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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2018 TO 23/03/2018

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
2018/03/23	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	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
2018/03/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	2025	03/05/2018	133.21	Call	Bond Future	1,388.7600	1.3888	1,817.9600	1.8180	30.905	0	0	0
2018/03/23	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2025	03/05/2018			Bond Future	134.5988	134.5988	135.0280	135.0280	0.319	0.0000	0.0000	1,033
2018/03/23	2025	03/05/2018	133.22	Call	Bond Future	1,378.7600	1.3788	1,807.9600	1.8080	31.129	0	0	0
2018/03/23	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2025	03/05/2018	133.20	Call	Bond Future	1,398.7600	1.3988	1,827.9600	1.8280	30.684	0	0	0
2018/03/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2025	02/08/2018			Bond Future	135.7149	135.7149	136.1506	136.1506	0.321	0.0000	0.0000	0
2018/03/23	2025	02/08/2018	136.65	Put	Bond Future	935.1300	0.9351	499.3700	0.4994	(46.599)	0	0	0
2018/03/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2025	02/08/2018	136.67	Put	Bond Future	955.1300	0.9551	519.3700	0.5194	(45.623)	0	0	0
2018/03/23	2025	02/08/2018	136.66	Put	Bond Future	945.1300	0.9451	509.3700	0.5094	(46.106)	0	0	0
2018/03/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2029	03/05/2018			Bond Future	103.1778	103.1778	103.6892	103.6892	0.496	0.0000	0.0000	1,370
2018/03/23	2029	02/08/2018			Bond Future	105.0915	105.0915	105.6113	105.6113	0.495	0.0000	0.0000	0
2018/03/23	2030	03/05/2018	9.51	Call	Bond Future	7,383.1800	7.3832	7,565.6400	7.5656	2.471	0	0	0
2018/03/23	2030	03/05/2018			Bond Future	8.4314	98.9484	8.4056	99.1343	(0.306)	0.0000	0.0000	95,604
2018/03/23	2030	03/05/2018	9.49	Call	Bond Future	7,255.3400	7.2553	7,437.4700	7.4375	2.510	0	0	0
2018/03/23	2030	03/05/2018	9.49	Put	Bond Future	17.4300	0.0174	13.6800	0.0137	(21.515)	0	0	0
2018/03/23	2030	03/05/2018	9.51	Put	Bond Future	15.7000	0.0157	12.2800	0.0123	(21.783)	0	0	0
2018/03/23	2030	03/05/2018	9.50	Call	Bond Future	7,319.3700	7.3194	7,501.6500	7.5016	2.490	0	0	0
2018/03/23	2030	03/05/2018	9.50	Put	Bond Future	16.6400	0.0166	13.0400	0.0130	(21.635)	0	0	0
2018/03/23	2030	02/08/2018	9.46	Put	Bond Future	377.9400	0.3779	351.0400	0.3510	(7.118)	0	0	0
2018/03/23	2030	02/08/2018	8.51	Call	Bond Future	2,294.7100	2.2947	2,389.1100	2.3891	4.114	0	0	7,850
2018/03/23	2030	02/08/2018	8.91	Call	Bond Future	4,099.8100	4.0998	4,229.9000	4.2299	3.173	0	0	7,850
2018/03/23	2030	02/08/2018			Bond Future	8.4655	96.7727	8.4389	96.9618	(0.315)	0.0000	0.0000	127
2018/03/23	2030	02/08/2018	9.46	Call	Bond Future	7,094.6200	7.0946	7,256.8700	7.2569	2.287	0	0	0
2018/03/23	2030	02/08/2018	8.51	Put	Bond Future	1,980.1800	1.9802	1,885.4300	1.8854	(4.785)	0	0	0
2018/03/23	2030	02/08/2018	9.47	Call	Bond Future	7,151.9500	7.1520	7,314.6100	7.3146	2.274	0	0	0
2018/03/23	2030	02/08/2018	9.45	Put	Bond Future	385.0200	0.3850	357.7100	0.3577	(7.093)	0	0	0
2018/03/23	2030	02/08/2018	8.91	Put	Bond Future	1,017.0300	1.0170	957.9700	0.9580	(5.807)	0	0	0
2018/03/23	2030	02/08/2018	9.50	Call	Bond Future	7,324.3000	7.3243	7,488.1600	7.4882	2.237	0	0	0
2018/03/23	2030	02/08/2018	9.47	Put	Bond Future	370.9800	0.3710	344.4900	0.3445	(7.141)	0	0	0
2018/03/23	2030	02/08/2018	9.45	Call	Bond Future	7,037.3600	7.0374	7,199.2000	7.1992	2.300	0	0	0
2018/03/23	2030	02/08/2018	9.50	Put	Bond Future	350.8400	0.3508	325.5500	0.3255	(7.208)	0	0	7,850
2018/03/23	2032	03/05/2018	9.71	Put	Bond Future	17.1900	0.0172	13.0600	0.0131	(24.026)	0	0	0
2018/03/23	2032	03/05/2018	9.70	Call	Bond Future	8,026.2100	8.0262	8,264.1400	8.2641	2.964	0	0	0
2018/03/23	2032	03/05/2018			Bond Future	8.6162	97.9085	8.5854	98.1508	(0.358)	0.0000	0.0000	60,218

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2018/03/23	2032	03/05/2018	9.71	Call	Bond Future	8,094.8700	8.0949	8,332.9700	8.3330	2.941	0	0	0
2018/03/23	2032	03/05/2018	9.70	Put	Bond Future	17.9900	0.0180	13.6900	0.0137	(23.902)	0	0	0
2018/03/23	2032	03/05/2018	9.72	Call	Bond Future	8,163.5000	8.1635	8,401.7700	8.4018	2.919	0	0	0
2018/03/23	2032	03/05/2018	9.72	Put	Bond Future	16.4300	0.0164	12.4700	0.0125	(24.102)	0	0	0
2018/03/23	2032	02/08/2018	9.67	Call	Bond Future	7,893.7800	7.8938	8,106.2100	8.1062	2.691	0	0	0
2018/03/23	2032	02/08/2018	9.66	Put	Bond Future	432.1400	0.4321	397.4900	0.3975	(8.018)	0	0	0
2018/03/23	2032	02/08/2018			Bond Future	8.6502	99.7192	8.6185	99.9658	(0.367)	0.0000	0.0000	2
2018/03/23	2032	02/08/2018	9.68	Call	Bond Future	7,955.4100	7.9554	8,168.3500	8.1684	2.677	0	0	0
2018/03/23	2032	02/08/2018	9.68	Put	Bond Future	416.9400	0.4169	383.3200	0.3833	(8.064)	0	0	0
2018/03/23	2032	02/08/2018	9.67	Put	Bond Future	424.4700	0.4245	390.3400	0.3903	(8.041)	0	0	0
2018/03/23	2032	02/08/2018	9.66	Call	Bond Future	7,832.2100	7.8322	8,044.1200	8.0441	2.706	0	0	0
2018/03/23	2033	03/05/2018	107.71	Put	Bond Future	666.6200	0.6666	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2033	03/05/2018			Bond Future	107.0434	107.0434	107.7338	107.7338	0.645	0.0000	0.0000	6,055
2018/03/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	33.8000	0.0338	100.000	0	0	0
2018/03/23	2033	03/05/2018	107.70	Put	Bond Future	656.6200	0.6566	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	23.8000	0.0238	100.000	0	0	0
2018/03/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	43.8000	0.0438	100.000	0	0	0
