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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2018 TO 30/04/2018

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
2018/04/30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	2025	03/05/2018	133.21	Call	Bond Future	575.9800	0.5760	590.9700	0.5910	2.603	0	0	0
2018/04/30	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	03/05/2018			Bond Future	133.7860	133.7860	133.8010	133.8010	0.011	0.0000	0.0000	941
2018/04/30	2025	03/05/2018	133.22	Call	Bond Future	565.9800	0.5660	580.9700	0.5810	2.649	0	0	0
2018/04/30	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	03/05/2018	133.20	Call	Bond Future	585.9800	0.5860	600.9700	0.6010	2.558	0	0	0
2018/04/30	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	02/08/2018			Bond Future	134.8494	134.8494	134.8640	134.8640	0.011	0.0000	0.0000	864
2018/04/30	2025	02/08/2018	136.65	Put	Bond Future	1,800.6400	1.8006	1,785.9900	1.7860	(0.814)	0	0	0
2018/04/30	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	02/08/2018	136.67	Put	Bond Future	1,820.6400	1.8206	1,805.9900	1.8060	(0.805)	0	0	0
2018/04/30	2025	02/08/2018	136.66	Put	Bond Future	1,810.6400	1.8106	1,795.9900	1.7960	(0.809)	0	0	0
2018/04/30	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2025	01/11/2018			Bond Future	137.3244	137.3244	137.3383	137.3383	0.010	0.0000	0.0000	0
2018/04/30	2025	07/02/2019			Bond Future	138.6742	138.6742	138.6861	138.6861	0.009	0.0000	0.0000	0
2018/04/30	2029	03/05/2018			Bond Future	100.6073	100.6073	100.7173	100.7173	0.109	0.0000	0.0000	0
2018/04/30	2029	02/08/2018			Bond Future	102.4442	102.4442	102.5559	102.5559	0.109	0.0000	0.0000	1,370
2018/04/30	2029	01/11/2018			Bond Future	103.2748	103.2748	103.3878	103.3878	0.109	0.0000	0.0000	0
2018/04/30	2029	07/02/2019			Bond Future	105.3532	105.3532	105.4666	105.4666	0.108	0.0000	0.0000	0
2018/04/30	2030	03/05/2018	9.51	Call	Bond Future	6,108.0000	6.1080	6,324.8500	6.3249	3.550	0	0	0
2018/04/30	2030	03/05/2018			Bond Future	8.6078	97.6889	8.5772	97.9058	(0.355)	0.0000	0.0000	24,807
2018/04/30	2030	03/05/2018	9.49	Call	Bond Future	5,978.4300	5.9784	6,195.2800	6.1953	3.627	0	0	0
2018/04/30	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2030	03/05/2018	9.50	Call	Bond Future	6,043.2500	6.0433	6,260.1000	6.2601	3.588	0	0	0
2018/04/30	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2030	02/08/2018	9.46	Put	Bond Future	373.2800	0.3733	321.6300	0.3216	(13.837)	0	0	0
2018/04/30	2030	02/08/2018	8.51	Call	Bond Future	1,365.3600	1.3654	1,422.9600	1.4230	4.219	0	0	7,850
2018/04/30	2030	02/08/2018	8.91	Call	Bond Future	2,907.5300	2.9075	3,016.7300	3.0167	3.756	0	0	7,850
2018/04/30	2030	02/08/2018			Bond Future	8.6558	95.4368	8.6242	95.6569	(0.365)	0.0000	0.0000	31,605
2018/04/30	2030	02/08/2018	9.46	Call	Bond Future	5,754.0900	5.7541	5,922.5500	5.9225	2.928	0	0	0
2018/04/30	2030	02/08/2018	8.51	Put	Bond Future	2,386.7000	2.3867	2,224.1900	2.2242	(6.809)	0	0	0
2018/04/30	2030	02/08/2018	9.47	Call	Bond Future	5,810.3200	5.8103	5,979.6000	5.9796	2.913	0	0	0
2018/04/30	2030	02/08/2018	9.45	Put	Bond Future	381.3800	0.3814	328.9100	0.3289	(13.758)	0	0	0
2018/04/30	2030	02/08/2018	8.91	Put	Bond Future	1,160.6200	1.1606	1,049.7100	1.0497	(9.556)	0	0	0
2018/04/30	2030	02/08/2018	9.50	Call	Bond Future	5,979.7200	5.9797	6,151.3900	6.1514	2.871	0	0	0
2018/04/30	2030	02/08/2018	9.47	Put	Bond Future	365.2200	0.3652	314.3900	0.3144	(13.918)	0	0	0
2018/04/30	2030	02/08/2018	9.45	Call	Bond Future	5,697.8500	5.6978	5,865.4900	5.8655	2.942	0	0	0
2018/04/30	2030	02/08/2018	9.50	Put	Bond Future	342.1300	0.3421	293.6900	0.2937	(14.158)	0	0	7,850

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2018/04/30	2030	01/11/2018	8.60	Call	Bond Future	2,346.8200	2.3468	2,425.8600	2.4259	3.368	0	0	0
2018/04/30	2030	01/11/2018	8.58	Put	Bond Future	3,090.5300	3.0905	2,944.2000	2.9442	(4.735)	0	0	0
2018/04/30	2030	01/11/2018			Bond Future	8.6977	97.1701	8.6651	97.3937	(0.375)	0.0000	0.0000	0
2018/04/30	2030	01/11/2018	8.60	Put	Bond Future	3,018.6600	3.0187	2,874.1100	2.8741	(4.789)	0	0	0
2018/04/30	2030	01/11/2018	8.58	Call	Bond Future	2,280.3400	2.2803	2,357.6000	2.3576	3.388	0	0	0
2018/04/30	2030	01/11/2018	8.59	Put	Bond Future	3,054.5700	3.0546	2,909.1300	2.9091	(4.761)	0	0	0
2018/04/30	2030	01/11/2018	8.59	Call	Bond Future	2,313.5900	2.3136	2,391.7400	2.3917	3.378	0	0	0
2018/04/30	2030	07/02/2019	8.62	Call	Bond Future	3,001.8300	3.0018	3,087.6500	3.0876	2.859	0	0	0
2018/04/30	2030	07/02/2019			Bond Future	8.7438	95.0811	8.7102	95.3075	(0.385)	0.0000	0.0000	0
2018/04/30	2030	07/02/2019	8.62	Put	Bond Future	3,838.6700	3.8387	3,698.1100	3.6981	(3.662)	0	0	0
2018/04/30	2030	07/02/2019	8.63	Call	Bond Future	3,034.7500	3.0348	3,121.2700	3.1213	2.851	0	0	0
2018/04/30	2030	07/02/2019	8.63	Put	Bond Future	3,803.6300	3.8036	3,663.7700	3.6638	(3.677)	0	0	0
2018/04/30	2030	07/02/2019	8.64	Call	Bond Future	3,068.2000	3.0682	3,155.4200	3.1554	2.843	0	0	0
2018/04/30	2030	07/02/2019	8.64	Put	Bond Future	3,769.1700	3.7692	3,630.0100	3.6300	(3.692)	0	0	0
2018/04/30	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2032	03/05/2018	9.70	Call	Bond Future	6,675.4000	6.6754	6,910.9800	6.9110	3.529	0	0	0
2018/04/30	2032	03/05/2018			Bond Future	8.7876	96.5757	8.7571	96.8113	(0.348)	0.0000	0.0000	28,084
2018/04/30	2032	03/05/2018	9.71	Call	Bond Future	6,744.8600	6.7449	6,980.4400	6.9804	3.493	0	0	0
2018/04/30	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2032	03/05/2018	9.72	Call	Bond Future	6,814.2500	6.8142	7,049.8300	7.0498	3.457	0	0	0
2018/04/30	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2032	02/08/2018	9.67	Call	Bond Future	6,482.7700	6.4828	6,664.7900	6.6648	2.808	0	0	0
2018/04/30	2032	02/08/2018	9.66	Put	Bond Future	432.5000	0.4325	374.3800	0.3744	(13.438)	0	0	0
2018/04/30	2032	02/08/2018			Bond Future	8.8341	98.3091	8.8027	98.5484	(0.356)	0.0000	0.0000	19,331
2018/04/30	2032	02/08/2018	9.68	Call	Bond Future	6,543.2200	6.5432	6,726.1000	6.7261	2.795	0	0	0
2018/04/30	2032	02/08/2018	9.68	Put	Bond Future	414.9100	0.4149	358.5200	0.3585	(13.591)	0	0	0
2018/04/30	2032	02/08/2018	9.67	Put	Bond Future	423.6200	0.4236	366.3700	0.3664	(13.514)	0	0	0
2018/04/30	2032	02/08/2018	9.66	Call	Bond Future	6,422.4100	6.4224	6,603.5600	6.6036	2.821	0	0	0
2018/04/30	2032	01/11/2018	8.77	Put	Bond Future	3,398.3800	3.3984	3,239.8300	3.2398	(4.665)	0	0	0
2018/04/30	2032	01/11/2018			Bond Future	8.8807	95.9392	8.8483	96.1824	(0.365)	0.0000	0.0000	0
2018/04/30	2032	01/11/2018	8.76	Call	Bond Future	2,529.5000	2.5295	2,613.1200	2.6131	3.306	0	0	0
2018/04/30	2032	01/11/2018	8.76	Put	Bond Future	3,438.4800	3.4385	3,278.9800	3.2790	(4.639)	0	0	0
2018/04/30	2032	01/11/2018	8.77	Call	Bond Future	2,565.1700	2.5652	2,649.7400	2.6497	3.297	0	0	0
2018/04/30	2032	01/11/2018	8.75	Call	Bond Future	2,493.8400	2.4938	2,576.5100	2.5765	3.315	0	0	0
2018/04/30	2032	01/11/2018	8.75	Put	Bond Future	3,478.6700	3.4787	3,318.2200	3.3182	(4.612)	0	0	0
2018/04/30	2032	07/02/2019	8.81	Call	Bond Future	3,371.5000	3.3715	3,464.8600	3.4649	2.769	0	0	0
2018/04/30	2032	07/02/2019	8.80	Put	Bond Future	4,310.2600	4.3103	4,156.5900	4.1566	(3.565)	0	0	0
2018/04/30	2032	07/02/2019			Bond Future	8.9314	97.8355	8.8980	98.0817	(0.374)	0.0000	0.0000	0
2018/04/30	2032	07/02/2019	8.82	Call	Bond Future	3,407.7800	3.4078	3,501.8900	3.5019	2.762	0	0	0
2018/04/30	2032	07/02/2019	8.82	Put	Bond Future	4,233.3800	4.2334	4,081.2100	4.0812	(3.595)	0	0	0
2018/04/30	2032	07/02/2019	8.81	Put	Bond Future	4,271.6800	4.2717	4,118.7600	4.1188	(3.580)	0	0	0
2018/04/30	2032	07/02/2019	8.80	Call	Bond Future	3,335.4200	3.3354	3,428.0300	3.4280	2.777	0	0	0
2018/04/30	2033	03/05/2018	107.71	Put	Bond Future	2,903.8300	2.9038	3,023.8900	3.0239	4.135	0	0	0
2018/04/30	2033	03/05/2018			Bond Future	104.8062	104.8062	104.6861	104.6861	(0.115)	0.0000	0.0000	6,055
2018/04/30	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	03/05/2018	107.70	Put	Bond Future	2,893.8300	2.8938	3,013.8900	3.0139	4.149	0	0	0

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2018/04/30	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	03/05/2018	107.69	Put	Bond Future	2,883.8300	2.8838	3,003.8900	3.0039	4.163	0	0	0
2018/04/30	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	02/08/2018			Bond Future	106.7199	106.7199	106.5972	106.5972	(0.115)	0.0000	0.0000	1,515
2018/04/30	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	02/08/2018	109.92	Put	Bond Future	3,200.1500	3.2001	3,322.8500	3.3229	3.834	0	0	0
