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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2018 TO 27/03/2018

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
2018/03/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	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
2018/03/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	2025	03/05/2018	133.21	Call	Bond Future	2,290.8200	2.2908	2,257.2200	2.2572	(1.467)	0	0	0
2018/03/27	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2025	03/05/2018			Bond Future	135.5008	135.5008	135.4672	135.4672	(0.025)	0.0000	0.0000	1,033
2018/03/27	2025	03/05/2018	133.22	Call	Bond Future	2,280.8200	2.2808	2,247.2200	2.2472	(1.473)	0	0	0
2018/03/27	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2025	03/05/2018	133.20	Call	Bond Future	2,300.8200	2.3008	2,267.2200	2.2672	(1.460)	0	0	0
2018/03/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2025	02/08/2018			Bond Future	136.6331	136.6331	136.5985	136.5985	(0.025)	0.0000	0.0000	0
2018/03/27	2025	02/08/2018	136.65	Put	Bond Future	16.8900	0.0169	51.4700	0.0515	204.737	0	0	0
2018/03/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2025	02/08/2018	136.67	Put	Bond Future	36.8900	0.0369	71.4700	0.0715	93.738	0	0	0
2018/03/27	2025	02/08/2018	136.66	Put	Bond Future	26.8900	0.0269	61.4700	0.0615	128.598	0	0	0
2018/03/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2029	03/05/2018			Bond Future	103.8951	103.8951	103.9052	103.9052	0.010	0.0000	0.0000	1,370
2018/03/27	2029	02/08/2018			Bond Future	105.8217	105.8217	105.8318	105.8318	0.009	0.0000	0.0000	0
2018/03/27	2030	03/05/2018	9.51	Call	Bond Future	8,223.3200	8.2233	8,419.7800	8.4198	2.389	0	0	0
2018/03/27	2030	03/05/2018			Bond Future	8.3139	99.7993	8.2868	99.9972	(0.326)	0.0000	0.0000	95,604
2018/03/27	2030	03/05/2018	9.49	Call	Bond Future	8,094.3800	8.0944	8,290.6900	8.2907	2.425	0	0	0
2018/03/27	2030	03/05/2018	9.49	Put	Bond Future	5.5400	0.0055	4.0500	0.0041	(26.895)	0	0	0
2018/03/27	2030	03/05/2018	9.51	Put	Bond Future	4.9100	0.0049	3.5700	0.0036	(27.291)	0	0	0
2018/03/27	2030	03/05/2018	9.50	Call	Bond Future	8,158.9100	8.1589	8,355.2900	8.3553	2.407	0	0	0
2018/03/27	2030	03/05/2018	9.50	Put	Bond Future	5.2500	0.0053	3.8300	0.0038	(27.048)	0	0	0
2018/03/27	2030	02/08/2018	9.46	Put	Bond Future	268.5700	0.2686	246.8400	0.2468	(8.091)	0	0	0
2018/03/27	2030	02/08/2018	8.51	Call	Bond Future	2,753.7300	2.7537	2,867.5900	2.8676	4.135	0	0	7,850
2018/03/27	2030	02/08/2018	8.91	Call	Bond Future	4,718.5000	4.7185	4,868.1300	4.8681	3.171	0	0	7,850
2018/03/27	2030	02/08/2018			Bond Future	8.3440	97.6392	8.3160	97.8401	(0.335)	0.0000	0.0000	127
2018/03/27	2030	02/08/2018	9.46	Call	Bond Future	7,851.7800	7.8518	8,030.9700	8.0310	2.282	0	0	0
2018/03/27	2030	02/08/2018	8.51	Put	Bond Future	1,572.6700	1.5727	1,485.6100	1.4856	(5.536)	0	0	0
2018/03/27	2030	02/08/2018	9.47	Call	Bond Future	7,910.8400	7.9108	8,090.3900	8.0904	2.270	0	0	0
2018/03/27	2030	02/08/2018	9.45	Put	Bond Future	273.9000	0.2739	251.8100	0.2518	(8.065)	0	0	0
2018/03/27	2030	02/08/2018	8.91	Put	Bond Future	769.1900	0.7692	717.9000	0.7179	(6.668)	0	0	0
2018/03/27	2030	02/08/2018	9.50	Call	Bond Future	8,088.2300	8.0882	8,268.8200	8.2688	2.233	0	0	0
2018/03/27	2030	02/08/2018	9.47	Put	Bond Future	263.3400	0.2633	241.9700	0.2420	(8.115)	0	0	0
2018/03/27	2030	02/08/2018	9.45	Call	Bond Future	7,792.7700	7.7928	7,971.6000	7.9716	2.295	0	0	0
2018/03/27	2030	02/08/2018	9.50	Put	Bond Future	248.2400	0.2482	227.9100	0.2279	(8.190)	0	0	7,850
2018/03/27	2032	03/05/2018	9.71	Put	Bond Future	5.2400	0.0052	3.8200	0.0038	(27.099)	0	0	0
2018/03/27	2032	03/05/2018	9.70	Call	Bond Future	8,980.7600	8.9808	9,195.0200	9.1950	2.386	0	0	0
2018/03/27	2032	03/05/2018			Bond Future	8.4938	98.8756	8.4667	99.0913	(0.319)	0.0000	0.0000	60,218

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
2018/03/27	2032	03/05/2018	9.71	Call	Bond Future	9,049.9400	9.0499	9,264.2700	9.2643	2.368	0	0	0
2018/03/27	2032	03/05/2018	9.70	Put	Bond Future	5.5200	0.0055	4.0300	0.0040	(26.993)	0	0	0
2018/03/27	2032	03/05/2018	9.72	Call	Bond Future	9,119.0600	9.1191	9,333.4600	9.3335	2.351	0	0	0
2018/03/27	2032	03/05/2018	9.72	Put	Bond Future	4.9700	0.0050	3.6200	0.0036	(27.163)	0	0	0
2018/03/27	2032	02/08/2018	9.67	Call	Bond Future	8,754.5900	8.7546	8,950.0400	8.9500	2.233	0	0	0
2018/03/27	2032	02/08/2018	9.66	Put	Bond Future	306.2800	0.3063	282.1100	0.2821	(7.891)	0	0	0
2018/03/27	2032	02/08/2018			Bond Future	8.5240	100.7040	8.4962	100.9232	(0.327)	0.0000	0.0000	2
2018/03/27	2032	02/08/2018	9.68	Call	Bond Future	8,818.1100	8.8181	9,013.9300	9.0139	2.221	0	0	0
2018/03/27	2032	02/08/2018	9.68	Put	Bond Future	294.8900	0.2949	271.4800	0.2715	(7.939)	0	0	0
2018/03/27	2032	02/08/2018	9.67	Put	Bond Future	300.5300	0.3005	276.7500	0.2768	(7.913)	0	0	0
2018/03/27	2032	02/08/2018	9.66	Call	Bond Future	8,691.1000	8.6911	8,886.1600	8.8862	2.244	0	0	0
2018/03/27	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	03/05/2018			Bond Future	107.7355	107.7355	107.7475	107.7475	0.011	0.0000	0.0000	6,055
2018/03/27	2033	03/05/2018	107.70	Call	Bond Future	35.4500	0.0354	47.5000	0.0475	33.992	0	0	0
2018/03/27	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	03/05/2018	107.71	Call	Bond Future	25.4500	0.0254	37.5000	0.0375	47.348	0	0	0
2018/03/27	2033	03/05/2018	107.69	Call	Bond Future	45.4500	0.0454	57.5000	0.0575	26.513	0	0	0
2018/03/27	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	02/08/2018			Bond Future	109.7332	109.7332	109.7452	109.7452	0.011	0.0000	0.0000	0
