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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/04/2018 TO 03/04/2018

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
2018/04/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	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
2018/04/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	2025	03/05/2018	133.21	Call	Bond Future	2,346.4600	2.3465	2,347.8200	2.3478	0.058	0	0	0
2018/04/03	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	03/05/2018			Bond Future	135.5565	135.5565	135.5578	135.5578	0.001	0.0000	0.0000	1,033
2018/04/03	2025	03/05/2018	133.22	Call	Bond Future	2,336.4600	2.3365	2,337.8200	2.3378	0.058	0	0	0
2018/04/03	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	03/05/2018	133.20	Call	Bond Future	2,356.4600	2.3565	2,357.8200	2.3578	0.058	0	0	0
2018/04/03	2025	02/08/2018	136.65	Call	Bond Future	38.5900	0.0386	40.1600	0.0402	4.068	0	0	0
2018/04/03	2025	02/08/2018			Bond Future	136.6886	136.6886	136.6902	136.6902	0.001	0.0000	0.0000	0
2018/04/03	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	02/08/2018	136.66	Call	Bond Future	28.5900	0.0286	30.1600	0.0302	5.491	0	0	0
2018/04/03	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2025	02/08/2018	136.67	Call	Bond Future	18.5900	0.0186	20.1600	0.0202	8.445	0	0	0
2018/04/03	2029	03/05/2018			Bond Future	104.5243	104.5243	104.5258	104.5258	0.001	0.0000	0.0000	1,370
2018/04/03	2029	02/08/2018			Bond Future	106.4617	106.4617	106.4632	106.4632	0.001	0.0000	0.0000	0
2018/04/03	2030	03/05/2018	9.51	Call	Bond Future	7,653.8300	7.6538	7,507.4700	7.5075	(1.912)	0	0	0
2018/04/03	2030	03/05/2018			Bond Future	8.3925	99.2289	8.4124	99.0851	0.237	0.0000	0.0000	95,577
2018/04/03	2030	03/05/2018	9.49	Call	Bond Future	7,525.0400	7.5250	7,378.4000	7.3784	(1.949)	0	0	0
2018/04/03	2030	03/05/2018	9.49	Put	Bond Future	6.6500	0.0067	3.8500	0.0039	(42.105)	0	0	0
2018/04/03	2030	03/05/2018	9.51	Put	Bond Future	5.8700	0.0059	3.3500	0.0034	(42.930)	0	0	0
2018/04/03	2030	03/05/2018	9.50	Call	Bond Future	7,589.5000	7.5895	7,442.9900	7.4430	(1.930)	0	0	0
2018/04/03	2030	03/05/2018	9.50	Put	Bond Future	6.2900	0.0063	3.6200	0.0036	(42.448)	0	0	0
2018/04/03	2030	02/08/2018	9.46	Put	Bond Future	313.9100	0.3139	307.5600	0.3076	(2.023)	0	0	0
2018/04/03	2030	02/08/2018	8.51	Call	Bond Future	2,393.2600	2.3933	2,270.7200	2.2707	(5.120)	0	0	7,850
2018/04/03	2030	02/08/2018	8.91	Call	Bond Future	4,257.7000	4.2577	4,112.9100	4.1129	(3.401)	0	0	7,850
2018/04/03	2030	02/08/2018			Bond Future	8.4254	97.0574	8.4461	96.9103	0.246	0.0000	0.0000	127
2018/04/03	2030	02/08/2018	9.46	Call	Bond Future	7,315.3200	7.3153	7,161.8100	7.1618	(2.098)	0	0	0
2018/04/03	2030	02/08/2018	8.51	Put	Bond Future	1,794.0000	1.7940	1,818.6200	1.8186	1.372	0	0	0
2018/04/03	2030	02/08/2018	9.47	Call	Bond Future	7,373.5200	7.3735	7,219.9900	7.2200	(2.082)	0	0	0
2018/04/03	2030	02/08/2018	9.45	Put	Bond Future	320.1100	0.3201	313.7900	0.3138	(1.974)	0	0	0
2018/04/03	2030	02/08/2018	8.91	Put	Bond Future	890.1900	0.8902	892.5600	0.8926	0.266	0	0	0
2018/04/03	2030	02/08/2018	9.50	Call	Bond Future	7,548.4300	7.5484	7,394.8500	7.3949	(2.035)	0	0	0
2018/04/03	2030	02/08/2018	9.47	Put	Bond Future	307.8200	0.3078	301.4500	0.3014	(2.069)	0	0	0
2018/04/03	2030	02/08/2018	9.45	Call	Bond Future	7,257.1800	7.2572	7,103.7000	7.1037	(2.115)	0	0	0
2018/04/03	2030	02/08/2018	9.50	Put	Bond Future	290.2400	0.2902	283.8200	0.2838	(2.212)	0	0	7,850
2018/04/03	2032	03/05/2018	9.71	Put	Bond Future	6.4500	0.0065	3.6700	0.0037	(43.101)	0	0	0
2018/04/03	2032	03/05/2018	9.70	Call	Bond Future	8,320.3800	8.3204	8,160.9300	8.1609	(1.916)	0	0	0
2018/04/03	2032	03/05/2018			Bond Future	8.5774	98.2139	8.5972	98.0574	0.232	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
2018/04/03	2032	03/05/2018	9.71	Call	Bond Future	8,389.4800	8.3895	8,230.1600	8.2302	(1.899)	0	0	0
2018/04/03	2032	03/05/2018	9.70	Put	Bond Future	6.8100	0.0068	3.9000	0.0039	(42.731)	0	0	0
2018/04/03	2032	03/05/2018	9.72	Call	Bond Future	8,458.5300	8.4585	8,299.3400	8.2993	(1.882)	0	0	0
2018/04/03	2032	03/05/2018	9.72	Put	Bond Future	6.1100	0.0061	3.4600	0.0035	(43.372)	0	0	0
2018/04/03	2032	02/08/2018	9.67	Call	Bond Future	8,133.1300	8.1331	7,965.3600	7.9654	(2.063)	0	0	0
2018/04/03	2032	02/08/2018	9.66	Put	Bond Future	360.3600	0.3604	352.8100	0.3528	(2.095)	0	0	0
2018/04/03	2032	02/08/2018			Bond Future	8.6103	100.0294	8.6309	99.8692	0.239	0.0000	0.0000	2
2018/04/03	2032	02/08/2018	9.68	Call	Bond Future	8,195.6800	8.1957	8,027.9000	8.0279	(2.047)	0	0	0
2018/04/03	2032	02/08/2018	9.68	Put	Bond Future	347.0300	0.3470	339.4400	0.3394	(2.187)	0	0	0
2018/04/03	2032	02/08/2018	9.67	Put	Bond Future	353.6400	0.3536	346.0600	0.3461	(2.143)	0	0	0
2018/04/03	2032	02/08/2018	9.66	Call	Bond Future	8,070.6100	8.0706	7,902.8700	7.9029	(2.078)	0	0	0
2018/04/03	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2033	03/05/2018			Bond Future	108.8621	108.8621	108.8639	108.8639	0.002	0.0000	0.0000	6,055
2018/04/03	2033	03/05/2018	107.70	Call	Bond Future	1,162.1000	1.1621	1,163.9000	1.1639	0.155	0	0	0
2018/04/03	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2033	03/05/2018	107.71	Call	Bond Future	1,152.1000	1.1521	1,153.9000	1.1539	0.156	0	0	0
2018/04/03	2033	03/05/2018	107.69	Call	Bond Future	1,172.1000	1.1721	1,173.9000	1.1739	0.154	0	0	0
2018/04/03	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2033	02/08/2018	109.94	Call	Bond Future	939.8500	0.9398	941.7900	0.9418	0.206	0	0	0
