,768.5300	6.7685	6.908	0	0	0
2018/03/06	R023	03/05/2018	9.19	Put	Bond Future	0.1800	0.0002	0.0700	0.0001	(61.111)	0	0	2,500
2018/03/06	R035	03/05/2018	9.91	Put	Bond Future	279.8400	0.2798	167.2500	0.1673	(40.234)	0	0	0
2018/03/06	R035	03/05/2018	8.75	Put	Bond Future	3,878.2300	3.8782	3,056.0800	3.0561	(21.199)	0	0	0
2018/03/06	R035	03/05/2018			Bond Future	9.0692	99.9819	8.9209	101.2455	(1.635)	0.0000	0.0000	66,773
2018/03/06	R035	03/05/2018	9.90	Call	Bond Future	6,944.9500	6.9450	8,093.0700	8.0931	16.532	0	0	0
2018/03/06	R035	03/05/2018	9.90	Put	Bond Future	288.1400	0.2881	172.6600	0.1727	(40.078)	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
2018/03/06	R035	03/05/2018	8.75	Call	Bond Future	1,128.2600	1.1283	1,569.7100	1.5697	39.127	0	0	1,000
2018/03/06	R035	03/05/2018	9.25	Call	Bond Future	3,011.0400	3.0110	3,831.2300	3.8312	27.239	0	0	0
2018/03/06	R035	03/05/2018	9.25	Put	Bond Future	1,502.1100	1.5021	1,058.7000	1.0587	(29.519)	0	0	1,000
2018/03/06	R035	03/05/2018	9.91	Call	Bond Future	7,012.6100	7.0126	8,163.6200	8.1636	16.413	0	0	0
2018/03/06	R035	03/05/2018	9.89	Call	Bond Future	6,877.4100	6.8774	8,022.5800	8.0226	16.651	0	0	0
2018/03/06	R035	03/05/2018	9.89	Put	Bond Future	296.6500	0.2966	178.2200	0.1782	(39.922)	0	0	0
2018/03/06	R035	02/08/2018	9.42	Call	Bond Future	5,113.6600	5.1137	5,937.1200	5.9371	16.103	0	0	0
2018/03/06	R035	02/08/2018			Bond Future	9.1131	101.8317	8.9603	103.1182	(1.676)	0.0000	0.0000	3
2018/03/06	R035	02/08/2018	9.42	Put	Bond Future	2,602.7400	2.6027	2,139.7500	2.1397	(17.789)	0	0	0
2018/03/06	R035	02/08/2018	9.44	Put	Bond Future	2,540.4500	2.5404	2,085.6600	2.0857	(17.902)	0	0	0
2018/03/06	R035	02/08/2018	9.43	Call	Bond Future	5,162.4400	5.1624	5,990.0100	5.9900	16.031	0	0	0
2018/03/06	R035	02/08/2018	9.44	Call	Bond Future	5,211.6700	5.2117	6,043.3300	6.0433	15.958	0	0	0
2018/03/06	R035	02/08/2018	9.43	Put	Bond Future	2,571.3200	2.5713	2,112.4400	2.1124	(17.846)	0	0	0
2018/03/06	R186	03/05/2018	8.92	Call	Bond Future	4,721.9400	4.7219	5,418.8600	5.4189	14.759	0	0	0
2018/03/06	R186	03/05/2018	8.91	Put	Bond Future	153.4600	0.1535	92.0200	0.0920	(40.036)	0	0	0
2018/03/06	R186	03/05/2018	10.14	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0
2018/03/06	R186	03/05/2018	9.72	Put	Bond Future	3.4700	0.0035	1.5700	0.0016	(54.755)	0	0	10,640
2018/03/06	R186	03/05/2018	8.40	Put	Bond Future	748.4300	0.7484	510.8300	0.5108	(31.746)	0	0	3,500
2018/03/06	R186	03/05/2018	8.00	Put	Bond Future	2,038.6500	2.0387	1,551.4500	1.5515	(23.898)	0	0	0
