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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2018 TO 13/04/2018

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
2018/04/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	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
2018/04/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	2025	03/05/2018	133.21	Call	Bond Future	2,526.8400	2.5268	2,103.4600	2.1035	(16.755)	0	0	0
2018/04/13	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2025	03/05/2018			Bond Future	135.7368	135.7368	135.3135	135.3135	(0.312)	0.0000	0.0000	1,033
2018/04/13	2025	03/05/2018	133.22	Call	Bond Future	2,516.8400	2.5168	2,093.4600	2.0935	(16.822)	0	0	0
2018/04/13	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2025	03/05/2018	133.20	Call	Bond Future	2,536.8400	2.5368	2,113.4600	2.1135	(16.689)	0	0	0
2018/04/13	2025	02/08/2018	136.65	Call	Bond Future	175.2400	0.1752	0.0000	0.0000	(100.000)	0	0	0
2018/04/13	2025	02/08/2018			Bond Future	136.8252	136.8252	136.3936	136.3936	(0.315)	0.0000	0.0000	0
2018/04/13	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	256.3500	0.2564	100.000	0	0	0
2018/04/13	2025	02/08/2018	136.66	Call	Bond Future	165.2400	0.1652	0.0000	0.0000	(100.000)	0	0	0
2018/04/13	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	276.3500	0.2764	100.000	0	0	0
2018/04/13	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	266.3500	0.2664	100.000	0	0	0
2018/04/13	2025	02/08/2018	136.67	Call	Bond Future	155.2400	0.1552	0.0000	0.0000	(100.000)	0	0	0
2018/04/13	2025	01/11/2018			Bond Future	139.3304	139.3304	138.8896	138.8896	(0.316)	0.0000	0.0000	0
2018/04/13	2025	07/02/2019			Bond Future	140.7455	140.7455	140.2976	140.2976	(0.318)	0.0000	0.0000	0
2018/04/13	2029	03/05/2018			Bond Future	103.2137	103.2137	103.0147	103.0147	(0.193)	0.0000	0.0000	1,370
2018/04/13	2029	02/08/2018			Bond Future	105.0909	105.0909	104.8879	104.8879	(0.193)	0.0000	0.0000	0
2018/04/13	2029	01/11/2018			Bond Future	105.9688	105.9688	105.7610	105.7610	(0.196)	0.0000	0.0000	0
2018/04/13	2029	07/02/2019			Bond Future	108.1134	108.1134	107.9028	107.9028	(0.195)	0.0000	0.0000	0
2018/04/13	2030	03/05/2018	9.51	Call	Bond Future	7,015.3700	7.0154	7,126.9300	7.1269	1.590	0	0	0
2018/04/13	2030	03/05/2018			Bond Future	8.4805	98.5954	8.4649	98.7074	(0.184)	0.0000	0.0000	93,910
2018/04/13	2030	03/05/2018	9.49	Call	Bond Future	6,885.9900	6.8860	6,997.4600	6.9975	1.619	0	0	0
2018/04/13	2030	03/05/2018	9.49	Put	Bond Future	1.1400	0.0011	0.5500	0.0006	(51.754)	0	0	0
2018/04/13	2030	03/05/2018	9.51	Put	Bond Future	0.9500	0.0010	0.4500	0.0005	(52.632)	0	0	0
2018/04/13	2030	03/05/2018	9.50	Call	Bond Future	6,950.7200	6.9507	7,062.2400	7.0622	1.604	0	0	0
2018/04/13	2030	03/05/2018	9.50	Put	Bond Future	1.0500	0.0011	0.5100	0.0005	(51.429)	0	0	0
2018/04/13	2030	02/08/2018	9.46	Put	Bond Future	327.8200	0.3278	330.6500	0.3306	0.863	0	0	0
2018/04/13	2030	02/08/2018	8.51	Call	Bond Future	1,901.2100	1.9012	1,990.9500	1.9909	4.720	0	0	7,850
2018/04/13	2030	02/08/2018	8.91	Call	Bond Future	3,640.8900	3.6409	3,752.2000	3.7522	3.057	0	0	7,850
2018/04/13	2030	02/08/2018			Bond Future	8.5251	96.3520	8.5089	96.4661	(0.190)	0.0000	0.0000	127
2018/04/13	2030	02/08/2018	9.46	Call	Bond Future	6,623.7700	6.6238	6,740.7100	6.7407	1.765	0	0	0
2018/04/13	2030	02/08/2018	8.51	Put	Bond Future	2,007.4100	2.0074	1,983.0400	1.9830	(1.214)	0	0	0
2018/04/13	2030	02/08/2018	9.47	Call	Bond Future	6,681.3300	6.6813	6,798.3000	6.7983	1.751	0	0	0
2018/04/13	2030	02/08/2018	9.45	Put	Bond Future	334.6900	0.3347	337.6000	0.3376	0.869	0	0	0
2018/04/13	2030	02/08/2018	8.91	Put	Bond Future	978.8400	0.9788	976.0400	0.9760	(0.286)	0	0	0
2018/04/13	2030	02/08/2018	9.50	Call	Bond Future	6,854.3900	6.8544	6,971.2300	6.9712	1.705	0	0	0
2018/04/13	2030	02/08/2018	9.47	Put	Bond Future	321.0900	0.3211	323.9500	0.3240	0.891	0	0	0
2018/04/13	2030	02/08/2018	9.45	Call	Bond Future	6,566.3000	6.5663	6,683.3200	6.6833	1.782	0	0	0
2018/04/13	2030	02/08/2018	9.50	Put	Bond Future	301.6600	0.3017	304.3900	0.3044	0.905	0	0	7,850

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2018/04/13	2030	01/11/2018	8.60	Call	Bond Future	254.0700	0.2541	2,954.5100	2.9545	1062.872	0	0	0
2018/04/13	2030	01/11/2018	8.58	Put	Bond Future	0.0000	0.0000	2,649.0900	2.6491	100.000	0	0	0
2018/04/13	2030	01/11/2018			Bond Future	8.5633	98.0961	8.5467	98.2109	(0.193)	0.0000	0.0000	0
2018/04/13	2030	01/11/2018	8.60	Put	Bond Future	0.0000	0.0000	2,585.5800	2.5856	100.000	0	0	0
2018/04/13	2030	01/11/2018	8.58	Call	Bond Future	115.7200	0.1157	2,879.6700	2.8797	2388.481	0	0	0
2018/04/13	2030	01/11/2018	8.59	Put	Bond Future	0.0000	0.0000	2,617.1800	2.6172	100.000	0	0	0
2018/04/13	2030	01/11/2018	8.59	Call	Bond Future	184.9300	0.1849	2,916.9700	2.9170	1477.337	0	0	0
2018/04/13	2030	07/02/2019	8.62	Call	Bond Future	118.5500	0.1186	3,648.2900	3.6483	2977.427	0	0	0
2018/04/13	2030	07/02/2019			Bond Future	8.6026	96.0365	8.5852	96.1551	(0.202)	0.0000	0.0000	0
2018/04/13	2030	07/02/2019	8.62	Put	Bond Future	0.0000	0.0000	3,411.2000	3.4112	100.000	0	0	0
2018/04/13	2030	07/02/2019	8.63	Call	Bond Future	186.5100	0.1865	3,685.3200	3.6853	1875.937	0	0	0
2018/04/13	2030	07/02/2019	8.63	Put	Bond Future	0.0000	0.0000	3,380.2700	3.3803	100.000	0	0	0
2018/04/13	2030	07/02/2019	8.64	Call	Bond Future	254.4200	0.2544	3,722.8700	3.7229	1363.277	0	0	0
2018/04/13	2030	07/02/2019	8.64	Put	Bond Future	0.0000	0.0000	3,349.9100	3.3499	100.000	0	0	0
2018/04/13	2032	03/05/2018	9.71	Put	Bond Future	0.9800	0.0010	0.5600	0.0006	(42.857)	0	0	0
2018/04/13	2032	03/05/2018	9.70	Call	Bond Future	7,665.1200	7.6651	7,786.5300	7.7865	1.584	0	0	0
2018/04/13	2032	03/05/2018			Bond Future	8.6601	97.5644	8.6445	97.6862	(0.180)	0.0000	0.0000	60,170
2018/04/13	2032	03/05/2018	9.71	Call	Bond Future	7,734.5000	7.7345	7,855.9300	7.8559	1.570	0	0	0
2018/04/13	2032	03/05/2018	9.70	Put	Bond Future	1.0600	0.0011	0.6200	0.0006	(41.509)	0	0	0
2018/04/13	2032	03/05/2018	9.72	Call	Bond Future	7,803.8100	7.8038	7,925.2600	7.9253	1.556	0	0	0
2018/04/13	2032	03/05/2018	9.72	Put	Bond Future	0.9000	0.0009	0.5000	0.0005	(44.444)	0	0	0
2018/04/13	2032	02/08/2018	9.67	Call	Bond Future	7,419.6300	7.4196	7,547.5600	7.5476	1.724	0	0	0
2018/04/13	2032	02/08/2018	9.66	Put	Bond Future	368.7900	0.3688	372.6800	0.3727	1.055	0	0	0
2018/04/13	2032	02/08/2018			Bond Future	8.7035	99.3081	8.6874	99.4321	(0.185)	0.0000	0.0000	2
2018/04/13	2032	02/08/2018	9.68	Call	Bond Future	7,481.6200	7.4816	7,609.5600	7.6096	1.710	0	0	0
2018/04/13	2032	02/08/2018	9.68	Put	Bond Future	354.3000	0.3543	358.2200	0.3582	1.106	0	0	0
2018/04/13	2032	02/08/2018	9.67	Put	Bond Future	361.4700	0.3615	365.3800	0.3654	1.082	0	0	0
2018/04/13	2032	02/08/2018	9.66	Call	Bond Future	7,357.7100	7.3577	7,485.6200	7.4856	1.738	0	0	0
2018/04/13	2032	01/11/2018	8.77	Put	Bond Future	0.0000	0.0000	2,928.2300	2.9282	100.000	0	0	0
2018/04/13	2032	01/11/2018			Bond Future	8.7465	96.9505	8.7301	97.0755	(0.188)	0.0000	0.0000	0
2018/04/13	2032	01/11/2018	8.76	Call	Bond Future	102.2600	0.1023	3,190.9700	3.1910	3020.448	0	0	0
2018/04/13	2032	01/11/2018	8.76	Put	Bond Future	0.0000	0.0000	2,963.7000	2.9637	100.000	0	0	0