2018/04/30	2033	02/08/2018	109.94	Put	Bond Future	3,220.1500	3.2201	3,342.8500	3.3429	3.810	0	0	0
2018/04/30	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2033	02/08/2018	109.93	Put	Bond Future	3,210.1500	3.2101	3,332.8500	3.3329	3.822	0	0	0
2018/04/30	2033	01/11/2018			Bond Future	107.5574	107.5574	107.4316	107.4316	(0.117)	0.0000	0.0000	0
2018/04/30	2033	07/02/2019			Bond Future	109.7218	109.7218	109.5917	109.5917	(0.119)	0.0000	0.0000	0
2018/04/30	2037	03/05/2018	9.99	Call	Bond Future	8,003.2800	8.0033	8,312.5900	8.3126	3.865	0	0	0
2018/04/30	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2037	03/05/2018			Bond Future	9.0028	97.7421	8.9672	98.0514	(0.395)	0.0000	0.0000	37,614
2018/04/30	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2037	03/05/2018	9.97	Call	Bond Future	7,851.5500	7.8515	8,160.8600	8.1609	3.939	0	0	0
2018/04/30	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2037	03/05/2018	9.98	Call	Bond Future	7,927.4700	7.9275	8,236.7800	8.2368	3.902	0	0	0
2018/04/30	2037	02/08/2018	9.96	Put	Bond Future	444.6000	0.4446	378.9100	0.3789	(14.775)	0	0	0
2018/04/30	2037	02/08/2018	9.95	Call	Bond Future	7,687.1600	7.6872	7,934.7500	7.9348	3.221	0	0	0
2018/04/30	2037	02/08/2018			Bond Future	9.0528	95.2406	9.0162	95.5549	(0.404)	0.0000	0.0000	33,918
2018/04/30	2037	02/08/2018	9.96	Call	Bond Future	7,753.9800	7.7540	8,002.5600	8.0026	3.206	0	0	0
2018/04/30	2037	02/08/2018	9.95	Put	Bond Future	453.5800	0.4536	386.9000	0.3869	(14.701)	0	0	0
2018/04/30	2037	02/08/2018	9.97	Call	Bond Future	7,820.9700	7.8210	8,070.5100	8.0705	3.191	0	0	0
2018/04/30	2037	02/08/2018	9.97	Put	Bond Future	435.8900	0.4359	371.1600	0.3712	(14.850)	0	0	0
2018/04/30	2037	01/11/2018	9.03	Call	Bond Future	3,201.8600	3.2019	3,324.2500	3.3243	3.822	0	0	0
2018/04/30	2037	01/11/2018			Bond Future	9.0974	96.9703	9.0598	97.2898	(0.414)	0.0000	0.0000	0
2018/04/30	2037	01/11/2018	9.01	Call	Bond Future	3,118.0600	3.1181	3,237.9900	3.2380	3.846	0	0	0
2018/04/30	2037	01/11/2018	9.01	Put	Bond Future	3,862.5600	3.8626	3,663.0000	3.6630	(5.167)	0	0	0
2018/04/30	2037	01/11/2018	9.03	Put	Bond Future	3,775.1600	3.7752	3,578.0600	3.5781	(5.221)	0	0	0
2018/04/30	2037	01/11/2018	9.02	Call	Bond Future	3,159.6800	3.1597	3,280.8400	3.2808	3.835	0	0	0
2018/04/30	2037	01/11/2018	9.02	Put	Bond Future	3,818.5200	3.8185	3,620.1900	3.6202	(5.194)	0	0	0
2018/04/30	2037	07/02/2019	9.06	Put	Bond Future	4,816.6500	4.8167	4,624.5600	4.6246	(3.988)	0	0	0
2018/04/30	2037	07/02/2019	9.05	Call	Bond Future	4,048.7900	4.0488	4,179.8800	4.1799	3.238	0	0	0
2018/04/30	2037	07/02/2019			Bond Future	9.1463	94.6268	9.1076	94.9509	(0.422)	0.0000	0.0000	0
2018/04/30	2037	07/02/2019	9.06	Call	Bond Future	4,090.5300	4.0905	4,222.5900	4.2226	3.228	0	0	0
2018/04/30	2037	07/02/2019	9.05	Put	Bond Future	4,859.6200	4.8596	4,666.5600	4.6666	(3.973)	0	0	0
2018/04/30	2037	07/02/2019	9.07	Call	Bond Future	4,132.8000	4.1328	4,265.8300	4.2658	3.219	0	0	0
2018/04/30	2037	07/02/2019	9.07	Put	Bond Future	4,774.3300	4.7743	4,583.2100	4.5832	(4.003)	0	0	0
2018/04/30	2038	03/05/2018	132.28	Put	Bond Future	4,338.0300	4.3380	4,322.2700	4.3223	(0.363)	0	0	0
2018/04/30	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2038	03/05/2018			Bond Future	127.9420	127.9420	127.9577	127.9577	0.012	0.0000	0.0000	5,837
2018/04/30	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2038	03/05/2018	132.27	Put	Bond Future	4,328.0300	4.3280	4,312.2700	4.3123	(0.364)	0	0	0
2018/04/30	2038	03/05/2018	132.29	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
2018/04/30	2038	03/05/2018	132.29	Put	Bond Future	4,348.0300	4.3480	4,332.2700	4.3323	(0.362)	0	0	0
2018/04/30	2038	02/08/2018	134.55	Put	Bond Future	5,823.7800	5.8238	5,808.4100	5.8084	(0.264)	0	0	0
2018/04/30	2038	02/08/2018			Bond Future	128.7262	128.7262	128.7416	128.7416	0.012	0.0000	0.0000	9,180
2018/04/30	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2038	02/08/2018	134.54	Put	Bond Future	5,813.7800	5.8138	5,798.4100	5.7984	(0.264)	0	0	0
2018/04/30	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2038	02/08/2018	134.53	Put	Bond Future	5,803.7800	5.8038	5,788.4100	5.7884	(0.265)	0	0	0
2018/04/30	2038	01/11/2018			Bond Future	131.0888	131.0888	131.1034	131.1034	0.011	0.0000	0.0000	0
2018/04/30	2038	07/02/2019			Bond Future	132.1365	132.1365	132.1492	132.1492	0.010	0.0000	0.0000	0
2018/04/30	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2040	03/05/2018			Bond Future	9.0628	101.7946	9.0322	102.0824	(0.338)	0.0000	0.0000	16,815
2018/04/30	2040	03/05/2018	10.07	Call	Bond Future	8,779.8500	8.7799	9,067.5900	9.0676	3.277	0	0	0
2018/04/30	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2040	03/05/2018	8.50	Put	Bond Future	5,512.4900	5.5125	5,224.7000	5.2247	(5.221)	0	0	0
2018/04/30	2040	03/05/2018	8.50	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	1,011
2018/04/30	2040	03/05/2018	10.08	Call	Bond Future	8,860.6800	8.8607	9,148.4200	9.1484	3.247	0	0	0
2018/04/30	2040	03/05/2018	10.06	Call	Bond Future	8,698.9100	8.6989	8,986.6500	8.9866	3.308	0	0	0
2018/04/30	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2040	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2040	03/05/2018	10.00	Call	Bond Future	8,210.7600	8.2108	8,498.5000	8.4985	3.504	0	0	1,500
2018/04/30	2040	03/05/2018	9.00	Put	Bond Future	983.4600	0.9835	592.1400	0.5921	(39.790)	0	0	0
2018/04/30	2040	03/05/2018	9.00	Call	Bond Future	391.1200	0.3911	287.5400	0.2875	(26.483)	0	0	1,239
2018/04/30	2040	02/08/2018	10.04	Call	Bond Future	8,520.7700	8.5208	8,748.0200	8.7480	2.667	0	0	0
2018/04/30	2040	02/08/2018	10.03	Put	Bond Future	486.4700	0.4865	420.4800	0.4205	(13.565)	0	0	0
2018/04/30	2040	02/08/2018			Bond Future	9.1125	99.1155	9.0810	99.4078	(0.345)	0.0000	0.0000	25,292
2018/04/30	2040	02/08/2018	10.05	Call	Bond Future	8,592.4300	8.5924	8,820.6100	8.8206	2.656	0	0	0
2018/04/30	2040	02/08/2018	10.05	Put	Bond Future	467.6500	0.4677	403.5400	0.4035	(13.709)	0	0	0
2018/04/30	2040	02/08/2018	10.04	Put	Bond Future	476.9200	0.4769	411.8800	0.4119	(13.638)	0	0	0
2018/04/30	2040	02/08/2018	10.03	Call	Bond Future	8,449.2800	8.4493	8,675.5800	8.6756	2.678	0	0	0
2018/04/30	2040	01/11/2018	9.09	Put	Bond Future	4,124.9900	4.1250	3,935.7600	3.9358	(4.587)	0	0	0
2018/04/30	2040	01/11/2018			Bond Future	9.1567	100.9157	9.1245	101.2127	(0.352)	0.0000	0.0000	0
2018/04/30	2040	01/11/2018	9.08	Call	Bond Future	3,463.3800	3.4634	3,570.0300	3.5700	3.079	0	0	0
2018/04/30	2040	01/11/2018	9.08	Put	Bond Future	4,172.2300	4.1722	3,981.8700	3.9819	(4.563)	0	0	0
2018/04/30	2040	01/11/2018	9.09	Call	Bond Future	3,508.9600	3.5090	3,616.7400	3.6167	3.072	0	0	0
2018/04/30	2040	01/11/2018	9.07	Call	Bond Future	3,418.0800	3.4181	3,523.6100	3.5236	3.087	0	0	0
2018/04/30	2040	01/11/2018	9.07	Put	Bond Future	4,219.9000	4.2199	4,028.4200	4.0284	(4.538)	0	0	0
2018/04/30	2040	07/02/2019	9.13	Call	Bond Future	4,531.0900	4.5311	4,649.8500	4.6499	2.621	0	0	0
2018/04/30	2040	07/02/2019	9.11	Put	Bond Future	5,312.1700	5.3122	5,127.8700	5.1279	(3.469)	0	0	0
2018/04/30	2040	07/02/2019			Bond Future	9.2053	98.3994	9.1723	98.7007	(0.360)	0.0000	0.0000	0
2018/04/30	2040	07/02/2019	9.13	Put	Bond Future	5,219.0400	5.2190	5,036.5300	5.0365	(3.497)	0	0	0
2018/04/30	2040	07/02/2019	9.11	Call	Bond Future	4,440.3400	4.4403	4,557.3100	4.5573	2.634	0	0	0
2018/04/30	2040	07/02/2019	9.12	Put	Bond Future	5,265.2500	5.2652	5,081.8500	5.0819	(3.483)	0	0	0
2018/04/30	2040	07/02/2019	9.12	Call	Bond Future	4,485.4300	4.4854	4,603.3000	4.6033	2.628	0	0	0
2018/04/30	2044	03/05/2018	10.10	Call	Bond Future	8,827.1400	8.8271	9,169.3700	9.1694	3.877	0	0	0
2018/04/30	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/30	2044	03/05/2018			Bond Future	9.1027	98.8376	9.0672	99.1798	(0.391)	0.0000	0.0000	11,902
2018/04/30	2044	03/05/2018	10.11	Call	Bond Future	8,908.6800	8.9087	9,250.9100	9.2509	3.842	0	0	0
2018/04/30	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2044	03/05/2018	10.09	Call	Bond Future	8,745.4800	8.7455	9,087.7100	9.0877	3.913	0	0	0
2018/04/30	2044	02/08/2018	10.07	Call	Bond Future	8,621.5900	8.6216	8,894.5700	8.8946	3.166	0	0	0
2018/04/30	2044	02/08/2018			Bond Future	9.1509	96.2305	9.1143	96.5783	(0.399)	0.0000	0.0000	28,394
2018/04/30	2044	02/08/2018	10.05	Call	Bond Future	8,477.7300	8.4777	8,748.5600	8.7486	3.195	0	0	0
2018/04/30	2044	02/08/2018	10.05	Put	Bond Future	537.7700	0.5378	460.7900	0.4608	(14.315)	0	0	0
2018/04/30	2044	02/08/2018	10.07	Put	Bond Future	517.7100	0.5177	442.8800	0.4429	(14.454)	0	0	0