2018/03/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	02/08/2018	109.92	Put	Bond Future	186.7900	0.1868	174.7600	0.1748	(6.440)	0	0	0
2018/03/27	2033	02/08/2018	109.94	Put	Bond Future	206.7900	0.2068	194.7600	0.1948	(5.817)	0	0	0
2018/03/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2033	02/08/2018	109.93	Put	Bond Future	196.7900	0.1968	184.7600	0.1848	(6.113)	0	0	0
2018/03/27	2037	03/05/2018	9.99	Call	Bond Future	10,591.0500	10.5911	10,653.9600	10.6540	0.594	0	0	0
2018/03/27	2037	03/05/2018	9.97	Put	Bond Future	7.1000	0.0071	6.0000	0.0060	(15.493)	0	0	0
2018/03/27	2037	03/05/2018			Bond Future	8.7110	100.3234	8.7039	100.3874	(0.081)	0.0000	0.0000	46,828
2018/03/27	2037	03/05/2018	9.99	Put	Bond Future	6.4600	0.0065	5.4500	0.0055	(15.635)	0	0	0
2018/03/27	2037	03/05/2018	9.97	Call	Bond Future	10,439.9600	10.4400	10,502.7800	10.5028	0.602	0	0	0
2018/03/27	2037	03/05/2018	9.98	Put	Bond Future	6.7700	0.0068	5.7200	0.0057	(15.510)	0	0	0
2018/03/27	2037	03/05/2018	9.98	Call	Bond Future	10,515.5500	10.5156	10,578.4200	10.5784	0.598	0	0	0
2018/03/27	2037	02/08/2018	9.96	Put	Bond Future	332.3900	0.3324	321.9500	0.3220	(3.141)	0	0	0
2018/03/27	2037	02/08/2018	9.95	Call	Bond Future	10,254.0800	10.2541	10,308.0000	10.3080	0.526	0	0	0
2018/03/27	2037	02/08/2018			Bond Future	8.7461	97.9227	8.7389	97.9872	(0.083)	0.0000	0.0000	731
2018/03/27	2037	02/08/2018	9.96	Call	Bond Future	10,323.8400	10.3238	10,377.9100	10.3779	0.524	0	0	0
2018/03/27	2037	02/08/2018	9.95	Put	Bond Future	338.4300	0.3384	327.8400	0.3278	(3.129)	0	0	0
2018/03/27	2037	02/08/2018	9.97	Call	Bond Future	10,393.7100	10.3937	10,447.9100	10.4479	0.521	0	0	0
2018/03/27	2037	02/08/2018	9.97	Put	Bond Future	326.5600	0.3266	316.2500	0.3163	(3.157)	0	0	0
2018/03/27	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2038	03/05/2018	132.27	Call	Bond Future	1,957.6900	1.9577	1,971.4000	1.9714	0.700	0	0	0
2018/03/27	2038	03/05/2018			Bond Future	134.2277	134.2277	134.2414	134.2414	0.010	0.0000	0.0000	8,991
2018/03/27	2038	03/05/2018	132.28	Call	Bond Future	1,947.6900	1.9477	1,961.4000	1.9614	0.704	0	0	0
2018/03/27	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2038	03/05/2018	132.29	Call	Bond Future	1,937.6900	1.9377	1,951.4000	1.9514	0.708	0	0	0

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2018/03/27	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2038	02/08/2018			Bond Future	135.1637	135.1637	135.1775	135.1775	0.010	0.0000	0.0000	0
2018/03/27	2038	02/08/2018	134.54	Call	Bond Future	623.7200	0.6237	637.4600	0.6375	2.203	0	0	0
2018/03/27	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2038	02/08/2018	134.55	Call	Bond Future	613.7200	0.6137	627.4600	0.6275	2.239	0	0	0
2018/03/27	2038	02/08/2018	134.53	Call	Bond Future	633.7200	0.6337	647.4600	0.6475	2.168	0	0	0
2018/03/27	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2040	03/05/2018	10.08	Put	Bond Future	6.8400	0.0068	5.7700	0.0058	(15.643)	0	0	0
2018/03/27	2040	03/05/2018			Bond Future	8.7761	104.5446	8.7690	104.6141	(0.081)	0.0000	0.0000	45,123
2018/03/27	2040	03/05/2018	10.07	Call	Bond Future	11,537.0300	11.5370	11,605.3300	11.6053	0.592	0	0	0
2018/03/27	2040	03/05/2018	10.07	Put	Bond Future	7.1600	0.0072	6.0500	0.0061	(15.503)	0	0	0
2018/03/27	2040	03/05/2018	8.50	Put	Bond Future	3,244.6400	3.2446	3,176.6800	3.1767	(2.095)	0	0	0
2018/03/27	2040	03/05/2018	8.50	Call	Bond Future	482.2200	0.4822	483.6700	0.4837	0.301	0	0	1,011
2018/03/27	2040	03/05/2018	10.08	Call	Bond Future	11,617.5400	11.6175	11,685.8800	11.6859	0.588	0	0	0
2018/03/27	2040	03/05/2018	10.06	Call	Bond Future	11,456.4400	11.4564	11,524.6800	11.5247	0.596	0	0	0
2018/03/27	2040	03/05/2018	10.06	Put	Bond Future	7.5100	0.0075	6.3400	0.0063	(15.579)	0	0	0
2018/03/27	2040	03/05/2018	10.00	Put	Bond Future	9.9000	0.0099	8.4200	0.0084	(14.949)	0	0	0
2018/03/27	2040	03/05/2018	10.00	Call	Bond Future	10,970.6800	10.9707	11,038.6100	11.0386	0.619	0	0	1,500
2018/03/27	2040	03/05/2018	9.00	Put	Bond Future	707.7500	0.7078	670.8300	0.6708	(5.217)	0	0	0
2018/03/27	2040	03/05/2018	9.00	Call	Bond Future	2,865.4300	2.8654	2,897.9200	2.8979	1.134	0	0	1,239
2018/03/27	2040	02/08/2018	10.04	Call	Bond Future	11,264.2100	11.2642	11,322.9200	11.3229	0.521	0	0	0
2018/03/27	2040	02/08/2018	10.03	Put	Bond Future	370.8000	0.3708	359.2600	0.3593	(3.112)	0	0	0
2018/03/27	2040	02/08/2018			Bond Future	8.8115	101.9715	8.8043	102.0416	(0.082)	0.0000	0.0000	420
2018/03/27	2040	02/08/2018	10.05	Call	Bond Future	11,338.7900	11.3388	11,397.6600	11.3977	0.519	0	0	0
2018/03/27	2040	02/08/2018	10.05	Put	Bond Future	358.0000	0.3580	346.7700	0.3468	(3.137)	0	0	0
2018/03/27	2040	02/08/2018	10.04	Put	Bond Future	364.3500	0.3644	352.9600	0.3530	(3.126)	0	0	0
2018/03/27	2040	02/08/2018	10.03	Call	Bond Future	11,189.6200	11.1896	11,248.1800	11.2482	0.523	0	0	0
2018/03/27	2044	03/05/2018	10.10	Call	Bond Future	11,603.9500	11.6039	11,724.0500	11.7240	1.035	0	0	0
2018/03/27	2044	03/05/2018	10.09	Put	Bond Future	8.1900	0.0082	6.7000	0.0067	(18.193)	0	0	0
2018/03/27	2044	03/05/2018			Bond Future	8.8207	101.6066	8.8086	101.7281	(0.137)	0.0000	0.0000	26,932
2018/03/27	2044	03/05/2018	10.11	Call	Bond Future	11,685.1400	11.6851	11,805.3000	11.8053	1.028	0	0	0
2018/03/27	2044	03/05/2018	10.11	Put	Bond Future	7.4800	0.0075	6.1100	0.0061	(18.316)	0	0	0
2018/03/27	2044	03/05/2018	10.10	Put	Bond Future	7.8300	0.0078	6.4000	0.0064	(18.263)	0	0	0
2018/03/27	2044	03/05/2018	10.09	Call	Bond Future	11,522.6500	11.5227	11,642.6900	11.6427	1.042	0	0	0
