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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2018 TO 29/03/2018

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
2018/03/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	2025	03/05/2018	133.21	Call	Bond Future	2,344.3500	2.3444	2,346.4600	2.3465	0.090	0	0	0
2018/03/29	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	03/05/2018			Bond Future	135.5543	135.5543	135.5565	135.5565	0.002	0.0000	0.0000	1,033
2018/03/29	2025	03/05/2018	133.22	Call	Bond Future	2,334.3500	2.3344	2,336.4600	2.3365	0.090	0	0	0
2018/03/29	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	03/05/2018	133.20	Call	Bond Future	2,354.3500	2.3544	2,356.4600	2.3565	0.090	0	0	0
2018/03/29	2025	02/08/2018	136.65	Call	Bond Future	38.0100	0.0380	38.5900	0.0386	1.526	0	0	0
2018/03/29	2025	02/08/2018			Bond Future	136.6880	136.6880	136.6886	136.6886	0.000	0.0000	0.0000	0
2018/03/29	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	02/08/2018	136.66	Call	Bond Future	28.0100	0.0280	28.5900	0.0286	2.071	0	0	0
2018/03/29	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2025	02/08/2018	136.67	Call	Bond Future	18.0100	0.0180	18.5900	0.0186	3.220	0	0	0
2018/03/29	2029	03/05/2018			Bond Future	104.5222	104.5222	104.5243	104.5243	0.002	0.0000	0.0000	1,370
2018/03/29	2029	02/08/2018			Bond Future	106.4608	106.4608	106.4617	106.4617	0.001	0.0000	0.0000	0
2018/03/29	2030	03/05/2018	9.51	Call	Bond Future	8,310.7200	8.3107	7,653.8300	7.6538	(7.904)	0	0	0
2018/03/29	2030	03/05/2018			Bond Future	8.3018	99.8882	8.3925	99.2289	1.093	0.0000	0.0000	95,577
2018/03/29	2030	03/05/2018	9.49	Call	Bond Future	8,181.6300	8.1816	7,525.0400	7.5250	(8.025)	0	0	0
2018/03/29	2030	03/05/2018	9.49	Put	Bond Future	3.9600	0.0040	6.6500	0.0067	67.929	0	0	0
2018/03/29	2030	03/05/2018	9.51	Put	Bond Future	3.4800	0.0035	5.8700	0.0059	68.678	0	0	0
2018/03/29	2030	03/05/2018	9.50	Call	Bond Future	8,246.2300	8.2462	7,589.5000	7.5895	(7.964)	0	0	0
2018/03/29	2030	03/05/2018	9.50	Put	Bond Future	3.7400	0.0037	6.2900	0.0063	68.182	0	0	0
2018/03/29	2030	02/08/2018	9.46	Put	Bond Future	252.7200	0.2527	313.9100	0.3139	24.213	0	0	0
2018/03/29	2030	02/08/2018	8.51	Call	Bond Future	2,792.0600	2.7921	2,393.2600	2.3933	(14.283)	0	0	7,850
2018/03/29	2030	02/08/2018	8.91	Call	Bond Future	4,775.1700	4.7752	4,257.7000	4.2577	(10.837)	0	0	7,850
2018/03/29	2030	02/08/2018			Bond Future	8.3314	97.7294	8.4254	97.0574	1.128	0.0000	0.0000	127
2018/03/29	2030	02/08/2018	9.46	Call	Bond Future	7,926.0900	7.9261	7,315.3200	7.3153	(7.706)	0	0	0
2018/03/29	2030	02/08/2018	8.51	Put	Bond Future	1,520.8400	1.5208	1,794.0000	1.7940	17.961	0	0	0
2018/03/29	2030	02/08/2018	9.47	Call	Bond Future	7,985.3900	7.9854	7,373.5200	7.3735	(7.662)	0	0	0
2018/03/29	2030	02/08/2018	9.45	Put	Bond Future	257.8200	0.2578	320.1100	0.3201	24.160	0	0	0
2018/03/29	2030	02/08/2018	8.91	Put	Bond Future	735.7000	0.7357	890.1900	0.8902	20.999	0	0	0
2018/03/29	2030	02/08/2018	9.50	Call	Bond Future	8,163.4500	8.1635	7,548.4300	7.5484	(7.534)	0	0	0
2018/03/29	2030	02/08/2018	9.47	Put	Bond Future	247.7300	0.2477	307.8200	0.3078	24.256	0	0	0
2018/03/29	2030	02/08/2018	9.45	Call	Bond Future	7,866.8500	7.8668	7,257.1800	7.2572	(7.750)	0	0	0
2018/03/29	2030	02/08/2018	9.50	Put	Bond Future	233.3000	0.2333	290.2400	0.2902	24.406	0	0	7,850
2018/03/29	2032	03/05/2018	9.71	Put	Bond Future	3.8600	0.0039	6.4500	0.0065	67.098	0	0	0
2018/03/29	2032	03/05/2018	9.70	Call	Bond Future	9,035.9900	9.0360	8,320.3800	8.3204	(7.920)	0	0	0
2018/03/29	2032	03/05/2018			Bond Future	8.4867	98.9322	8.5774	98.2139	1.068	0.0000	0.0000	60,218

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2018/03/29	2032	03/05/2018	9.71	Call	Bond Future	9,105.2400	9.1052	8,389.4800	8.3895	(7.861)	0	0	0
2018/03/29	2032	03/05/2018	9.70	Put	Bond Future	4.0700	0.0041	6.8100	0.0068	67.322	0	0	0
2018/03/29	2032	03/05/2018	9.72	Call	Bond Future	9,174.4200	9.1744	8,458.5300	8.4585	(7.803)	0	0	0
2018/03/29	2032	03/05/2018	9.72	Put	Bond Future	3.6500	0.0037	6.1100	0.0061	67.397	0	0	0
2018/03/29	2032	02/08/2018	9.67	Call	Bond Future	8,798.1800	8.7982	8,133.1300	8.1331	(7.559)	0	0	0
2018/03/29	2032	02/08/2018	9.66	Put	Bond Future	292.2300	0.2922	360.3600	0.3604	23.314	0	0	0
2018/03/29	2032	02/08/2018			Bond Future	8.5167	100.7615	8.6103	100.0294	1.099	0.0000	0.0000	2
2018/03/29	2032	02/08/2018	9.68	Call	Bond Future	8,861.8900	8.8619	8,195.6800	8.1957	(7.518)	0	0	0
2018/03/29	2032	02/08/2018	9.68	Put	Bond Future	281.2200	0.2812	347.0300	0.3470	23.402	0	0	0
2018/03/29	2032	02/08/2018	9.67	Put	Bond Future	286.6700	0.2867	353.6400	0.3536	23.361	0	0	0
2018/03/29	2032	02/08/2018	9.66	Call	Bond Future	8,734.5000	8.7345	8,070.6100	8.0706	(7.601)	0	0	0
2018/03/29	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2033	03/05/2018			Bond Future	108.8597	108.8597	108.8621	108.8621	0.002	0.0000	0.0000	6,055
2018/03/29	2033	03/05/2018	107.70	Call	Bond Future	1,159.7400	1.1597	1,162.1000	1.1621	0.203	0	0	0
2018/03/29	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2033	03/05/2018	107.71	Call	Bond Future	1,149.7400	1.1497	1,152.1000	1.1521	0.205	0	0	0
2018/03/29	2033	03/05/2018	107.69	Call	Bond Future	1,169.7400	1.1697	1,172.1000	1.1721	0.202	0	0	0
2018/03/29	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2033	02/08/2018	109.94	Call	Bond Future	938.6100	0.9386	939.8500	0.9398	0.132	0	0	0
2018/03/29	2033	02/08/2018			Bond Future	110.8786	110.8786	110.8799	110.8799	0.001	0.0000	0.0000	1,515
