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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2018 TO 11/04/2018

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
2018/04/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	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
2018/04/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	2025	03/05/2018	133.21	Call	Bond Future	2,104.8100	2.1048	2,524.9800	2.5250	19.962	0	0	0
2018/04/11	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2025	03/05/2018			Bond Future	135.3148	135.3148	135.7350	135.7350	0.311	0.0000	0.0000	1,033
2018/04/11	2025	03/05/2018	133.22	Call	Bond Future	2,094.8100	2.0948	2,514.9800	2.5150	20.058	0	0	0
2018/04/11	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2025	03/05/2018	133.20	Call	Bond Future	2,114.8100	2.1148	2,534.9800	2.5350	19.868	0	0	0
2018/04/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	173.3400	0.1733	100.000	0	0	0
2018/04/11	2025	02/08/2018			Bond Future	136.4419	136.4419	136.8233	136.8233	0.280	0.0000	0.0000	0
2018/04/11	2025	02/08/2018	136.65	Put	Bond Future	208.0700	0.2081	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	163.3400	0.1633	100.000	0	0	0
2018/04/11	2025	02/08/2018	136.67	Put	Bond Future	228.0700	0.2281	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2025	02/08/2018	136.66	Put	Bond Future	218.0700	0.2181	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	153.3400	0.1533	100.000	0	0	0
2018/04/11	2029	03/05/2018			Bond Future	103.2140	103.2140	103.2114	103.2114	(0.003)	0.0000	0.0000	1,370
2018/04/11	2029	02/08/2018			Bond Future	105.1266	105.1266	105.0885	105.0885	(0.036)	0.0000	0.0000	0
2018/04/11	2030	03/05/2018	9.51	Call	Bond Future	6,908.1400	6.9081	6,868.2000	6.8682	(0.578)	0	0	0
2018/04/11	2030	03/05/2018			Bond Future	8.4956	98.4873	8.5011	98.4476	0.065	0.0000	0.0000	95,864
2018/04/11	2030	03/05/2018	9.49	Call	Bond Future	6,778.9000	6.7789	6,738.9200	6.7389	(0.590)	0	0	0
2018/04/11	2030	03/05/2018	9.49	Put	Bond Future	2.1400	0.0021	1.8000	0.0018	(15.888)	0	0	0
2018/04/11	2030	03/05/2018	9.51	Put	Bond Future	1.8100	0.0018	1.5100	0.0015	(16.575)	0	0	0
2018/04/11	2030	03/05/2018	9.50	Call	Bond Future	6,843.5700	6.8436	6,803.6000	6.8036	(0.584)	0	0	0
2018/04/11	2030	03/05/2018	9.50	Put	Bond Future	1.9900	0.0020	1.6600	0.0017	(16.583)	0	0	0
2018/04/11	2030	02/08/2018	9.46	Put	Bond Future	343.7300	0.3437	350.7800	0.3508	2.051	0	0	0
2018/04/11	2030	02/08/2018	8.51	Call	Bond Future	1,893.1200	1.8931	1,835.6100	1.8356	(3.038)	0	0	7,850
2018/04/11	2030	02/08/2018	8.91	Call	Bond Future	3,620.8400	3.6208	3,543.5200	3.5435	(2.135)	0	0	7,850
2018/04/11	2030	02/08/2018			Bond Future	8.5323	96.3010	8.5464	96.2020	0.165	0.0000	0.0000	127
2018/04/11	2030	02/08/2018	9.46	Call	Bond Future	6,588.7500	6.5888	6,496.7900	6.4968	(1.396)	0	0	0
2018/04/11	2030	02/08/2018	8.51	Put	Bond Future	2,050.2500	2.0503	2,091.7500	2.0918	2.024	0	0	0
2018/04/11	2030	02/08/2018	9.47	Call	Bond Future	6,646.0900	6.6461	6,553.9700	6.5540	(1.386)	0	0	0
2018/04/11	2030	02/08/2018	9.45	Put	Bond Future	350.8200	0.3508	358.0200	0.3580	2.052	0	0	0
2018/04/11	2030	02/08/2018	8.91	Put	Bond Future	1,009.7200	1.0097	1,031.4100	1.0314	2.148	0	0	0
2018/04/11	2030	02/08/2018	9.50	Call	Bond Future	6,818.5100	6.8185	6,725.9300	6.7259	(1.358)	0	0	0
2018/04/11	2030	02/08/2018	9.47	Put	Bond Future	336.7800	0.3368	343.6700	0.3437	2.046	0	0	0
2018/04/11	2030	02/08/2018	9.45	Call	Bond Future	6,531.5000	6.5315	6,439.6900	6.4397	(1.406)	0	0	0
2018/04/11	2030	02/08/2018	9.50	Put	Bond Future	316.7100	0.3167	323.1400	0.3231	2.030	0	0	7,850
2018/04/11	2032	03/05/2018	9.71	Put	Bond Future	1.8800	0.0019	1.4900	0.0015	(20.745)	0	0	0
2018/04/11	2032	03/05/2018	9.70	Call	Bond Future	7,547.5500	7.5475	7,544.2600	7.5443	(0.044)	0	0	0
2018/04/11	2032	03/05/2018			Bond Future	8.6753	97.4458	8.6757	97.4430	0.004	0.0000	0.0000	60,184

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
2018/04/11	2032	03/05/2018	9.71	Call	Bond Future	7,616.8700	7.6169	7,613.6000	7.6136	(0.043)	0	0	0
2018/04/11	2032	03/05/2018	9.70	Put	Bond Future	2.0200	0.0020	1.6100	0.0016	(20.297)	0	0	0
2018/04/11	2032	03/05/2018	9.72	Call	Bond Future	7,686.1300	7.6861	7,682.8800	7.6829	(0.042)	0	0	0
2018/04/11	2032	03/05/2018	9.72	Put	Bond Future	1.7500	0.0018	1.3800	0.0014	(21.143)	0	0	0
2018/04/11	2032	02/08/2018	9.67	Call	Bond Future	7,375.8000	7.3758	7,316.4300	7.3164	(0.805)	0	0	0
2018/04/11	2032	02/08/2018	9.66	Put	Bond Future	387.2400	0.3872	389.0800	0.3891	0.475	0	0	0
2018/04/11	2032	02/08/2018			Bond Future	8.7115	99.2461	8.7195	99.1849	0.091	0.0000	0.0000	2
2018/04/11	2032	02/08/2018	9.68	Call	Bond Future	7,437.5400	7.4375	7,378.1000	7.3781	(0.799)	0	0	0
2018/04/11	2032	02/08/2018	9.68	Put	Bond Future	372.2600	0.3723	373.9600	0.3740	0.457	0	0	0
2018/04/11	2032	02/08/2018	9.67	Put	Bond Future	379.6800	0.3797	381.4500	0.3815	0.466	0	0	0
2018/04/11	2032	02/08/2018	9.66	Call	Bond Future	7,314.1200	7.3141	7,254.8200	7.2548	(0.811)	0	0	0
2018/04/11	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2033	03/05/2018			Bond Future	108.4623	108.4623	108.4594	108.4594	(0.003)	0.0000	0.0000	6,055
2018/04/11	2033	03/05/2018	107.70	Call	Bond Future	762.2500	0.7622	759.3600	0.7594	(0.379)	0	0	0
2018/04/11	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2033	03/05/2018	107.71	Call	Bond Future	752.2500	0.7522	749.3600	0.7494	(0.384)	0	0	0
2018/04/11	2033	03/05/2018	107.69	Call	Bond Future	772.2500	0.7722	769.3600	0.7694	(0.374)	0	0	0