2018/04/30	2044	02/08/2018	10.06	Call	Bond Future	8,549.6800	8.5497	8,821.5900	8.8216	3.180	0	0	0
2018/04/30	2044	02/08/2018	10.06	Put	Bond Future	527.7000	0.5277	451.8000	0.4518	(14.383)	0	0	0
2018/04/30	2044	01/11/2018	9.12	Call	Bond Future	3,597.1200	3.5971	3,731.6400	3.7316	3.740	0	0	0
2018/04/30	2044	01/11/2018			Bond Future	9.1938	97.9782	9.1563	98.3317	(0.408)	0.0000	0.0000	0
2018/04/30	2044	01/11/2018	9.12	Put	Bond Future	4,295.2000	4.2952	4,076.2000	4.0762	(5.099)	0	0	0
2018/04/30	2044	01/11/2018	9.13	Call	Bond Future	3,643.6500	3.6437	3,779.5000	3.7795	3.728	0	0	0
2018/04/30	2044	01/11/2018	9.14	Put	Bond Future	4,198.8000	4.1988	3,982.4600	3.9825	(5.152)	0	0	0
2018/04/30	2044	01/11/2018	9.13	Put	Bond Future	4,246.6300	4.2466	4,028.9600	4.0290	(5.126)	0	0	0
2018/04/30	2044	01/11/2018	9.14	Call	Bond Future	3,690.7600	3.6908	3,827.9400	3.8279	3.717	0	0	0
2018/04/30	2044	07/02/2019	9.18	Put	Bond Future	5,323.0100	5.3230	5,113.3500	5.1133	(3.939)	0	0	0
2018/04/30	2044	07/02/2019			Bond Future	9.2408	95.5292	9.2024	95.8882	(0.416)	0.0000	0.0000	0
2018/04/30	2044	07/02/2019	9.17	Call	Bond Future	4,707.3200	4.7073	4,855.5500	4.8556	3.149	0	0	0
2018/04/30	2044	07/02/2019	9.17	Put	Bond Future	5,370.2700	5.3703	5,159.5600	5.1596	(3.924)	0	0	0
2018/04/30	2044	07/02/2019	9.18	Call	Bond Future	4,754.1200	4.7541	4,903.4000	4.9034	3.140	0	0	0
2018/04/30	2044	07/02/2019	9.16	Call	Bond Future	4,660.7400	4.6607	4,807.9100	4.8079	3.158	0	0	0
2018/04/30	2044	07/02/2019	9.16	Put	Bond Future	5,417.9000	5.4179	5,206.1300	5.2061	(3.909)	0	0	0
2018/04/30	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	03/05/2018			Bond Future	120.8113	120.8113	120.8263	120.8263	0.012	0.0000	0.0000	1,258
2018/04/30	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	03/05/2018	127.93	Put	Bond Future	7,118.6800	7.1187	7,103.7200	7.1037	(0.210)	0	0	0
2018/04/30	2046	03/05/2018	127.95	Put	Bond Future	7,138.6800	7.1387	7,123.7200	7.1237	(0.210)	0	0	0
2018/04/30	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	03/05/2018	127.94	Put	Bond Future	7,128.6800	7.1287	7,113.7200	7.1137	(0.210)	0	0	0
2018/04/30	2046	02/08/2018	128.78	Put	Bond Future	5,762.7500	5.7627	5,747.9700	5.7480	(0.256)	0	0	0
2018/04/30	2046	02/08/2018			Bond Future	123.0173	123.0173	123.0320	123.0320	0.012	0.0000	0.0000	10,917
2018/04/30	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	02/08/2018	128.77	Put	Bond Future	5,752.7500	5.7527	5,737.9700	5.7380	(0.257)	0	0	0
2018/04/30	2046	02/08/2018	128.79	Put	Bond Future	5,772.7500	5.7727	5,757.9700	5.7580	(0.256)	0	0	0
2018/04/30	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2046	01/11/2018			Bond Future	123.6257	123.6257	123.6398	123.6398	0.011	0.0000	0.0000	0
2018/04/30	2046	07/02/2019			Bond Future	126.1134	126.1134	126.1257	126.1257	0.010	0.0000	0.0000	0
2018/04/30	2050	03/05/2018	135.62	Put	Bond Future	6,958.9400	6.9589	6,942.7800	6.9428	(0.232)	0	0	0
2018/04/30	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2050	03/05/2018			Bond Future	128.6611	128.6611	128.6772	128.6772	0.013	0.0000	0.0000	7,093
2018/04/30	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/30	2050	03/05/2018	135.61	Put	Bond Future	6,948.9400	6.9489	6,932.7800	6.9328	(0.233)	0	0	0
2018/04/30	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2050	03/05/2018	135.63	Put	Bond Future	6,968.9400	6.9689	6,952.7800	6.9528	(0.232)	0	0	0
2018/04/30	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2050	02/08/2018	137.54	Put	Bond Future	8,257.9600	8.2580	8,242.0100	8.2420	(0.193)	0	0	0
2018/04/30	2050	02/08/2018	137.52	Put	Bond Future	8,237.9600	8.2380	8,222.0100	8.2220	(0.194)	0	0	0
2018/04/30	2050	02/08/2018			Bond Future	129.2820	129.2820	129.2980	129.2980	0.012	0.0000	0.0000	9,775
2018/04/30	2050	02/08/2018	137.53	Put	Bond Future	8,247.9600	8.2480	8,232.0100	8.2320	(0.193)	0	0	0
2018/04/30	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	2050	01/11/2018			Bond Future	131.6551	131.6551	131.6703	131.6703	0.012	0.0000	0.0000	0
2018/04/30	2050	07/02/2019			Bond Future	132.5323	132.5323	132.5456	132.5456	0.010	0.0000	0.0000	0
2018/04/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	AL37	03/05/2018			Index Future	584.2970	584.2970	585.1360	585.1360	0.144	0.0000	0.0000	0
2018/04/30	AL37	02/08/2018			Index Future	594.7850	594.7850	595.6340	595.6340	0.143	0.0000	0.0000	0
2018/04/30	AL37	01/11/2018			Index Future	605.5880	605.5880	606.4500	606.4500	0.142	0.0000	0.0000	0
2018/04/30	AL37	07/02/2019			Index Future	617.5600	617.5600	618.4300	618.4300	0.141	0.0000	0.0000	0
2018/04/30	AL7T	03/05/2018			Index Future	688.2660	688.2660	689.6220	689.6220	0.197	0.0000	0.0000	0
2018/04/30	AL7T	02/08/2018			Index Future	700.6210	700.6210	701.9950	701.9950	0.196	0.0000	0.0000	0
2018/04/30	AL7T	01/11/2018			Index Future	713.3460	713.3460	714.7430	714.7430	0.196	0.0000	0.0000	0
2018/04/30	AL7T	07/02/2019			Index Future	727.4480	727.4480	728.8620	728.8620	0.194	0.0000	0.0000	0
2018/04/30	ALBI	03/05/2018			Index Future	629.6180	629.6180	631.2300	631.2300	0.256	0.0000	0.0000	123
2018/04/30	ALBI	02/08/2018			Index Future	640.9200	640.9200	642.5560	642.5560	0.255	0.0000	0.0000	879
2018/04/30	ALBI	01/11/2018			Index Future	652.5610	652.5610	654.2240	654.2240	0.255	0.0000	0.0000	0
2018/04/30	ALBI	07/02/2019			Index Future	665.4610	665.4610	667.1480	667.1480	0.254	0.0000	0.0000	0
2018/04/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C038	31/01/2038			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
2018/04/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	C446	31/03/2046			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
2018/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/30	EL28	03/05/2018	133.20	Put	Bond Future	3,799.5100	3.7995	3,781.7500	3.7818	(0.467)	0	0	0
2018/04/30	EL28	03/05/2018			Bond Future	129.4005	129.4005	129.4183	129.4183	0.014	0.0000	0.0000	0
2018/04/30	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	03/05/2018	133.19	Put	Bond Future	3,789.5100	3.7895	3,771.7500	3.7718	(0.469)	0	0	0
2018/04/30	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	03/05/2018	133.18	Put	Bond Future	3,779.5100	3.7795	3,761.7500	3.7618	(0.470)	0	0	0
2018/04/30	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	02/08/2018			Bond Future	131.7632	131.7632	131.7808	131.7808	0.013	0.0000	0.0000	0
2018/04/30	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	02/08/2018	134.93	Put	Bond Future	3,166.7700	3.1668	3,149.2100	3.1492	(0.555)	0	0	0
2018/04/30	EL28	02/08/2018	134.95	Put	Bond Future	3,186.7700	3.1868	3,169.2100	3.1692	(0.551)	0	0	0
2018/04/30	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	EL28	02/08/2018	134.94	Put	Bond Future	3,176.7700	3.1768	3,159.2100	3.1592	(0.553)	0	0	0
2018/04/30	ES33	03/05/2018	11.22	Call	Bond Future	5,713.4300	5.7134	5,945.3000	5.9453	4.058	0	0	0
2018/04/30	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	03/05/2018			Bond Future	10.2799	79.8415	10.2439	80.0733	(0.350)	0.0000	0.0000	0
2018/04/30	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	03/05/2018	11.20	Call	Bond Future	5,598.3600	5.5984	5,830.2300	5.8302	4.142	0	0	0
2018/04/30	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	03/05/2018	11.21	Call	Bond Future	5,655.9300	5.6559	5,887.8000	5.8878	4.100	0	0	0
2018/04/30	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	02/08/2018	11.14	Call	Bond Future	4,657.9800	4.6580	4,893.5200	4.8935	5.057	0	0	0
2018/04/30	ES33	02/08/2018			Bond Future	10.3697	81.2745	10.3326	81.5100	(0.358)	0.0000	0.0000	9,466
2018/04/30	ES33	02/08/2018	11.15	Call	Bond Future	4,715.7300	4.7157	4,951.2700	4.9513	4.995	0	0	0
2018/04/30	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	02/08/2018	11.16	Call	Bond Future	4,773.4200	4.7734	5,008.9600	5.0090	4.934	0	0	0
2018/04/30	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	ES33	01/11/2018			Bond Future	10.4632	78.9618	10.4248	79.2012	(0.367)	0.0000	0.0000	0
2018/04/30	ES33	07/02/2019			Bond Future	10.5688	80.5224	10.5292	80.7652	(0.375)	0.0000	0.0000	0
2018/04/30	ES42	03/05/2018			Bond Future	10.4447	83.2985	10.4138	83.5309	(0.297)	0.0000	0.0000	3,000
2018/04/30	ES42	02/08/2018			Bond Future	10.5310	84.7936	10.4991	85.0297	(0.303)	0.0000	0.0000	7,957
2018/04/30	ES42	01/11/2018			Bond Future	10.6197	82.0736	10.5868	82.3135	(0.310)	0.0000	0.0000	0
2018/04/30	ES42	07/02/2019			Bond Future	10.7164	83.6956	10.6825	83.9388	(0.317)	0.0000	0.0000	0
2018/04/30	GOVI	03/05/2018	590.29	Call	GOVI	359,730.0000	35.9730	374,850.0000	37.4850	4.203	0	0	0