2018/04/13	2032	01/11/2018	8.77	Call	Bond Future	178.0300	0.1780	3,231.2700	3.2313	1715.014	0	0	0
2018/04/13	2032	01/11/2018	8.75	Call	Bond Future	26.4100	0.0264	3,150.6300	3.1506	11829.686	0	0	0
2018/04/13	2032	01/11/2018	8.75	Put	Bond Future	0.0000	0.0000	2,999.2100	2.9992	100.000	0	0	0
2018/04/13	2032	07/02/2019	8.81	Call	Bond Future	142.2200	0.1422	4,044.7000	4.0447	2743.974	0	0	0
2018/04/13	2032	07/02/2019	8.80	Put	Bond Future	0.0000	0.0000	3,807.4200	3.8074	100.000	0	0	0
2018/04/13	2032	07/02/2019			Bond Future	8.7910	98.8779	8.7737	99.0067	(0.196)	0.0000	0.0000	0
2018/04/13	2032	07/02/2019	8.82	Call	Bond Future	216.8000	0.2168	4,085.7300	4.0857	1784.562	0	0	0
2018/04/13	2032	07/02/2019	8.82	Put	Bond Future	0.0000	0.0000	3,740.0600	3.7401	100.000	0	0	0
2018/04/13	2032	07/02/2019	8.81	Put	Bond Future	0.0000	0.0000	3,773.6100	3.7736	100.000	0	0	0
2018/04/13	2032	07/02/2019	8.80	Call	Bond Future	67.5600	0.0676	4,003.8500	4.0038	5826.362	0	0	0
2018/04/13	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2033	03/05/2018			Bond Future	108.3233	108.3233	108.3262	108.3262	0.003	0.0000	0.0000	6,055
2018/04/13	2033	03/05/2018	107.70	Call	Bond Future	623.2800	0.6233	626.1800	0.6262	0.465	0	0	0
2018/04/13	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/13	2033	03/05/2018	107.71	Call	Bond Future	613.2800	0.6133	616.1800	0.6162	0.473	0	0	0
2018/04/13	2033	03/05/2018	107.69	Call	Bond Future	633.2800	0.6333	636.1800	0.6362	0.458	0	0	0
2018/04/13	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2033	02/08/2018	109.94	Call	Bond Future	353.3500	0.3534	355.9600	0.3560	0.739	0	0	0
2018/04/13	2033	02/08/2018			Bond Future	110.2933	110.2933	110.2960	110.2960	0.002	0.0000	0.0000	1,515
2018/04/13	2033	02/08/2018	109.92	Call	Bond Future	373.3500	0.3734	375.9600	0.3760	0.699	0	0	0
2018/04/13	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2033	02/08/2018	109.93	Call	Bond Future	363.3500	0.3634	365.9600	0.3660	0.718	0	0	0
2018/04/13	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2033	01/11/2018			Bond Future	111.1931	111.1931	111.1948	111.1948	0.001	0.0000	0.0000	0
2018/04/13	2033	07/02/2019			Bond Future	113.4434	113.4434	113.4466	113.4466	0.003	0.0000	0.0000	0
2018/04/13	2037	03/05/2018	9.99	Call	Bond Future	8,891.9400	8.8919	9,117.3500	9.1174	2.535	0	0	0
2018/04/13	2037	03/05/2018	9.97	Put	Bond Future	1.6700	0.0017	0.7900	0.0008	(52.695)	0	0	0
2018/04/13	2037	03/05/2018			Bond Future	8.9012	98.6293	8.8755	98.8556	(0.289)	0.0000	0.0000	48,650
2018/04/13	2037	03/05/2018	9.99	Put	Bond Future	1.4400	0.0014	0.6400	0.0006	(55.556)	0	0	0
2018/04/13	2037	03/05/2018	9.97	Call	Bond Future	8,740.4400	8.7404	8,965.7700	8.9658	2.578	0	0	0
2018/04/13	2037	03/05/2018	9.98	Put	Bond Future	1.5500	0.0016	0.7100	0.0007	(54.194)	0	0	0
2018/04/13	2037	03/05/2018	9.98	Call	Bond Future	8,816.2400	8.8162	9,041.6100	9.0416	2.556	0	0	0
2018/04/13	2037	02/08/2018	9.96	Put	Bond Future	415.5900	0.4156	409.4700	0.4095	(1.473)	0	0	0
2018/04/13	2037	02/08/2018	9.95	Call	Bond Future	8,552.7300	8.5527	8,776.7400	8.7767	2.619	0	0	0
2018/04/13	2037	02/08/2018			Bond Future	8.9490	96.1362	8.9225	96.3665	(0.296)	0.0000	0.0000	731
2018/04/13	2037	02/08/2018	9.96	Call	Bond Future	8,620.5700	8.6206	8,844.7700	8.8448	2.601	0	0	0
2018/04/13	2037	02/08/2018	9.95	Put	Bond Future	423.5500	0.4235	417.2400	0.4172	(1.490)	0	0	0
2018/04/13	2037	02/08/2018	9.97	Call	Bond Future	8,688.5500	8.6886	8,912.8300	8.9128	2.581	0	0	0
2018/04/13	2037	02/08/2018	9.97	Put	Bond Future	407.8700	0.4079	401.8300	0.4018	(1.481)	0	0	0
2018/04/13	2037	01/11/2018	9.03	Call	Bond Future	332.7300	0.3327	3,925.7100	3.9257	1079.849	0	0	0
2018/04/13	2037	01/11/2018			Bond Future	8.9912	97.8763	8.9641	98.1097	(0.301)	0.0000	0.0000	0
2018/04/13	2037	01/11/2018	9.01	Call	Bond Future	161.5300	0.1615	3,830.7100	3.8307	2271.516	0	0	0
2018/04/13	2037	01/11/2018	9.01	Put	Bond Future	0.0000	0.0000	3,435.8700	3.4359	100.000	0	0	0
2018/04/13	2037	01/11/2018	9.03	Put	Bond Future	0.0000	0.0000	3,359.6700	3.3597	100.000	0	0	0
2018/04/13	2037	01/11/2018	9.02	Call	Bond Future	247.1900	0.2472	3,877.9400	3.8779	1468.809	0	0	0
2018/04/13	2037	01/11/2018	9.02	Put	Bond Future	0.0000	0.0000	3,397.4400	3.3974	100.000	0	0	0
2018/04/13	2037	07/02/2019	9.06	Put	Bond Future	0.0000	0.0000	4,362.1200	4.3621	100.000	0	0	0
2018/04/13	2037	07/02/2019	9.05	Call	Bond Future	124.2900	0.1243	4,764.9900	4.7650	3733.768	0	0	0
2018/04/13	2037	07/02/2019			Bond Future	9.0353	95.5619	9.0072	95.8011	(0.311)	0.0000	0.0000	0
2018/04/13	2037	07/02/2019	9.06	Call	Bond Future	209.0000	0.2090	4,810.3000	4.8103	2201.579	0	0	0
2018/04/13	2037	07/02/2019	9.05	Put	Bond Future	0.0000	0.0000	4,401.5200	4.4015	100.000	0	0	0
2018/04/13	2037	07/02/2019	9.07	Call	Bond Future	293.5900	0.2936	4,855.7900	4.8558	1553.936	0	0	0
2018/04/13	2037	07/02/2019	9.07	Put	Bond Future	0.0000	0.0000	4,323.0200	4.3230	100.000	0	0	0
2018/04/13	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	03/05/2018	132.27	Call	Bond Future	1,364.0400	1.3640	947.1400	0.9471	(30.564)	0	0	0
2018/04/13	2038	03/05/2018			Bond Future	133.6340	133.6340	133.2171	133.2171	(0.312)	0.0000	0.0000	8,991
2018/04/13	2038	03/05/2018	132.28	Call	Bond Future	1,354.0400	1.3540	937.1400	0.9371	(30.789)	0	0	0
2018/04/13	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	03/05/2018	132.29	Call	Bond Future	1,344.0400	1.3440	927.1400	0.9271	(31.018)	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
2018/04/13	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	02/08/2018	134.55	Put	Bond Future	38.2900	0.0383	463.3800	0.4634	1110.185	0	0	0
2018/04/13	2038	02/08/2018			Bond Future	134.5117	134.5117	134.0866	134.0866	(0.316)	0.0000	0.0000	200
2018/04/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	02/08/2018	134.54	Put	Bond Future	28.2900	0.0283	453.3800	0.4534	1502.616	0	0	0
2018/04/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2038	02/08/2018	134.53	Put	Bond Future	18.2900	0.0183	443.3800	0.4434	2324.166	0	0	0
2018/04/13	2038	01/11/2018			Bond Future	136.9744	136.9744	136.5403	136.5403	(0.317)	0.0000	0.0000	0
2018/04/13	2038	07/02/2019			Bond Future	138.1662	138.1662	137.7252	137.7252	(0.319)	0.0000	0.0000	0
2018/04/13	2040	03/05/2018	10.08	Put	Bond Future	1.4000	0.0014	0.6100	0.0006	(56.429)	0	0	0
2018/04/13	2040	03/05/2018			Bond Future	8.9611	102.7564	8.9304	103.0499	(0.343)	0.0000	0.0000	45,891
2018/04/13	2040	03/05/2018	10.07	Call	Bond Future	9,743.1100	9.7431	10,035.7800	10.0358	3.004	0	0	0
2018/04/13	2040	03/05/2018	10.07	Put	Bond Future	1.5100	0.0015	0.6700	0.0007	(55.629)	0	0	0
2018/04/13	2040	03/05/2018	8.50	Put	Bond Future	4,603.0700	4.6031	4,315.0600	4.3151	(6.257)	0	0	0
2018/04/13	2040	03/05/2018	8.50	Call	Bond Future	52.3800	0.0524	57.8800	0.0579	10.500	0	0	1,011
2018/04/13	2040	03/05/2018	10.08	Call	Bond Future	9,823.8300	9.8238	10,116.5500	10.1165	2.980	0	0	0
2018/04/13	2040	03/05/2018	10.06	Call	Bond Future	9,662.2800	9.6623	9,954.9100	9.9549	3.029	0	0	0
2018/04/13	2040	03/05/2018	10.06	Put	Bond Future	1.6200	0.0016	0.7400	0.0007	(54.321)	0	0	0
2018/04/13	2040	03/05/2018	10.00	Put	Bond Future	2.4900	0.0025	1.3300	0.0013	(46.586)	0	0	0
2018/04/13	2040	03/05/2018	10.00	Call	Bond Future	9,175.0000	9.1750	9,467.3500	9.4674	3.186	0	0	1,500
