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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2018 TO 12/04/2018

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
2018/04/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	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
2018/04/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	2025	03/05/2018	133.21	Call	Bond Future	2,524.9800	2.5250	2,526.8400	2.5268	0.074	0	0	0
2018/04/12	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	03/05/2018			Bond Future	135.7350	135.7350	135.7368	135.7368	0.001	0.0000	0.0000	1,033
2018/04/12	2025	03/05/2018	133.22	Call	Bond Future	2,514.9800	2.5150	2,516.8400	2.5168	0.074	0	0	0
2018/04/12	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	03/05/2018	133.20	Call	Bond Future	2,534.9800	2.5350	2,536.8400	2.5368	0.073	0	0	0
2018/04/12	2025	02/08/2018	136.65	Call	Bond Future	173.3400	0.1733	175.2400	0.1752	1.096	0	0	0
2018/04/12	2025	02/08/2018			Bond Future	136.8233	136.8233	136.8252	136.8252	0.001	0.0000	0.0000	0
2018/04/12	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	02/08/2018	136.66	Call	Bond Future	163.3400	0.1633	165.2400	0.1652	1.163	0	0	0
2018/04/12	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2025	02/08/2018	136.67	Call	Bond Future	153.3400	0.1533	155.2400	0.1552	1.239	0	0	0
2018/04/12	2025	01/11/2018			Bond Future	139.3300	139.3300	139.3304	139.3304	0.000	0.0000	0.0000	0
2018/04/12	2025	07/02/2019			Bond Future	140.7500	140.7500	140.7455	140.7455	(0.003)	0.0000	0.0000	0
2018/04/12	2029	03/05/2018			Bond Future	103.2114	103.2114	103.2137	103.2137	0.002	0.0000	0.0000	1,370
2018/04/12	2029	02/08/2018			Bond Future	105.0885	105.0885	105.0909	105.0909	0.002	0.0000	0.0000	0
2018/04/12	2029	01/11/2018			Bond Future	105.9700	105.9700	105.9688	105.9688	(0.001)	0.0000	0.0000	0
2018/04/12	2029	07/02/2019			Bond Future	108.1100	108.1100	108.1134	108.1134	0.003	0.0000	0.0000	0
2018/04/12	2030	03/05/2018	9.51	Call	Bond Future	6,868.2000	6.8682	7,015.3700	7.0154	2.143	0	0	0
2018/04/12	2030	03/05/2018			Bond Future	8.5011	98.4476	8.4805	98.5954	(0.243)	0.0000	0.0000	93,910
2018/04/12	2030	03/05/2018	9.49	Call	Bond Future	6,738.9200	6.7389	6,885.9900	6.8860	2.182	0	0	0
2018/04/12	2030	03/05/2018	9.49	Put	Bond Future	1.8000	0.0018	1.1400	0.0011	(36.667)	0	0	0
2018/04/12	2030	03/05/2018	9.51	Put	Bond Future	1.5100	0.0015	0.9500	0.0010	(37.086)	0	0	0
2018/04/12	2030	03/05/2018	9.50	Call	Bond Future	6,803.6000	6.8036	6,950.7200	6.9507	2.162	0	0	0
2018/04/12	2030	03/05/2018	9.50	Put	Bond Future	1.6600	0.0017	1.0500	0.0011	(36.747)	0	0	0
2018/04/12	2030	02/08/2018	9.46	Put	Bond Future	350.7800	0.3508	327.8200	0.3278	(6.545)	0	0	0
2018/04/12	2030	02/08/2018	8.51	Call	Bond Future	1,835.6100	1.8356	1,901.2100	1.9012	3.574	0	0	7,850
2018/04/12	2030	02/08/2018	8.91	Call	Bond Future	3,543.5200	3.5435	3,640.8900	3.6409	2.748	0	0	7,850
2018/04/12	2030	02/08/2018			Bond Future	8.5464	96.2020	8.5251	96.3520	(0.249)	0.0000	0.0000	127
2018/04/12	2030	02/08/2018	9.46	Call	Bond Future	6,496.7900	6.4968	6,623.7700	6.6238	1.955	0	0	0
2018/04/12	2030	02/08/2018	8.51	Put	Bond Future	2,091.7500	2.0918	2,007.4100	2.0074	(4.032)	0	0	0
2018/04/12	2030	02/08/2018	9.47	Call	Bond Future	6,553.9700	6.5540	6,681.3300	6.6813	1.943	0	0	0
2018/04/12	2030	02/08/2018	9.45	Put	Bond Future	358.0200	0.3580	334.6900	0.3347	(6.516)	0	0	0
2018/04/12	2030	02/08/2018	8.91	Put	Bond Future	1,031.4100	1.0314	978.8400	0.9788	(5.097)	0	0	0
2018/04/12	2030	02/08/2018	9.50	Call	Bond Future	6,725.9300	6.7259	6,854.3900	6.8544	1.910	0	0	0
