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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/04/2018 TO 10/04/2018

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
2018/04/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	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
2018/04/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	2025	03/05/2018	133.21	Call	Bond Future	2,530.1400	2.5301	2,104.8100	2.1048	(16.811)	0	0	0
2018/04/10	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2025	03/05/2018			Bond Future	135.7401	135.7401	135.3148	135.3148	(0.313)	0.0000	0.0000	1,033
2018/04/10	2025	03/05/2018	133.22	Call	Bond Future	2,520.1400	2.5201	2,094.8100	2.0948	(16.877)	0	0	0
2018/04/10	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2025	03/05/2018	133.20	Call	Bond Future	2,540.1400	2.5401	2,114.8100	2.1148	(16.744)	0	0	0
2018/04/10	2025	02/08/2018	136.65	Call	Bond Future	224.6900	0.2247	0.0000	0.0000	(100.000)	0	0	0
2018/04/10	2025	02/08/2018			Bond Future	136.8747	136.8747	136.4419	136.4419	(0.316)	0.0000	0.0000	0
2018/04/10	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	208.0700	0.2081	100.000	0	0	0
2018/04/10	2025	02/08/2018	136.66	Call	Bond Future	214.6900	0.2147	0.0000	0.0000	(100.000)	0	0	0
2018/04/10	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	228.0700	0.2281	100.000	0	0	0
2018/04/10	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	218.0700	0.2181	100.000	0	0	0
2018/04/10	2025	02/08/2018	136.67	Call	Bond Future	204.6900	0.2047	0.0000	0.0000	(100.000)	0	0	0
2018/04/10	2029	03/05/2018			Bond Future	103.2119	103.2119	103.2140	103.2140	0.002	0.0000	0.0000	1,370
2018/04/10	2029	02/08/2018			Bond Future	105.1241	105.1241	105.1266	105.1266	0.002	0.0000	0.0000	0
2018/04/10	2030	03/05/2018	9.51	Call	Bond Future	7,049.9300	7.0499	6,908.1400	6.9081	(2.011)	0	0	0
2018/04/10	2030	03/05/2018			Bond Future	8.4758	98.6290	8.4956	98.4873	0.233	0.0000	0.0000	95,819
2018/04/10	2030	03/05/2018	9.49	Call	Bond Future	6,920.7000	6.9207	6,778.9000	6.7789	(2.049)	0	0	0
2018/04/10	2030	03/05/2018	9.49	Put	Bond Future	2.2200	0.0022	2.1400	0.0021	(3.604)	0	0	0
2018/04/10	2030	03/05/2018	9.51	Put	Bond Future	1.8800	0.0019	1.8100	0.0018	(3.723)	0	0	0
2018/04/10	2030	03/05/2018	9.50	Call	Bond Future	6,985.3600	6.9854	6,843.5700	6.8436	(2.030)	0	0	0
2018/04/10	2030	03/05/2018	9.50	Put	Bond Future	2.0600	0.0021	1.9900	0.0020	(3.398)	0	0	0
2018/04/10	2030	02/08/2018	9.46	Put	Bond Future	331.5600	0.3316	343.7300	0.3437	3.671	0	0	0
2018/04/10	2030	02/08/2018	8.51	Call	Bond Future	1,974.3500	1.9744	1,893.1200	1.8931	(4.114)	0	0	7,850
2018/04/10	2030	02/08/2018	8.91	Call	Bond Future	3,730.7400	3.7307	3,620.8400	3.6208	(2.946)	0	0	7,850
2018/04/10	2030	02/08/2018			Bond Future	8.5118	96.4452	8.5323	96.3010	0.240	0.0000	0.0000	127
2018/04/10	2030	02/08/2018	9.46	Call	Bond Future	6,720.8000	6.7208	6,588.7500	6.5888	(1.965)	0	0	0
2018/04/10	2030	02/08/2018	8.51	Put	Bond Future	1,987.2600	1.9873	2,050.2500	2.0503	3.170	0	0	0
2018/04/10	2030	02/08/2018	9.47	Call	Bond Future	6,778.3800	6.7784	6,646.0900	6.6461	(1.952)	0	0	0
2018/04/10	2030	02/08/2018	9.45	Put	Bond Future	338.3900	0.3384	350.8200	0.3508	3.673	0	0	0
2018/04/10	2030	02/08/2018	8.91	Put	Bond Future	975.4000	0.9754	1,009.7200	1.0097	3.519	0	0	0
2018/04/10	2030	02/08/2018	9.50	Call	Bond Future	6,951.5200	6.9515	6,818.5100	6.8185	(1.913)	0	0	0
2018/04/10	2030	02/08/2018	9.47	Put	Bond Future	324.8500	0.3248	336.7800	0.3368	3.672	0	0	0
2018/04/10	2030	02/08/2018	9.45	Call	Bond Future	6,663.2900	6.6633	6,531.5000	6.5315	(1.978)	0	0	0
2018/04/10	2030	02/08/2018	9.50	Put	Bond Future	305.5000	0.3055	316.7100	0.3167	3.669	0	0	7,850
2018/04/10	2032	03/05/2018	9.71	Put	Bond Future	1.9600	0.0020	1.8800	0.0019	(4.082)	0	0	0
2018/04/10	2032	03/05/2018	9.70	Call	Bond Future	7,702.0200	7.7020	7,547.5500	7.5475	(2.006)	0	0	0
2018/04/10	2032	03/05/2018			Bond Future	8.6555	97.6002	8.6753	97.4458	0.229	0.0000	0.0000	60,208

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
2018/04/10	2032	03/05/2018	9.71	Call	Bond Future	7,771.3300	7.7713	7,616.8700	7.6169	(1.988)	0	0	0
2018/04/10	2032	03/05/2018	9.70	Put	Bond Future	2.1100	0.0021	2.0200	0.0020	(4.265)	0	0	0
2018/04/10	2032	03/05/2018	9.72	Call	Bond Future	7,840.5800	7.8406	7,686.1300	7.6861	(1.970)	0	0	0
2018/04/10	2032	03/05/2018	9.72	Put	Bond Future	1.8200	0.0018	1.7500	0.0018	(3.846)	0	0	0
2018/04/10	2032	02/08/2018	9.67	Call	Bond Future	7,519.9200	7.5199	7,375.8000	7.3758	(1.917)	0	0	0
2018/04/10	2032	02/08/2018	9.66	Put	Bond Future	374.0400	0.3740	387.2400	0.3872	3.529	0	0	0
2018/04/10	2032	02/08/2018			Bond Future	8.6912	99.4031	8.7115	99.2461	0.235	0.0000	0.0000	2
2018/04/10	2032	02/08/2018	9.68	Call	Bond Future	7,581.9100	7.5819	7,437.5400	7.4375	(1.904)	0	0	0
2018/04/10	2032	02/08/2018	9.68	Put	Bond Future	359.5700	0.3596	372.2600	0.3723	3.529	0	0	0
2018/04/10	2032	02/08/2018	9.67	Put	Bond Future	366.7400	0.3667	379.6800	0.3797	3.528	0	0	0
2018/04/10	2032	02/08/2018	9.66	Call	Bond Future	7,457.9800	7.4580	7,314.1200	7.3141	(1.929)	0	0	0
2018/04/10	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2033	03/05/2018			Bond Future	108.5989	108.5989	108.4623	108.4623	(0.126)	0.0000	0.0000	6,055
2018/04/10	2033	03/05/2018	107.70	Call	Bond Future	898.9400	0.8989	762.2500	0.7622	(15.206)	0	0	0
2018/04/10	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2033	03/05/2018	107.71	Call	Bond Future	888.9400	0.8889	752.2500	0.7522	(15.377)	0	0	0