2018/03/29	2033	02/08/2018	109.92	Call	Bond Future	958.6100	0.9586	959.8500	0.9598	0.129	0	0	0
2018/03/29	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2033	02/08/2018	109.93	Call	Bond Future	948.6100	0.9486	949.8500	0.9498	0.131	0	0	0
2018/03/29	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2037	03/05/2018	9.99	Call	Bond Future	10,474.7500	10.4747	9,667.6800	9.6677	(7.705)	0	0	0
2018/03/29	2037	03/05/2018	9.97	Put	Bond Future	6.0400	0.0060	9.7400	0.0097	61.258	0	0	0
2018/03/29	2037	03/05/2018			Bond Future	8.7238	100.2081	8.8143	99.3977	1.038	0.0000	0.0000	46,828
2018/03/29	2037	03/05/2018	9.99	Put	Bond Future	5.4800	0.0055	8.8400	0.0088	61.314	0	0	0
2018/03/29	2037	03/05/2018	9.97	Call	Bond Future	10,323.5800	10.3236	9,516.8500	9.5168	(7.814)	0	0	0
2018/03/29	2037	03/05/2018	9.98	Put	Bond Future	5.7500	0.0057	9.2800	0.0093	61.391	0	0	0
2018/03/29	2037	03/05/2018	9.98	Call	Bond Future	10,399.2100	10.3992	9,592.3100	9.5923	(7.759)	0	0	0
2018/03/29	2037	02/08/2018	9.96	Put	Bond Future	332.8100	0.3328	407.0100	0.4070	22.295	0	0	0
2018/03/29	2037	02/08/2018	9.95	Call	Bond Future	10,136.7700	10.1368	9,386.3400	9.3863	(7.403)	0	0	0
2018/03/29	2037	02/08/2018			Bond Future	8.7593	97.8049	8.8526	96.9790	1.064	0.0000	0.0000	731
2018/03/29	2037	02/08/2018	9.96	Call	Bond Future	10,206.4800	10.2065	9,454.8100	9.4548	(7.365)	0	0	0
2018/03/29	2037	02/08/2018	9.95	Put	Bond Future	338.9000	0.3389	414.3400	0.4143	22.260	0	0	0
2018/03/29	2037	02/08/2018	9.97	Call	Bond Future	10,276.2800	10.2763	9,523.4200	9.5234	(7.326)	0	0	0
2018/03/29	2037	02/08/2018	9.97	Put	Bond Future	326.9100	0.3269	399.9200	0.3999	22.333	0	0	0
2018/03/29	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2038	03/05/2018	132.27	Call	Bond Future	2,186.4200	2.1864	2,189.3800	2.1894	0.135	0	0	0
2018/03/29	2038	03/05/2018			Bond Future	134.4564	134.4564	134.4594	134.4594	0.002	0.0000	0.0000	8,991
2018/03/29	2038	03/05/2018	132.28	Call	Bond Future	2,176.4200	2.1764	2,179.3800	2.1794	0.136	0	0	0
2018/03/29	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2038	03/05/2018	132.29	Call	Bond Future	2,166.4200	2.1664	2,169.3800	2.1694	0.137	0	0	0

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2018/03/29	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2038	02/08/2018			Bond Future	135.3971	135.3971	135.3986	135.3986	0.001	0.0000	0.0000	0
2018/03/29	2038	02/08/2018	134.54	Call	Bond Future	857.1300	0.8571	858.6100	0.8586	0.173	0	0	0
2018/03/29	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2038	02/08/2018	134.55	Call	Bond Future	847.1300	0.8471	848.6100	0.8486	0.175	0	0	0
2018/03/29	2038	02/08/2018	134.53	Call	Bond Future	867.1300	0.8671	868.6100	0.8686	0.171	0	0	0
2018/03/29	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2040	03/05/2018	10.08	Put	Bond Future	5.5900	0.0056	8.9900	0.0090	60.823	0	0	0
2018/03/29	2040	03/05/2018			Bond Future	8.7838	104.4689	8.8743	103.5892	1.030	0.0000	0.0000	45,123
2018/03/29	2040	03/05/2018	10.07	Call	Bond Future	11,460.0400	11.4600	10,583.8600	10.5839	(7.646)	0	0	0
2018/03/29	2040	03/05/2018	10.07	Put	Bond Future	5.8700	0.0059	9.4200	0.0094	60.477	0	0	0
2018/03/29	2040	03/05/2018	8.50	Put	Bond Future	3,274.2000	3.2742	3,980.1100	3.9801	21.560	0	0	0
2018/03/29	2040	03/05/2018	8.50	Call	Bond Future	436.0800	0.4361	262.2600	0.2623	(39.860)	0	0	1,011
2018/03/29	2040	03/05/2018	10.08	Call	Bond Future	11,540.5900	11.5406	10,664.2600	10.6643	(7.593)	0	0	0
2018/03/29	2040	03/05/2018	10.06	Call	Bond Future	11,379.3900	11.3794	10,503.3900	10.5034	(7.698)	0	0	0
2018/03/29	2040	03/05/2018	10.06	Put	Bond Future	6.1600	0.0062	9.8900	0.0099	60.552	0	0	0
2018/03/29	2040	03/05/2018	10.00	Put	Bond Future	8.2300	0.0082	13.1700	0.0132	60.024	0	0	0
2018/03/29	2040	03/05/2018	10.00	Call	Bond Future	10,893.3100	10.8933	10,018.5200	10.0185	(8.031)	0	0	1,500
2018/03/29	2040	03/05/2018	9.00	Put	Bond Future	693.6800	0.6937	960.3400	0.9603	38.441	0	0	0
2018/03/29	2040	03/05/2018	9.00	Call	Bond Future	2,775.6600	2.7757	2,162.5900	2.1626	(22.087)	0	0	1,239
2018/03/29	2040	02/08/2018	10.04	Call	Bond Future	11,182.7500	11.1828	10,365.8200	10.3658	(7.305)	0	0	0
2018/03/29	2040	02/08/2018	10.03	Put	Bond Future	366.7300	0.3667	447.5300	0.4475	22.033	0	0	0
2018/03/29	2040	02/08/2018			Bond Future	8.8195	101.8941	8.9126	100.9977	1.056	0.0000	0.0000	420
2018/03/29	2040	02/08/2018	10.05	Call	Bond Future	11,257.3400	11.2573	10,439.1400	10.4391	(7.268)	0	0	0
2018/03/29	2040	02/08/2018	10.05	Put	Bond Future	353.9500	0.3540	432.1800	0.4322	22.102	0	0	0
2018/03/29	2040	02/08/2018	10.04	Put	Bond Future	360.2900	0.3603	439.7900	0.4398	22.066	0	0	0
2018/03/29	2040	02/08/2018	10.03	Call	Bond Future	11,108.1500	11.1082	10,292.5200	10.2925	(7.343)	0	0	0
2018/03/29	2044	03/05/2018	10.10	Call	Bond Future	11,524.4100	11.5244	10,627.0900	10.6271	(7.786)	0	0	0
2018/03/29	2044	03/05/2018	10.09	Put	Bond Future	6.7500	0.0068	10.8600	0.0109	60.889	0	0	0
2018/03/29	2044	03/05/2018			Bond Future	8.8285	101.5284	8.9189	100.6272	1.025	0.0000	0.0000	27,123
2018/03/29	2044	03/05/2018	10.11	Call	Bond Future	11,605.6600	11.6057	10,708.1600	10.7082	(7.733)	0	0	0
2018/03/29	2044	03/05/2018	10.11	Put	Bond Future	6.1400	0.0061	9.8800	0.0099	60.912	0	0	0
2018/03/29	2044	03/05/2018	10.10	Put	Bond Future	6.4300	0.0064	10.3500	0.0103	60.964	0	0	0
2018/03/29	2044	03/05/2018	10.09	Call	Bond Future	11,443.0700	11.4431	10,545.9400	10.5459	(7.840)	0	0	0
2018/03/29	2044	02/08/2018	10.07	Call	Bond Future	11,296.2100	11.2962	10,463.5800	10.4636	(7.371)	0	0	0