2018/03/06	R186	03/05/2018	8.69	Call	Bond Future	3,428.9000	3.4289	4,069.8000	4.0698	18.691	0	0	0
2018/03/06	R186	03/05/2018	8.50	Call	Bond Future	2,450.7800	2.4508	3,018.8500	3.0188	23.179	0	0	0
2018/03/06	R186	03/05/2018	7.85	Call	Bond Future	333.9600	0.3340	511.6400	0.5116	53.204	0	0	500
2018/03/06	R186	03/05/2018	8.35	Put	Bond Future	859.3300	0.8593	594.4500	0.5945	(30.824)	0	0	500
2018/03/06	R186	03/05/2018	8.45	Put	Bond Future	649.6000	0.6496	437.5100	0.4375	(32.649)	0	0	0
2018/03/06	R186	03/05/2018			Bond Future	8.2124	117.8987	8.0989	118.6552	(1.381)	0.0000	0.0000	199,361
2018/03/06	R186	03/05/2018	8.93	Call	Bond Future	4,779.9400	4.7799	5,478.6200	5.4786	14.617	0	0	0
2018/03/06	R186	03/05/2018	8.93	Put	Bond Future	143.4500	0.1435	85.6100	0.0856	(40.321)	0	0	0
2018/03/06	R186	03/05/2018	10.14	Call	Bond Future	11,905.1200	11.9051	12,661.5000	12.6615	6.353	0	0	0
2018/03/06	R186	03/05/2018	9.30	Put	Bond Future	32.3900	0.0324	17.2800	0.0173	(46.650)	0	0	0
2018/03/06	R186	03/05/2018	9.30	Call	Bond Future	6,962.3800	6.9624	7,703.7900	7.7038	10.649	0	0	1,120
2018/03/06	R186	03/05/2018	7.85	Put	Bond Future	2,773.6300	2.7736	2,194.7900	2.1948	(20.869)	0	0	0
2018/03/06	R186	03/05/2018	8.92	Put	Bond Future	148.3400	0.1483	88.7400	0.0887	(40.178)	0	0	0
2018/03/06	R186	03/05/2018	8.91	Call	Bond Future	4,664.1300	4.6641	5,359.2100	5.3592	14.903	0	0	0
2018/03/06	R186	03/05/2018	9.72	Call	Bond Future	9,460.2700	9.4603	10,214.8900	10.2149	7.977	0	0	0
2018/03/06	R186	03/05/2018	9.19	Put	Bond Future	53.9800	0.0540	30.0100	0.0300	(44.405)	0	0	0
2018/03/06	R186	03/05/2018	8.40	Call	Bond Future	1,985.2300	1.9852	2,504.1500	2.5041	26.139	0	0	7
2018/03/06	R186	03/05/2018	8.00	Call	Bond Future	617.0500	0.6170	886.3700	0.8864	43.646	0	0	7
2018/03/06	R186	03/05/2018	8.69	Put	Bond Future	314.9100	0.3149	199.2900	0.1993	(36.715)	0	0	0
2018/03/06	R186	03/05/2018	8.70	Put	Bond Future	305.0400	0.3050	192.5400	0.1925	(36.880)	0	0	0
2018/03/06	R186	03/05/2018	8.50	Put	Bond Future	561.9800	0.5620	373.5300	0.3735	(33.533)	0	0	3,500
2018/03/06	R186	03/05/2018	8.35	Call	Bond Future	1,768.2600	1.7683	2,259.9000	2.2599	27.804	0	0	0
2018/03/06	R186	03/05/2018	8.45	Call	Bond Future	2,213.0200	2.2130	2,757.4500	2.7575	24.601	0	0	0
2018/03/06	R186	03/05/2018	9.75	Call	Bond Future	9,637.1500	9.6372	10,392.0600	10.3921	7.833	0	0	0
2018/03/06	R186	03/05/2018	9.75	Put	Bond Future	2.9100	0.0029	1.3000	0.0013	(55.326)	0	0	3,200
2018/03/06	R186	03/05/2018	9.19	Call	Bond Future	6,308.8300	6.3088	7,041.3800	7.0414	11.612	0	0	0