2018/04/10	2033	03/05/2018	107.69	Call	Bond Future	908.9400	0.9089	772.2500	0.7722	(15.038)	0	0	0
2018/04/10	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2033	02/08/2018	109.94	Call	Bond Future	670.9900	0.6710	532.1500	0.5322	(20.692)	0	0	0
2018/04/10	2033	02/08/2018			Bond Future	110.6110	110.6110	110.4722	110.4722	(0.126)	0.0000	0.0000	1,515
2018/04/10	2033	02/08/2018	109.92	Call	Bond Future	690.9900	0.6910	552.1500	0.5522	(20.093)	0	0	0
2018/04/10	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2033	02/08/2018	109.93	Call	Bond Future	680.9900	0.6810	542.1500	0.5422	(20.388)	0	0	0
2018/04/10	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2037	03/05/2018	9.99	Call	Bond Future	8,708.9900	8.7090	8,580.3500	8.5803	(1.477)	0	0	0
2018/04/10	2037	03/05/2018	9.97	Put	Bond Future	3.9900	0.0040	3.6800	0.0037	(7.769)	0	0	0
2018/04/10	2037	03/05/2018			Bond Future	8.9223	98.4443	8.9369	98.3160	0.164	0.0000	0.0000	46,822
2018/04/10	2037	03/05/2018	9.99	Put	Bond Future	3.5100	0.0035	3.2200	0.0032	(8.262)	0	0	0
2018/04/10	2037	03/05/2018	9.97	Call	Bond Future	8,557.7400	8.5577	8,429.0800	8.4291	(1.503)	0	0	0
2018/04/10	2037	03/05/2018	9.98	Put	Bond Future	3.7400	0.0037	3.4400	0.0034	(8.021)	0	0	0
2018/04/10	2037	03/05/2018	9.98	Call	Bond Future	8,633.4100	8.6334	8,504.7600	8.5048	(1.490)	0	0	0
2018/04/10	2037	02/08/2018	9.96	Put	Bond Future	449.6800	0.4497	458.9700	0.4590	2.066	0	0	0
2018/04/10	2037	02/08/2018	9.95	Call	Bond Future	8,457.8200	8.4578	8,336.7200	8.3367	(1.432)	0	0	0
2018/04/10	2037	02/08/2018			Bond Future	8.9639	96.0068	8.9790	95.8762	0.168	0.0000	0.0000	731
2018/04/10	2037	02/08/2018	9.96	Call	Bond Future	8,525.2100	8.5252	8,403.9200	8.4039	(1.423)	0	0	0
2018/04/10	2037	02/08/2018	9.95	Put	Bond Future	458.0900	0.4581	467.5700	0.4676	2.069	0	0	0
2018/04/10	2037	02/08/2018	9.97	Call	Bond Future	8,592.7600	8.5928	8,471.2800	8.4713	(1.414)	0	0	0
2018/04/10	2037	02/08/2018	9.97	Put	Bond Future	441.5300	0.4415	450.6300	0.4506	2.061	0	0	0
2018/04/10	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2038	03/05/2018	132.27	Call	Bond Future	1,784.1800	1.7842	1,364.4600	1.3645	(23.525)	0	0	0
2018/04/10	2038	03/05/2018			Bond Future	134.0542	134.0542	133.6345	133.6345	(0.313)	0.0000	0.0000	8,991
2018/04/10	2038	03/05/2018	132.28	Call	Bond Future	1,774.1800	1.7742	1,354.4600	1.3545	(23.657)	0	0	0
2018/04/10	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2038	03/05/2018	132.29	Call	Bond Future	1,764.1800	1.7642	1,344.4600	1.3445	(23.791)	0	0	0

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2018/04/10	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2038	02/08/2018			Bond Future	134.9850	134.9850	134.5577	134.5577	(0.317)	0.0000	0.0000	0
2018/04/10	2038	02/08/2018	134.54	Call	Bond Future	445.0100	0.4450	17.7500	0.0177	(96.011)	0	0	0
2018/04/10	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2038	02/08/2018	134.55	Call	Bond Future	435.0100	0.4350	7.7500	0.0078	(98.218)	0	0	0
2018/04/10	2038	02/08/2018	134.53	Call	Bond Future	455.0100	0.4550	27.7500	0.0277	(93.901)	0	0	0
2018/04/10	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2040	03/05/2018	10.08	Put	Bond Future	3.4600	0.0035	3.1600	0.0032	(8.671)	0	0	0
2018/04/10	2040	03/05/2018			Bond Future	8.9822	102.5554	8.9969	102.4163	0.163	0.0000	0.0000	45,891
2018/04/10	2040	03/05/2018	10.07	Call	Bond Future	9,544.3400	9.5443	9,404.9400	9.4049	(1.461)	0	0	0
2018/04/10	2040	03/05/2018	10.07	Put	Bond Future	3.6800	0.0037	3.3800	0.0034	(8.152)	0	0	0
2018/04/10	2040	03/05/2018	8.50	Put	Bond Future	4,812.8400	4.8128	4,939.4100	4.9394	2.630	0	0	0
2018/04/10	2040	03/05/2018	8.50	Call	Bond Future	61.2100	0.0612	48.6800	0.0487	(20.471)	0	0	1,011
2018/04/10	2040	03/05/2018	10.08	Call	Bond Future	9,624.9500	9.6250	9,485.5500	9.4855	(1.448)	0	0	0
2018/04/10	2040	03/05/2018	10.06	Call	Bond Future	9,463.6500	9.4637	9,324.2300	9.3242	(1.473)	0	0	0
2018/04/10	2040	03/05/2018	10.06	Put	Bond Future	3.9300	0.0039	3.6100	0.0036	(8.142)	0	0	0
2018/04/10	2040	03/05/2018	10.00	Put	Bond Future	5.7300	0.0057	5.3200	0.0053	(7.155)	0	0	0
2018/04/10	2040	03/05/2018	10.00	Call	Bond Future	8,977.3000	8.9773	8,837.7900	8.8378	(1.554)	0	0	1,500
2018/04/10	2040	03/05/2018	9.00	Put	Bond Future	1,140.8900	1.1409	1,182.0900	1.1821	3.611	0	0	0
2018/04/10	2040	03/05/2018	9.00	Call	Bond Future	1,309.3600	1.3094	1,211.4600	1.2115	(7.477)	0	0	1,239
2018/04/10	2040	02/08/2018	10.04	Call	Bond Future	9,356.2400	9.3562	9,224.5400	9.2245	(1.408)	0	0	0
2018/04/10	2040	02/08/2018	10.03	Put	Bond Future	493.3100	0.4933	503.3300	0.5033	2.031	0	0	0
2018/04/10	2040	02/08/2018			Bond Future	9.0238	99.9434	9.0389	99.8019	0.167	0.0000	0.0000	420
2018/04/10	2040	02/08/2018	10.05	Call	Bond Future	9,428.4500	9.4285	9,296.5600	9.2966	(1.399)	0	0	0
2018/04/10	2040	02/08/2018	10.05	Put	Bond Future	475.7200	0.4757	485.3500	0.4853	2.024	0	0	0
2018/04/10	2040	02/08/2018	10.04	Put	Bond Future	484.4400	0.4844	494.2600	0.4943	2.027	0	0	0
2018/04/10	2040	02/08/2018	10.03	Call	Bond Future	9,284.0700	9.2841	9,152.5700	9.1526	(1.416)	0	0	0
2018/04/10	2044	03/05/2018	10.10	Call	Bond Future	9,513.9900	9.5140	9,371.4700	9.3715	(1.498)	0	0	0
2018/04/10	2044	03/05/2018	10.09	Put	Bond Future	4.6300	0.0046	4.2700	0.0043	(7.775)	0	0	0
2018/04/10	2044	03/05/2018			Bond Future	9.0320	99.5201	9.0466	99.3779	0.162	0.0000	0.0000	28,181
2018/04/10	2044	03/05/2018	10.11	Call	Bond Future	9,595.2700	9.5953	9,452.7700	9.4528	(1.485)	0	0	0
2018/04/10	2044	03/05/2018	10.11	Put	Bond Future	4.0900	0.0041	3.7600	0.0038	(8.068)	0	0	0