2018/04/03	2033	02/08/2018			Bond Future	110.8799	110.8799	110.8818	110.8818	0.002	0.0000	0.0000	1,515
2018/04/03	2033	02/08/2018	109.92	Call	Bond Future	959.8500	0.9598	961.7900	0.9618	0.202	0	0	0
2018/04/03	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2033	02/08/2018	109.93	Call	Bond Future	949.8500	0.9498	951.7900	0.9518	0.204	0	0	0
2018/04/03	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2037	03/05/2018	9.99	Call	Bond Future	9,667.6800	9.6677	9,398.7900	9.3988	(2.781)	0	0	0
2018/04/03	2037	03/05/2018	9.97	Put	Bond Future	9.7400	0.0097	6.1200	0.0061	(37.166)	0	0	0
2018/04/03	2037	03/05/2018			Bond Future	8.8143	99.3977	8.8442	99.1322	0.339	0.0000	0.0000	46,828
2018/04/03	2037	03/05/2018	9.99	Put	Bond Future	8.8400	0.0088	5.4800	0.0055	(38.009)	0	0	0
2018/04/03	2037	03/05/2018	9.97	Call	Bond Future	9,516.8500	9.5168	9,247.7000	9.2477	(2.828)	0	0	0
2018/04/03	2037	03/05/2018	9.98	Put	Bond Future	9.2800	0.0093	5.7900	0.0058	(37.608)	0	0	0
2018/04/03	2037	03/05/2018	9.98	Call	Bond Future	9,592.3100	9.5923	9,323.2900	9.3233	(2.805)	0	0	0
2018/04/03	2037	02/08/2018	9.96	Put	Bond Future	407.0100	0.4070	407.0700	0.4071	0.015	0	0	0
2018/04/03	2037	02/08/2018	9.95	Call	Bond Future	9,386.3400	9.3863	9,115.3800	9.1154	(2.887)	0	0	0
2018/04/03	2037	02/08/2018			Bond Future	8.8526	96.9790	8.8835	96.7078	0.349	0.0000	0.0000	731
2018/04/03	2037	02/08/2018	9.96	Call	Bond Future	9,454.8100	9.4548	9,183.6800	9.1837	(2.868)	0	0	0
2018/04/03	2037	02/08/2018	9.95	Put	Bond Future	414.3400	0.4143	414.5700	0.4146	0.056	0	0	0
2018/04/03	2037	02/08/2018	9.97	Call	Bond Future	9,523.4200	9.5234	9,252.1300	9.2521	(2.849)	0	0	0
2018/04/03	2037	02/08/2018	9.97	Put	Bond Future	399.9200	0.3999	399.8200	0.3998	(0.025)	0	0	0
2018/04/03	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2038	03/05/2018	132.27	Call	Bond Future	2,189.3800	2.1894	2,191.7000	2.1917	0.106	0	0	0
2018/04/03	2038	03/05/2018			Bond Future	134.4594	134.4594	134.4617	134.4617	0.002	0.0000	0.0000	8,991
2018/04/03	2038	03/05/2018	132.28	Call	Bond Future	2,179.3800	2.1794	2,181.7000	2.1817	0.106	0	0	0
2018/04/03	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2038	03/05/2018	132.29	Call	Bond Future	2,169.3800	2.1694	2,171.7000	2.1717	0.107	0	0	0

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2018/04/03	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2038	02/08/2018			Bond Future	135.3986	135.3986	135.4011	135.4011	0.002	0.0000	0.0000	0
2018/04/03	2038	02/08/2018	134.54	Call	Bond Future	858.6100	0.8586	861.1500	0.8611	0.296	0	0	0
2018/04/03	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2038	02/08/2018	134.55	Call	Bond Future	848.6100	0.8486	851.1500	0.8511	0.299	0	0	0
2018/04/03	2038	02/08/2018	134.53	Call	Bond Future	868.6100	0.8686	871.1500	0.8711	0.292	0	0	0
2018/04/03	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2040	03/05/2018	10.08	Put	Bond Future	8.9900	0.0090	5.9400	0.0059	(33.927)	0	0	0
2018/04/03	2040	03/05/2018			Bond Future	8.8743	103.5892	8.9143	103.2042	0.451	0.0000	0.0000	45,123
2018/04/03	2040	03/05/2018	10.07	Call	Bond Future	10,583.8600	10.5839	10,195.6900	10.1957	(3.668)	0	0	0
2018/04/03	2040	03/05/2018	10.07	Put	Bond Future	9.4200	0.0094	6.2700	0.0063	(33.439)	0	0	0
2018/04/03	2040	03/05/2018	8.50	Put	Bond Future	3,980.1100	3.9801	4,262.9000	4.2629	7.105	0	0	0
2018/04/03	2040	03/05/2018	8.50	Call	Bond Future	262.2600	0.2623	160.0300	0.1600	(38.980)	0	0	1,011
2018/04/03	2040	03/05/2018	10.08	Call	Bond Future	10,664.2600	10.6643	10,276.1900	10.2762	(3.639)	0	0	0
2018/04/03	2040	03/05/2018	10.06	Call	Bond Future	10,503.3900	10.5034	10,115.0900	10.1151	(3.697)	0	0	0
2018/04/03	2040	03/05/2018	10.06	Put	Bond Future	9.8900	0.0099	6.6100	0.0066	(33.165)	0	0	0
2018/04/03	2040	03/05/2018	10.00	Put	Bond Future	13.1700	0.0132	9.1200	0.0091	(30.752)	0	0	0
2018/04/03	2040	03/05/2018	10.00	Call	Bond Future	10,018.5200	10.0185	9,629.4500	9.6295	(3.884)	0	0	1,500
2018/04/03	2040	03/05/2018	9.00	Put	Bond Future	960.3400	0.9603	1,001.9200	1.0019	4.330	0	0	0
2018/04/03	2040	03/05/2018	9.00	Call	Bond Future	2,162.5900	2.1626	1,819.1500	1.8191	(15.881)	0	0	1,239
2018/04/03	2040	02/08/2018	10.04	Call	Bond Future	10,365.8200	10.3658	9,983.1300	9.9831	(3.692)	0	0	0
2018/04/03	2040	02/08/2018	10.03	Put	Bond Future	447.5300	0.4475	458.0700	0.4581	2.355	0	0	0
2018/04/03	2040	02/08/2018			Bond Future	8.9126	100.9977	8.9538	100.6048	0.463	0.0000	0.0000	420
2018/04/03	2040	02/08/2018	10.05	Call	Bond Future	10,439.1400	10.4391	10,056.1200	10.0561	(3.669)	0	0	0
2018/04/03	2040	02/08/2018	10.05	Put	Bond Future	432.1800	0.4322	442.0500	0.4420	2.284	0	0	0
2018/04/03	2040	02/08/2018	10.04	Put	Bond Future	439.7900	0.4398	449.9900	0.4500	2.319	0	0	0
2018/04/03	2040	02/08/2018	10.03	Call	Bond Future	10,292.5200	10.2925	9,910.1700	9.9102	(3.715)	0	0	0
2018/04/03	2044	03/05/2018	10.10	Call	Bond Future	10,627.0900	10.6271	10,130.9400	10.1309	(4.669)	0	0	0
2018/04/03	2044	03/05/2018	10.09	Put	Bond Future	10.8600	0.0109	7.8900	0.0079	(27.348)	0	0	0
2018/04/03	2044	03/05/2018			Bond Future	8.9189	100.6272	8.9690	100.1339	0.562	0.0000	0.0000	27,123
2018/04/03	2044	03/05/2018	10.11	Call	Bond Future	10,708.1600	10.7082	10,212.1000	10.2121	(4.633)	0	0	0
2018/04/03	2044	03/05/2018	10.11	Put	Bond Future	9.8800	0.0099	7.1000	0.0071	(28.138)	0	0	0
2018/04/03	2044	03/05/2018	10.10	Put	Bond Future	10.3500	0.0103	7.4800	0.0075	(27.729)	0	0	0
2018/04/03	2044	03/05/2018	10.09	Call	Bond Future	10,545.9400	10.5459	10,049.6900	10.0497	(4.706)	0	0	0