2018/03/29	2044	02/08/2018			Bond Future	8.8634	99.0244	8.9564	98.1060	1.049	0.0000	0.0000	0
2018/03/29	2044	02/08/2018	10.05	Call	Bond Future	11,146.2000	11.1462	10,316.2800	10.3163	(7.446)	0	0	0
2018/03/29	2044	02/08/2018	10.05	Put	Bond Future	412.2900	0.4123	500.7900	0.5008	21.465	0	0	0
2018/03/29	2044	02/08/2018	10.07	Put	Bond Future	398.3800	0.3984	484.1700	0.4842	21.535	0	0	0
2018/03/29	2044	02/08/2018	10.06	Call	Bond Future	11,221.2500	11.2213	10,389.9700	10.3900	(7.408)	0	0	0
2018/03/29	2044	02/08/2018	10.06	Put	Bond Future	405.3200	0.4053	492.4600	0.4925	21.499	0	0	0
2018/03/29	2046	03/05/2018	127.95	Call	Bond Future	1,423.4000	1.4234	1,426.5000	1.4265	0.218	0	0	0
2018/03/29	2046	03/05/2018			Bond Future	129.3734	129.3734	129.3765	129.3765	0.002	0.0000	0.0000	10,874
2018/03/29	2046	03/05/2018	127.93	Call	Bond Future	1,443.4000	1.4434	1,446.5000	1.4465	0.215	0	0	0

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2018/03/29	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	03/05/2018	127.94	Call	Bond Future	1,433.4000	1.4334	1,436.5000	1.4365	0.216	0	0	0
2018/03/29	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	02/08/2018			Bond Future	131.7728	131.7728	131.7744	131.7744	0.001	0.0000	0.0000	0
2018/03/29	2046	02/08/2018	128.78	Call	Bond Future	2,992.8300	2.9928	2,994.3900	2.9944	0.052	0	0	0
2018/03/29	2046	02/08/2018	128.79	Call	Bond Future	2,982.8300	2.9828	2,984.3900	2.9844	0.052	0	0	0
2018/03/29	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2046	02/08/2018	128.77	Call	Bond Future	3,002.8300	3.0028	3,004.3900	3.0044	0.052	0	0	0
2018/03/29	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	03/05/2018	135.61	Call	Bond Future	2,522.9100	2.5229	2,526.2700	2.5263	0.133	0	0	0
2018/03/29	2050	03/05/2018			Bond Future	138.1329	138.1329	138.1363	138.1363	0.002	0.0000	0.0000	9,788
2018/03/29	2050	03/05/2018	135.62	Call	Bond Future	2,512.9100	2.5129	2,516.2700	2.5163	0.134	0	0	0
2018/03/29	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	03/05/2018	135.63	Call	Bond Future	2,502.9100	2.5029	2,506.2700	2.5063	0.134	0	0	0
2018/03/29	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	02/08/2018	137.53	Call	Bond Future	1,431.7100	1.4317	1,433.8600	1.4339	0.150	0	0	0
2018/03/29	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	02/08/2018			Bond Future	138.9617	138.9617	138.9639	138.9639	0.002	0.0000	0.0000	0
2018/03/29	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	2050	02/08/2018	137.54	Call	Bond Future	1,421.7100	1.4217	1,423.8600	1.4239	0.151	0	0	0
2018/03/29	2050	02/08/2018	137.52	Call	Bond Future	1,441.7100	1.4417	1,443.8600	1.4439	0.149	0	0	0
2018/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	AL37	03/05/2018			Index Future	592.9610	592.9610	590.9780	590.9780	(0.334)	0.0000	0.0000	0
2018/03/29	AL37	02/08/2018			Index Future	603.9240	603.9240	601.9020	601.9020	(0.335)	0.0000	0.0000	0
2018/03/29	AL7T	03/05/2018			Index Future	701.1900	701.1900	697.2810	697.2810	(0.557)	0.0000	0.0000	0
2018/03/29	AL7T	02/08/2018			Index Future	714.1540	714.1540	710.1700	710.1700	(0.558)	0.0000	0.0000	0
2018/03/29	ALBI	03/05/2018			Index Future	643.8610	643.8610	639.4820	639.4820	(0.680)	0.0000	0.0000	805
2018/03/29	ALBI	02/08/2018			Index Future	655.7660	655.7660	651.3030	651.3030	(0.681)	0.0000	0.0000	0
2018/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	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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2018/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/29	EL28	03/05/2018	133.20	Put	Bond Future	471.5000	0.4715	466.1800	0.4662	(1.128)	0	0	0
2018/03/29	EL28	03/05/2018			Bond Future	132.7285	132.7285	132.7338	132.7338	0.004	0.0000	0.0000	0
2018/03/29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	EL28	03/05/2018	133.19	Put	Bond Future	461.5000	0.4615	456.1800	0.4562	(1.153)	0	0	0
2018/03/29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	EL28	03/05/2018	133.18	Put	Bond Future	451.5000	0.4515	446.1800	0.4462	(1.178)	0	0	0
2018/03/29	EL28	02/08/2018	134.95	Call	Bond Future	240.0600	0.2401	243.9600	0.2440	1.625	0	0	0
2018/03/29	EL28	02/08/2018			Bond Future	135.1901	135.1901	135.1940	135.1940	0.003	0.0000	0.0000	0
2018/03/29	EL28	02/08/2018	134.93	Call	Bond Future	260.0600	0.2601	263.9600	0.2640	1.500	0	0	0
2018/03/29	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	EL28	02/08/2018	134.94	Call	Bond Future	250.0600	0.2501	253.9600	0.2540	1.560	0	0	0
2018/03/29	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	03/05/2018	11.22	Call	Bond Future	7,425.8000	7.4258	6,897.4000	6.8974	(7.116)	0	0	0
2018/03/29	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	03/05/2018			Bond Future	10.0175	81.5538	10.0976	81.0254	0.800	0.0000	0.0000	9,466
2018/03/29	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	03/05/2018	11.20	Call	Bond Future	7,310.7300	7.3107	6,782.3300	6.7823	(7.228)	0	0	0
2018/03/29	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	03/05/2018	11.21	Call	Bond Future	7,368.3000	7.3683	6,839.9000	6.8399	(7.171)	0	0	0
2018/03/29	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	02/08/2018	11.14	Call	Bond Future	6,445.2500	6.4452	5,906.6400	5.9066	(8.357)	0	0	0
2018/03/29	ES33	02/08/2018			Bond Future	10.0917	83.0618	10.1746	82.5232	0.821	0.0000	0.0000	0
2018/03/29	ES33	02/08/2018	11.15	Call	Bond Future	6,503.0000	6.5030	5,964.3900	5.9644	(8.282)	0	0	0
2018/03/29	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES33	02/08/2018	11.16	Call	Bond Future	6,560.6900	6.5607	6,022.0800	6.0221	(8.210)	0	0	0