2018/04/12	2030	02/08/2018	9.47	Put	Bond Future	343.6700	0.3437	321.0900	0.3211	(6.570)	0	0	0
2018/04/12	2030	02/08/2018	9.45	Call	Bond Future	6,439.6900	6.4397	6,566.3000	6.5663	1.966	0	0	0
2018/04/12	2030	02/08/2018	9.50	Put	Bond Future	323.1400	0.3231	301.6600	0.3017	(6.647)	0	0	7,850

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2018/04/12	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	254.0700	0.2541	100.000	0	0	0
2018/04/12	2030	01/11/2018	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2030	01/11/2018			Bond Future	8.8900	8.8900	8.5633	98.0961	(3.675)	0.0000	0.0000	0
2018/04/12	2030	01/11/2018	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	115.7200	0.1157	100.000	0	0	0
2018/04/12	2030	01/11/2018	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	184.9300	0.1849	100.000	0	0	0
2018/04/12	2030	07/02/2019	8.62	Call	Bond Future	0.0000	0.0000	118.5500	0.1186	100.000	0	0	0
2018/04/12	2030	07/02/2019			Bond Future	8.6300	8.6300	8.6026	96.0365	(0.318)	0.0000	0.0000	0
2018/04/12	2030	07/02/2019	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2030	07/02/2019	8.63	Call	Bond Future	0.0000	0.0000	186.5100	0.1865	100.000	0	0	0
2018/04/12	2030	07/02/2019	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2030	07/02/2019	8.64	Call	Bond Future	0.0000	0.0000	254.4200	0.2544	100.000	0	0	0
2018/04/12	2030	07/02/2019	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	03/05/2018	9.71	Put	Bond Future	1.4900	0.0015	0.9800	0.0010	(34.228)	0	0	0
2018/04/12	2032	03/05/2018	9.70	Call	Bond Future	7,544.2600	7.5443	7,665.1200	7.6651	1.602	0	0	0
2018/04/12	2032	03/05/2018			Bond Future	8.6757	97.4430	8.6601	97.5644	(0.179)	0.0000	0.0000	60,184
2018/04/12	2032	03/05/2018	9.71	Call	Bond Future	7,613.6000	7.6136	7,734.5000	7.7345	1.588	0	0	0
2018/04/12	2032	03/05/2018	9.70	Put	Bond Future	1.6100	0.0016	1.0600	0.0011	(34.161)	0	0	0
2018/04/12	2032	03/05/2018	9.72	Call	Bond Future	7,682.8800	7.6829	7,803.8100	7.8038	1.574	0	0	0
2018/04/12	2032	03/05/2018	9.72	Put	Bond Future	1.3800	0.0014	0.9000	0.0009	(34.783)	0	0	0
2018/04/12	2032	02/08/2018	9.67	Call	Bond Future	7,316.4300	7.3164	7,419.6300	7.4196	1.411	0	0	0
2018/04/12	2032	02/08/2018	9.66	Put	Bond Future	389.0800	0.3891	368.7900	0.3688	(5.215)	0	0	0
2018/04/12	2032	02/08/2018			Bond Future	8.7195	99.1849	8.7035	99.3081	(0.184)	0.0000	0.0000	2
2018/04/12	2032	02/08/2018	9.68	Call	Bond Future	7,378.1000	7.3781	7,481.6200	7.4816	1.403	0	0	0
2018/04/12	2032	02/08/2018	9.68	Put	Bond Future	373.9600	0.3740	354.3000	0.3543	(5.257)	0	0	0
2018/04/12	2032	02/08/2018	9.67	Put	Bond Future	381.4500	0.3815	361.4700	0.3615	(5.238)	0	0	0
2018/04/12	2032	02/08/2018	9.66	Call	Bond Future	7,254.8200	7.2548	7,357.7100	7.3577	1.418	0	0	0
2018/04/12	2032	01/11/2018	8.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	01/11/2018			Bond Future	8.7600	8.7600	8.7465	96.9505	(0.154)	0.0000	0.0000	0
2018/04/12	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	102.2600	0.1023	100.000	0	0	0
2018/04/12	2032	01/11/2018	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	178.0300	0.1780	100.000	0	0	0
2018/04/12	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	26.4100	0.0264	100.000	0	0	0
2018/04/12	2032	01/11/2018	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	07/02/2019	8.81	Call	Bond Future	0.0000	0.0000	142.2200	0.1422	100.000	0	0	0
2018/04/12	2032	07/02/2019	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	07/02/2019			Bond Future	8.8100	8.8100	8.7910	98.8779	(0.216)	0.0000	0.0000	0
2018/04/12	2032	07/02/2019	8.82	Call	Bond Future	0.0000	0.0000	216.8000	0.2168	100.000	0	0	0