2018/04/03	2044	02/08/2018	10.07	Call	Bond Future	10,463.5800	10.4636	9,983.1500	9.9832	(4.591)	0	0	0
2018/04/03	2044	02/08/2018			Bond Future	8.9564	98.1060	9.0079	97.6029	0.576	0.0000	0.0000	0
2018/04/03	2044	02/08/2018	10.05	Call	Bond Future	10,316.2800	10.3163	9,836.9300	9.8369	(4.647)	0	0	0
2018/04/03	2044	02/08/2018	10.05	Put	Bond Future	500.7900	0.5008	524.5200	0.5245	4.739	0	0	0
2018/04/03	2044	02/08/2018	10.07	Put	Bond Future	484.1700	0.4842	506.8200	0.5068	4.678	0	0	0
2018/04/03	2044	02/08/2018	10.06	Call	Bond Future	10,389.9700	10.3900	9,910.0800	9.9101	(4.619)	0	0	0
2018/04/03	2044	02/08/2018	10.06	Put	Bond Future	492.4600	0.4925	515.6500	0.5156	4.709	0	0	0
2018/04/03	2046	03/05/2018	127.95	Call	Bond Future	1,426.5000	1.4265	1,429.0900	1.4291	0.182	0	0	0
2018/04/03	2046	03/05/2018			Bond Future	129.3765	129.3765	129.3791	129.3791	0.002	0.0000	0.0000	10,874
2018/04/03	2046	03/05/2018	127.93	Call	Bond Future	1,446.5000	1.4465	1,449.0900	1.4491	0.179	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
2018/04/03	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	03/05/2018	127.94	Call	Bond Future	1,436.5000	1.4365	1,439.0900	1.4391	0.180	0	0	0
2018/04/03	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	02/08/2018			Bond Future	131.7744	131.7744	131.7773	131.7773	0.002	0.0000	0.0000	0
2018/04/03	2046	02/08/2018	128.78	Call	Bond Future	2,994.3900	2.9944	2,997.2500	2.9973	0.096	0	0	0
2018/04/03	2046	02/08/2018	128.79	Call	Bond Future	2,984.3900	2.9844	2,987.2500	2.9873	0.096	0	0	0
2018/04/03	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2046	02/08/2018	128.77	Call	Bond Future	3,004.3900	3.0044	3,007.2500	3.0073	0.095	0	0	0
2018/04/03	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	03/05/2018	135.61	Call	Bond Future	2,526.2700	2.5263	2,529.0100	2.5290	0.108	0	0	0
2018/04/03	2050	03/05/2018			Bond Future	138.1363	138.1363	138.1390	138.1390	0.002	0.0000	0.0000	9,788
2018/04/03	2050	03/05/2018	135.62	Call	Bond Future	2,516.2700	2.5163	2,519.0100	2.5190	0.109	0	0	0
2018/04/03	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	03/05/2018	135.63	Call	Bond Future	2,506.2700	2.5063	2,509.0100	2.5090	0.109	0	0	0
2018/04/03	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	02/08/2018	137.53	Call	Bond Future	1,433.8600	1.4339	1,436.6200	1.4366	0.192	0	0	0
2018/04/03	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	02/08/2018			Bond Future	138.9639	138.9639	138.9666	138.9666	0.002	0.0000	0.0000	0
2018/04/03	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	2050	02/08/2018	137.54	Call	Bond Future	1,423.8600	1.4239	1,426.6200	1.4266	0.194	0	0	0
2018/04/03	2050	02/08/2018	137.52	Call	Bond Future	1,443.8600	1.4439	1,446.6200	1.4466	0.191	0	0	0
2018/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	AL37	03/05/2018			Index Future	590.9780	590.9780	590.4160	590.4160	(0.095)	0.0000	0.0000	0
2018/04/03	AL37	02/08/2018			Index Future	601.9020	601.9020	601.3260	601.3260	(0.096)	0.0000	0.0000	0
2018/04/03	AL7T	03/05/2018			Index Future	697.2810	697.2810	696.4900	696.4900	(0.113)	0.0000	0.0000	0
2018/04/03	AL7T	02/08/2018			Index Future	710.1700	710.1700	709.3600	709.3600	(0.114)	0.0000	0.0000	0
2018/04/03	ALBI	03/05/2018			Index Future	639.4820	639.4820	637.9740	637.9740	(0.236)	0.0000	0.0000	805
2018/04/03	ALBI	02/08/2018			Index Future	651.3030	651.3030	649.7630	649.7630	(0.236)	0.0000	0.0000	0
2018/04/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	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
2018/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/03	EL28	03/05/2018	133.20	Put	Bond Future	466.1800	0.4662	461.5500	0.4616	(0.993)	0	0	0
2018/04/03	EL28	03/05/2018			Bond Future	132.7338	132.7338	132.7384	132.7384	0.003	0.0000	0.0000	0
2018/04/03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	EL28	03/05/2018	133.19	Put	Bond Future	456.1800	0.4562	451.5500	0.4516	(1.015)	0	0	0
2018/04/03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	EL28	03/05/2018	133.18	Put	Bond Future	446.1800	0.4462	441.5500	0.4416	(1.038)	0	0	0
2018/04/03	EL28	02/08/2018	134.95	Call	Bond Future	243.9600	0.2440	248.8800	0.2489	2.017	0	0	0
2018/04/03	EL28	02/08/2018			Bond Future	135.1940	135.1940	135.1989	135.1989	0.004	0.0000	0.0000	0
2018/04/03	EL28	02/08/2018	134.93	Call	Bond Future	263.9600	0.2640	268.8800	0.2689	1.864	0	0	0
2018/04/03	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	EL28	02/08/2018	134.94	Call	Bond Future	253.9600	0.2540	258.8800	0.2589	1.937	0	0	0
2018/04/03	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	03/05/2018	11.22	Call	Bond Future	6,897.4000	6.8974	6,703.7500	6.7038	(2.808)	0	0	0
2018/04/03	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	03/05/2018			Bond Future	10.0976	81.0254	10.1272	80.8318	0.293	0.0000	0.0000	9,466
2018/04/03	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	03/05/2018	11.20	Call	Bond Future	6,782.3300	6.7823	6,588.6800	6.5887	(2.855)	0	0	0
2018/04/03	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	03/05/2018	11.21	Call	Bond Future	6,839.9000	6.8399	6,646.2500	6.6463	(2.831)	0	0	0
2018/04/03	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	02/08/2018	11.14	Call	Bond Future	5,906.6400	5.9066	5,708.8200	5.7088	(3.349)	0	0	0
2018/04/03	ES33	02/08/2018			Bond Future	10.1746	82.5232	10.2052	82.3253	0.301	0.0000	0.0000	0
2018/04/03	ES33	02/08/2018	11.15	Call	Bond Future	5,964.3900	5.9644	5,766.5700	5.7666	(3.317)	0	0	0