2018/04/30	GOVI	03/05/2018	590.27	Call	GOVI	359,930.0000	35.9930	375,050.0000	37.5050	4.201	0	0	0
2018/04/30	GOVI	03/05/2018			GOVI	626.2630	626.2630	627.7750	627.7750	0.241	0.0000	0.0000	145

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
2018/04/30	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	03/05/2018	590.28	Call	GOVI	359,830.0000	35.9830	374,950.0000	37.4950	4.202	0	0	0
2018/04/30	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	02/08/2018			GOVI	637.5050	637.5050	639.0390	639.0390	0.241	0.0000	0.0000	458
2018/04/30	GOVI	02/08/2018	605.71	Call	GOVI	317,950.0000	31.7950	333,290.0000	33.3290	4.825	0	0	0
2018/04/30	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	02/08/2018	605.72	Call	GOVI	317,850.0000	31.7850	333,190.0000	33.3190	4.826	0	0	0
2018/04/30	GOVI	02/08/2018	605.70	Call	GOVI	318,050.0000	31.8050	333,390.0000	33.3390	4.823	0	0	0
2018/04/30	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	01/11/2018	653.50	Put	GOVI	44,160.0000	4.4160	28,570.0000	2.8570	(35.303)	0	0	0
2018/04/30	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	01/11/2018			GOVI	649.0840	649.0840	650.6430	650.6430	0.240	0.0000	0.0000	0
2018/04/30	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	01/11/2018	653.49	Put	GOVI	44,060.0000	4.4060	28,470.0000	2.8470	(35.384)	0	0	0
2018/04/30	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	01/11/2018	653.51	Put	GOVI	44,260.0000	4.4260	28,670.0000	2.8670	(35.224)	0	0	0
2018/04/30	GOVI	07/02/2019	666.53	Put	GOVI	46,140.0000	4.6140	30,340.0000	3.0340	(34.244)	0	0	0
2018/04/30	GOVI	07/02/2019			GOVI	661.9160	661.9160	663.4960	663.4960	0.239	0.0000	0.0000	0
2018/04/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	07/02/2019	666.52	Put	GOVI	46,040.0000	4.6040	30,240.0000	3.0240	(34.318)	0	0	0
2018/04/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	GOVI	07/02/2019	666.51	Put	GOVI	45,940.0000	4.5940	30,140.0000	3.0140	(34.393)	0	0	0
2018/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/30	IGOV	03/05/2018			Index Future	254.8890	254.8890	255.1050	255.1050	0.085	0.0000	0.0000	694
2018/04/30	IGOV	02/08/2018			Index Future	259.5450	259.5450	259.7620	259.7620	0.084	0.0000	0.0000	850
2018/04/30	IGOV	01/11/2018			Index Future	264.3080	264.3080	264.5280	264.5280	0.083	0.0000	0.0000	241
2018/04/30	IGOV	07/02/2019			Index Future	269.6270	269.6270	269.8470	269.8470	0.082	0.0000	0.0000	0
2018/04/30	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/30	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/04/30	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4500	100.4500	0.000	0.0000	0.0000	0
2018/04/30	IS01	22/03/2019			Interest Rate Swap	99.4300	99.4300	99.4300	99.4300	0.000	0.0000	0.0000	0
2018/04/30	IS01	20/06/2019			Interest Rate Swap	100.0600	100.0600	100.0600	100.0600	0.000	0.0000	0.0000	0
2018/04/30	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/30	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/04/30	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2018/04/30	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.1700	99.1700	(0.010)	0.0000	0.0000	0
2018/04/30	IS02	21/06/2019			Interest Rate Swap	99.5100	99.5100	99.5100	99.5100	0.000	0.0000	0.0000	0
2018/04/30	IS02	20/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2018/04/30	IS02	20/12/2019			Interest Rate Swap	100.7300	100.7300	100.7300	100.7300	0.000	0.0000	0.0000	0
2018/04/30	IS02	23/03/2020			Interest Rate Swap	98.4100	98.4100	98.4100	98.4100	0.000	0.0000	0.0000	0
2018/04/30	IS02	22/06/2020			Interest Rate Swap	100.2100	100.2100	100.2200	100.2200	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
2018/04/30	IS05	17/12/2020			Interest Rate Swap	95.6800	95.6800	95.6700	95.6700	(0.010)	0.0000	0.0000	0
2018/04/30	IS05	16/03/2021			Interest Rate Swap	94.8400	94.8400	94.8300	94.8300	(0.011)	0.0000	0.0000	0
2018/04/30	IS05	15/06/2021			Interest Rate Swap	93.9800	93.9800	93.9500	93.9500	(0.032)	0.0000	0.0000	0
2018/04/30	IS05	21/09/2021			Interest Rate Swap	94.0800	94.0800	94.0600	94.0600	(0.021)	0.0000	0.0000	0
2018/04/30	IS05	21/12/2021			Interest Rate Swap	96.2300	96.2300	96.1900	96.1900	(0.042)	0.0000	0.0000	51
2018/04/30	IS05	15/03/2022			Interest Rate Swap	96.3200	96.3200	96.2800	96.2800	(0.042)	0.0000	0.0000	0
2018/04/30	IS05	21/06/2022			Interest Rate Swap	97.4500	97.4500	97.4100	97.4100	(0.041)	0.0000	0.0000	0
2018/04/30	IS05	20/09/2022			Interest Rate Swap	99.6100	99.6100	99.5700	99.5700	(0.040)	0.0000	0.0000	0
2018/04/30	IS05	20/12/2022			Interest Rate Swap	100.8200	100.8200	100.7800	100.7800	(0.040)	0.0000	0.0000	0
2018/04/30	IS05	22/03/2023			Interest Rate Swap	95.8500	95.8500	95.8200	95.8200	(0.031)	0.0000	0.0000	0
2018/04/30	IS05	20/06/2023			Interest Rate Swap	100.1300	100.1300	100.1000	100.1000	(0.030)	0.0000	0.0000	0
2018/04/30	IS10	17/12/2025			Interest Rate Swap	93.4700	93.4700	93.3700	93.3700	(0.107)	0.0000	0.0000	0
2018/04/30	IS10	16/03/2026			Interest Rate Swap	90.3800	90.3800	90.2900	90.2900	(0.100)	0.0000	0.0000	0
2018/04/30	IS10	15/06/2026			Interest Rate Swap	89.0500	89.0500	88.9600	88.9600	(0.101)	0.0000	0.0000	0
2018/04/30	IS10	21/09/2026			Interest Rate Swap	91.1600	91.1600	91.0700	91.0700	(0.099)	0.0000	0.0000	0
2018/04/30	IS10	21/12/2026			Interest Rate Swap	94.9100	94.9100	94.8200	94.8200	(0.095)	0.0000	0.0000	0
2018/04/30	IS10	15/03/2027			Interest Rate Swap	93.4200	93.4200	93.3300	93.3300	(0.096)	0.0000	0.0000	0
2018/04/30	IS10	21/06/2027			Interest Rate Swap	95.4400	95.4400	95.3600	95.3600	(0.084)	0.0000	0.0000	0
2018/04/30	IS10	20/09/2027			Interest Rate Swap	99.1500	99.1500	99.0700	99.0700	(0.081)	0.0000	0.0000	0
2018/04/30	IS10	20/12/2027			Interest Rate Swap	99.4500	99.4500	99.3900	99.3900	(0.060)	0.0000	0.0000	0
2018/04/30	IS10	22/03/2028			Interest Rate Swap	94.6000	94.6000	94.5500	94.5500	(0.053)	0.0000	0.0000	0
2018/04/30	IS10	20/06/2028			Interest Rate Swap	100.0600	100.0600	100.0200	100.0200	(0.040)	0.0000	0.0000	0
2018/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/30	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/30	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/30	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/30	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/30	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/30	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/30	R023	03/05/2018	8.27	Call	Bond Future	2,402.5900	2.4026	2,543.2300	2.5432	5.854	0	0	0
2018/04/30	R023	03/05/2018			Bond Future	7.6565	101.8068	7.6211	101.9475	(0.462)	0.0000	0.0000	36,029
2018/04/30	R023	03/05/2018	8.27	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	03/05/2018	8.28	Call	Bond Future	2,441.1600	2.4412	2,581.8000	2.5818	5.761	0	0	0
2018/04/30	R023	03/05/2018	8.29	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	03/05/2018	8.28	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	03/05/2018	8.29	Call	Bond Future	2,479.7100	2.4797	2,620.3500	2.6204	5.672	0	0	0
2018/04/30	R023	03/05/2018	9.19	Call	Bond Future	5,874.8000	5.8748	6,015.4500	6.0154	2.394	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
2018/04/30	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/30	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	02/08/2018			Bond Future	7.6780	103.6341	7.6405	103.7767	(0.488)	0.0000	0.0000	27,666
2018/04/30	R023	02/08/2018	10.40	Call	Bond Future	9,716.7400	9.7167	9,859.2800	9.8593	1.467	0	0	0
2018/04/30	R023	02/08/2018	10.41	Call	Bond Future	9,750.2500	9.7502	9,892.7900	9.8928	1.462	0	0	0
2018/04/30	R023	02/08/2018	10.39	Call	Bond Future	9,683.2100	9.6832	9,825.7500	9.8258	1.472	0	0	0
2018/04/30	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R023	01/11/2018	10.57	Put	Bond Future	1.0300	0.0010	0.7700	0.0008	(25.243)	0	0	0
2018/04/30	R023	01/11/2018	10.58	Call	Bond Future	9,784.3200	9.7843	9,928.6600	9.9287	1.475	0	0	0
2018/04/30	R023	01/11/2018			Bond Future	7.7023	101.5896	7.6624	101.7342	(0.518)	0.0000	0.0000	0
2018/04/30	R023	01/11/2018	10.59	Call	Bond Future	9,816.1800	9.8162	9,960.5300	9.9605	1.471	0	0	0
2018/04/30	R023	01/11/2018	10.59	Put	Bond Future	0.9500	0.0010	0.7100	0.0007	(25.263)	0	0	0
2018/04/30	R023	01/11/2018	10.57	Call	Bond Future	9,752.4500	9.7525	9,896.7800	9.8968	1.480	0	0	0
2018/04/30	R023	01/11/2018	10.58	Put	Bond Future	0.9900	0.0010	0.7400	0.0007	(25.253)	0	0	0
2018/04/30	R023	07/02/2019	10.59	Call	Bond Future	9,238.9900	9.2390	9,382.4700	9.3825	1.553	0	0	0
2018/04/30	R023	07/02/2019			Bond Future	7.7292	103.5976	7.6866	103.7433	(0.551)	0.0000	0.0000	0