2018/04/10	2044	03/05/2018	10.10	Put	Bond Future	4.3500	0.0044	4.0000	0.0040	(8.046)	0	0	0
2018/04/10	2044	03/05/2018	10.09	Call	Bond Future	9,432.6100	9.4326	9,290.0800	9.2901	(1.511)	0	0	0
2018/04/10	2044	02/08/2018	10.07	Call	Bond Future	9,389.2500	9.3892	9,255.3400	9.2553	(1.426)	0	0	0
2018/04/10	2044	02/08/2018			Bond Future	9.0727	96.9772	9.0877	96.8326	0.166	0.0000	0.0000	0
2018/04/10	2044	02/08/2018	10.05	Call	Bond Future	9,244.5500	9.2446	9,111.0700	9.1111	(1.444)	0	0	0
2018/04/10	2044	02/08/2018	10.05	Put	Bond Future	557.8800	0.5579	568.9900	0.5690	1.991	0	0	0
2018/04/10	2044	02/08/2018	10.07	Put	Bond Future	538.6600	0.5387	549.3400	0.5493	1.983	0	0	0
2018/04/10	2044	02/08/2018	10.06	Call	Bond Future	9,316.9300	9.3169	9,183.2400	9.1832	(1.435)	0	0	0
2018/04/10	2044	02/08/2018	10.06	Put	Bond Future	548.2400	0.5482	559.1400	0.5591	1.988	0	0	0
2018/04/10	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2046	03/05/2018			Bond Future	125.8242	125.8242	126.0785	126.0785	0.202	0.0000	0.0000	10,874
2018/04/10	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/10	2046	03/05/2018	127.93	Put	Bond Future	2,105.8000	2.1058	1,851.4900	1.8515	(12.077)	0	0	0
2018/04/10	2046	03/05/2018	127.95	Put	Bond Future	2,125.8000	2.1258	1,871.4900	1.8715	(11.963)	0	0	0
2018/04/10	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2046	03/05/2018	127.94	Put	Bond Future	2,115.8000	2.1158	1,861.4900	1.8615	(12.020)	0	0	0
2018/04/10	2046	02/08/2018	128.78	Put	Bond Future	624.5400	0.6245	365.1700	0.3652	(41.530)	0	0	0
2018/04/10	2046	02/08/2018			Bond Future	128.1555	128.1555	128.4148	128.4148	0.202	0.0000	0.0000	0
2018/04/10	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2046	02/08/2018	128.77	Put	Bond Future	614.5400	0.6145	355.1700	0.3552	(42.206)	0	0	0
2018/04/10	2046	02/08/2018	128.79	Put	Bond Future	634.5400	0.6345	375.1700	0.3752	(40.875)	0	0	0
2018/04/10	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	03/05/2018	135.62	Put	Bond Future	1,665.7100	1.6657	1,662.1900	1.6622	(0.211)	0	0	0
2018/04/10	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	03/05/2018			Bond Future	133.9543	133.9543	133.9578	133.9578	0.003	0.0000	0.0000	9,788
2018/04/10	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	03/05/2018	135.61	Put	Bond Future	1,655.7100	1.6557	1,652.1900	1.6522	(0.213)	0	0	0
2018/04/10	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	03/05/2018	135.63	Put	Bond Future	1,675.7100	1.6757	1,672.1900	1.6722	(0.210)	0	0	0
2018/04/10	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	02/08/2018	137.54	Put	Bond Future	2,836.8400	2.8368	2,832.7100	2.8327	(0.146)	0	0	0
2018/04/10	2050	02/08/2018	137.52	Put	Bond Future	2,816.8400	2.8168	2,812.7100	2.8127	(0.147)	0	0	0
2018/04/10	2050	02/08/2018			Bond Future	134.7032	134.7032	134.7073	134.7073	0.003	0.0000	0.0000	0
2018/04/10	2050	02/08/2018	137.53	Put	Bond Future	2,826.8400	2.8268	2,822.7100	2.8227	(0.146)	0	0	0
2018/04/10	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	AL37	03/05/2018			Index Future	588.0130	588.0130	587.4430	587.4430	(0.097)	0.0000	0.0000	0
2018/04/10	AL37	02/08/2018			Index Future	598.8750	598.8750	598.2960	598.2960	(0.097)	0.0000	0.0000	0
2018/04/10	AL7T	03/05/2018			Index Future	693.8060	693.8060	692.9650	692.9650	(0.121)	0.0000	0.0000	0
2018/04/10	AL7T	02/08/2018			Index Future	706.6220	706.6220	705.7660	705.7660	(0.121)	0.0000	0.0000	0
2018/04/10	ALBI	03/05/2018			Index Future	634.6800	634.6800	633.7980	633.7980	(0.139)	0.0000	0.0000	805
2018/04/10	ALBI	02/08/2018			Index Future	646.4040	646.4040	645.5060	645.5060	(0.139)	0.0000	0.0000	0
2018/04/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	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
2018/04/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/10	EL28	03/05/2018	133.20	Put	Bond Future	430.7800	0.4308	425.8000	0.4258	(1.156)	0	0	0
2018/04/10	EL28	03/05/2018			Bond Future	132.7692	132.7692	132.7742	132.7742	0.004	0.0000	0.0000	0
2018/04/10	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	EL28	03/05/2018	133.19	Put	Bond Future	420.7800	0.4208	415.8000	0.4158	(1.184)	0	0	0
2018/04/10	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	EL28	03/05/2018	133.18	Put	Bond Future	410.7800	0.4108	405.8000	0.4058	(1.212)	0	0	0
2018/04/10	EL28	02/08/2018	134.95	Call	Bond Future	279.1000	0.2791	284.5900	0.2846	1.967	0	0	0
2018/04/10	EL28	02/08/2018			Bond Future	135.2291	135.2291	135.2346	135.2346	0.004	0.0000	0.0000	0
2018/04/10	EL28	02/08/2018	134.93	Call	Bond Future	299.1000	0.2991	304.5900	0.3046	1.836	0	0	0
2018/04/10	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	EL28	02/08/2018	134.94	Call	Bond Future	289.1000	0.2891	294.5900	0.2946	1.899	0	0	0
2018/04/10	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	03/05/2018	11.22	Call	Bond Future	6,276.1500	6.2762	6,150.9000	6.1509	(1.996)	0	0	0
2018/04/10	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	03/05/2018			Bond Future	10.1928	80.4042	10.2121	80.2789	0.190	0.0000	0.0000	9,466
2018/04/10	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	03/05/2018	11.20	Call	Bond Future	6,161.0800	6.1611	6,035.8300	6.0358	(2.033)	0	0	0
2018/04/10	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	03/05/2018	11.21	Call	Bond Future	6,218.6500	6.2187	6,093.4000	6.0934	(2.014)	0	0	0
2018/04/10	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	02/08/2018	11.14	Call	Bond Future	5,272.8900	5.2729	5,145.4800	5.1455	(2.416)	0	0	0