2018/03/06	R186	03/05/2018	8.70	Call	Bond Future	3,483.0200	3.4830	4,127.0400	4.1270	18.490	0	0	0
2018/03/06	R186	03/05/2018	8.85	Call	Bond Future	4,319.4100	4.3194	5,002.5300	5.0025	15.815	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
2018/03/06	R186	03/05/2018	8.85	Put	Bond Future	187.3400	0.1873	113.9400	0.1139	(39.180)	0	0	4,745
2018/03/06	R186	02/08/2018	8.48	Put	Bond Future	1,419.6300	1.4196	1,143.6000	1.1436	(19.444)	0	0	0
2018/03/06	R186	02/08/2018	8.25	Call	Bond Future	2,054.3800	2.0544	2,464.9000	2.4649	19.983	0	0	1,470
2018/03/06	R186	02/08/2018			Bond Future	8.2438	114.7796	8.1255	115.5496	(1.436)	0.0000	0.0000	191
2018/03/06	R186	02/08/2018	8.47	Call	Bond Future	2,894.7800	2.8948	3,385.3500	3.3854	16.947	0	0	0
2018/03/06	R186	02/08/2018	8.47	Put	Bond Future	1,442.1100	1.4421	1,162.7000	1.1627	(19.375)	0	0	0
2018/03/06	R186	02/08/2018	7.50	Put	Bond Future	5,309.1500	5.3091	4,667.0500	4.6670	(12.094)	0	0	0
2018/03/06	R186	02/08/2018	8.48	Call	Bond Future	2,935.9600	2.9360	3,429.9100	3.4299	16.824	0	0	0
2018/03/06	R186	02/08/2018	8.25	Put	Bond Future	2,014.4200	2.0144	1,654.9600	1.6550	(17.844)	0	0	0
2018/03/06	R186	02/08/2018	8.46	Call	Bond Future	2,853.5800	2.8536	3,340.7600	3.3408	17.073	0	0	0
2018/03/06	R186	02/08/2018	8.46	Put	Bond Future	1,464.6200	1.4646	1,181.8200	1.1818	(19.309)	0	0	0
2018/03/06	R186	02/08/2018	7.50	Call	Bond Future	354.5600	0.3546	482.4400	0.4824	36.067	0	0	1,470
2018/03/06	R186	01/11/2018	9.14	Call	Bond Future	6,260.0500	6.2600	6,880.8500	6.8809	9.917	0	0	0
2018/03/06	R186	01/11/2018	7.96	Put	Bond Future	3,669.7500	3.6698	3,203.3100	3.2033	(12.710)	0	0	0
2018/03/06	R186	01/11/2018	8.54	Put	Bond Future	1,933.3600	1.9334	1,638.9200	1.6389	(15.229)	0	0	0
2018/03/06	R186	01/11/2018			Bond Future	8.2715	116.9333	8.1479	117.7178	(1.495)	0.0000	0.0000	0
2018/03/06	R186	01/11/2018	8.46	Put	Bond Future	2,119.8100	2.1198	1,803.7400	1.8037	(14.910)	0	0	0
2018/03/06	R186	01/11/2018	8.46	Call	Bond Future	3,302.1600	3.3022	3,770.6300	3.7706	14.187	0	0	5,000
2018/03/06	R186	01/11/2018	8.53	Call	Bond Future	3,573.1300	3.5731	4,060.5800	4.0606	13.642	0	0	0
2018/03/06	R186	01/11/2018	8.53	Put	Bond Future	1,955.7700	1.9558	1,658.6800	1.6587	(15.190)	0	0	0
2018/03/06	R186	01/11/2018	9.14	Put	Bond Future	944.0200	0.9440	780.2800	0.7803	(17.345)	0	0	5,000
2018/03/06	R186	01/11/2018	7.96	Call	Bond Future	1,679.5900	1.6796	1,997.6900	1.9977	18.939	0	0	5,000
2018/03/06	R186	01/11/2018	8.54	Call	Bond Future	3,612.6800	3.6127	4,102.7800	4.1028	13.566	0	0	0