2018/04/13	2040	03/05/2018	9.00	Put	Bond Future	970.1600	0.9702	807.8400	0.8078	(16.731)	0	0	0
2018/04/13	2040	03/05/2018	9.00	Call	Bond Future	1,339.5700	1.3396	1,470.7600	1.4708	9.793	0	0	1,239
2018/04/13	2040	02/08/2018	10.04	Call	Bond Future	9,462.4500	9.4625	9,763.8500	9.7638	3.185	0	0	0
2018/04/13	2040	02/08/2018	10.03	Put	Bond Future	455.7900	0.4558	460.3400	0.4603	0.998	0	0	0
2018/04/13	2040	02/08/2018			Bond Future	9.0086	100.0867	8.9770	100.3854	(0.351)	0.0000	0.0000	1,966
2018/04/13	2040	02/08/2018	10.05	Call	Bond Future	9,535.1400	9.5351	9,834.7100	9.8347	3.142	0	0	0
2018/04/13	2040	02/08/2018	10.05	Put	Bond Future	439.1600	0.4392	439.9900	0.4400	0.189	0	0	0
2018/04/13	2040	02/08/2018	10.04	Put	Bond Future	447.4000	0.4474	450.0600	0.4501	0.595	0	0	0
2018/04/13	2040	02/08/2018	10.03	Call	Bond Future	9,389.8000	9.3898	9,693.0900	9.6931	3.230	0	0	0
2018/04/13	2040	01/11/2018	9.09	Put	Bond Future	0.0000	0.0000	3,653.6100	3.6536	100.000	0	0	0
2018/04/13	2040	01/11/2018			Bond Future	9.0506	101.8984	9.0182	102.2011	(0.358)	0.0000	0.0000	0
2018/04/13	2040	01/11/2018	9.08	Call	Bond Future	273.8900	0.2739	4,272.8400	4.2728	1460.057	0	0	0
2018/04/13	2040	01/11/2018	9.08	Put	Bond Future	0.0000	0.0000	3,696.2100	3.6962	100.000	0	0	0
2018/04/13	2040	01/11/2018	9.09	Call	Bond Future	366.7100	0.3667	4,323.0600	4.3231	1078.877	0	0	0
2018/04/13	2040	01/11/2018	9.07	Call	Bond Future	180.9200	0.1809	4,222.5800	4.2226	2233.949	0	0	0
2018/04/13	2040	01/11/2018	9.07	Put	Bond Future	0.0000	0.0000	3,738.9200	3.7389	100.000	0	0	0
2018/04/13	2040	07/02/2019	9.13	Call	Bond Future	325.9300	0.3259	5,395.3400	5.3953	1555.368	0	0	0
2018/04/13	2040	07/02/2019	9.11	Put	Bond Future	0.0000	0.0000	4,842.3100	4.8423	100.000	0	0	0
2018/04/13	2040	07/02/2019			Bond Future	9.0946	99.4133	9.0611	99.7234	(0.369)	0.0000	0.0000	0
2018/04/13	2040	07/02/2019	9.13	Put	Bond Future	0.0000	0.0000	4,759.2200	4.7592	100.000	0	0	0
2018/04/13	2040	07/02/2019	9.11	Call	Bond Future	142.0500	0.1421	5,294.5500	5.2946	3627.244	0	0	0
2018/04/13	2040	07/02/2019	9.12	Put	Bond Future	0.0000	0.0000	4,800.7800	4.8008	100.000	0	0	0
2018/04/13	2040	07/02/2019	9.12	Call	Bond Future	234.0600	0.2341	5,345.0300	5.3450	2183.615	0	0	0
2018/04/13	2044	03/05/2018	10.10	Call	Bond Future	9,716.9400	9.7169	10,065.0000	10.0650	3.582	0	0	0
2018/04/13	2044	03/05/2018	10.09	Put	Bond Future	1.9500	0.0020	1.0100	0.0010	(48.205)	0	0	0

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2018/04/13	2044	03/05/2018			Bond Future	9.0108	99.7256	8.9751	100.0745	(0.397)	0.0000	0.0000	28,181
2018/04/13	2044	03/05/2018	10.11	Call	Bond Future	9,798.3600	9.7984	10,146.4600	10.1465	3.553	0	0	0
2018/04/13	2044	03/05/2018	10.11	Put	Bond Future	1.6900	0.0017	0.8400	0.0008	(50.296)	0	0	0
2018/04/13	2044	03/05/2018	10.10	Put	Bond Future	1.8100	0.0018	0.9200	0.0009	(49.171)	0	0	0
2018/04/13	2044	03/05/2018	10.09	Call	Bond Future	9,635.4200	9.6354	9,983.4300	9.9834	3.612	0	0	0
2018/04/13	2044	02/08/2018	10.07	Call	Bond Future	9,498.5200	9.4985	9,839.2900	9.8393	3.588	0	0	0
2018/04/13	2044	02/08/2018			Bond Future	9.0571	97.1269	9.0204	97.4821	(0.406)	0.0000	0.0000	300
2018/04/13	2044	02/08/2018	10.05	Call	Bond Future	9,352.8100	9.3528	9,692.8900	9.6929	3.636	0	0	0
2018/04/13	2044	02/08/2018	10.05	Put	Bond Future	516.4800	0.5165	501.3100	0.5013	(2.937)	0	0	0
2018/04/13	2044	02/08/2018	10.07	Put	Bond Future	498.2700	0.4983	483.7900	0.4838	(2.906)	0	0	0
2018/04/13	2044	02/08/2018	10.06	Call	Bond Future	9,425.7000	9.4257	9,766.0200	9.7660	3.611	0	0	0
2018/04/13	2044	02/08/2018	10.06	Put	Bond Future	507.3500	0.5073	492.4200	0.4924	(2.943)	0	0	0
2018/04/13	2044	01/11/2018	9.12	Call	Bond Future	208.7100	0.2087	4,411.2600	4.4113	2013.583	0	0	0
2018/04/13	2044	01/11/2018			Bond Future	9.0981	98.8850	9.0605	99.2453	(0.413)	0.0000	0.0000	0
2018/04/13	2044	01/11/2018	9.12	Put	Bond Future	0.0000	0.0000	3,842.2100	3.8422	100.000	0	0	0
2018/04/13	2044	01/11/2018	9.13	Call	Bond Future	303.8100	0.3038	4,464.3600	4.4644	1369.458	0	0	0
2018/04/13	2044	01/11/2018	9.14	Put	Bond Future	0.0000	0.0000	3,758.6200	3.7586	100.000	0	0	0
2018/04/13	2044	01/11/2018	9.13	Put	Bond Future	0.0000	0.0000	3,800.2100	3.8002	100.000	0	0	0
2018/04/13	2044	01/11/2018	9.14	Call	Bond Future	398.7500	0.3988	4,517.7100	4.5177	1032.968	0	0	0
2018/04/13	2044	07/02/2019	9.18	Put	Bond Future	0.0000	0.0000	4,847.0800	4.8471	100.000	0	0	0
2018/04/13	2044	07/02/2019			Bond Future	9.1411	96.4652	9.1022	96.8341	(0.425)	0.0000	0.0000	0
2018/04/13	2044	07/02/2019	9.17	Call	Bond Future	272.9700	0.2730	5,532.4400	5.5324	1926.758	0	0	0
2018/04/13	2044	07/02/2019	9.17	Put	Bond Future	0.0000	0.0000	4,890.5000	4.8905	100.000	0	0	0
2018/04/13	2044	07/02/2019	9.18	Call	Bond Future	367.0300	0.3670	5,583.0800	5.5831	1421.151	0	0	0
2018/04/13	2044	07/02/2019	9.16	Call	Bond Future	178.7600	0.1788	5,481.6400	5.4816	2966.480	0	0	0
2018/04/13	2044	07/02/2019	9.16	Put	Bond Future	0.0000	0.0000	4,933.9100	4.9339	100.000	0	0	0
2018/04/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	03/05/2018			Bond Future	125.8297	125.8297	126.2103	126.2103	0.302	0.0000	0.0000	10,874
2018/04/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	03/05/2018	127.93	Put	Bond Future	2,100.3000	2.1003	1,719.7000	1.7197	(18.121)	0	0	0
2018/04/13	2046	03/05/2018	127.95	Put	Bond Future	2,120.3000	2.1203	1,739.7000	1.7397	(17.950)	0	0	0
2018/04/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	03/05/2018	127.94	Put	Bond Future	2,110.3000	2.1103	1,729.7000	1.7297	(18.035)	0	0	0
2018/04/13	2046	02/08/2018	128.78	Put	Bond Future	661.6800	0.6617	274.5300	0.2745	(58.510)	0	0	0
2018/04/13	2046	02/08/2018			Bond Future	128.1183	128.1183	128.5055	128.5055	0.302	0.0000	0.0000	43
2018/04/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	02/08/2018	128.77	Put	Bond Future	651.6800	0.6517	264.5300	0.2645	(59.408)	0	0	0
2018/04/13	2046	02/08/2018	128.79	Put	Bond Future	671.6800	0.6717	284.5300	0.2845	(57.639)	0	0	0
2018/04/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2046	01/11/2018			Bond Future	128.8200	128.8200	129.2131	129.2131	0.305	0.0000	0.0000	0
2018/04/13	2046	07/02/2019			Bond Future	131.4271	131.4271	131.8297	131.8297	0.306	0.0000	0.0000	0
2018/04/13	2050	03/05/2018	135.62	Put	Bond Future	1,953.2800	1.9533	1,948.6000	1.9486	(0.240)	0	0	0
2018/04/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2050	03/05/2018			Bond Future	133.6667	133.6667	133.6714	133.6714	0.004	0.0000	0.0000	9,788
2018/04/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/13	2050	03/05/2018	135.61	Put	Bond Future	1,943.2800	1.9433	1,938.6000	1.9386	(0.241)	0	0	0
2018/04/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2050	03/05/2018	135.63	Put	Bond Future	1,963.2800	1.9633	1,958.6000	1.9586	(0.238)	0	0	0
2018/04/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2050	02/08/2018	137.54	Put	Bond Future	3,174.6800	3.1747	3,170.5600	3.1706	(0.130)	0	0	0
2018/04/13	2050	02/08/2018	137.52	Put	Bond Future	3,154.6800	3.1547	3,150.5600	3.1506	(0.131)	0	0	0
2018/04/13	2050	02/08/2018			Bond Future	134.3653	134.3653	134.3694	134.3694	0.003	0.0000	0.0000	0
2018/04/13	2050	02/08/2018	137.53	Put	Bond Future	3,164.6800	3.1647	3,160.5600	3.1606	(0.130)	0	0	0