2018/03/27	2044	02/08/2018	10.07	Call	Bond Future	11,380.3600	11.3804	11,486.7600	11.4868	0.935	0	0	0
2018/03/27	2044	02/08/2018			Bond Future	8.8553	99.1043	8.8430	99.2276	(0.140)	0.0000	0.0000	0
2018/03/27	2044	02/08/2018	10.05	Call	Bond Future	11,230.3500	11.2304	11,336.2900	11.3363	0.943	0	0	0
2018/03/27	2044	02/08/2018	10.05	Put	Bond Future	416.5800	0.4166	399.2400	0.3992	(4.162)	0	0	0
2018/03/27	2044	02/08/2018	10.07	Put	Bond Future	402.6700	0.4027	385.7900	0.3858	(4.192)	0	0	0
2018/03/27	2044	02/08/2018	10.06	Call	Bond Future	11,305.4000	11.3054	11,411.5800	11.4116	0.939	0	0	0
2018/03/27	2044	02/08/2018	10.06	Put	Bond Future	409.6100	0.4096	392.5100	0.3925	(4.175)	0	0	0
2018/03/27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2046	03/05/2018			Bond Future	126.0294	126.0294	127.5671	127.5671	1.220	0.0000	0.0000	10,874
2018/03/27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/27	2046	03/05/2018	127.93	Put	Bond Future	1,900.5500		1.9006	362.8700	0.3629	(80.907)	0	0	0
2018/03/27	2046	03/05/2018	127.95	Put	Bond Future	1,920.5500		1.9206	382.8700	0.3829	(80.065)	0	0	0
2018/03/27	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2046	03/05/2018	127.94	Put	Bond Future	1,910.5500		1.9106	372.8700	0.3729	(80.484)	0	0	0
2018/03/27	2046	02/08/2018	128.78	Put	Bond Future	413.4700		0.4135	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2046	02/08/2018			Bond Future	128.3665		128.3665	129.9324	129.9324	1.220	0.0000	0.0000	0
2018/03/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	1,152.3800	1.1524	100.000	0	0	0
2018/03/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	1,142.3800	1.1424	100.000	0	0	0
2018/03/27	2046	02/08/2018	128.77	Put	Bond Future	403.4700		0.4035	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2046	02/08/2018	128.79	Put	Bond Future	423.4700		0.4235	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	1,162.3800	1.1624	100.000	0	0	0
2018/03/27	2050	03/05/2018	135.62	Put	Bond Future	231.8700		0.2319	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	997.6200	0.9976	100.000	0	0	0
2018/03/27	2050	03/05/2018			Bond Future	135.3881		135.3881	136.6076	136.6076	0.901	0.0000	0.0000	9,788
2018/03/27	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	987.6200	0.9876	100.000	0	0	0
2018/03/27	2050	03/05/2018	135.61	Put	Bond Future	221.8700		0.2219	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	977.6200	0.9776	100.000	0	0	0
2018/03/27	2050	03/05/2018	135.63	Put	Bond Future	241.8700		0.2419	0.0000	0.0000	(100.000)	0	0	0
2018/03/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2050	02/08/2018	137.54	Put	Bond Future	1,374.3600		1.3744	132.3100	0.1323	(90.373)	0	0	0
2018/03/27	2050	02/08/2018	137.52	Put	Bond Future	1,354.3600		1.3544	112.3100	0.1123	(91.708)	0	0	0
2018/03/27	2050	02/08/2018			Bond Future	136.1656		136.1656	137.4077	137.4077	0.912	0.0000	0.0000	0
2018/03/27	2050	02/08/2018	137.53	Put	Bond Future	1,364.3600		1.3644	122.3100	0.1223	(91.035)	0	0	0
2018/03/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	AL37	03/05/2018			Index Future	593.3960		593.3960	593.8050	593.8050	0.069	0.0000	0.0000	0
2018/03/27	AL37	02/08/2018			Index Future	604.3700		604.3700	604.7830	604.7830	0.068	0.0000	0.0000	0
2018/03/27	AL7T	03/05/2018			Index Future	701.0220		701.0220	701.9820	701.9820	0.137	0.0000	0.0000	0
2018/03/27	AL7T	02/08/2018			Index Future	713.9860		713.9860	714.9590	714.9590	0.136	0.0000	0.0000	0
2018/03/27	ALBI	03/05/2018			Index Future	644.2090		644.2090	644.8330	644.8330	0.097	0.0000	0.0000	811
2018/03/27	ALBI	02/08/2018			Index Future	656.1230		656.1230	656.7540	656.7540	0.096	0.0000	0.0000	0
2018/03/27	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	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
2018/03/27	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/27	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/27	EL28	03/05/2018	133.20	Put	Bond Future	1,085.8800	1.0859	1,059.6500	1.0597	(2.416)	0	0	0
2018/03/27	EL28	03/05/2018			Bond Future	132.1141	132.1141	132.1403	132.1403	0.020	0.0000	0.0000	0
2018/03/27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	03/05/2018	133.19	Put	Bond Future	1,075.8800	1.0759	1,049.6500	1.0497	(2.438)	0	0	0
2018/03/27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	03/05/2018	133.18	Put	Bond Future	1,065.8800	1.0659	1,039.6500	1.0397	(2.461)	0	0	0
2018/03/27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	02/08/2018			Bond Future	134.5640	134.5640	134.5903	134.5903	0.020	0.0000	0.0000	0
2018/03/27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	02/08/2018	134.93	Put	Bond Future	365.9900	0.3660	339.6900	0.3397	(7.186)	0	0	0
2018/03/27	EL28	02/08/2018	134.95	Put	Bond Future	385.9900	0.3860	359.6900	0.3597	(6.814)	0	0	0
2018/03/27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	EL28	02/08/2018	134.94	Put	Bond Future	375.9900	0.3760	349.6900	0.3497	(6.995)	0	0	0
2018/03/27	ES33	03/05/2018	11.22	Call	Bond Future	7,595.8200	7.5958	7,555.2100	7.5552	(0.535)	0	0	0
2018/03/27	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES33	03/05/2018			Bond Future	9.9919	81.7238	9.9980	81.6832	0.061	0.0000	0.0000	9,466
2018/03/27	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES33	03/05/2018	11.20	Call	Bond Future	7,480.7500	7.4808	7,440.1400	7.4401	(0.543)	0	0	0
2018/03/27	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES33	03/05/2018	11.21	Call	Bond Future	7,538.3200	7.5383	7,497.7100	7.4977	(0.539)	0	0	0
2018/03/27	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES33	02/08/2018	11.14	Call	Bond Future	6,618.6000	6.6186	6,576.7800	6.5768	(0.632)	0	0	0