2018/04/03	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES33	02/08/2018	11.16	Call	Bond Future	6,022.0800	6.0221	5,824.2600	5.8243	(3.285)	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
2018/04/03	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	ES42	03/05/2018			Bond Future	10.2730	84.6007	10.3177	84.2587	0.435	0.0000	0.0000	7,957
2018/04/03	ES42	02/08/2018			Bond Future	10.3477	86.1645	10.3939	85.8156	0.446	0.0000	0.0000	0
2018/04/03	GOVI	03/05/2018	590.29	Call	GOVI	455,800.0000	45.5800	441,730.0000	44.1730	(3.087)	0	0	0
2018/04/03	GOVI	03/05/2018	590.27	Call	GOVI	456,000.0000	45.6000	441,930.0000	44.1930	(3.086)	0	0	0
2018/04/03	GOVI	03/05/2018			GOVI	635.8700	635.8700	634.4630	634.4630	(0.221)	0.0000	0.0000	474
2018/04/03	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GOVI	03/05/2018	590.28	Call	GOVI	455,900.0000	45.5900	441,830.0000	44.1830	(3.086)	0	0	0
2018/04/03	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GOVI	02/08/2018			GOVI	647.6240	647.6240	646.1870	646.1870	(0.222)	0.0000	0.0000	0
2018/04/03	GOVI	02/08/2018	605.71	Call	GOVI	419,140.0000	41.9140	404,770.0000	40.4770	(3.428)	0	0	0
2018/04/03	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GOVI	02/08/2018	605.72	Call	GOVI	419,040.0000	41.9040	404,670.0000	40.4670	(3.429)	0	0	0
2018/04/03	GOVI	02/08/2018	605.70	Call	GOVI	419,240.0000	41.9240	404,870.0000	40.4870	(3.428)	0	0	0
2018/04/03	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/03	IGOV	03/05/2018			Index Future	263.8780	263.8780	263.8660	263.8660	(0.005)	0.0000	0.0000	1,119
2018/04/03	IGOV	02/08/2018			Index Future	268.7690	268.7690	268.7570	268.7570	(0.004)	0.0000	0.0000	0
2018/04/03	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/03	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/03	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2018/04/03	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/04/03	IS01	20/06/2019			Interest Rate Swap	100.0000	100.0000	100.0100	100.0100	0.010	0.0000	0.0000	0
2018/04/03	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/03	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/03	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2018/04/03	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1400	99.1400	0.010	0.0000	0.0000	0
2018/04/03	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4600	99.4600	0.010	0.0000	0.0000	0
2018/04/03	IS02	20/09/2019			Interest Rate Swap	99.7700	99.7700	99.7800	99.7800	0.010	0.0000	0.0000	0
2018/04/03	IS02	20/12/2019			Interest Rate Swap	100.6400	100.6400	100.6500	100.6500	0.010	0.0000	0.0000	0
2018/04/03	IS02	23/03/2020			Interest Rate Swap	98.3100	98.3100	98.3200	98.3200	0.010	0.0000	0.0000	0
2018/04/03	IS02	22/06/2020			Interest Rate Swap	100.1100	100.1100	100.1200	100.1200	0.010	0.0000	0.0000	0
2018/04/03	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5500	95.5500	0.000	0.0000	0.0000	0
2018/04/03	IS05	16/03/2021			Interest Rate Swap	94.6900	94.6900	94.6800	94.6800	(0.011)	0.0000	0.0000	0
2018/04/03	IS05	15/06/2021			Interest Rate Swap	93.8000	93.8000	93.7900	93.7900	(0.011)	0.0000	0.0000	0
2018/04/03	IS05	21/09/2021			Interest Rate Swap	93.8800	93.8800	93.8700	93.8700	(0.011)	0.0000	0.0000	0
2018/04/03	IS05	21/12/2021			Interest Rate Swap	95.9900	95.9900	95.9800	95.9800	(0.010)	0.0000	0.0000	51
2018/04/03	IS05	15/03/2022			Interest Rate Swap	96.0400	96.0400	96.0400	96.0400	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
2018/04/03	IS05	21/06/2022			Interest Rate Swap	97.1500	97.1500	97.1500	97.1500	0.000	0.0000	0.0000	0
2018/04/03	IS05	20/09/2022			Interest Rate Swap	99.2800	99.2800	99.2700	99.2700	(0.010)	0.0000	0.0000	0
2018/04/03	IS05	20/12/2022			Interest Rate Swap	100.4600	100.4600	100.4500	100.4500	(0.010)	0.0000	0.0000	0
2018/04/03	IS05	22/03/2023			Interest Rate Swap	95.4600	95.4600	95.4500	95.4500	(0.010)	0.0000	0.0000	0
2018/04/03	IS05	20/06/2023			Interest Rate Swap	99.7300	99.7300	99.7200	99.7200	(0.010)	0.0000	0.0000	0
2018/04/03	IS10	17/12/2025			Interest Rate Swap	92.8900	92.8900	92.8700	92.8700	(0.022)	0.0000	0.0000	0
2018/04/03	IS10	16/03/2026			Interest Rate Swap	89.8000	89.8000	89.7800	89.7800	(0.022)	0.0000	0.0000	0
2018/04/03	IS10	15/06/2026			Interest Rate Swap	88.4700	88.4700	88.4400	88.4400	(0.034)	0.0000	0.0000	0
2018/04/03	IS10	21/09/2026			Interest Rate Swap	90.5900	90.5900	90.5500	90.5500	(0.044)	0.0000	0.0000	0
2018/04/03	IS10	21/12/2026			Interest Rate Swap	94.3700	94.3700	94.3200	94.3200	(0.053)	0.0000	0.0000	0
2018/04/03	IS10	15/03/2027			Interest Rate Swap	92.8700	92.8700	92.8100	92.8100	(0.065)	0.0000	0.0000	0
2018/04/03	IS10	21/06/2027			Interest Rate Swap	94.8900	94.8900	94.8400	94.8400	(0.053)	0.0000	0.0000	0
2018/04/03	IS10	20/09/2027			Interest Rate Swap	98.5900	98.5900	98.5500	98.5500	(0.041)	0.0000	0.0000	0
2018/04/03	IS10	20/12/2027			Interest Rate Swap	98.8700	98.8700	98.8400	98.8400	(0.030)	0.0000	0.0000	0
2018/04/03	IS10	22/03/2028			Interest Rate Swap	93.9900	93.9900	93.9700	93.9700	(0.021)	0.0000	0.0000	0
2018/04/03	IS10	20/06/2028			Interest Rate Swap	99.4600	99.4600	99.4400	99.4400	(0.020)	0.0000	0.0000	0
2018/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/03	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/03	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/03	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/03	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/03	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/03	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/03	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/03	R023	03/05/2018	8.27	Call	Bond Future	3,581.0000	3.5810	3,476.3100	3.4763	(2.923)	0	0	0