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2018/03/29	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	ES42	03/05/2018			Bond Future	10.1828	85.2983	10.2730	84.6007	0.886	0.0000	0.0000	7,957
2018/03/29	ES42	02/08/2018			Bond Future	10.2546	86.8754	10.3477	86.1645	0.908	0.0000	0.0000	0
2018/03/29	GOVI	03/05/2018	590.29	Call	GOVI	497,710.0000	49.7710	455,800.0000	45.5800	(8.421)	0	0	0
2018/03/29	GOVI	03/05/2018	590.27	Call	GOVI	497,910.0000	49.7910	456,000.0000	45.6000	(8.417)	0	0	0
2018/03/29	GOVI	03/05/2018			GOVI	640.0610	640.0610	635.8700	635.8700	(0.655)	0.0000	0.0000	473
2018/03/29	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GOVI	03/05/2018	590.28	Call	GOVI	497,810.0000	49.7810	455,900.0000	45.5900	(8.419)	0	0	0
2018/03/29	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GOVI	02/08/2018			GOVI	651.8960	651.8960	647.6240	647.6240	(0.655)	0.0000	0.0000	0
2018/03/29	GOVI	02/08/2018	605.71	Call	GOVI	461,860.0000	46.1860	419,140.0000	41.9140	(9.250)	0	0	0
2018/03/29	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GOVI	02/08/2018	605.72	Call	GOVI	461,760.0000	46.1760	419,040.0000	41.9040	(9.252)	0	0	0
2018/03/29	GOVI	02/08/2018	605.70	Call	GOVI	461,960.0000	46.1960	419,240.0000	41.9240	(9.248)	0	0	0
2018/03/29	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/29	IGOV	03/05/2018			Index Future	263.8820	263.8820	263.8780	263.8780	(0.002)	0.0000	0.0000	1,119
2018/03/29	IGOV	02/08/2018			Index Future	268.7760	268.7760	268.7690	268.7690	(0.003)	0.0000	0.0000	0
2018/03/29	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/29	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/03/29	IS01	20/12/2018			Interest Rate Swap	100.4100	100.4100	100.4300	100.4300	0.020	0.0000	0.0000	0
2018/03/29	IS01	22/03/2019			Interest Rate Swap	99.3500	99.3500	99.3900	99.3900	0.040	0.0000	0.0000	0
2018/03/29	IS01	20/06/2019			Interest Rate Swap	99.9400	99.9400	100.0000	100.0000	0.060	0.0000	0.0000	0
2018/03/29	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/29	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/03/29	IS02	21/12/2018			Interest Rate Swap	98.7900	98.7900	98.8100	98.8100	0.020	0.0000	0.0000	0
2018/03/29	IS02	15/03/2019			Interest Rate Swap	99.1000	99.1000	99.1300	99.1300	0.030	0.0000	0.0000	0
2018/03/29	IS02	21/06/2019			Interest Rate Swap	99.3900	99.3900	99.4500	99.4500	0.060	0.0000	0.0000	0
2018/03/29	IS02	20/09/2019			Interest Rate Swap	99.7000	99.7000	99.7700	99.7700	0.070	0.0000	0.0000	0
2018/03/29	IS02	20/12/2019			Interest Rate Swap	100.5500	100.5500	100.6400	100.6400	0.090	0.0000	0.0000	0
2018/03/29	IS02	23/03/2020			Interest Rate Swap	98.2200	98.2200	98.3100	98.3100	0.092	0.0000	0.0000	0
2018/03/29	IS02	22/06/2020			Interest Rate Swap	100.0000	100.0000	100.1100	100.1100	0.110	0.0000	0.0000	0
2018/03/29	IS05	17/12/2020			Interest Rate Swap	95.4000	95.4000	95.5500	95.5500	0.157	0.0000	0.0000	0
2018/03/29	IS05	16/03/2021			Interest Rate Swap	94.5200	94.5200	94.6900	94.6900	0.180	0.0000	0.0000	0
2018/03/29	IS05	15/06/2021			Interest Rate Swap	93.6000	93.6000	93.8000	93.8000	0.214	0.0000	0.0000	0
2018/03/29	IS05	21/09/2021			Interest Rate Swap	93.6500	93.6500	93.8800	93.8800	0.246	0.0000	0.0000	0
2018/03/29	IS05	21/12/2021			Interest Rate Swap	95.7400	95.7400	95.9900	95.9900	0.261	0.0000	0.0000	51
2018/03/29	IS05	15/03/2022			Interest Rate Swap	95.7800	95.7800	96.0400	96.0400	0.271	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
2018/03/29	IS05	21/06/2022			Interest Rate Swap	96.8700	96.8700	97.1500	97.1500	0.289	0.0000	0.0000	0
2018/03/29	IS05	20/09/2022			Interest Rate Swap	98.9900	98.9900	99.2800	99.2800	0.293	0.0000	0.0000	0
2018/03/29	IS05	20/12/2022			Interest Rate Swap	100.1500	100.1500	100.4600	100.4600	0.310	0.0000	0.0000	0
2018/03/29	IS05	22/03/2023			Interest Rate Swap	95.1400	95.1400	95.4600	95.4600	0.336	0.0000	0.0000	0
2018/03/29	IS05	20/06/2023			Interest Rate Swap	99.4000	99.4000	99.7300	99.7300	0.332	0.0000	0.0000	0
2018/03/29	IS10	17/12/2025			Interest Rate Swap	92.4700	92.4700	92.8900	92.8900	0.454	0.0000	0.0000	0
2018/03/29	IS10	16/03/2026			Interest Rate Swap	89.3600	89.3600	89.8000	89.8000	0.492	0.0000	0.0000	0
2018/03/29	IS10	15/06/2026			Interest Rate Swap	88.0100	88.0100	88.4700	88.4700	0.523	0.0000	0.0000	0
2018/03/29	IS10	21/09/2026			Interest Rate Swap	90.1200	90.1200	90.5900	90.5900	0.522	0.0000	0.0000	0
2018/03/29	IS10	21/12/2026			Interest Rate Swap	93.8800	93.8800	94.3700	94.3700	0.522	0.0000	0.0000	0
2018/03/29	IS10	15/03/2027			Interest Rate Swap	92.3600	92.3600	92.8700	92.8700	0.552	0.0000	0.0000	0
2018/03/29	IS10	21/06/2027			Interest Rate Swap	94.3800	94.3800	94.8900	94.8900	0.540	0.0000	0.0000	0
2018/03/29	IS10	20/09/2027			Interest Rate Swap	98.0900	98.0900	98.5900	98.5900	0.510	0.0000	0.0000	0
2018/03/29	IS10	20/12/2027			Interest Rate Swap	98.3800	98.3800	98.8700	98.8700	0.498	0.0000	0.0000	0
2018/03/29	IS10	22/03/2028			Interest Rate Swap	93.4800	93.4800	93.9900	93.9900	0.546	0.0000	0.0000	0
2018/03/29	IS10	20/06/2028			Interest Rate Swap	98.9500	98.9500	99.4600	99.4600	0.515	0.0000	0.0000	0
2018/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/29	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/29	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/29	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/29	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/29	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/29	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/29	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/29	R023	03/05/2018	8.27	Call	Bond Future	3,972.2000	3.9722	3,581.0000	3.5810	(9.848)	0	0	0
