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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/03/2018 TO 19/03/2018

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
2018/03/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	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
2018/03/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	2025	03/05/2018	133.21	Call	Bond Future	103.7200	0.1037	275.0200	0.2750	165.156	0	0	0
2018/03/19	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2025	03/05/2018			Bond Future	133.3137	133.3137	133.4850	133.4850	0.128	0.0000	0.0000	1,033
2018/03/19	2025	03/05/2018	133.22	Call	Bond Future	93.7200	0.0937	265.0200	0.2650	182.778	0	0	0
2018/03/19	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2025	03/05/2018	133.20	Call	Bond Future	113.7200	0.1137	285.0200	0.2850	150.633	0	0	0
2018/03/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2025	02/08/2018			Bond Future	134.4060	134.4060	134.5804	134.5804	0.130	0.0000	0.0000	0
2018/03/19	2025	02/08/2018	136.65	Put	Bond Future	2,244.0100	2.2440	2,069.5900	2.0696	(7.773)	0	0	0
2018/03/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2025	02/08/2018	136.67	Put	Bond Future	2,264.0100	2.2640	2,089.5900	2.0896	(7.704)	0	0	0
2018/03/19	2025	02/08/2018	136.66	Put	Bond Future	2,254.0100	2.2540	2,079.5900	2.0796	(7.738)	0	0	0
2018/03/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2029	03/05/2018			Bond Future	100.2639	100.2639	100.1677	100.1677	(0.096)	0.0000	0.0000	1,370
2018/03/19	2029	02/08/2018			Bond Future	102.1235	102.1235	102.0256	102.0256	(0.096)	0.0000	0.0000	0
2018/03/19	2030	03/05/2018	9.51	Call	Bond Future	6,248.4100	6.2484	5,827.2400	5.8272	(6.740)	0	0	0
2018/03/19	2030	03/05/2018			Bond Future	8.5960	97.7721	8.6567	97.3435	0.706	0.0000	0.0000	93,383
2018/03/19	2030	03/05/2018	9.49	Call	Bond Future	6,123.9700	6.1240	5,703.5600	5.7036	(6.865)	0	0	0
2018/03/19	2030	03/05/2018	9.49	Put	Bond Future	62.3900	0.0624	70.6100	0.0706	13.175	0	0	0
2018/03/19	2030	03/05/2018	9.51	Put	Bond Future	57.2600	0.0573	64.7200	0.0647	13.028	0	0	0
2018/03/19	2030	03/05/2018	9.50	Call	Bond Future	6,186.4200	6.1864	5,765.6400	5.7656	(6.802)	0	0	0
2018/03/19	2030	03/05/2018	9.50	Put	Bond Future	60.0200	0.0600	67.8700	0.0679	13.079	0	0	0
2018/03/19	2030	02/08/2018	9.46	Put	Bond Future	583.1500	0.5831	643.6900	0.6437	10.382	0	0	0
2018/03/19	2030	02/08/2018	8.51	Call	Bond Future	1,754.5300	1.7545	1,543.7900	1.5438	(12.011)	0	0	7,850
2018/03/19	2030	02/08/2018	8.91	Call	Bond Future	3,328.7300	3.3287	3,031.3600	3.0314	(8.933)	0	0	7,850
2018/03/19	2030	02/08/2018			Bond Future	8.6360	95.5744	8.6988	95.1380	0.727	0.0000	0.0000	127
2018/03/19	2030	02/08/2018	9.46	Call	Bond Future	6,101.5600	6.1016	5,725.6300	5.7256	(6.161)	0	0	0
2018/03/19	2030	02/08/2018	8.51	Put	Bond Future	2,638.2700	2.6383	2,864.0000	2.8640	8.556	0	0	0
2018/03/19	2030	02/08/2018	9.47	Call	Bond Future	6,155.9400	6.1559	5,779.0200	5.7790	(6.123)	0	0	0
2018/03/19	2030	02/08/2018	9.45	Put	Bond Future	593.2100	0.5932	654.7600	0.6548	10.376	0	0	0
2018/03/19	2030	02/08/2018	8.91	Put	Bond Future	1,444.2200	1.4442	1,583.3200	1.5833	9.631	0	0	0
2018/03/19	2030	02/08/2018	9.50	Call	Bond Future	6,319.6700	6.3197	5,939.8600	5.9399	(6.010)	0	0	0
2018/03/19	2030	02/08/2018	9.47	Put	Bond Future	573.2400	0.5732	632.7900	0.6328	10.388	0	0	0
2018/03/19	2030	02/08/2018	9.45	Call	Bond Future	6,047.2800	6.0473	5,672.3600	5.6724	(6.200)	0	0	0
2018/03/19	2030	02/08/2018	9.50	Put	Bond Future	544.4800	0.5445	601.1400	0.6011	10.406	0	0	7,850
2018/03/19	2032	03/05/2018	9.71	Put	Bond Future	65.1100	0.0651	73.3100	0.0733	12.594	0	0	0
2018/03/19	2032	03/05/2018	9.70	Call	Bond Future	6,718.8600	6.7189	6,263.0200	6.2630	(6.784)	0	0	0
2018/03/19	2032	03/05/2018			Bond Future	8.7908	96.5516	8.8513	96.0871	0.689	0.0000	0.0000	61,647

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2018/03/19	2032	03/05/2018	9.71	Call	Bond Future	6,785.8100	6.7858	6,329.5800	6.3296	(6.723)	0	0	0
2018/03/19	2032	03/05/2018	9.70	Put	Bond Future	67.6200	0.0676	76.2100	0.0762	12.703	0	0	0
2018/03/19	2032	03/05/2018	9.72	Call	Bond Future	6,852.8000	6.8528	6,396.2100	6.3962	(6.663)	0	0	0
2018/03/19	2032	03/05/2018	9.72	Put	Bond Future	62.7100	0.0627	70.5500	0.0705	12.502	0	0	0
2018/03/19	2032	02/08/2018	9.67	Call	Bond Future	6,748.5100	6.7485	6,341.2200	6.3412	(6.035)	0	0	0
2018/03/19	2032	02/08/2018	9.66	Put	Bond Future	672.4200	0.6724	739.0900	0.7391	9.915	0	0	0
2018/03/19	2032	02/08/2018			Bond Future	8.8305	98.3370	8.8930	97.8641	0.708	0.0000	0.0000	2
2018/03/19	2032	02/08/2018	9.68	Call	Bond Future	6,806.8500	6.8068	6,398.5200	6.3985	(5.999)	0	0	0
2018/03/19	2032	02/08/2018	9.68	Put	Bond Future	650.6100	0.6506	715.1900	0.7152	9.926	0	0	0
2018/03/19	2032	02/08/2018	9.67	Put	Bond Future	661.4300	0.6614	727.0500	0.7270	9.921	0	0	0
2018/03/19	2032	02/08/2018	9.66	Call	Bond Future	6,690.2600	6.6903	6,284.0200	6.2840	(6.072)	0	0	0
2018/03/19	2033	03/05/2018	107.71	Put	Bond Future	4,576.5800	4.5766	4,573.9700	4.5740	(0.057)	0	0	0
2018/03/19	2033	03/05/2018			Bond Future	103.1334	103.1334	103.1360	103.1360	0.003	0.0000	0.0000	6,055
2018/03/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	03/05/2018	107.70	Put	Bond Future	4,566.5800	4.5666	4,563.9700	4.5640	(0.057)	0	0	0
2018/03/19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	03/05/2018	107.69	Put	Bond Future	4,556.5800	4.5566	4,553.9700	4.5540	(0.057)	0	0	0