2018/04/12	2032	07/02/2019	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	07/02/2019	8.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2032	07/02/2019	8.80	Call	Bond Future	0.0000	0.0000	67.5600	0.0676	100.000	0	0	0
2018/04/12	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2033	03/05/2018			Bond Future	108.4594	108.4594	108.3233	108.3233	(0.125)	0.0000	0.0000	6,055
2018/04/12	2033	03/05/2018	107.70	Call	Bond Future	759.3600	0.7594	623.2800	0.6233	(17.920)	0	0	0
2018/04/12	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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2018/04/12	2033	03/05/2018	107.71	Call	Bond Future	749.3600	0.7494	613.2800	0.6133	(18.159)	0	0	0
2018/04/12	2033	03/05/2018	107.69	Call	Bond Future	769.3600	0.7694	633.2800	0.6333	(17.687)	0	0	0
2018/04/12	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2033	02/08/2018	109.94	Call	Bond Future	492.0700	0.4921	353.3500	0.3534	(28.191)	0	0	0
2018/04/12	2033	02/08/2018			Bond Future	110.4321	110.4321	110.2933	110.2933	(0.126)	0.0000	0.0000	1,515
2018/04/12	2033	02/08/2018	109.92	Call	Bond Future	512.0700	0.5121	373.3500	0.3734	(27.090)	0	0	0
2018/04/12	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2033	02/08/2018	109.93	Call	Bond Future	502.0700	0.5021	363.3500	0.3634	(27.630)	0	0	0
2018/04/12	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2033	01/11/2018			Bond Future	111.3300	111.3300	111.1931	111.1931	(0.123)	0.0000	0.0000	0
2018/04/12	2033	07/02/2019			Bond Future	113.5900	113.5900	113.4434	113.4434	(0.129)	0.0000	0.0000	0
2018/04/12	2037	03/05/2018	9.99	Call	Bond Future	8,667.4400	8.6674	8,891.9400	8.8919	2.590	0	0	0
2018/04/12	2037	03/05/2018	9.97	Put	Bond Future	2.7000	0.0027	1.6700	0.0017	(38.148)	0	0	0
2018/04/12	2037	03/05/2018			Bond Future	8.9269	98.4039	8.9012	98.6293	(0.288)	0.0000	0.0000	48,650
2018/04/12	2037	03/05/2018	9.99	Put	Bond Future	2.3500	0.0024	1.4400	0.0014	(38.723)	0	0	0
2018/04/12	2037	03/05/2018	9.97	Call	Bond Future	8,516.0600	8.5161	8,740.4400	8.7404	2.635	0	0	0
2018/04/12	2037	03/05/2018	9.98	Put	Bond Future	2.5200	0.0025	1.5500	0.0016	(38.492)	0	0	0
2018/04/12	2037	03/05/2018	9.98	Call	Bond Future	8,591.8000	8.5918	8,816.2400	8.8162	2.612	0	0	0
2018/04/12	2037	02/08/2018	9.96	Put	Bond Future	448.6900	0.4487	415.5900	0.4156	(7.377)	0	0	0
2018/04/12	2037	02/08/2018	9.95	Call	Bond Future	8,357.3700	8.3574	8,552.7300	8.5527	2.338	0	0	0
2018/04/12	2037	02/08/2018			Bond Future	8.9754	95.9073	8.9490	96.1362	(0.294)	0.0000	0.0000	731
2018/04/12	2037	02/08/2018	9.96	Call	Bond Future	8,424.7000	8.4247	8,620.5700	8.6206	2.325	0	0	0
2018/04/12	2037	02/08/2018	9.95	Put	Bond Future	457.1600	0.4572	423.5500	0.4235	(7.352)	0	0	0
2018/04/12	2037	02/08/2018	9.97	Call	Bond Future	8,492.1800	8.4922	8,688.5500	8.6886	2.312	0	0	0
2018/04/12	2037	02/08/2018	9.97	Put	Bond Future	440.4700	0.4405	407.8700	0.4079	(7.401)	0	0	0
2018/04/12	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	332.7300	0.3327	100.000	0	0	0
2018/04/12	2037	01/11/2018			Bond Future	9.0200	9.0200	8.9912	97.8763	(0.320)	0.0000	0.0000	0
2018/04/12	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	161.5300	0.1615	100.000	0	0	0
2018/04/12	2037	01/11/2018	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2037	01/11/2018	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	247.1900	0.2472	100.000	0	0	0
2018/04/12	2037	01/11/2018	9.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2037	07/02/2019	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2037	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	124.2900	0.1243	100.000	0	0	0