2018/04/11	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2033	02/08/2018	109.94	Call	Bond Future	532.1500	0.5322	492.0700	0.4921	(7.532)	0	0	0
2018/04/11	2033	02/08/2018			Bond Future	110.4722	110.4722	110.4321	110.4321	(0.036)	0.0000	0.0000	1,515
2018/04/11	2033	02/08/2018	109.92	Call	Bond Future	552.1500	0.5522	512.0700	0.5121	(7.259)	0	0	0
2018/04/11	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2033	02/08/2018	109.93	Call	Bond Future	542.1500	0.5422	502.0700	0.5021	(7.393)	0	0	0
2018/04/11	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2037	03/05/2018	9.99	Call	Bond Future	8,580.3500	8.5803	8,667.4400	8.6674	1.015	0	0	0
2018/04/11	2037	03/05/2018	9.97	Put	Bond Future	3.6800	0.0037	2.7000	0.0027	(26.630)	0	0	0
2018/04/11	2037	03/05/2018			Bond Future	8.9369	98.3160	8.9269	98.4039	(0.112)	0.0000	0.0000	46,822
2018/04/11	2037	03/05/2018	9.99	Put	Bond Future	3.2200	0.0032	2.3500	0.0024	(27.019)	0	0	0
2018/04/11	2037	03/05/2018	9.97	Call	Bond Future	8,429.0800	8.4291	8,516.0600	8.5161	1.032	0	0	0
2018/04/11	2037	03/05/2018	9.98	Put	Bond Future	3.4400	0.0034	2.5200	0.0025	(26.744)	0	0	0
2018/04/11	2037	03/05/2018	9.98	Call	Bond Future	8,504.7600	8.5048	8,591.8000	8.5918	1.023	0	0	0
2018/04/11	2037	02/08/2018	9.96	Put	Bond Future	458.9700	0.4590	448.6900	0.4487	(2.240)	0	0	0
2018/04/11	2037	02/08/2018	9.95	Call	Bond Future	8,336.7200	8.3367	8,357.3700	8.3574	0.248	0	0	0
2018/04/11	2037	02/08/2018			Bond Future	8.9790	95.8762	8.9754	95.9073	(0.040)	0.0000	0.0000	731
2018/04/11	2037	02/08/2018	9.96	Call	Bond Future	8,403.9200	8.4039	8,424.7000	8.4247	0.247	0	0	0
2018/04/11	2037	02/08/2018	9.95	Put	Bond Future	467.5700	0.4676	457.1600	0.4572	(2.226)	0	0	0
2018/04/11	2037	02/08/2018	9.97	Call	Bond Future	8,471.2800	8.4713	8,492.1800	8.4922	0.247	0	0	0
2018/04/11	2037	02/08/2018	9.97	Put	Bond Future	450.6300	0.4506	440.4700	0.4405	(2.255)	0	0	0
2018/04/11	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2038	03/05/2018	132.27	Call	Bond Future	1,364.4600	1.3645	1,361.1100	1.3611	(0.246)	0	0	0
2018/04/11	2038	03/05/2018			Bond Future	133.6345	133.6345	133.6311	133.6311	(0.003)	0.0000	0.0000	8,991
2018/04/11	2038	03/05/2018	132.28	Call	Bond Future	1,354.4600	1.3545	1,351.1100	1.3511	(0.247)	0	0	0
2018/04/11	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2038	03/05/2018	132.29	Call	Bond Future	1,344.4600	1.3445	1,341.1100	1.3411	(0.249)	0	0	0

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2018/04/11	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	41.4500	0.0414	100.000	0	0	0
2018/04/11	2038	02/08/2018			Bond Future	134.5577	134.5577	134.5085	134.5085	(0.037)	0.0000	0.0000	0
2018/04/11	2038	02/08/2018	134.54	Call	Bond Future	17.7500	0.0177	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	31.4500	0.0315	100.000	0	0	0
2018/04/11	2038	02/08/2018	134.55	Call	Bond Future	7.7500	0.0078	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2038	02/08/2018	134.53	Call	Bond Future	27.7500	0.0277	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	21.4500	0.0215	100.000	0	0	0
2018/04/11	2040	03/05/2018	10.08	Put	Bond Future	3.1600	0.0032	2.3000	0.0023	(27.215)	0	0	0
2018/04/11	2040	03/05/2018			Bond Future	8.9969	102.4163	8.9868	102.5122	(0.112)	0.0000	0.0000	45,891
2018/04/11	2040	03/05/2018	10.07	Call	Bond Future	9,404.9400	9.4049	9,499.9200	9.4999	1.010	0	0	0
2018/04/11	2040	03/05/2018	10.07	Put	Bond Future	3.3800	0.0034	2.4600	0.0025	(27.219)	0	0	0
2018/04/11	2040	03/05/2018	8.50	Put	Bond Future	4,939.4100	4.9394	4,842.0600	4.8421	(1.971)	0	0	0
2018/04/11	2040	03/05/2018	8.50	Call	Bond Future	48.6800	0.0487	47.2300	0.0472	(2.979)	0	0	1,011
2018/04/11	2040	03/05/2018	10.08	Call	Bond Future	9,485.5500	9.4855	9,580.5900	9.5806	1.002	0	0	0
2018/04/11	2040	03/05/2018	10.06	Call	Bond Future	9,324.2300	9.3242	9,419.1600	9.4192	1.018	0	0	0
2018/04/11	2040	03/05/2018	10.06	Put	Bond Future	3.6100	0.0036	2.6400	0.0026	(26.870)	0	0	0
2018/04/11	2040	03/05/2018	10.00	Put	Bond Future	5.3200	0.0053	3.9600	0.0040	(25.564)	0	0	0
2018/04/11	2040	03/05/2018	10.00	Call	Bond Future	8,837.7900	8.8378	8,932.3300	8.9323	1.070	0	0	1,500
2018/04/11	2040	03/05/2018	9.00	Put	Bond Future	1,182.0900	1.1821	1,109.3900	1.1094	(6.150)	0	0	0
2018/04/11	2040	03/05/2018	9.00	Call	Bond Future	1,211.4600	1.2115	1,234.6600	1.2347	1.915	0	0	1,239
2018/04/11	2040	02/08/2018	10.04	Call	Bond Future	9,224.5400	9.2245	9,249.7800	9.2498	0.274	0	0	0
2018/04/11	2040	02/08/2018	10.03	Put	Bond Future	503.3300	0.5033	491.7500	0.4917	(2.301)	0	0	0
2018/04/11	2040	02/08/2018			Bond Future	9.0389	99.8019	9.0350	99.8386	(0.043)	0.0000	0.0000	420
2018/04/11	2040	02/08/2018	10.05	Call	Bond Future	9,296.5600	9.2966	9,321.9400	9.3219	0.273	0	0	0
2018/04/11	2040	02/08/2018	10.05	Put	Bond Future	485.3500	0.4853	474.0500	0.4741	(2.328)	0	0	0
2018/04/11	2040	02/08/2018	10.04	Put	Bond Future	494.2600	0.4943	482.8200	0.4828	(2.315)	0	0	0
2018/04/11	2040	02/08/2018	10.03	Call	Bond Future	9,152.5700	9.1526	9,177.6700	9.1777	0.274	0	0	0
2018/04/11	2044	03/05/2018	10.10	Call	Bond Future	9,371.4700	9.3715	9,468.7400	9.4687	1.038	0	0	0
2018/04/11	2044	03/05/2018	10.09	Put	Bond Future	4.2700	0.0043	3.1400	0.0031	(26.464)	0	0	0
2018/04/11	2044	03/05/2018			Bond Future	9.0466	99.3779	9.0365	99.4762	(0.112)	0.0000	0.0000	28,181
2018/04/11	2044	03/05/2018	10.11	Call	Bond Future	9,452.7700	9.4528	9,550.0900	9.5501	1.030	0	0	0
2018/04/11	2044	03/05/2018	10.11	Put	Bond Future	3.7600	0.0038	2.7500	0.0028	(26.862)	0	0	0
2018/04/11	2044	03/05/2018	10.10	Put	Bond Future	4.0000	0.0040	2.9400	0.0029	(26.500)	0	0	0