2018/03/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	02/08/2018			Bond Future	105.0463	105.0463	105.0490	105.0490	0.003	0.0000	0.0000	0
2018/03/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	02/08/2018	109.92	Put	Bond Future	4,873.7000	4.8737	4,870.9700	4.8710	(0.056)	0	0	0
2018/03/19	2033	02/08/2018	109.94	Put	Bond Future	4,893.7000	4.8937	4,890.9700	4.8910	(0.056)	0	0	0
2018/03/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2033	02/08/2018	109.93	Put	Bond Future	4,883.7000	4.8837	4,880.9700	4.8810	(0.056)	0	0	0
2018/03/19	2037	03/05/2018	9.99	Call	Bond Future	7,530.5600	7.5306	7,024.3500	7.0243	(6.722)	0	0	0
2018/03/19	2037	03/05/2018	9.97	Put	Bond Future	103.4800	0.1035	115.2500	0.1153	11.374	0	0	0
2018/03/19	2037	03/05/2018			Bond Future	9.0688	97.1727	9.1293	96.6557	0.667	0.0000	0.0000	48,150
2018/03/19	2037	03/05/2018	9.99	Put	Bond Future	96.7200	0.0967	107.5400	0.1075	11.187	0	0	0
2018/03/19	2037	03/05/2018	9.97	Call	Bond Future	7,385.5900	7.3856	6,880.3300	6.8803	(6.841)	0	0	0
2018/03/19	2037	03/05/2018	9.98	Put	Bond Future	100.0500	0.1001	111.3300	0.1113	11.274	0	0	0
2018/03/19	2037	03/05/2018	9.98	Call	Bond Future	7,458.0800	7.4581	6,952.3300	6.9523	(6.781)	0	0	0
2018/03/19	2037	02/08/2018	9.96	Put	Bond Future	811.3300	0.8113	886.3200	0.8863	9.243	0	0	0
2018/03/19	2037	02/08/2018	9.95	Call	Bond Future	7,530.5100	7.5305	7,080.1500	7.0801	(5.980)	0	0	0
2018/03/19	2037	02/08/2018			Bond Future	9.1146	94.7136	9.1769	94.1871	0.683	0.0000	0.0000	731
2018/03/19	2037	02/08/2018	9.96	Call	Bond Future	7,593.6600	7.5937	7,142.1500	7.1422	(5.946)	0	0	0
2018/03/19	2037	02/08/2018	9.95	Put	Bond Future	823.9800	0.8240	900.1200	0.9001	9.241	0	0	0
2018/03/19	2037	02/08/2018	9.97	Call	Bond Future	7,657.0400	7.6570	7,204.4100	7.2044	(5.911)	0	0	0
2018/03/19	2037	02/08/2018	9.97	Put	Bond Future	799.0100	0.7990	872.8800	0.8729	9.245	0	0	0
2018/03/19	2038	03/05/2018	132.28	Put	Bond Future	6,663.5900	6.6636	6,266.1100	6.2661	(5.965)	0	0	0
2018/03/19	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2038	03/05/2018			Bond Future	125.6164	125.6164	126.0139	126.0139	0.316	0.0000	0.0000	8,991
2018/03/19	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2038	03/05/2018	132.27	Put	Bond Future	6,653.5900	6.6536	6,256.1100	6.2561	(5.974)	0	0	0
2018/03/19	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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2018/03/19	2038	03/05/2018	132.29	Put	Bond Future	6,673.5900	6.6736	6,276.1100	6.2761	(5.956)	0	0	0
2018/03/19	2038	02/08/2018	134.55	Put	Bond Future	8,156.8400	8.1568	7,751.8800	7.7519	(4.965)	0	0	0
2018/03/19	2038	02/08/2018			Bond Future	126.3932	126.3932	126.7981	126.7981	0.320	0.0000	0.0000	0
2018/03/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2038	02/08/2018	134.54	Put	Bond Future	8,146.8400	8.1468	7,741.8800	7.7419	(4.971)	0	0	0
2018/03/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2038	02/08/2018	134.53	Put	Bond Future	8,136.8400	8.1368	7,731.8800	7.7319	(4.977)	0	0	0
2018/03/19	2040	03/05/2018	10.08	Put	Bond Future	110.7400	0.1107	120.1000	0.1201	8.452	0	0	0
2018/03/19	2040	03/05/2018			Bond Future	9.1541	100.9435	9.2095	100.4332	0.605	0.0000	0.0000	39,345
2018/03/19	2040	03/05/2018	10.07	Call	Bond Future	8,043.1900	8.0432	7,542.7000	7.5427	(6.223)	0	0	0
2018/03/19	2040	03/05/2018	10.07	Put	Bond Future	114.4300	0.1144	124.2300	0.1242	8.564	0	0	0
2018/03/19	2040	03/05/2018	8.50	Put	Bond Future	6,465.9600	6.4660	6,937.1800	6.9372	7.288	0	0	0
2018/03/19	2040	03/05/2018	8.50	Call	Bond Future	102.4300	0.1024	63.3600	0.0634	(38.143)	0	0	1,011
2018/03/19	2040	03/05/2018	10.08	Call	Bond Future	8,120.3300	8.1203	7,619.4000	7.6194	(6.169)	0	0	0
2018/03/19	2040	03/05/2018	10.06	Call	Bond Future	7,966.1100	7.9661	7,466.0600	7.4661	(6.277)	0	0	0
2018/03/19	2040	03/05/2018	10.06	Put	Bond Future	118.2900	0.1183	128.5300	0.1285	8.657	0	0	0
2018/03/19	2040	03/05/2018	10.00	Put	Bond Future	143.9500	0.1439	157.2300	0.1572	9.225	0	0	0
2018/03/19	2040	03/05/2018	10.00	Call	Bond Future	7,503.6200	7.5036	7,006.6100	7.0066	(6.624)	0	0	1,500
2018/03/19	2040	03/05/2018	9.00	Put	Bond Future	2,533.7000	2.5337	2,814.4000	2.8144	11.079	0	0	0
2018/03/19	2040	03/05/2018	9.00	Call	Bond Future	1,090.2700	1.0903	860.6800	0.8607	(21.058)	0	0	1,239
2018/03/19	2040	02/08/2018	10.04	Call	Bond Future	8,148.4100	8.1484	7,702.0400	7.7020	(5.478)	0	0	0
2018/03/19	2040	02/08/2018	10.03	Put	Bond Future	930.1800	0.9302	1,004.5100	1.0045	7.991	0	0	0
2018/03/19	2040	02/08/2018			Bond Future	9.2005	98.3038	9.2575	97.7842	0.619	0.0000	0.0000	420
2018/03/19	2040	02/08/2018	10.05	Call	Bond Future	8,215.6400	8.2156	7,768.1700	7.7682	(5.447)	0	0	0
2018/03/19	2040	02/08/2018	10.05	Put	Bond Future	902.5600	0.9026	974.6900	0.9747	7.992	0	0	0
2018/03/19	2040	02/08/2018	10.04	Put	Bond Future	916.2600	0.9163	989.4900	0.9895	7.992	0	0	0
2018/03/19	2040	02/08/2018	10.03	Call	Bond Future	8,081.2900	8.0813	7,636.0200	7.6360	(5.510)	0	0	0
2018/03/19	2044	03/05/2018	10.10	Call	Bond Future	7,993.3600	7.9934	7,529.3700	7.5294	(5.805)	0	0	0
2018/03/19	2044	03/05/2018	10.09	Put	Bond Future	129.7300	0.1297	138.2600	0.1383	6.575	0	0	0
2018/03/19	2044	03/05/2018			Bond Future	9.2036	97.8782	9.2539	97.4061	0.546	0.0000	0.0000	24,212
2018/03/19	2044	03/05/2018	10.11	Call	Bond Future	8,070.9200	8.0709	7,606.5500	7.6065	(5.754)	0	0	0
2018/03/19	2044	03/05/2018	10.11	Put	Bond Future	121.6200	0.1216	129.3600	0.1294	6.364	0	0	0