2018/04/12	2037	07/02/2019			Bond Future	9.0600	9.0600	9.0353	95.5619	(0.272)	0.0000	0.0000	0
2018/04/12	2037	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	209.0000	0.2090	100.000	0	0	0
2018/04/12	2037	07/02/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2037	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	293.5900	0.2936	100.000	0	0	0
2018/04/12	2037	07/02/2019	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	03/05/2018	132.27	Call	Bond Future	1,361.1100	1.3611	1,364.0400	1.3640	0.215	0	0	0
2018/04/12	2038	03/05/2018			Bond Future	133.6311	133.6311	133.6340	133.6340	0.002	0.0000	0.0000	8,991
2018/04/12	2038	03/05/2018	132.28	Call	Bond Future	1,351.1100	1.3511	1,354.0400	1.3540	0.217	0	0	0
2018/04/12	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	03/05/2018	132.29	Call	Bond Future	1,341.1100	1.3411	1,344.0400	1.3440	0.218	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
2018/04/12	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	02/08/2018	134.55	Put	Bond Future	41.4500	0.0414	38.2900	0.0383	(7.624)	0	0	0
2018/04/12	2038	02/08/2018			Bond Future	134.5085	134.5085	134.5117	134.5117	0.002	0.0000	0.0000	0
2018/04/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	02/08/2018	134.54	Put	Bond Future	31.4500	0.0315	28.2900	0.0283	(10.048)	0	0	0
2018/04/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2038	02/08/2018	134.53	Put	Bond Future	21.4500	0.0215	18.2900	0.0183	(14.732)	0	0	0
2018/04/12	2038	01/11/2018			Bond Future	136.9700	136.9700	136.9744	136.9744	0.003	0.0000	0.0000	0
2018/04/12	2038	07/02/2019			Bond Future	138.1700	138.1700	138.1662	138.1662	(0.003)	0.0000	0.0000	0
2018/04/12	2040	03/05/2018	10.08	Put	Bond Future	2.3000	0.0023	1.4000	0.0014	(39.130)	0	0	0
2018/04/12	2040	03/05/2018			Bond Future	8.9868	102.5122	8.9611	102.7564	(0.286)	0.0000	0.0000	45,891
2018/04/12	2040	03/05/2018	10.07	Call	Bond Future	9,499.9200	9.4999	9,743.1100	9.7431	2.560	0	0	0
2018/04/12	2040	03/05/2018	10.07	Put	Bond Future	2.4600	0.0025	1.5100	0.0015	(38.618)	0	0	0
2018/04/12	2040	03/05/2018	8.50	Put	Bond Future	4,842.0600	4.8421	4,603.0700	4.6031	(4.936)	0	0	0
2018/04/12	2040	03/05/2018	8.50	Call	Bond Future	47.2300	0.0472	52.3800	0.0524	10.904	0	0	1,011
2018/04/12	2040	03/05/2018	10.08	Call	Bond Future	9,580.5900	9.5806	9,823.8300	9.8238	2.539	0	0	0
2018/04/12	2040	03/05/2018	10.06	Call	Bond Future	9,419.1600	9.4192	9,662.2800	9.6623	2.581	0	0	0
2018/04/12	2040	03/05/2018	10.06	Put	Bond Future	2.6400	0.0026	1.6200	0.0016	(38.636)	0	0	0
2018/04/12	2040	03/05/2018	10.00	Put	Bond Future	3.9600	0.0040	2.4900	0.0025	(37.121)	0	0	0
2018/04/12	2040	03/05/2018	10.00	Call	Bond Future	8,932.3300	8.9323	9,175.0000	9.1750	2.717	0	0	1,500
2018/04/12	2040	03/05/2018	9.00	Put	Bond Future	1,109.3900	1.1094	970.1600	0.9702	(12.550)	0	0	0
2018/04/12	2040	03/05/2018	9.00	Call	Bond Future	1,234.6600	1.2347	1,339.5700	1.3396	8.497	0	0	1,239
2018/04/12	2040	02/08/2018	10.04	Call	Bond Future	9,249.7800	9.2498	9,462.4500	9.4625	2.299	0	0	0
2018/04/12	2040	02/08/2018	10.03	Put	Bond Future	491.7500	0.4917	455.7900	0.4558	(7.313)	0	0	0
2018/04/12	2040	02/08/2018			Bond Future	9.0350	99.8386	9.0086	100.0867	(0.292)	0.0000	0.0000	420
2018/04/12	2040	02/08/2018	10.05	Call	Bond Future	9,321.9400	9.3219	9,535.1400	9.5351	2.287	0	0	0
2018/04/12	2040	02/08/2018	10.05	Put	Bond Future	474.0500	0.4741	439.1600	0.4392	(7.360)	0	0	0
2018/04/12	2040	02/08/2018	10.04	Put	Bond Future	482.8200	0.4828	447.4000	0.4474	(7.336)	0	0	0
2018/04/12	2040	02/08/2018	10.03	Call	Bond Future	9,177.6700	9.1777	9,389.8000	9.3898	2.311	0	0	0