2018/03/06	R186	01/11/2018	8.52	Call	Bond Future	3,533.7600	3.5338	4,018.5400	4.0185	13.719	0	0	0
2018/03/06	R186	01/11/2018	8.52	Put	Bond Future	1,978.4100	1.9784	1,678.6500	1.6787	(15.152)	0	0	0
2018/03/06	R197	03/05/2018	304.46	Call	Bond Future	1,615.5300	1.6155	1,618.7600	1.6188	0.200	0	0	0
2018/03/06	R197	03/05/2018			Bond Future	306.0755	306.0755	306.0788	306.0788	0.001	0.0000	0.0000	2,388
2018/03/06	R197	03/05/2018	304.44	Call	Bond Future	1,635.5300	1.6355	1,638.7600	1.6388	0.197	0	0	0
2018/03/06	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R197	03/05/2018	304.45	Call	Bond Future	1,625.5300	1.6255	1,628.7600	1.6288	0.199	0	0	0
2018/03/06	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R202	03/05/2018	247.48	Put	Bond Future	11,155.5000	11.1555	11,432.6800	11.4327	2.485	0	0	0
2018/03/06	R202	03/05/2018	247.47	Call	Bond Future	15.9500	0.0160	12.4200	0.0124	(22.132)	0	0	0
2018/03/06	R202	03/05/2018			Bond Future	236.3404	236.3404	236.0597	236.0597	(0.119)	0.0000	0.0000	23,064
2018/03/06	R202	03/05/2018	247.48	Call	Bond Future	15.8600	0.0159	12.3400	0.0123	(22.194)	0	0	0
2018/03/06	R202	03/05/2018	247.47	Put	Bond Future	11,145.5900	11.1456	11,422.7600	11.4228	2.487	0	0	0
2018/03/06	R202	03/05/2018	247.49	Call	Bond Future	15.7600	0.0158	12.2600	0.0123	(22.208)	0	0	0
2018/03/06	R202	03/05/2018	247.49	Put	Bond Future	11,165.4000	11.1654	11,442.6000	11.4426	2.483	0	0	0
2018/03/06	R204	03/05/2018	7.10	Put	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2018/03/06	R204	03/05/2018			Bond Future	6.2797	104.0533	6.2079	104.0970	(1.144)	0.0000	0.0000	22,162
2018/03/06	R204	03/05/2018	7.09	Call	Bond Future	490.0300	0.4900	533.5300	0.5335	8.877	0	0	0
2018/03/06	R204	03/05/2018	7.09	Put	Bond Future	0.2300	0.0002	0.1000	0.0001	(56.522)	0	0	0
2018/03/06	R204	03/05/2018	7.10	Call	Bond Future	496.0300	0.4960	539.5400	0.5395	8.772	0	0	0
2018/03/06	R204	03/05/2018	7.08	Call	Bond Future	484.0300	0.4840	527.5200	0.5275	8.985	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	
2018/03/06	R204	03/05/2018	7.08	Put	Bond Future		0.2500	0.0003	0.1100	0.0001	(56.000)	0	0	0
2018/03/06	R207	03/05/2018	7.57	Call	Bond Future	1,372.5200		1.3725	1,518.3600	1.5184	10.626	0	0	0
2018/03/06	R207	03/05/2018	7.56	Put	Bond Future	1.5000		0.0015	0.6100	0.0006	(59.333)	0	0	0
2018/03/06	R207	03/05/2018			Bond Future	6.6956	103.1202		6.6030	103.2668	(1.383)	0.0000	0.0000	23,512
2018/03/06	R207	03/05/2018	7.58	Call	Bond Future	1,387.9800		1.3880	1,533.8700	1.5339	10.511	0	0	0