2018/03/19	2044	03/05/2018	10.10	Put	Bond Future	125.6000	0.1256	133.7200	0.1337	6.465	0	0	0
2018/03/19	2044	03/05/2018	10.09	Call	Bond Future	7,915.8300	7.9158	7,452.2500	7.4523	(5.856)	0	0	0
2018/03/19	2044	02/08/2018	10.07	Call	Bond Future	8,180.2900	8.1803	7,767.3400	7.7673	(5.048)	0	0	0
2018/03/19	2044	02/08/2018			Bond Future	9.2489	95.3070	9.3007	94.8262	0.559	0.0000	0.0000	0
2018/03/19	2044	02/08/2018	10.05	Call	Bond Future	8,045.9700	8.0460	7,635.0700	7.6351	(5.107)	0	0	0
2018/03/19	2044	02/08/2018	10.05	Put	Bond Future	1,029.5400	1.0295	1,099.4200	1.0994	6.787	0	0	0
2018/03/19	2044	02/08/2018	10.07	Put	Bond Future	999.9400	0.9999	1,067.7700	1.0678	6.783	0	0	0
2018/03/19	2044	02/08/2018	10.06	Call	Bond Future	8,113.1600	8.1132	7,701.2300	7.7012	(5.077)	0	0	0
2018/03/19	2044	02/08/2018	10.06	Put	Bond Future	1,014.7100	1.0147	1,083.5600	1.0836	6.785	0	0	0
2018/03/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2046	03/05/2018			Bond Future	117.3332	117.3332	117.3368	117.3368	0.003	0.0000	0.0000	10,874
2018/03/19	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
2018/03/19	2046	03/05/2018	127.93	Put	Bond Future	10,596.8300	10.5968	10,593.1700	10.5932	(0.035)	0	0	0
2018/03/19	2046	03/05/2018	127.95	Put	Bond Future	10,616.8300	10.6168	10,613.1700	10.6132	(0.034)	0	0	0
2018/03/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2046	03/05/2018	127.94	Put	Bond Future	10,606.8300	10.6068	10,603.1700	10.6032	(0.035)	0	0	0
2018/03/19	2046	02/08/2018	128.78	Put	Bond Future	9,270.5200	9.2705	9,266.8400	9.2668	(0.040)	0	0	0
2018/03/19	2046	02/08/2018			Bond Future	119.5095	119.5095	119.5132	119.5132	0.003	0.0000	0.0000	0
2018/03/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2046	02/08/2018	128.77	Put	Bond Future	9,260.5200	9.2605	9,256.8400	9.2568	(0.040)	0	0	0
2018/03/19	2046	02/08/2018	128.79	Put	Bond Future	9,280.5200	9.2805	9,276.8400	9.2768	(0.040)	0	0	0
2018/03/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	03/05/2018	135.62	Put	Bond Future	11,566.2600	11.5663	11,562.5500	11.5626	(0.032)	0	0	0
2018/03/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	03/05/2018			Bond Future	124.0537	124.0537	124.0575	124.0575	0.003	0.0000	0.0000	9,788
2018/03/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	03/05/2018	135.61	Put	Bond Future	11,556.2600	11.5563	11,552.5500	11.5526	(0.032)	0	0	0
2018/03/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	03/05/2018	135.63	Put	Bond Future	11,576.2600	11.5763	11,572.5500	11.5726	(0.032)	0	0	0
2018/03/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	02/08/2018	137.54	Put	Bond Future	12,918.4800	12.9185	12,914.4800	12.9145	(0.031)	0	0	0
2018/03/19	2050	02/08/2018	137.52	Put	Bond Future	12,898.4800	12.8985	12,894.4800	12.8945	(0.031)	0	0	0
2018/03/19	2050	02/08/2018			Bond Future	124.6215	124.6215	124.6255	124.6255	0.003	0.0000	0.0000	0
2018/03/19	2050	02/08/2018	137.53	Put	Bond Future	12,908.4800	12.9085	12,904.4800	12.9045	(0.031)	0	0	0
2018/03/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	AL37	03/05/2018			Index Future	589.9830	589.9830	588.7450	588.7450	(0.210)	0.0000	0.0000	0
2018/03/19	AL37	02/08/2018			Index Future	600.8920	600.8920	599.6330	599.6330	(0.210)	0.0000	0.0000	0
2018/03/19	AL7T	03/05/2018			Index Future	690.8290	690.8290	688.3090	688.3090	(0.365)	0.0000	0.0000	0
2018/03/19	AL7T	02/08/2018			Index Future	703.6030	703.6030	701.0390	701.0390	(0.364)	0.0000	0.0000	0
2018/03/19	ALBI	03/05/2018			Index Future	628.9680	628.9680	626.4390	626.4390	(0.402)	0.0000	0.0000	814
2018/03/19	ALBI	02/08/2018			Index Future	640.5990	640.5990	638.0250	638.0250	(0.402)	0.0000	0.0000	0
2018/03/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	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
2018/03/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/19	EL28	03/05/2018	133.20	Put	Bond Future	4,229.7700	4.2298	4,224.5100	4.2245	(0.124)	0	0	0
2018/03/19	EL28	03/05/2018			Bond Future	128.9702	128.9702	128.9755	128.9755	0.004	0.0000	0.0000	0
2018/03/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	03/05/2018	133.19	Put	Bond Future	4,219.7700	4.2198	4,214.5100	4.2145	(0.125)	0	0	0
2018/03/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	03/05/2018	133.18	Put	Bond Future	4,209.7700	4.2098	4,204.5100	4.2045	(0.125)	0	0	0
2018/03/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	02/08/2018			Bond Future	131.3622	131.3622	131.3676	131.3676	0.004	0.0000	0.0000	0
2018/03/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	02/08/2018	134.93	Put	Bond Future	3,567.8000	3.5678	3,562.3700	3.5624	(0.152)	0	0	0
2018/03/19	EL28	02/08/2018	134.95	Put	Bond Future	3,587.8000	3.5878	3,582.3700	3.5824	(0.151)	0	0	0
2018/03/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	EL28	02/08/2018	134.94	Put	Bond Future	3,577.8000	3.5778	3,572.3700	3.5724	(0.152)	0	0	0
2018/03/19	ES33	03/05/2018	11.22	Call	Bond Future	5,213.0100	5.2130	4,895.9700	4.8960	(6.082)	0	0	0
2018/03/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES33	03/05/2018			Bond Future	10.3582	79.3410	10.4082	79.0240	0.482	0.0000	0.0000	9,466
2018/03/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES33	03/05/2018	11.20	Call	Bond Future	5,097.9400	5.0979	4,780.9000	4.7809	(6.219)	0	0	0
2018/03/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES33	03/05/2018	11.21	Call	Bond Future	5,155.5100	5.1555	4,838.4700	4.8385	(6.150)	0	0	0