2018/04/12	2040	01/11/2018	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	01/11/2018			Bond Future	9.0800	9.0800	9.0506	101.8984	(0.324)	0.0000	0.0000	0
2018/04/12	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	273.8900	0.2739	100.000	0	0	0
2018/04/12	2040	01/11/2018	9.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	366.7100	0.3667	100.000	0	0	0
2018/04/12	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	180.9200	0.1809	100.000	0	0	0
2018/04/12	2040	01/11/2018	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	07/02/2019	9.13	Call	Bond Future	0.0000	0.0000	325.9300	0.3259	100.000	0	0	0
2018/04/12	2040	07/02/2019	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	07/02/2019			Bond Future	9.1200	9.1200	9.0946	99.4133	(0.279)	0.0000	0.0000	0
2018/04/12	2040	07/02/2019	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	07/02/2019	9.11	Call	Bond Future	0.0000	0.0000	142.0500	0.1421	100.000	0	0	0
2018/04/12	2040	07/02/2019	9.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2040	07/02/2019	9.12	Call	Bond Future	0.0000	0.0000	234.0600	0.2341	100.000	0	0	0
2018/04/12	2044	03/05/2018	10.10	Call	Bond Future	9,468.7400	9.4687	9,716.9400	9.7169	2.621	0	0	0
2018/04/12	2044	03/05/2018	10.09	Put	Bond Future	3.1400	0.0031	1.9500	0.0020	(37.898)	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
2018/04/12	2044	03/05/2018			Bond Future	9.0365	99.4762	9.0108	99.7256	(0.284)	0.0000	0.0000	28,181
2018/04/12	2044	03/05/2018	10.11	Call	Bond Future	9,550.0900	9.5501	9,798.3600	9.7984	2.600	0	0	0
2018/04/12	2044	03/05/2018	10.11	Put	Bond Future	2.7500	0.0028	1.6900	0.0017	(38.545)	0	0	0
2018/04/12	2044	03/05/2018	10.10	Put	Bond Future	2.9400	0.0029	1.8100	0.0018	(38.435)	0	0	0
2018/04/12	2044	03/05/2018	10.09	Call	Bond Future	9,387.2800	9.3873	9,635.4200	9.6354	2.643	0	0	0
2018/04/12	2044	02/08/2018	10.07	Call	Bond Future	9,283.5300	9.2835	9,498.5200	9.4985	2.316	0	0	0
2018/04/12	2044	02/08/2018			Bond Future	9.0835	96.8736	9.0571	97.1269	(0.290)	0.0000	0.0000	300
2018/04/12	2044	02/08/2018	10.05	Call	Bond Future	9,138.9500	9.1389	9,352.8100	9.3528	2.340	0	0	0
2018/04/12	2044	02/08/2018	10.05	Put	Bond Future	555.9100	0.5559	516.4800	0.5165	(7.093)	0	0	0
2018/04/12	2044	02/08/2018	10.07	Put	Bond Future	536.5700	0.5366	498.2700	0.4983	(7.138)	0	0	0
2018/04/12	2044	02/08/2018	10.06	Call	Bond Future	9,211.2700	9.2113	9,425.7000	9.4257	2.328	0	0	0
2018/04/12	2044	02/08/2018	10.06	Put	Bond Future	546.2100	0.5462	507.3500	0.5073	(7.114)	0	0	0
2018/04/12	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	208.7100	0.2087	100.000	0	0	0
2018/04/12	2044	01/11/2018			Bond Future	9.1300	9.1300	9.0981	98.8850	(0.349)	0.0000	0.0000	0
2018/04/12	2044	01/11/2018	9.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	303.8100	0.3038	100.000	0	0	0
2018/04/12	2044	01/11/2018	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2044	01/11/2018	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	398.7500	0.3988	100.000	0	0	0
2018/04/12	2044	07/02/2019	9.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2044	07/02/2019			Bond Future	9.1700	9.1700	9.1411	96.4652	(0.315)	0.0000	0.0000	0
2018/04/12	2044	07/02/2019	9.17	Call	Bond Future	0.0000	0.0000	272.9700	0.2730	100.000	0	0	0
2018/04/12	2044	07/02/2019	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2044	07/02/2019	9.18	Call	Bond Future	0.0000	0.0000	367.0300	0.3670	100.000	0	0	0
2018/04/12	2044	07/02/2019	9.16	Call	Bond Future	0.0000	0.0000	178.7600	0.1788	100.000	0	0	0
2018/04/12	2044	07/02/2019	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	03/05/2018			Bond Future	125.8262	125.8262	125.8297	125.8297	0.003	0.0000	0.0000	10,874