2018/04/11	2044	03/05/2018	10.09	Call	Bond Future	9,290.0800	9.2901	9,387.2800	9.3873	1.046	0	0	0
2018/04/11	2044	02/08/2018	10.07	Call	Bond Future	9,255.3400	9.2553	9,283.5300	9.2835	0.305	0	0	0
2018/04/11	2044	02/08/2018			Bond Future	9.0877	96.8326	9.0835	96.8736	(0.047)	0.0000	0.0000	0
2018/04/11	2044	02/08/2018	10.05	Call	Bond Future	9,111.0700	9.1111	9,138.9500	9.1389	0.306	0	0	0
2018/04/11	2044	02/08/2018	10.05	Put	Bond Future	568.9900	0.5690	555.9100	0.5559	(2.299)	0	0	0
2018/04/11	2044	02/08/2018	10.07	Put	Bond Future	549.3400	0.5493	536.5700	0.5366	(2.325)	0	0	0
2018/04/11	2044	02/08/2018	10.06	Call	Bond Future	9,183.2400	9.1832	9,211.2700	9.2113	0.305	0	0	0
2018/04/11	2044	02/08/2018	10.06	Put	Bond Future	559.1400	0.5591	546.2100	0.5462	(2.312)	0	0	0
2018/04/11	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2046	03/05/2018			Bond Future	126.0785	126.0785	125.8262	125.8262	(0.200)	0.0000	0.0000	10,874
2018/04/11	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/11	2046	03/05/2018	127.93	Put	Bond Future	1,851.4900	1.8515	2,103.8000	2.1038	13.627	0	0	0
2018/04/11	2046	03/05/2018	127.95	Put	Bond Future	1,871.4900	1.8715	2,123.8000	2.1238	13.482	0	0	0
2018/04/11	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2046	03/05/2018	127.94	Put	Bond Future	1,861.4900	1.8615	2,113.8000	2.1138	13.554	0	0	0
2018/04/11	2046	02/08/2018	128.78	Put	Bond Future	365.1700	0.3652	665.2000	0.6652	82.162	0	0	0
2018/04/11	2046	02/08/2018			Bond Future	128.4148	128.4148	128.1148	128.1148	(0.234)	0.0000	0.0000	0
2018/04/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2046	02/08/2018	128.77	Put	Bond Future	355.1700	0.3552	655.2000	0.6552	84.475	0	0	0
2018/04/11	2046	02/08/2018	128.79	Put	Bond Future	375.1700	0.3752	675.2000	0.6752	79.972	0	0	0
2018/04/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	03/05/2018	135.62	Put	Bond Future	1,662.1900	1.6622	1,957.0800	1.9571	17.741	0	0	0
2018/04/11	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	03/05/2018			Bond Future	133.9578	133.9578	133.6629	133.6629	(0.220)	0.0000	0.0000	9,788
2018/04/11	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	03/05/2018	135.61	Put	Bond Future	1,652.1900	1.6522	1,947.0800	1.9471	17.848	0	0	0
2018/04/11	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	03/05/2018	135.63	Put	Bond Future	1,672.1900	1.6722	1,967.0800	1.9671	17.635	0	0	0
2018/04/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	02/08/2018	137.54	Put	Bond Future	2,832.7100	2.8327	3,178.5000	3.1785	12.207	0	0	0
2018/04/11	2050	02/08/2018	137.52	Put	Bond Future	2,812.7100	2.8127	3,158.5000	3.1585	12.294	0	0	0
2018/04/11	2050	02/08/2018			Bond Future	134.7073	134.7073	134.3615	134.3615	(0.257)	0.0000	0.0000	0
2018/04/11	2050	02/08/2018	137.53	Put	Bond Future	2,822.7100	2.8227	3,168.5000	3.1685	12.250	0	0	0
2018/04/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	AL37	03/05/2018			Index Future	587.4430	587.4430	587.2600	587.2600	(0.031)	0.0000	0.0000	0
2018/04/11	AL37	02/08/2018			Index Future	598.2960	598.2960	597.7580	597.7580	(0.090)	0.0000	0.0000	0
2018/04/11	AL7T	03/05/2018			Index Future	692.9650	692.9650	692.8200	692.8200	(0.021)	0.0000	0.0000	0
2018/04/11	AL7T	02/08/2018			Index Future	705.7660	705.7660	705.2050	705.2050	(0.079)	0.0000	0.0000	0
2018/04/11	ALBI	03/05/2018			Index Future	633.7980	633.7980	633.9700	633.9700	0.027	0.0000	0.0000	805
2018/04/11	ALBI	02/08/2018			Index Future	645.5060	645.5060	645.3040	645.3040	(0.031)	0.0000	0.0000	0
2018/04/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	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
2018/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	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
2018/04/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/11	EL28	03/05/2018	133.20	Put	Bond Future	425.8000	0.4258	1,003.8200	1.0038	135.749	0	0	0
2018/04/11	EL28	03/05/2018			Bond Future	132.7742	132.7742	132.1962	132.1962	(0.435)	0.0000	0.0000	0
2018/04/11	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	EL28	03/05/2018	133.19	Put	Bond Future	415.8000	0.4158	993.8200	0.9938	139.014	0	0	0
2018/04/11	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	EL28	03/05/2018	133.18	Put	Bond Future	405.8000	0.4058	983.8200	0.9838	142.440	0	0	0
2018/04/11	EL28	02/08/2018	134.95	Call	Bond Future	284.5900	0.2846	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	EL28	02/08/2018			Bond Future	135.2346	135.2346	134.6006	134.6006	(0.469)	0.0000	0.0000	0
2018/04/11	EL28	02/08/2018	134.93	Call	Bond Future	304.5900	0.3046	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	329.4400	0.3294	100.000	0	0	0
2018/04/11	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	349.4400	0.3494	100.000	0	0	0
2018/04/11	EL28	02/08/2018	134.94	Call	Bond Future	294.5900	0.2946	0.0000	0.0000	(100.000)	0	0	0
2018/04/11	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	339.4400	0.3394	100.000	0	0	0
2018/04/11	ES33	03/05/2018	11.22	Call	Bond Future	6,150.9000	6.1509	6,223.0800	6.2231	1.173	0	0	0
2018/04/11	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES33	03/05/2018			Bond Future	10.2121	80.2789	10.2010	80.3511	(0.109)	0.0000	0.0000	9,466
2018/04/11	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES33	03/05/2018	11.20	Call	Bond Future	6,035.8300	6.0358	6,108.0100	6.1080	1.196	0	0	0
2018/04/11	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES33	03/05/2018	11.21	Call	Bond Future	6,093.4000	6.0934	6,165.5800	6.1656	1.185	0	0	0