2018/03/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES33	02/08/2018	11.14	Call	Bond Future	4,191.7300	4.1917	3,868.8800	3.8689	(7.702)	0	0	0
2018/03/19	ES33	02/08/2018			Bond Future	10.4438	80.8082	10.4954	80.4854	0.495	0.0000	0.0000	0
2018/03/19	ES33	02/08/2018	11.15	Call	Bond Future	4,249.4800	4.2495	3,926.6300	3.9266	(7.597)	0	0	0
2018/03/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES33	02/08/2018	11.16	Call	Bond Future	4,307.1700	4.3072	3,984.3200	3.9843	(7.496)	0	0	0

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2018/03/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	ES42	03/05/2018			Bond Future	10.5494	82.5218	10.5993	82.1554	0.473	0.0000	0.0000	7,957
2018/03/19	ES42	02/08/2018			Bond Future	10.6329	84.0477	10.6845	83.6747	0.485	0.0000	0.0000	0
2018/03/19	GOVI	03/05/2018	590.29	Call	GOVI	361,820.0000	36.1820	337,530.0000	33.7530	(6.713)	0	0	0
2018/03/19	GOVI	03/05/2018	590.27	Call	GOVI	362,020.0000	36.2020	337,730.0000	33.7730	(6.710)	0	0	0
2018/03/19	GOVI	03/05/2018			GOVI	626.4720	626.4720	624.0430	624.0430	(0.388)	0.0000	0.0000	475
2018/03/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GOVI	03/05/2018	590.28	Call	GOVI	361,920.0000	36.1920	337,630.0000	33.7630	(6.711)	0	0	0
2018/03/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GOVI	02/08/2018			GOVI	638.0570	638.0570	635.5840	635.5840	(0.388)	0.0000	0.0000	0
2018/03/19	GOVI	02/08/2018	605.71	Call	GOVI	323,470.0000	32.3470	298,740.0000	29.8740	(7.645)	0	0	0
2018/03/19	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GOVI	02/08/2018	605.72	Call	GOVI	323,370.0000	32.3370	298,640.0000	29.8640	(7.648)	0	0	0
2018/03/19	GOVI	02/08/2018	605.70	Call	GOVI	323,570.0000	32.3570	298,840.0000	29.8840	(7.643)	0	0	0
2018/03/19	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/19	IGOV	03/05/2018			Index Future	252.0860	252.0860	252.1910	252.1910	0.042	0.0000	0.0000	1,128
2018/03/19	IGOV	02/08/2018			Index Future	256.7610	256.7610	256.8690	256.8690	0.042	0.0000	0.0000	0
2018/03/19	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/19	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/03/19	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4600	100.4600	0.000	0.0000	0.0000	0
2018/03/19	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4300	99.4300	0.010	0.0000	0.0000	0
2018/03/19	IS01	20/06/2019			Interest Rate Swap	100.0200	100.0200	100.0500	100.0500	0.030	0.0000	0.0000	0
2018/03/19	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/19	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/03/19	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8400	98.8400	0.000	0.0000	0.0000	0
2018/03/19	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1800	99.1800	0.020	0.0000	0.0000	0
2018/03/19	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.5000	99.5000	0.020	0.0000	0.0000	0
2018/03/19	IS02	20/09/2019			Interest Rate Swap	99.8000	99.8000	99.8300	99.8300	0.030	0.0000	0.0000	0
2018/03/19	IS02	20/12/2019			Interest Rate Swap	100.6700	100.6700	100.7100	100.7100	0.040	0.0000	0.0000	0
2018/03/19	IS02	23/03/2020			Interest Rate Swap	98.3400	98.3400	98.4000	98.4000	0.061	0.0000	0.0000	0
2018/03/19	IS02	22/06/2020			Interest Rate Swap	100.1400	100.1400	100.2100	100.2100	0.070	0.0000	0.0000	0
2018/03/19	IS05	17/12/2020			Interest Rate Swap	95.5800	95.5800	95.6400	95.6400	0.063	0.0000	0.0000	0
2018/03/19	IS05	16/03/2021			Interest Rate Swap	94.7300	94.7300	94.7900	94.7900	0.063	0.0000	0.0000	0
2018/03/19	IS05	15/06/2021			Interest Rate Swap	93.8400	93.8400	93.9000	93.9000	0.064	0.0000	0.0000	0
2018/03/19	IS05	21/09/2021			Interest Rate Swap	93.9300	93.9300	94.0000	94.0000	0.075	0.0000	0.0000	0
2018/03/19	IS05	21/12/2021			Interest Rate Swap	96.0400	96.0400	96.1300	96.1300	0.094	0.0000	0.0000	51
2018/03/19	IS05	15/03/2022			Interest Rate Swap	96.1000	96.1000	96.1900	96.1900	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
2018/03/19	IS05	21/06/2022			Interest Rate Swap	97.2200	97.2200	97.3200	97.3200	0.103	0.0000	0.0000	0
2018/03/19	IS05	20/09/2022			Interest Rate Swap	99.3600	99.3600	99.4600	99.4600	0.101	0.0000	0.0000	0
2018/03/19	IS05	20/12/2022			Interest Rate Swap	100.5400	100.5400	100.6500	100.6500	0.109	0.0000	0.0000	0
2018/03/19	IS05	22/03/2023			Interest Rate Swap	95.5500	95.5500	95.6700	95.6700	0.126	0.0000	0.0000	0
2018/03/19	IS05	20/06/2023			Interest Rate Swap	99.8200	99.8200	99.9600	99.9600	0.140	0.0000	0.0000	0
2018/03/19	IS10	17/12/2025			Interest Rate Swap	93.1600	93.1600	93.3700	93.3700	0.225	0.0000	0.0000	0
2018/03/19	IS10	16/03/2026			Interest Rate Swap	90.0900	90.0900	90.3000	90.3000	0.233	0.0000	0.0000	0
2018/03/19	IS10	15/06/2026			Interest Rate Swap	88.7700	88.7700	88.9900	88.9900	0.248	0.0000	0.0000	0
2018/03/19	IS10	21/09/2026			Interest Rate Swap	90.9000	90.9000	91.1300	91.1300	0.253	0.0000	0.0000	0
2018/03/19	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.9100	94.9100	0.254	0.0000	0.0000	0
2018/03/19	IS10	15/03/2027			Interest Rate Swap	93.1700	93.1700	93.4200	93.4200	0.268	0.0000	0.0000	0
2018/03/19	IS10	21/06/2027			Interest Rate Swap	95.2000	95.2000	95.4500	95.4500	0.263	0.0000	0.0000	0
2018/03/19	IS10	20/09/2027			Interest Rate Swap	98.9000	98.9000	99.1500	99.1500	0.253	0.0000	0.0000	0
2018/03/19	IS10	20/12/2027			Interest Rate Swap	99.2000	99.2000	99.4500	99.4500	0.252	0.0000	0.0000	0
2018/03/19	IS10	22/03/2028			Interest Rate Swap	94.3300	94.3300	94.6000	94.6000	0.286	0.0000	0.0000	0