2018/03/23	2033	03/05/2018	107.69	Put	Bond Future	646.6200	0.6466	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2033	02/08/2018			Bond Future	109.0288	109.0288	109.7309	109.7309	0.644	0.0000	0.0000	0
2018/03/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2033	02/08/2018	109.92	Put	Bond Future	891.1900	0.8912	189.1100	0.1891	(78.780)	0	0	0
2018/03/23	2033	02/08/2018	109.94	Put	Bond Future	911.1900	0.9112	209.1100	0.2091	(77.051)	0	0	0
2018/03/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2033	02/08/2018	109.93	Put	Bond Future	901.1900	0.9012	199.1100	0.1991	(77.906)	0	0	0
2018/03/23	2037	03/05/2018	9.99	Call	Bond Future	9,466.0300	9.4660	9,690.4500	9.6904	2.371	0	0	0
2018/03/23	2037	03/05/2018	9.97	Put	Bond Future	22.7700	0.0228	18.0400	0.0180	(20.773)	0	0	0
2018/03/23	2037	03/05/2018			Bond Future	8.8384	99.1839	8.8126	99.4127	(0.291)	0.0000	0.0000	47,828
2018/03/23	2037	03/05/2018	9.99	Put	Bond Future	20.9600	0.0210	16.5700	0.0166	(20.945)	0	0	0
2018/03/23	2037	03/05/2018	9.97	Call	Bond Future	9,316.1100	9.3161	9,540.1900	9.5402	2.405	0	0	0
2018/03/23	2037	03/05/2018	9.98	Put	Bond Future	21.8500	0.0219	17.2900	0.0173	(20.870)	0	0	0
2018/03/23	2037	03/05/2018	9.98	Call	Bond Future	9,391.1100	9.3911	9,615.3600	9.6154	2.388	0	0	0
2018/03/23	2037	02/08/2018	9.96	Put	Bond Future	471.4000	0.4714	439.3500	0.4394	(6.799)	0	0	0
2018/03/23	2037	02/08/2018	9.95	Call	Bond Future	9,234.6500	9.2347	9,434.9100	9.4349	2.169	0	0	0
2018/03/23	2037	02/08/2018			Bond Future	8.8773	96.7622	8.8508	96.9950	(0.298)	0.0000	0.0000	731
2018/03/23	2037	02/08/2018	9.96	Call	Bond Future	9,302.3600	9.3024	9,503.0800	9.5031	2.158	0	0	0
2018/03/23	2037	02/08/2018	9.95	Put	Bond Future	479.4900	0.4795	446.9800	0.4470	(6.780)	0	0	0
2018/03/23	2037	02/08/2018	9.97	Call	Bond Future	9,370.2200	9.3702	9,571.3800	9.5714	2.147	0	0	0
2018/03/23	2037	02/08/2018	9.97	Put	Bond Future	463.5600	0.4636	431.9500	0.4320	(6.819)	0	0	0
2018/03/23	2038	03/05/2018	132.28	Put	Bond Future	1,408.0400	1.4080	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	897.8000	0.8978	100.000	0	0	0
2018/03/23	2038	03/05/2018			Bond Future	130.8720	130.8720	133.1678	133.1678	1.754	0.0000	0.0000	8,991
2018/03/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	887.8000	0.8878	100.000	0	0	0
2018/03/23	2038	03/05/2018	132.27	Put	Bond Future	1,398.0400	1.3980	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	877.8000	0.8778	100.000	0	0	0

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2018/03/23	2038	03/05/2018	132.29	Put	Bond Future	1,418.0400	1.4180	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	2038	02/08/2018	134.55	Put	Bond Future	2,803.5100	2.8035	466.5200	0.4665	(83.359)	0	0	0
2018/03/23	2038	02/08/2018			Bond Future	131.7465	131.7465	134.0835	134.0835	1.774	0.0000	0.0000	0
2018/03/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2038	02/08/2018	134.54	Put	Bond Future	2,793.5100	2.7935	456.5200	0.4565	(83.658)	0	0	0
2018/03/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2038	02/08/2018	134.53	Put	Bond Future	2,783.5100	2.7835	446.5200	0.4465	(83.958)	0	0	0
2018/03/23	2040	03/05/2018	10.08	Put	Bond Future	22.7600	0.0228	17.5000	0.0175	(23.111)	0	0	0
2018/03/23	2040	03/05/2018			Bond Future	8.9085	103.2599	8.8777	103.5566	(0.346)	0.0000	0.0000	41,923
2018/03/23	2040	03/05/2018	10.07	Call	Bond Future	10,268.8000	10.2688	10,560.0600	10.5601	2.836	0	0	0
2018/03/23	2040	03/05/2018	10.07	Put	Bond Future	23.6900	0.0237	18.2400	0.0182	(23.005)	0	0	0
2018/03/23	2040	03/05/2018	8.50	Put	Bond Future	4,336.7900	4.3368	4,076.1600	4.0762	(6.010)	0	0	0
2018/03/23	2040	03/05/2018	8.50	Call	Bond Future	289.6100	0.2896	325.6900	0.3257	12.458	0	0	1,011
2018/03/23	2040	03/05/2018	10.08	Call	Bond Future	10,348.7000	10.3487	10,640.1500	10.6402	2.816	0	0	0
2018/03/23	2040	03/05/2018	10.06	Call	Bond Future	10,188.8500	10.1888	10,479.9100	10.4799	2.857	0	0	0
2018/03/23	2040	03/05/2018	10.06	Put	Bond Future	24.6800	0.0247	19.0300	0.0190	(22.893)	0	0	0
2018/03/23	2040	03/05/2018	10.00	Put	Bond Future	31.4300	0.0314	24.4200	0.0244	(22.304)	0	0	0
2018/03/23	2040	03/05/2018	10.00	Call	Bond Future	9,707.4500	9.7075	9,997.1500	9.9972	2.984	0	0	1,500
2018/03/23	2040	03/05/2018	9.00	Put	Bond Future	1,224.4900	1.2245	1,089.0900	1.0891	(11.058)	0	0	0
2018/03/23	2040	03/05/2018	9.00	Call	Bond Future	2,097.4100	2.0974	2,258.7200	2.2587	7.691	0	0	1,239
2018/03/23	2040	02/08/2018	10.04	Call	Bond Future	10,112.3200	10.1123	10,373.7900	10.3738	2.586	0	0	0
2018/03/23	2040	02/08/2018	10.03	Put	Bond Future	529.5400	0.5295	488.4900	0.4885	(7.752)	0	0	0
2018/03/23	2040	02/08/2018			Bond Future	8.9477	100.6632	8.9160	100.9651	(0.354)	0.0000	0.0000	420
2018/03/23	2040	02/08/2018	10.05	Call	Bond Future	10,184.6700	10.1847	10,446.7000	10.4467	2.573	0	0	0
2018/03/23	2040	02/08/2018	10.05	Put	Bond Future	512.2400	0.5122	472.3200	0.4723	(7.793)	0	0	0
2018/03/23	2040	02/08/2018	10.04	Put	Bond Future	520.8200	0.5208	480.3400	0.4803	(7.772)	0	0	0
2018/03/23	2040	02/08/2018	10.03	Call	Bond Future	10,040.0000	10.0400	10,300.9000	10.3009	2.599	0	0	0
2018/03/23	2044	03/05/2018	10.10	Call	Bond Future	10,355.3400	10.3553	10,653.3300	10.6533	2.878	0	0	0
2018/03/23	2044	03/05/2018	10.09	Put	Bond Future	26.0400	0.0260	20.0900	0.0201	(22.849)	0	0	0
2018/03/23	2044	03/05/2018			Bond Future	8.9480	100.3408	8.9172	100.6445	(0.344)	0.0000	0.0000	25,432
2018/03/23	2044	03/05/2018	10.11	Call	Bond Future	10,435.9100	10.4359	10,734.0900	10.7341	2.857	0	0	0
2018/03/23	2044	03/05/2018	10.11	Put	Bond Future	24.0500	0.0240	18.5000	0.0185	(23.077)	0	0	0
2018/03/23	2044	03/05/2018	10.10	Put	Bond Future	25.0200	0.0250	19.2800	0.0193	(22.942)	0	0	0