2018/04/12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	03/05/2018	127.93	Put	Bond Future	2,103.8000	2.1038	2,100.3000	2.1003	(0.166)	0	0	0
2018/04/12	2046	03/05/2018	127.95	Put	Bond Future	2,123.8000	2.1238	2,120.3000	2.1203	(0.165)	0	0	0
2018/04/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	03/05/2018	127.94	Put	Bond Future	2,113.8000	2.1138	2,110.3000	2.1103	(0.166)	0	0	0
2018/04/12	2046	02/08/2018	128.78	Put	Bond Future	665.2000	0.6652	661.6800	0.6617	(0.529)	0	0	0
2018/04/12	2046	02/08/2018			Bond Future	128.1148	128.1148	128.1183	128.1183	0.003	0.0000	0.0000	0
2018/04/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	02/08/2018	128.77	Put	Bond Future	655.2000	0.6552	651.6800	0.6517	(0.537)	0	0	0
2018/04/12	2046	02/08/2018	128.79	Put	Bond Future	675.2000	0.6752	671.6800	0.6717	(0.521)	0	0	0
2018/04/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2046	01/11/2018			Bond Future	128.8200	128.8200	128.8200	128.8200	0.000	0.0000	0.0000	0
2018/04/12	2046	07/02/2019			Bond Future	131.4300	131.4300	131.4271	131.4271	(0.002)	0.0000	0.0000	0
2018/04/12	2050	03/05/2018	135.62	Put	Bond Future	1,957.0800	1.9571	1,953.2800	1.9533	(0.194)	0	0	0
2018/04/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2050	03/05/2018			Bond Future	133.6629	133.6629	133.6667	133.6667	0.003	0.0000	0.0000	9,788
2018/04/12	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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2018/04/12	2050	03/05/2018	135.61	Put	Bond Future	1,947.0800	1.9471	1,943.2800	1.9433	(0.195)	0	0	0
2018/04/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2050	03/05/2018	135.63	Put	Bond Future	1,967.0800	1.9671	1,963.2800	1.9633	(0.193)	0	0	0
2018/04/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2050	02/08/2018	137.54	Put	Bond Future	3,178.5000	3.1785	3,174.6800	3.1747	(0.120)	0	0	0
2018/04/12	2050	02/08/2018	137.52	Put	Bond Future	3,158.5000	3.1585	3,154.6800	3.1547	(0.121)	0	0	0
2018/04/12	2050	02/08/2018			Bond Future	134.3615	134.3615	134.3653	134.3653	0.003	0.0000	0.0000	0
2018/04/12	2050	02/08/2018	137.53	Put	Bond Future	3,168.5000	3.1685	3,164.6800	3.1647	(0.121)	0	0	0
2018/04/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	2050	01/11/2018			Bond Future	135.2600	135.2600	136.8254	136.8254	1.157	0.0000	0.0000	0
2018/04/12	2050	07/02/2019			Bond Future	138.0000	138.0000	137.8344	137.8344	(0.120)	0.0000	0.0000	0
2018/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	AL37	03/05/2018			Index Future	587.2600	587.2600	587.7270	587.7270	0.080	0.0000	0.0000	0
2018/04/12	AL37	02/08/2018			Index Future	597.7580	597.7580	598.2310	598.2310	0.079	0.0000	0.0000	0
2018/04/12	AL37	01/11/2018			Index Future	608.5800	608.5800	609.0610	609.0610	0.079	0.0000	0.0000	0
2018/04/12	AL37	07/02/2019			Index Future	620.6900	620.6900	621.1710	621.1710	0.077	0.0000	0.0000	0
2018/04/12	AL7T	03/05/2018			Index Future	692.8200	692.8200	693.6950	693.6950	0.126	0.0000	0.0000	0
2018/04/12	AL7T	02/08/2018			Index Future	705.2050	705.2050	706.0930	706.0930	0.126	0.0000	0.0000	0
2018/04/12	AL7T	01/11/2018			Index Future	717.9700	717.9700	718.8760	718.8760	0.126	0.0000	0.0000	0
2018/04/12	AL7T	07/02/2019			Index Future	732.2600	732.2600	733.1680	733.1680	0.124	0.0000	0.0000	0
2018/04/12	ALBI	03/05/2018			Index Future	633.9700	633.9700	635.0890	635.0890	0.177	0.0000	0.0000	805
2018/04/12	ALBI	02/08/2018			Index Future	645.3040	645.3040	646.4390	646.4390	0.176	0.0000	0.0000	0
2018/04/12	ALBI	01/11/2018			Index Future	656.9800	656.9800	658.1420	658.1420	0.177	0.0000	0.0000	0
2018/04/12	ALBI	07/02/2019			Index Future	670.0600	670.0600	671.2270	671.2270	0.174	0.0000	0.0000	0