2018/04/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	2050	01/11/2018			Bond Future	136.8254	136.8254	136.8283	136.8283	0.002	0.0000	0.0000	0
2018/04/13	2050	07/02/2019			Bond Future	137.8344	137.8344	137.8391	137.8391	0.003	0.0000	0.0000	0
2018/04/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	AL37	03/05/2018			Index Future	587.7270	587.7270	587.8530	587.8530	0.021	0.0000	0.0000	0
2018/04/13	AL37	02/08/2018			Index Future	598.2310	598.2310	598.3600	598.3600	0.022	0.0000	0.0000	0
2018/04/13	AL37	01/11/2018			Index Future	609.0610	609.0610	609.1840	609.1840	0.020	0.0000	0.0000	0
2018/04/13	AL37	07/02/2019			Index Future	621.1710	621.1710	621.3040	621.3040	0.021	0.0000	0.0000	0
2018/04/13	AL7T	03/05/2018			Index Future	693.6950	693.6950	694.0760	694.0760	0.055	0.0000	0.0000	0
2018/04/13	AL7T	02/08/2018			Index Future	706.0930	706.0930	706.4810	706.4810	0.055	0.0000	0.0000	0
2018/04/13	AL7T	01/11/2018			Index Future	718.8760	718.8760	719.2610	719.2610	0.054	0.0000	0.0000	0
2018/04/13	AL7T	07/02/2019			Index Future	733.1680	733.1680	733.5710	733.5710	0.055	0.0000	0.0000	0
2018/04/13	ALBI	03/05/2018			Index Future	635.0890	635.0890	636.1520	636.1520	0.167	0.0000	0.0000	805
2018/04/13	ALBI	02/08/2018			Index Future	646.4390	646.4390	647.5220	647.5220	0.168	0.0000	0.0000	0
2018/04/13	ALBI	01/11/2018			Index Future	658.1420	658.1420	659.2360	659.2360	0.166	0.0000	0.0000	0
2018/04/13	ALBI	07/02/2019			Index Future	671.2270	671.2270	672.3510	672.3510	0.167	0.0000	0.0000	0
2018/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	C442	25/04/2042			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
2018/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/13	EL28	03/05/2018	133.20	Put	Bond Future	998.4100	0.9984	992.3100	0.9923	(0.611)	0	0	0
2018/04/13	EL28	03/05/2018			Bond Future	132.2016	132.2016	132.2077	132.2077	0.005	0.0000	0.0000	0
2018/04/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	03/05/2018	133.19	Put	Bond Future	988.4100	0.9884	982.3100	0.9823	(0.617)	0	0	0
2018/04/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	03/05/2018	133.18	Put	Bond Future	978.4100	0.9784	972.3100	0.9723	(0.623)	0	0	0
2018/04/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	02/08/2018			Bond Future	134.6060	134.6060	134.6117	134.6117	0.004	0.0000	0.0000	0
2018/04/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	02/08/2018	134.93	Put	Bond Future	323.9700	0.3240	318.2800	0.3183	(1.756)	0	0	0
2018/04/13	EL28	02/08/2018	134.95	Put	Bond Future	343.9700	0.3440	338.2800	0.3383	(1.654)	0	0	0
2018/04/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	EL28	02/08/2018	134.94	Put	Bond Future	333.9700	0.3340	328.2800	0.3283	(1.704)	0	0	0
2018/04/13	ES33	03/05/2018	11.22	Call	Bond Future	6,392.6600	6.3927	6,530.0800	6.5301	2.150	0	0	0
2018/04/13	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	03/05/2018			Bond Future	10.1749	80.5207	10.1538	80.6581	(0.207)	0.0000	0.0000	9,466
2018/04/13	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	03/05/2018	11.20	Call	Bond Future	6,277.5900	6.2776	6,415.0100	6.4150	2.189	0	0	0
2018/04/13	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	03/05/2018	11.21	Call	Bond Future	6,335.1600	6.3352	6,472.5800	6.4726	2.169	0	0	0
2018/04/13	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	02/08/2018	11.14	Call	Bond Future	5,343.2400	5.3432	5,483.1300	5.4831	2.618	0	0	0
2018/04/13	ES33	02/08/2018			Bond Future	10.2621	81.9598	10.2403	82.0997	(0.213)	0.0000	0.0000	0
2018/04/13	ES33	02/08/2018	11.15	Call	Bond Future	5,400.9900	5.4010	5,540.8800	5.5409	2.590	0	0	0
2018/04/13	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	02/08/2018	11.16	Call	Bond Future	5,458.6800	5.4587	5,598.5700	5.5986	2.563	0	0	0
2018/04/13	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	ES33	01/11/2018			Bond Future	10.3526	79.6546	10.3302	79.7960	(0.216)	0.0000	0.0000	0
2018/04/13	ES33	07/02/2019			Bond Future	10.4526	81.2381	10.4291	81.3835	(0.224)	0.0000	0.0000	0
2018/04/13	ES42	03/05/2018			Bond Future	10.3493	84.0181	10.3181	84.2551	(0.301)	0.0000	0.0000	7,957
2018/04/13	ES42	02/08/2018			Bond Future	10.4333	85.5198	10.4011	85.7610	(0.308)	0.0000	0.0000	0
2018/04/13	ES42	01/11/2018			Bond Future	10.5194	82.8077	10.4864	83.0523	(0.314)	0.0000	0.0000	0
2018/04/13	ES42	07/02/2019			Bond Future	10.6112	84.4539	10.5768	84.7045	(0.324)	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
2018/04/13	GOVI	03/05/2018	590.29	Call	GOVI	413,290.0000	41.3290	422,780.0000	42.2780	2.296	0	0	0
2018/04/13	GOVI	03/05/2018	590.27	Call	GOVI	413,490.0000	41.3490	422,980.0000	42.2980	2.295	0	0	0
2018/04/13	GOVI	03/05/2018			GOVI	631.6190	631.6190	632.5680	632.5680	0.150	0.0000	0.0000	476
2018/04/13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	03/05/2018	590.28	Call	GOVI	413,390.0000	41.3390	422,880.0000	42.2880	2.296	0	0	0
2018/04/13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	02/08/2018			GOVI	642.9070	642.9070	643.8740	643.8740	0.150	0.0000	0.0000	0
2018/04/13	GOVI	02/08/2018	605.71	Call	GOVI	371,970.0000	37.1970	381,640.0000	38.1640	2.600	0	0	0
2018/04/13	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	02/08/2018	605.72	Call	GOVI	371,870.0000	37.1870	381,540.0000	38.1540	2.600	0	0	0
2018/04/13	GOVI	02/08/2018	605.70	Call	GOVI	372,070.0000	37.2070	381,740.0000	38.1740	2.599	0	0	0
2018/04/13	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	01/11/2018	653.49	Call	GOVI	10,560.0000	1.0560	20,320.0000	2.0320	92.424	0	0	0
2018/04/13	GOVI	01/11/2018			GOVI	654.5460	654.5460	655.5220	655.5220	0.149	0.0000	0.0000	0
2018/04/13	GOVI	01/11/2018	653.50	Call	GOVI	10,460.0000	1.0460	20,220.0000	2.0220	93.308	0	0	0
2018/04/13	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	01/11/2018	653.51	Call	GOVI	10,360.0000	1.0360	20,120.0000	2.0120	94.208	0	0	0
2018/04/13	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	07/02/2019			GOVI	667.5590	667.5590	668.5640	668.5640	0.151	0.0000	0.0000	0
2018/04/13	GOVI	07/02/2019	666.52	Call	GOVI	10,390.0000	1.0390	20,440.0000	2.0440	96.728	0	0	0
2018/04/13	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GOVI	07/02/2019	666.53	Call	GOVI	10,290.0000	1.0290	20,340.0000	2.0340	97.668	0	0	0
2018/04/13	GOVI	07/02/2019	666.51	Call	GOVI	10,490.0000	1.0490	20,540.0000	2.0540	95.806	0	0	0
2018/04/13	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/13	IGOV	03/05/2018			Index Future	261.4220	261.4220	261.3210	261.3210	(0.039)	0.0000	0.0000	1,119
2018/04/13	IGOV	02/08/2018			Index Future	266.1770	266.1770	266.0730	266.0730	(0.039)	0.0000	0.0000	0
2018/04/13	IGOV	01/11/2018			Index Future	271.0510	271.0510	270.9420	270.9420	(0.040)	0.0000	0.0000	0
2018/04/13	IGOV	07/02/2019			Index Future	276.5360	276.5360	276.4290	276.4290	(0.039)	0.0000	0.0000	0
2018/04/13	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/13	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/13	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4400	100.4400	(0.010)	0.0000	0.0000	0
2018/04/13	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4100	99.4100	(0.010)	0.0000	0.0000	0
2018/04/13	IS01	20/06/2019			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/04/13	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/13	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/13	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8200	98.8200	(0.010)	0.0000	0.0000	0