2018/04/30	R023	07/02/2019	10.57	Call	Bond Future	9,178.9600	9.1790	9,322.3500	9.3224	1.562	0	0	0
2018/04/30	R023	07/02/2019	10.57	Put	Bond Future	16.3800	0.0164	14.0400	0.0140	(14.286)	0	0	0
2018/04/30	R023	07/02/2019	10.59	Put	Bond Future	15.6400	0.0156	13.3900	0.0134	(14.386)	0	0	0
2018/04/30	R023	07/02/2019	10.58	Call	Bond Future	9,208.9700	9.2090	9,352.4100	9.3524	1.558	0	0	0
2018/04/30	R023	07/02/2019	10.58	Put	Bond Future	16.0000	0.0160	13.7100	0.0137	(14.313)	0	0	0
2018/04/30	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R035	03/05/2018	8.75	Put	Bond Future	1,574.7800	1.5748	1,202.0400	1.2020	(23.669)	0	0	0
2018/04/30	R035	03/05/2018			Bond Future	8.9176	101.2739	8.8821	101.5806	(0.399)	0.0000	0.0000	23,087
2018/04/30	R035	03/05/2018	9.90	Call	Bond Future	7,948.8000	7.9488	8,255.4500	8.2554	3.858	0	0	0
2018/04/30	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R035	03/05/2018	8.75	Call	Bond Future	116.8000	0.1168	50.7100	0.0507	(56.584)	0	0	1,000
2018/04/30	R035	03/05/2018	9.25	Call	Bond Future	2,822.2300	2.8222	3,107.8700	3.1079	10.121	0	0	0
2018/04/30	R035	03/05/2018	9.25	Put	Bond Future	21.3100	0.0213	0.3000	0.0003	(98.592)	0	0	1,000
2018/04/30	R035	03/05/2018	9.91	Call	Bond Future	8,024.7600	8.0248	8,331.4100	8.3314	3.821	0	0	0
2018/04/30	R035	03/05/2018	9.89	Call	Bond Future	7,872.7500	7.8727	8,179.4000	8.1794	3.895	0	0	0
2018/04/30	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R035	02/08/2018	9.42	Call	Bond Future	4,811.7900	4.8118	5,002.8700	5.0029	3.971	0	0	0
2018/04/30	R035	02/08/2018			Bond Future	8.9635	103.0916	8.9269	103.4032	(0.408)	0.0000	0.0000	57,356
2018/04/30	R035	02/08/2018	9.42	Put	Bond Future	1,040.9500	1.0409	920.4800	0.9205	(11.573)	0	0	0
2018/04/30	R035	02/08/2018	9.44	Put	Bond Future	1,001.9800	1.0020	884.5300	0.8845	(11.722)	0	0	0
2018/04/30	R035	02/08/2018	9.43	Call	Bond Future	4,872.4300	4.8724	5,065.0100	5.0650	3.952	0	0	0
2018/04/30	R035	02/08/2018	9.44	Call	Bond Future	4,933.1200	4.9331	5,127.2200	5.1272	3.935	0	0	0
2018/04/30	R035	02/08/2018	9.43	Put	Bond Future	1,021.3900	1.0214	902.4200	0.9024	(11.648)	0	0	0
2018/04/30	R035	01/11/2018	8.92	Put	Bond Future	3,812.3400	3.8123	3,614.0100	3.6140	(5.202)	0	0	0
2018/04/30	R035	01/11/2018	8.93	Call	Bond Future	3,083.4000	3.0834	3,203.0500	3.2031	3.880	0	0	0
2018/04/30	R035	01/11/2018			Bond Future	9.0112	100.4671	8.9736	100.7839	(0.418)	0.0000	0.0000	0
2018/04/30	R035	01/11/2018	8.94	Call	Bond Future	3,124.9800	3.1250	3,245.8600	3.2459	3.868	0	0	0
2018/04/30	R035	01/11/2018	8.94	Put	Bond Future	3,725.3400	3.7253	3,529.4700	3.5295	(5.258)	0	0	0
2018/04/30	R035	01/11/2018	8.92	Call	Bond Future	3,042.4000	3.0424	3,160.8200	3.1608	3.892	0	0	0
2018/04/30	R035	01/11/2018	8.93	Put	Bond Future	3,768.5000	3.7685	3,571.4000	3.5714	(5.230)	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
2018/04/30	R035	07/02/2019	8.98	Call	Bond Future	4,015.1700	4.0152	4,145.8200	4.1458	3.254	0	0	0
2018/04/30	R035	07/02/2019			Bond Future	9.0642	102.4530	9.0255	102.7742	(0.427)	0.0000	0.0000	0
2018/04/30	R035	07/02/2019	8.96	Call	Bond Future	3,932.5100	3.9325	4,061.2300	4.0612	3.273	0	0	0
2018/04/30	R035	07/02/2019	8.96	Put	Bond Future	4,800.6900	4.8007	4,608.1500	4.6081	(4.011)	0	0	0
2018/04/30	R035	07/02/2019	8.98	Put	Bond Future	4,715.9000	4.7159	4,525.2900	4.5253	(4.042)	0	0	0
2018/04/30	R035	07/02/2019	8.97	Call	Bond Future	3,973.7400	3.9737	4,103.4200	4.1034	3.263	0	0	0
2018/04/30	R035	07/02/2019	8.97	Put	Bond Future	4,758.1400	4.7581	4,566.5600	4.5666	(4.026)	0	0	0
2018/04/30	R186	03/05/2018	8.92	Call	Bond Future	4,572.7400	4.5727	4,775.7400	4.7757	4.439	0	0	0
2018/04/30	R186	03/05/2018	8.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R186	03/05/2018	8.69	Call	Bond Future	3,114.0100	3.1140	3,316.1300	3.3161	6.491	0	0	0
2018/04/30	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/30	R186	03/05/2018	8.40	Put	Bond Future	65.0400	0.0650	5.0500	0.0051	(92.236)	0	0	3,500
2018/04/30	R186	03/05/2018	8.00	Put	Bond Future	1,457.6900	1.4577	1,227.5700	1.2276	(15.787)	0	0	0
2018/04/30	R186	03/05/2018	8.45	Put	Bond Future	35.0400	0.0350	1.3900	0.0014	(96.033)	0	0	0
2018/04/30	R186	03/05/2018	8.50	Call	Bond Future	1,905.8400	1.9058	2,091.2700	2.0913	9.730	0	0	0
2018/04/30	R186	03/05/2018	8.25	Call	Bond Future	550.8100	0.5508	555.1400	0.5551	0.786	0	0	0
2018/04/30	R186	03/05/2018	7.85	Call	Bond Future	2.0400	0.0020	0.0400	0.0000	(98.039)	0	0	500
2018/04/30	R186	03/05/2018	8.35	Put	Bond Future	114.4900	0.1145	15.9700	0.0160	(86.051)	0	0	500
2018/04/30	R186	03/05/2018			Bond Future	8.2125	117.8978	8.1820	118.1009	(0.372)	0.0000	0.0000	54,473
2018/04/30	R186	03/05/2018	8.93	Call	Bond Future	4,635.6300	4.6356	4,838.6300	4.8386	4.379	0	0	0
2018/04/30	R186	03/05/2018	8.93	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R186	03/05/2018	9.30	Call	Bond Future	6,929.1200	6.9291	7,132.1300	7.1321	2.930	0	0	0
2018/04/30	R186	03/05/2018	10.14	Call	Bond Future	11,904.0200	11.9040	12,107.0300	12.1070	1.705	0	0	0
2018/04/30	R186	03/05/2018	7.85	Put	Bond Future	2,442.5800	2.4426	2,237.5700	2.2376	(8.393)	0	0	0
2018/04/30	R186	03/05/2018	8.92	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R186	03/05/2018	8.91	Call	Bond Future	4,509.8100	4.5098	4,712.8100	4.7128	4.501	0	0	0
2018/04/30	R186	03/05/2018	8.69	Put	Bond Future	0.8900	0.0009	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R186	03/05/2018	9.72	Call	Bond Future	9,455.9300	9.4559	9,658.9400	9.6589	2.147	0	0	0
2018/04/30	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R186	03/05/2018	8.40	Call	Bond Future	1,300.9700	1.3010	1,443.9900	1.4440	10.993	0	0	0
2018/04/30	R186	03/05/2018	8.00	Call	Bond Future	35.2200	0.0352	8.1100	0.0081	(76.973)	0	0	0
2018/04/30	R186	03/05/2018	8.45	Call	Bond Future	1,597.5900	1.5976	1,766.9500	1.7669	10.601	0	0	0
2018/04/30	R186	03/05/2018	8.70	Put	Bond Future	0.7500	0.0008	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R186	03/05/2018	8.50	Put	Bond Future	17.9100	0.0179	0.3300	0.0003	(98.157)	0	0	3,500
2018/04/30	R186	03/05/2018	8.25	Put	Bond Future	302.2600	0.3023	103.5800	0.1036	(65.731)	0	0	3,500
2018/04/30	R186	03/05/2018	8.35	Call	Bond Future	1,022.5500	1.0225	1,127.0400	1.1270	10.219	0	0	0
2018/04/30	R186	03/05/2018	9.75	Call	Bond Future	9,633.3700	9.6334	9,836.3800	9.8364	2.107	0	0	0
2018/04/30	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/30	R186	03/05/2018	9.19	Call	Bond Future	6,253.9800	6.2540	6,456.9900	6.4570	3.246	0	0	0
2018/04/30	R186	03/05/2018	8.85	Call	Bond Future	4,131.2400	4.1312	4,334.2100	4.3342	4.913	0	0	0
2018/04/30	R186	03/05/2018	8.85	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	4,745
2018/04/30	R186	03/05/2018	8.70	Call	Bond Future	3,177.8600	3.1779	3,380.1200	3.3801	6.365	0	0	0
2018/04/30	R186	02/08/2018	8.48	Put	Bond Future	1,072.1700	1.0722	967.4500	0.9675	(9.767)	0	0	0
2018/04/30	R186	02/08/2018	8.25	Call	Bond Future	1,644.5900	1.6446	1,716.4300	1.7164	4.368	0	0	3,020
2018/04/30	R186	02/08/2018			Bond Future	8.2538	114.7153	8.2220	114.9213	(0.385)	0.0000	0.0000	126,680

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/30	R186	02/08/2018	8.47	Call	Bond Future	2,482.2800		2.4823	2,582.2300	2.5822	4.027	0	0	0
2018/04/30	R186	02/08/2018	8.47	Put	Bond Future	1,093.9100		1.0939	987.9200	0.9879	(9.689)	0	0	0
2018/04/30	R186	02/08/2018	8.48	Call	Bond Future	2,524.2000		2.5242	2,625.4200	2.6254	4.010	0	0	0
2018/04/30	R186	02/08/2018	8.25	Put	Bond Future	1,668.9300		1.6689	1,534.8300	1.5348	(8.035)	0	0	0
2018/04/30	R186	02/08/2018	7.50	Put	Bond Future	5,190.4000		5.1904	4,991.5200	4.9915	(3.832)	0	0	0
2018/04/30	R186	02/08/2018	8.46	Call	Bond Future	2,440.6700		2.4407	2,539.3600	2.5394	4.044	0	0	0
2018/04/30	R186	02/08/2018	8.46	Put	Bond Future	1,116.0100		1.1160	1,008.7600	1.0088	(9.610)	0	0	0
2018/04/30	R186	02/08/2018	7.50	Call	Bond Future	171.5100		0.1715	178.5700	0.1786	4.116	0	0	3,020
2018/04/30	R186	01/11/2018	7.96	Put	Bond Future	3,531.4100		3.5314	3,377.0500	3.3770	(4.371)	0	0	0
2018/04/30	R186	01/11/2018	8.54	Put	Bond Future	1,736.7600		1.7368	1,631.8000	1.6318	(6.043)	0	0	0
2018/04/30	R186	01/11/2018	9.14	Call	Bond Future	5,950.5300		5.9505	6,098.9300	6.0989	2.494	0	0	0
2018/04/30	R186	01/11/2018			Bond Future	8.2928		116.7989	8.2597	117.0079	(0.399)	0.0000	0.0000	0
2018/04/30	R186	01/11/2018	8.46	Put	Bond Future	1,925.5400		1.9255	1,813.7800	1.8138	(5.804)	0	0	0
2018/04/30	R186	01/11/2018	8.46	Call	Bond Future	2,973.4600		2.9735	3,070.7600	3.0708	3.272	0	0	5,000
2018/04/30	R186	01/11/2018	8.53	Call	Bond Future	3,242.6400		3.2426	3,345.8900	3.3459	3.184	0	0	0