2018/03/23	2044	03/05/2018	10.09	Call	Bond Future	10,274.7000	10.2747	10,572.4800	10.5725	2.898	0	0	0
2018/03/23	2044	02/08/2018	10.07	Call	Bond Future	10,253.3200	10.2533	10,519.4400	10.5194	2.595	0	0	0
2018/03/23	2044	02/08/2018			Bond Future	8.9861	97.8152	8.9545	98.1243	(0.352)	0.0000	0.0000	0
2018/03/23	2044	02/08/2018	10.05	Call	Bond Future	10,107.8700	10.1079	10,372.8100	10.3728	2.621	0	0	0
2018/03/23	2044	02/08/2018	10.05	Put	Bond Future	583.1800	0.5832	538.9900	0.5390	(7.577)	0	0	0
2018/03/23	2044	02/08/2018	10.07	Put	Bond Future	564.7100	0.5647	521.7000	0.5217	(7.616)	0	0	0
2018/03/23	2044	02/08/2018	10.06	Call	Bond Future	10,180.6400	10.1806	10,446.1700	10.4462	2.608	0	0	0
2018/03/23	2044	02/08/2018	10.06	Put	Bond Future	573.9300	0.5739	530.3300	0.5303	(7.597)	0	0	0
2018/03/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2046	03/05/2018			Bond Future	123.0469	123.0469	126.0269	126.0269	2.422	0.0000	0.0000	10,874
2018/03/23	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
2018/03/23	2046	03/05/2018	127.93	Put	Bond Future	4,883.1200	4.8831	1,903.0500	1.9031	(61.028)	0	0	0
2018/03/23	2046	03/05/2018	127.95	Put	Bond Future	4,903.1200	4.9031	1,923.0500	1.9231	(60.779)	0	0	0
2018/03/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2046	03/05/2018	127.94	Put	Bond Future	4,893.1200	4.8931	1,913.0500	1.9131	(60.903)	0	0	0
2018/03/23	2046	02/08/2018	128.78	Put	Bond Future	3,450.9100	3.4509	416.7400	0.4167	(87.924)	0	0	0
2018/03/23	2046	02/08/2018			Bond Future	125.3291	125.3291	128.3633	128.3633	2.421	0.0000	0.0000	0
2018/03/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2046	02/08/2018	128.77	Put	Bond Future	3,440.9100	3.4409	406.7400	0.4067	(88.179)	0	0	0
2018/03/23	2046	02/08/2018	128.79	Put	Bond Future	3,460.9100	3.4609	426.7400	0.4267	(87.670)	0	0	0
2018/03/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	03/05/2018	135.62	Put	Bond Future	4,915.2400	4.9152	234.5400	0.2345	(95.228)	0	0	0
2018/03/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	03/05/2018			Bond Future	130.7048	130.7048	135.3855	135.3855	3.581	0.0000	0.0000	9,788
2018/03/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	03/05/2018	135.61	Put	Bond Future	4,905.2400	4.9052	224.5400	0.2245	(95.422)	0	0	0
2018/03/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	03/05/2018	135.63	Put	Bond Future	4,925.2400	4.9252	244.5400	0.2445	(95.035)	0	0	0
2018/03/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	02/08/2018	137.54	Put	Bond Future	6,143.7900	6.1438	1,377.6500	1.3776	(77.577)	0	0	0
2018/03/23	2050	02/08/2018	137.52	Put	Bond Future	6,123.7900	6.1238	1,357.6500	1.3576	(77.830)	0	0	0
2018/03/23	2050	02/08/2018			Bond Future	131.3962	131.3962	136.1624	136.1624	3.627	0.0000	0.0000	0
2018/03/23	2050	02/08/2018	137.53	Put	Bond Future	6,133.7900	6.1338	1,367.6500	1.3676	(77.703)	0	0	0
2018/03/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	AL37	03/05/2018			Index Future	591.4030	591.4030	591.9700	591.9700	0.096	0.0000	0.0000	0
2018/03/23	AL37	02/08/2018			Index Future	602.3400	602.3400	602.9170	602.9170	0.096	0.0000	0.0000	0
2018/03/23	AL7T	03/05/2018			Index Future	696.3950	696.3950	697.3510	697.3510	0.137	0.0000	0.0000	0
2018/03/23	AL7T	02/08/2018			Index Future	709.2740	709.2740	710.2460	710.2460	0.137	0.0000	0.0000	0
2018/03/23	ALBI	03/05/2018			Index Future	638.2590	638.2590	639.6600	639.6600	0.220	0.0000	0.0000	814
2018/03/23	ALBI	02/08/2018			Index Future	650.0630	650.0630	651.4890	651.4890	0.219	0.0000	0.0000	0
2018/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	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
2018/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	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
2018/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/23	EL28	03/05/2018	133.20	Put	Bond Future	1,676.6700	1.6767	1,090.2600	1.0903	(34.975)	0	0	0
2018/03/23	EL28	03/05/2018			Bond Future	131.5233	131.5233	132.1097	132.1097	0.446	0.0000	0.0000	0
2018/03/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	03/05/2018	133.19	Put	Bond Future	1,666.6700	1.6667	1,080.2600	1.0803	(35.185)	0	0	0
2018/03/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	03/05/2018	133.18	Put	Bond Future	1,656.6700	1.6567	1,070.2600	1.0703	(35.397)	0	0	0
2018/03/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	02/08/2018			Bond Future	133.9627	133.9627	134.5588	134.5588	0.445	0.0000	0.0000	0
2018/03/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	02/08/2018	134.93	Put	Bond Future	967.3200	0.9673	371.2200	0.3712	(61.624)	0	0	0
2018/03/23	EL28	02/08/2018	134.95	Put	Bond Future	987.3200	0.9873	391.2200	0.3912	(60.376)	0	0	0
2018/03/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	EL28	02/08/2018	134.94	Put	Bond Future	977.3200	0.9773	381.2200	0.3812	(60.993)	0	0	0
2018/03/23	ES33	03/05/2018	11.22	Call	Bond Future	6,715.5900	6.7156	6,920.5800	6.9206	3.052	0	0	0
2018/03/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES33	03/05/2018			Bond Future	10.1254	80.8436	10.0941	81.0486	(0.309)	0.0000	0.0000	9,466
2018/03/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES33	03/05/2018	11.20	Call	Bond Future	6,600.5200	6.6005	6,805.5100	6.8055	3.106	0	0	0
2018/03/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES33	03/05/2018	11.21	Call	Bond Future	6,658.0900	6.6581	6,863.0800	6.8631	3.079	0	0	0
2018/03/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES33	02/08/2018	11.14	Call	Bond Future	5,722.2400	5.7222	5,930.8600	5.9309	3.646	0	0	0
2018/03/23	ES33	02/08/2018			Bond Future	10.2031	82.3388	10.1708	82.5474	(0.316)	0.0000	0.0000	0