2018/04/13	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/04/13	IS02	21/06/2019			Interest Rate Swap	99.4900	99.4900	99.4800	99.4800	(0.010)	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
2018/04/13	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8100	99.8100	(0.010)	0.0000	0.0000	0
2018/04/13	IS02	20/12/2019			Interest Rate Swap	100.7000	100.7000	100.6900	100.6900	(0.010)	0.0000	0.0000	0
2018/04/13	IS02	23/03/2020			Interest Rate Swap	98.3700	98.3700	98.3600	98.3600	(0.010)	0.0000	0.0000	0
2018/04/13	IS02	22/06/2020			Interest Rate Swap	100.1700	100.1700	100.1500	100.1500	(0.020)	0.0000	0.0000	0
2018/04/13	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.5900	95.5900	(0.021)	0.0000	0.0000	0
2018/04/13	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.7400	94.7400	(0.021)	0.0000	0.0000	0
2018/04/13	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.8500	93.8500	(0.021)	0.0000	0.0000	0
2018/04/13	IS05	21/09/2021			Interest Rate Swap	93.9700	93.9700	93.9400	93.9400	(0.032)	0.0000	0.0000	0
2018/04/13	IS05	21/12/2021			Interest Rate Swap	96.0900	96.0900	96.0700	96.0700	(0.021)	0.0000	0.0000	51
2018/04/13	IS05	15/03/2022			Interest Rate Swap	96.1700	96.1700	96.1300	96.1300	(0.042)	0.0000	0.0000	0
2018/04/13	IS05	21/06/2022			Interest Rate Swap	97.2900	97.2900	97.2500	97.2500	(0.041)	0.0000	0.0000	0
2018/04/13	IS05	20/09/2022			Interest Rate Swap	99.4300	99.4300	99.3900	99.3900	(0.040)	0.0000	0.0000	0
2018/04/13	IS05	20/12/2022			Interest Rate Swap	100.6200	100.6200	100.5800	100.5800	(0.040)	0.0000	0.0000	0
2018/04/13	IS05	22/03/2023			Interest Rate Swap	95.6400	95.6400	95.5900	95.5900	(0.052)	0.0000	0.0000	0
2018/04/13	IS05	20/06/2023			Interest Rate Swap	99.9100	99.9100	99.8700	99.8700	(0.040)	0.0000	0.0000	0
2018/04/13	IS10	17/12/2025			Interest Rate Swap	93.1700	93.1700	93.1200	93.1200	(0.054)	0.0000	0.0000	0
2018/04/13	IS10	16/03/2026			Interest Rate Swap	90.0800	90.0800	90.0300	90.0300	(0.056)	0.0000	0.0000	0
2018/04/13	IS10	15/06/2026			Interest Rate Swap	88.7500	88.7500	88.6900	88.6900	(0.068)	0.0000	0.0000	0
2018/04/13	IS10	21/09/2026			Interest Rate Swap	90.8600	90.8600	90.7900	90.7900	(0.077)	0.0000	0.0000	0
2018/04/13	IS10	21/12/2026			Interest Rate Swap	94.6300	94.6300	94.5500	94.5500	(0.085)	0.0000	0.0000	0
2018/04/13	IS10	15/03/2027			Interest Rate Swap	93.1300	93.1300	93.0400	93.0400	(0.097)	0.0000	0.0000	0
2018/04/13	IS10	21/06/2027			Interest Rate Swap	95.1600	95.1600	95.0600	95.0600	(0.105)	0.0000	0.0000	0
2018/04/13	IS10	20/09/2027			Interest Rate Swap	98.8600	98.8600	98.7600	98.7600	(0.101)	0.0000	0.0000	0
2018/04/13	IS10	20/12/2027			Interest Rate Swap	99.1600	99.1600	99.0600	99.0600	(0.101)	0.0000	0.0000	0
2018/04/13	IS10	22/03/2028			Interest Rate Swap	94.2900	94.2900	94.2000	94.2000	(0.095)	0.0000	0.0000	0
2018/04/13	IS10	20/06/2028			Interest Rate Swap	99.7600	99.7600	99.6700	99.6700	(0.090)	0.0000	0.0000	0
2018/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/13	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/13	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/13	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/13	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/13	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/13	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/13	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/13	R023	03/05/2018	8.27	Call	Bond Future	2,992.0000	2.9920	3,012.5600	3.0126	0.687	0	0	0
2018/04/13	R023	03/05/2018			Bond Future	7.5090	102.3949	7.5037	102.4160	(0.070)	0.0000	0.0000	71,633
2018/04/13	R023	03/05/2018	8.27	Put	Bond Future	1.2800	0.0013	0.7500	0.0008	(41.406)	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
2018/04/13	R023	03/05/2018	8.28	Call	Bond Future	3,030.4500	3.0305	3,051.0500	3.0511	0.680	0	0	0
2018/04/13	R023	03/05/2018	8.29	Put	Bond Future	1.0500	0.0011	0.6000	0.0006	(42.857)	0	0	0
2018/04/13	R023	03/05/2018	8.28	Put	Bond Future	1.1600	0.0012	0.6700	0.0007	(42.241)	0	0	0
2018/04/13	R023	03/05/2018	8.29	Call	Bond Future	3,068.8900	3.0689	3,089.5300	3.0895	0.673	0	0	0
2018/04/13	R023	03/05/2018	9.19	Call	Bond Future	6,462.9400	6.4629	6,484.0300	6.4840	0.326	0	0	0
2018/04/13	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/13	R035	03/05/2018	9.91	Put	Bond Future	2.9600	0.0030	1.9200	0.0019	(35.135)	0	0	0
2018/04/13	R035	03/05/2018	8.75	Put	Bond Future	1,606.5400	1.6065	1,476.8600	1.4769	(8.072)	0	0	0
2018/04/13	R035	03/05/2018			Bond Future	8.8051	102.2490	8.7845	102.4292	(0.234)	0.0000	0.0000	78,610
2018/04/13	R035	03/05/2018	9.90	Call	Bond Future	8,927.1100	8.9271	9,106.1800	9.1062	2.006	0	0	0
2018/04/13	R035	03/05/2018	9.90	Put	Bond Future	3.2000	0.0032	2.0800	0.0021	(35.000)	0	0	0
2018/04/13	R035	03/05/2018	8.75	Call	Bond Future	1,123.6700	1.1237	1,174.1800	1.1742	4.495	0	0	1,000
2018/04/13	R035	03/05/2018	9.25	Call	Bond Future	3,980.8400	3.9808	4,124.9100	4.1249	3.619	0	0	0
2018/04/13	R035	03/05/2018	9.25	Put	Bond Future	204.8100	0.2048	168.6900	0.1687	(17.636)	0	0	1,000
2018/04/13	R035	03/05/2018	9.91	Call	Bond Future	9,002.8300	9.0028	9,181.9800	9.1820	1.990	0	0	0
2018/04/13	R035	03/05/2018	9.89	Call	Bond Future	8,851.3100	8.8513	9,030.3100	9.0303	2.022	0	0	0
2018/04/13	R035	03/05/2018	9.89	Put	Bond Future	3.4500	0.0035	2.2600	0.0023	(34.493)	0	0	0
2018/04/13	R035	02/08/2018	9.42	Call	Bond Future	6,169.6800	6.1697	6,292.8000	6.2928	1.996	0	0	0
2018/04/13	R035	02/08/2018			Bond Future	8.8484	104.0764	8.8272	104.2599	(0.240)	0.0000	0.0000	3
2018/04/13	R035	02/08/2018	9.42	Put	Bond Future	1,414.0800	1.4141	1,353.6900	1.3537	(4.271)	0	0	0
2018/04/13	R035	02/08/2018	9.44	Put	Bond Future	1,370.0000	1.3700	1,310.9200	1.3109	(4.312)	0	0	0
2018/04/13	R035	02/08/2018	9.43	Call	Bond Future	6,227.6000	6.2276	6,351.3800	6.3514	1.988	0	0	0
2018/04/13	R035	02/08/2018	9.44	Call	Bond Future	6,285.9000	6.2859	6,410.3300	6.4103	1.980	0	0	0
2018/04/13	R035	02/08/2018	9.43	Put	Bond Future	1,391.8000	1.3918	1,332.0700	1.3321	(4.292)	0	0	0
2018/04/13	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R035	01/11/2018	8.93	Call	Bond Future	311.4700	0.3115	496.9900	0.4970	59.563	0	0	0
2018/04/13	R035	01/11/2018			Bond Future	8.8934	101.4637	8.8716	101.6492	(0.245)	0.0000	0.0000	0
2018/04/13	R035	01/11/2018	8.94	Call	Bond Future	396.2100	0.3962	581.7300	0.5817	46.824	0	0	0
2018/04/13	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R035	01/11/2018	8.92	Call	Bond Future	226.6300	0.2266	412.1500	0.4122	81.860	0	0	0
2018/04/13	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R035	07/02/2019	8.98	Call	Bond Future	327.1500	0.3272	517.7300	0.5177	58.255	0	0	0
2018/04/13	R035	07/02/2019			Bond Future	8.9410	103.4809	8.9183	103.6715	(0.253)	0.0000	0.0000	0
2018/04/13	R035	07/02/2019	8.96	Call	Bond Future	159.7000	0.1597	350.2800	0.3503	119.336	0	0	0
2018/04/13	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R035	07/02/2019	8.97	Call	Bond Future	243.4800	0.2435	434.0600	0.4341	78.273	0	0	0
2018/04/13	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R186	03/05/2018	8.92	Call	Bond Future	5,431.1400	5.4311	5,467.3800	5.4674	0.667	0	0	0