2018/04/11	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES33	02/08/2018	11.14	Call	Bond Future	5,145.4800	5.1455	5,171.0100	5.1710	0.496	0	0	0
2018/04/11	ES33	02/08/2018			Bond Future	10.2930	81.7620	10.2890	81.7875	(0.039)	0.0000	0.0000	0
2018/04/11	ES33	02/08/2018	11.15	Call	Bond Future	5,203.2300	5.2032	5,228.7600	5.2288	0.491	0	0	0
2018/04/11	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES33	02/08/2018	11.16	Call	Bond Future	5,260.9200	5.2609	5,286.4500	5.2864	0.485	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
2018/04/11	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	ES42	03/05/2018			Bond Future	10.3872	83.7312	10.3754	83.8204	(0.114)	0.0000	0.0000	7,957
2018/04/11	ES42	02/08/2018			Bond Future	10.4657	85.2781	10.4602	85.3189	(0.052)	0.0000	0.0000	0
2018/04/11	GOVI	03/05/2018	590.29	Call	GOVI	402,340.0000	40.2340	403,240.0000	40.3240	0.224	0	0	0
2018/04/11	GOVI	03/05/2018	590.27	Call	GOVI	402,540.0000	40.2540	403,440.0000	40.3440	0.224	0	0	0
2018/04/11	GOVI	03/05/2018			GOVI	630.5240	630.5240	630.6140	630.6140	0.014	0.0000	0.0000	475
2018/04/11	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GOVI	03/05/2018	590.28	Call	GOVI	402,440.0000	40.2440	403,340.0000	40.3340	0.224	0	0	0
2018/04/11	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GOVI	02/08/2018			GOVI	642.1720	642.1720	641.8880	641.8880	(0.044)	0.0000	0.0000	0
2018/04/11	GOVI	02/08/2018	605.71	Call	GOVI	364,620.0000	36.4620	361,780.0000	36.1780	(0.779)	0	0	0
2018/04/11	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GOVI	02/08/2018	605.72	Call	GOVI	364,520.0000	36.4520	361,680.0000	36.1680	(0.779)	0	0	0
2018/04/11	GOVI	02/08/2018	605.70	Call	GOVI	364,720.0000	36.4720	361,880.0000	36.1880	(0.779)	0	0	0
2018/04/11	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/11	IGOV	03/05/2018			Index Future	261.6530	261.6530	261.4520	261.4520	(0.077)	0.0000	0.0000	1,119
2018/04/11	IGOV	02/08/2018			Index Future	266.5010	266.5010	266.2070	266.2070	(0.110)	0.0000	0.0000	0
2018/04/11	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/11	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/11	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4500	100.4500	0.000	0.0000	0.0000	0
2018/04/11	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4200	99.4200	0.000	0.0000	0.0000	0
2018/04/11	IS01	20/06/2019			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/04/11	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/11	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/11	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2018/04/11	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1700	99.1700	0.000	0.0000	0.0000	0
2018/04/11	IS02	21/06/2019			Interest Rate Swap	99.4900	99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0
2018/04/11	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8300	99.8300	0.010	0.0000	0.0000	0
2018/04/11	IS02	20/12/2019			Interest Rate Swap	100.7000	100.7000	100.7000	100.7000	0.000	0.0000	0.0000	0
2018/04/11	IS02	23/03/2020			Interest Rate Swap	98.3800	98.3800	98.3800	98.3800	0.000	0.0000	0.0000	0
2018/04/11	IS02	22/06/2020			Interest Rate Swap	100.1800	100.1800	100.1800	100.1800	0.000	0.0000	0.0000	0
2018/04/11	IS05	17/12/2020			Interest Rate Swap	95.6400	95.6400	95.6300	95.6300	(0.010)	0.0000	0.0000	0
2018/04/11	IS05	16/03/2021			Interest Rate Swap	94.8000	94.8000	94.7800	94.7800	(0.021)	0.0000	0.0000	0
2018/04/11	IS05	15/06/2021			Interest Rate Swap	93.9200	93.9200	93.9000	93.9000	(0.021)	0.0000	0.0000	0
2018/04/11	IS05	21/09/2021			Interest Rate Swap	94.0200	94.0200	94.0000	94.0000	(0.021)	0.0000	0.0000	0
2018/04/11	IS05	21/12/2021			Interest Rate Swap	96.1500	96.1500	96.1300	96.1300	(0.021)	0.0000	0.0000	51
2018/04/11	IS05	15/03/2022			Interest Rate Swap	96.2300	96.2300	96.2000	96.2000	(0.031)	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
2018/04/11	IS05	21/06/2022			Interest Rate Swap	97.3600	97.3600	97.3200	97.3200	(0.041)	0.0000	0.0000	0
2018/04/11	IS05	20/09/2022			Interest Rate Swap	99.5200	99.5200	99.4600	99.4600	(0.060)	0.0000	0.0000	0
2018/04/11	IS05	20/12/2022			Interest Rate Swap	100.7200	100.7200	100.6500	100.6500	(0.069)	0.0000	0.0000	0
2018/04/11	IS05	22/03/2023			Interest Rate Swap	95.7600	95.7600	95.6700	95.6700	(0.094)	0.0000	0.0000	0
2018/04/11	IS05	20/06/2023			Interest Rate Swap	100.0400	100.0400	99.9500	99.9500	(0.090)	0.0000	0.0000	0
2018/04/11	IS10	17/12/2025			Interest Rate Swap	93.3300	93.3300	93.2100	93.2100	(0.129)	0.0000	0.0000	0
2018/04/11	IS10	16/03/2026			Interest Rate Swap	90.2500	90.2500	90.1300	90.1300	(0.133)	0.0000	0.0000	0
2018/04/11	IS10	15/06/2026			Interest Rate Swap	88.9200	88.9200	88.8000	88.8000	(0.135)	0.0000	0.0000	0
2018/04/11	IS10	21/09/2026			Interest Rate Swap	91.0300	91.0300	90.9100	90.9100	(0.132)	0.0000	0.0000	0
2018/04/11	IS10	21/12/2026			Interest Rate Swap	94.7800	94.7800	94.6800	94.6800	(0.106)	0.0000	0.0000	0
2018/04/11	IS10	15/03/2027			Interest Rate Swap	93.2900	93.2900	93.1800	93.1800	(0.118)	0.0000	0.0000	0
2018/04/11	IS10	21/06/2027			Interest Rate Swap	95.3200	95.3200	95.2100	95.2100	(0.115)	0.0000	0.0000	0
2018/04/11	IS10	20/09/2027			Interest Rate Swap	99.0400	99.0400	98.9100	98.9100	(0.131)	0.0000	0.0000	0
2018/04/11	IS10	20/12/2027			Interest Rate Swap	99.3500	99.3500	99.2100	99.2100	(0.141)	0.0000	0.0000	0
2018/04/11	IS10	22/03/2028			Interest Rate Swap	94.5100	94.5100	94.3500	94.3500	(0.169)	0.0000	0.0000	0
2018/04/11	IS10	20/06/2028			Interest Rate Swap	99.9800	99.9800	99.8100	99.8100	(0.170)	0.0000	0.0000	0