2018/03/23	ES33	02/08/2018	11.15	Call	Bond Future	5,779.9900	5.7800	5,988.6100	5.9886	3.609	0	0	0
2018/03/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES33	02/08/2018	11.16	Call	Bond Future	5,837.6800	5.8377	6,046.3000	6.0463	3.574	0	0	0

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2018/03/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	ES42	03/05/2018			Bond Future	10.2960	84.4244	10.2647	84.6647	(0.304)	0.0000	0.0000	7,957
2018/03/23	ES42	02/08/2018			Bond Future	10.3713	85.9858	10.3390	86.2303	(0.311)	0.0000	0.0000	0
2018/03/23	GOVI	03/05/2018	590.29	Call	GOVI	444,860.0000	44.4860	457,880.0000	45.7880	2.927	0	0	0
2018/03/23	GOVI	03/05/2018	590.27	Call	GOVI	445,060.0000	44.5060	458,080.0000	45.8080	2.925	0	0	0
2018/03/23	GOVI	03/05/2018			GOVI	634.7760	634.7760	636.0780	636.0780	0.205	0.0000	0.0000	472
2018/03/23	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GOVI	03/05/2018	590.28	Call	GOVI	444,960.0000	44.4960	457,980.0000	45.7980	2.926	0	0	0
2018/03/23	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GOVI	02/08/2018			GOVI	646.5160	646.5160	647.8410	647.8410	0.205	0.0000	0.0000	0
2018/03/23	GOVI	02/08/2018	605.71	Call	GOVI	408,060.0000	40.8060	421,310.0000	42.1310	3.247	0	0	0
2018/03/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GOVI	02/08/2018	605.72	Call	GOVI	407,960.0000	40.7960	421,210.0000	42.1210	3.248	0	0	0
2018/03/23	GOVI	02/08/2018	605.70	Call	GOVI	408,160.0000	40.8160	421,410.0000	42.1410	3.246	0	0	0
2018/03/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/23	IGOV	03/05/2018			Index Future	258.5300	258.5300	261.3040	261.3040	1.073	0.0000	0.0000	1,137
2018/03/23	IGOV	02/08/2018			Index Future	263.3250	263.3250	266.1480	266.1480	1.072	0.0000	0.0000	0
2018/03/23	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/23	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/03/23	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2018/03/23	IS01	22/03/2019			Interest Rate Swap	99.3800	99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2018/03/23	IS01	20/06/2019			Interest Rate Swap	99.9800	99.9800	99.9600	99.9600	(0.020)	0.0000	0.0000	0
2018/03/23	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/23	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/03/23	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2018/03/23	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1200	99.1200	(0.010)	0.0000	0.0000	0
2018/03/23	IS02	21/06/2019			Interest Rate Swap	99.4300	99.4300	99.4200	99.4200	(0.010)	0.0000	0.0000	0
2018/03/23	IS02	20/09/2019			Interest Rate Swap	99.7400	99.7400	99.7200	99.7200	(0.020)	0.0000	0.0000	0
2018/03/23	IS02	20/12/2019			Interest Rate Swap	100.6000	100.6000	100.5700	100.5700	(0.030)	0.0000	0.0000	0
2018/03/23	IS02	23/03/2020			Interest Rate Swap	98.2600	98.2600	98.2300	98.2300	(0.031)	0.0000	0.0000	0
2018/03/23	IS02	22/06/2020			Interest Rate Swap	100.0400	100.0400	100.0100	100.0100	(0.030)	0.0000	0.0000	0
2018/03/23	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.3900	95.3900	(0.052)	0.0000	0.0000	0
2018/03/23	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.5100	94.5100	(0.053)	0.0000	0.0000	0
2018/03/23	IS05	15/06/2021			Interest Rate Swap	93.6500	93.6500	93.5900	93.5900	(0.064)	0.0000	0.0000	0
2018/03/23	IS05	21/09/2021			Interest Rate Swap	93.7300	93.7300	93.6600	93.6600	(0.075)	0.0000	0.0000	0
2018/03/23	IS05	21/12/2021			Interest Rate Swap	95.8300	95.8300	95.7600	95.7600	(0.073)	0.0000	0.0000	51
2018/03/23	IS05	15/03/2022			Interest Rate Swap	95.8800	95.8800	95.8000	95.8000	(0.083)	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
2018/03/23	IS05	21/06/2022			Interest Rate Swap	96.9900	96.9900	96.8900	96.8900	(0.103)	0.0000	0.0000	0
2018/03/23	IS05	20/09/2022			Interest Rate Swap	99.1100	99.1100	99.0000	99.0000	(0.111)	0.0000	0.0000	0
2018/03/23	IS05	20/12/2022			Interest Rate Swap	100.2800	100.2800	100.1700	100.1700	(0.110)	0.0000	0.0000	0
2018/03/23	IS05	22/03/2023			Interest Rate Swap	95.2800	95.2800	95.1500	95.1500	(0.136)	0.0000	0.0000	0
2018/03/23	IS05	20/06/2023			Interest Rate Swap	99.5600	99.5600	99.4200	99.4200	(0.141)	0.0000	0.0000	0
2018/03/23	IS10	17/12/2025			Interest Rate Swap	92.7300	92.7300	92.6000	92.6000	(0.140)	0.0000	0.0000	0
2018/03/23	IS10	16/03/2026			Interest Rate Swap	89.6400	89.6400	89.5000	89.5000	(0.156)	0.0000	0.0000	0
2018/03/23	IS10	15/06/2026			Interest Rate Swap	88.3000	88.3000	88.1500	88.1500	(0.170)	0.0000	0.0000	0
2018/03/23	IS10	21/09/2026			Interest Rate Swap	90.4300	90.4300	90.2500	90.2500	(0.199)	0.0000	0.0000	0
2018/03/23	IS10	21/12/2026			Interest Rate Swap	94.2000	94.2000	94.0100	94.0100	(0.202)	0.0000	0.0000	0
2018/03/23	IS10	15/03/2027			Interest Rate Swap	92.6900	92.6900	92.4900	92.4900	(0.216)	0.0000	0.0000	0
2018/03/23	IS10	21/06/2027			Interest Rate Swap	94.7200	94.7200	94.5100	94.5100	(0.222)	0.0000	0.0000	0
2018/03/23	IS10	20/09/2027			Interest Rate Swap	98.4100	98.4100	98.2000	98.2000	(0.213)	0.0000	0.0000	0
2018/03/23	IS10	20/12/2027			Interest Rate Swap	98.6900	98.6900	98.4800	98.4800	(0.213)	0.0000	0.0000	0
2018/03/23	IS10	22/03/2028			Interest Rate Swap	93.8000	93.8000	93.5800	93.5800	(0.235)	0.0000	0.0000	0
2018/03/23	IS10	20/06/2028			Interest Rate Swap	99.2800	99.2800	99.0600	99.0600	(0.222)	0.0000	0.0000	0