2018/03/19	IS10	20/06/2028			Interest Rate Swap	99.8100	99.8100	100.0600	100.0600	0.250	0.0000	0.0000	0
2018/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/19	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/19	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/19	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/19	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/19	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/19	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/19	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/19	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/19	R023	03/05/2018	8.27	Call	Bond Future	3,309.4900	3.3095	3,064.2000	3.0642	(7.412)	0	0	0
2018/03/19	R023	03/05/2018			Bond Future	7.4336	102.6972	7.4956	102.4484	0.834	0.0000	0.0000	72,254
2018/03/19	R023	03/05/2018	8.27	Put	Bond Future	16.5400	0.0165	19.9900	0.0200	20.859	0	0	0
2018/03/19	R023	03/05/2018	8.28	Call	Bond Future	3,347.2400	3.3472	3,101.7600	3.1018	(7.334)	0	0	0
2018/03/19	R023	03/05/2018	8.29	Put	Bond Future	14.9200	0.0149	18.0000	0.0180	20.643	0	0	0
2018/03/19	R023	03/05/2018	8.28	Put	Bond Future	15.7200	0.0157	18.9800	0.0190	20.738	0	0	0
2018/03/19	R023	03/05/2018	8.29	Call	Bond Future	3,384.9900	3.3850	3,139.3300	3.1393	(7.257)	0	0	0
2018/03/19	R023	03/05/2018	9.19	Call	Bond Future	6,765.1800	6.7652	6,516.4400	6.5164	(3.677)	0	0	0
2018/03/19	R023	03/05/2018	9.19	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,500
2018/03/19	R035	03/05/2018	9.91	Put	Bond Future	139.5700	0.1396	146.7700	0.1468	5.159	0	0	0
2018/03/19	R035	03/05/2018	8.75	Put	Bond Future	3,214.0700	3.2141	3,441.1900	3.4412	7.066	0	0	0
2018/03/19	R035	03/05/2018			Bond Future	8.9865	100.6834	9.0369	100.2552	0.560	0.0000	0.0000	66,923

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/19	R035	03/05/2018	9.90	Call	Bond Future	7,502.9700	7.5030	7,082.3200	7.0823	(5.606)	0	0	0
2018/03/19	R035	03/05/2018	9.90	Put	Bond Future	144.6200	0.1446	152.2000	0.1522	5.241	0	0	0
2018/03/19	R035	03/05/2018	8.75	Call	Bond Future	1,165.6400	1.1656	964.5300	0.9645	(17.253)	0	0	1,000
2018/03/19	R035	03/05/2018	9.25	Call	Bond Future	3,267.2100	3.2672	2,923.6200	2.9236	(10.516)	0	0	0
2018/03/19	R035	03/05/2018	9.25	Put	Bond Future	1,056.7400	1.0567	1,141.3800	1.1414	8.010	0	0	1,000
2018/03/19	R035	03/05/2018	9.91	Call	Bond Future	7,573.8800	7.5739	7,152.8500	7.1528	(5.559)	0	0	0
2018/03/19	R035	03/05/2018	9.89	Call	Bond Future	7,432.1200	7.4321	7,011.8600	7.0119	(5.655)	0	0	0
2018/03/19	R035	03/05/2018	9.89	Put	Bond Future	149.8200	0.1498	157.7900	0.1578	5.320	0	0	0
2018/03/19	R035	02/08/2018	9.42	Call	Bond Future	5,437.6500	5.4376	5,118.2900	5.1183	(5.873)	0	0	0
2018/03/19	R035	02/08/2018			Bond Future	9.0280	102.5453	9.0799	102.1093	0.575	0.0000	0.0000	3
2018/03/19	R035	02/08/2018	9.42	Put	Bond Future	2,213.1300	2.2131	2,329.8000	2.3298	5.272	0	0	0
2018/03/19	R035	02/08/2018	9.44	Put	Bond Future	2,156.2200	2.1562	2,270.2200	2.2702	5.287	0	0	0
2018/03/19	R035	02/08/2018	9.43	Call	Bond Future	5,489.1300	5.4891	5,168.4300	5.1684	(5.842)	0	0	0
2018/03/19	R035	02/08/2018	9.44	Call	Bond Future	5,541.0400	5.5410	5,219.0100	5.2190	(5.812)	0	0	0
2018/03/19	R035	02/08/2018	9.43	Put	Bond Future	2,184.4100	2.1844	2,299.7400	2.2997	5.280	0	0	0
2018/03/19	R186	03/05/2018	8.92	Call	Bond Future	5,213.8800	5.2139	4,816.9200	4.8169	(7.614)	0	0	0
2018/03/19	R186	03/05/2018	8.91	Put	Bond Future	65.7200	0.0657	76.5400	0.0765	16.464	0	0	0
2018/03/19	R186	03/05/2018	10.14	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/03/19	R186	03/05/2018	9.72	Put	Bond Future	0.5700	0.0006	0.6100	0.0006	7.018	0	0	10,640
2018/03/19	R186	03/05/2018	8.40	Put	Bond Future	461.0400	0.4610	544.4100	0.5444	18.083	0	0	3,500
2018/03/19	R186	03/05/2018	8.00	Put	Bond Future	1,552.2100	1.5522	1,785.0500	1.7850	15.001	0	0	0
2018/03/19	R186	03/05/2018	8.69	Call	Bond Future	3,850.7200	3.8507	3,472.0000	3.4720	(9.835)	0	0	0
2018/03/19	R186	03/05/2018	8.50	Call	Bond Future	2,790.7400	2.7907	2,442.7400	2.4427	(12.470)	0	0	0
2018/03/19	R186	03/05/2018	7.85	Call	Bond Future	375.4700	0.3755	262.7200	0.2627	(30.029)	0	0	500
2018/03/19	R186	03/05/2018	8.35	Put	Bond Future	545.7400	0.5457	643.4500	0.6434	17.904	0	0	500
2018/03/19	R186	03/05/2018	8.45	Put	Bond Future	387.7500	0.3877	458.3300	0.4583	18.202	0	0	0
2018/03/19	R186	03/05/2018			Bond Future	8.1257	118.4759	8.1868	118.0686	0.752	0.0000	0.0000	197,621
2018/03/19	R186	03/05/2018	8.93	Call	Bond Future	5,274.1700	5.2742	4,876.7400	4.8767	(7.535)	0	0	0
2018/03/19	R186	03/05/2018	8.93	Put	Bond Future	60.4700	0.0605	70.3200	0.0703	16.289	0	0	0
2018/03/19	R186	03/05/2018	10.14	Call	Bond Future	12,482.1200	12.4821	12,074.8400	12.0748	(3.263)	0	0	0
2018/03/19	R186	03/05/2018	9.30	Put	Bond Future	9.4600	0.0095	10.6400	0.0106	12.474	0	0	0
2018/03/19	R186	03/05/2018	9.30	Call	Bond Future	7,516.6600	7.5167	7,110.5600	7.1106	(5.403)	0	0	1,120
2018/03/19	R186	03/05/2018	7.85	Put	Bond Future	2,237.9300	2.2379	2,532.4600	2.5325	13.161	0	0	0
2018/03/19	R186	03/05/2018	8.92	Put	Bond Future	63.0700	0.0631	73.3900	0.0734	16.363	0	0	0
2018/03/19	R186	03/05/2018	8.91	Call	Bond Future	5,153.6000	5.1536	4,757.1400	4.7571	(7.693)	0	0	0
2018/03/19	R186	03/05/2018	9.72	Call	Bond Future	10,034.5800	10.0346	9,627.3400	9.6273	(4.058)	0	0	0
2018/03/19	R186	03/05/2018	9.19	Put	Bond Future	17.9100	0.0179	20.3500	0.0204	13.624	0	0	0
2018/03/19	R186	03/05/2018	8.40	Call	Bond Future	2,275.0500	2.2750	1,951.1400	1.9511	(14.237)	0	0	0