2018/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/11	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/11	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/11	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/11	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/11	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/11	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/11	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/11	R023	03/05/2018	8.27	Call	Bond Future	2,944.1200	2.9441	2,911.0100	2.9110	(1.125)	0	0	0
2018/04/11	R023	03/05/2018			Bond Future	7.5212	102.3461	7.5294	102.3132	0.109	0.0000	0.0000	72,260
2018/04/11	R023	03/05/2018	8.27	Put	Bond Future	2.2200	0.0022	1.9900	0.0020	(10.360)	0	0	0
2018/04/11	R023	03/05/2018	8.28	Call	Bond Future	2,982.5000	2.9825	2,949.4000	2.9494	(1.110)	0	0	0
2018/04/11	R023	03/05/2018	8.29	Put	Bond Future	1.8500	0.0019	1.6500	0.0017	(10.811)	0	0	0
2018/04/11	R023	03/05/2018	8.28	Put	Bond Future	2.0300	0.0020	1.8100	0.0018	(10.837)	0	0	0
2018/04/11	R023	03/05/2018	8.29	Call	Bond Future	3,020.8700	3.0209	2,987.7900	2.9878	(1.095)	0	0	0
2018/04/11	R023	03/05/2018	9.19	Call	Bond Future	6,414.1200	6.4141	6,381.2400	6.3812	(0.513)	0	0	0
2018/04/11	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/11	R035	03/05/2018	9.91	Put	Bond Future	6.0600	0.0061	4.7600	0.0048	(21.452)	0	0	0
2018/04/11	R035	03/05/2018	8.75	Put	Bond Future	1,843.2600	1.8433	1,788.7400	1.7887	(2.958)	0	0	0
2018/04/11	R035	03/05/2018			Bond Future	8.8406	101.9400	8.8358	101.9818	(0.054)	0.0000	0.0000	78,610
2018/04/11	R035	03/05/2018	9.90	Call	Bond Future	8,621.4200	8.6214	8,661.7800	8.6618	0.468	0	0	0

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2018/04/11	R035	03/05/2018	9.90	Put	Bond Future	6.4900	0.0065	5.1200	0.0051	(21.109)	0	0	0
2018/04/11	R035	03/05/2018	8.75	Call	Bond Future	1,051.4100	1.0514	1,038.6200	1.0386	(1.216)	0	0	1,000
2018/04/11	R035	03/05/2018	9.25	Call	Bond Future	3,748.3300	3.7483	3,766.0700	3.7661	0.473	0	0	0
2018/04/11	R035	03/05/2018	9.25	Put	Bond Future	281.2800	0.2813	257.2900	0.2573	(8.529)	0	0	1,000
2018/04/11	R035	03/05/2018	9.91	Call	Bond Future	8,696.9500	8.6970	8,737.3800	8.7374	0.465	0	0	0
2018/04/11	R035	03/05/2018	9.89	Call	Bond Future	8,545.8400	8.5458	8,586.1100	8.5861	0.471	0	0	0
2018/04/11	R035	03/05/2018	9.89	Put	Bond Future	6.9600	0.0070	5.5000	0.0055	(20.977)	0	0	0
2018/04/11	R035	02/08/2018	9.42	Call	Bond Future	6,010.1700	6.0102	5,984.5100	5.9845	(0.427)	0	0	0
2018/04/11	R035	02/08/2018			Bond Future	8.8778	103.8233	8.8800	103.8049	0.024	0.0000	0.0000	3
2018/04/11	R035	02/08/2018	9.42	Put	Bond Future	1,507.6500	1.5076	1,500.3700	1.5004	(0.483)	0	0	0
2018/04/11	R035	02/08/2018	9.44	Put	Bond Future	1,461.6600	1.4617	1,454.3900	1.4544	(0.497)	0	0	0
2018/04/11	R035	02/08/2018	9.43	Call	Bond Future	6,067.1300	6.0671	6,041.4700	6.0415	(0.423)	0	0	0
2018/04/11	R035	02/08/2018	9.44	Call	Bond Future	6,124.4800	6.1245	6,098.8300	6.0988	(0.419)	0	0	0
2018/04/11	R035	02/08/2018	9.43	Put	Bond Future	1,484.4100	1.4844	1,477.1300	1.4771	(0.490)	0	0	0
2018/04/11	R186	03/05/2018	8.92	Call	Bond Future	5,303.7000	5.3037	5,294.3400	5.2943	(0.176)	0	0	0
2018/04/11	R186	03/05/2018	8.91	Put	Bond Future	4.8100	0.0048	3.7600	0.0038	(21.830)	0	0	0
2018/04/11	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R186	03/05/2018	8.69	Call	Bond Future	3,864.6900	3.8647	3,852.3800	3.8524	(0.319)	0	0	0
2018/04/11	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/11	R186	03/05/2018	8.40	Put	Bond Future	165.6800	0.1657	152.1600	0.1522	(8.160)	0	0	3,500
2018/04/11	R186	03/05/2018	8.00	Put	Bond Future	1,136.0100	1.1360	1,120.9900	1.1210	(1.322)	0	0	0
2018/04/11	R186	03/05/2018	8.45	Put	Bond Future	122.8900	0.1229	111.3700	0.1114	(9.374)	0	0	0
2018/04/11	R186	03/05/2018	8.50	Call	Bond Future	2,704.5300	2.7045	2,686.5600	2.6866	(0.664)	0	0	0
2018/04/11	R186	03/05/2018	8.25	Call	Bond Future	1,351.8200	1.3518	1,324.2800	1.3243	(2.037)	0	0	0
2018/04/11	R186	03/05/2018	7.85	Call	Bond Future	165.8200	0.1658	151.2300	0.1512	(8.799)	0	0	500
2018/04/11	R186	03/05/2018	8.35	Put	Bond Future	220.6600	0.2207	205.1700	0.2052	(7.020)	0	0	500
2018/04/11	R186	03/05/2018			Bond Future	8.1035	118.6244	8.1048	118.6160	0.015	0.0000	0.0000	188,936
2018/04/11	R186	03/05/2018	8.93	Call	Bond Future	5,366.2500	5.3663	5,356.9500	5.3570	(0.173)	0	0	0
2018/04/11	R186	03/05/2018	8.93	Put	Bond Future	4.1100	0.0041	3.1800	0.0032	(22.628)	0	0	0
2018/04/11	R186	03/05/2018	9.30	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2018/04/11	R186	03/05/2018	9.30	Call	Bond Future	7,655.7300	7.6557	7,647.3400	7.6473	(0.110)	0	0	1,093
2018/04/11	R186	03/05/2018	10.14	Call	Bond Future	12,630.5400	12.6305	12,622.1700	12.6222	(0.066)	0	0	0
2018/04/11	R186	03/05/2018	7.85	Put	Bond Future	1,879.8400	1.8798	1,873.6200	1.8736	(0.331)	0	0	0
2018/04/11	R186	03/05/2018	8.92	Put	Bond Future	4.4500	0.0045	3.4600	0.0035	(22.247)	0	0	0
2018/04/11	R186	03/05/2018	8.91	Call	Bond Future	5,241.1300	5.2411	5,231.7100	5.2317	(0.180)	0	0	0
2018/04/11	R186	03/05/2018	8.69	Put	Bond Future	25.0500	0.0250	21.1100	0.0211	(15.729)	0	0	0
2018/04/11	R186	03/05/2018	9.72	Call	Bond Future	10,182.4500	10.1825	10,174.0800	10.1741	(0.082)	0	0	0
2018/04/11	R186	03/05/2018	9.19	Put	Bond Future	0.3200	0.0003	0.2700	0.0003	(15.625)	0	0	0
2018/04/11	R186	03/05/2018	8.40	Call	Bond Future	2,128.1300	2.1281	2,106.2400	2.1062	(1.029)	0	0	0
2018/04/11	R186	03/05/2018	8.00	Call	Bond Future	440.0600	0.4401	416.6700	0.4167	(5.315)	0	0	0