2018/03/29	R023	03/05/2018			Bond Future	7.2656	103.3749	7.3628	102.9821	1.338	0.0000	0.0000	72,806
2018/03/29	R023	03/05/2018	8.27	Put	Bond Future	1.5500	0.0016	3.1400	0.0031	102.581	0	0	0
2018/03/29	R023	03/05/2018	8.28	Call	Bond Future	4,010.6600	4.0107	3,619.3600	3.6194	(9.756)	0	0	0
2018/03/29	R023	03/05/2018	8.29	Put	Bond Future	1.3400	0.0013	2.7300	0.0027	103.731	0	0	0
2018/03/29	R023	03/05/2018	8.28	Put	Bond Future	1.4400	0.0014	2.9300	0.0029	103.472	0	0	0
2018/03/29	R023	03/05/2018	8.29	Call	Bond Future	4,049.1100	4.0491	3,657.7100	3.6577	(9.666)	0	0	0
2018/03/29	R023	03/05/2018	9.19	Call	Bond Future	7,442.8700	7.4429	7,050.0800	7.0501	(5.277)	0	0	0
2018/03/29	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/29	R035	03/05/2018	9.91	Put	Bond Future	10.1900	0.0102	15.0000	0.0150	47.203	0	0	0
2018/03/29	R035	03/05/2018	8.75	Put	Bond Future	1,290.2400	1.2902	1,590.9400	1.5909	23.306	0	0	0
2018/03/29	R035	03/05/2018			Bond Future	8.6269	103.8230	8.7124	103.0630	0.992	0.0000	0.0000	70,885
2018/03/29	R035	03/05/2018	9.90	Call	Bond Future	10,508.6200	10.5086	9,753.7300	9.7537	(7.184)	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
2018/03/29	R035	03/05/2018	9.90	Put	Bond Future	10.7500	0.0107	15.8100	0.0158	47.070	0	0	0
2018/03/29	R035	03/05/2018	8.75	Call	Bond Future	2,381.3300	2.3813	1,922.0800	1.9221	(19.285)	0	0	1,000
2018/03/29	R035	03/05/2018	9.25	Call	Bond Future	5,577.1900	5.5772	4,895.9300	4.8959	(12.215)	0	0	0
2018/03/29	R035	03/05/2018	9.25	Put	Bond Future	227.2000	0.2272	305.8900	0.3059	34.635	0	0	1,000
2018/03/29	R035	03/05/2018	9.91	Call	Bond Future	10,584.0200	10.5840	9,828.8800	9.8289	(7.135)	0	0	0
2018/03/29	R035	03/05/2018	9.89	Call	Bond Future	10,433.1600	10.4332	9,678.5300	9.6785	(7.233)	0	0	0
2018/03/29	R035	03/05/2018	9.89	Put	Bond Future	11.3400	0.0113	16.6600	0.0167	46.914	0	0	0
2018/03/29	R035	02/08/2018	9.42	Call	Bond Future	7,603.2600	7.6033	6,997.2600	6.9973	(7.970)	0	0	0
2018/03/29	R035	02/08/2018			Bond Future	8.6576	105.7426	8.7457	104.9681	1.018	0.0000	0.0000	3
2018/03/29	R035	02/08/2018	9.42	Put	Bond Future	1,181.4800	1.1815	1,349.9100	1.3499	14.256	0	0	0
2018/03/29	R035	02/08/2018	9.44	Put	Bond Future	1,145.0500	1.1450	1,309.3200	1.3093	14.346	0	0	0
2018/03/29	R035	02/08/2018	9.43	Call	Bond Future	7,665.0300	7.6650	7,056.9400	7.0569	(7.933)	0	0	0
2018/03/29	R035	02/08/2018	9.44	Call	Bond Future	7,727.1300	7.7271	7,116.9700	7.1170	(7.896)	0	0	0
2018/03/29	R035	02/08/2018	9.43	Put	Bond Future	1,163.0500	1.1631	1,329.3900	1.3294	14.302	0	0	0
2018/03/29	R186	03/05/2018	8.92	Call	Bond Future	6,622.9300	6.6229	6,011.2400	6.0112	(9.236)	0	0	0
2018/03/29	R186	03/05/2018	8.91	Put	Bond Future	6.8600	0.0069	12.9200	0.0129	88.338	0	0	0
2018/03/29	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R186	03/05/2018	8.69	Call	Bond Future	5,180.9600	5.1810	4,583.1800	4.5832	(11.538)	0	0	0
2018/03/29	R186	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	10,640
2018/03/29	R186	03/05/2018	8.40	Put	Bond Future	111.7700	0.1118	184.3800	0.1844	64.964	0	0	3,500
2018/03/29	R186	03/05/2018	8.00	Put	Bond Future	661.0500	0.6611	935.5100	0.9355	41.519	0	0	0
2018/03/29	R186	03/05/2018	8.45	Put	Bond Future	86.8600	0.0869	145.8100	0.1458	67.868	0	0	0
2018/03/29	R186	03/05/2018	8.50	Call	Bond Future	3,998.7800	3.9988	3,428.9800	3.4290	(14.249)	0	0	0
2018/03/29	R186	03/05/2018	8.25	Call	Bond Future	2,521.6000	2.5216	2,033.2600	2.0333	(19.366)	0	0	0
2018/03/29	R186	03/05/2018	7.85	Call	Bond Future	734.8600	0.7349	497.1700	0.4972	(32.345)	0	0	500
2018/03/29	R186	03/05/2018	8.35	Put	Bond Future	142.9500	0.1429	231.6600	0.2317	62.057	0	0	500
2018/03/29	R186	03/05/2018			Bond Future	7.9083	119.9416	7.9994	119.3243	1.153	0.0000	0.0000	192,367
2018/03/29	R186	03/05/2018	8.93	Call	Bond Future	6,685.4500	6.6854	6,073.3300	6.0733	(9.156)	0	0	0
2018/03/29	R186	03/05/2018	8.93	Put	Bond Future	6.1000	0.0061	11.2600	0.0113	84.590	0	0	0
2018/03/29	R186	03/05/2018	9.30	Put	Bond Future	0.4300	0.0004	0.6200	0.0006	44.186	0	0	0
2018/03/29	R186	03/05/2018	9.30	Call	Bond Future	8,973.2800	8.9733	8,356.1900	8.3562	(6.877)	0	0	1,093
2018/03/29	R186	03/05/2018	10.14	Call	Bond Future	13,947.7500	13.9478	13,330.4700	13.3305	(4.426)	0	0	0
2018/03/29	R186	03/05/2018	7.85	Put	Bond Future	1,131.6700	1.1317	1,511.2600	1.5113	33.542	0	0	0
2018/03/29	R186	03/05/2018	8.92	Put	Bond Future	6.4700	0.0065	12.0600	0.0121	86.399	0	0	0
2018/03/29	R186	03/05/2018	8.91	Call	Bond Future	6,560.3900	6.5604	5,949.1700	5.9492	(9.317)	0	0	0
2018/03/29	R186	03/05/2018	8.69	Put	Bond Future	24.1100	0.0241	43.6100	0.0436	80.879	0	0	0
2018/03/29	R186	03/05/2018	9.72	Call	Bond Future	11,499.6700	11.4997	10,882.3900	10.8824	(5.368)	0	0	0
2018/03/29	R186	03/05/2018	9.19	Put	Bond Future	1.0700	0.0011	1.5700	0.0016	46.729	0	0	0
2018/03/29	R186	03/05/2018	8.40	Call	Bond Future	3,391.4300	3.3914	2,846.7600	2.8468	(16.060)	0	0	0
2018/03/29	R186	03/05/2018	8.00	Call	Bond Future	1,282.3100	1.2823	939.4900	0.9395	(26.735)	0	0	0
2018/03/29	R186	03/05/2018	8.45	Call	Bond Future	3,693.1400	3.6931	3,134.8100	3.1348	(15.118)	0	0	0
2018/03/29	R186	03/05/2018	8.70	Put	Bond Future	22.8200	0.0228	41.3600	0.0414	81.245	0	0	0
2018/03/29	R186	03/05/2018	8.50	Put	Bond Future	67.1200	0.0671	114.6000	0.1146	70.739	0	0	3,500
2018/03/29	R186	03/05/2018	8.25	Put	Bond Future	229.3200	0.2293	358.2600	0.3583	56.227	0	0	3,500