2018/04/03	R023	03/05/2018			Bond Future	7.3628	102.9821	7.3885	102.8785	0.349	0.0000	0.0000	72,806
2018/04/03	R023	03/05/2018	8.27	Put	Bond Future	3.1400	0.0031	1.9800	0.0020	(36.943)	0	0	0
2018/04/03	R023	03/05/2018	8.28	Call	Bond Future	3,619.3600	3.6194	3,514.7400	3.5147	(2.891)	0	0	0
2018/04/03	R023	03/05/2018	8.29	Put	Bond Future	2.7300	0.0027	1.6900	0.0017	(38.095)	0	0	0
2018/04/03	R023	03/05/2018	8.28	Put	Bond Future	2.9300	0.0029	1.8400	0.0018	(37.201)	0	0	0
2018/04/03	R023	03/05/2018	8.29	Call	Bond Future	3,657.7100	3.6577	3,553.1400	3.5531	(2.859)	0	0	0
2018/04/03	R023	03/05/2018	9.19	Call	Bond Future	7,050.0800	7.0501	6,946.5500	6.9465	(1.468)	0	0	0
2018/04/03	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/03	R035	03/05/2018	9.91	Put	Bond Future	15.0000	0.0150	9.6500	0.0097	(35.667)	0	0	0
2018/04/03	R035	03/05/2018	8.75	Put	Bond Future	1,590.9400	1.5909	1,586.3800	1.5864	(0.287)	0	0	0
2018/04/03	R035	03/05/2018			Bond Future	8.7124	103.0630	8.7424	102.7986	0.344	0.0000	0.0000	70,885
2018/04/03	R035	03/05/2018	9.90	Call	Bond Future	9,753.7300	9.7537	9,483.7900	9.4838	(2.768)	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
2018/04/03	R035	03/05/2018	9.90	Put	Bond Future	15.8100	0.0158	10.2400	0.0102	(35.231)	0	0	0
2018/04/03	R035	03/05/2018	8.75	Call	Bond Future	1,922.0800	1.9221	1,653.1500	1.6531	(13.992)	0	0	1,000
2018/04/03	R035	03/05/2018	9.25	Call	Bond Future	4,895.9300	4.8959	4,597.2100	4.5972	(6.101)	0	0	0
2018/04/03	R035	03/05/2018	9.25	Put	Bond Future	305.8900	0.3059	271.5400	0.2715	(11.230)	0	0	1,000
2018/04/03	R035	03/05/2018	9.91	Call	Bond Future	9,828.8800	9.8289	9,559.1600	9.5592	(2.744)	0	0	0
2018/04/03	R035	03/05/2018	9.89	Call	Bond Future	9,678.5300	9.6785	9,408.3600	9.4084	(2.791)	0	0	0
2018/04/03	R035	03/05/2018	9.89	Put	Bond Future	16.6600	0.0167	10.8600	0.0109	(34.814)	0	0	0
2018/04/03	R035	02/08/2018	9.42	Call	Bond Future	6,997.2600	6.9973	6,737.5500	6.7375	(3.712)	0	0	0
2018/04/03	R035	02/08/2018			Bond Future	8.7457	104.9681	8.7767	104.6982	0.354	0.0000	0.0000	3
2018/04/03	R035	02/08/2018	9.42	Put	Bond Future	1,349.9100	1.3499	1,360.1700	1.3602	0.760	0	0	0
2018/04/03	R035	02/08/2018	9.44	Put	Bond Future	1,309.3200	1.3093	1,318.6700	1.3187	0.714	0	0	0
2018/04/03	R035	02/08/2018	9.43	Call	Bond Future	7,056.9400	7.0569	6,796.7700	6.7968	(3.687)	0	0	0
2018/04/03	R035	02/08/2018	9.44	Call	Bond Future	7,116.9700	7.1170	6,856.3500	6.8563	(3.662)	0	0	0
2018/04/03	R035	02/08/2018	9.43	Put	Bond Future	1,329.3900	1.3294	1,339.1900	1.3392	0.737	0	0	0
2018/04/03	R186	03/05/2018	8.92	Call	Bond Future	6,011.2400	6.0112	5,871.5000	5.8715	(2.325)	0	0	0
2018/04/03	R186	03/05/2018	8.91	Put	Bond Future	12.9200	0.0129	8.3500	0.0084	(35.372)	0	0	0
2018/04/03	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R186	03/05/2018	8.69	Call	Bond Future	4,583.1800	4.5832	4,436.8500	4.4369	(3.193)	0	0	0
2018/04/03	R186	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	10,640
2018/04/03	R186	03/05/2018	8.40	Put	Bond Future	184.3800	0.1844	161.6800	0.1617	(12.312)	0	0	3,500
2018/04/03	R186	03/05/2018	8.00	Put	Bond Future	935.5100	0.9355	934.7600	0.9348	(0.080)	0	0	0
2018/04/03	R186	03/05/2018	8.45	Put	Bond Future	145.8100	0.1458	124.8800	0.1249	(14.354)	0	0	0
2018/04/03	R186	03/05/2018	8.50	Call	Bond Future	3,428.9800	3.4290	3,274.6800	3.2747	(4.500)	0	0	0
2018/04/03	R186	03/05/2018	8.25	Call	Bond Future	2,033.2600	2.0333	1,873.6300	1.8736	(7.851)	0	0	0
2018/04/03	R186	03/05/2018	7.85	Call	Bond Future	497.1700	0.4972	394.2000	0.3942	(20.711)	0	0	500
2018/04/03	R186	03/05/2018	8.35	Put	Bond Future	231.6600	0.2317	207.6700	0.2077	(10.356)	0	0	500
2018/04/03	R186	03/05/2018			Bond Future	7.9994	119.3243	8.0195	119.1889	0.251	0.0000	0.0000	191,717
2018/04/03	R186	03/05/2018	8.93	Call	Bond Future	6,073.3300	6.0733	5,933.8100	5.9338	(2.297)	0	0	0
2018/04/03	R186	03/05/2018	8.93	Put	Bond Future	11.2600	0.0113	7.1500	0.0072	(36.501)	0	0	0
2018/04/03	R186	03/05/2018	9.30	Put	Bond Future	0.6200	0.0006	0.2700	0.0003	(56.452)	0	0	0
2018/04/03	R186	03/05/2018	9.30	Call	Bond Future	8,356.1900	8.3562	8,220.4300	8.2204	(1.625)	0	0	1,093
2018/04/03	R186	03/05/2018	10.14	Call	Bond Future	13,330.4700	13.3305	13,195.0600	13.1951	(1.016)	0	0	0
2018/04/03	R186	03/05/2018	7.85	Put	Bond Future	1,511.2600	1.5113	1,543.7000	1.5437	2.147	0	0	0
2018/04/03	R186	03/05/2018	8.92	Put	Bond Future	12.0600	0.0121	7.7300	0.0077	(35.904)	0	0	0
2018/04/03	R186	03/05/2018	8.91	Call	Bond Future	5,949.1700	5.9492	5,809.1900	5.8092	(2.353)	0	0	0
2018/04/03	R186	03/05/2018	8.69	Put	Bond Future	43.6100	0.0436	32.6900	0.0327	(25.040)	0	0	0
2018/04/03	R186	03/05/2018	9.72	Call	Bond Future	10,882.3900	10.8824	10,746.9700	10.7470	(1.244)	0	0	0
2018/04/03	R186	03/05/2018	9.19	Put	Bond Future	1.5700	0.0016	0.7800	0.0008	(50.318)	0	0	0
2018/04/03	R186	03/05/2018	8.40	Call	Bond Future	2,846.7600	2.8468	2,688.6500	2.6887	(5.554)	0	0	0
2018/04/03	R186	03/05/2018	8.00	Call	Bond Future	939.4900	0.9395	803.3300	0.8033	(14.493)	0	0	0
2018/04/03	R186	03/05/2018	8.45	Call	Bond Future	3,134.8100	3.1348	2,978.4700	2.9785	(4.987)	0	0	0
2018/04/03	R186	03/05/2018	8.70	Put	Bond Future	41.3600	0.0414	30.8000	0.0308	(25.532)	0	0	0
2018/04/03	R186	03/05/2018	8.50	Put	Bond Future	114.6000	0.1146	95.7100	0.0957	(16.483)	0	0	3,500
2018/04/03	R186	03/05/2018	8.25	Put	Bond Future	358.2600	0.3583	334.0400	0.3340	(6.760)	0	0	3,500