2018/03/06	R207	03/05/2018	7.58	Put	Bond Future	1.3200		0.0013	0.5400	0.0005	(59.091)	0	0	0
2018/03/06	R207	03/05/2018	7.57	Put	Bond Future	1.4000		0.0014	0.5700	0.0006	(59.286)	0	0	0
2018/03/06	R207	03/05/2018	7.56	Call	Bond Future	1,357.0800		1.3571	1,502.8600	1.5029	10.742	0	0	0
2018/03/06	R208	03/05/2018	7.77	Call	Bond Future	1,799.8600		1.7999	2,062.2800	2.0623	14.580	0	0	0
2018/03/06	R208	03/05/2018			Bond Future	7.0682	99.8709		6.9624	100.1428	(1.497)	0.0000	0.0000	35,989
2018/03/06	R208	03/05/2018	7.77	Put	Bond Future	18.7200		0.0187	9.2100	0.0092	(50.801)	0	0	0
2018/03/06	R208	03/05/2018	7.78	Call	Bond Future	1,824.0800		1.8241	2,086.9100	2.0869	14.409	0	0	0
2018/03/06	R208	03/05/2018	7.79	Put	Bond Future	17.0200		0.0170	8.3200	0.0083	(51.116)	0	0	0
2018/03/06	R208	03/05/2018	7.78	Put	Bond Future	17.8500		0.0178	8.7500	0.0088	(50.980)	0	0	0
2018/03/06	R208	03/05/2018	7.79	Call	Bond Future	1,848.3300		1.8483	2,111.5600	2.1116	14.242	0	0	0
2018/03/06	R209	03/05/2018	9.85	Put	Bond Future	188.9300		0.1889	103.0200	0.1030	(45.472)	0	0	0
2018/03/06	R209	03/05/2018	10.00	Call	Bond Future	6,354.9200		6.3549	7,404.8600	7.4049	16.522	0	0	0
2018/03/06	R209	03/05/2018	10.73	Call	Bond Future	10,607.5800	10.6076		11,709.4000	11.7094	10.387	0	0	0
2018/03/06	R209	03/05/2018	9.75	Call	Bond Future	4,896.0600	4.8961		5,889.6800	5.8897	20.294	0	0	435
2018/03/06	R209	03/05/2018	9.77	Call	Bond Future	5,011.9900	5.0120		6,011.1000	6.0111	19.934	0	0	0
2018/03/06	R209	03/05/2018	9.30	Call	Bond Future	2,472.4200	2.4724		3,261.7500	3.2618	31.925	0	0	1,321
2018/03/06	R209	03/05/2018			Bond Future	9.0678	75.9180		8.9147	77.0227	(1.689)	0.0000	0.0000	80,459
2018/03/06	R209	03/05/2018	9.85	Call	Bond Future	5,478.8800	5.4789		6,497.6200	6.4976	18.594	0	0	0
2018/03/06	R209	03/05/2018	10.73	Put	Bond Future	4.6200		0.0046	1.7900	0.0018	(61.255)	0	0	435
2018/03/06	R209	03/05/2018	10.22	Call	Bond Future	7,649.3400	7.6493		8,728.8500	8.7288	14.112	0	0	0
2018/03/06	R209	03/05/2018	10.22	Put	Bond Future	48.0800		0.0481	22.9400	0.0229	(52.288)	0	0	435
2018/03/06	R209	03/05/2018	9.75	Put	Bond Future	251.0900		0.2511	140.0600	0.1401	(44.219)	0	0	0
2018/03/06	R209	03/05/2018	9.86	Call	Bond Future	5,537.5400	5.5375		6,558.5000	6.5585	18.437	0	0	0
2018/03/06	R209	03/05/2018	10.00	Put	Bond Future	113.8800		0.1139	59.1700	0.0592	(48.042)	0	0	11,067
2018/03/06	R209	03/05/2018	9.47	Put	Bond Future	541.8700		0.5419	323.8400	0.3238	(40.237)	0	0	250