2018/03/29	R186	03/05/2018	8.35	Call	Bond Future	3,094.7400	3.0947	2,566.1700	2.5662	(17.080)	0	0	0
2018/03/29	R186	03/05/2018	9.75	Call	Bond Future	11,677.1100	11.6771	11,059.8300	11.0598	(5.286)	0	0	0
2018/03/29	R186	03/05/2018	9.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,200

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2018/03/29	R186	03/05/2018	9.19	Call	Bond Future	8,298.7800	8.2988	7,682.0000	7.6820	(7.432)	0	0	0
2018/03/29	R186	03/05/2018	8.85	Call	Bond Future	6,184.6800	6.1847	5,575.9600	5.5760	(9.842)	0	0	0
2018/03/29	R186	03/05/2018	8.85	Put	Bond Future	9.7500	0.0098	18.3100	0.0183	87.795	0	0	4,745
2018/03/29	R186	03/05/2018	8.70	Call	Bond Future	5,243.6600	5.2437	4,644.9200	4.6449	(11.418)	0	0	0
2018/03/29	R186	02/08/2018	8.48	Put	Bond Future	663.8100	0.6638	821.6900	0.8217	23.784	0	0	0
2018/03/29	R186	02/08/2018	8.25	Call	Bond Future	3,150.5000	3.1505	2,745.1900	2.7452	(12.865)	0	0	1,470
2018/03/29	R186	02/08/2018			Bond Future	7.9266	116.8591	8.0218	116.2299	1.201	0.0000	0.0000	291
2018/03/29	R186	02/08/2018	8.47	Call	Bond Future	4,209.2200	4.2092	3,740.3300	3.7403	(11.140)	0	0	0
2018/03/29	R186	02/08/2018	8.47	Put	Bond Future	677.0300	0.6770	837.4000	0.8374	23.687	0	0	0
2018/03/29	R186	02/08/2018	8.48	Call	Bond Future	4,259.6600	4.2597	3,788.2800	3.7883	(11.066)	0	0	0
2018/03/29	R186	02/08/2018	8.25	Put	Bond Future	1,031.0200	1.0310	1,254.9700	1.2550	21.721	0	0	0
2018/03/29	R186	02/08/2018	7.50	Put	Bond Future	3,556.1300	3.5561	4,036.5200	4.0365	13.509	0	0	0
2018/03/29	R186	02/08/2018	8.46	Call	Bond Future	4,158.7600	4.1588	3,692.5800	3.6926	(11.210)	0	0	0
2018/03/29	R186	02/08/2018	8.46	Put	Bond Future	690.2800	0.6903	853.3600	0.8534	23.625	0	0	0
2018/03/29	R186	02/08/2018	7.50	Call	Bond Future	681.0600	0.6811	532.1900	0.5322	(21.859)	0	0	1,470
2018/03/29	R186	01/11/2018	7.96	Put	Bond Future	2,385.0800	2.3851	2,703.6400	2.7036	13.356	0	0	0
2018/03/29	R186	01/11/2018	8.54	Put	Bond Future	1,118.7900	1.1188	1,302.5100	1.3025	16.421	0	0	0
2018/03/29	R186	01/11/2018	9.14	Call	Bond Future	7,906.3500	7.9063	7,315.3800	7.3154	(7.475)	0	0	0
2018/03/29	R186	01/11/2018			Bond Future	7.9409	119.0468	8.0405	118.4047	1.254	0.0000	0.0000	0
2018/03/29	R186	01/11/2018	8.46	Put	Bond Future	1,246.6300	1.2466	1,446.7900	1.4468	16.056	0	0	0
2018/03/29	R186	01/11/2018	8.46	Call	Bond Future	4,542.4500	4.5425	4,100.5500	4.1006	(9.728)	0	0	5,000
2018/03/29	R186	01/11/2018	8.53	Call	Bond Future	4,864.8400	4.8648	4,408.8300	4.4088	(9.374)	0	0	0
2018/03/29	R186	01/11/2018	8.53	Put	Bond Future	1,134.0100	1.1340	1,320.0600	1.3201	16.406	0	0	0
2018/03/29	R186	01/11/2018	7.96	Call	Bond Future	2,508.3900	2.5084	2,184.8900	2.1849	(12.897)	0	0	5,000
2018/03/29	R186	01/11/2018	8.54	Call	Bond Future	4,911.5800	4.9116	4,453.2400	4.4532	(9.332)	0	0	0
2018/03/29	R186	01/11/2018	9.14	Put	Bond Future	476.8500	0.4769	527.9400	0.5279	10.714	0	0	5,000
2018/03/29	R186	01/11/2018	8.52	Call	Bond Future	4,818.5600	4.8186	4,364.2500	4.3643	(9.428)	0	0	0
2018/03/29	R186	01/11/2018	8.52	Put	Bond Future	1,149.7400	1.1497	1,337.4900	1.3375	16.330	0	0	0
2018/03/29	R197	03/05/2018	304.46	Call	Bond Future	5,795.5300	5.7955	5,798.5200	5.7985	0.052	0	0	0
2018/03/29	R197	03/05/2018			Bond Future	310.2555	310.2555	310.2585	310.2585	0.001	0.0000	0.0000	2,388
2018/03/29	R197	03/05/2018	304.44	Call	Bond Future	5,815.5300	5.8155	5,818.5200	5.8185	0.051	0	0	0
2018/03/29	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R197	03/05/2018	304.45	Call	Bond Future	5,805.5300	5.8055	5,808.5200	5.8085	0.052	0	0	0
2018/03/29	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R202	03/05/2018	247.48	Put	Bond Future	753.5400	0.7535	714.4200	0.7144	(5.191)	0	0	0
2018/03/29	R202	03/05/2018	247.47	Call	Bond Future	2,511.1000	2.5111	2,477.7800	2.4778	(1.327)	0	0	0
2018/03/29	R202	03/05/2018			Bond Future	249.2308	249.2308	249.2365	249.2365	0.002	0.0000	0.0000	23,110
2018/03/29	R202	03/05/2018	247.48	Call	Bond Future	2,504.2900	2.5043	2,470.9100	2.4709	(1.333)	0	0	0
2018/03/29	R202	03/05/2018	247.47	Put	Bond Future	750.3500	0.7503	711.2900	0.7113	(5.206)	0	0	0
2018/03/29	R202	03/05/2018	247.49	Call	Bond Future	2,497.4900	2.4975	2,464.0500	2.4641	(1.339)	0	0	0
2018/03/29	R202	03/05/2018	247.49	Put	Bond Future	756.7400	0.7567	717.5600	0.7176	(5.177)	0	0	0
2018/03/29	R204	03/05/2018	7.10	Put	Bond Future	1,264.3400	1.2643	1,257.7700	1.2578	(0.520)	0	0	0
2018/03/29	R204	03/05/2018			Bond Future	6.4792	103.9323	6.5747	103.8745	1.473	0.0000	0.0000	21,667
2018/03/29	R204	03/05/2018	7.09	Call	Bond Future	1,635.9500	1.6359	1,571.6200	1.5716	(3.932)	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
2018/03/29	R204	03/05/2018	7.09	Put	Bond Future	1,267.1500	1.2672	1,260.6100	1.2606	(0.516)	0	0	0
2018/03/29	R204	03/05/2018	7.10	Call	Bond Future	1,639.1600	1.6392	1,574.8000	1.5748	(3.926)	0	0	0
2018/03/29	R204	03/05/2018	7.08	Call	Bond Future	1,632.7400	1.6327	1,568.4400	1.5684	(3.938)	0	0	0
2018/03/29	R204	03/05/2018	7.08	Put	Bond Future	1,269.9600	1.2700	1,263.4500	1.2634	(0.513)	0	0	0
2018/03/29	R207	03/05/2018	7.57	Call	Bond Future	1,440.7800	1.4408	1,280.2600	1.2803	(11.141)	0	0	0
2018/03/29	R207	03/05/2018	7.56	Put	Bond Future	0.0600	0.0001	0.1800	0.0002	200.000	0	0	0
2018/03/29	R207	03/05/2018			Bond Future	6.6516	103.1898	6.7532	103.0292	1.526	0.0000	0.0000	23,553
2018/03/29	R207	03/05/2018	7.58	Call	Bond Future	1,456.3200	1.4563	1,295.7800	1.2958	(11.024)	0	0	0