2018/04/13	R186	03/05/2018	8.91	Put	Bond Future	2.4600	0.0025	1.8200	0.0018	(26.016)	0	0	0
2018/04/13	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R186	03/05/2018	8.69	Call	Bond Future	3,984.5000	3.9845	4,018.3900	4.0184	0.851	0	0	0
2018/04/13	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/13	R186	03/05/2018	8.40	Put	Bond Future	122.9400	0.1229	109.0200	0.1090	(11.323)	0	0	3,500
2018/04/13	R186	03/05/2018	8.00	Put	Bond Future	1,017.6400	1.0176	978.7500	0.9788	(3.822)	0	0	0
2018/04/13	R186	03/05/2018	8.45	Put	Bond Future	88.3500	0.0884	77.2400	0.0772	(12.575)	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
2018/04/13	R186	03/05/2018	8.50	Call	Bond Future	2,806.7400	2.8067	2,834.8700	2.8349	1.002	0	0	0
2018/04/13	R186	03/05/2018	8.25	Call	Bond Future	1,408.4700	1.4085	1,421.1800	1.4212	0.902	0	0	0
2018/04/13	R186	03/05/2018	7.85	Call	Bond Future	164.7700	0.1648	160.6200	0.1606	(2.519)	0	0	500
2018/04/13	R186	03/05/2018	8.35	Put	Bond Future	168.7000	0.1687	151.6200	0.1516	(10.124)	0	0	500
2018/04/13	R186	03/05/2018			Bond Future	8.0842	118.7540	8.0787	118.7908	(0.068)	0.0000	0.0000	183,253
2018/04/13	R186	03/05/2018	8.93	Call	Bond Future	5,493.8400	5.4938	5,530.1200	5.5301	0.660	0	0	0
2018/04/13	R186	03/05/2018	8.93	Put	Bond Future	2.0600	0.0021	1.5200	0.0015	(26.214)	0	0	0
2018/04/13	R186	03/05/2018	9.30	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/04/13	R186	03/05/2018	9.30	Call	Bond Future	7,785.3200	7.7853	7,822.1200	7.8221	0.473	0	0	1,093
2018/04/13	R186	03/05/2018	10.14	Call	Bond Future	12,760.1800	12.7602	12,797.0000	12.7970	0.289	0	0	0
2018/04/13	R186	03/05/2018	7.85	Put	Bond Future	1,749.1500	1.7491	1,708.1800	1.7082	(2.342)	0	0	0
2018/04/13	R186	03/05/2018	8.92	Put	Bond Future	2.2500	0.0023	1.6700	0.0017	(25.778)	0	0	0
2018/04/13	R186	03/05/2018	8.91	Call	Bond Future	5,368.4200	5.3684	5,404.6000	5.4046	0.674	0	0	0
2018/04/13	R186	03/05/2018	8.69	Put	Bond Future	15.2200	0.0152	12.2900	0.0123	(19.251)	0	0	0
2018/04/13	R186	03/05/2018	9.72	Call	Bond Future	10,312.0900	10.3121	10,348.9100	10.3489	0.357	0	0	0
2018/04/13	R186	03/05/2018	9.19	Put	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	0
2018/04/13	R186	03/05/2018	8.40	Call	Bond Future	2,215.0300	2.2150	2,237.9300	2.2379	1.034	0	0	0
2018/04/13	R186	03/05/2018	8.00	Call	Bond Future	451.3300	0.4513	449.2600	0.4493	(0.459)	0	0	0
2018/04/13	R186	03/05/2018	8.45	Call	Bond Future	2,507.0600	2.5071	2,532.7700	2.5328	1.026	0	0	0
2018/04/13	R186	03/05/2018	8.70	Put	Bond Future	14.0700	0.0141	11.3200	0.0113	(19.545)	0	0	0
2018/04/13	R186	03/05/2018	8.50	Put	Bond Future	62.6500	0.0626	53.9600	0.0540	(13.871)	0	0	3,500
2018/04/13	R186	03/05/2018	8.25	Put	Bond Future	303.7600	0.3038	279.6500	0.2796	(7.937)	0	0	3,500
2018/04/13	R186	03/05/2018	8.35	Call	Bond Future	1,932.9200	1.9329	1,952.6600	1.9527	1.021	0	0	0
2018/04/13	R186	03/05/2018	9.75	Call	Bond Future	10,489.5300	10.4895	10,526.3500	10.5263	0.351	0	0	0
2018/04/13	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/13	R186	03/05/2018	9.19	Call	Bond Future	7,110.3000	7.1103	7,147.0600	7.1471	0.517	0	0	0
2018/04/13	R186	03/05/2018	8.85	Call	Bond Future	4,991.4800	4.9915	5,027.3100	5.0273	0.718	0	0	0
2018/04/13	R186	03/05/2018	8.85	Put	Bond Future	4.1200	0.0041	3.1300	0.0031	(24.029)	0	0	4,745
2018/04/13	R186	03/05/2018	8.70	Call	Bond Future	4,047.3400	4.0473	4,081.4100	4.0814	0.842	0	0	0
2018/04/13	R186	02/08/2018	8.48	Put	Bond Future	922.4500	0.9225	903.8900	0.9039	(2.012)	0	0	0
2018/04/13	R186	02/08/2018	8.25	Call	Bond Future	2,255.7600	2.2558	2,269.6600	2.2697	0.616	0	0	3,020
2018/04/13	R186	02/08/2018			Bond Future	8.1211	115.5780	8.1154	115.6154	(0.071)	0.0000	0.0000	643
2018/04/13	R186	02/08/2018	8.47	Call	Bond Future	3,191.5200	3.1915	3,210.2000	3.2102	0.585	0	0	0
2018/04/13	R186	02/08/2018	8.47	Put	Bond Future	940.5100	0.9405	921.7300	0.9217	(1.997)	0	0	0
2018/04/13	R186	02/08/2018	8.48	Call	Bond Future	3,237.1200	3.2371	3,256.0200	3.2560	0.584	0	0	0
2018/04/13	R186	02/08/2018	8.25	Put	Bond Future	1,417.4600	1.4175	1,393.9000	1.3939	(1.662)	0	0	0
2018/04/13	R186	02/08/2018	7.50	Put	Bond Future	4,506.3000	4.5063	4,470.4600	4.4705	(0.795)	0	0	0
2018/04/13	R186	02/08/2018	8.46	Call	Bond Future	3,145.9400	3.1459	3,164.4100	3.1644	0.587	0	0	0
2018/04/13	R186	02/08/2018	8.46	Put	Bond Future	958.6400	0.9586	939.6500	0.9397	(1.981)	0	0	0
2018/04/13	R186	02/08/2018	7.50	Call	Bond Future	350.0500	0.3501	351.6700	0.3517	0.463	0	0	3,020
2018/04/13	R186	01/11/2018	7.96	Put	Bond Future	3,081.0200	3.0810	3,054.2500	3.0543	(0.869)	0	0	0
2018/04/13	R186	01/11/2018	8.54	Put	Bond Future	1,502.1200	1.5021	1,483.8400	1.4838	(1.217)	0	0	0
2018/04/13	R186	01/11/2018	9.14	Call	Bond Future	6,718.7100	6.7187	6,744.6600	6.7447	0.386	0	0	0
2018/04/13	R186	01/11/2018			Bond Future	8.1554	117.6701	8.1496	117.7068	(0.071)	0.0000	0.0000	0
2018/04/13	R186	01/11/2018	8.46	Put	Bond Future	1,666.0900	1.6661	1,646.6600	1.6467	(1.166)	0	0	0
2018/04/13	R186	01/11/2018	8.46	Call	Bond Future	3,585.2500	3.5852	3,602.5200	3.6025	0.482	0	0	5,000
2018/04/13	R186	01/11/2018	8.53	Call	Bond Future	3,875.9000	3.8759	3,894.1800	3.8942	0.472	0	0	0
2018/04/13	R186	01/11/2018	8.53	Put	Bond Future	1,521.7300	1.5217	1,503.3100	1.5033	(1.210)	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
2018/04/13	R186	01/11/2018	7.96	Call	Bond Future	1,827.6700	1.8277	1,837.6000	1.8376	0.543	0	0	5,000
2018/04/13	R186	01/11/2018	8.54	Call	Bond Future	3,918.2500	3.9182	3,936.6700	3.9367	0.470	0	0	0
2018/04/13	R186	01/11/2018	9.14	Put	Bond Future	665.8700	0.6659	655.1200	0.6551	(1.614)	0	0	5,000
2018/04/13	R186	01/11/2018	8.52	Call	Bond Future	3,833.7300	3.8337	3,851.8700	3.8519	0.473	0	0	0
2018/04/13	R186	01/11/2018	8.52	Put	Bond Future	1,541.5700	1.5416	1,523.0100	1.5230	(1.204)	0	0	0
2018/04/13	R186	07/02/2019	8.20	Call	Bond Future	67.5800	0.0676	3,130.8800	3.1309	4532.850	0	0	0
2018/04/13	R186	07/02/2019	8.21	Put	Bond Future	0.0000	0.0000	2,995.8800	2.9959	100.000	0	0	0
2018/04/13	R186	07/02/2019			Bond Future	8.1891	114.7030	8.1828	114.7420	(0.077)	0.0000	0.0000	0
2018/04/13	R186	07/02/2019	8.20	Put	Bond Future	0.0000	0.0000	3,024.2900	3.0243	100.000	0	0	0
2018/04/13	R186	07/02/2019	8.21	Call	Bond Future	129.4100	0.1294	3,164.3000	3.1643	2345.174	0	0	0
2018/04/13	R186	07/02/2019	8.22	Call	Bond Future	191.2000	0.1912	3,197.9000	3.1979	1572.542	0	0	0
2018/04/13	R186	07/02/2019	8.22	Put	Bond Future	0.0000	0.0000	2,967.6900	2.9677	100.000	0	0	0
2018/04/13	R197	03/05/2018	304.46	Call	Bond Future	4,894.2700	4.8943	4,899.1800	4.8992	0.100	0	0	0
2018/04/13	R197	03/05/2018			Bond Future	309.3543	309.3543	309.3592	309.3592	0.002	0.0000	0.0000	2,388
2018/04/13	R197	03/05/2018	304.44	Call	Bond Future	4,914.2700	4.9143	4,919.1800	4.9192	0.100	0	0	0
2018/04/13	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R197	03/05/2018	304.45	Call	Bond Future	4,904.2700	4.9043	4,909.1800	4.9092	0.100	0	0	0
2018/04/13	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R202	03/05/2018	247.48	Put	Bond Future	520.6200	0.5206	495.4900	0.4955	(4.827)	0	0	0
2018/04/13	R202	03/05/2018	247.47	Call	Bond Future	2,021.9400	2.0219	2,003.8100	2.0038	(0.897)	0	0	0
2018/04/13	R202	03/05/2018			Bond Future	248.9743	248.9743	248.9812	248.9812	0.003	0.0000	0.0000	23,110