2018/04/30	R186	01/11/2018	8.53	Put	Bond Future	1,759.7100		1.7597	1,653.9000	1.6539	(6.013)	0	0	0
2018/04/30	R186	01/11/2018	7.96	Call	Bond Future	1,406.8200		1.4068	1,461.5200	1.4615	3.888	0	0	5,000
2018/04/30	R186	01/11/2018	8.54	Call	Bond Future	3,281.6500		3.2817	3,385.7500	3.3857	3.172	0	0	0
2018/04/30	R186	01/11/2018	9.14	Put	Bond Future	768.9300		0.7689	708.2700	0.7083	(7.889)	0	0	5,000
2018/04/30	R186	01/11/2018	8.52	Call	Bond Future	3,203.5100		3.2035	3,305.9200	3.3059	3.197	0	0	0
2018/04/30	R186	01/11/2018	8.52	Put	Bond Future	1,782.5900		1.7826	1,675.9400	1.6759	(5.983)	0	0	0
2018/04/30	R186	07/02/2019	8.20	Call	Bond Future	2,601.3100		2.6013	2,680.6400	2.6806	3.050	0	0	0
2018/04/30	R186	07/02/2019	8.21	Put	Bond Future	3,403.5200		3.4035	3,272.2700	3.2723	(3.856)	0	0	0
2018/04/30	R186	07/02/2019			Bond Future	8.3355		113.8012	8.3011	114.0125	(0.413)	0.0000	0.0000	0
2018/04/30	R186	07/02/2019	8.20	Put	Bond Future	3,435.4600		3.4355	3,303.5400	3.3035	(3.840)	0	0	0
2018/04/30	R186	07/02/2019	8.21	Call	Bond Future	2,631.2000		2.6312	2,711.2000	2.7112	3.040	0	0	0
2018/04/30	R186	07/02/2019	8.22	Call	Bond Future	2,661.6800		2.6617	2,742.3500	2.7424	3.031	0	0	0
2018/04/30	R186	07/02/2019	8.22	Put	Bond Future	3,372.2100		3.3722	3,241.6300	3.2416	(3.872)	0	0	0
2018/04/30	R197	03/05/2018	304.46	Call	Bond Future	754.8000		0.7548	788.3400	0.7883	4.444	0	0	0
2018/04/30	R197	03/05/2018			Bond Future	305.2148		305.2148	305.2483	305.2483	0.011	0.0000	0.0000	1,400
2018/04/30	R197	03/05/2018	304.44	Call	Bond Future	774.8000		0.7748	808.3400	0.8083	4.329	0	0	0
2018/04/30	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R197	03/05/2018	304.45	Call	Bond Future	764.8000		0.7648	798.3400	0.7983	4.385	0	0	0
2018/04/30	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R197	02/08/2018			Bond Future	303.6235		303.6235	303.6562	303.6562	0.011	0.0000	0.0000	2,350
2018/04/30	R197	01/11/2018			Bond Future	309.1962		309.1962	309.2273	309.2273	0.010	0.0000	0.0000	0
2018/04/30	R197	07/02/2019			Bond Future	308.0594		308.0594	308.0858	308.0858	0.009	0.0000	0.0000	0
2018/04/30	R202	03/05/2018	247.48	Put	Bond Future	7,096.4600		7.0965	5,758.2800	5.7583	(18.857)	0	0	0
2018/04/30	R202	03/05/2018	247.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R202	03/05/2018			Bond Future	240.3835		240.3835	241.7217	241.7217	0.557	0.0000	0.0000	18,877
2018/04/30	R202	03/05/2018	247.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R202	03/05/2018	247.47	Put	Bond Future	7,086.4600		7.0865	5,748.2800	5.7483	(18.884)	0	0	0
2018/04/30	R202	03/05/2018	247.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R202	03/05/2018	247.49	Put	Bond Future	7,106.4600		7.1065	5,768.2800	5.7683	(18.830)	0	0	0
2018/04/30	R202	02/08/2018			Bond Future	240.9677		240.9677	242.3289	242.3289	0.565	0.0000	0.0000	9,704

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
2018/04/30	R202	01/11/2018			Bond Future	245.3905	245.3905	246.7749	246.7749	0.564	0.0000	0.0000	0
2018/04/30	R202	07/02/2019			Bond Future	246.4198	246.4198	247.8281	247.8281	0.572	0.0000	0.0000	0
2018/04/30	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R204	03/05/2018			Bond Future	6.7564	103.7647	6.7532	103.7666	(0.047)	0.0000	0.0000	11,973
2018/04/30	R204	03/05/2018	7.09	Call	Bond Future	201.1400	0.2011	203.0500	0.2030	0.950	0	0	0
2018/04/30	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R204	03/05/2018	7.10	Call	Bond Future	207.1600	0.2072	209.0700	0.2091	0.922	0	0	0
2018/04/30	R204	03/05/2018	7.08	Call	Bond Future	195.1200	0.1951	197.0300	0.1970	0.979	0	0	0
2018/04/30	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R204	02/08/2018			Bond Future	6.3667	101.5900	6.3631	101.5914	(0.057)	0.0000	0.0000	7,876
2018/04/30	R204	02/08/2018	8.98	Call	Bond Future	957.1800	0.9572	958.5200	0.9585	0.140	0	0	0
2018/04/30	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R204	02/08/2018	8.99	Call	Bond Future	960.8100	0.9608	962.1500	0.9622	0.139	0	0	0
2018/04/30	R204	02/08/2018	8.97	Call	Bond Future	953.5600	0.9536	954.9000	0.9549	0.141	0	0	0
2018/04/30	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R207	03/05/2018	7.57	Call	Bond Future	718.1100	0.7181	765.4200	0.7654	6.588	0	0	0
2018/04/30	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R207	03/05/2018			Bond Future	7.1101	102.4672	7.0799	102.5145	(0.424)	0.0000	0.0000	18,089
2018/04/30	R207	03/05/2018	7.58	Call	Bond Future	733.6500	0.7336	780.9600	0.7810	6.449	0	0	0
2018/04/30	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R207	03/05/2018	7.56	Call	Bond Future	702.5700	0.7026	749.8800	0.7499	6.734	0	0	0
2018/04/30	R207	02/08/2018	6.86	Put	Bond Future	386.9400	0.3869	349.3700	0.3494	(9.710)	0	0	0
2018/04/30	R207	02/08/2018	6.85	Call	Bond Future	75.9800	0.0760	85.5500	0.0855	12.595	0	0	0
2018/04/30	R207	02/08/2018			Bond Future	7.0874	100.6649	7.0521	100.7124	(0.498)	0.0000	0.0000	7,315
2018/04/30	R207	02/08/2018	6.86	Call	Bond Future	80.0200	0.0800	89.9900	0.0900	12.459	0	0	0
2018/04/30	R207	02/08/2018	6.85	Put	Bond Future	396.4300	0.3964	358.4600	0.3585	(9.578)	0	0	0
2018/04/30	R207	02/08/2018	6.87	Call	Bond Future	84.2000	0.0842	94.5800	0.0946	12.328	0	0	0
2018/04/30	R207	02/08/2018	6.87	Put	Bond Future	377.6000	0.3776	340.4400	0.3404	(9.841)	0	0	0
2018/04/30	R207	01/11/2018	6.76	Put	Bond Future	430.1700	0.4302	396.1400	0.3961	(7.911)	0	0	0
2018/04/30	R207	01/11/2018			Bond Future	7.0167	102.4932	6.9742	102.5411	(0.605)	0.0000	0.0000	0
2018/04/30	R207	01/11/2018	6.75	Call	Bond Future	136.0400	0.1360	149.5600	0.1496	9.938	0	0	0
2018/04/30	R207	01/11/2018	6.75	Put	Bond Future	437.3000	0.4373	402.9600	0.4030	(7.853)	0	0	0
2018/04/30	R207	01/11/2018	6.76	Call	Bond Future	140.2300	0.1402	154.0600	0.1541	9.862	0	0	0
2018/04/30	R207	01/11/2018	6.74	Call	Bond Future	131.9200	0.1319	145.1500	0.1452	10.029	0	0	0
2018/04/30	R207	01/11/2018	6.74	Put	Bond Future	444.5000	0.4445	409.8700	0.4099	(7.791)	0	0	0
2018/04/30	R207	07/02/2019	6.52	Call	Bond Future	144.6000	0.1446	158.5500	0.1586	9.647	0	0	0
2018/04/30	R207	07/02/2019	6.51	Put	Bond Future	473.4100	0.4734	440.0500	0.4401	(7.047)	0	0	0
2018/04/30	R207	07/02/2019			Bond Future	6.8851	100.8737	6.8317	100.9208	(0.775)	0.0000	0.0000	0
2018/04/30	R207	07/02/2019	6.53	Call	Bond Future	148.0900	0.1481	162.2700	0.1623	9.575	0	0	0
2018/04/30	R207	07/02/2019	6.53	Put	Bond Future	462.3000	0.4623	429.3800	0.4294	(7.121)	0	0	0
2018/04/30	R207	07/02/2019	6.52	Put	Bond Future	467.6800	0.4677	434.5300	0.4345	(7.088)	0	0	0
2018/04/30	R207	07/02/2019	6.51	Call	Bond Future	141.4600	0.1415	155.2000	0.1552	9.713	0	0	0
2018/04/30	R208	03/05/2018	7.77	Call	Bond Future	1,148.4700	1.1485	1,238.2300	1.2382	7.816	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
2018/04/30	R208	03/05/2018			Bond Future	7.3157	99.2382	7.2804	99.3280	(0.482)	0.0000	0.0000	24,727
2018/04/30	R208	03/05/2018	7.77	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R208	03/05/2018	7.78	Call	Bond Future	1,173.5600	1.1736	1,263.3200	1.2633	7.649	0	0	0
2018/04/30	R208	03/05/2018	7.79	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R208	03/05/2018	7.78	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R208	03/05/2018	7.79	Call	Bond Future	1,198.6300	1.1986	1,288.4000	1.2884	7.489	0	0	0
2018/04/30	R208	02/08/2018	7.14	Call	Bond Future	226.6800	0.2267	251.1900	0.2512	10.813	0	0	0
2018/04/30	R208	02/08/2018	7.12	Call	Bond Future	209.4900	0.2095	232.5500	0.2325	11.008	0	0	0
2018/04/30	R208	02/08/2018			Bond Future	7.3189	101.0194	7.2803	101.1102	(0.528)	0.0000	0.0000	24,189
2018/04/30	R208	02/08/2018	7.12	Put	Bond Future	678.2200	0.6782	610.4900	0.6105	(9.986)	0	0	0
2018/04/30	R208	02/08/2018	7.14	Put	Bond Future	648.1600	0.6482	581.8800	0.5819	(10.226)	0	0	0
2018/04/30	R208	02/08/2018	7.13	Call	Bond Future	217.8800	0.2179	241.6600	0.2417	10.914	0	0	0
2018/04/30	R208	02/08/2018	7.13	Put	Bond Future	662.9800	0.6630	595.9700	0.5960	(10.107)	0	0	0
2018/04/30	R208	01/11/2018	7.11	Put	Bond Future	807.1600	0.8072	745.4900	0.7455	(7.640)	0	0	0
2018/04/30	R208	01/11/2018			Bond Future	7.3148	99.4543	7.2720	99.5462	(0.584)	0.0000	0.0000	0
2018/04/30	R208	01/11/2018	7.11	Call	Bond Future	366.0200	0.3660	396.2500	0.3963	8.259	0	0	0
2018/04/30	R208	01/11/2018	7.12	Call	Bond Future	375.2500	0.3752	406.0100	0.4060	8.197	0	0	0
2018/04/30	R208	01/11/2018	7.10	Put	Bond Future	819.6700	0.8197	757.4700	0.7575	(7.588)	0	0	0
2018/04/30	R208	01/11/2018	7.12	Put	Bond Future	794.7900	0.7948	733.6500	0.7336	(7.693)	0	0	0