2018/03/19	R186	03/05/2018	8.00	Call	Bond Future	707.8200	0.7078	533.3800	0.5334	(24.645)	0	0	0
2018/03/19	R186	03/05/2018	8.69	Put	Bond Future	159.5200	0.1595	188.0800	0.1881	17.904	0	0	0
2018/03/19	R186	03/05/2018	8.70	Put	Bond Future	153.3900	0.1534	180.8000	0.1808	17.869	0	0	0
2018/03/19	R186	03/05/2018	8.50	Put	Bond Future	324.7300	0.3247	384.0100	0.3840	18.255	0	0	3,500
2018/03/19	R186	03/05/2018	8.35	Call	Bond Future	2,031.8800	2.0319	1,722.3100	1.7223	(15.236)	0	0	0
2018/03/19	R186	03/05/2018	8.45	Call	Bond Future	2,528.3800	2.5284	2,191.6800	2.1917	(13.317)	0	0	0
2018/03/19	R186	03/05/2018	9.75	Call	Bond Future	10,211.9100	10.2119	9,804.6500	9.8047	(3.988)	0	0	0
2018/03/19	R186	03/05/2018	9.75	Put	Bond Future	0.4600	0.0005	0.4800	0.0005	4.348	0	0	3,200
2018/03/19	R186	03/05/2018	9.19	Call	Bond Future	6,849.9700	6.8500	6,445.1300	6.4451	(5.910)	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
2018/03/19	R186	03/05/2018	8.70	Call	Bond Future	3,908.5800	3.9086	3,528.7100	3.5287	(9.719)	0	0	0
2018/03/19	R186	03/05/2018	8.85	Call	Bond Future	4,793.4700	4.7935	4,400.4700	4.4005	(8.199)	0	0	0
2018/03/19	R186	03/05/2018	8.85	Put	Bond Future	84.1900	0.0842	98.4700	0.0985	16.962	0	0	4,745
2018/03/19	R186	02/08/2018	8.48	Put	Bond Future	1,154.8100	1.1548	1,277.7300	1.2777	10.644	0	0	0
2018/03/19	R186	02/08/2018	8.25	Call	Bond Future	2,310.6600	2.3107	2,064.4100	2.0644	(10.657)	0	0	1,470
2018/03/19	R186	02/08/2018			Bond Future	8.1535	115.3666	8.2173	114.9519	0.782	0.0000	0.0000	191
2018/03/19	R186	02/08/2018	8.47	Call	Bond Future	3,214.1300	3.2141	2,924.2500	2.9243	(9.019)	0	0	0
2018/03/19	R186	02/08/2018	8.47	Put	Bond Future	1,174.5300	1.1745	1,299.2500	1.2993	10.619	0	0	0
2018/03/19	R186	02/08/2018	7.50	Put	Bond Future	4,783.6300	4.7836	5,119.0900	5.1191	7.013	0	0	0
2018/03/19	R186	02/08/2018	8.48	Call	Bond Future	3,258.0700	3.2581	2,966.3900	2.9664	(8.953)	0	0	0
2018/03/19	R186	02/08/2018	8.25	Put	Bond Future	1,683.7700	1.6838	1,852.1200	1.8521	9.998	0	0	0
2018/03/19	R186	02/08/2018	8.46	Call	Bond Future	3,170.1800	3.1702	2,882.1100	2.8821	(9.087)	0	0	0
2018/03/19	R186	02/08/2018	8.46	Put	Bond Future	1,194.2900	1.1943	1,320.8200	1.3208	10.595	0	0	0
2018/03/19	R186	02/08/2018	7.50	Call	Bond Future	415.9700	0.4160	336.8300	0.3368	(19.025)	0	0	1,470
2018/03/19	R186	01/11/2018	9.14	Call	Bond Future	6,676.7500	6.6767	6,324.3600	6.3244	(5.278)	0	0	0
2018/03/19	R186	01/11/2018	7.96	Put	Bond Future	3,257.6200	3.2576	3,491.7500	3.4918	7.187	0	0	0
2018/03/19	R186	01/11/2018	8.54	Put	Bond Future	1,657.4200	1.6574	1,795.8600	1.7959	8.353	0	0	0
2018/03/19	R186	01/11/2018			Bond Future	8.1775	117.5292	8.2441	117.1065	0.815	0.0000	0.0000	0
2018/03/19	R186	01/11/2018	8.46	Put	Bond Future	1,825.2700	1.8253	1,975.3700	1.9754	8.223	0	0	0
2018/03/19	R186	01/11/2018	8.46	Call	Bond Future	3,603.5100	3.6035	3,330.9600	3.3310	(7.563)	0	0	5,000
2018/03/19	R186	01/11/2018	8.53	Call	Bond Future	3,890.9600	3.8910	3,608.1800	3.6082	(7.268)	0	0	0
2018/03/19	R186	01/11/2018	8.53	Put	Bond Future	1,677.7100	1.6777	1,817.5800	1.8176	8.337	0	0	0
2018/03/19	R186	01/11/2018	9.14	Put	Bond Future	764.8300	0.7648	835.0900	0.8351	9.186	0	0	5,000
2018/03/19	R186	01/11/2018	7.96	Call	Bond Future	1,863.3500	1.8634	1,674.8300	1.6748	(10.117)	0	0	5,000
2018/03/19	R186	01/11/2018	8.54	Call	Bond Future	3,932.6300	3.9326	3,648.4200	3.6484	(7.227)	0	0	0
2018/03/19	R186	01/11/2018	8.52	Call	Bond Future	3,849.1100	3.8491	3,567.7600	3.5678	(7.309)	0	0	0
2018/03/19	R186	01/11/2018	8.52	Put	Bond Future	1,697.8700	1.6979	1,839.1700	1.8392	8.322	0	0	0
2018/03/19	R197	03/05/2018	304.46	Call	Bond Future	1,667.3800	1.6674	1,670.1700	1.6702	0.167	0	0	0
2018/03/19	R197	03/05/2018			Bond Future	306.1274	306.1274	306.1302	306.1302	0.001	0.0000	0.0000	2,388
2018/03/19	R197	03/05/2018	304.44	Call	Bond Future	1,687.3800	1.6874	1,690.1700	1.6902	0.165	0	0	0
2018/03/19	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R197	03/05/2018	304.45	Call	Bond Future	1,677.3800	1.6774	1,680.1700	1.6802	0.166	0	0	0
2018/03/19	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R202	03/05/2018	247.48	Put	Bond Future	10,761.9700	10.7620	10,753.5600	10.7536	(0.078)	0	0	0
2018/03/19	R202	03/05/2018	247.47	Call	Bond Future	8.8400	0.0088	6.6600	0.0067	(24.661)	0	0	0
2018/03/19	R202	03/05/2018			Bond Future	236.7268	236.7268	236.7331	236.7331	0.003	0.0000	0.0000	23,064
2018/03/19	R202	03/05/2018	247.48	Call	Bond Future	8.7700	0.0088	6.6100	0.0066	(24.629)	0	0	0
2018/03/19	R202	03/05/2018	247.47	Put	Bond Future	10,752.0400	10.7520	10,743.6100	10.7436	(0.078)	0	0	0
2018/03/19	R202	03/05/2018	247.49	Call	Bond Future	8.7100	0.0087	6.5600	0.0066	(24.684)	0	0	0
2018/03/19	R202	03/05/2018	247.49	Put	Bond Future	10,771.9100	10.7719	10,763.5100	10.7635	(0.078)	0	0	0
2018/03/19	R204	03/05/2018	7.10	Put	Bond Future	0.1400	0.0001	0.2400	0.0002	71.429	0	0	0
2018/03/19	R204	03/05/2018			Bond Future	6.3083	104.0360	6.3798	103.9926	1.133	0.0000	0.0000	21,652
2018/03/19	R204	03/05/2018	7.09	Call	Bond Future	472.6100	0.4726	429.3400	0.4293	(9.156)	0	0	0
2018/03/19	R204	03/05/2018	7.09	Put	Bond Future	0.1600	0.0002	0.2600	0.0003	62.500	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
2018/03/19	R204	03/05/2018	7.10	Call	Bond Future	478.6100	0.4786	435.3400	0.4353	(9.041)	0	0	0
2018/03/19	R204	03/05/2018	7.08	Call	Bond Future	466.6000	0.4666	423.3500	0.4234	(9.269)	0	0	0