2018/04/10	ES33	02/08/2018			Bond Future	10.2731	81.8894	10.2930	81.7620	0.194	0.0000	0.0000	0
2018/04/10	ES33	02/08/2018	11.15	Call	Bond Future	5,330.6400	5.3306	5,203.2300	5.2032	(2.390)	0	0	0
2018/04/10	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES33	02/08/2018	11.16	Call	Bond Future	5,388.3300	5.3883	5,260.9200	5.2609	(2.365)	0	0	0

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2018/04/10	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	ES42	03/05/2018			Bond Future	10.3730	83.8387	10.3872	83.7312	0.137	0.0000	0.0000	7,957
2018/04/10	ES42	02/08/2018			Bond Future	10.4510	85.3874	10.4657	85.2781	0.140	0.0000	0.0000	0
2018/04/10	GOVI	03/05/2018	590.29	Call	GOVI	411,190.0000	41.1190	402,340.0000	40.2340	(2.152)	0	0	0
2018/04/10	GOVI	03/05/2018	590.27	Call	GOVI	411,390.0000	41.1390	402,540.0000	40.2540	(2.151)	0	0	0
2018/04/10	GOVI	03/05/2018			GOVI	631.4090	631.4090	630.5240	630.5240	(0.140)	0.0000	0.0000	474
2018/04/10	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GOVI	03/05/2018	590.28	Call	GOVI	411,290.0000	41.1290	402,440.0000	40.2440	(2.152)	0	0	0
2018/04/10	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GOVI	02/08/2018			GOVI	643.0720	643.0720	642.1720	642.1720	(0.140)	0.0000	0.0000	0
2018/04/10	GOVI	02/08/2018	605.71	Call	GOVI	373,620.0000	37.3620	364,620.0000	36.4620	(2.409)	0	0	0
2018/04/10	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GOVI	02/08/2018	605.72	Call	GOVI	373,520.0000	37.3520	364,520.0000	36.4520	(2.410)	0	0	0
2018/04/10	GOVI	02/08/2018	605.70	Call	GOVI	373,720.0000	37.3720	364,720.0000	36.4720	(2.408)	0	0	0
2018/04/10	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/10	IGOV	03/05/2018			Index Future	262.0290	262.0290	261.6530	261.6530	(0.143)	0.0000	0.0000	1,119
2018/04/10	IGOV	02/08/2018			Index Future	266.8840	266.8840	266.5010	266.5010	(0.144)	0.0000	0.0000	0
2018/04/10	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/10	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/10	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4500	100.4500	0.000	0.0000	0.0000	0
2018/04/10	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4200	99.4200	0.010	0.0000	0.0000	0
2018/04/10	IS01	20/06/2019			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/04/10	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/10	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.4900	98.4900	(0.010)	0.0000	0.0000	0
2018/04/10	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2018/04/10	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1700	99.1700	0.010	0.0000	0.0000	0
2018/04/10	IS02	21/06/2019			Interest Rate Swap	99.4900	99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0
2018/04/10	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8200	99.8200	0.000	0.0000	0.0000	0
2018/04/10	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.7000	100.7000	0.010	0.0000	0.0000	0
2018/04/10	IS02	23/03/2020			Interest Rate Swap	98.3600	98.3600	98.3800	98.3800	0.020	0.0000	0.0000	0
2018/04/10	IS02	22/06/2020			Interest Rate Swap	100.1500	100.1500	100.1800	100.1800	0.030	0.0000	0.0000	0
2018/04/10	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.6400	95.6400	0.031	0.0000	0.0000	0
2018/04/10	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.8000	94.8000	0.042	0.0000	0.0000	0
2018/04/10	IS05	15/06/2021			Interest Rate Swap	93.8800	93.8800	93.9200	93.9200	0.043	0.0000	0.0000	0
2018/04/10	IS05	21/09/2021			Interest Rate Swap	93.9600	93.9600	94.0200	94.0200	0.064	0.0000	0.0000	0
2018/04/10	IS05	21/12/2021			Interest Rate Swap	96.0800	96.0800	96.1500	96.1500	0.073	0.0000	0.0000	51
2018/04/10	IS05	15/03/2022			Interest Rate Swap	96.1500	96.1500	96.2300	96.2300	0.083	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/10	IS05	21/06/2022			Interest Rate Swap	97.2700	97.2700	97.3600	97.3600	0.093	0.0000	0.0000	0
2018/04/10	IS05	20/09/2022			Interest Rate Swap	99.4200	99.4200	99.5200	99.5200	0.101	0.0000	0.0000	0
2018/04/10	IS05	20/12/2022			Interest Rate Swap	100.6100	100.6100	100.7200	100.7200	0.109	0.0000	0.0000	0
2018/04/10	IS05	22/03/2023			Interest Rate Swap	95.6400	95.6400	95.7600	95.7600	0.125	0.0000	0.0000	0
2018/04/10	IS05	20/06/2023			Interest Rate Swap	99.9200	99.9200	100.0400	100.0400	0.120	0.0000	0.0000	0
2018/04/10	IS10	17/12/2025			Interest Rate Swap	93.2200	93.2200	93.3300	93.3300	0.118	0.0000	0.0000	0
2018/04/10	IS10	16/03/2026			Interest Rate Swap	90.1300	90.1300	90.2500	90.2500	0.133	0.0000	0.0000	0
2018/04/10	IS10	15/06/2026			Interest Rate Swap	88.8000	88.8000	88.9200	88.9200	0.135	0.0000	0.0000	0
2018/04/10	IS10	21/09/2026			Interest Rate Swap	90.9000	90.9000	91.0300	91.0300	0.143	0.0000	0.0000	0
2018/04/10	IS10	21/12/2026			Interest Rate Swap	94.6500	94.6500	94.7800	94.7800	0.137	0.0000	0.0000	0
2018/04/10	IS10	15/03/2027			Interest Rate Swap	93.1500	93.1500	93.2900	93.2900	0.150	0.0000	0.0000	0
2018/04/10	IS10	21/06/2027			Interest Rate Swap	95.1700	95.1700	95.3200	95.3200	0.158	0.0000	0.0000	0
2018/04/10	IS10	20/09/2027			Interest Rate Swap	98.8700	98.8700	99.0400	99.0400	0.172	0.0000	0.0000	0
2018/04/10	IS10	20/12/2027			Interest Rate Swap	99.1700	99.1700	99.3500	99.3500	0.182	0.0000	0.0000	0
2018/04/10	IS10	22/03/2028			Interest Rate Swap	94.3100	94.3100	94.5100	94.5100	0.212	0.0000	0.0000	0
2018/04/10	IS10	20/06/2028			Interest Rate Swap	99.7700	99.7700	99.9800	99.9800	0.210	0.0000	0.0000	0