2018/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	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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2018/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/12	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/12	EL28	03/05/2018	133.20	Put	Bond Future	1,003.8200		1.0038	998.4100	0.9984	(0.539)	0	0	0
2018/04/12	EL28	03/05/2018			Bond Future	132.1962		132.1962	132.2016	132.2016	0.004	0.0000	0.0000	0
2018/04/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	03/05/2018	133.19	Put	Bond Future	993.8200		0.9938	988.4100	0.9884	(0.544)	0	0	0
2018/04/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	03/05/2018	133.18	Put	Bond Future	983.8200		0.9838	978.4100	0.9784	(0.550)	0	0	0
2018/04/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	02/08/2018			Bond Future	134.6006		134.6006	134.6060	134.6060	0.004	0.0000	0.0000	0
2018/04/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	02/08/2018	134.93	Put	Bond Future	329.4400		0.3294	323.9700	0.3240	(1.660)	0	0	0
2018/04/12	EL28	02/08/2018	134.95	Put	Bond Future	349.4400		0.3494	343.9700	0.3440	(1.565)	0	0	0
2018/04/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	EL28	02/08/2018	134.94	Put	Bond Future	339.4400		0.3394	333.9700	0.3340	(1.611)	0	0	0
2018/04/12	ES33	03/05/2018	11.22	Call	Bond Future	6,223.0800		6.2231	6,392.6600	6.3927	2.725	0	0	0
2018/04/12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	03/05/2018			Bond Future	10.2010		80.3511	10.1749	80.5207	(0.256)	0.0000	0.0000	9,466
2018/04/12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	03/05/2018	11.20	Call	Bond Future	6,108.0100		6.1080	6,277.5900	6.2776	2.776	0	0	0
2018/04/12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	03/05/2018	11.21	Call	Bond Future	6,165.5800		6.1656	6,335.1600	6.3352	2.750	0	0	0
2018/04/12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	02/08/2018	11.14	Call	Bond Future	5,171.0100		5.1710	5,343.2400	5.3432	3.331	0	0	0
2018/04/12	ES33	02/08/2018			Bond Future	10.2890		81.7875	10.2621	81.9598	(0.262)	0.0000	0.0000	0
2018/04/12	ES33	02/08/2018	11.15	Call	Bond Future	5,228.7600		5.2288	5,400.9900	5.4010	3.294	0	0	0
2018/04/12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	02/08/2018	11.16	Call	Bond Future	5,286.4500		5.2864	5,458.6800	5.4587	3.258	0	0	0
2018/04/12	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	ES33	01/11/2018			Bond Future	10.3800		10.3800	10.3526	79.6546	(0.264)	0.0000	0.0000	0
2018/04/12	ES33	07/02/2019			Bond Future	10.4800		10.4800	10.4526	81.2381	(0.262)	0.0000	0.0000	0
2018/04/12	ES42	03/05/2018			Bond Future	10.3754		83.8204	10.3493	84.0181	(0.251)	0.0000	0.0000	7,957
2018/04/12	ES42	02/08/2018			Bond Future	10.4602		85.3189	10.4333	85.5198	(0.257)	0.0000	0.0000	0
2018/04/12	ES42	01/11/2018			Bond Future	10.5500		10.5500	10.5194	82.8077	(0.290)	0.0000	0.0000	0
2018/04/12	ES42	07/02/2019			Bond Future	10.6400		10.6400	10.6112	84.4539	(0.270)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/12	GOVI	03/05/2018	590.29	Call	GOVI	403,240.0000		40.3240	413,290.0000	41.3290	2.492	0	0	0
2018/04/12	GOVI	03/05/2018	590.27	Call	GOVI	403,440.0000		40.3440	413,490.0000	41.3490	2.491	0	0	0
2018/04/12	GOVI	03/05/2018			GOVI	630.6140		630.6140	631.6190	631.6190	0.159	0.0000	0.0000	476
2018/04/12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	03/05/2018	590.28	Call	GOVI	403,340.0000		40.3340	413,390.0000	41.3390	2.492	0	0	0
2018/04/12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	02/08/2018			GOVI	641.8880		641.8880	642.9070	642.9070	0.159	0.0000	0.0000	0