2018/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/23	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/23	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/23	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/23	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/23	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/23	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/23	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/23	R023	03/05/2018	8.27	Call	Bond Future	3,608.0800	3.6081	3,730.4100	3.7304	3.390	0	0	0
2018/03/23	R023	03/05/2018			Bond Future	7.3569	103.0060	7.3262	103.1301	(0.418)	0.0000	0.0000	72,768
2018/03/23	R023	03/05/2018	8.27	Put	Bond Future	6.2700	0.0063	4.5500	0.0046	(27.432)	0	0	0
2018/03/23	R023	03/05/2018	8.28	Call	Bond Future	3,646.2900	3.6463	3,768.7100	3.7687	3.357	0	0	0
2018/03/23	R023	03/05/2018	8.29	Put	Bond Future	5.5600	0.0056	4.0100	0.0040	(27.878)	0	0	0
2018/03/23	R023	03/05/2018	8.28	Put	Bond Future	5.9100	0.0059	4.2800	0.0043	(27.580)	0	0	0
2018/03/23	R023	03/05/2018	8.29	Call	Bond Future	3,684.4900	3.6845	3,806.9900	3.8070	3.325	0	0	0
2018/03/23	R023	03/05/2018	9.19	Call	Bond Future	7,074.0300	7.0740	7,198.0800	7.1981	1.754	0	0	0
2018/03/23	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/23	R035	03/05/2018	9.91	Put	Bond Future	38.0100	0.0380	28.6900	0.0287	(24.520)	0	0	0
2018/03/23	R035	03/05/2018	8.75	Put	Bond Future	1,987.1400	1.9871	1,788.6800	1.7887	(9.987)	0	0	0
2018/03/23	R035	03/05/2018			Bond Future	8.7664	102.5878	8.7255	102.9477	(0.467)	0.0000	0.0000	66,808
2018/03/23	R035	03/05/2018	9.90	Call	Bond Future	9,302.4600	9.3025	9,652.6800	9.6527	3.765	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
2018/03/23	R035	03/05/2018	9.90	Put	Bond Future	39.7300	0.0397	30.0500	0.0300	(24.364)	0	0	0
2018/03/23	R035	03/05/2018	8.75	Call	Bond Future	1,843.0900	1.8431	2,004.5300	2.0045	8.759	0	0	1,000
2018/03/23	R035	03/05/2018	9.25	Call	Bond Future	4,596.8600	4.5969	4,880.6700	4.8807	6.174	0	0	0
2018/03/23	R035	03/05/2018	9.25	Put	Bond Future	482.0100	0.4820	405.9200	0.4059	(15.786)	0	0	1,000
2018/03/23	R035	03/05/2018	9.91	Call	Bond Future	9,376.7000	9.3767	9,727.2800	9.7273	3.739	0	0	0
2018/03/23	R035	03/05/2018	9.89	Call	Bond Future	9,228.2000	9.2282	9,578.0400	9.5780	3.791	0	0	0
2018/03/23	R035	03/05/2018	9.89	Put	Bond Future	41.5200	0.0415	31.4600	0.0315	(24.229)	0	0	0
2018/03/23	R035	02/08/2018	9.42	Call	Bond Future	6,716.0800	6.7161	6,976.1200	6.9761	3.872	0	0	0
2018/03/23	R035	02/08/2018			Bond Future	8.8012	104.4851	8.7591	104.8514	(0.478)	0.0000	0.0000	3
2018/03/23	R035	02/08/2018	9.42	Put	Bond Future	1,551.7700	1.5518	1,445.4900	1.4455	(6.849)	0	0	0
2018/03/23	R035	02/08/2018	9.44	Put	Bond Future	1,507.5000	1.5075	1,403.4600	1.4035	(6.901)	0	0	0
2018/03/23	R035	02/08/2018	9.43	Call	Bond Future	6,773.9100	6.7739	7,035.0800	7.0351	3.856	0	0	0
2018/03/23	R035	02/08/2018	9.44	Call	Bond Future	6,832.1100	6.8321	7,094.3900	7.0944	3.839	0	0	0
2018/03/23	R035	02/08/2018	9.43	Put	Bond Future	1,529.4000	1.5294	1,424.2500	1.4243	(6.875)	0	0	0
2018/03/23	R186	03/05/2018	8.92	Call	Bond Future	5,937.0600	5.9371	6,072.2200	6.0722	2.277	0	0	0
2018/03/23	R186	03/05/2018	8.91	Put	Bond Future	24.1500	0.0242	19.6600	0.0197	(18.592)	0	0	0
2018/03/23	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R186	03/05/2018	8.69	Call	Bond Future	4,523.1700	4.5232	4,651.7200	4.6517	2.842	0	0	0
2018/03/23	R186	03/05/2018	9.72	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	10,640
2018/03/23	R186	03/05/2018	8.40	Put	Bond Future	244.4500	0.2445	214.3400	0.2143	(12.317)	0	0	3,500
2018/03/23	R186	03/05/2018	8.00	Put	Bond Future	1,052.5300	1.0525	971.0200	0.9710	(7.744)	0	0	0
2018/03/23	R186	03/05/2018	8.45	Put	Bond Future	198.5500	0.1986	172.8800	0.1729	(12.929)	0	0	0
2018/03/23	R186	03/05/2018	8.50	Call	Bond Future	3,389.7200	3.3897	3,507.4600	3.5075	3.473	0	0	0
2018/03/23	R186	03/05/2018	8.25	Call	Bond Future	0.0000	0.0000	2,124.5300	2.1245	100.000	0	0	0
2018/03/23	R186	03/05/2018	7.85	Call	Bond Future	536.3700	0.5364	573.2100	0.5732	6.868	0	0	500
2018/03/23	R186	03/05/2018	8.35	Put	Bond Future	299.3900	0.2994	264.3200	0.2643	(11.714)	0	0	500
2018/03/23	R186	03/05/2018			Bond Future	8.0120	119.2392	7.9914	119.3786	(0.258)	0.0000	0.0000	185,125
2018/03/23	R186	03/05/2018	8.93	Call	Bond Future	5,998.8300	5.9988	6,134.1800	6.1342	2.256	0	0	0
2018/03/23	R186	03/05/2018	8.93	Put	Bond Future	21.8900	0.0219	17.7700	0.0178	(18.821)	0	0	0
2018/03/23	R186	03/05/2018	9.30	Put	Bond Future	2.4100	0.0024	1.8200	0.0018	(24.481)	0	0	0
2018/03/23	R186	03/05/2018	9.30	Call	Bond Future	8,272.8500	8.2728	8,411.7300	8.4117	1.679	0	0	1,120
2018/03/23	R186	03/05/2018	10.14	Call	Bond Future	13,245.3400	13.2453	13,384.8100	13.3848	1.053	0	0	0
2018/03/23	R186	03/05/2018	7.85	Put	Bond Future	1,635.5900	1.6356	1,532.9600	1.5330	(6.275)	0	0	0
2018/03/23	R186	03/05/2018	8.92	Put	Bond Future	23.0100	0.0230	18.7000	0.0187	(18.731)	0	0	0
2018/03/23	R186	03/05/2018	8.91	Call	Bond Future	5,875.2700	5.8753	6,010.2500	6.0102	2.297	0	0	0
2018/03/23	R186	03/05/2018	8.69	Put	Bond Future	68.7300	0.0687	57.8100	0.0578	(15.888)	0	0	0
2018/03/23	R186	03/05/2018	9.72	Call	Bond Future	10,797.3400	10.7973	10,936.7800	10.9368	1.291	0	0	0
2018/03/23	R186	03/05/2018	9.19	Put	Bond Future	5.1700	0.0052	4.0100	0.0040	(22.437)	0	0	0
2018/03/23	R186	03/05/2018	8.40	Call	Bond Future	2,821.7000	2.8217	2,931.0600	2.9311	3.876	0	0	0
2018/03/23	R186	03/05/2018	8.00	Call	Bond Future	971.3800	0.9714	1,029.3400	1.0293	5.967	0	0	0
2018/03/23	R186	03/05/2018	8.45	Call	Bond Future	3,102.4200	3.1024	3,216.2200	3.2162	3.668	0	0	0
2018/03/23	R186	03/05/2018	8.70	Put	Bond Future	65.6500	0.0657	55.1300	0.0551	(16.024)	0	0	0
2018/03/23	R186	03/05/2018	8.50	Put	Bond Future	160.4700	0.1605	138.7400	0.1387	(13.541)	0	0	3,500