2018/04/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/10	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/10	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/10	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/10	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/10	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/10	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/10	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/10	R023	03/05/2018	8.27	Call	Bond Future	3,045.7100	3.0457	2,944.1200	2.9441	(3.336)	0	0	0
2018/04/10	R023	03/05/2018			Bond Future	7.4958	102.4479	7.5212	102.3461	0.339	0.0000	0.0000	72,260
2018/04/10	R023	03/05/2018	8.27	Put	Bond Future	2.0600	0.0021	2.2200	0.0022	7.767	0	0	0
2018/04/10	R023	03/05/2018	8.28	Call	Bond Future	3,084.1100	3.0841	2,982.5000	2.9825	(3.295)	0	0	0
2018/04/10	R023	03/05/2018	8.29	Put	Bond Future	1.7200	0.0017	1.8500	0.0019	7.558	0	0	0
2018/04/10	R023	03/05/2018	8.28	Put	Bond Future	1.8900	0.0019	2.0300	0.0020	7.407	0	0	0
2018/04/10	R023	03/05/2018	8.29	Call	Bond Future	3,122.4900	3.1225	3,020.8700	3.0209	(3.254)	0	0	0
2018/04/10	R023	03/05/2018	9.19	Call	Bond Future	6,515.8700	6.5159	6,414.1200	6.4141	(1.562)	0	0	0
2018/04/10	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/10	R035	03/05/2018	9.91	Put	Bond Future	6.3200	0.0063	6.0600	0.0061	(4.114)	0	0	0
2018/04/10	R035	03/05/2018	8.75	Put	Bond Future	1,774.8100	1.7748	1,843.2600	1.8433	3.857	0	0	0
2018/04/10	R035	03/05/2018			Bond Future	8.8208	102.1120	8.8406	101.9400	0.224	0.0000	0.0000	78,610
2018/04/10	R035	03/05/2018	9.90	Call	Bond Future	8,793.6500	8.7937	8,621.4200	8.6214	(1.959)	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
2018/04/10	R035	03/05/2018	9.90	Put	Bond Future	6.7600	0.0068	6.4900	0.0065	(3.994)	0	0	0
2018/04/10	R035	03/05/2018	8.75	Call	Bond Future	1,154.9200	1.1549	1,051.4100	1.0514	(8.963)	0	0	1,000
2018/04/10	R035	03/05/2018	9.25	Call	Bond Future	3,912.1100	3.9121	3,748.3300	3.7483	(4.186)	0	0	0
2018/04/10	R035	03/05/2018	9.25	Put	Bond Future	273.1000	0.2731	281.2800	0.2813	2.995	0	0	1,000
2018/04/10	R035	03/05/2018	9.91	Call	Bond Future	8,869.1700	8.8692	8,696.9500	8.6970	(1.942)	0	0	0
2018/04/10	R035	03/05/2018	9.89	Call	Bond Future	8,718.0800	8.7181	8,545.8400	8.5458	(1.976)	0	0	0
2018/04/10	R035	03/05/2018	9.89	Put	Bond Future	7.2400	0.0072	6.9600	0.0070	(3.867)	0	0	0
2018/04/10	R035	02/08/2018	9.42	Call	Bond Future	6,149.2400	6.1492	6,010.1700	6.0102	(2.262)	0	0	0
2018/04/10	R035	02/08/2018			Bond Future	8.8575	103.9982	8.8778	103.8233	0.230	0.0000	0.0000	3
2018/04/10	R035	02/08/2018	9.42	Put	Bond Future	1,471.8100	1.4718	1,507.6500	1.5076	2.435	0	0	0
2018/04/10	R035	02/08/2018	9.44	Put	Bond Future	1,426.8200	1.4268	1,461.6600	1.4617	2.442	0	0	0
2018/04/10	R035	02/08/2018	9.43	Call	Bond Future	6,206.7000	6.2067	6,067.1300	6.0671	(2.249)	0	0	0
2018/04/10	R035	02/08/2018	9.44	Call	Bond Future	6,264.5500	6.2646	6,124.4800	6.1245	(2.236)	0	0	0
2018/04/10	R035	02/08/2018	9.43	Put	Bond Future	1,449.0700	1.4491	1,484.4100	1.4844	2.439	0	0	0
2018/04/10	R186	03/05/2018	8.92	Call	Bond Future	5,437.2200	5.4372	5,303.7000	5.3037	(2.456)	0	0	0
2018/04/10	R186	03/05/2018	8.91	Put	Bond Future	4.7900	0.0048	4.8100	0.0048	0.418	0	0	0
2018/04/10	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R186	03/05/2018	8.69	Call	Bond Future	3,997.2900	3.9973	3,864.6900	3.8647	(3.317)	0	0	0
2018/04/10	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/10	R186	03/05/2018	8.40	Put	Bond Future	155.4200	0.1554	165.6800	0.1657	6.601	0	0	3,500
2018/04/10	R186	03/05/2018	8.00	Put	Bond Future	1,066.9700	1.0670	1,136.0100	1.1360	6.471	0	0	0
2018/04/10	R186	03/05/2018	8.45	Put	Bond Future	115.6100	0.1156	122.8900	0.1229	6.297	0	0	0
2018/04/10	R186	03/05/2018	8.50	Call	Bond Future	2,833.0300	2.8330	2,704.5300	2.7045	(4.536)	0	0	0
2018/04/10	R186	03/05/2018	8.25	Call	Bond Future	1,460.4900	1.4605	1,351.8200	1.3518	(7.441)	0	0	0
2018/04/10	R186	03/05/2018	7.85	Call	Bond Future	200.9400	0.2009	165.8200	0.1658	(17.478)	0	0	500
2018/04/10	R186	03/05/2018	8.35	Put	Bond Future	206.5500	0.2066	220.6600	0.2207	6.831	0	0	500
2018/04/10	R186	03/05/2018			Bond Future	8.0836	118.7579	8.1035	118.6244	0.247	0.0000	0.0000	190,984
2018/04/10	R186	03/05/2018	8.93	Call	Bond Future	5,499.7800	5.4998	5,366.2500	5.3663	(2.428)	0	0	0
2018/04/10	R186	03/05/2018	8.93	Put	Bond Future	4.1100	0.0041	4.1100	0.0041	0.000	0	0	0
2018/04/10	R186	03/05/2018	9.30	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2018/04/10	R186	03/05/2018	9.30	Call	Bond Future	7,789.2700	7.7893	7,655.7300	7.6557	(1.714)	0	0	1,093
2018/04/10	R186	03/05/2018	10.14	Call	Bond Future	12,764.0700	12.7641	12,630.5400	12.6305	(1.046)	0	0	0
2018/04/10	R186	03/05/2018	7.85	Put	Bond Future	1,781.4300	1.7814	1,879.8400	1.8798	5.524	0	0	0
2018/04/10	R186	03/05/2018	8.92	Put	Bond Future	4.4400	0.0044	4.4500	0.0045	0.225	0	0	0
2018/04/10	R186	03/05/2018	8.91	Call	Bond Future	5,374.6400	5.3746	5,241.1300	5.2411	(2.484)	0	0	0
2018/04/10	R186	03/05/2018	8.69	Put	Bond Future	24.1200	0.0241	25.0500	0.0250	3.856	0	0	0
2018/04/10	R186	03/05/2018	9.72	Call	Bond Future	10,315.9800	10.3160	10,182.4500	10.1825	(1.294)	0	0	0
2018/04/10	R186	03/05/2018	9.19	Put	Bond Future	0.3400	0.0003	0.3200	0.0003	(5.882)	0	0	0
2018/04/10	R186	03/05/2018	8.40	Call	Bond Future	2,251.4000	2.2514	2,128.1300	2.1281	(5.475)	0	0	0
2018/04/10	R186	03/05/2018	8.00	Call	Bond Future	504.5500	0.5045	440.0600	0.4401	(12.782)	0	0	0
2018/04/10	R186	03/05/2018	8.45	Call	Bond Future	2,538.2100	2.5382	2,411.9600	2.4120	(4.974)	0	0	0
2018/04/10	R186	03/05/2018	8.70	Put	Bond Future	22.5000	0.0225	23.3400	0.0233	3.733	0	0	0