2018/03/27	ES33	02/08/2018			Bond Future	10.0653	83.2351	10.0716	83.1933	0.063	0.0000	0.0000	0
2018/03/27	ES33	02/08/2018	11.15	Call	Bond Future	6,676.3500	6.6763	6,634.5300	6.6345	(0.626)	0	0	0
2018/03/27	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES33	02/08/2018	11.16	Call	Bond Future	6,734.0400	6.7340	6,692.2200	6.6922	(0.621)	0	0	0

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2018/03/27	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	ES42	03/05/2018			Bond Future	10.1625	85.4570	10.1633	85.4501	0.009	0.0000	0.0000	7,957
2018/03/27	ES42	02/08/2018			Bond Future	10.2336	87.0373	10.2346	87.0298	0.009	0.0000	0.0000	0
2018/03/27	GOVI	03/05/2018	590.29	Call	GOVI	500,120.0000	50.0120	507,380.0000	50.7380	1.452	0	0	0
2018/03/27	GOVI	03/05/2018	590.27	Call	GOVI	500,320.0000	50.0320	507,580.0000	50.7580	1.451	0	0	0
2018/03/27	GOVI	03/05/2018			GOVI	640.3020	640.3020	641.0280	641.0280	0.113	0.0000	0.0000	473
2018/03/27	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GOVI	03/05/2018	590.28	Call	GOVI	500,220.0000	50.0220	507,480.0000	50.7480	1.451	0	0	0
2018/03/27	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GOVI	02/08/2018			GOVI	652.1430	652.1430	652.8790	652.8790	0.113	0.0000	0.0000	0
2018/03/27	GOVI	02/08/2018	605.71	Call	GOVI	464,330.0000	46.4330	471,690.0000	47.1690	1.585	0	0	0
2018/03/27	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GOVI	02/08/2018	605.72	Call	GOVI	464,230.0000	46.4230	471,590.0000	47.1590	1.585	0	0	0
2018/03/27	GOVI	02/08/2018	605.70	Call	GOVI	464,430.0000	46.4430	471,790.0000	47.1790	1.585	0	0	0
2018/03/27	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/27	IGOV	03/05/2018			Index Future	261.6090	261.6090	262.5510	262.5510	0.360	0.0000	0.0000	1,124
2018/03/27	IGOV	02/08/2018			Index Future	266.4610	266.4610	267.4190	267.4190	0.360	0.0000	0.0000	0
2018/03/27	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/27	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/27	IS01	20/12/2018			Interest Rate Swap	100.4100	100.4100	100.4100	100.4100	0.000	0.0000	0.0000	0
2018/03/27	IS01	22/03/2019			Interest Rate Swap	99.3500	99.3500	99.3500	99.3500	0.000	0.0000	0.0000	0
2018/03/27	IS01	20/06/2019			Interest Rate Swap	99.9400	99.9400	99.9400	99.9400	0.000	0.0000	0.0000	0
2018/03/27	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/27	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/27	IS02	21/12/2018			Interest Rate Swap	98.7900	98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2018/03/27	IS02	15/03/2019			Interest Rate Swap	99.1000	99.1000	99.1000	99.1000	0.000	0.0000	0.0000	0
2018/03/27	IS02	21/06/2019			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/03/27	IS02	20/09/2019			Interest Rate Swap	99.6900	99.6900	99.6800	99.6800	(0.010)	0.0000	0.0000	0
2018/03/27	IS02	20/12/2019			Interest Rate Swap	100.5500	100.5500	100.5300	100.5300	(0.020)	0.0000	0.0000	0
2018/03/27	IS02	23/03/2020			Interest Rate Swap	98.1900	98.1900	98.1800	98.1800	(0.010)	0.0000	0.0000	0
2018/03/27	IS02	22/06/2020			Interest Rate Swap	99.9600	99.9600	99.9400	99.9400	(0.020)	0.0000	0.0000	0
2018/03/27	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3000	95.3000	(0.052)	0.0000	0.0000	0
2018/03/27	IS05	16/03/2021			Interest Rate Swap	94.4700	94.4700	94.4000	94.4000	(0.074)	0.0000	0.0000	0
2018/03/27	IS05	15/06/2021			Interest Rate Swap	93.5500	93.5500	93.4700	93.4700	(0.086)	0.0000	0.0000	0
2018/03/27	IS05	21/09/2021			Interest Rate Swap	93.6000	93.6000	93.5200	93.5200	(0.085)	0.0000	0.0000	0
2018/03/27	IS05	21/12/2021			Interest Rate Swap	95.6800	95.6800	95.6000	95.6000	(0.084)	0.0000	0.0000	51
2018/03/27	IS05	15/03/2022			Interest Rate Swap	95.7100	95.7100	95.6400	95.6400	(0.073)	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
2018/03/27	IS05	21/06/2022			Interest Rate Swap	96.7900	96.7900	96.7200	96.7200	(0.072)	0.0000	0.0000	0
2018/03/27	IS05	20/09/2022			Interest Rate Swap	98.8900	98.8900	98.8300	98.8300	(0.061)	0.0000	0.0000	0
2018/03/27	IS05	20/12/2022			Interest Rate Swap	100.0500	100.0500	100.0000	100.0000	(0.050)	0.0000	0.0000	0
2018/03/27	IS05	22/03/2023			Interest Rate Swap	95.0300	95.0300	94.9700	94.9700	(0.063)	0.0000	0.0000	0
2018/03/27	IS05	20/06/2023			Interest Rate Swap	99.2900	99.2900	99.2300	99.2300	(0.060)	0.0000	0.0000	0
2018/03/27	IS10	17/12/2025			Interest Rate Swap	92.3600	92.3600	92.2800	92.2800	(0.087)	0.0000	0.0000	0
2018/03/27	IS10	16/03/2026			Interest Rate Swap	89.2500	89.2500	89.1600	89.1600	(0.101)	0.0000	0.0000	0
2018/03/27	IS10	15/06/2026			Interest Rate Swap	87.9000	87.9000	87.8100	87.8100	(0.102)	0.0000	0.0000	0
2018/03/27	IS10	21/09/2026			Interest Rate Swap	90.0000	90.0000	89.9200	89.9200	(0.089)	0.0000	0.0000	0
2018/03/27	IS10	21/12/2026			Interest Rate Swap	93.7600	93.7600	93.6800	93.6800	(0.085)	0.0000	0.0000	0
2018/03/27	IS10	15/03/2027			Interest Rate Swap	92.2400	92.2400	92.1600	92.1600	(0.087)	0.0000	0.0000	0
2018/03/27	IS10	21/06/2027			Interest Rate Swap	94.2600	94.2600	94.1700	94.1700	(0.095)	0.0000	0.0000	0
2018/03/27	IS10	20/09/2027			Interest Rate Swap	97.9600	97.9600	97.8600	97.8600	(0.102)	0.0000	0.0000	0
2018/03/27	IS10	20/12/2027			Interest Rate Swap	98.2500	98.2500	98.1300	98.1300	(0.122)	0.0000	0.0000	0
2018/03/27	IS10	22/03/2028			Interest Rate Swap	93.3500	93.3500	93.2100	93.2100	(0.150)	0.0000	0.0000	0
2018/03/27	IS10	20/06/2028			Interest Rate Swap	98.8300	98.8300	98.6900	98.6900	(0.142)	0.0000	0.0000	0