2018/03/23	R186	03/05/2018	8.25	Put	Bond Future	0.0000	0.0000	395.1900	0.3952	100.000	0	0	3,500
2018/03/23	R186	03/05/2018	8.35	Call	Bond Future	2,548.7700	2.5488	2,653.1700	2.6532	4.096	0	0	0
2018/03/23	R186	03/05/2018	9.75	Call	Bond Future	10,974.7600	10.9748	11,114.2000	11.1142	1.271	0	0	0
2018/03/23	R186	03/05/2018	9.75	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	3,200

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2018/03/23	R186	03/05/2018	9.19	Call	Bond Future	7,600.4700	7.6005	7,738.7800	7.7388	1.820	0	0	0
2018/03/23	R186	03/05/2018	8.85	Call	Bond Future	5,504.8900	5.5049	5,638.5800	5.6386	2.429	0	0	0
2018/03/23	R186	03/05/2018	8.85	Put	Bond Future	32.3700	0.0324	26.5900	0.0266	(17.856)	0	0	4,745
2018/03/23	R186	03/05/2018	8.70	Call	Bond Future	4,584.0800	4.5841	4,713.0300	4.7130	2.813	0	0	0
2018/03/23	R186	02/08/2018	8.48	Put	Bond Future	879.5000	0.8795	834.8400	0.8348	(5.078)	0	0	0
2018/03/23	R186	02/08/2018	8.25	Call	Bond Future	2,727.1800	2.7272	2,809.1300	2.8091	3.005	0	0	1,470
2018/03/23	R186	02/08/2018			Bond Future	8.0348	116.1442	8.0133	116.2860	(0.268)	0.0000	0.0000	291
2018/03/23	R186	02/08/2018	8.47	Call	Bond Future	3,712.9800	3.7130	3,809.5400	3.8095	2.601	0	0	0
2018/03/23	R186	02/08/2018	8.47	Put	Bond Future	895.7500	0.8958	850.4800	0.8505	(5.054)	0	0	0
2018/03/23	R186	02/08/2018	8.48	Call	Bond Future	3,760.3900	3.7604	3,857.5600	3.8576	2.584	0	0	0
2018/03/23	R186	02/08/2018	8.25	Put	Bond Future	1,322.6600	1.3227	1,262.7800	1.2628	(4.527)	0	0	0
2018/03/23	R186	02/08/2018	7.50	Put	Bond Future	4,131.0700	4.1311	4,015.7700	4.0158	(2.791)	0	0	0
2018/03/23	R186	02/08/2018	8.46	Call	Bond Future	3,665.5400	3.6655	3,761.4900	3.7615	2.618	0	0	0
2018/03/23	R186	02/08/2018	8.46	Put	Bond Future	912.0200	0.9120	866.1400	0.8661	(5.031)	0	0	0
2018/03/23	R186	02/08/2018	7.50	Call	Bond Future	541.0400	0.5410	567.5700	0.5676	4.904	0	0	1,470
2018/03/23	R186	01/11/2018	7.96	Put	Bond Future	2,786.4900	2.7865	2,705.0400	2.7050	(2.923)	0	0	0
2018/03/23	R186	01/11/2018	8.54	Put	Bond Future	1,360.6100	1.3606	1,311.0600	1.3111	(3.642)	0	0	0
2018/03/23	R186	01/11/2018	9.14	Call	Bond Future	7,304.8100	7.3048	7,423.4800	7.4235	1.625	0	0	0
2018/03/23	R186	01/11/2018			Bond Future	8.0540	118.3182	8.0314	118.4631	(0.280)	0.0000	0.0000	0
2018/03/23	R186	01/11/2018	8.46	Put	Bond Future	1,507.9000	1.5079	1,454.4400	1.4544	(3.545)	0	0	0
2018/03/23	R186	01/11/2018	8.46	Call	Bond Future	4,075.1100	4.0751	4,166.6100	4.1666	2.245	0	0	5,000
2018/03/23	R186	01/11/2018	8.53	Call	Bond Future	4,380.4300	4.3804	4,475.3600	4.4754	2.167	0	0	0
2018/03/23	R186	01/11/2018	8.53	Put	Bond Future	1,378.2100	1.3782	1,328.1800	1.3282	(3.630)	0	0	0
2018/03/23	R186	01/11/2018	7.96	Call	Bond Future	2,181.1900	2.1812	2,244.7000	2.2447	2.912	0	0	5,000
2018/03/23	R186	01/11/2018	8.54	Call	Bond Future	4,424.7900	4.4248	4,520.2000	4.5202	2.156	0	0	0
2018/03/23	R186	01/11/2018	9.14	Put	Bond Future	603.9200	0.6039	577.6300	0.5776	(4.353)	0	0	5,000
2018/03/23	R186	01/11/2018	8.52	Call	Bond Future	4,336.5500	4.3365	4,431.0000	4.4310	2.178	0	0	0
2018/03/23	R186	01/11/2018	8.52	Put	Bond Future	1,396.3400	1.3963	1,345.8300	1.3458	(3.617)	0	0	0
2018/03/23	R197	03/05/2018	304.46	Call	Bond Future	3,952.1300	3.9521	4,714.3400	4.7143	19.286	0	0	0
2018/03/23	R197	03/05/2018			Bond Future	308.4121	308.4121	309.1743	309.1743	0.247	0.0000	0.0000	2,388
2018/03/23	R197	03/05/2018	304.44	Call	Bond Future	3,972.1300	3.9721	4,734.3400	4.7343	19.189	0	0	0
2018/03/23	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R197	03/05/2018	304.45	Call	Bond Future	3,962.1300	3.9621	4,724.3400	4.7243	19.237	0	0	0
2018/03/23	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R202	03/05/2018	247.48	Put	Bond Future	4,072.2600	4.0723	2,491.6600	2.4917	(38.814)	0	0	0
2018/03/23	R202	03/05/2018	247.47	Call	Bond Future	364.1200	0.3641	881.5500	0.8816	142.104	0	0	0
2018/03/23	R202	03/05/2018			Bond Future	243.7701	243.7701	245.8665	245.8665	0.860	0.0000	0.0000	23,064
2018/03/23	R202	03/05/2018	247.48	Call	Bond Future	362.4100	0.3624	878.1800	0.8782	142.317	0	0	0
2018/03/23	R202	03/05/2018	247.47	Put	Bond Future	4,063.9700	4.0640	2,485.0300	2.4850	(38.852)	0	0	0
2018/03/23	R202	03/05/2018	247.49	Call	Bond Future	360.7100	0.3607	874.8200	0.8748	142.527	0	0	0
2018/03/23	R202	03/05/2018	247.49	Put	Bond Future	4,080.5600	4.0806	2,498.3000	2.4983	(38.776)	0	0	0
2018/03/23	R204	03/05/2018	7.10	Put	Bond Future	1,160.1100	1.1601	1,313.3800	1.3134	13.212	0	0	0
2018/03/23	R204	03/05/2018			Bond Future	6.3183	104.0299	6.3047	104.0382	(0.216)	0.0000	0.0000	21,652
2018/03/23	R204	03/05/2018	7.09	Call	Bond Future	1,629.1900	1.6292	1,790.8000	1.7908	9.920	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
2018/03/23	R204	03/05/2018	7.09	Put	Bond Future	1,162.8300	1.1628	1,316.1400	1.3161	13.184	0	0	0
2018/03/23	R204	03/05/2018	7.10	Call	Bond Future	1,632.4900	1.6325	1,794.0600	1.7941	9.897	0	0	0
2018/03/23	R204	03/05/2018	7.08	Call	Bond Future	1,625.9000	1.6259	1,787.5400	1.7875	9.942	0	0	0
2018/03/23	R204	03/05/2018	7.08	Put	Bond Future	1,165.5600	1.1656	1,318.9000	1.3189	13.156	0	0	0
2018/03/23	R207	03/05/2018	7.57	Call	Bond Future	1,456.0400	1.4560	1,488.1000	1.4881	2.202	0	0	0
2018/03/23	R207	03/05/2018	7.56	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2018/03/23	R207	03/05/2018			Bond Future	6.6421	103.2050	6.6218	103.2371	(0.305)	0.0000	0.0000	23,508
2018/03/23	R207	03/05/2018	7.58	Call	Bond Future	1,471.5700	1.4716	1,503.6300	1.5036	2.179	0	0	0
2018/03/23	R207	03/05/2018	7.58	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	0