2018/04/10	R186	03/05/2018	8.50	Put	Bond Future	85.0500	0.0851	90.0800	0.0901	5.914	0	0	3,500
2018/04/10	R186	03/05/2018	8.25	Put	Bond Future	351.8900	0.3519	376.7500	0.3767	7.065	0	0	3,500
2018/04/10	R186	03/05/2018	8.35	Call	Bond Future	1,974.6600	1.9747	1,855.2400	1.8552	(6.048)	0	0	0
2018/04/10	R186	03/05/2018	9.75	Call	Bond Future	10,493.4200	10.4934	10,359.8900	10.3599	(1.273)	0	0	0
2018/04/10	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	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
2018/04/10	R186	03/05/2018	9.19	Call	Bond Future	7,114.3700	7.1144	6,980.8200	6.9808	(1.877)	0	0	0
2018/04/10	R186	03/05/2018	8.85	Call	Bond Future	4,998.8100	4.9988	4,865.3900	4.8654	(2.669)	0	0	0
2018/04/10	R186	03/05/2018	8.85	Put	Bond Future	7.5600	0.0076	7.6700	0.0077	1.455	0	0	4,745
2018/04/10	R186	03/05/2018	8.70	Call	Bond Future	4,059.6600	4.0597	3,926.9700	3.9270	(3.269)	0	0	0
2018/04/10	R186	02/08/2018	8.48	Put	Bond Future	927.5000	0.9275	961.5400	0.9615	3.670	0	0	0
2018/04/10	R186	02/08/2018	8.25	Call	Bond Future	2,328.3700	2.3284	2,241.6200	2.2416	(3.726)	0	0	1,470
2018/04/10	R186	02/08/2018			Bond Future	8.1099	115.6515	8.1307	115.5157	0.256	0.0000	0.0000	291
2018/04/10	R186	02/08/2018	8.47	Call	Bond Future	3,269.9600	3.2700	3,168.7300	3.1687	(3.096)	0	0	0
2018/04/10	R186	02/08/2018	8.47	Put	Bond Future	945.3800	0.9454	979.9900	0.9800	3.661	0	0	0
2018/04/10	R186	02/08/2018	8.48	Call	Bond Future	3,315.7400	3.3157	3,213.9400	3.2139	(3.070)	0	0	0
2018/04/10	R186	02/08/2018	8.25	Put	Bond Future	1,416.5000	1.4165	1,465.5900	1.4656	3.466	0	0	0
2018/04/10	R186	02/08/2018	7.50	Put	Bond Future	4,461.7400	4.4617	4,570.2500	4.5702	2.432	0	0	0
2018/04/10	R186	02/08/2018	8.46	Call	Bond Future	3,224.1800	3.2242	3,123.5500	3.1236	(3.121)	0	0	0
2018/04/10	R186	02/08/2018	8.46	Put	Bond Future	963.3100	0.9633	998.5200	0.9985	3.655	0	0	0
2018/04/10	R186	02/08/2018	7.50	Call	Bond Future	379.0600	0.3791	351.7300	0.3517	(7.210)	0	0	1,470
2018/04/10	R186	01/11/2018	7.96	Put	Bond Future	3,013.2600	3.0133	3,085.9400	3.0859	2.412	0	0	0
2018/04/10	R186	01/11/2018	8.54	Put	Bond Future	1,467.3100	1.4673	1,508.3100	1.5083	2.794	0	0	0
2018/04/10	R186	01/11/2018	9.14	Call	Bond Future	6,839.0000	6.8390	6,720.3000	6.7203	(1.736)	0	0	0
2018/04/10	R186	01/11/2018			Bond Future	8.1330	117.8127	8.1547	117.6744	0.267	0.0000	0.0000	0
2018/04/10	R186	01/11/2018	8.46	Put	Bond Future	1,627.4800	1.6275	1,672.2700	1.6723	2.752	0	0	0
2018/04/10	R186	01/11/2018	8.46	Call	Bond Future	3,689.2500	3.6893	3,595.7600	3.5958	(2.534)	0	0	5,000
2018/04/10	R186	01/11/2018	8.53	Call	Bond Future	3,983.2400	3.9832	3,886.4200	3.8864	(2.431)	0	0	0
2018/04/10	R186	01/11/2018	8.53	Put	Bond Future	1,486.4600	1.4865	1,527.9200	1.5279	2.789	0	0	0
2018/04/10	R186	01/11/2018	7.96	Call	Bond Future	1,902.5200	1.9025	1,836.9200	1.8369	(3.448)	0	0	5,000
2018/04/10	R186	01/11/2018	8.54	Call	Bond Future	4,026.0500	4.0261	3,928.7700	3.9288	(2.416)	0	0	0
2018/04/10	R186	01/11/2018	9.14	Put	Bond Future	643.5500	0.6436	663.1300	0.6631	3.042	0	0	5,000
2018/04/10	R186	01/11/2018	8.52	Call	Bond Future	3,940.9300	3.9409	3,844.5800	3.8446	(2.445)	0	0	0
2018/04/10	R186	01/11/2018	8.52	Put	Bond Future	1,506.1600	1.5062	1,548.0900	1.5481	2.784	0	0	0
2018/04/10	R197	03/05/2018	304.46	Call	Bond Future	4,907.2100	4.9072	4,909.8900	4.9099	0.055	0	0	0
2018/04/10	R197	03/05/2018			Bond Future	309.3672	309.3672	309.3699	309.3699	0.001	0.0000	0.0000	2,388
2018/04/10	R197	03/05/2018	304.44	Call	Bond Future	4,927.2100	4.9272	4,929.8900	4.9299	0.054	0	0	0
2018/04/10	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R197	03/05/2018	304.45	Call	Bond Future	4,917.2100	4.9172	4,919.8900	4.9199	0.055	0	0	0
2018/04/10	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R202	03/05/2018	247.48	Put	Bond Future	256.8100	0.2568	548.2200	0.5482	113.473	0	0	0
2018/04/10	R202	03/05/2018	247.47	Call	Bond Future	3,125.7300	3.1257	2,049.7900	2.0498	(34.422)	0	0	0
2018/04/10	R202	03/05/2018			Bond Future	250.3406	250.3406	248.9746	248.9746	(0.546)	0.0000	0.0000	23,110
2018/04/10	R202	03/05/2018	247.48	Call	Bond Future	3,117.3900	3.1174	2,042.8200	2.0428	(34.470)	0	0	0
2018/04/10	R202	03/05/2018	247.47	Put	Bond Future	255.1500	0.2552	545.1900	0.5452	113.674	0	0	0
2018/04/10	R202	03/05/2018	247.49	Call	Bond Future	3,109.0600	3.1091	2,035.8500	2.0359	(34.519)	0	0	0
2018/04/10	R202	03/05/2018	247.49	Put	Bond Future	258.4800	0.2585	551.2500	0.5513	113.266	0	0	0
2018/04/10	R204	03/05/2018	7.10	Put	Bond Future	1,033.8000	1.0338	888.5100	0.8885	(14.054)	0	0	0
2018/04/10	R204	03/05/2018			Bond Future	6.7215	103.7857	6.7466	103.7706	0.374	0.0000	0.0000	21,647
2018/04/10	R204	03/05/2018	7.09	Call	Bond Future	1,258.8600	1.2589	1,098.3800	1.0984	(12.748)	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
2018/04/10	R204	03/05/2018	7.09	Put	Bond Future	1,036.6600	1.0367	891.3500	0.8914	(14.017)	0	0	0
2018/04/10	R204	03/05/2018	7.10	Call	Bond Future	1,262.0200	1.2620	1,101.5600	1.1016	(12.715)	0	0	0
2018/04/10	R204	03/05/2018	7.08	Call	Bond Future	1,255.7000	1.2557	1,095.2000	1.0952	(12.782)	0	0	0
2018/04/10	R204	03/05/2018	7.08	Put	Bond Future	1,039.5200	1.0395	894.1900	0.8942	(13.980)	0	0	0
2018/04/10	R207	03/05/2018	7.57	Call	Bond Future	1,054.1500	1.0542	1,011.8300	1.0118	(4.015)	0	0	0
2018/04/10	R207	03/05/2018	7.56	Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2018/04/10	R207	03/05/2018			Bond Future	6.8964	102.8032	6.9233	102.7608	0.390	0.0000	0.0000	23,504