2018/04/13	R202	03/05/2018	247.48	Call	Bond Future	2,014.9200	2.0149	1,996.7300	1.9967	(0.903)	0	0	0
2018/04/13	R202	03/05/2018	247.47	Put	Bond Future	517.6400	0.5176	492.5700	0.4926	(4.843)	0	0	0
2018/04/13	R202	03/05/2018	247.49	Call	Bond Future	2,007.9000	2.0079	1,989.6600	1.9897	(0.908)	0	0	0
2018/04/13	R202	03/05/2018	247.49	Put	Bond Future	523.6000	0.5236	498.4200	0.4984	(4.809)	0	0	0
2018/04/13	R204	03/05/2018	7.10	Put	Bond Future	974.3900	0.9744	0.4200	0.0004	(99.957)	0	0	0
2018/04/13	R204	03/05/2018			Bond Future	6.7619	103.7614	6.7634	103.7605	0.022	0.0000	0.0000	21,647
2018/04/13	R204	03/05/2018	7.09	Call	Bond Future	1,175.0900	1.1751	197.4100	0.1974	(83.200)	0	0	0
2018/04/13	R204	03/05/2018	7.09	Put	Bond Future	977.2500	0.9772	0.4900	0.0005	(99.950)	0	0	0
2018/04/13	R204	03/05/2018	7.10	Call	Bond Future	1,178.2500	1.1783	203.3600	0.2034	(82.741)	0	0	0
2018/04/13	R204	03/05/2018	7.08	Call	Bond Future	1,171.9400	1.1719	191.4800	0.1915	(83.661)	0	0	0
2018/04/13	R204	03/05/2018	7.08	Put	Bond Future	980.1200	0.9801	0.5800	0.0006	(99.941)	0	0	0
2018/04/13	R207	03/05/2018	7.57	Call	Bond Future	1,019.1900	1.0192	1,026.8700	1.0269	0.754	0	0	0
2018/04/13	R207	03/05/2018	7.56	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/13	R207	03/05/2018			Bond Future	6.9186	102.7682	6.9137	102.7759	(0.071)	0.0000	0.0000	22,185
2018/04/13	R207	03/05/2018	7.58	Call	Bond Future	1,034.7200	1.0347	1,042.4100	1.0424	0.743	0	0	0
2018/04/13	R207	03/05/2018	7.58	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/13	R207	03/05/2018	7.57	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/04/13	R207	03/05/2018	7.56	Call	Bond Future	1,003.6500	1.0036	1,011.3400	1.0113	0.766	0	0	0
2018/04/13	R208	03/05/2018	7.77	Call	Bond Future	1,573.7500	1.5738	1,586.6100	1.5866	0.817	0	0	0
2018/04/13	R208	03/05/2018			Bond Future	7.1493	99.6629	7.1442	99.6759	(0.071)	0.0000	0.0000	36,094
2018/04/13	R208	03/05/2018	7.77	Put	Bond Future	0.6100	0.0006	0.4400	0.0004	(27.869)	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
2018/04/13	R208	03/05/2018	7.78	Call	Bond Future	1,598.7700	1.5988	1,611.6500	1.6116	0.806	0	0	0
2018/04/13	R208	03/05/2018	7.79	Put	Bond Future	0.4800	0.0005	0.3400	0.0003	(29.167)	0	0	0
2018/04/13	R208	03/05/2018	7.78	Put	Bond Future	0.5400	0.0005	0.3900	0.0004	(27.778)	0	0	0
2018/04/13	R208	03/05/2018	7.79	Call	Bond Future	1,623.7900	1.6238	1,636.6800	1.6367	0.794	0	0	0
2018/04/13	R209	03/05/2018	9.85	Put	Bond Future	1.3800	0.0014	0.8500	0.0009	(38.406)	0	0	0
2018/04/13	R209	03/05/2018	10.00	Call	Bond Future	7,933.3600	7.9334	8,085.1400	8.0851	1.913	0	0	0
2018/04/13	R209	03/05/2018	10.73	Call	Bond Future	12,294.9400	12.2949	12,446.8700	12.4469	1.236	0	0	0
2018/04/13	R209	03/05/2018	9.75	Call	Bond Future	6,339.9100	6.3399	6,490.7800	6.4908	2.380	0	0	435
2018/04/13	R209	03/05/2018	9.77	Call	Bond Future	6,469.2000	6.4692	6,620.2000	6.6202	2.334	0	0	0
2018/04/13	R209	03/05/2018	9.30	Call	Bond Future	3,391.9200	3.3919	3,527.7500	3.5277	4.005	0	0	0
2018/04/13	R209	03/05/2018			Bond Future	8.8346	77.6100	8.8140	77.7619	(0.233)	0.0000	0.0000	88,093
2018/04/13	R209	03/05/2018	9.85	Call	Bond Future	6,983.3100	6.9833	7,134.7100	7.1347	2.168	0	0	0
2018/04/13	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/13	R209	03/05/2018	10.22	Call	Bond Future	9,293.2700	9.2933	9,445.1800	9.4452	1.635	0	0	0
2018/04/13	R209	03/05/2018	10.22	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	435
2018/04/13	R209	03/05/2018	9.75	Put	Bond Future	2.9600	0.0030	1.9000	0.0019	(35.811)	0	0	0
2018/04/13	R209	03/05/2018	9.86	Call	Bond Future	7,047.2200	7.0472	7,198.6500	7.1987	2.149	0	0	0
2018/04/13	R209	03/05/2018	10.00	Put	Bond Future	0.3400	0.0003	0.1900	0.0002	(44.118)	0	0	11,067
2018/04/13	R209	03/05/2018	9.47	Put	Bond Future	22.5900	0.0226	16.2700	0.0163	(27.977)	0	0	250
2018/04/13	R209	03/05/2018	9.77	Put	Bond Future	2.5500	0.0026	1.6200	0.0016	(36.471)	0	0	250
2018/04/13	R209	03/05/2018	9.30	Put	Bond Future	69.6600	0.0697	53.5600	0.0536	(23.112)	0	0	0
2018/04/13	R209	03/05/2018	8.95	Put	Bond Future	496.3200	0.4963	428.0000	0.4280	(13.765)	0	0	0
2018/04/13	R209	03/05/2018	9.86	Put	Bond Future	1.2800	0.0013	0.7800	0.0008	(39.063)	0	0	0
2018/04/13	R209	03/05/2018	9.84	Call	Bond Future	6,919.3200	6.9193	7,070.6800	7.0707	2.187	0	0	0
2018/04/13	R209	03/05/2018	9.84	Put	Bond Future	1.4900	0.0015	0.9200	0.0009	(38.255)	0	0	0
2018/04/13	R209	03/05/2018	9.19	Put	Bond Future	136.5600	0.1366	109.1900	0.1092	(20.042)	0	0	0
2018/04/13	R209	03/05/2018	9.19	Call	Bond Future	2,692.9500	2.6930	2,817.5100	2.8175	4.625	0	0	250
2018/04/13	R209	03/05/2018	9.47	Call	Bond Future	4,505.7600	4.5058	4,651.3700	4.6514	3.232	0	0	0
2018/04/13	R209	03/05/2018	8.95	Call	Bond Future	1,340.5600	1.3406	1,424.1700	1.4242	6.237	0	0	0
2018/04/13	R209	02/08/2018	9.66	Call	Bond Future	5,972.2900	5.9723	6,095.4500	6.0954	2.062	0	0	435
2018/04/13	R209	02/08/2018	8.49	Call	Bond Future	939.8900	0.9399	979.0300	0.9790	4.164	0	0	500
2018/04/13	R209	02/08/2018	8.46	Put	Bond Future	3,992.4500	3.9925	3,874.7500	3.8748	(2.948)	0	0	0
2018/04/13	R209	02/08/2018	8.96	Put	Bond Future	1,864.4600	1.8645	1,787.5600	1.7876	(4.125)	0	0	0
2018/04/13	R209	02/08/2018	10.38	Call	Bond Future	10,030.6600	10.0307	10,176.9900	10.1770	1.459	0	0	0
2018/04/13	R209	02/08/2018	9.21	Call	Bond Future	3,608.4100	3.6084	3,705.2800	3.7053	2.685	0	0	0
2018/04/13	R209	02/08/2018	10.39	Put	Bond Future	99.6300	0.0996	91.5600	0.0916	(8.100)	0	0	0
2018/04/13	R209	02/08/2018			Bond Future	8.8754	78.9971	8.8543	79.1517	(0.238)	0.0000	0.0000	833
2018/04/13	R209	02/08/2018	9.43	Call	Bond Future	4,725.1400	4.7251	4,836.2900	4.8363	2.352	0	0	0
2018/04/13	R209	02/08/2018	9.43	Put	Bond Future	826.5200	0.8265	783.0800	0.7831	(5.256)	0	0	5,000
2018/04/13	R209	02/08/2018	10.84	Call	Bond Future	12,609.1100	12.6091	12,761.0600	12.7611	1.205	0	0	0
2018/04/13	R209	02/08/2018	10.84	Put	Bond Future	26.6900	0.0267	24.0500	0.0240	(9.891)	0	0	435
2018/04/13	R209	02/08/2018	10.21	Call	Bond Future	9,066.3200	9.0663	9,208.9400	9.2089	1.573	0	0	0
2018/04/13	R209	02/08/2018	10.21	Put	Bond Future	160.9900	0.1610	149.0200	0.1490	(7.435)	0	0	435
2018/04/13	R209	02/08/2018	8.49	Put	Bond Future	3,830.5500	3.8306	3,715.1000	3.7151	(3.014)	0	0	0
2018/04/13	R209	02/08/2018	8.96	Call	Bond Future	2,478.5800	2.4786	2,556.2700	2.5563	3.134	0	0	5,000
2018/04/13	R209	02/08/2018	9.21	Put	Bond Future	1,220.8300	1.2208	1,163.1100	1.1631	(4.728)	0	0	500
2018/04/13	R209	02/08/2018	8.83	Call	Bond Future	1,970.1800	1.9702	2,037.0800	2.0371	3.396	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
2018/04/13	R209	02/08/2018	8.83	Put	Bond Future	2,302.7200	2.3027	2,215.0300	2.2150	(3.808)	0	0	500
2018/04/13	R209	02/08/2018	9.66	Put	Bond Future	541.8200	0.5418	510.3900	0.5104	(5.801)	0	0	0
2018/04/13	R209	02/08/2018	8.46	Call	Bond Future	870.2100	0.8702	907.1000	0.9071	4.239	0	0	5,000
2018/04/13	R209	02/08/2018	10.38	Put	Bond Future	102.3900	0.1024	94.1300	0.0941	(8.067)	0	0	0
2018/04/13	R209	02/08/2018	10.39	Call	Bond Future	10,087.3500	10.0874	10,233.8700	10.2339	1.453	0	0	0
2018/04/13	R209	02/08/2018	10.40	Call	Bond Future	10,144.0200	10.1440	10,290.7200	10.2907	1.446	0	0	0