2018/03/06	R209	03/05/2018	9.77	Put	Bond Future	237.3200		0.2373	131.7800	0.1318	(44.472)	0	0	250
2018/03/06	R209	03/05/2018	9.30	Put	Bond Future	842.1400		0.8421	526.8200	0.5268	(37.443)	0	0	0
2018/03/06	R209	03/05/2018	8.95	Put	Bond Future	1,909.9200	1.9099		1,319.9600	1.3200	(30.889)	0	0	0
2018/03/06	R209	03/05/2018	9.86	Put	Bond Future	183.5800		0.1836	99.8900	0.0999	(45.588)	0	0	0
2018/03/06	R209	03/05/2018	9.84	Call	Bond Future	5,420.2700	5.4203		6,436.7600	6.4368	18.753	0	0	0
2018/03/06	R209	03/05/2018	9.84	Put	Bond Future	194.4200		0.1944	106.2600	0.1063	(45.345)	0	0	0
2018/03/06	R209	03/05/2018	9.19	Put	Bond Future	1,104.9700		1.1050	712.8400	0.7128	(35.488)	0	0	0
2018/03/06	R209	03/05/2018	9.19	Call	Bond Future	1,969.3800	1.9694		2,681.9000	2.6819	36.180	0	0	250
2018/03/06	R209	03/05/2018	9.47	Call	Bond Future	3,333.0600	3.3331		4,219.6800	4.2197	26.601	0	0	0
2018/03/06	R209	03/05/2018	8.95	Call	Bond Future	1,062.1800	1.0622		1,576.8700	1.5769	48.456	0	0	1,321
2018/03/06	R209	02/08/2018	9.66	Call	Bond Future	4,913.7600	4.9138		5,758.9600	5.7590	17.201	0	0	435
2018/03/06	R209	02/08/2018	10.38	Call	Bond Future	8,581.5600	8.5816		9,608.8700	9.6089	11.971	0	0	0
2018/03/06	R209	02/08/2018	10.39	Put	Bond Future	321.2600		0.3213	225.4800	0.2255	(29.814)	0	0	0
2018/03/06	R209	02/08/2018			Bond Future	9.1085	77.3225		8.9511	78.4473	(1.728)	0.0000	0.0000	816
2018/03/06	R209	02/08/2018	10.84	Call	Bond Future	11,027.8200	11.0278		12,112.0000	12.1120	9.831	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
2018/03/06	R209	02/08/2018	10.84	Put	Bond Future	120.0300	0.1200	79.4300	0.0794	(33.825)	0	0	435
2018/03/06	R209	02/08/2018	10.21	Call	Bond Future	7,691.3100	7.6913	8,686.2000	8.6862	12.935	0	0	0
2018/03/06	R209	02/08/2018	10.21	Put	Bond Future	460.6100	0.4606	330.7200	0.3307	(28.200)	0	0	435
2018/03/06	R209	02/08/2018	9.66	Put	Bond Future	1,157.9200	1.1579	878.3400	0.8783	(24.145)	0	0	0
2018/03/06	R209	02/08/2018	10.38	Put	Bond Future	327.9200	0.3279	230.4500	0.2305	(29.724)	0	0	0
2018/03/06	R209	02/08/2018	10.39	Call	Bond Future	8,634.3500	8.6343	9,663.3500	9.6634	11.918	0	0	0
2018/03/06	R209	02/08/2018	10.40	Call	Bond Future	8,687.1800	8.6872	9,717.8500	9.7178	11.864	0	0	0
2018/03/06	R209	02/08/2018	10.40	Put	Bond Future	314.7200	0.3147	220.6100	0.2206	(29.903)	0	0	0
2018/03/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R209	01/11/2018	9.34	Put	Bond Future	2,615.7200	2.6157	2,165.6600	2.1657	(17.206)	0	0	0
2018/03/06	R209	01/11/2018	1,016.00	Call	Bond Future	74,736.6900	74.7367	75,882.6800	75.8827	1.533	0	0	0