2018/03/19	R204	03/05/2018	7.08	Put	Bond Future	0.1700	0.0002	0.2900	0.0003	70.588	0	0	0
2018/03/19	R207	03/05/2018	7.57	Call	Bond Future	1,415.0200	1.4150	1,310.3900	1.3104	(7.394)	0	0	0
2018/03/19	R207	03/05/2018	7.56	Put	Bond Future	0.4500	0.0005	0.6500	0.0007	44.444	0	0	0
2018/03/19	R207	03/05/2018			Bond Future	6.6682	103.1637	6.7344	103.0589	0.993	0.0000	0.0000	23,532
2018/03/19	R207	03/05/2018	7.58	Call	Bond Future	1,430.5300	1.4305	1,325.8800	1.3259	(7.315)	0	0	0
2018/03/19	R207	03/05/2018	7.58	Put	Bond Future	0.3900	0.0004	0.5500	0.0006	41.026	0	0	0
2018/03/19	R207	03/05/2018	7.57	Put	Bond Future	0.4200	0.0004	0.6000	0.0006	42.857	0	0	0
2018/03/19	R207	03/05/2018	7.56	Call	Bond Future	1,399.5100	1.3995	1,294.9000	1.2949	(7.475)	0	0	0
2018/03/19	R208	03/05/2018	7.77	Call	Bond Future	1,962.0100	1.9620	1,800.9400	1.8009	(8.209)	0	0	0
2018/03/19	R208	03/05/2018			Bond Future	7.0002	100.0454	7.0637	99.8824	0.906	0.0000	0.0000	35,809
2018/03/19	R208	03/05/2018	7.77	Put	Bond Future	6.3200	0.0063	8.2300	0.0082	30.222	0	0	0
2018/03/19	R208	03/05/2018	7.78	Call	Bond Future	1,986.7400	1.9867	1,825.5500	1.8256	(8.113)	0	0	0
2018/03/19	R208	03/05/2018	7.79	Put	Bond Future	5.6200	0.0056	7.2900	0.0073	29.715	0	0	0
2018/03/19	R208	03/05/2018	7.78	Put	Bond Future	5.9600	0.0060	7.7500	0.0078	30.034	0	0	0
2018/03/19	R208	03/05/2018	7.79	Call	Bond Future	2,011.4800	2.0115	1,850.1700	1.8502	(8.019)	0	0	0
2018/03/19	R209	03/05/2018	9.85	Put	Bond Future	82.8500	0.0829	89.1000	0.0891	7.544	0	0	0
2018/03/19	R209	03/05/2018	10.00	Call	Bond Future	6,883.2700	6.8833	6,524.2400	6.5242	(5.216)	0	0	0
2018/03/19	R209	03/05/2018	10.73	Call	Bond Future	11,197.7300	11.1977	10,835.8600	10.8359	(3.232)	0	0	0
2018/03/19	R209	03/05/2018	9.75	Call	Bond Future	5,356.6400	5.3566	5,004.9200	5.0049	(6.566)	0	0	435
2018/03/19	R209	03/05/2018	9.77	Call	Bond Future	5,478.3600	5.4784	5,125.7400	5.1257	(6.437)	0	0	0
2018/03/19	R209	03/05/2018	9.30	Call	Bond Future	2,748.6000	2.7486	2,446.3900	2.4464	(10.995)	0	0	1,321
2018/03/19	R209	03/05/2018			Bond Future	8.9851	76.5119	9.0354	76.1501	0.560	0.0000	0.0000	79,396
2018/03/19	R209	03/05/2018	9.85	Call	Bond Future	5,966.6300	5.9666	5,611.0600	5.6111	(5.959)	0	0	0
2018/03/19	R209	03/05/2018	10.73	Put	Bond Future	0.9400	0.0009	0.8900	0.0009	(5.319)	0	0	435
2018/03/19	R209	03/05/2018	10.22	Call	Bond Future	8,211.9200	8.2119	7,850.6400	7.8506	(4.399)	0	0	0
2018/03/19	R209	03/05/2018	10.22	Put	Bond Future	16.8300	0.0168	17.3700	0.0174	3.209	0	0	435
2018/03/19	R209	03/05/2018	9.75	Put	Bond Future	117.8400	0.1178	127.9400	0.1279	8.571	0	0	0
2018/03/19	R209	03/05/2018	9.86	Call	Bond Future	6,027.7400	6.0277	5,671.8600	5.6719	(5.904)	0	0	0
2018/03/19	R209	03/05/2018	10.00	Put	Bond Future	48.4000	0.0484	51.1900	0.0512	5.764	0	0	11,067
2018/03/19	R209	03/05/2018	9.47	Put	Bond Future	305.3700	0.3054	338.0300	0.3380	10.695	0	0	250
2018/03/19	R209	03/05/2018	9.77	Put	Bond Future	109.8600	0.1099	119.0600	0.1191	8.374	0	0	250
2018/03/19	R209	03/05/2018	9.30	Put	Bond Future	524.4900	0.5245	584.1000	0.5841	11.365	0	0	0
2018/03/19	R209	03/05/2018	8.95	Put	Bond Future	1,422.5200	1.4225	1,579.6000	1.5796	11.042	0	0	0
2018/03/19	R209	03/05/2018	9.86	Put	Bond Future	79.9500	0.0800	85.8900	0.0859	7.430	0	0	0
2018/03/19	R209	03/05/2018	9.84	Call	Bond Future	5,905.5000	5.9055	5,550.2400	5.5502	(6.016)	0	0	0
2018/03/19	R209	03/05/2018	9.84	Put	Bond Future	85.8200	0.0858	92.3800	0.0924	7.644	0	0	0
2018/03/19	R209	03/05/2018	9.19	Put	Bond Future	730.8700	0.7309	815.0200	0.8150	11.514	0	0	0
2018/03/19	R209	03/05/2018	9.19	Call	Bond Future	2,189.1100	2.1891	1,911.4400	1.9114	(12.684)	0	0	250
2018/03/19	R209	03/05/2018	9.47	Call	Bond Future	3,690.3900	3.6904	3,361.2300	3.3612	(8.919)	0	0	0
2018/03/19	R209	03/05/2018	8.95	Call	Bond Future	1,168.6100	1.1686	963.8700	0.9639	(17.520)	0	0	1,321
2018/03/19	R209	02/08/2018	9.66	Call	Bond Future	5,264.4100	5.2644	4,962.2000	4.9622	(5.741)	0	0	435
2018/03/19	R209	02/08/2018	10.38	Call	Bond Future	9,095.9500	9.0960	8,745.7400	8.7457	(3.850)	0	0	0
2018/03/19	R209	02/08/2018	8.46	Put	Bond Future	4,930.7900	4.9308	5,198.0400	5.1980	5.420	0	0	0

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2018/03/19	R209	02/08/2018	8.96	Put	Bond Future	2,570.1400	2.5701	2,739.9500	2.7400	6.607	0	0	0
2018/03/19	R209	02/08/2018	10.39	Put	Bond Future	232.8300	0.2328	250.7000	0.2507	7.675	0	0	0
2018/03/19	R209	02/08/2018			Bond Future	9.0235	77.9268	9.0752	77.5583	0.573	0.0000	0.0000	816
2018/03/19	R209	02/08/2018	9.43	Call	Bond Future	4,117.6500	4.1176	3,842.2100	3.8422	(6.689)	0	0	0
2018/03/19	R209	02/08/2018	9.43	Put	Bond Future	1,289.4200	1.2894	1,382.4400	1.3824	7.214	0	0	5,000
2018/03/19	R209	02/08/2018	10.84	Call	Bond Future	11,592.0200	11.5920	11,229.8400	11.2298	(3.124)	0	0	0
2018/03/19	R209	02/08/2018	10.84	Put	Bond Future	79.9900	0.0800	86.2700	0.0863	7.851	0	0	435
2018/03/19	R209	02/08/2018	10.21	Call	Bond Future	8,179.0600	8.1791	7,836.4900	7.8365	(4.188)	0	0	0
2018/03/19	R209	02/08/2018	10.21	Put	Bond Future	344.1200	0.3441	370.0100	0.3700	7.524	0	0	435
2018/03/19	R209	02/08/2018	8.96	Call	Bond Future	2,113.8700	2.1139	1,915.2200	1.9152	(9.397)	0	0	5,000
2018/03/19	R209	02/08/2018	9.66	Put	Bond Future	904.3300	0.9043	970.5800	0.9706	7.326	0	0	0
2018/03/19	R209	02/08/2018	10.38	Put	Bond Future	238.0700	0.2381	256.3200	0.2563	7.666	0	0	0
2018/03/19	R209	02/08/2018	8.46	Call	Bond Future	738.1600	0.7382	636.9500	0.6370	(13.711)	0	0	5,000