2018/03/29	R207	03/05/2018	7.58	Put	Bond Future	0.0500	0.0001	0.1500	0.0002	200.000	0	0	0
2018/03/29	R207	03/05/2018	7.57	Put	Bond Future	0.0500	0.0001	0.1700	0.0002	240.000	0	0	0
2018/03/29	R207	03/05/2018	7.56	Call	Bond Future	1,425.2500	1.4253	1,264.7300	1.2647	(11.263)	0	0	0
2018/03/29	R208	03/05/2018	7.77	Call	Bond Future	2,208.3000	2.2083	1,955.4300	1.9554	(11.451)	0	0	0
2018/03/29	R208	03/05/2018			Bond Future	6.9025	100.2971	7.0012	100.0429	1.430	0.0000	0.0000	35,684
2018/03/29	R208	03/05/2018	7.77	Put	Bond Future	0.8900	0.0009	2.2400	0.0022	151.685	0	0	0
2018/03/29	R208	03/05/2018	7.78	Call	Bond Future	2,233.3200	2.2333	1,980.3600	1.9804	(11.327)	0	0	0
2018/03/29	R208	03/05/2018	7.79	Put	Bond Future	0.7600	0.0008	1.9200	0.0019	152.632	0	0	0
2018/03/29	R208	03/05/2018	7.78	Put	Bond Future	0.8200	0.0008	2.0800	0.0021	153.659	0	0	0
2018/03/29	R208	03/05/2018	7.79	Call	Bond Future	2,258.3400	2.2583	2,005.2800	2.0053	(11.206)	0	0	0
2018/03/29	R209	03/05/2018	9.85	Put	Bond Future	5.3600	0.0054	8.2800	0.0083	54.478	0	0	0
2018/03/29	R209	03/05/2018	10.00	Call	Bond Future	9,303.0200	9.3030	8,623.6200	8.6236	(7.303)	0	0	0
2018/03/29	R209	03/05/2018	10.73	Call	Bond Future	13,662.8500	13.6629	12,982.5400	12.9825	(4.979)	0	0	0
2018/03/29	R209	03/05/2018	9.75	Call	Bond Future	7,713.7500	7.7138	7,040.0700	7.0401	(8.733)	0	0	435
2018/03/29	R209	03/05/2018	9.77	Call	Bond Future	7,842.6000	7.8426	7,167.9700	7.1680	(8.602)	0	0	0
2018/03/29	R209	03/05/2018	9.30	Call	Bond Future	4,770.2100	4.7702	4,143.4000	4.1434	(13.140)	0	0	0
2018/03/29	R209	03/05/2018			Bond Future	8.6514	78.9779	8.7419	78.2976	1.046	0.0000	0.0000	87,297
2018/03/29	R209	03/05/2018	9.85	Call	Bond Future	8,355.1900	8.3552	7,677.8000	7.6778	(8.107)	0	0	0
2018/03/29	R209	03/05/2018	10.73	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	435
2018/03/29	R209	03/05/2018	10.22	Call	Bond Future	10,661.5500	10.6615	9,981.4200	9.9814	(6.379)	0	0	0
2018/03/29	R209	03/05/2018	10.22	Put	Bond Future	0.4100	0.0004	0.5900	0.0006	43.902	0	0	435
2018/03/29	R209	03/05/2018	9.75	Put	Bond Future	8.9000	0.0089	15.5300	0.0155	74.494	0	0	0
2018/03/29	R209	03/05/2018	9.86	Call	Bond Future	8,418.9300	8.4189	7,741.2900	7.7413	(8.049)	0	0	0
2018/03/29	R209	03/05/2018	10.00	Put	Bond Future	2.1000	0.0021	3.0100	0.0030	43.333	0	0	11,067
2018/03/29	R209	03/05/2018	9.47	Put	Bond Future	35.6500	0.0356	62.3600	0.0624	74.923	0	0	250
2018/03/29	R209	03/05/2018	9.77	Put	Bond Future	8.0500	0.0081	13.7300	0.0137	70.559	0	0	250
2018/03/29	R209	03/05/2018	9.30	Put	Bond Future	80.0500	0.0801	133.5500	0.1336	66.833	0	0	0
2018/03/29	R209	03/05/2018	8.95	Put	Bond Future	368.1400	0.3681	549.6800	0.5497	49.313	0	0	0
2018/03/29	R209	03/05/2018	9.86	Put	Bond Future	5.0900	0.0051	7.7600	0.0078	52.456	0	0	0
2018/03/29	R209	03/05/2018	9.84	Call	Bond Future	8,291.3700	8.2914	7,614.2500	7.6142	(8.167)	0	0	0
2018/03/29	R209	03/05/2018	9.84	Put	Bond Future	5.6400	0.0056	8.8300	0.0088	56.560	0	0	0
2018/03/29	R209	03/05/2018	9.19	Put	Bond Future	132.3800	0.1324	213.5300	0.2135	61.301	0	0	0
2018/03/29	R209	03/05/2018	9.19	Call	Bond Future	4,056.6700	4.0567	3,457.5100	3.4575	(14.770)	0	0	250
2018/03/29	R209	03/05/2018	9.47	Call	Bond Future	5,886.7200	5.8867	5,233.1200	5.2331	(11.103)	0	0	0
2018/03/29	R209	03/05/2018	8.95	Call	Bond Future	2,580.2800	2.5803	2,081.5100	2.0815	(19.330)	0	0	0
2018/03/29	R209	02/08/2018	9.66	Call	Bond Future	7,279.8200	7.2798	6,691.9000	6.6919	(8.076)	0	0	435
2018/03/29	R209	02/08/2018	8.49	Call	Bond Future	1,547.0600	1.5471	1,298.7800	1.2988	(16.049)	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
2018/03/29	R209	02/08/2018	8.46	Put	Bond Future	3,132.7700	3.1328	3,588.9100	3.5889	14.560	0	0	0
2018/03/29	R209	02/08/2018	8.96	Put	Bond Future	1,408.0400	1.4080	1,689.2600	1.6893	19.972	0	0	0
2018/03/29	R209	02/08/2018	10.38	Call	Bond Future	11,447.6300	11.4476	10,767.6100	10.7676	(5.940)	0	0	0
2018/03/29	R209	02/08/2018	9.21	Call	Bond Future	4,743.4900	4.7435	4,253.8500	4.2538	(10.322)	0	0	0
2018/03/29	R209	02/08/2018	10.39	Put	Bond Future	76.2000	0.0762	89.1400	0.0891	16.982	0	0	0
2018/03/29	R209	02/08/2018			Bond Future	8.6807	80.4382	8.7737	79.7449	1.072	0.0000	0.0000	816
2018/03/29	R209	02/08/2018	9.43	Call	Bond Future	5,958.1400	5.9581	5,414.9600	5.4150	(9.117)	0	0	0
2018/03/29	R209	02/08/2018	9.43	Put	Bond Future	618.4600	0.6185	768.5800	0.7686	24.273	0	0	5,000
2018/03/29	R209	02/08/2018	10.84	Call	Bond Future	14,044.3200	14.0443	13,354.5900	13.3546	(4.911)	0	0	0
2018/03/29	R209	02/08/2018	10.84	Put	Bond Future	20.8400	0.0208	24.4100	0.0244	17.131	0	0	435
2018/03/29	R209	02/08/2018	10.21	Call	Bond Future	10,469.0900	10.4691	9,796.3000	9.7963	(6.426)	0	0	0
2018/03/29	R209	02/08/2018	10.21	Put	Bond Future	122.7000	0.1227	143.2100	0.1432	16.716	0	0	435
2018/03/29	R209	02/08/2018	8.49	Put	Bond Future	2,996.6600	2.9967	3,441.6800	3.4417	14.851	0	0	0
2018/03/29	R209	02/08/2018	8.96	Call	Bond Future	3,463.2200	3.4632	3,051.1400	3.0511	(11.899)	0	0	5,000
2018/03/29	R209	02/08/2018	9.21	Put	Bond Future	914.8500	0.9148	1,118.5100	1.1185	22.262	0	0	500
2018/03/29	R209	02/08/2018	8.83	Call	Bond Future	2,859.8000	2.8598	2,490.2200	2.4902	(12.923)	0	0	0
2018/03/29	R209	02/08/2018	8.83	Put	Bond Future	1,751.2800	1.7513	2,075.0000	2.0750	18.485	0	0	500
2018/03/29	R209	02/08/2018	9.66	Put	Bond Future	408.2900	0.4083	513.6700	0.5137	25.810	0	0	0
2018/03/29	R209	02/08/2018	8.46	Call	Bond Future	1,451.5900	1.4516	1,214.4300	1.2144	(16.338)	0	0	5,000
2018/03/29	R209	02/08/2018	10.38	Put	Bond Future	78.3000	0.0783	91.5800	0.0916	16.960	0	0	0