2018/03/06	R209	01/11/2018	9.97	Call	Bond Future	6,791.4800	6.7915	7,676.6800	7.6767	13.034	0	0	0
2018/03/06	R209	01/11/2018			Bond Future	9.1483	75.6246	8.9865	76.7706	(1.768)	0.0000	0.0000	0
2018/03/06	R209	01/11/2018	1,016.01	Call	Bond Future	74,736.6900	74.7367	75,882.6800	75.8827	1.533	0	0	0
2018/03/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R209	01/11/2018	1,015.99	Call	Bond Future	74,736.6800	74.7367	75,882.6700	75.8827	1.533	0	0	0
2018/03/06	R209	01/11/2018	9.34	Call	Bond Future	3,941.2800	3.9413	4,637.2100	4.6372	17.657	0	0	0
2018/03/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R209	01/11/2018	9.97	Put	Bond Future	1,343.8000	1.3438	1,083.0100	1.0830	(19.407)	0	0	0
2018/03/06	R209	01/11/2018	10.57	Call	Bond Future	9,645.9900	9.6460	10,659.1900	10.6592	10.504	0	0	0
2018/03/06	R209	01/11/2018	10.57	Put	Bond Future	583.0800	0.5831	450.2900	0.4503	(22.774)	0	0	0
2018/03/06	R209	01/11/2018	9.94	Call	Bond Future	6,646.6600	6.6467	7,524.6500	7.5247	13.209	0	0	0
2018/03/06	R209	01/11/2018	9.94	Put	Bond Future	1,387.4500	1.3875	1,119.4500	1.1194	(19.316)	0	0	0
2018/03/06	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R210	03/05/2018	191.44	Put	Bond Future	4,207.6800	4.2077	3,873.0600	3.8731	(7.953)	0	0	0
2018/03/06	R210	03/05/2018			Bond Future	187.2323	187.2323	187.5669	187.5669	0.179	0.0000	0.0000	2,159
2018/03/06	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R210	03/05/2018	191.46	Put	Bond Future	4,227.6800	4.2277	3,893.0600	3.8931	(7.915)	0	0	0
2018/03/06	R210	03/05/2018	191.45	Put	Bond Future	4,217.6800	4.2177	3,883.0600	3.8831	(7.934)	0	0	0
2018/03/06	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R212	03/05/2018	154.30	Call	Bond Future	1,069.9200	1.0699	1,128.0800	1.1281	5.436	0	0	0
2018/03/06	R212	03/05/2018			Bond Future	155.3699	155.3699	155.4281	155.4281	0.037	0.0000	0.0000	4,755
2018/03/06	R212	03/05/2018	154.28	Call	Bond Future	1,089.9200	1.0899	1,148.0800	1.1481	5.336	0	0	0
2018/03/06	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R212	03/05/2018	154.29	Call	Bond Future	1,079.9200	1.0799	1,138.0800	1.1381	5.386	0	0	0
2018/03/06	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/06	R213	03/05/2018	9.57	Put	Bond Future	151.5200	0.1515	86.6000	0.0866	(42.846)	0	0	0
2018/03/06	R213	03/05/2018	9.56	Call	Bond Future	5,376.9800	5.3770	6,234.5700	6.2346	15.949	0	0	0
2018/03/06	R213	03/05/2018			Bond Future	8.7704	87.8296	8.6374	88.7540	(1.517)	0.0000	0.0000	45,743