2018/03/23	R207	03/05/2018	7.57	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2018/03/23	R207	03/05/2018	7.56	Call	Bond Future	1,440.5100	1.4405	1,472.5700	1.4726	2.226	0	0	0
2018/03/23	R208	03/05/2018	7.77	Call	Bond Future	2,086.7800	2.0868	2,138.6800	2.1387	2.487	0	0	0
2018/03/23	R208	03/05/2018			Bond Future	6.9504	100.1738	6.9300	100.2263	(0.294)	0.0000	0.0000	35,623
2018/03/23	R208	03/05/2018	7.77	Put	Bond Future	2.7500	0.0028	2.0800	0.0021	(24.364)	0	0	0
2018/03/23	R208	03/05/2018	7.78	Call	Bond Future	2,111.6900	2.1117	2,163.6300	2.1636	2.460	0	0	0
2018/03/23	R208	03/05/2018	7.79	Put	Bond Future	2.4000	0.0024	1.8100	0.0018	(24.583)	0	0	0
2018/03/23	R208	03/05/2018	7.78	Put	Bond Future	2.5700	0.0026	1.9400	0.0019	(24.514)	0	0	0
2018/03/23	R208	03/05/2018	7.79	Call	Bond Future	2,136.6000	2.1366	2,188.5800	2.1886	2.433	0	0	0
2018/03/23	R209	03/05/2018	9.85	Put	Bond Future	20.1600	0.0202	15.5000	0.0155	(23.115)	0	0	0
2018/03/23	R209	03/05/2018	10.00	Call	Bond Future	8,454.9700	8.4550	8,681.8600	8.6819	2.684	0	0	0
2018/03/23	R209	03/05/2018	10.73	Call	Bond Future	12,807.6900	12.8077	13,036.8900	13.0369	1.790	0	0	0
2018/03/23	R209	03/05/2018	9.75	Call	Bond Future	6,880.4400	6.8804	7,102.8900	7.1029	3.233	0	0	435
2018/03/23	R209	03/05/2018	9.77	Call	Bond Future	7,007.6500	7.0076	7,230.5900	7.2306	3.181	0	0	0
2018/03/23	R209	03/05/2018	9.30	Call	Bond Future	4,026.7400	4.0267	4,223.8700	4.2239	4.896	0	0	1,321
2018/03/23	R209	03/05/2018			Bond Future	8.7653	78.1227	8.7346	78.3519	(0.351)	0.0000	0.0000	86,537
2018/03/23	R209	03/05/2018	9.85	Call	Bond Future	7,514.7700	7.5148	7,739.3400	7.7393	2.988	0	0	0
2018/03/23	R209	03/05/2018	10.73	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	435
2018/03/23	R209	03/05/2018	10.22	Call	Bond Future	9,808.3500	9.8084	10,036.8800	10.0369	2.330	0	0	0
2018/03/23	R209	03/05/2018	10.22	Put	Bond Future	2.4300	0.0024	1.7300	0.0017	(28.807)	0	0	435
2018/03/23	R209	03/05/2018	9.75	Put	Bond Future	30.8100	0.0308	24.0300	0.0240	(22.006)	0	0	0
2018/03/23	R209	03/05/2018	9.86	Call	Bond Future	7,577.9300	7.5779	7,802.6800	7.8027	2.966	0	0	0
2018/03/23	R209	03/05/2018	10.00	Put	Bond Future	9.2700	0.0093	6.9300	0.0069	(25.243)	0	0	11,067
2018/03/23	R209	03/05/2018	9.47	Put	Bond Future	98.0500	0.0980	79.6400	0.0796	(18.776)	0	0	250
2018/03/23	R209	03/05/2018	9.77	Put	Bond Future	28.3200	0.0283	22.0300	0.0220	(22.210)	0	0	250
2018/03/23	R209	03/05/2018	9.30	Put	Bond Future	191.8000	0.1918	159.7000	0.1597	(16.736)	0	0	0
2018/03/23	R209	03/05/2018	8.95	Put	Bond Future	675.3200	0.6753	591.1100	0.5911	(12.470)	0	0	0
2018/03/23	R209	03/05/2018	9.86	Put	Bond Future	19.3100	0.0193	14.8300	0.0148	(23.200)	0	0	0
2018/03/23	R209	03/05/2018	9.84	Call	Bond Future	7,451.5500	7.4515	7,675.9400	7.6759	3.011	0	0	0
2018/03/23	R209	03/05/2018	9.84	Put	Bond Future	21.0400	0.0210	16.2000	0.0162	(23.004)	0	0	0
2018/03/23	R209	03/05/2018	9.19	Put	Bond Future	290.7400	0.2907	245.9900	0.2460	(15.392)	0	0	0
2018/03/23	R209	03/05/2018	9.19	Call	Bond Future	3,359.8100	3.3598	3,544.2900	3.5443	5.491	0	0	250
2018/03/23	R209	03/05/2018	9.47	Call	Bond Future	5,093.9000	5.0939	5,304.7200	5.3047	4.139	0	0	0
2018/03/23	R209	03/05/2018	8.95	Call	Bond Future	2,032.2400	2.0322	2,177.2600	2.1773	7.136	0	0	1,321
2018/03/23	R209	02/08/2018	9.66	Call	Bond Future	6,565.2200	6.5652	6,756.7100	6.7567	2.917	0	0	435
2018/03/23	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	1,340.2600	1.3403	100.000	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/23	R209	02/08/2018	8.46	Put	Bond Future	3,733.7100	3.7337	3,573.0300	3.5730	(4.303)	0	0	0
2018/03/23	R209	02/08/2018	8.96	Put	Bond Future	1,786.5800	1.7866	1,685.2800	1.6853	(5.670)	0	0	0
2018/03/23	R209	02/08/2018	10.38	Call	Bond Future	10,620.5200	10.6205	10,841.9600	10.8420	2.085	0	0	0
2018/03/23	R209	02/08/2018	9.21	Call	Bond Future	0.0000	0.0000	4,313.1700	4.3132	100.000	0	0	0
2018/03/23	R209	02/08/2018	10.39	Put	Bond Future	118.8200	0.1188	107.2200	0.1072	(9.763)	0	0	0
2018/03/23	R209	02/08/2018			Bond Future	8.7977	79.5676	8.7662	79.8008	(0.359)	0.0000	0.0000	816
2018/03/23	R209	02/08/2018	9.43	Call	Bond Future	5,300.8000	5.3008	5,476.9700	5.4770	3.323	0	0	0
2018/03/23	R209	02/08/2018	9.43	Put	Bond Future	831.7700	0.8318	774.6500	0.7747	(6.867)	0	0	5,000
2018/03/23	R209	02/08/2018	10.84	Call	Bond Future	13,188.5500	13.1886	13,417.7200	13.4177	1.738	0	0	0
2018/03/23	R209	02/08/2018	10.84	Put	Bond Future	35.7200	0.0357	31.6000	0.0316	(11.534)	0	0	435
2018/03/23	R209	02/08/2018	10.21	Call	Bond Future	9,660.4000	9.6604	9,876.9300	9.8769	2.241	0	0	0
2018/03/23	R209	02/08/2018	10.21	Put	Bond Future	184.6600	0.1847	167.9000	0.1679	(9.076)	0	0	435
2018/03/23	R209	02/08/2018	8.49	Put	Bond Future	0.0000	0.0000	3,427.2200	3.4272	100.000	0	0	0
2018/03/23	R209	02/08/2018	8.96	Call	Bond Future	2,971.1100	2.9711	3,103.1000	3.1031	4.442	0	0	5,000
2018/03/23	R209	02/08/2018	9.21	Put	Bond Future	0.0000	0.0000	1,121.8900	1.1219	100.000	0	0	500
2018/03/23	R209	02/08/2018	8.83	Call	Bond Future	0.0000	0.0000	2,540.6400	2.5406	100.000	0	0	0
2018/03/23	R209	02/08/2018	8.83	Put	Bond Future	0.0000	0.0000	2,069.4800	2.0695	100.000	0	0	500
2018/03/23	R209	02/08/2018	9.66	Put	Bond Future	564.3400	0.5643	522.5400	0.5225	(7.407)	0	0	0
2018/03/23	R209	02/08/2018	8.46	Call	Bond Future	1,181.8800	1.1819	1,254.4900	1.2545	6.144	0	0	5,000
2018/03/23	R209	02/08/2018	10.38	Put	Bond Future	121.8400	0.1218	109.9900	0.1100	(9.726)	0	0	0
2018/03/23	R209	02/08/2018	10.39	Call	Bond Future	10,676.9500	10.6769	10,898.6400	10.8986	2.076	0	0	0