2018/04/13	R209	02/08/2018	10.40	Put	Bond Future	96.9300	0.0969	89.0400	0.0890	(8.140)	0	0	0
2018/04/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R209	01/11/2018	9.34	Put	Bond Future	1,811.1300	1.8111	1,752.9500	1.7529	(3.212)	0	0	0
2018/04/13	R209	01/11/2018	1,016.00	Call	Bond Future	76,391.2800	76.3913	76,547.7200	76.5477	0.205	0	0	0
2018/04/13	R209	01/11/2018	9.97	Call	Bond Future	7,941.9000	7.9419	8,066.0500	8.0661	1.563	0	0	0
2018/04/13	R209	01/11/2018			Bond Future	8.9159	77.2791	8.8943	77.4356	(0.242)	0.0000	0.0000	0
2018/04/13	R209	01/11/2018	1,016.01	Call	Bond Future	76,391.2800	76.3913	76,547.7200	76.5477	0.205	0	0	0
2018/04/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R209	01/11/2018	1,015.99	Call	Bond Future	76,391.2700	76.3913	76,547.7100	76.5477	0.205	0	0	0
2018/04/13	R209	01/11/2018	9.34	Call	Bond Future	4,791.2800	4.7913	4,889.5400	4.8895	2.051	0	0	0
2018/04/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R209	01/11/2018	9.97	Put	Bond Future	839.6300	0.8396	807.3400	0.8073	(3.846)	0	0	0
2018/04/13	R209	01/11/2018	10.57	Call	Bond Future	11,033.9500	11.0339	11,175.2700	11.1753	1.281	0	0	0
2018/04/13	R209	01/11/2018	10.57	Put	Bond Future	316.4500	0.3164	301.3300	0.3013	(4.778)	0	0	0
2018/04/13	R209	01/11/2018	9.94	Call	Bond Future	7,784.9200	7.7849	7,908.1000	7.9081	1.582	0	0	0
2018/04/13	R209	01/11/2018	9.94	Put	Bond Future	871.1200	0.8711	837.8600	0.8379	(3.818)	0	0	0
2018/04/13	R209	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	3,700.2600	3.7003	100.000	0	0	0
2018/04/13	R209	07/02/2019			Bond Future	8.9576	78.8155	8.9352	78.9761	(0.250)	0.0000	0.0000	0
2018/04/13	R209	07/02/2019	8.96	Call	Bond Future	16.8900	0.0169	3,911.4900	3.9115	23058.615	0	0	0
2018/04/13	R209	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	3,733.9900	3.7340	100.000	0	0	0
2018/04/13	R209	07/02/2019	8.97	Call	Bond Future	88.4100	0.0884	3,949.2800	3.9493	4367.006	0	0	0
2018/04/13	R209	07/02/2019	8.95	Call	Bond Future	0.0000	0.0000	3,873.5700	3.8736	100.000	0	0	0
2018/04/13	R209	07/02/2019	8.95	Put	Bond Future	54.7300	0.0547	3,767.6900	3.7677	6784.140	0	0	0
2018/04/13	R210	03/05/2018	191.45	Call	Bond Future	248.1100	0.2481	252.9400	0.2529	1.947	0	0	0
2018/04/13	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R210	03/05/2018			Bond Future	191.6981	191.6981	191.7029	191.7029	0.003	0.0000	0.0000	2,159
2018/04/13	R210	03/05/2018	191.46	Call	Bond Future	238.1100	0.2381	242.9400	0.2429	2.028	0	0	0
2018/04/13	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R210	03/05/2018	191.44	Call	Bond Future	258.1100	0.2581	262.9400	0.2629	1.871	0	0	0
2018/04/13	R212	03/05/2018	154.30	Call	Bond Future	1,252.6700	1.2527	1,255.2400	1.2552	0.205	0	0	0
2018/04/13	R212	03/05/2018			Bond Future	155.5527	155.5527	155.5552	155.5552	0.002	0.0000	0.0000	4,755
2018/04/13	R212	03/05/2018	154.28	Call	Bond Future	1,272.6700	1.2727	1,275.2400	1.2752	0.202	0	0	0
2018/04/13	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R212	03/05/2018	154.29	Call	Bond Future	1,262.6700	1.2627	1,265.2400	1.2652	0.204	0	0	0
2018/04/13	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/13	R213	03/05/2018	9.57	Put	Bond Future	0.8500	0.0009	0.5700	0.0006	(32.941)	0	0	0
2018/04/13	R213	03/05/2018	9.56	Call	Bond Future	6,730.6100	6.7306	6,804.5600	6.8046	1.099	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
2018/04/13	R213	03/05/2018			Bond Future	8.5542	89.3386	8.5437	89.4128	(0.123)	0.0000	0.0000	45,155
2018/04/13	R213	03/05/2018	9.57	Call	Bond Future	6,793.8700	6.7939	6,867.8400	6.8678	1.089	0	0	0
2018/04/13	R213	03/05/2018	9.56	Put	Bond Future	0.9200	0.0009	0.6200	0.0006	(32.609)	0	0	0
2018/04/13	R213	03/05/2018	9.58	Call	Bond Future	6,857.0500	6.8571	6,931.0400	6.9310	1.079	0	0	0
2018/04/13	R213	03/05/2018	9.58	Put	Bond Future	0.7800	0.0008	0.5200	0.0005	(33.333)	0	0	0
2018/04/13	R213	02/08/2018	9.06	Call	Bond Future	4,040.3700	4.0404	4,088.6300	4.0886	1.194	0	0	0
2018/04/13	R213	02/08/2018	9.05	Put	Bond Future	886.7400	0.8867	859.0700	0.8591	(3.120)	0	0	0
2018/04/13	R213	02/08/2018			Bond Future	8.5933	90.9353	8.5825	91.0109	(0.126)	0.0000	0.0000	1
2018/04/13	R213	02/08/2018	9.07	Call	Bond Future	4,090.5200	4.0905	4,139.1200	4.1391	1.188	0	0	0
2018/04/13	R213	02/08/2018	9.07	Put	Bond Future	854.3400	0.8543	827.3500	0.8273	(3.159)	0	0	0
2018/04/13	R213	02/08/2018	9.06	Put	Bond Future	870.4100	0.8704	843.0800	0.8431	(3.140)	0	0	0
2018/04/13	R213	02/08/2018	9.05	Call	Bond Future	3,990.4100	3.9904	4,038.3300	4.0383	1.201	0	0	0
2018/04/13	R213	01/11/2018	8.65	Call	Bond Future	108.5100	0.1085	2,873.8200	2.8738	2548.438	0	0	0
2018/04/13	R213	01/11/2018	8.64	Put	Bond Future	0.0000	0.0000	2,720.6100	2.7206	100.000	0	0	0
2018/04/13	R213	01/11/2018			Bond Future	8.6342	89.0347	8.6232	89.1105	(0.128)	0.0000	0.0000	0
2018/04/13	R213	01/11/2018	8.66	Call	Bond Future	177.0100	0.1770	2,911.5400	2.9115	1544.845	0	0	0
2018/04/13	R213	01/11/2018	8.66	Put	Bond Future	0.0000	0.0000	2,658.7600	2.6588	100.000	0	0	0
2018/04/13	R213	01/11/2018	8.65	Put	Bond Future	0.0000	0.0000	2,689.5400	2.6895	100.000	0	0	0
2018/04/13	R213	01/11/2018	8.64	Call	Bond Future	39.9400	0.0399	2,836.3200	2.8363	7001.452	0	0	0
2018/04/13	R213	07/02/2019	8.68	Call	Bond Future	19.3900	0.0194	3,567.0400	3.5670	18296.287	0	0	0
2018/04/13	R213	07/02/2019			Bond Future	8.6771	90.8048	8.6655	90.8834	(0.134)	0.0000	0.0000	0
2018/04/13	R213	07/02/2019	8.68	Put	Bond Future	0.0000	0.0000	3,469.0800	3.4691	100.000	0	0	0
2018/04/13	R213	07/02/2019	8.69	Call	Bond Future	86.9100	0.0869	3,602.8400	3.6028	4045.484	0	0	0
2018/04/13	R213	07/02/2019	8.70	Put	Bond Future	0.0000	0.0000	3,405.8800	3.4059	100.000	0	0	0
2018/04/13	R213	07/02/2019	8.69	Put	Bond Future	0.0000	0.0000	3,437.3600	3.4374	100.000	0	0	0
2018/04/13	R213	07/02/2019	8.70	Call	Bond Future	154.3600	0.1544	3,638.8100	3.6388	2257.353	0	0	0
2018/04/13	R214	03/05/2018	9.99	Put	Bond Future	1.5200	0.0015	0.8500	0.0009	(44.079)	0	0	0
2018/04/13	R214	03/05/2018			Bond Future	8.9443	77.5869	8.9137	77.8273	(0.342)	0.0000	0.0000	44,708
2018/04/13	R214	03/05/2018	9.98	Call	Bond Future	7,477.3100	7.4773	7,717.0500	7.7171	3.206	0	0	0
2018/04/13	R214	03/05/2018	9.98	Put	Bond Future	1.6400	0.0016	0.9200	0.0009	(43.902)	0	0	0
2018/04/13	R214	03/05/2018	9.99	Call	Bond Future	7,543.5500	7.5436	7,783.3400	7.7833	3.179	0	0	0
2018/04/13	R214	03/05/2018	9.97	Call	Bond Future	7,410.9600	7.4110	7,650.6500	7.6507	3.234	0	0	0
2018/04/13	R214	03/05/2018	9.97	Put	Bond Future	1.7600	0.0018	0.9900	0.0010	(43.750)	0	0	0
2018/04/13	R248	03/05/2018	10.06	Call	Bond Future	10,011.0300	10.0110	10,371.9600	10.3720	3.605	0	0	0
2018/04/13	R248	03/05/2018	10.05	Put	Bond Future	2.3800	0.0024	1.1200	0.0011	(52.941)	0	0	0
2018/04/13	R248	03/05/2018			Bond Future	8.9744	99.3005	8.9387	99.6626	(0.397)	0.0000	0.0000	90,928
2018/04/13	R248	03/05/2018	10.07	Call	Bond Future	10,094.6400	10.0946	10,455.6300	10.4556	3.576	0	0	0
2018/04/13	R248	03/05/2018	10.07	Put	Bond Future	2.0700	0.0021	0.9300	0.0009	(55.072)	0	0	0
2018/04/13	R248	03/05/2018	10.06	Put	Bond Future	2.2200	0.0022	1.0200	0.0010	(54.054)	0	0	0
2018/04/13	R248	03/05/2018	10.05	Call	Bond Future	9,927.2900	9.9273	10,288.1600	10.2882	3.635	0	0	0
Total													1205814