2018/03/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/27	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/27	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/27	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/27	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/27	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/27	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/27	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/27	R023	03/05/2018	8.27	Call	Bond Future	4,038.2800	4.0383	4,118.1600	4.1182	1.978	0	0	0
2018/03/27	R023	03/05/2018			Bond Future	7.2494	103.4408	7.2296	103.5211	(0.273)	0.0000	0.0000	72,768
2018/03/27	R023	03/05/2018	8.27	Put	Bond Future	1.7500	0.0018	1.2900	0.0013	(26.286)	0	0	0
2018/03/27	R023	03/05/2018	8.28	Call	Bond Future	4,076.7400	4.0767	4,156.6400	4.1566	1.960	0	0	0
2018/03/27	R023	03/05/2018	8.29	Put	Bond Future	1.5200	0.0015	1.1200	0.0011	(26.316)	0	0	0
2018/03/27	R023	03/05/2018	8.28	Put	Bond Future	1.6400	0.0016	1.2000	0.0012	(26.829)	0	0	0
2018/03/27	R023	03/05/2018	8.29	Call	Bond Future	4,115.1700	4.1152	4,195.1100	4.1951	1.943	0	0	0
2018/03/27	R023	03/05/2018	9.19	Call	Bond Future	7,508.7500	7.5088	7,589.0900	7.5891	1.070	0	0	0
2018/03/27	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/27	R035	03/05/2018	9.91	Put	Bond Future	12.9000	0.0129	10.7900	0.0108	(16.357)	0	0	0
2018/03/27	R035	03/05/2018	8.75	Put	Bond Future	1,345.0600	1.3451	1,279.6900	1.2797	(4.860)	0	0	0
2018/03/27	R035	03/05/2018			Bond Future	8.6290	103.8045	8.6171	103.9107	(0.138)	0.0000	0.0000	67,651
2018/03/27	R035	03/05/2018	9.90	Call	Bond Future	10,492.9600	10.4930	10,596.9400	10.5969	0.991	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
2018/03/27	R035	03/05/2018	9.90	Put	Bond Future	13.5800	0.0136	11.3800	0.0114	(16.200)	0	0	0
2018/03/27	R035	03/05/2018	8.75	Call	Bond Future	2,417.6600	2.4177	2,458.4700	2.4585	1.688	0	0	1,000
2018/03/27	R035	03/05/2018	9.25	Call	Bond Future	5,583.3700	5.5834	5,666.8500	5.6668	1.495	0	0	0
2018/03/27	R035	03/05/2018	9.25	Put	Bond Future	251.8700	0.2519	229.1700	0.2292	(9.013)	0	0	1,000
2018/03/27	R035	03/05/2018	9.91	Call	Bond Future	10,568.2400	10.5682	10,672.3100	10.6723	0.985	0	0	0
2018/03/27	R035	03/05/2018	9.89	Call	Bond Future	10,417.6300	10.4176	10,521.5000	10.5215	0.997	0	0	0
2018/03/27	R035	03/05/2018	9.89	Put	Bond Future	14.3000	0.0143	11.9900	0.0120	(16.154)	0	0	0
2018/03/27	R035	02/08/2018	9.42	Call	Bond Future	7,609.9000	7.6099	7,683.4200	7.6834	0.966	0	0	0
2018/03/27	R035	02/08/2018			Bond Future	8.6597	105.7242	8.6475	105.8317	(0.140)	0.0000	0.0000	3
2018/03/27	R035	02/08/2018	9.42	Put	Bond Future	1,206.5000	1.2065	1,172.5200	1.1725	(2.816)	0	0	0
2018/03/27	R035	02/08/2018	9.44	Put	Bond Future	1,169.7000	1.1697	1,136.4300	1.1364	(2.844)	0	0	0
2018/03/27	R035	02/08/2018	9.43	Call	Bond Future	7,671.4800	7.6715	7,745.3600	7.7454	0.963	0	0	0
2018/03/27	R035	02/08/2018	9.44	Call	Bond Future	7,733.4000	7.7334	7,807.6300	7.8076	0.960	0	0	0
2018/03/27	R035	02/08/2018	9.43	Put	Bond Future	1,187.8800	1.1879	1,154.2600	1.1543	(2.830)	0	0	0
2018/03/27	R186	03/05/2018	8.92	Call	Bond Future	6,615.1300	6.6151	6,759.9800	6.7600	2.190	0	0	0
2018/03/27	R186	03/05/2018	8.91	Put	Bond Future	8.6500	0.0087	6.6400	0.0066	(23.237)	0	0	0
2018/03/27	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R186	03/05/2018	8.69	Call	Bond Future	5,176.0500	5.1761	5,317.0600	5.3171	2.724	0	0	0
2018/03/27	R186	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	10,640
2018/03/27	R186	03/05/2018	8.40	Put	Bond Future	124.6000	0.1246	105.0600	0.1051	(15.682)	0	0	3,500
2018/03/27	R186	03/05/2018	8.00	Put	Bond Future	689.6800	0.6897	621.0700	0.6211	(9.948)	0	0	0
2018/03/27	R186	03/05/2018	8.45	Put	Bond Future	97.8500	0.0979	81.7700	0.0818	(16.433)	0	0	0
2018/03/27	R186	03/05/2018	8.50	Call	Bond Future	3,998.5800	3.9986	4,132.2100	4.1322	3.342	0	0	0
2018/03/27	R186	03/05/2018	8.25	Call	Bond Future	2,531.2300	2.5312	2,644.5200	2.6445	4.476	0	0	0
2018/03/27	R186	03/05/2018	7.85	Call	Bond Future	755.5500	0.7556	808.8600	0.8089	7.056	0	0	500
2018/03/27	R186	03/05/2018	8.35	Put	Bond Future	157.7800	0.1578	134.2100	0.1342	(14.939)	0	0	500
2018/03/27	R186	03/05/2018			Bond Future	7.9097	119.9321	7.8881	120.0788	(0.273)	0.0000	0.0000	190,194
2018/03/27	R186	03/05/2018	8.93	Call	Bond Future	6,677.5700	6.6776	6,822.5100	6.8225	2.171	0	0	0
2018/03/27	R186	03/05/2018	8.93	Put	Bond Future	7.7300	0.0077	5.9100	0.0059	(23.545)	0	0	0
2018/03/27	R186	03/05/2018	9.30	Put	Bond Future	0.6100	0.0006	0.4300	0.0004	(29.508)	0	0	0
2018/03/27	R186	03/05/2018	9.30	Call	Bond Future	8,963.9500	8.9639	9,110.5300	9.1105	1.635	0	0	1,093
2018/03/27	R186	03/05/2018	10.14	Call	Bond Future	13,938.2400	13.9382	14,085.0000	14.0850	1.053	0	0	0
2018/03/27	R186	03/05/2018	7.85	Put	Bond Future	1,161.8700	1.1619	1,068.4200	1.0684	(8.043)	0	0	0
2018/03/27	R186	03/05/2018	8.92	Put	Bond Future	8.1800	0.0082	6.2700	0.0063	(23.350)	0	0	0
2018/03/27	R186	03/05/2018	8.91	Call	Bond Future	6,552.6700	6.5527	6,697.4200	6.6974	2.209	0	0	0
2018/03/27	R186	03/05/2018	8.69	Put	Bond Future	28.7100	0.0287	22.9600	0.0230	(20.028)	0	0	0
2018/03/27	R186	03/05/2018	9.72	Call	Bond Future	11,490.1600	11.4902	11,636.9200	11.6369	1.277	0	0	0
2018/03/27	R186	03/05/2018	9.19	Put	Bond Future	1.4700	0.0015	1.0600	0.0011	(27.891)	0	0	0
2018/03/27	R186	03/05/2018	8.40	Call	Bond Future	3,394.7500	3.3948	3,521.9700	3.5220	3.748	0	0	0
2018/03/27	R186	03/05/2018	8.00	Call	Bond Future	1,301.4300	1.3014	1,379.5800	1.3796	6.005	0	0	0
2018/03/27	R186	03/05/2018	8.45	Call	Bond Future	3,694.6200	3.6946	3,825.3000	3.8253	3.537	0	0	0