2018/03/29	R209	02/08/2018	10.39	Call	Bond Future	11,504.9800	11.5050	10,824.6200	10.8246	(5.914)	0	0	0
2018/03/29	R209	02/08/2018	10.40	Call	Bond Future	11,562.3100	11.5623	10,881.6100	10.8816	(5.887)	0	0	0
2018/03/29	R209	02/08/2018	10.40	Put	Bond Future	74.1600	0.0742	86.7600	0.0868	16.990	0	0	0
2018/03/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R209	01/11/2018	9.34	Put	Bond Future	1,413.6600	1.4137	1,627.1800	1.6272	15.104	0	0	0
2018/03/29	R209	01/11/2018	1,016.00	Call	Bond Future	77,907.4500	77.9074	77,200.5000	77.2005	(0.907)	0	0	0
2018/03/29	R209	01/11/2018	9.97	Call	Bond Future	9,249.9500	9.2500	8,606.7500	8.6067	(6.954)	0	0	0
2018/03/29	R209	01/11/2018			Bond Future	8.7092	78.7953	8.8048	78.0884	1.098	0.0000	0.0000	0
2018/03/29	R209	01/11/2018	1,016.01	Call	Bond Future	77,907.4500	77.9074	77,200.5000	77.2005	(0.907)	0	0	0
2018/03/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R209	01/11/2018	1,015.99	Call	Bond Future	77,907.4400	77.9074	77,200.4900	77.2005	(0.907)	0	0	0
2018/03/29	R209	01/11/2018	9.34	Call	Bond Future	5,909.9800	5.9100	5,416.5500	5.4165	(8.349)	0	0	0
2018/03/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R209	01/11/2018	9.97	Put	Bond Future	631.5100	0.6315	695.2600	0.6953	10.095	0	0	0
2018/03/29	R209	01/11/2018	10.57	Call	Bond Future	12,458.2500	12.4583	11,774.3800	11.7744	(5.489)	0	0	0
2018/03/29	R209	01/11/2018	10.57	Put	Bond Future	224.5800	0.2246	247.6600	0.2477	10.277	0	0	0
2018/03/29	R209	01/11/2018	9.94	Call	Bond Future	9,092.4800	9.0925	8,452.2500	8.4523	(7.041)	0	0	0
2018/03/29	R209	01/11/2018	9.94	Put	Bond Future	662.5100	0.6625	729.2300	0.7292	10.071	0	0	0
2018/03/29	R210	03/05/2018	191.45	Call	Bond Future	1,061.9500	1.0619	1,065.6300	1.0656	0.347	0	0	0
2018/03/29	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R210	03/05/2018			Bond Future	192.5119	192.5119	192.5156	192.5156	0.002	0.0000	0.0000	2,159
2018/03/29	R210	03/05/2018	191.46	Call	Bond Future	1,051.9500	1.0519	1,055.6300	1.0556	0.350	0	0	0
2018/03/29	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R210	03/05/2018	191.44	Call	Bond Future	1,071.9500	1.0719	1,075.6300	1.0756	0.343	0	0	0
2018/03/29	R212	03/05/2018	154.30	Call	Bond Future	2,061.9000	2.0619	2,006.7900	2.0068	(2.673)	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
2018/03/29	R212	03/05/2018			Bond Future	156.3619	156.3619	156.3068	156.3068	(0.035)	0.0000	0.0000	4,755
2018/03/29	R212	03/05/2018	154.28	Call	Bond Future	2,081.9000	2.0819	2,026.7900	2.0268	(2.647)	0	0	0
2018/03/29	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R212	03/05/2018	154.29	Call	Bond Future	2,071.9000	2.0719	2,016.7900	2.0168	(2.660)	0	0	0
2018/03/29	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/29	R213	03/05/2018	9.57	Put	Bond Future	4.0200	0.0040	5.8800	0.0059	46.269	0	0	0
2018/03/29	R213	03/05/2018	9.56	Call	Bond Future	7,974.5300	7.9745	7,327.1800	7.3272	(8.118)	0	0	0
2018/03/29	R213	03/05/2018			Bond Future	8.3801	90.5792	8.4709	89.9297	1.082	0.0000	0.0000	44,803
2018/03/29	R213	03/05/2018	9.57	Call	Bond Future	8,037.6300	8.0376	7,390.0800	7.3901	(8.056)	0	0	0
2018/03/29	R213	03/05/2018	9.56	Put	Bond Future	4.2500	0.0043	6.3100	0.0063	48.471	0	0	0
2018/03/29	R213	03/05/2018	9.58	Call	Bond Future	8,100.6700	8.1007	7,452.9300	7.4529	(7.996)	0	0	0
2018/03/29	R213	03/05/2018	9.58	Put	Bond Future	3.8100	0.0038	5.4800	0.0055	43.832	0	0	0
2018/03/29	R213	02/08/2018	9.06	Call	Bond Future	5,147.6100	5.1476	4,632.8100	4.6328	(10.001)	0	0	0
2018/03/29	R213	02/08/2018	9.05	Put	Bond Future	671.3600	0.6714	820.7800	0.8208	22.256	0	0	0
2018/03/29	R213	02/08/2018			Bond Future	8.4059	92.2539	8.4995	91.5921	1.114	0.0000	0.0000	1
2018/03/29	R213	02/08/2018	9.07	Call	Bond Future	5,201.7400	5.2017	4,684.7300	4.6847	(9.939)	0	0	0
2018/03/29	R213	02/08/2018	9.07	Put	Bond Future	646.9700	0.6470	791.7900	0.7918	22.384	0	0	0
2018/03/29	R213	02/08/2018	9.06	Put	Bond Future	659.0600	0.6591	806.0900	0.8061	22.309	0	0	0
2018/03/29	R213	02/08/2018	9.05	Call	Bond Future	5,093.6200	5.0936	4,581.2100	4.5812	(10.060)	0	0	0
2018/03/29	R214	03/05/2018	9.99	Put	Bond Future	6.0600	0.0061	9.0100	0.0090	48.680	0	0	0
2018/03/29	R214	03/05/2018			Bond Future	8.7612	79.0429	8.8517	78.3180	1.033	0.0000	0.0000	45,710
2018/03/29	R214	03/05/2018	9.98	Call	Bond Future	8,938.0400	8.9380	8,216.3500	8.2163	(8.074)	0	0	0
2018/03/29	R214	03/05/2018	9.98	Put	Bond Future	6.3600	0.0064	9.5800	0.0096	50.629	0	0	0
2018/03/29	R214	03/05/2018	9.99	Call	Bond Future	9,004.1000	9.0041	8,282.1400	8.2821	(8.018)	0	0	0
2018/03/29	R214	03/05/2018	9.97	Call	Bond Future	8,871.8900	8.8719	8,150.4900	8.1505	(8.131)	0	0	0
2018/03/29	R214	03/05/2018	9.97	Put	Bond Future	6.6800	0.0067	10.1900	0.0102	52.545	0	0	0
2018/03/29	R248	03/05/2018	10.06	Call	Bond Future	11,953.3700	11.9534	11,017.7400	11.0177	(7.827)	0	0	0
2018/03/29	R248	03/05/2018	10.05	Put	Bond Future	7.6600	0.0077	12.2400	0.0122	59.791	0	0	0
2018/03/29	R248	03/05/2018			Bond Future	8.7863	101.2377	8.8767	100.2977	1.030	0.0000	0.0000	90,977
2018/03/29	R248	03/05/2018	10.07	Call	Bond Future	12,036.8000	12.0368	11,100.9700	11.1010	(7.775)	0	0	0
2018/03/29	R248	03/05/2018	10.07	Put	Bond Future	6.9800	0.0070	11.1600	0.0112	59.885	0	0	0
2018/03/29	R248	03/05/2018	10.06	Put	Bond Future	7.3100	0.0073	11.6900	0.0117	59.918	0	0	0
2018/03/29	R248	03/05/2018	10.05	Call	Bond Future	11,869.8200	11.8698	10,934.3900	10.9344	(7.881)	0	0	0

Total

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