2018/04/10	R207	03/05/2018	7.58	Call	Bond Future	1,069.6800	1.0697	1,027.3600	1.0274	(3.956)	0	0	0
2018/04/10	R207	03/05/2018	7.58	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2018/04/10	R207	03/05/2018	7.57	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2018/04/10	R207	03/05/2018	7.56	Call	Bond Future	1,038.6100	1.0386	996.3000	0.9963	(4.074)	0	0	0
2018/04/10	R208	03/05/2018	7.77	Call	Bond Future	1,603.5600	1.6036	1,550.3100	1.5503	(3.321)	0	0	0
2018/04/10	R208	03/05/2018			Bond Future	7.1379	99.6920	7.1588	99.6387	0.292	0.0000	0.0000	36,094
2018/04/10	R208	03/05/2018	7.77	Put	Bond Future	1.2600	0.0013	1.3500	0.0014	7.143	0	0	0
2018/04/10	R208	03/05/2018	7.78	Call	Bond Future	1,628.5200	1.6285	1,575.2700	1.5753	(3.270)	0	0	0
2018/04/10	R208	03/05/2018	7.79	Put	Bond Future	1.0200	0.0010	1.1000	0.0011	7.843	0	0	0
2018/04/10	R208	03/05/2018	7.78	Put	Bond Future	1.1300	0.0011	1.2200	0.0012	7.965	0	0	0
2018/04/10	R208	03/05/2018	7.79	Call	Bond Future	1,653.4900	1.6535	1,600.2300	1.6002	(3.221)	0	0	0
2018/04/10	R209	03/05/2018	9.85	Put	Bond Future	3.2200	0.0032	3.1300	0.0031	(2.795)	0	0	0
2018/04/10	R209	03/05/2018	10.00	Call	Bond Future	7,817.9800	7.8180	7,672.7900	7.6728	(1.857)	0	0	0
2018/04/10	R209	03/05/2018	10.73	Call	Bond Future	12,179.0400	12.1790	12,033.9000	12.0339	(1.192)	0	0	0
2018/04/10	R209	03/05/2018	9.75	Call	Bond Future	6,227.8400	6.2278	6,082.6200	6.0826	(2.332)	0	0	435
2018/04/10	R209	03/05/2018	9.77	Call	Bond Future	6,356.7000	6.3567	6,211.4700	6.2115	(2.285)	0	0	0
2018/04/10	R209	03/05/2018	9.30	Call	Bond Future	3,313.1600	3.3132	3,172.8800	3.1729	(4.234)	0	0	0
2018/04/10	R209	03/05/2018			Bond Future	8.8503	77.4941	8.8700	77.3490	0.223	0.0000	0.0000	86,994
2018/04/10	R209	03/05/2018	9.85	Call	Bond Future	6,869.2500	6.8692	6,724.0200	6.7240	(2.114)	0	0	0
2018/04/10	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/10	R209	03/05/2018	10.22	Call	Bond Future	9,177.4400	9.1774	9,032.2900	9.0323	(1.582)	0	0	0
2018/04/10	R209	03/05/2018	10.22	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	435
2018/04/10	R209	03/05/2018	9.75	Put	Bond Future	6.7900	0.0068	6.7100	0.0067	(1.178)	0	0	0
2018/04/10	R209	03/05/2018	9.86	Call	Bond Future	6,933.0000	6.9330	6,787.7700	6.7878	(2.095)	0	0	0
2018/04/10	R209	03/05/2018	10.00	Put	Bond Future	0.8600	0.0009	0.8100	0.0008	(5.814)	0	0	11,067
2018/04/10	R209	03/05/2018	9.47	Put	Bond Future	39.8800	0.0399	41.0000	0.0410	2.808	0	0	250
2018/04/10	R209	03/05/2018	9.77	Put	Bond Future	5.9500	0.0060	5.8600	0.0059	(1.513)	0	0	250
2018/04/10	R209	03/05/2018	9.30	Put	Bond Future	106.8000	0.1068	111.6600	0.1117	4.551	0	0	0
2018/04/10	R209	03/05/2018	8.95	Put	Bond Future	604.4600	0.6045	641.2000	0.6412	6.078	0	0	0
2018/04/10	R209	03/05/2018	9.86	Put	Bond Future	2.9600	0.0030	2.8700	0.0029	(3.041)	0	0	0
2018/04/10	R209	03/05/2018	9.84	Call	Bond Future	6,805.4300	6.8054	6,660.2000	6.6602	(2.134)	0	0	0
2018/04/10	R209	03/05/2018	9.84	Put	Bond Future	3.5000	0.0035	3.4100	0.0034	(2.571)	0	0	0
2018/04/10	R209	03/05/2018	9.19	Put	Bond Future	192.8000	0.1928	203.1100	0.2031	5.348	0	0	0
2018/04/10	R209	03/05/2018	9.19	Call	Bond Future	2,633.2900	2.6333	2,498.4600	2.4985	(5.120)	0	0	250
2018/04/10	R209	03/05/2018	9.47	Call	Bond Future	4,407.1500	4.4071	4,263.1300	4.2631	(3.268)	0	0	0
2018/04/10	R209	03/05/2018	8.95	Call	Bond Future	1,332.8000	1.3328	1,224.4000	1.2244	(8.133)	0	0	0
2018/04/10	R209	02/08/2018	9.66	Call	Bond Future	5,942.8900	5.9429	5,814.0900	5.8141	(2.167)	0	0	435
2018/04/10	R209	02/08/2018	8.49	Call	Bond Future	953.5900	0.9536	902.3700	0.9024	(5.371)	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
2018/04/10	R209	02/08/2018	8.46	Put	Bond Future	4,077.8200	4.0778	4,176.8600	4.1769	2.429	0	0	0
2018/04/10	R209	02/08/2018	8.96	Put	Bond Future	1,942.9500	1.9429	2,000.2100	2.0002	2.947	0	0	0
2018/04/10	R209	02/08/2018	10.38	Call	Bond Future	9,965.4000	9.9654	9,821.4800	9.8215	(1.444)	0	0	0
2018/04/10	R209	02/08/2018	9.21	Call	Bond Future	3,603.2900	3.6033	3,495.5700	3.4956	(2.989)	0	0	0
2018/04/10	R209	02/08/2018	10.39	Put	Bond Future	105.7400	0.1057	109.4700	0.1095	3.528	0	0	0
2018/04/10	R209	02/08/2018			Bond Future	8.8852	78.9256	8.9055	78.7779	0.228	0.0000	0.0000	816
2018/04/10	R209	02/08/2018	9.43	Call	Bond Future	4,707.6400	4.7076	4,588.0700	4.5881	(2.540)	0	0	0
2018/04/10	R209	02/08/2018	9.43	Put	Bond Future	880.5300	0.8805	908.7000	0.9087	3.199	0	0	5,000
2018/04/10	R209	02/08/2018	10.84	Call	Bond Future	12,539.7300	12.5397	12,393.0200	12.3930	(1.170)	0	0	0
2018/04/10	R209	02/08/2018	10.84	Put	Bond Future	28.8200	0.0288	29.8500	0.0298	3.574	0	0	435
2018/04/10	R209	02/08/2018	10.21	Call	Bond Future	9,003.6300	9.0036	8,861.7700	8.8618	(1.576)	0	0	0
2018/04/10	R209	02/08/2018	10.21	Put	Bond Future	169.8100	0.1698	175.6900	0.1757	3.463	0	0	435
2018/04/10	R209	02/08/2018	8.49	Put	Bond Future	3,915.7600	3.9158	4,012.2800	4.0123	2.465	0	0	0
2018/04/10	R209	02/08/2018	8.96	Call	Bond Future	2,485.5600	2.4856	2,395.0800	2.3951	(3.640)	0	0	5,000
2018/04/10	R209	02/08/2018	9.21	Put	Bond Future	1,287.2200	1.2872	1,327.2400	1.3272	3.109	0	0	500
2018/04/10	R209	02/08/2018	8.83	Call	Bond Future	1,978.5300	1.9785	1,898.3800	1.8984	(4.051)	0	0	0
2018/04/10	R209	02/08/2018	8.83	Put	Bond Future	2,382.5800	2.3826	2,450.1700	2.4502	2.837	0	0	500
2018/04/10	R209	02/08/2018	9.66	Put	Bond Future	583.9300	0.5839	602.8700	0.6029	3.244	0	0	0
2018/04/10	R209	02/08/2018	8.46	Call	Bond Future	884.0700	0.8841	835.3700	0.8354	(5.509)	0	0	5,000