2018/03/06	R213	03/05/2018	9.57	Call	Bond Future	5,435.6200	5.4356	6,295.0300	6.2950	15.811	0	0	0
2018/03/06	R213	03/05/2018	9.56	Put	Bond Future	156.2100	0.1562	89.4700	0.0895	(42.725)	0	0	0
2018/03/06	R213	03/05/2018	9.58	Call	Bond Future	5,494.2600	5.4943	6,355.4600	6.3555	15.675	0	0	0
2018/03/06	R213	03/05/2018	9.58	Put	Bond Future	146.9100	0.1469	83.7800	0.0838	(42.972)	0	0	0
2018/03/06	R213	02/08/2018	9.06	Call	Bond Future	3,292.9200	3.2929	3,901.8500	3.9019	18.492	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
2018/03/06	R213	02/08/2018	9.05	Put	Bond Future	1,627.1200	1.6271	1,291.2300	1.2912	(20.643)	0	0	0
2018/03/06	R213	02/08/2018			Bond Future	8.8084	89.4545	8.6712	90.3956	(1.558)	0.0000	0.0000	1
2018/03/06	R213	02/08/2018	9.07	Call	Bond Future	3,336.0400	3.3360	3,948.7500	3.9488	18.366	0	0	0
2018/03/06	R213	02/08/2018	9.07	Put	Bond Future	1,580.6200	1.5806	1,252.3200	1.2523	(20.770)	0	0	0
2018/03/06	R213	02/08/2018	9.06	Put	Bond Future	1,603.7200	1.6037	1,271.6400	1.2716	(20.707)	0	0	0
2018/03/06	R213	02/08/2018	9.05	Call	Bond Future	3,250.0300	3.2500	3,855.1500	3.8551	18.619	0	0	0
2018/03/06	R214	03/05/2018	9.99	Put	Bond Future	214.5700	0.2146	115.0000	0.1150	(46.404)	0	0	0
2018/03/06	R214	03/05/2018			Bond Future	9.1968	75.6484	9.0337	76.8918	(1.774)	0.0000	0.0000	47,218
2018/03/06	R214	03/05/2018	9.98	Call	Bond Future	5,757.7200	5.7577	6,899.0000	6.8990	19.822	0	0	0
2018/03/06	R214	03/05/2018	9.98	Put	Bond Future	220.5400	0.2205	118.4600	0.1185	(46.286)	0	0	0
2018/03/06	R214	03/05/2018	9.99	Call	Bond Future	5,818.1100	5.8181	6,961.9000	6.9619	19.659	0	0	0
2018/03/06	R214	03/05/2018	9.97	Call	Bond Future	5,697.3300	5.6973	6,836.0600	6.8361	19.987	0	0	0
2018/03/06	R214	03/05/2018	9.97	Put	Bond Future	226.6200	0.2266	121.9900	0.1220	(46.170)	0	0	0
2018/03/06	R248	03/05/2018	10.06	Call	Bond Future	7,689.0000	7.6890	9,161.0800	9.1611	19.145	0	0	0
2018/03/06	R248	03/05/2018	10.05	Put	Bond Future	290.6900	0.2907	158.8000	0.1588	(45.371)	0	0	0
2018/03/06	R248	03/05/2018			Bond Future	9.2373	96.6991	9.0741	98.2995	(1.767)	0.0000	0.0000	91,404
2018/03/06	R248	03/05/2018	10.07	Call	Bond Future	7,763.8700	7.7639	9,239.4900	9.2395	19.006	0	0	0
2018/03/06	R248	03/05/2018	10.07	Put	Bond Future	272.6700	0.2727	147.9300	0.1479	(45.748)	0	0	0
2018/03/06	R248	03/05/2018	10.06	Put	Bond Future	281.5600	0.2816	153.2800	0.1533	(45.560)	0	0	0
2018/03/06	R248	03/05/2018	10.05	Call	Bond Future	7,614.2300	7.6142	9,082.7000	9.0827	19.286	0	0	0

Total

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