2018/03/19	R209	02/08/2018	10.39	Call	Bond Future	9,150.1600	9.1502	8,799.5700	8.7996	(3.832)	0	0	0
2018/03/19	R209	02/08/2018	10.40	Call	Bond Future	9,204.3900	9.2044	8,853.4200	8.8534	(3.813)	0	0	0
2018/03/19	R209	02/08/2018	10.40	Put	Bond Future	227.6900	0.2277	245.1800	0.2452	7.681	0	0	0
2018/03/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R209	01/11/2018	9.34	Put	Bond Future	2,302.2300	2.3022	2,429.2700	2.4293	5.518	0	0	0
2018/03/19	R209	01/11/2018	1,016.00	Call	Bond Future	75,350.8800	75.3509	74,975.3700	74.9754	(0.498)	0	0	0
2018/03/19	R209	01/11/2018	9.97	Call	Bond Future	7,206.2400	7.2062	6,897.4700	6.8975	(4.285)	0	0	0
2018/03/19	R209	01/11/2018			Bond Future	9.0612	76.2388	9.1143	75.8632	0.587	0.0000	0.0000	0
2018/03/19	R209	01/11/2018	1,016.01	Call	Bond Future	75,350.8800	75.3509	74,975.3700	74.9754	(0.498)	0	0	0
2018/03/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R209	01/11/2018	1,015.99	Call	Bond Future	75,350.8700	75.3509	74,975.3600	74.9754	(0.498)	0	0	0
2018/03/19	R209	01/11/2018	9.34	Call	Bond Future	4,241.9800	4.2420	3,993.5100	3.9935	(5.857)	0	0	0
2018/03/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R209	01/11/2018	9.97	Put	Bond Future	1,144.3700	1.1444	1,211.1100	1.2111	5.832	0	0	0
2018/03/19	R209	01/11/2018	10.57	Call	Bond Future	10,150.8400	10.1508	9,806.1200	9.8061	(3.396)	0	0	0
2018/03/19	R209	01/11/2018	10.57	Put	Bond Future	473.7400	0.4737	504.5300	0.5045	6.499	0	0	0
2018/03/19	R209	01/11/2018	9.94	Call	Bond Future	7,057.1500	7.0572	6,750.5800	6.7506	(4.344)	0	0	0
2018/03/19	R209	01/11/2018	9.94	Put	Bond Future	1,183.7500	1.1838	1,252.6900	1.2527	5.824	0	0	0
2018/03/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R210	03/05/2018	191.44	Put	Bond Future	4,474.8200	4.4748	4,471.1000	4.4711	(0.083)	0	0	0
2018/03/19	R210	03/05/2018			Bond Future	186.9652	186.9652	186.9689	186.9689	0.002	0.0000	0.0000	2,159
2018/03/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R210	03/05/2018	191.46	Put	Bond Future	4,494.8200	4.4948	4,491.1000	4.4911	(0.083)	0	0	0
2018/03/19	R210	03/05/2018	191.45	Put	Bond Future	4,484.8200	4.4848	4,481.1000	4.4811	(0.083)	0	0	0
2018/03/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R212	03/05/2018	154.30	Call	Bond Future	917.6800	0.9177	918.5500	0.9186	0.095	0	0	0
2018/03/19	R212	03/05/2018			Bond Future	155.2177	155.2177	155.2185	155.2185	0.001	0.0000	0.0000	4,755
2018/03/19	R212	03/05/2018	154.28	Call	Bond Future	937.6800	0.9377	938.5500	0.9386	0.093	0	0	0
2018/03/19	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/19	R212	03/05/2018	154.29	Call	Bond Future	927.6800	0.9277	928.5500	0.9286	0.094	0	0	0
2018/03/19	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/19	R213	03/05/2018	9.57	Put	Bond Future	61.4100	0.0614	69.3400	0.0693	12.913	0	0	0
2018/03/19	R213	03/05/2018	9.56	Call	Bond Future	5,993.1700	5.9932	5,580.0200	5.5800	(6.894)	0	0	0
2018/03/19	R213	03/05/2018			Bond Future	8.6683	88.5383	8.7289	88.1168	0.699	0.0000	0.0000	44,803
2018/03/19	R213	03/05/2018	9.57	Call	Bond Future	6,054.1200	6.0541	5,640.6000	5.6406	(6.830)	0	0	0
2018/03/19	R213	03/05/2018	9.56	Put	Bond Future	63.7900	0.0638	72.0900	0.0721	13.011	0	0	0
2018/03/19	R213	03/05/2018	9.58	Call	Bond Future	6,115.1100	6.1151	5,701.2300	5.7012	(6.768)	0	0	0
2018/03/19	R213	03/05/2018	9.58	Put	Bond Future	59.1500	0.0592	66.7200	0.0667	12.798	0	0	0
2018/03/19	R213	02/08/2018	9.06	Call	Bond Future	3,671.1300	3.6711	3,363.8700	3.3639	(8.370)	0	0	0
2018/03/19	R213	02/08/2018	9.05	Put	Bond Future	1,281.1300	1.2811	1,404.6800	1.4047	9.644	0	0	0
2018/03/19	R213	02/08/2018			Bond Future	8.7031	90.1755	8.7657	89.7464	0.719	0.0000	0.0000	1
2018/03/19	R213	02/08/2018	9.07	Call	Bond Future	3,717.4800	3.7175	3,408.5200	3.4085	(8.311)	0	0	0
2018/03/19	R213	02/08/2018	9.07	Put	Bond Future	1,241.1000	1.2411	1,361.2400	1.3612	9.680	0	0	0
2018/03/19	R213	02/08/2018	9.06	Put	Bond Future	1,260.9700	1.2610	1,382.8100	1.3828	9.662	0	0	0
2018/03/19	R213	02/08/2018	9.05	Call	Bond Future	3,625.0000	3.6250	3,319.4500	3.3194	(8.429)	0	0	0
2018/03/19	R214	03/05/2018	9.99	Put	Bond Future	98.7700	0.0988	105.7600	0.1058	7.077	0	0	0
2018/03/19	R214	03/05/2018			Bond Future	9.1199	76.2308	9.1702	75.8494	0.551	0.0000	0.0000	46,754
2018/03/19	R214	03/05/2018	9.98	Call	Bond Future	6,221.7200	6.2217	5,847.6700	5.8477	(6.012)	0	0	0
2018/03/19	R214	03/05/2018	9.98	Put	Bond Future	102.1400	0.1021	109.4800	0.1095	7.186	0	0	0
2018/03/19	R214	03/05/2018	9.99	Call	Bond Future	6,284.7100	6.2847	5,910.3100	5.9103	(5.957)	0	0	0
2018/03/19	R214	03/05/2018	9.97	Call	Bond Future	6,158.7300	6.1587	5,785.0400	5.7850	(6.068)	0	0	0
2018/03/19	R214	03/05/2018	9.97	Put	Bond Future	105.6200	0.1056	113.3200	0.1133	7.290	0	0	0
2018/03/19	R248	03/05/2018	10.06	Call	Bond Future	8,246.7700	8.2468	7,765.5400	7.7655	(5.835)	0	0	0
2018/03/19	R248	03/05/2018	10.05	Put	Bond Future	143.3400	0.1433	152.5900	0.1526	6.453	0	0	0
2018/03/19	R248	03/05/2018			Bond Future	9.1653	97.3996	9.2156	96.9095	0.549	0.0000	0.0000	90,984
2018/03/19	R248	03/05/2018	10.07	Call	Bond Future	8,326.2000	8.3262	7,844.5500	7.8446	(5.785)	0	0	0
2018/03/19	R248	03/05/2018	10.07	Put	Bond Future	134.5400	0.1345	142.9400	0.1429	6.243	0	0	0
2018/03/19	R248	03/05/2018	10.06	Put	Bond Future	138.8700	0.1389	147.6900	0.1477	6.351	0	0	0
2018/03/19	R248	03/05/2018	10.05	Call	Bond Future	8,167.3400	8.1673	7,686.5400	7.6865	(5.887)	0	0	0
<b>Total</b>													<b>1186138</b>