2018/03/23	R209	02/08/2018	10.40	Call	Bond Future	10,733.3700	10.7334	10,955.3000	10.9553	2.068	0	0	0
2018/03/23	R209	02/08/2018	10.40	Put	Bond Future	115.8700	0.1159	104.5100	0.1045	(9.804)	0	0	0
2018/03/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R209	01/11/2018	9.34	Put	Bond Future	1,706.7300	1.7067	1,628.4200	1.6284	(4.588)	0	0	0
2018/03/23	R209	01/11/2018	1,016.00	Call	Bond Future	77,020.2500	77.0202	77,258.3200	77.2583	0.309	0	0	0
2018/03/23	R209	01/11/2018	9.97	Call	Bond Future	8,522.3300	8.5223	8,717.8700	8.7179	2.294	0	0	0
2018/03/23	R209	01/11/2018			Bond Future	8.8294	77.9081	8.7969	78.1462	(0.368)	0.0000	0.0000	0
2018/03/23	R209	01/11/2018	1,016.01	Call	Bond Future	77,020.2500	77.0202	77,258.3200	77.2583	0.309	0	0	0
2018/03/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R209	01/11/2018	1,015.99	Call	Bond Future	77,020.2400	77.0202	77,258.3100	77.2583	0.309	0	0	0
2018/03/23	R209	01/11/2018	9.34	Call	Bond Future	5,315.8500	5.3159	5,475.6100	5.4756	3.005	0	0	0
2018/03/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R209	01/11/2018	9.97	Put	Bond Future	791.0900	0.7911	748.5600	0.7486	(5.376)	0	0	0
2018/03/23	R209	01/11/2018	10.57	Call	Bond Future	11,643.7100	11.6437	11,862.2900	11.8623	1.877	0	0	0
2018/03/23	R209	01/11/2018	10.57	Put	Bond Future	297.2400	0.2972	277.7500	0.2777	(6.557)	0	0	0
2018/03/23	R209	01/11/2018	9.94	Call	Bond Future	8,370.5400	8.3705	8,564.5800	8.5646	2.318	0	0	0
2018/03/23	R209	01/11/2018	9.94	Put	Bond Future	827.7700	0.8278	783.7400	0.7837	(5.319)	0	0	0
2018/03/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	195.5200	0.1955	100.000	0	0	0
2018/03/23	R210	03/05/2018	191.44	Put	Bond Future	638.5900	0.6386	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	R210	03/05/2018			Bond Future	190.8014	190.8014	191.6455	191.6455	0.442	0.0000	0.0000	2,159
2018/03/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	185.5200	0.1855	100.000	0	0	0
2018/03/23	R210	03/05/2018	191.46	Put	Bond Future	658.5900	0.6586	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	R210	03/05/2018	191.45	Put	Bond Future	648.5900	0.6486	0.0000	0.0000	(100.000)	0	0	0
2018/03/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	205.5200	0.2055	100.000	0	0	0
2018/03/23	R212	03/05/2018	154.30	Call	Bond Future	1,658.6400	1.6586	1,942.8600	1.9429	17.136	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
2018/03/23	R212	03/05/2018			Bond Future	155.9586	155.9586	156.2429	156.2429	0.182	0.0000	0.0000	4,755
2018/03/23	R212	03/05/2018	154.28	Call	Bond Future	1,678.6400	1.6786	1,962.8600	1.9629	16.932	0	0	0
2018/03/23	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R212	03/05/2018	154.29	Call	Bond Future	1,668.6400	1.6686	1,952.8600	1.9529	17.033	0	0	0
2018/03/23	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/23	R213	03/05/2018	9.57	Put	Bond Future	16.9900	0.0170	13.3500	0.0134	(21.424)	0	0	0
2018/03/23	R213	03/05/2018	9.56	Call	Bond Future	7,101.8900	7.1019	7,280.7300	7.2807	2.518	0	0	0
2018/03/23	R213	03/05/2018			Bond Future	8.5041	89.6930	8.4785	89.8756	(0.302)	0.0000	0.0000	44,803
2018/03/23	R213	03/05/2018	9.57	Call	Bond Future	7,164.4300	7.1644	7,343.4200	7.3434	2.498	0	0	0
2018/03/23	R213	03/05/2018	9.56	Put	Bond Future	17.7800	0.0178	13.9900	0.0140	(21.316)	0	0	0
2018/03/23	R213	03/05/2018	9.58	Call	Bond Future	7,226.9300	7.2269	7,406.0600	7.4061	2.479	0	0	0
2018/03/23	R213	03/05/2018	9.58	Put	Bond Future	16.2400	0.0162	12.7400	0.0127	(21.552)	0	0	0
2018/03/23	R213	02/08/2018	9.06	Call	Bond Future	4,489.6900	4.4897	4,622.5900	4.6226	2.960	0	0	0
2018/03/23	R213	02/08/2018	9.05	Put	Bond Future	918.8000	0.9188	865.2600	0.8653	(5.827)	0	0	0
2018/03/23	R213	02/08/2018			Bond Future	8.5337	91.3518	8.5072	91.5376	(0.310)	0.0000	0.0000	1
2018/03/23	R213	02/08/2018	9.07	Call	Bond Future	4,540.5500	4.5406	4,674.1400	4.6741	2.942	0	0	0
2018/03/23	R213	02/08/2018	9.07	Put	Bond Future	887.8400	0.8878	835.6800	0.8357	(5.875)	0	0	0
2018/03/23	R213	02/08/2018	9.06	Put	Bond Future	903.2000	0.9032	850.3500	0.8503	(5.851)	0	0	0
2018/03/23	R213	02/08/2018	9.05	Call	Bond Future	4,439.0000	4.4390	4,571.2100	4.5712	2.978	0	0	0
2018/03/23	R214	03/05/2018	9.99	Put	Bond Future	22.9100	0.0229	17.7300	0.0177	(22.610)	0	0	0
2018/03/23	R214	03/05/2018			Bond Future	8.8801	78.0927	8.8494	78.3363	(0.346)	0.0000	0.0000	46,749
2018/03/23	R214	03/05/2018	9.98	Call	Bond Future	8,005.3200	8.0053	8,243.5500	8.2436	2.976	0	0	0
2018/03/23	R214	03/05/2018	9.98	Put	Bond Future	23.8700	0.0239	18.4900	0.0185	(22.539)	0	0	0
2018/03/23	R214	03/05/2018	9.99	Call	Bond Future	8,070.7200	8.0707	8,309.1500	8.3091	2.954	0	0	0
2018/03/23	R214	03/05/2018	9.97	Call	Bond Future	7,939.8300	7.9398	8,177.8700	8.1779	2.998	0	0	0
2018/03/23	R214	03/05/2018	9.97	Put	Bond Future	24.8500	0.0248	19.2800	0.0193	(22.414)	0	0	0
2018/03/23	R248	03/05/2018	10.06	Call	Bond Future	10,639.6500	10.6396	10,999.5300	10.9995	3.382	0	0	0
2018/03/23	R248	03/05/2018	10.05	Put	Bond Future	30.5200	0.0305	23.0300	0.0230	(24.541)	0	0	0
2018/03/23	R248	03/05/2018			Bond Future	8.9153	99.9020	8.8795	100.2691	(0.401)	0.0000	0.0000	90,984
2018/03/23	R248	03/05/2018	10.07	Call	Bond Future	10,722.2800	10.7223	11,082.4100	11.0824	3.359	0	0	0
2018/03/23	R248	03/05/2018	10.07	Put	Bond Future	28.2200	0.0282	21.2400	0.0212	(24.734)	0	0	0
2018/03/23	R248	03/05/2018	10.06	Put	Bond Future	29.3500	0.0294	22.1200	0.0221	(24.634)	0	0	0
2018/03/23	R248	03/05/2018	10.05	Call	Bond Future	10,556.9200	10.5569	10,916.5400	10.9165	3.406	0	0	0

Total

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