2018/04/03	R186	03/05/2018	8.35	Call	Bond Future	2,566.1700	2.5662	2,406.7700	2.4068	(6.212)	0	0	0
2018/04/03	R186	03/05/2018	9.75	Call	Bond Future	11,059.8300	11.0598	10,924.4100	10.9244	(1.224)	0	0	0
2018/04/03	R186	03/05/2018	9.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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
2018/04/03	R186	03/05/2018	9.19	Call	Bond Future	7,682.0000	7.6820	7,545.8000	7.5458	(1.773)	0	0	0
2018/04/03	R186	03/05/2018	8.85	Call	Bond Future	5,575.9600	5.5760	5,434.5900	5.4346	(2.535)	0	0	0
2018/04/03	R186	03/05/2018	8.85	Put	Bond Future	18.3100	0.0183	12.3500	0.0124	(32.551)	0	0	4,745
2018/04/03	R186	03/05/2018	8.70	Call	Bond Future	4,644.9200	4.6449	4,498.9500	4.4989	(3.143)	0	0	0
2018/04/03	R186	02/08/2018	8.48	Put	Bond Future	821.6900	0.8217	826.1200	0.8261	0.539	0	0	0
2018/04/03	R186	02/08/2018	8.25	Call	Bond Future	2,745.1900	2.7452	2,621.8000	2.6218	(4.495)	0	0	1,470
2018/04/03	R186	02/08/2018			Bond Future	8.0218	116.2299	8.0429	116.0911	0.263	0.0000	0.0000	291
2018/04/03	R186	02/08/2018	8.47	Call	Bond Future	3,740.3300	3.7403	3,606.3400	3.6063	(3.582)	0	0	0
2018/04/03	R186	02/08/2018	8.47	Put	Bond Future	837.4000	0.8374	842.1900	0.8422	0.572	0	0	0
2018/04/03	R186	02/08/2018	8.48	Call	Bond Future	3,788.2800	3.7883	3,653.9300	3.6539	(3.546)	0	0	0
2018/04/03	R186	02/08/2018	8.25	Put	Bond Future	1,254.9700	1.2550	1,270.3600	1.2704	1.226	0	0	0
2018/04/03	R186	02/08/2018	7.50	Put	Bond Future	4,036.5200	4.0365	4,120.8700	4.1209	2.090	0	0	0
2018/04/03	R186	02/08/2018	8.46	Call	Bond Future	3,692.5800	3.6926	3,558.9700	3.5590	(3.618)	0	0	0
2018/04/03	R186	02/08/2018	8.46	Put	Bond Future	853.3600	0.8534	858.5300	0.8585	0.606	0	0	0
2018/04/03	R186	02/08/2018	7.50	Call	Bond Future	532.1900	0.5322	477.7600	0.4778	(10.228)	0	0	1,470
2018/04/03	R186	01/11/2018	7.96	Put	Bond Future	2,703.6400	2.7036	2,751.3000	2.7513	1.763	0	0	0
2018/04/03	R186	01/11/2018	8.54	Put	Bond Future	1,302.5100	1.3025	1,319.7600	1.3198	1.324	0	0	0
2018/04/03	R186	01/11/2018	9.14	Call	Bond Future	7,315.3800	7.3154	7,175.0100	7.1750	(1.919)	0	0	0
2018/04/03	R186	01/11/2018			Bond Future	8.0405	118.4047	8.0628	118.2614	0.278	0.0000	0.0000	0
2018/04/03	R186	01/11/2018	8.46	Put	Bond Future	1,446.7900	1.4468	1,467.1700	1.4672	1.409	0	0	0
2018/04/03	R186	01/11/2018	8.46	Call	Bond Future	4,100.5500	4.1006	3,977.6700	3.9777	(2.997)	0	0	5,000
2018/04/03	R186	01/11/2018	8.53	Call	Bond Future	4,408.8300	4.4088	4,283.1800	4.2832	(2.850)	0	0	0
2018/04/03	R186	01/11/2018	8.53	Put	Bond Future	1,320.0600	1.3201	1,337.6700	1.3377	1.334	0	0	0
2018/04/03	R186	01/11/2018	7.96	Call	Bond Future	2,184.8900	2.1849	2,089.2900	2.0893	(4.376)	0	0	5,000
2018/04/03	R186	01/11/2018	8.54	Call	Bond Future	4,453.2400	4.4532	4,327.2300	4.3272	(2.830)	0	0	0
2018/04/03	R186	01/11/2018	9.14	Put	Bond Future	527.9400	0.5279	530.8300	0.5308	0.547	0	0	5,000
2018/04/03	R186	01/11/2018	8.52	Call	Bond Future	4,364.2500	4.3643	4,238.9800	4.2390	(2.870)	0	0	0
2018/04/03	R186	01/11/2018	8.52	Put	Bond Future	1,337.4900	1.3375	1,355.4800	1.3555	1.345	0	0	0
2018/04/03	R197	03/05/2018	304.46	Call	Bond Future	5,798.5200	5.7985	5,799.8600	5.7999	0.023	0	0	0
2018/04/03	R197	03/05/2018			Bond Future	310.2585	310.2585	310.2599	310.2599	0.000	0.0000	0.0000	2,388
2018/04/03	R197	03/05/2018	304.44	Call	Bond Future	5,818.5200	5.8185	5,819.8600	5.8199	0.023	0	0	0
2018/04/03	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R197	03/05/2018	304.45	Call	Bond Future	5,808.5200	5.8085	5,809.8600	5.8099	0.023	0	0	0
2018/04/03	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R202	03/05/2018	247.48	Put	Bond Future	714.4200	0.7144	620.4300	0.6204	(13.156)	0	0	0
2018/04/03	R202	03/05/2018	247.47	Call	Bond Future	2,477.7800	2.4778	2,388.4700	2.3885	(3.604)	0	0	0
2018/04/03	R202	03/05/2018			Bond Future	249.2365	249.2365	249.2410	249.2410	0.002	0.0000	0.0000	23,110
2018/04/03	R202	03/05/2018	247.48	Call	Bond Future	2,470.9100	2.4709	2,381.4600	2.3815	(3.620)	0	0	0
2018/04/03	R202	03/05/2018	247.47	Put	Bond Future	711.2900	0.7113	617.4400	0.6174	(13.194)	0	0	0
2018/04/03	R202	03/05/2018	247.49	Call	Bond Future	2,464.0500	2.4641	2,374.4600	2.3745	(3.636)	0	0	0
2018/04/03	R202	03/05/2018	247.49	Put	Bond Future	717.5600	0.7176	623.4300	0.6234	(13.118)	0	0	0
2018/04/03	R204	03/05/2018	7.10	Put	Bond Future	1,257.7700	1.2578	1,160.9700	1.1610	(7.696)	0	0	0
2018/04/03	R204	03/05/2018			Bond Future	6.5747	103.8745	6.6014	103.8584	0.406	0.0000	0.0000	21,667
2018/04/03	R204	03/05/2018	7.09	Call	Bond Future	1,571.6200	1.5716	1,458.6400	1.4586	(7.189)	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
2018/04/03	R204	03/05/2018	7.09	Put	Bond Future	1,260.6100		1.2606	1,163.8000	1.1638	(7.680)	0	0	0
2018/04/03	R204	03/05/2018	7.10	Call	Bond Future	1,574.8000		1.5748	1,461.8300	1.4618	(7.174)	0	0	0
2018/04/03	R204	03/05/2018	7.08	Call	Bond Future	1,568.4400		1.5684	1,455.4500	1.4554	(7.204)	0	0	0
2018/04/03	R204	03/05/2018	7.08	Put	Bond Future	1,263.4500		1.2634	1,166.6300	1.1666	(7.663)	0	0	0
2018/04/03	R207	03/05/2018	7.57	Call	Bond Future	1,280.2600		1.2803	1,244.9100	1.2449	(2.761)	0	0	0
2018/04/03	R207	03/05/2018	7.56	Put	Bond Future	0.1800		0.0002	0.1000	0.0001	(44.444)	0	0	0
2018/04/03	R207	03/05/2018			Bond Future	6.7532		103.0292	6.7755	102.9939	0.331	0.0000	0.0000	23,553
2018/04/03	R207	03/05/2018	7.58	Call	Bond Future	1,295.7800		1.2958	1,260.4400	1.2604	(2.727)	0	0	0
2018/04/03	R207	03/05/2018	7.58	Put	Bond Future	0.1500		0.0002	0.0800	0.0001	(46.667)	0	0	0