2018/03/27	R186	03/05/2018	8.70	Put	Bond Future	27.2300	0.0272	21.7400	0.0217	(20.162)	0	0	0
2018/03/27	R186	03/05/2018	8.50	Put	Bond Future	76.4300	0.0764	63.3000	0.0633	(17.179)	0	0	3,500
2018/03/27	R186	03/05/2018	8.25	Put	Bond Future	248.4600	0.2485	214.9900	0.2150	(13.471)	0	0	3,500
2018/03/27	R186	03/05/2018	8.35	Call	Bond Future	3,100.0600	3.1001	3,223.2500	3.2232	3.974	0	0	0
2018/03/27	R186	03/05/2018	9.75	Call	Bond Future	11,667.6000	11.6676	11,814.3600	11.8144	1.258	0	0	0
2018/03/27	R186	03/05/2018	9.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/27	R186	03/05/2018	9.19	Call	Bond Future	8,289.6700	8.2897	8,436.0200	8.4360	1.765	0	0	0
2018/03/27	R186	03/05/2018	8.85	Call	Bond Future	6,177.5100	6.1775	6,321.5700	6.3216	2.332	0	0	0
2018/03/27	R186	03/05/2018	8.85	Put	Bond Future	12.0900	0.0121	9.3900	0.0094	(22.333)	0	0	4,745
2018/03/27	R186	03/05/2018	8.70	Call	Bond Future	5,238.5600	5.2386	5,379.8300	5.3798	2.697	0	0	0
2018/03/27	R186	02/08/2018	8.48	Put	Bond Future	677.7000	0.6777	638.7200	0.6387	(5.752)	0	0	0
2018/03/27	R186	02/08/2018	8.25	Call	Bond Future	3,157.7300	3.1577	3,252.5400	3.2525	3.002	0	0	1,470
2018/03/27	R186	02/08/2018			Bond Future	7.9280	116.8498	7.9056	116.9985	(0.283)	0.0000	0.0000	291
2018/03/27	R186	02/08/2018	8.47	Call	Bond Future	4,213.8900	4.2139	4,323.0800	4.3231	2.591	0	0	0
2018/03/27	R186	02/08/2018	8.47	Put	Bond Future	691.0500	0.6911	651.4900	0.6515	(5.725)	0	0	0
2018/03/27	R186	02/08/2018	8.48	Call	Bond Future	4,264.2000	4.2642	4,373.9700	4.3740	2.574	0	0	0
2018/03/27	R186	02/08/2018	8.25	Put	Bond Future	1,047.6000	1.0476	993.6600	0.9937	(5.149)	0	0	0
2018/03/27	R186	02/08/2018	7.50	Put	Bond Future	3,574.1600	3.5742	3,459.8200	3.4598	(3.199)	0	0	0
2018/03/27	R186	02/08/2018	8.46	Call	Bond Future	4,163.5600	4.1636	4,272.1500	4.2721	2.608	0	0	0
2018/03/27	R186	02/08/2018	8.46	Put	Bond Future	704.4300	0.7044	664.2700	0.6643	(5.701)	0	0	0
2018/03/27	R186	02/08/2018	7.50	Call	Bond Future	689.7400	0.6897	724.1500	0.7242	4.989	0	0	1,470
2018/03/27	R186	01/11/2018	7.96	Put	Bond Future	2,400.9200	2.4009	2,323.1400	2.3231	(3.240)	0	0	0
2018/03/27	R186	01/11/2018	8.54	Put	Bond Future	1,131.3700	1.1314	1,086.0100	1.0860	(4.009)	0	0	0
2018/03/27	R186	01/11/2018	9.14	Call	Bond Future	7,904.8700	7.9049	8,032.9600	8.0330	1.620	0	0	0
2018/03/27	R186	01/11/2018			Bond Future	7.9424	119.0371	7.9191	119.1883	(0.294)	0.0000	0.0000	0
2018/03/27	R186	01/11/2018	8.46	Put	Bond Future	1,259.7800	1.2598	1,210.5600	1.2106	(3.907)	0	0	0
2018/03/27	R186	01/11/2018	8.46	Call	Bond Future	4,545.9600	4.5460	4,647.9300	4.6479	2.243	0	0	5,000
2018/03/27	R186	01/11/2018	8.53	Call	Bond Future	4,867.8600	4.8679	4,973.2200	4.9732	2.164	0	0	0
2018/03/27	R186	01/11/2018	8.53	Put	Bond Future	1,146.6700	1.1467	1,100.8400	1.1008	(3.997)	0	0	0
2018/03/27	R186	01/11/2018	7.96	Call	Bond Future	2,514.5900	2.5146	2,588.0000	2.5880	2.919	0	0	5,000
2018/03/27	R186	01/11/2018	8.54	Call	Bond Future	4,914.5200	4.9145	5,020.3500	5.0204	2.153	0	0	0
2018/03/27	R186	01/11/2018	9.14	Put	Bond Future	485.0100	0.4850	461.9100	0.4619	(4.763)	0	0	5,000
2018/03/27	R186	01/11/2018	8.52	Call	Bond Future	4,821.6400	4.8216	4,926.5300	4.9265	2.175	0	0	0
2018/03/27	R186	01/11/2018	8.52	Put	Bond Future	1,162.4600	1.1625	1,116.1600	1.1162	(3.983)	0	0	0
2018/03/27	R197	03/05/2018	304.46	Call	Bond Future	4,867.3500	4.8674	4,881.9300	4.8819	0.300	0	0	0
2018/03/27	R197	03/05/2018			Bond Future	309.3274	309.3274	309.3419	309.3419	0.005	0.0000	0.0000	2,388
2018/03/27	R197	03/05/2018	304.44	Call	Bond Future	4,887.3500	4.8874	4,901.9300	4.9019	0.298	0	0	0
2018/03/27	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R197	03/05/2018	304.45	Call	Bond Future	4,877.3500	4.8774	4,891.9300	4.8919	0.299	0	0	0
2018/03/27	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R202	03/05/2018	247.48	Put	Bond Future	2,435.7300	2.4357	1,103.2300	1.1032	(54.706)	0	0	0
2018/03/27	R202	03/05/2018	247.47	Call	Bond Future	830.0200	0.8300	1,943.0300	1.9430	134.094	0	0	0
2018/03/27	R202	03/05/2018			Bond Future	245.8710	245.8710	248.3139	248.3139	0.994	0.0000	0.0000	23,110
2018/03/27	R202	03/05/2018	247.48	Call	Bond Future	826.7100	0.8267	1,937.1700	1.9372	134.323	0	0	0
2018/03/27	R202	03/05/2018	247.47	Put	Bond Future	2,429.0400	2.4290	1,099.0900	1.0991	(54.752)	0	0	0
2018/03/27	R202	03/05/2018	247.49	Call	Bond Future	823.4000	0.8234	1,931.3100	1.9313	134.553	0	0	0
2018/03/27	R202	03/05/2018	247.49	Put	Bond Future	2,442.4200	2.4424	1,107.3700	1.1074	(54.661)	0	0	0
2018/03/27	R204	03/05/2018	7.10	Put	Bond Future	1,278.4000	1.2784	1,265.5600	1.2656	(1.004)	0	0	0
2018/03/27	R204	03/05/2018			Bond Future	6.3864	103.9886	6.4111	103.9736	0.386	0.0000	0.0000	21,652
2018/03/27	R204	03/05/2018	7.09	Call	Bond Future	1,706.2400	1.7062	1,678.4500	1.6784	(1.629)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/27	R204	03/05/2018	7.09	Put	Bond Future	1,281.1800		1.2812	1,268.3400	1.2683	(1.002)	0	0	0
2018/03/27	R204	03/05/2018	7.10	Call	Bond Future	1,709.4800		1.7095	1,681.6900	1.6817	(1.626)	0	0	0
2018/03/27	R204	03/05/2018	7.08	Call	Bond Future	1,703.0000		1.7030	1,675.2200	1.6752	(1.631)	0	0	0
2018/03/27	R204	03/05/2018	7.08	Put	Bond Future	1,283.9600		1.2840	1,271.1300	1.2711	(0.999)	0	0	0
2018/03/27	R207	03/05/2018	7.57	Call	Bond Future	1,545.0500		1.5450	1,569.1700	1.5692	1.561	0	0	0
2018/03/27	R207	03/05/2018	7.56	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/03/27	R207	03/05/2018			Bond Future	6.5859		103.2941	6.5706	103.3182	(0.231)	0.0000	0.0000	23,494