2018/04/11	R186	03/05/2018	8.45	Call	Bond Future	2,411.9600	2.4120	2,392.0700	2.3921	(0.825)	0	0	0
2018/04/11	R186	03/05/2018	8.70	Put	Bond Future	23.3400	0.0233	19.6000	0.0196	(16.024)	0	0	0
2018/04/11	R186	03/05/2018	8.50	Put	Bond Future	90.0800	0.0901	80.4800	0.0805	(10.657)	0	0	3,500
2018/04/11	R186	03/05/2018	8.25	Put	Bond Future	376.7500	0.3767	357.5800	0.3576	(5.088)	0	0	3,500
2018/04/11	R186	03/05/2018	8.35	Call	Bond Future	1,855.2400	1.8552	1,831.3800	1.8314	(1.286)	0	0	0
2018/04/11	R186	03/05/2018	9.75	Call	Bond Future	10,359.8900	10.3599	10,351.5200	10.3515	(0.081)	0	0	0
2018/04/11	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
2018/04/11	R186	03/05/2018	9.19	Call	Bond Future	6,980.8200	6.9808	6,972.4000	6.9724	(0.121)	0	0	0
2018/04/11	R186	03/05/2018	8.85	Call	Bond Future	4,865.3900	4.8654	4,855.4800	4.8555	(0.204)	0	0	0
2018/04/11	R186	03/05/2018	8.85	Put	Bond Future	7.6700	0.0077	6.1300	0.0061	(20.078)	0	0	4,745
2018/04/11	R186	03/05/2018	8.70	Call	Bond Future	3,926.9700	3.9270	3,914.8600	3.9149	(0.308)	0	0	0
2018/04/11	R186	02/08/2018	8.48	Put	Bond Future	961.5400	0.9615	972.9000	0.9729	1.181	0	0	0
2018/04/11	R186	02/08/2018	8.25	Call	Bond Future	2,241.6200	2.2416	2,183.1600	2.1832	(2.608)	0	0	1,470
2018/04/11	R186	02/08/2018			Bond Future	8.1307	115.5157	8.1426	115.4379	0.146	0.0000	0.0000	313
2018/04/11	R186	02/08/2018	8.47	Call	Bond Future	3,168.7300	3.1687	3,102.6200	3.1026	(2.086)	0	0	0
2018/04/11	R186	02/08/2018	8.47	Put	Bond Future	979.9900	0.9800	991.6500	0.9917	1.190	0	0	0
2018/04/11	R186	02/08/2018	8.48	Call	Bond Future	3,213.9400	3.2139	3,147.5300	3.1475	(2.066)	0	0	0
2018/04/11	R186	02/08/2018	8.25	Put	Bond Future	1,465.5900	1.4656	1,484.9000	1.4849	1.318	0	0	0
2018/04/11	R186	02/08/2018	7.50	Put	Bond Future	4,570.2500	4.5702	4,628.3400	4.6283	1.271	0	0	0
2018/04/11	R186	02/08/2018	8.46	Call	Bond Future	3,123.5500	3.1236	3,057.7300	3.0577	(2.107)	0	0	0
2018/04/11	R186	02/08/2018	8.46	Put	Bond Future	998.5200	0.9985	1,010.4700	1.0105	1.197	0	0	0
2018/04/11	R186	02/08/2018	7.50	Call	Bond Future	351.7300	0.3517	332.0500	0.3320	(5.595)	0	0	1,470
2018/04/11	R186	01/11/2018	7.96	Put	Bond Future	3,085.9400	3.0859	3,169.5600	3.1696	2.710	0	0	0
2018/04/11	R186	01/11/2018	8.54	Put	Bond Future	1,508.3100	1.5083	1,557.5300	1.5575	3.263	0	0	0
2018/04/11	R186	01/11/2018	9.14	Call	Bond Future	6,720.3000	6.7203	6,605.2100	6.6052	(1.713)	0	0	0
2018/04/11	R186	01/11/2018			Bond Future	8.1547	117.6744	8.1779	117.5266	0.285	0.0000	0.0000	0
2018/04/11	R186	01/11/2018	8.46	Put	Bond Future	1,672.2700	1.6723	1,725.7100	1.7257	3.196	0	0	0
2018/04/11	R186	01/11/2018	8.46	Call	Bond Future	3,595.7600	3.5958	3,501.4100	3.5014	(2.624)	0	0	5,000
2018/04/11	R186	01/11/2018	8.53	Call	Bond Future	3,886.4200	3.8864	3,788.3700	3.7884	(2.523)	0	0	0
2018/04/11	R186	01/11/2018	8.53	Put	Bond Future	1,527.9200	1.5279	1,577.6600	1.5777	3.255	0	0	0
2018/04/11	R186	01/11/2018	7.96	Call	Bond Future	1,836.9200	1.8369	1,772.7500	1.7728	(3.493)	0	0	5,000
2018/04/11	R186	01/11/2018	8.54	Call	Bond Future	3,928.7700	3.9288	3,830.2000	3.8302	(2.509)	0	0	0
2018/04/11	R186	01/11/2018	9.14	Put	Bond Future	663.1300	0.6631	695.8300	0.6958	4.931	0	0	5,000
2018/04/11	R186	01/11/2018	8.52	Call	Bond Future	3,844.5800	3.8446	3,746.7200	3.7467	(2.545)	0	0	0
2018/04/11	R186	01/11/2018	8.52	Put	Bond Future	1,548.0900	1.5481	1,598.0200	1.5980	3.225	0	0	0
2018/04/11	R197	03/05/2018	304.46	Call	Bond Future	4,909.8900	4.9099	4,891.1500	4.8912	(0.382)	0	0	0
2018/04/11	R197	03/05/2018			Bond Future	309.3699	309.3699	309.3512	309.3512	(0.006)	0.0000	0.0000	2,388
2018/04/11	R197	03/05/2018	304.44	Call	Bond Future	4,929.8900	4.9299	4,911.1500	4.9112	(0.380)	0	0	0
2018/04/11	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R197	03/05/2018	304.45	Call	Bond Future	4,919.8900	4.9199	4,901.1500	4.9012	(0.381)	0	0	0
2018/04/11	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R202	03/05/2018	247.48	Put	Bond Future	548.2200	0.5482	545.0600	0.5451	(0.576)	0	0	0
2018/04/11	R202	03/05/2018	247.47	Call	Bond Future	2,049.7900	2.0498	2,040.6000	2.0406	(0.448)	0	0	0
2018/04/11	R202	03/05/2018			Bond Future	248.9746	248.9746	248.9686	248.9686	(0.002)	0.0000	0.0000	23,110
2018/04/11	R202	03/05/2018	247.48	Call	Bond Future	2,042.8200	2.0428	2,033.6200	2.0336	(0.450)	0	0	0
2018/04/11	R202	03/05/2018	247.47	Put	Bond Future	545.1900	0.5452	542.0400	0.5420	(0.578)	0	0	0
2018/04/11	R202	03/05/2018	247.49	Call	Bond Future	2,035.8500	2.0359	2,026.6500	2.0266	(0.452)	0	0	0
2018/04/11	R202	03/05/2018	247.49	Put	Bond Future	551.2500	0.5513	548.0900	0.5481	(0.573)	0	0	0
2018/04/11	R204	03/05/2018	7.10	Put	Bond Future	888.5100	0.8885	1,003.6500	1.0036	12.959	0	0	0
2018/04/11	R204	03/05/2018			Bond Future	6.7466	103.7706	6.7763	103.7526	0.440	0.0000	0.0000	21,647
2018/04/11	R204	03/05/2018	7.09	Call	Bond Future	1,098.3800	1.0984	1,195.6200	1.1956	8.853	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
2018/04/11	R204	03/05/2018	7.09	Put	Bond Future	891.3500	0.8914	1,006.5200	1.0065	12.921	0	0	0
2018/04/11	R204	03/05/2018	7.10	Call	Bond Future	1,101.5600	1.1016	1,198.7700	1.1988	8.825	0	0	0
2018/04/11	R204	03/05/2018	7.08	Call	Bond Future	1,095.2000	1.0952	1,192.4800	1.1925	8.882	0	0	0
2018/04/11	R204	03/05/2018	7.08	Put	Bond Future	894.1900	0.8942	1,009.4000	1.0094	12.884	0	0	0
2018/04/11	R207	03/05/2018	7.57	Call	Bond Future	1,011.8300	1.0118	987.2500	0.9872	(2.429)	0	0	0
2018/04/11	R207	03/05/2018	7.56	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2018/04/11	R207	03/05/2018			Bond Future	6.9233	102.7608	6.9389	102.7362	0.225	0.0000	0.0000	23,504