2018/04/03	R207	03/05/2018	7.57	Put	Bond Future	0.1700		0.0002	0.0900	0.0001	(47.059)	0	0	0
2018/04/03	R207	03/05/2018	7.56	Call	Bond Future	1,264.7300		1.2647	1,229.3800	1.2294	(2.795)	0	0	0
2018/04/03	R208	03/05/2018	7.77	Call	Bond Future	1,955.4300		1.9554	1,900.0700	1.9001	(2.831)	0	0	0
2018/04/03	R208	03/05/2018			Bond Future	7.0012		100.0429	7.0224	99.9884	0.303	0.0000	0.0000	35,684
2018/04/03	R208	03/05/2018	7.77	Put	Bond Future	2.2400		0.0022	1.4300	0.0014	(36.161)	0	0	0
2018/04/03	R208	03/05/2018	7.78	Call	Bond Future	1,980.3600		1.9804	1,925.0500	1.9250	(2.793)	0	0	0
2018/04/03	R208	03/05/2018	7.79	Put	Bond Future	1.9200		0.0019	1.2100	0.0012	(36.979)	0	0	0
2018/04/03	R208	03/05/2018	7.78	Put	Bond Future	2.0800		0.0021	1.3200	0.0013	(36.538)	0	0	0
2018/04/03	R208	03/05/2018	7.79	Call	Bond Future	2,005.2800		2.0053	1,950.0200	1.9500	(2.756)	0	0	0
2018/04/03	R209	03/05/2018	9.85	Put	Bond Future	8.2800		0.0083	5.2700	0.0053	(36.353)	0	0	0
2018/04/03	R209	03/05/2018	10.00	Call	Bond Future	8,623.6200		8.6236	8,399.0400	8.3990	(2.604)	0	0	0
2018/04/03	R209	03/05/2018	10.73	Call	Bond Future	12,982.5400		12.9825	12,759.2600	12.7593	(1.720)	0	0	0
2018/04/03	R209	03/05/2018	9.75	Call	Bond Future	7,040.0700		7.0401	6,811.9000	6.8119	(3.241)	0	0	435
2018/04/03	R209	03/05/2018	9.77	Call	Bond Future	7,167.9700		7.1680	6,940.2400	6.9402	(3.177)	0	0	0
2018/04/03	R209	03/05/2018	9.30	Call	Bond Future	4,143.4000		4.1434	3,902.7700	3.9028	(5.808)	0	0	0
2018/04/03	R209	03/05/2018			Bond Future	8.7419		78.2976	8.7718	78.0743	0.343	0.0000	0.0000	87,297
2018/04/03	R209	03/05/2018	9.85	Call	Bond Future	7,677.8000		7.6778	7,451.5200	7.4515	(2.947)	0	0	0
2018/04/03	R209	03/05/2018	10.73	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	435
2018/04/03	R209	03/05/2018	10.22	Call	Bond Future	9,981.4200		9.9814	9,757.8300	9.7578	(2.240)	0	0	0
2018/04/03	R209	03/05/2018	10.22	Put	Bond Future	0.5900		0.0006	0.2700	0.0003	(54.237)	0	0	435
2018/04/03	R209	03/05/2018	9.75	Put	Bond Future	15.5300		0.0155	10.6300	0.0106	(31.552)	0	0	0
2018/04/03	R209	03/05/2018	9.86	Call	Bond Future	7,741.2900		7.7413	7,515.1600	7.5152	(2.921)	0	0	0
2018/04/03	R209	03/05/2018	10.00	Put	Bond Future	3.0100		0.0030	1.7000	0.0017	(43.522)	0	0	11,067
2018/04/03	R209	03/05/2018	9.47	Put	Bond Future	62.3600		0.0624	50.0600	0.0501	(19.724)	0	0	250
2018/04/03	R209	03/05/2018	9.77	Put	Bond Future	13.7300		0.0137	9.2700	0.0093	(32.484)	0	0	250
2018/04/03	R209	03/05/2018	9.30	Put	Bond Future	133.5500		0.1336	116.1900	0.1162	(12.999)	0	0	0
2018/04/03	R209	03/05/2018	8.95	Put	Bond Future	549.6800		0.5497	541.0900	0.5411	(1.563)	0	0	0
2018/04/03	R209	03/05/2018	9.86	Put	Bond Future	7.7600		0.0078	4.9000	0.0049	(36.856)	0	0	0
2018/04/03	R209	03/05/2018	9.84	Call	Bond Future	7,614.2500		7.6142	7,387.8100	7.3878	(2.974)	0	0	0
2018/04/03	R209	03/05/2018	9.84	Put	Bond Future	8.8300		0.0088	5.6600	0.0057	(35.900)	0	0	0
2018/04/03	R209	03/05/2018	9.19	Put	Bond Future	213.5300		0.2135	194.4000	0.1944	(8.959)	0	0	0
2018/04/03	R209	03/05/2018	9.19	Call	Bond Future	3,457.5100		3.4575	3,215.1100	3.2151	(7.011)	0	0	250
2018/04/03	R209	03/05/2018	9.47	Call	Bond Future	5,233.1200		5.2331	4,997.5500	4.9975	(4.502)	0	0	0
2018/04/03	R209	03/05/2018	8.95	Call	Bond Future	2,081.5100		2.0815	1,849.6500	1.8497	(11.139)	0	0	0
2018/04/03	R209	02/08/2018	9.66	Call	Bond Future	6,691.9000		6.6919	6,468.2900	6.4683	(3.342)	0	0	435
2018/04/03	R209	02/08/2018	8.49	Call	Bond Future	1,298.7800		1.2988	1,177.8800	1.1779	(9.309)	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
2018/04/03	R209	02/08/2018	8.46	Put	Bond Future	3,588.9100	3.5889	3,700.4200	3.7004	3.107	0	0	0
2018/04/03	R209	02/08/2018	8.96	Put	Bond Future	1,689.2600	1.6893	1,735.2500	1.7353	2.722	0	0	0
2018/04/03	R209	02/08/2018	10.38	Call	Bond Future	10,767.6100	10.7676	10,537.7000	10.5377	(2.135)	0	0	0
2018/04/03	R209	02/08/2018	9.21	Call	Bond Future	4,253.8500	4.2538	4,050.6700	4.0507	(4.776)	0	0	0
2018/04/03	R209	02/08/2018	10.39	Put	Bond Future	89.1400	0.0891	87.1300	0.0871	(2.255)	0	0	0
2018/04/03	R209	02/08/2018			Bond Future	8.7737	79.7449	8.8046	79.5170	0.352	8.7904	8.7800	816
2018/04/03	R209	02/08/2018	9.43	Call	Bond Future	5,414.9600	5.4150	5,199.3600	5.1994	(3.982)	0	0	0
2018/04/03	R209	02/08/2018	9.43	Put	Bond Future	768.5800	0.7686	780.8700	0.7809	1.599	0	0	5,000
2018/04/03	R209	02/08/2018	10.84	Call	Bond Future	13,354.5900	13.3546	13,125.4900	13.1255	(1.716)	0	0	0
2018/04/03	R209	02/08/2018	10.84	Put	Bond Future	24.4100	0.0244	23.2000	0.0232	(4.957)	0	0	435
2018/04/03	R209	02/08/2018	10.21	Call	Bond Future	9,796.3000	9.7963	9,566.5000	9.5665	(2.346)	0	0	0
2018/04/03	R209	02/08/2018	10.21	Put	Bond Future	143.2100	0.1432	141.3000	0.1413	(1.334)	0	0	435
2018/04/03	R209	02/08/2018	8.49	Put	Bond Future	3,441.6800	3.4417	3,548.6700	3.5487	3.109	0	0	0
2018/04/03	R209	02/08/2018	8.96	Call	Bond Future	3,051.1400	3.0511	2,869.2400	2.8692	(5.962)	0	0	5,000
2018/04/03	R209	02/08/2018	9.21	Put	Bond Future	1,118.5100	1.1185	1,143.2200	1.1432	2.209	0	0	500
2018/04/03	R209	02/08/2018	8.83	Call	Bond Future	2,490.2200	2.4902	2,322.7100	2.3227	(6.727)	0	0	0
2018/04/03	R209	02/08/2018	8.83	Put	Bond Future	2,075.0000	2.0750	2,135.3800	2.1354	2.910	0	0	500
2018/04/03	R209	02/08/2018	9.66	Put	Bond Future	513.6700	0.5137	517.9500	0.5180	0.833	0	0	0
2018/04/03	R209	02/08/2018	8.46	Call	Bond Future	1,214.4300	1.2144	1,098.0500	1.0981	(9.583)	0	0	5,000
2018/04/03	R209	02/08/2018	10.38	Put	Bond Future	91.5800	0.0916	89.5600	0.0896	(2.206)	0	0	0