2018/04/30	R208	01/11/2018	7.10	Call	Bond Future	356.9200	0.3569	386.6200	0.3866	8.321	0	0	0
2018/04/30	R208	07/02/2019	7.07	Call	Bond Future	462.3300	0.4623	495.2900	0.4953	7.129	0	0	0
2018/04/30	R208	07/02/2019	7.08	Put	Bond Future	901.6200	0.9016	842.9500	0.8430	(6.507)	0	0	0
2018/04/30	R208	07/02/2019	7.06	Put	Bond Future	922.8300	0.9228	863.3300	0.8633	(6.448)	0	0	0
2018/04/30	R208	07/02/2019			Bond Future	7.3026	101.4201	7.2549	101.5122	(0.653)	0.0000	0.0000	0
2018/04/30	R208	07/02/2019	7.07	Put	Bond Future	912.0000	0.9120	852.9200	0.8529	(6.478)	0	0	0
2018/04/30	R208	07/02/2019	7.08	Call	Bond Future	471.3300	0.4713	504.7000	0.5047	7.080	0	0	0
2018/04/30	R208	07/02/2019	7.06	Call	Bond Future	453.7700	0.4538	486.3100	0.4863	7.171	0	0	0
2018/04/30	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	03/05/2018	10.00	Call	Bond Future	7,107.2800	7.1073	7,365.6700	7.3657	3.636	0	0	0
2018/04/30	R209	03/05/2018	10.73	Call	Bond Future	11,469.2000	11.4692	11,727.5900	11.7276	2.253	0	0	0
2018/04/30	R209	03/05/2018	9.75	Call	Bond Future	5,511.2200	5.5112	5,769.6000	5.7696	4.688	0	0	435
2018/04/30	R209	03/05/2018	9.77	Call	Bond Future	5,640.9200	5.6409	5,899.3000	5.8993	4.580	0	0	0
2018/04/30	R209	03/05/2018	9.30	Call	Bond Future	2,508.7200	2.5087	2,755.0200	2.7550	9.818	0	0	0
2018/04/30	R209	03/05/2018			Bond Future	8.9475	76.7843	8.9119	77.0427	(0.397)	0.0000	0.0000	56,631
2018/04/30	R209	03/05/2018	9.85	Call	Bond Future	6,156.1900	6.1562	6,414.5800	6.4146	4.197	0	0	0
2018/04/30	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/30	R209	03/05/2018	10.22	Call	Bond Future	8,467.5000	8.4675	8,725.8900	8.7259	3.052	0	0	0
2018/04/30	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/30	R209	03/05/2018	9.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/30	R209	03/05/2018	9.86	Call	Bond Future	6,220.2000	6.2202	6,478.5900	6.4786	4.154	0	0	0
2018/04/30	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/30	R209	03/05/2018	9.47	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	250
2018/04/30	R209	03/05/2018	9.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	250
2018/04/30	R209	03/05/2018	9.30	Put	Bond Future	12.2000	0.0122	0.1100	0.0001	(99.098)	0	0	0
2018/04/30	R209	03/05/2018	8.95	Put	Bond Future	474.7700	0.4748	197.9500	0.1980	(58.306)	0	0	0
2018/04/30	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	03/05/2018	9.84	Call	Bond Future	6,092.0900	6.0921	6,350.4800	6.3505	4.241	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
2018/04/30	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	03/05/2018	9.19	Put	Bond Future	48.3600	0.0484	2.1400	0.0021	(95.575)	0	0	0
2018/04/30	R209	03/05/2018	9.19	Call	Bond Future	1,779.0100	1.7790	1,991.1800	1.9912	11.926	0	0	250
2018/04/30	R209	03/05/2018	9.47	Call	Bond Future	3,658.4300	3.6584	3,915.8200	3.9158	7.036	0	0	0
2018/04/30	R209	03/05/2018	8.95	Call	Bond Future	493.2700	0.4933	474.8400	0.4748	(3.736)	0	0	0
2018/04/30	R209	02/08/2018	9.66	Call	Bond Future	5,174.0100	5.1740	5,360.6000	5.3606	3.606	0	0	435
2018/04/30	R209	02/08/2018	8.49	Call	Bond Future	601.1200	0.6011	632.8500	0.6328	5.278	0	0	500
2018/04/30	R209	02/08/2018	8.46	Put	Bond Future	4,505.2100	4.5052	4,271.5400	4.2715	(5.187)	0	0	0
2018/04/30	R209	02/08/2018	8.96	Put	Bond Future	2,104.6700	2.1047	1,933.7000	1.9337	(8.123)	0	0	0
2018/04/30	R209	02/08/2018	10.38	Call	Bond Future	9,198.5400	9.1985	9,440.4700	9.4405	2.630	0	0	0
2018/04/30	R209	02/08/2018	9.21	Call	Bond Future	2,911.4400	2.9114	3,040.3000	3.0403	4.426	0	0	0
2018/04/30	R209	02/08/2018	10.39	Put	Bond Future	102.0100	0.1020	81.8000	0.0818	(19.812)	0	0	0
2018/04/30	R209	02/08/2018			Bond Future	8.9906	78.1624	8.9542	78.4250	(0.405)	0.0000	0.0000	79,612
2018/04/30	R209	02/08/2018	9.43	Call	Bond Future	3,966.8600	3.9669	4,126.2000	4.1262	4.017	0	0	0
2018/04/30	R209	02/08/2018	9.43	Put	Bond Future	902.9500	0.9030	799.6800	0.7997	(11.437)	0	0	5,000
2018/04/30	R209	02/08/2018	10.84	Call	Bond Future	11,773.1400	11.7731	12,029.3900	12.0294	2.177	0	0	0
2018/04/30	R209	02/08/2018	10.84	Put	Bond Future	25.4300	0.0254	19.0700	0.0191	(25.010)	0	0	435
2018/04/30	R209	02/08/2018	10.21	Call	Bond Future	8,239.1700	8.2392	8,471.6700	8.4717	2.822	0	0	0
2018/04/30	R209	02/08/2018	10.21	Put	Bond Future	168.5500	0.1686	138.4400	0.1384	(17.864)	0	0	435
2018/04/30	R209	02/08/2018	8.49	Put	Bond Future	4,326.4900	4.3265	4,095.6100	4.0956	(5.336)	0	0	0
2018/04/30	R209	02/08/2018	8.96	Call	Bond Future	1,884.0800	1.8841	1,975.7200	1.9757	4.864	0	0	5,000
2018/04/30	R209	02/08/2018	9.21	Put	Bond Future	1,358.5700	1.3586	1,224.8200	1.2248	(9.845)	0	0	500
2018/04/30	R209	02/08/2018	8.83	Call	Bond Future	1,441.7400	1.4417	1,514.4800	1.5145	5.045	0	0	0
2018/04/30	R209	02/08/2018	8.83	Put	Bond Future	2,608.9900	2.6090	2,419.1200	2.4191	(7.278)	0	0	500
2018/04/30	R209	02/08/2018	9.66	Put	Bond Future	578.2500	0.5783	502.2300	0.5022	(13.147)	0	0	0
2018/04/30	R209	02/08/2018	8.46	Call	Bond Future	548.2600	0.5483	577.2000	0.5772	5.279	0	0	5,000
2018/04/30	R209	02/08/2018	10.38	Put	Bond Future	104.9800	0.1050	84.3000	0.0843	(19.699)	0	0	0
2018/04/30	R209	02/08/2018	10.39	Call	Bond Future	9,255.0200	9.2550	9,497.4200	9.4974	2.619	0	0	0
2018/04/30	R209	02/08/2018	10.40	Call	Bond Future	9,311.4900	9.3115	9,554.3600	9.5544	2.608	0	0	0
2018/04/30	R209	02/08/2018	10.40	Put	Bond Future	99.1100	0.0991	79.3700	0.0794	(19.917)	0	0	0
2018/04/30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	01/11/2018	9.34	Put	Bond Future	1,992.5200	1.9925	1,866.6000	1.8666	(6.320)	0	0	0
2018/04/30	R209	01/11/2018	1,016.00	Call	Bond Future	75,546.2100	75.5462	75,813.1100	75.8131	0.353	0	0	0
2018/04/30	R209	01/11/2018	9.97	Call	Bond Future	7,166.7900	7.1668	7,360.2500	7.3602	2.699	0	0	0
2018/04/30	R209	01/11/2018			Bond Future	9.0337	76.4341	8.9963	76.7010	(0.414)	0.0000	0.0000	0
2018/04/30	R209	01/11/2018	1,016.01	Call	Bond Future	75,546.2100	75.5462	75,813.1100	75.8131	0.353	0	0	0
2018/04/30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	01/11/2018	1,015.99	Call	Bond Future	75,546.2000	75.5462	75,813.1000	75.8131	0.353	0	0	0
2018/04/30	R209	01/11/2018	9.34	Call	Bond Future	4,127.6000	4.1276	4,268.5800	4.2686	3.416	0	0	0
2018/04/30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R209	01/11/2018	9.97	Put	Bond Future	909.5900	0.9096	836.1500	0.8361	(8.074)	0	0	0
2018/04/30	R209	01/11/2018	10.57	Call	Bond Future	10,224.2600	10.2243	10,454.7800	10.4548	2.255	0	0	0
2018/04/30	R209	01/11/2018	10.57	Put	Bond Future	351.8300	0.3518	315.4500	0.3155	(10.340)	0	0	0
2018/04/30	R209	01/11/2018	9.94	Call	Bond Future	7,013.4400	7.0134	7,204.8400	7.2048	2.729	0	0	0
2018/04/30	R209	01/11/2018	9.94	Put	Bond Future	944.7100	0.9447	869.2100	0.8692	(7.992)	0	0	0
2018/04/30	R209	07/02/2019	8.97	Put	Bond Future	4,112.4200	4.1124	3,949.9900	3.9500	(3.950)	0	0	0
2018/04/30	R209	07/02/2019			Bond Future	9.0803	77.9448	9.0419	78.2157	(0.423)	0.0000	0.0000	0
2018/04/30	R209	07/02/2019	8.96	Call	Bond Future	3,295.4900	3.2955	3,403.1100	3.4031	3.266	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
2018/04/30	R209	07/02/2019	8.96	Put	Bond Future	4,149.3400	4.1493	3,986.0800	3.9861	(3.935)	0	0	0
2018/04/30	R209	07/02/2019	8.97	Call	Bond Future	3,330.0900	3.3301	3,438.5400	3.4385	3.257	0	0	0
2018/04/30	R209	07/02/2019	8.95	Call	Bond Future	3,260.7800	3.2608	3,367.5900	3.3676	3.276	0	0	0
2018/04/30	R209	07/02/2019	8.95	Put	Bond Future	4,186.2500	4.1863	4,022.1800	4.0222	(3.919)	0	0	0
2018/04/30	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R210	03/05/2018	191.44	Put	Bond Future	3,692.4900	3.6925	3,670.3800	3.6704	(0.599)	0	0	0
2018/04/30	R210	03/05/2018			Bond Future	187.7475	187.7475	187.7696	187.7696	0.012	0.0000	0.0000	280
2018/04/30	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R210	03/05/2018	191.46	Put	Bond Future	3,712.4900	3.7125	3,690.3800	3.6904	(0.596)	0	0	0
2018/04/30	R210	03/05/2018	191.45	Put	Bond Future	3,702.4900	3.7025	3,680.3800	3.6804	(0.597)	0	0	0
2018/04/30	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R210	02/08/2018			Bond Future	191.1756	191.1756	191.1973	191.1973	0.011	0.0000	0.0000	2,159
2018/04/30	R210	01/11/2018			Bond Future	192.1840	192.1840	192.2049	192.2049	0.011	0.0000	0.0000	0
2018/04/30	R210	07/02/2019			Bond Future	196.0514	196.0514	196.0693	196.0693	0.009	0.0000	0.0000	0
2018/04/30	R212	03/05/2018	154.30	Call	Bond Future	458.9400	0.4589	584.6500	0.5847	27.391	0	0	0
2018/04/30	R212	03/05/2018			Bond Future	154.7589	154.7589	154.8847	154.8847	0.081	0.0000	0.0000	2,818