2018/04/10	R209	02/08/2018	10.38	Put	Bond Future	108.6400	0.1086	112.4600	0.1125	3.516	0	0	0
2018/04/10	R209	02/08/2018	10.39	Call	Bond Future	10,021.9500	10.0220	9,877.9400	9.8779	(1.437)	0	0	0
2018/04/10	R209	02/08/2018	10.40	Call	Bond Future	10,078.5000	10.0785	9,934.3800	9.9344	(1.430)	0	0	0
2018/04/10	R209	02/08/2018	10.40	Put	Bond Future	102.9200	0.1029	106.5400	0.1065	3.517	0	0	0
2018/04/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R209	01/11/2018	9.34	Put	Bond Future	1,886.6100	1.8866	1,930.3400	1.9303	2.318	0	0	0
2018/04/10	R209	01/11/2018	1,016.00	Call	Bond Future	76,363.9500	76.3640	76,213.5300	76.2135	(0.197)	0	0	0
2018/04/10	R209	01/11/2018	9.97	Call	Bond Future	7,923.4700	7.9235	7,794.4900	7.7945	(1.628)	0	0	0
2018/04/10	R209	01/11/2018			Bond Future	8.9196	77.2518	8.9405	77.1014	0.234	0.0000	0.0000	0
2018/04/10	R209	01/11/2018	1,016.01	Call	Bond Future	76,363.9500	76.3640	76,213.5300	76.2135	(0.197)	0	0	0
2018/04/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R209	01/11/2018	1,015.99	Call	Bond Future	76,363.9400	76.3639	76,213.5200	76.2135	(0.197)	0	0	0
2018/04/10	R209	01/11/2018	9.34	Call	Bond Future	4,839.4300	4.8394	4,732.7400	4.7327	(2.205)	0	0	0
2018/04/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R209	01/11/2018	9.97	Put	Bond Future	848.5300	0.8485	869.9700	0.8700	2.527	0	0	0
2018/04/10	R209	01/11/2018	10.57	Call	Bond Future	11,006.8800	11.0069	10,865.4400	10.8654	(1.285)	0	0	0
2018/04/10	R209	01/11/2018	10.57	Put	Bond Future	316.7100	0.3167	325.6900	0.3257	2.835	0	0	0
2018/04/10	R209	01/11/2018	9.94	Call	Bond Future	7,774.4900	7.7745	7,646.3700	7.6464	(1.648)	0	0	0
2018/04/10	R209	01/11/2018	9.94	Put	Bond Future	888.0200	0.8880	910.3200	0.9103	2.511	0	0	0
2018/04/10	R210	03/05/2018	191.45	Call	Bond Future	1,088.5400	1.0885	1,091.7200	1.0917	0.292	0	0	0
2018/04/10	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R210	03/05/2018			Bond Future	192.5385	192.5385	192.5417	192.5417	0.002	0.0000	0.0000	2,159
2018/04/10	R210	03/05/2018	191.46	Call	Bond Future	1,078.5400	1.0785	1,081.7200	1.0817	0.295	0	0	0
2018/04/10	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R210	03/05/2018	191.44	Call	Bond Future	1,098.5400	1.0985	1,101.7200	1.1017	0.289	0	0	0
2018/04/10	R212	03/05/2018	154.30	Call	Bond Future	1,342.1000	1.3421	1,343.5700	1.3436	0.110	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
2018/04/10	R212	03/05/2018			Bond Future	155.6421	155.6421	155.6436	155.6436	0.001	0.0000	0.0000	4,755
2018/04/10	R212	03/05/2018	154.28	Call	Bond Future	1,362.1000	1.3621	1,363.5700	1.3636	0.108	0	0	0
2018/04/10	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R212	03/05/2018	154.29	Call	Bond Future	1,352.1000	1.3521	1,353.5700	1.3536	0.109	0	0	0
2018/04/10	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/10	R213	03/05/2018	9.57	Put	Bond Future	1.6000	0.0016	1.5400	0.0015	(3.750)	0	0	0
2018/04/10	R213	03/05/2018	9.56	Call	Bond Future	6,801.2400	6.8012	6,661.1700	6.6612	(2.059)	0	0	0
2018/04/10	R213	03/05/2018			Bond Future	8.5443	89.4084	8.5641	89.2683	0.232	0.0000	0.0000	45,155
2018/04/10	R213	03/05/2018	9.57	Call	Bond Future	6,864.4200	6.8644	6,724.3500	6.7243	(2.041)	0	0	0
2018/04/10	R213	03/05/2018	9.56	Put	Bond Future	1.7500	0.0018	1.6900	0.0017	(3.429)	0	0	0
2018/04/10	R213	03/05/2018	9.58	Call	Bond Future	6,927.5200	6.9275	6,787.4600	6.7875	(2.022)	0	0	0
2018/04/10	R213	03/05/2018	9.58	Put	Bond Future	1.4500	0.0014	1.4000	0.0014	(3.448)	0	0	0
2018/04/10	R213	02/08/2018	9.06	Call	Bond Future	4,166.7800	4.1668	4,054.0100	4.0540	(2.706)	0	0	0
2018/04/10	R213	02/08/2018	9.05	Put	Bond Future	888.2800	0.8883	918.4500	0.9184	3.396	0	0	0
2018/04/10	R213	02/08/2018			Bond Future	8.5754	91.0599	8.5959	90.9175	0.238	0.0000	0.0000	1
2018/04/10	R213	02/08/2018	9.07	Call	Bond Future	4,217.1800	4.2172	4,103.9100	4.1039	(2.686)	0	0	0
2018/04/10	R213	02/08/2018	9.07	Put	Bond Future	856.3800	0.8564	885.5500	0.8856	3.406	0	0	0
2018/04/10	R213	02/08/2018	9.06	Put	Bond Future	872.2000	0.8722	901.8700	0.9019	3.402	0	0	0
2018/04/10	R213	02/08/2018	9.05	Call	Bond Future	4,116.5700	4.1166	4,004.3000	4.0043	(2.727)	0	0	0
2018/04/10	R214	03/05/2018	9.99	Put	Bond Future	3.5400	0.0035	3.2800	0.0033	(7.345)	0	0	0
2018/04/10	R214	03/05/2018			Bond Future	8.9651	77.4241	8.9799	77.3093	0.164	0.0000	0.0000	44,708
2018/04/10	R214	03/05/2018	9.98	Call	Bond Future	7,316.7600	7.3168	7,201.6200	7.2016	(1.574)	0	0	0
2018/04/10	R214	03/05/2018	9.98	Put	Bond Future	3.8400	0.0038	3.5600	0.0036	(7.292)	0	0	0
2018/04/10	R214	03/05/2018	9.99	Call	Bond Future	7,382.8200	7.3828	7,267.7000	7.2677	(1.559)	0	0	0
2018/04/10	R214	03/05/2018	9.97	Call	Bond Future	7,250.6100	7.2506	7,135.4600	7.1355	(1.588)	0	0	0
2018/04/10	R214	03/05/2018	9.97	Put	Bond Future	4.1600	0.0042	3.8700	0.0039	(6.971)	0	0	0
2018/04/10	R248	03/05/2018	10.06	Call	Bond Future	9,853.9400	9.8539	9,654.5800	9.6546	(2.023)	0	0	0
2018/04/10	R248	03/05/2018	10.05	Put	Bond Future	5.3000	0.0053	5.1100	0.0051	(3.585)	0	0	0
2018/04/10	R248	03/05/2018			Bond Future	8.9902	99.1406	9.0100	98.9414	0.220	0.0000	0.0000	90,928
2018/04/10	R248	03/05/2018	10.07	Call	Bond Future	9,937.4000	9.9374	9,738.0500	9.7380	(2.006)	0	0	0
2018/04/10	R248	03/05/2018	10.07	Put	Bond Future	4.6900	0.0047	4.5100	0.0045	(3.838)	0	0	0
2018/04/10	R248	03/05/2018	10.06	Put	Bond Future	4.9900	0.0050	4.8000	0.0048	(3.808)	0	0	0
2018/04/10	R248	03/05/2018	10.05	Call	Bond Future	9,770.3500	9.7703	9,570.9900	9.5710	(2.040)	0	0	0

**Total**

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