2018/04/03	R209	02/08/2018	10.39	Call	Bond Future	10,824.6200	10.8246	10,594.7200	10.5947	(2.124)	0	0	0
2018/04/03	R209	02/08/2018	10.40	Call	Bond Future	10,881.6100	10.8816	10,651.7100	10.6517	(2.113)	0	0	0
2018/04/03	R209	02/08/2018	10.40	Put	Bond Future	86.7600	0.0868	84.7500	0.0847	(2.317)	0	0	0
2018/04/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R209	01/11/2018	9.34	Put	Bond Future	1,627.1800	1.6272	1,664.9400	1.6649	2.321	0	0	0
2018/04/03	R209	01/11/2018	1,016.00	Call	Bond Future	77,200.5000	77.2005	76,967.0000	76.9670	(0.302)	0	0	0
2018/04/03	R209	01/11/2018	9.97	Call	Bond Future	8,606.7500	8.6067	8,385.6200	8.3856	(2.569)	0	0	0
2018/04/03	R209	01/11/2018			Bond Future	8.8048	78.0884	8.8367	77.8549	0.362	0.0000	0.0000	0
2018/04/03	R209	01/11/2018	1,016.01	Call	Bond Future	77,200.5000	77.2005	76,967.0000	76.9670	(0.302)	0	0	0
2018/04/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R209	01/11/2018	1,015.99	Call	Bond Future	77,200.4900	77.2005	76,966.9900	76.9670	(0.302)	0	0	0
2018/04/03	R209	01/11/2018	9.34	Call	Bond Future	5,416.5500	5.4165	5,220.8100	5.2208	(3.614)	0	0	0
2018/04/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R209	01/11/2018	9.97	Put	Bond Future	695.2600	0.6953	707.6300	0.7076	1.779	0	0	0
2018/04/03	R209	01/11/2018	10.57	Call	Bond Future	11,774.3800	11.7744	11,543.5600	11.5436	(1.960)	0	0	0
2018/04/03	R209	01/11/2018	10.57	Put	Bond Future	247.6600	0.2477	250.3400	0.2503	1.082	0	0	0
2018/04/03	R209	01/11/2018	9.94	Call	Bond Future	8,452.2500	8.4523	8,231.9200	8.2319	(2.607)	0	0	0
2018/04/03	R209	01/11/2018	9.94	Put	Bond Future	729.2300	0.7292	742.4000	0.7424	1.806	0	0	0
2018/04/03	R210	03/05/2018	191.45	Call	Bond Future	1,065.6300	1.0656	1,068.3000	1.0683	0.251	0	0	0
2018/04/03	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R210	03/05/2018			Bond Future	192.5156	192.5156	192.5183	192.5183	0.001	0.0000	0.0000	2,159
2018/04/03	R210	03/05/2018	191.46	Call	Bond Future	1,055.6300	1.0556	1,058.3000	1.0583	0.253	0	0	0
2018/04/03	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R210	03/05/2018	191.44	Call	Bond Future	1,075.6300	1.0756	1,078.3000	1.0783	0.248	0	0	0
2018/04/03	R212	03/05/2018	154.30	Call	Bond Future	2,006.7900	2.0068	2,007.2300	2.0072	0.022	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
2018/04/03	R212	03/05/2018			Bond Future	156.3068	156.3068	156.3072	156.3072	0.000	0.0000	0.0000	4,755
2018/04/03	R212	03/05/2018	154.28	Call	Bond Future	2,026.7900	2.0268	2,027.2300	2.0272	0.022	0	0	0
2018/04/03	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R212	03/05/2018	154.29	Call	Bond Future	2,016.7900	2.0168	2,017.2300	2.0172	0.022	0	0	0
2018/04/03	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/03	R213	03/05/2018	9.57	Put	Bond Future	5.8800	0.0059	3.3800	0.0034	(42.517)	0	0	0
2018/04/03	R213	03/05/2018	9.56	Call	Bond Future	7,327.1800	7.3272	7,182.6800	7.1827	(1.972)	0	0	0
2018/04/03	R213	03/05/2018			Bond Future	8.4709	89.9297	8.4908	89.7879	0.235	0.0000	0.0000	44,803
2018/04/03	R213	03/05/2018	9.57	Call	Bond Future	7,390.0800	7.3901	7,245.7400	7.2457	(1.953)	0	0	0
2018/04/03	R213	03/05/2018	9.56	Put	Bond Future	6.3100	0.0063	3.6500	0.0037	(42.155)	0	0	0
2018/04/03	R213	03/05/2018	9.58	Call	Bond Future	7,452.9300	7.4529	7,308.7300	7.3087	(1.935)	0	0	0
2018/04/03	R213	03/05/2018	9.58	Put	Bond Future	5.4800	0.0055	3.1200	0.0031	(43.066)	0	0	0
2018/04/03	R213	02/08/2018	9.06	Call	Bond Future	4,632.8100	4.6328	4,487.0600	4.4871	(3.146)	0	0	0
2018/04/03	R213	02/08/2018	9.05	Put	Bond Future	820.7800	0.8208	820.4500	0.8205	(0.040)	0	0	0
2018/04/03	R213	02/08/2018			Bond Future	8.4995	91.5921	8.5201	91.4469	0.243	0.0000	0.0000	1
2018/04/03	R213	02/08/2018	9.07	Call	Bond Future	4,684.7300	4.6847	4,538.7200	4.5387	(3.117)	0	0	0
2018/04/03	R213	02/08/2018	9.07	Put	Bond Future	791.7900	0.7918	790.9200	0.7909	(0.110)	0	0	0
2018/04/03	R213	02/08/2018	9.06	Put	Bond Future	806.0900	0.8061	805.4800	0.8055	(0.076)	0	0	0
2018/04/03	R213	02/08/2018	9.05	Call	Bond Future	4,581.2100	4.5812	4,435.7400	4.4357	(3.175)	0	0	0
2018/04/03	R214	03/05/2018	9.99	Put	Bond Future	9.0100	0.0090	6.3800	0.0064	(29.190)	0	0	0
2018/04/03	R214	03/05/2018			Bond Future	8.8517	78.3180	8.8968	77.9608	0.509	0.0000	0.0000	45,710
2018/04/03	R214	03/05/2018	9.98	Call	Bond Future	8,216.3500	8.2163	7,856.4300	7.8564	(4.381)	0	0	0
2018/04/03	R214	03/05/2018	9.98	Put	Bond Future	9.5800	0.0096	6.8400	0.0068	(28.601)	0	0	0
2018/04/03	R214	03/05/2018	9.99	Call	Bond Future	8,282.1400	8.2821	7,922.3300	7.9223	(4.344)	0	0	0
2018/04/03	R214	03/05/2018	9.97	Call	Bond Future	8,150.4900	8.1505	7,790.4400	7.7904	(4.418)	0	0	0
2018/04/03	R214	03/05/2018	9.97	Put	Bond Future	10.1900	0.0102	7.3200	0.0073	(28.165)	0	0	0
2018/04/03	R248	03/05/2018	10.06	Call	Bond Future	11,017.7400	11.0177	10,500.3100	10.5003	(4.696)	0	0	0
2018/04/03	R248	03/05/2018	10.05	Put	Bond Future	12.2400	0.0122	8.9400	0.0089	(26.961)	0	0	0
2018/04/03	R248	03/05/2018			Bond Future	8.8767	100.2977	8.9269	99.7835	0.565	0.0000	0.0000	90,977
2018/04/03	R248	03/05/2018	10.07	Call	Bond Future	11,100.9700	11.1010	10,583.6400	10.5836	(4.660)	0	0	0
2018/04/03	R248	03/05/2018	10.07	Put	Bond Future	11.1600	0.0112	8.0600	0.0081	(27.778)	0	0	0
2018/04/03	R248	03/05/2018	10.06	Put	Bond Future	11.6900	0.0117	8.4900	0.0085	(27.374)	0	0	0
2018/04/03	R248	03/05/2018	10.05	Call	Bond Future	10,934.3900	10.9344	10,416.8600	10.4169	(4.733)	0	0	0

**Total**

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