2018/04/30	R212	03/05/2018	154.28	Call	Bond Future	478.9400	0.4789	604.6500	0.6047	26.248	0	0	0
2018/04/30	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R212	03/05/2018	154.29	Call	Bond Future	468.9400	0.4689	594.6500	0.5947	26.807	0	0	0
2018/04/30	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R212	02/08/2018			Bond Future	155.4828	155.4828	155.6101	155.6101	0.082	0.0000	0.0000	3,975
2018/04/30	R212	01/11/2018			Bond Future	158.3365	158.3365	158.4650	158.4650	0.081	0.0000	0.0000	0
2018/04/30	R212	07/02/2019			Bond Future	159.3688	159.3688	159.4972	159.4972	0.081	0.0000	0.0000	0
2018/04/30	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R213	03/05/2018	9.56	Call	Bond Future	5,795.7600	5.7958	6,008.4400	6.0084	3.670	0	0	0
2018/04/30	R213	03/05/2018			Bond Future	8.6874	88.4046	8.6569	88.6173	(0.351)	0.0000	0.0000	8,475
2018/04/30	R213	03/05/2018	9.57	Call	Bond Future	5,859.0900	5.8591	6,071.7700	6.0718	3.630	0	0	0
2018/04/30	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R213	03/05/2018	9.58	Call	Bond Future	5,922.3400	5.9223	6,135.0200	6.1350	3.591	0	0	0
2018/04/30	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R213	02/08/2018	9.06	Call	Bond Future	3,248.8500	3.2488	3,363.6700	3.3637	3.534	0	0	0
2018/04/30	R213	02/08/2018	9.05	Put	Bond Future	1,042.5400	1.0425	940.1900	0.9402	(9.817)	0	0	0
2018/04/30	R213	02/08/2018			Bond Future	8.7299	89.9914	8.6985	90.2074	(0.360)	0.0000	0.0000	22,414
2018/04/30	R213	02/08/2018	9.07	Call	Bond Future	3,295.6400	3.2956	3,411.6600	3.4117	3.520	0	0	0
2018/04/30	R213	02/08/2018	9.07	Put	Bond Future	1,003.3600	1.0034	903.4100	0.9034	(9.962)	0	0	0
2018/04/30	R213	02/08/2018	9.06	Put	Bond Future	1,022.7900	1.0228	921.6400	0.9216	(9.890)	0	0	0
2018/04/30	R213	02/08/2018	9.05	Call	Bond Future	3,202.3100	3.2023	3,315.9300	3.3159	3.548	0	0	0
2018/04/30	R213	01/11/2018	8.65	Call	Bond Future	2,252.2500	2.2522	2,327.4700	2.3275	3.340	0	0	0
2018/04/30	R213	01/11/2018	8.64	Put	Bond Future	3,135.8500	3.1358	2,990.7100	2.9907	(4.628)	0	0	0
2018/04/30	R213	01/11/2018			Bond Future	8.7744	88.0790	8.7420	88.2985	(0.369)	0.0000	0.0000	0
2018/04/30	R213	01/11/2018	8.66	Call	Bond Future	2,284.6800	2.2847	2,360.7600	2.3608	3.330	0	0	0
2018/04/30	R213	01/11/2018	8.66	Put	Bond Future	3,063.3800	3.0634	2,919.9700	2.9200	(4.681)	0	0	0
2018/04/30	R213	01/11/2018	8.65	Put	Bond Future	3,099.4500	3.0994	2,955.1800	2.9552	(4.655)	0	0	0
2018/04/30	R213	01/11/2018	8.64	Call	Bond Future	2,220.0800	2.2201	2,294.4300	2.2944	3.349	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
2018/04/30	R213	07/02/2019	8.68	Call	Bond Future	2,963.7500	2.9638	3,046.4000	3.0464	2.789	0	0	0
2018/04/30	R213	07/02/2019			Bond Future	8.8240	89.8200	8.7906	90.0423	(0.378)	0.0000	0.0000	0
2018/04/30	R213	07/02/2019	8.68	Put	Bond Future	3,929.1000	3.9291	3,789.5200	3.7895	(3.552)	0	0	0
2018/04/30	R213	07/02/2019	8.69	Call	Bond Future	2,996.1800	2.9962	3,079.5100	3.0795	2.781	0	0	0
2018/04/30	R213	07/02/2019	8.70	Put	Bond Future	3,859.4800	3.8595	3,721.2600	3.7213	(3.581)	0	0	0
2018/04/30	R213	07/02/2019	8.69	Put	Bond Future	3,894.0100	3.8940	3,755.1100	3.7551	(3.567)	0	0	0
2018/04/30	R213	07/02/2019	8.70	Call	Bond Future	3,029.1000	3.0291	3,113.1100	3.1131	2.773	0	0	0
2018/04/30	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R214	03/05/2018			Bond Future	9.0474	76.7863	9.0169	77.0218	(0.337)	0.0000	0.0000	14,976
2018/04/30	R214	03/05/2018	9.98	Call	Bond Future	6,675.0300	6.6750	6,910.5800	6.9106	3.529	0	0	0
2018/04/30	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R214	03/05/2018	9.99	Call	Bond Future	6,741.3900	6.7414	6,976.9400	6.9769	3.494	0	0	0
2018/04/30	R214	03/05/2018	9.97	Call	Bond Future	6,608.5600	6.6086	6,844.1100	6.8441	3.564	0	0	0
2018/04/30	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R214	02/08/2018	8.96	Call	Bond Future	1,669.7300	1.6697	1,733.4300	1.7334	3.815	0	0	0
2018/04/30	R214	02/08/2018			Bond Future	9.0892	78.1645	9.0579	78.4038	(0.344)	0.0000	0.0000	29,691
2018/04/30	R214	02/08/2018	8.94	Call	Bond Future	1,600.7300	1.6007	1,661.9100	1.6619	3.822	0	0	0
2018/04/30	R214	02/08/2018	8.94	Put	Bond Future	2,753.9200	2.7539	2,575.8300	2.5758	(6.467)	0	0	0
2018/04/30	R214	02/08/2018	8.96	Put	Bond Future	2,666.7100	2.6667	2,491.1400	2.4911	(6.584)	0	0	0
2018/04/30	R214	02/08/2018	8.95	Call	Bond Future	1,635.0300	1.6350	1,697.4700	1.6975	3.819	0	0	0
2018/04/30	R214	02/08/2018	8.95	Put	Bond Future	2,710.0500	2.7100	2,533.2200	2.5332	(6.525)	0	0	0
2018/04/30	R214	01/11/2018	8.99	Put	Bond Future	3,651.7500	3.6518	3,490.2900	3.4903	(4.421)	0	0	0
2018/04/30	R214	01/11/2018	8.98	Call	Bond Future	2,525.5400	2.5255	2,606.3700	2.6064	3.201	0	0	0
2018/04/30	R214	01/11/2018			Bond Future	9.1324	76.2906	9.1004	76.5339	(0.351)	0.0000	0.0000	0
2018/04/30	R214	01/11/2018	8.99	Call	Bond Future	2,561.0800	2.5611	2,642.8400	2.6428	3.192	0	0	0
2018/04/30	R214	01/11/2018	8.98	Put	Bond Future	3,693.7200	3.6937	3,531.3300	3.5313	(4.396)	0	0	0
2018/04/30	R214	01/11/2018	9.00	Call	Bond Future	2,596.6700	2.5967	2,679.3700	2.6794	3.185	0	0	0
2018/04/30	R214	01/11/2018	9.00	Put	Bond Future	3,609.9400	3.6099	3,449.4200	3.4494	(4.447)	0	0	0
2018/04/30	R214	07/02/2019	9.05	Put	Bond Future	4,487.7300	4.4877	4,334.4100	4.3344	(3.416)	0	0	0
2018/04/30	R214	07/02/2019			Bond Future	9.1801	77.7986	9.1473	78.0453	(0.358)	0.0000	0.0000	0
2018/04/30	R214	07/02/2019	9.04	Call	Bond Future	3,465.6300	3.4656	3,558.2900	3.5583	2.674	0	0	0
2018/04/30	R214	07/02/2019	9.04	Put	Bond Future	4,527.7900	4.5278	4,373.7300	4.3737	(3.403)	0	0	0
2018/04/30	R214	07/02/2019	9.05	Call	Bond Future	3,502.1700	3.5022	3,595.5700	3.5956	2.667	0	0	0
2018/04/30	R214	07/02/2019	9.03	Call	Bond Future	3,429.0000	3.4290	3,520.9200	3.5209	2.681	0	0	0
2018/04/30	R214	07/02/2019	9.03	Put	Bond Future	4,567.8800	4.5679	4,413.0800	4.4131	(3.389)	0	0	0
2018/04/30	R248	03/05/2018	10.06	Call	Bond Future	9,025.1100	9.0251	9,329.4300	9.3294	3.372	0	0	0
2018/04/30	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R248	03/05/2018			Bond Future	9.0724	98.3168	9.0419	98.6211	(0.336)	0.0000	0.0000	20,809
2018/04/30	R248	03/05/2018	10.07	Call	Bond Future	9,108.8700	9.1089	9,413.1900	9.4132	3.341	0	0	0
2018/04/30	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/30	R248	03/05/2018	10.05	Call	Bond Future	8,941.2100	8.9412	9,245.5300	9.2455	3.404	0	0	0
2018/04/30	R248	02/08/2018	8.98	Call	Bond Future	2,169.0000	2.1690	2,250.0500	2.2500	3.737	0	0	0
2018/04/30	R248	02/08/2018	8.97	Put	Bond Future	3,566.9600	3.5670	3,337.2400	3.3372	(6.440)	0	0	0
2018/04/30	R248	02/08/2018			Bond Future	9.1145	100.0814	9.0832	100.3906	(0.343)	0.0000	0.0000	99,560
2018/04/30	R248	02/08/2018	8.99	Call	Bond Future	2,214.1600	2.2142	2,296.8400	2.2968	3.734	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
2018/04/30	R248	02/08/2018	8.99	Put	Bond Future	3,454.8300	3.4548	3,228.3400	3.2283	(6.556)	0	0	0
2018/04/30	R248	02/08/2018	8.98	Put	Bond Future	3,510.5600	3.5106	3,282.4400	3.2824	(6.498)	0	0	0
2018/04/30	R248	02/08/2018	8.97	Call	Bond Future	2,124.3400	2.1243	2,203.7900	2.2038	3.740	0	0	0
2018/04/30	R248	01/11/2018	9.03	Call	Bond Future	3,465.7800	3.4658	3,572.7200	3.5727	3.086	0	0	0
2018/04/30	R248	01/11/2018			Bond Future	9.1579	97.4657	9.1258	97.7799	(0.350)	0.0000	0.0000	0
2018/04/30	R248	01/11/2018	9.01	Call	Bond Future	3,372.8900	3.3729	3,477.4800	3.4775	3.101	0	0	0
2018/04/30	R248	01/11/2018	9.01	Put	Bond Future	4,836.4900	4.8365	4,626.8600	4.6269	(4.334)	0	0	0
2018/04/30	R248	01/11/2018	9.03	Put	Bond Future	4,729.1700	4.7292	4,521.8900	4.5219	(4.383)	0	0	0
2018/04/30	R248	01/11/2018	9.02	Call	Bond Future	3,419.3200	3.4193	3,525.0800	3.5251	3.093	0	0	0
2018/04/30	R248	01/11/2018	9.02	Put	Bond Future	4,782.7300	4.7827	4,574.2700	4.5743	(4.359)	0	0	0
2018/04/30	R248	07/02/2019	9.06	Put	Bond Future	5,940.9600	5.9410	5,741.2300	5.7412	(3.362)	0	0	0
2018/04/30	R248	07/02/2019			Bond Future	9.2058	99.3921	9.1729	99.7109	(0.357)	0.0000	0.0000	0
2018/04/30	R248	07/02/2019	9.06	Call	Bond Future	4,513.3000	4.5133	4,632.4400	4.6324	2.640	0	0	0
2018/04/30	R248	07/02/2019	9.05	Put	Bond Future	5,993.0700	5.9931	5,792.4000	5.7924	(3.348)	0	0	0
2018/04/30	R248	07/02/2019	9.07	Call	Bond Future	4,560.7000	4.5607	4,680.7900	4.6808	2.633	0	0	0
2018/04/30	R248	07/02/2019	9.07	Put	Bond Future	5,889.2400	5.8892	5,690.4600	5.6905	(3.375)	0	0	0
2018/04/30	R248	07/02/2019	9.05	Call	Bond Future	4,466.1200	4.4661	4,584.3200	4.5843	2.647	0	0	0

Total

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