2018/04/11	R207	03/05/2018	7.58	Call	Bond Future	1,027.3600	1.0274	1,002.7800	1.0028	(2.393)	0	0	0
2018/04/11	R207	03/05/2018	7.58	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/04/11	R207	03/05/2018	7.57	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/04/11	R207	03/05/2018	7.56	Call	Bond Future	996.3000	0.9963	971.7200	0.9717	(2.467)	0	0	0
2018/04/11	R208	03/05/2018	7.77	Call	Bond Future	1,550.3100	1.5503	1,522.1700	1.5222	(1.815)	0	0	0
2018/04/11	R208	03/05/2018			Bond Future	7.1588	99.6387	7.1697	99.6109	0.152	0.0000	0.0000	36,094
2018/04/11	R208	03/05/2018	7.77	Put	Bond Future	1.3500	0.0014	1.0000	0.0010	(25.926)	0	0	0
2018/04/11	R208	03/05/2018	7.78	Call	Bond Future	1,575.2700	1.5753	1,547.1500	1.5472	(1.785)	0	0	0
2018/04/11	R208	03/05/2018	7.79	Put	Bond Future	1.1000	0.0011	0.8000	0.0008	(27.273)	0	0	0
2018/04/11	R208	03/05/2018	7.78	Put	Bond Future	1.2200	0.0012	0.8900	0.0009	(27.049)	0	0	0
2018/04/11	R208	03/05/2018	7.79	Call	Bond Future	1,600.2300	1.6002	1,572.1400	1.5721	(1.755)	0	0	0
2018/04/11	R209	03/05/2018	9.85	Put	Bond Future	3.1300	0.0031	2.2500	0.0023	(28.115)	0	0	0
2018/04/11	R209	03/05/2018	10.00	Call	Bond Future	7,672.7900	7.6728	7,745.3300	7.7453	0.945	0	0	0
2018/04/11	R209	03/05/2018	10.73	Call	Bond Future	12,033.9000	12.0339	12,106.6400	12.1066	0.604	0	0	0
2018/04/11	R209	03/05/2018	9.75	Call	Bond Future	6,082.6200	6.0826	6,153.2900	6.1533	1.162	0	0	435
2018/04/11	R209	03/05/2018	9.77	Call	Bond Future	6,211.4700	6.2115	6,282.3700	6.2824	1.141	0	0	0
2018/04/11	R209	03/05/2018	9.30	Call	Bond Future	3,172.8800	3.1729	3,225.6500	3.2256	1.663	0	0	0
2018/04/11	R209	03/05/2018			Bond Future	8.8700	77.3490	8.8601	77.4217	(0.112)	0.0000	0.0000	87,594
2018/04/11	R209	03/05/2018	9.85	Call	Bond Future	6,724.0200	6.7240	6,795.8800	6.7959	1.069	0	0	0
2018/04/11	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/11	R209	03/05/2018	10.22	Call	Bond Future	9,032.2900	9.0323	9,105.0000	9.1050	0.805	0	0	0
2018/04/11	R209	03/05/2018	10.22	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	435
2018/04/11	R209	03/05/2018	9.75	Put	Bond Future	6.7100	0.0067	4.6400	0.0046	(30.849)	0	0	0
2018/04/11	R209	03/05/2018	9.86	Call	Bond Future	6,787.7700	6.7878	6,859.7300	6.8597	1.060	0	0	0
2018/04/11	R209	03/05/2018	10.00	Put	Bond Future	0.8100	0.0008	0.6100	0.0006	(24.691)	0	0	11,067
2018/04/11	R209	03/05/2018	9.47	Put	Bond Future	41.0000	0.0410	31.6900	0.0317	(22.707)	0	0	250
2018/04/11	R209	03/05/2018	9.77	Put	Bond Future	5.8600	0.0059	4.0200	0.0040	(31.399)	0	0	250
2018/04/11	R209	03/05/2018	9.30	Put	Bond Future	111.6600	0.1117	91.6900	0.0917	(17.885)	0	0	0
2018/04/11	R209	03/05/2018	8.95	Put	Bond Future	641.2000	0.6412	582.8000	0.5828	(9.108)	0	0	0
2018/04/11	R209	03/05/2018	9.86	Put	Bond Future	2.8700	0.0029	2.0900	0.0021	(27.178)	0	0	0
2018/04/11	R209	03/05/2018	9.84	Call	Bond Future	6,660.2000	6.6602	6,731.9500	6.7320	1.077	0	0	0
2018/04/11	R209	03/05/2018	9.84	Put	Bond Future	3.4100	0.0034	2.4200	0.0024	(29.032)	0	0	0
2018/04/11	R209	03/05/2018	9.19	Put	Bond Future	203.1100	0.2031	172.9200	0.1729	(14.864)	0	0	0
2018/04/11	R209	03/05/2018	9.19	Call	Bond Future	2,498.4600	2.4985	2,541.0100	2.5410	1.703	0	0	250
2018/04/11	R209	03/05/2018	9.47	Call	Bond Future	4,263.1300	4.2631	4,326.5600	4.3266	1.488	0	0	0
2018/04/11	R209	03/05/2018	8.95	Call	Bond Future	1,224.4000	1.2244	1,238.7400	1.2387	1.171	0	0	0
2018/04/11	R209	02/08/2018	9.66	Call	Bond Future	5,814.0900	5.8141	5,820.0400	5.8200	0.102	0	0	435
2018/04/11	R209	02/08/2018	8.49	Call	Bond Future	902.3700	0.9024	891.4400	0.8914	(1.211)	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
2018/04/11	R209	02/08/2018	8.46	Put	Bond Future	4,176.8600	4.1769	4,138.1000	4.1381	(0.928)	0	0	0
2018/04/11	R209	02/08/2018	8.96	Put	Bond Future	2,000.2100	2.0002	1,959.7700	1.9598	(2.022)	0	0	0
2018/04/11	R209	02/08/2018	10.38	Call	Bond Future	9,821.4800	9.8215	9,849.7300	9.8497	0.288	0	0	0
2018/04/11	R209	02/08/2018	9.21	Call	Bond Future	3,495.5700	3.4956	3,488.6900	3.4887	(0.197)	0	0	0
2018/04/11	R209	02/08/2018	10.39	Put	Bond Future	109.4700	0.1095	109.7900	0.1098	0.292	0	0	0
2018/04/11	R209	02/08/2018			Bond Future	8.9055	78.7779	8.9016	78.8058	(0.043)	0.0000	0.0000	833
2018/04/11	R209	02/08/2018	9.43	Call	Bond Future	4,588.0700	4.5881	4,587.7500	4.5877	(0.007)	0	0	0
2018/04/11	R209	02/08/2018	9.43	Put	Bond Future	908.7000	0.9087	880.4500	0.8805	(3.109)	0	0	5,000
2018/04/11	R209	02/08/2018	10.84	Call	Bond Future	12,393.0200	12.3930	12,421.1500	12.4212	0.227	0	0	0
2018/04/11	R209	02/08/2018	10.84	Put	Bond Future	29.8500	0.0298	30.0500	0.0300	0.670	0	0	435
2018/04/11	R209	02/08/2018	10.21	Call	Bond Future	8,861.7700	8.8618	8,890.0000	8.8900	0.319	0	0	0
2018/04/11	R209	02/08/2018	10.21	Put	Bond Future	175.6900	0.1757	175.9900	0.1760	0.171	0	0	435
2018/04/11	R209	02/08/2018	8.49	Put	Bond Future	4,012.2800	4.0123	3,973.4200	3.9734	(0.969)	0	0	0
2018/04/11	R209	02/08/2018	8.96	Call	Bond Future	2,395.0800	2.3951	2,382.5700	2.3826	(0.522)	0	0	5,000
2018/04/11	R209	02/08/2018	9.21	Put	Bond Future	1,327.2400	1.3272	1,292.4300	1.2924	(2.623)	0	0	500
2018/04/11	R209	02/08/2018	8.83	Call	Bond Future	1,898.3800	1.8984	1,887.4900	1.8875	(0.574)	0	0	0
2018/04/11	R209	02/08/2018	8.83	Put	Bond Future	2,450.1700	2.4502	2,411.3500	2.4113	(1.584)	0	0	500
2018/04/11	R209	02/08/2018	9.66	Put	Bond Future	602.8700	0.6029	580.8900	0.5809	(3.646)	0	0	0
2018/04/11	R209	02/08/2018	8.46	Call	Bond Future	835.3700	0.8354	824.5400	0.8245	(1.296)	0	0	5,000