2018/03/27	R207	03/05/2018	7.58	Call	Bond Future	1,560.5900		1.5606	1,584.7100	1.5847	1.546	0	0	0
2018/03/27	R207	03/05/2018	7.58	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/03/27	R207	03/05/2018	7.57	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/03/27	R207	03/05/2018	7.56	Call	Bond Future	1,529.5100		1.5295	1,553.6300	1.5536	1.577	0	0	0
2018/03/27	R208	03/05/2018	7.77	Call	Bond Future	2,310.3500		2.3103	2,356.9300	2.3569	2.016	0	0	0
2018/03/27	R208	03/05/2018			Bond Future	6.8630		100.3993	6.8449	100.4461	(0.264)	0.0000	0.0000	35,622
2018/03/27	R208	03/05/2018	7.77	Put	Bond Future	0.7800		0.0008	0.5600	0.0006	(28.205)	0	0	0
2018/03/27	R208	03/05/2018	7.78	Call	Bond Future	2,335.3800		2.3354	2,381.9800	2.3820	1.995	0	0	0
2018/03/27	R208	03/05/2018	7.79	Put	Bond Future	0.6700		0.0007	0.4800	0.0005	(28.358)	0	0	0
2018/03/27	R208	03/05/2018	7.78	Put	Bond Future	0.7200		0.0007	0.5200	0.0005	(27.778)	0	0	0
2018/03/27	R208	03/05/2018	7.79	Call	Bond Future	2,360.4100		2.3604	2,407.0200	2.4070	1.975	0	0	0
2018/03/27	R209	03/05/2018	9.85	Put	Bond Future	6.0400		0.0060	5.3000	0.0053	(12.252)	0	0	0
2018/03/27	R209	03/05/2018	10.00	Call	Bond Future	9,441.4300		9.4414	9,453.8900	9.4539	0.132	0	0	0
2018/03/27	R209	03/05/2018	10.73	Call	Bond Future	13,800.9100		13.8009	13,813.7200	13.8137	0.093	0	0	0
2018/03/27	R209	03/05/2018	9.75	Call	Bond Future	7,852.7500		7.8527	7,864.4500	7.8645	0.149	0	0	435
2018/03/27	R209	03/05/2018	9.77	Call	Bond Future	7,981.5400		7.9815	7,993.3200	7.9933	0.148	0	0	0
2018/03/27	R209	03/05/2018	9.30	Call	Bond Future	4,910.2100		4.9102	4,917.4000	4.9174	0.146	0	0	0
2018/03/27	R209	03/05/2018			Bond Future	8.6331		79.1160	8.6314	79.1288	(0.020)	0.0000	0.0000	87,287
2018/03/27	R209	03/05/2018	9.85	Call	Bond Future	8,493.9300		8.4939	8,506.0000	8.5060	0.142	0	0	0
2018/03/27	R209	03/05/2018	10.73	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	435
2018/03/27	R209	03/05/2018	10.22	Call	Bond Future	10,799.7100		10.7997	10,812.4300	10,8124	0.118	0	0	0
2018/03/27	R209	03/05/2018	10.22	Put	Bond Future	0.5100		0.0005	0.4200	0.0004	(17.647)	0	0	435
2018/03/27	R209	03/05/2018	9.75	Put	Bond Future	9.8400		0.0098	8.7300	0.0087	(11.280)	0	0	0
2018/03/27	R209	03/05/2018	9.86	Call	Bond Future	8,557.6600		8.5577	8,569.7500	8.5698	0.141	0	0	0
2018/03/27	R209	03/05/2018	10.00	Put	Bond Future	2.4500		0.0025	2.1000	0.0021	(14.286)	0	0	11,067
2018/03/27	R209	03/05/2018	9.47	Put	Bond Future	37.4900		0.0375	34.3100	0.0343	(8.482)	0	0	250
2018/03/27	R209	03/05/2018	9.77	Put	Bond Future	8.9300		0.0089	7.9000	0.0079	(11.534)	0	0	250
2018/03/27	R209	03/05/2018	9.30	Put	Bond Future	81.9900		0.0820	76.3700	0.0764	(6.854)	0	0	0
2018/03/27	R209	03/05/2018	8.95	Put	Bond Future	362.1100		0.3621	348.0600	0.3481	(3.880)	0	0	0
2018/03/27	R209	03/05/2018	9.86	Put	Bond Future	5.7600		0.0058	5.0400	0.0050	(12.500)	0	0	0
2018/03/27	R209	03/05/2018	9.84	Call	Bond Future	8,430.1400		8.4301	8,442.1700	8,4422	0.143	0	0	0
2018/03/27	R209	03/05/2018	9.84	Put	Bond Future	6.3500		0.0064	5.5700	0.0056	(12.283)	0	0	0
2018/03/27	R209	03/05/2018	9.19	Put	Bond Future	133.5900		0.1336	125.7800	0.1258	(5.846)	0	0	0
2018/03/27	R209	03/05/2018	9.19	Call	Bond Future	4,195.9400		4.1959	4,200.9400	4,2009	0.119	0	0	250
2018/03/27	R209	03/05/2018	9.47	Call	Bond Future	6,026.6200		6.0266	6,036.2500	6,0363	0.160	0	0	0
2018/03/27	R209	03/05/2018	8.95	Call	Bond Future	2,712.3100		2.7123	2,711.0700	2,7111	(0.046)	0	0	0
2018/03/27	R209	02/08/2018	9.66	Call	Bond Future	7,413.6700		7.4137	7,419.6600	7,4197	0.081	0	0	435
2018/03/27	R209	02/08/2018	8.49	Call	Bond Future	1,622.1700		1.6222	1,619.0900	1,6191	(0.190)	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
2018/03/27	R209	02/08/2018	8.46	Put	Bond Future	3,064.4700	3.0645	3,048.7300	3.0487	(0.514)	0	0	0
2018/03/27	R209	02/08/2018	8.96	Put	Bond Future	1,376.5400	1.3765	1,363.9500	1.3640	(0.915)	0	0	0
2018/03/27	R209	02/08/2018	10.38	Call	Bond Future	11,587.8100	11.5878	11,598.3000	11.5983	0.091	0	0	0
2018/03/27	R209	02/08/2018	9.21	Call	Bond Future	4,864.9300	4.8649	4,867.1400	4.8671	0.045	0	0	0
2018/03/27	R209	02/08/2018	10.39	Put	Bond Future	75.5800	0.0756	73.5400	0.0735	(2.699)	0	0	0
2018/03/27	R209	02/08/2018			Bond Future	8.6619	80.5790	8.6603	80.5916	(0.019)	0.0000	0.0000	816
2018/03/27	R209	02/08/2018	9.43	Call	Bond Future	6,086.9100	6.0869	6,091.0700	6.0911	0.068	0	0	0
2018/03/27	R209	02/08/2018	9.43	Put	Bond Future	606.3900	0.6064	597.9900	0.5980	(1.385)	0	0	5,000
2018/03/27	R209	02/08/2018	10.84	Call	Bond Future	14,185.1600	14.1852	14,196.9800	14.1970	0.083	0	0	0
2018/03/27	R209	02/08/2018	10.84	Put	Bond Future	20.8400	0.0208	20.1000	0.0201	(3.551)	0	0	435
2018/03/27	R209	02/08/2018	10.21	Call	Bond Future	10,608.6100	10.6086	10,618.2800	10.6183	0.091	0	0	0
2018/03/27	R209	02/08/2018	10.21	Put	Bond Future	121.3800	0.1214	118.4900	0.1185	(2.381)	0	0	435
2018/03/27	R209	02/08/2018	8.49	Put	Bond Future	2,930.9300	2.9309	2,915.2900	2.9153	(0.534)	0	0	0
2018/03/27	R209	02/08/2018	8.96	Call	Bond Future	3,572.5600	3.5726	3,572.5300	3.5725	(0.001)	0	0	5,000
2018/03/27	R209	02/08/2018	9.21	Put	Bond Future	895.4500	0.8955	885.1000	0.8851	(1.156)	0	0	500
2018/03/27	R209	02/08/2018	8.83	Call	Bond Future	2,961.0900	2.9611	2,959.9900	2.9600	(0.037)	0	0	0
2018/03/27	R209	02/08/2018	8.83	Put	Bond Future	1,711.7300	1.7117	1,698.0700	1.6981	(0.798)	0	0	500
2018/03/27	R209	02/08/2018	9.66	Put	Bond Future	401.3000	0.4013	394.7300	0.3947	(1.637)	0	0	0
2018/03/27	R209	02/08/2018	8.46	Call	Bond Future	1,524.1300	1.5241	1,520.9500	1.5209	(0.209)	0	0	5,000
2018/03/27	R209	02/08/2018	10.38	Put	Bond Future	77.6400	0.0776	75.5700	0.0756	(2.666)	0	0	0
2018/03/27	R209	02/08/2018	10.39	Call	Bond Future	11,645.2000	11.6452	11,655.7200	11.6557	0.090	0	0	0
2018/03/27	R209	02/08/2018	10.40	Call	Bond Future	11,702.5600	11.7026	11,713.1200	11.7131	0.090	0	0	0
2018/03/27	R209	02/08/2018	10.40	Put	Bond Future	73.5700	0.0736	71.5700	0.0716	(2.718)	0	0	0
2018/03/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R209	01/11/2018	9.34	Put	Bond Future	1,387.8300	1.3878	1,378.4300	1.3784	(0.677)	0	0	0
2018/03/27	R209	01/11/2018	1,016.00	Call	Bond Future	78,050.8500	78.0509	78,063.3900	78.0634	0.016	0	0	0
2018/03/27	R209	01/11/2018	9.97	Call	Bond Future	9,382.7400	9.3827	9,389.3100	9.3893	0.070	0	0	0
2018/03/27	R209	01/11/2018			Bond Future	8.6899	78.9387	8.6882	78.9513	(0.019)	0.0000	0.0000	0
2018/03/27	R209	01/11/2018	1,016.01	Call	Bond Future	78,050.8500	78.0509	78,063.3900	78.0634	0.016	0	0	0
2018/03/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R209	01/11/2018	1,015.99	Call	Bond Future	78,050.8400	78.0508	78,063.3800	78.0634	0.016	0	0	0
2018/03/27	R209	01/11/2018	9.34	Call	Bond Future	6,027.5500	6.0275	6,030.6900	6.0307	0.052	0	0	0
2018/03/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R209	01/11/2018	9.97	Put	Bond Future	620.9000	0.6209	614.9300	0.6149	(0.962)	0	0	0
2018/03/27	R209	01/11/2018	10.57	Call	Bond Future	12,598.0600	12.5981	12,607.6300	12.6076	0.076	0	0	0
2018/03/27	R209	01/11/2018	10.57	Put	Bond Future	220.9900	0.2210	218.0200	0.2180	(1.344)	0	0	0
2018/03/27	R209	01/11/2018	9.94	Call	Bond Future	9,224.7400	9.2247	9,231.1300	9.2311	0.069	0	0	0
2018/03/27	R209	01/11/2018	9.94	Put	Bond Future	651.3700	0.6514	645.2200	0.6452	(0.944)	0	0	0
2018/03/27	R210	03/05/2018	191.45	Call	Bond Future	197.8500	0.1979	215.8200	0.2158	9.083	0	0	0
2018/03/27	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R210	03/05/2018			Bond Future	191.6478	191.6478	191.6658	191.6658	0.009	0.0000	0.0000	2,159
2018/03/27	R210	03/05/2018	191.46	Call	Bond Future	187.8500	0.1879	205.8200	0.2058	9.566	0	0	0
2018/03/27	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R210	03/05/2018	191.44	Call	Bond Future	207.8500	0.2079	225.8200	0.2258	8.646	0	0	0
2018/03/27	R212	03/05/2018	154.30	Call	Bond Future	1,942.9100	1.9429	1,779.0200	1.7790	(8.435)	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
2018/03/27	R212	03/05/2018			Bond Future	156.2429	156.2429	156.0790	156.0790	(0.105)	0.0000	0.0000	4,755
2018/03/27	R212	03/05/2018	154.28	Call	Bond Future	1,962.9100	1.9629	1,799.0200	1.7990	(8.349)	0	0	0
2018/03/27	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R212	03/05/2018	154.29	Call	Bond Future	1,952.9100	1.9529	1,789.0200	1.7890	(8.392)	0	0	0
2018/03/27	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/27	R213	03/05/2018	9.57	Put	Bond Future	5.4100	0.0054	4.1100	0.0041	(24.030)	0	0	0
2018/03/27	R213	03/05/2018	9.56	Call	Bond Future	7,926.9300	7.9269	8,082.2100	8.0822	1.959	0	0	0
2018/03/27	R213	03/05/2018			Bond Future	8.3870	90.5301	8.3652	90.6867	(0.259)	0.0000	0.0000	44,803
2018/03/27	R213	03/05/2018	9.57	Call	Bond Future	7,989.9700	7.9900	8,145.3100	8.1453	1.944	0	0	0
2018/03/27	R213	03/05/2018	9.56	Put	Bond Future	5.7000	0.0057	4.3400	0.0043	(23.860)	0	0	0
2018/03/27	R213	03/05/2018	9.58	Call	Bond Future	8,052.9500	8.0529	8,208.3500	8.2084	1.930	0	0	0
2018/03/27	R213	03/05/2018	9.58	Put	Bond Future	5.1400	0.0051	3.9000	0.0039	(24.125)	0	0	0
2018/03/27	R213	02/08/2018	9.06	Call	Bond Future	5,120.6700	5.1207	5,241.4900	5.2415	2.359	0	0	0
2018/03/27	R213	02/08/2018	9.05	Put	Bond Future	694.3100	0.6943	655.6000	0.6556	(5.575)	0	0	0
2018/03/27	R213	02/08/2018			Bond Future	8.4128	92.2043	8.3905	92.3633	(0.266)	0.0000	0.0000	1
2018/03/27	R213	02/08/2018	9.07	Call	Bond Future	5,174.5400	5.1745	5,295.9000	5.2959	2.345	0	0	0
2018/03/27	R213	02/08/2018	9.07	Put	Bond Future	669.4100	0.6694	631.7800	0.6318	(5.621)	0	0	0
2018/03/27	R213	02/08/2018	9.06	Put	Bond Future	681.7600	0.6818	643.5900	0.6436	(5.599)	0	0	0
2018/03/27	R213	02/08/2018	9.05	Call	Bond Future	5,066.9300	5.0669	5,187.2100	5.1872	2.374	0	0	0
2018/03/27	R214	03/05/2018	9.99	Put	Bond Future	7.0600	0.0071	6.0000	0.0060	(15.014)	0	0	0
2018/03/27	R214	03/05/2018			Bond Future	8.7480	79.1497	8.7413	79.2038	(0.076)	0.0000	0.0000	45,710
2018/03/27	R214	03/05/2018	9.98	Call	Bond Future	9,045.8900	9.0459	9,098.9200	9.0989	0.586	0	0	0
2018/03/27	R214	03/05/2018	9.98	Put	Bond Future	7.4000	0.0074	6.3000	0.0063	(14.865)	0	0	0
2018/03/27	R214	03/05/2018	9.99	Call	Bond Future	9,111.9100	9.1119	9,164.9800	9.1650	0.582	0	0	0
2018/03/27	R214	03/05/2018	9.97	Call	Bond Future	8,979.7700	8.9798	9,032.7500	9.0327	0.590	0	0	0
2018/03/27	R214	03/05/2018	9.97	Put	Bond Future	7.7500	0.0078	6.6000	0.0066	(14.839)	0	0	0
2018/03/27	R248	03/05/2018	10.06	Call	Bond Future	12,040.4300	12.0404	12,162.2100	12.1622	1.011	0	0	0
2018/03/27	R248	03/05/2018	10.05	Put	Bond Future	9.2500	0.0093	7.6100	0.0076	(17.730)	0	0	0
2018/03/27	R248	03/05/2018			Bond Future	8.7781	101.3233	8.7663	101.4466	(0.134)	0.0000	0.0000	90,977
2018/03/27	R248	03/05/2018	10.07	Call	Bond Future	12,123.8100	12.1238	12,245.6500	12.2457	1.005	0	0	0
2018/03/27	R248	03/05/2018	10.07	Put	Bond Future	8.4600	0.0085	6.9400	0.0069	(17.967)	0	0	0
2018/03/27	R248	03/05/2018	10.06	Put	Bond Future	8.8400	0.0088	7.2600	0.0073	(17.873)	0	0	0
2018/03/27	R248	03/05/2018	10.05	Call	Bond Future	11,956.9400	11.9569	12,078.6600	12.0787	1.018	0	0	0

**Total**

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