2018/04/11	R209	02/08/2018	10.38	Put	Bond Future	112.4600	0.1125	112.7800	0.1128	0.285	0	0	0
2018/04/11	R209	02/08/2018	10.39	Call	Bond Future	9,877.9400	9.8779	9,906.1900	9.9062	0.286	0	0	0
2018/04/11	R209	02/08/2018	10.40	Call	Bond Future	9,934.3800	9.9344	9,962.6300	9.9626	0.284	0	0	0
2018/04/11	R209	02/08/2018	10.40	Put	Bond Future	106.5400	0.1065	106.8600	0.1069	0.300	0	0	0
2018/04/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R209	01/11/2018	9.34	Put	Bond Future	1,930.3400	1.9303	1,883.7400	1.8837	(2.414)	0	0	0
2018/04/11	R209	01/11/2018	1,016.00	Call	Bond Future	76,213.5300	76.2135	76,195.8800	76.1959	(0.023)	0	0	0
2018/04/11	R209	01/11/2018	9.97	Call	Bond Future	7,794.4900	7.7945	7,786.7500	7.7867	(0.099)	0	0	0
2018/04/11	R209	01/11/2018			Bond Future	8.9405	77.1014	8.9429	77.0838	0.027	0.0000	0.0000	0
2018/04/11	R209	01/11/2018	1,016.01	Call	Bond Future	76,213.5300	76.2135	76,195.8800	76.1959	(0.023)	0	0	0
2018/04/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R209	01/11/2018	1,015.99	Call	Bond Future	76,213.5200	76.2135	76,195.8700	76.1959	(0.023)	0	0	0
2018/04/11	R209	01/11/2018	9.34	Call	Bond Future	4,732.7400	4.7327	4,668.4900	4.6685	(1.358)	0	0	0
2018/04/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R209	01/11/2018	9.97	Put	Bond Future	869.9700	0.8700	879.8800	0.8799	1.139	0	0	0
2018/04/11	R209	01/11/2018	10.57	Call	Bond Future	10,865.4400	10.8654	10,857.4600	10.8575	(0.073)	0	0	0
2018/04/11	R209	01/11/2018	10.57	Put	Bond Future	325.6900	0.3257	335.3600	0.3354	2.969	0	0	0
2018/04/11	R209	01/11/2018	9.94	Call	Bond Future	7,646.3700	7.6464	7,630.9700	7.6310	(0.201)	0	0	0
2018/04/11	R209	01/11/2018	9.94	Put	Bond Future	910.3200	0.9103	912.5700	0.9126	0.247	0	0	0
2018/04/11	R210	03/05/2018	191.45	Call	Bond Future	1,091.7200	1.0917	244.2800	0.2443	(77.624)	0	0	0
2018/04/11	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R210	03/05/2018			Bond Future	192.5417	192.5417	191.6943	191.6943	(0.440)	0.0000	0.0000	2,159
2018/04/11	R210	03/05/2018	191.46	Call	Bond Future	1,081.7200	1.0817	234.2800	0.2343	(78.342)	0	0	0
2018/04/11	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R210	03/05/2018	191.44	Call	Bond Future	1,101.7200	1.1017	254.2800	0.2543	(76.920)	0	0	0
2018/04/11	R212	03/05/2018	154.30	Call	Bond Future	1,343.5700	1.3436	1,278.7000	1.2787	(4.828)	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
2018/04/11	R212	03/05/2018			Bond Future	155.6436	155.6436	155.5787	155.5787	(0.042)	0.0000	0.0000	4,755
2018/04/11	R212	03/05/2018	154.28	Call	Bond Future	1,363.5700	1.3636	1,298.7000	1.2987	(4.757)	0	0	0
2018/04/11	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R212	03/05/2018	154.29	Call	Bond Future	1,353.5700	1.3536	1,288.7000	1.2887	(4.793)	0	0	0
2018/04/11	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/11	R213	03/05/2018	9.57	Put	Bond Future	1.5400	0.0015	1.3000	0.0013	(15.584)	0	0	0
2018/04/11	R213	03/05/2018	9.56	Call	Bond Future	6,661.1700	6.6612	6,621.6000	6.6216	(0.594)	0	0	0
2018/04/11	R213	03/05/2018			Bond Future	8.5641	89.2683	8.5697	89.2291	0.065	0.0000	0.0000	45,155
2018/04/11	R213	03/05/2018	9.57	Call	Bond Future	6,724.3500	6.7243	6,684.8300	6.6848	(0.588)	0	0	0
2018/04/11	R213	03/05/2018	9.56	Put	Bond Future	1.6900	0.0017	1.4000	0.0014	(17.160)	0	0	0
2018/04/11	R213	03/05/2018	9.58	Call	Bond Future	6,787.4600	6.7875	6,747.9800	6.7480	(0.582)	0	0	0
2018/04/11	R213	03/05/2018	9.58	Put	Bond Future	1.4000	0.0014	1.2000	0.0012	(14.286)	0	0	0
2018/04/11	R213	02/08/2018	9.06	Call	Bond Future	4,054.0100	4.0540	3,966.6000	3.9666	(2.156)	0	0	0
2018/04/11	R213	02/08/2018	9.05	Put	Bond Future	918.4500	0.9184	924.5600	0.9246	0.665	0	0	0
2018/04/11	R213	02/08/2018			Bond Future	8.5959	90.9175	8.6093	90.8242	0.156	0.0000	0.0000	1
2018/04/11	R213	02/08/2018	9.07	Call	Bond Future	4,103.9100	4.1039	4,016.2700	4.0163	(2.136)	0	0	0
2018/04/11	R213	02/08/2018	9.07	Put	Bond Future	885.5500	0.8856	891.1900	0.8912	0.637	0	0	0
2018/04/11	R213	02/08/2018	9.06	Put	Bond Future	901.8700	0.9019	907.7400	0.9077	0.651	0	0	0
2018/04/11	R213	02/08/2018	9.05	Call	Bond Future	4,004.3000	4.0043	3,917.1300	3.9171	(2.177)	0	0	0
2018/04/11	R214	03/05/2018	9.99	Put	Bond Future	3.2800	0.0033	2.4700	0.0025	(24.695)	0	0	0
2018/04/11	R214	03/05/2018			Bond Future	8.9799	77.3093	8.9699	77.3870	(0.111)	0.0000	0.0000	44,708
2018/04/11	R214	03/05/2018	9.98	Call	Bond Future	7,201.6200	7.2016	7,278.4200	7.2784	1.066	0	0	0
2018/04/11	R214	03/05/2018	9.98	Put	Bond Future	3.5600	0.0036	2.6500	0.0027	(25.562)	0	0	0
2018/04/11	R214	03/05/2018	9.99	Call	Bond Future	7,267.7000	7.2677	7,344.6000	7.3446	1.058	0	0	0
2018/04/11	R214	03/05/2018	9.97	Call	Bond Future	7,135.4600	7.1355	7,212.1400	7.2121	1.075	0	0	0
2018/04/11	R214	03/05/2018	9.97	Put	Bond Future	3.8700	0.0039	2.8400	0.0028	(26.615)	0	0	0
2018/04/11	R248	03/05/2018	10.06	Call	Bond Future	9,654.5800	9.6546	9,753.9400	9.7539	1.029	0	0	0
2018/04/11	R248	03/05/2018	10.05	Put	Bond Future	5.1100	0.0051	3.8000	0.0038	(25.636)	0	0	0
2018/04/11	R248	03/05/2018			Bond Future	9.0100	98.9414	9.0000	99.0420	(0.111)	0.0000	0.0000	90,928
2018/04/11	R248	03/05/2018	10.07	Call	Bond Future	9,738.0500	9.7380	9,837.4800	9.8375	1.021	0	0	0
2018/04/11	R248	03/05/2018	10.07	Put	Bond Future	4.5100	0.0045	3.3300	0.0033	(26.164)	0	0	0
2018/04/11	R248	03/05/2018	10.06	Put	Bond Future	4.8000	0.0048	3.5500	0.0036	(26.042)	0	0	0
2018/04/11	R248	03/05/2018	10.05	Call	Bond Future	9,570.9900	9.5710	9,670.2900	9.6703	1.038	0	0	0

**Total**

**1207564**