2018/04/12	GOVI	02/08/2018	605.71	Call	GOVI	361,780.0000		36.1780	371,970.0000	37.1970	2.817	0	0	0
2018/04/12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	02/08/2018	605.72	Call	GOVI	361,680.0000		36.1680	371,870.0000	37.1870	2.817	0	0	0
2018/04/12	GOVI	02/08/2018	605.70	Call	GOVI	361,880.0000		36.1880	372,070.0000	37.2070	2.816	0	0	0
2018/04/12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	01/11/2018	653.50	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	10,560.0000	1.0560	100.000	0	0	0
2018/04/12	GOVI	01/11/2018			GOVI	653.5000		653.5000	654.5460	654.5460	0.160	0.0000	0.0000	0
2018/04/12	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	10,460.0000	1.0460	100.000	0	0	0
2018/04/12	GOVI	01/11/2018	653.49	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	10,360.0000	1.0360	100.000	0	0	0
2018/04/12	GOVI	01/11/2018	653.51	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	07/02/2019	666.53	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	07/02/2019			GOVI	666.5200		666.5200	667.5590	667.5590	0.156	0.0000	0.0000	0
2018/04/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	10,390.0000	1.0390	100.000	0	0	0
2018/04/12	GOVI	07/02/2019	666.52	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	10,290.0000	1.0290	100.000	0	0	0
2018/04/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	10,490.0000	1.0490	100.000	0	0	0
2018/04/12	GOVI	07/02/2019	666.51	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/12	IGOV	03/05/2018			Index Future	261.4520		261.4520	261.4220	261.4220	(0.011)	0.0000	0.0000	1,119
2018/04/12	IGOV	02/08/2018			Index Future	266.2070		266.2070	266.1770	266.1770	(0.011)	0.0000	0.0000	0
2018/04/12	IGOV	01/11/2018			Index Future	271.0800		271.0800	271.0510	271.0510	(0.011)	0.0000	0.0000	0
2018/04/12	IGOV	07/02/2019			Index Future	276.5700		276.5700	276.5360	276.5360	(0.012)	0.0000	0.0000	0
2018/04/12	IS01	21/06/2018			Interest Rate Swap	99.9100		99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/12	IS01	20/09/2018			Interest Rate Swap	100.0200		100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/12	IS01	20/12/2018			Interest Rate Swap	100.4500		100.4500	100.4500	100.4500	0.000	0.0000	0.0000	0
2018/04/12	IS01	22/03/2019			Interest Rate Swap	99.4200		99.4200	99.4200	99.4200	0.000	0.0000	0.0000	0
2018/04/12	IS01	20/06/2019			Interest Rate Swap	100.0400		100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/04/12	IS02	15/06/2018			Interest Rate Swap	98.5900		98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/12	IS02	21/09/2018			Interest Rate Swap	98.4900		98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/12	IS02	21/12/2018			Interest Rate Swap	98.8300		98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2018/04/12	IS02	15/03/2019			Interest Rate Swap	99.1700		99.1700	99.1600	99.1600	(0.010)	0.0000	0.0000	0
2018/04/12	IS02	21/06/2019			Interest Rate Swap	99.4900		99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0

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2018/04/12	IS02	20/09/2019			Interest Rate Swap	99.8300	99.8300	99.8200	99.8200	(0.010)	0.0000	0.0000	0
2018/04/12	IS02	20/12/2019			Interest Rate Swap	100.7000	100.7000	100.7000	100.7000	0.000	0.0000	0.0000	0
2018/04/12	IS02	23/03/2020			Interest Rate Swap	98.3800	98.3800	98.3700	98.3700	(0.010)	0.0000	0.0000	0
2018/04/12	IS02	22/06/2020			Interest Rate Swap	100.1800	100.1800	100.1700	100.1700	(0.010)	0.0000	0.0000	0
2018/04/12	IS05	17/12/2020			Interest Rate Swap	95.6300	95.6300	95.6100	95.6100	(0.021)	0.0000	0.0000	0
2018/04/12	IS05	16/03/2021			Interest Rate Swap	94.7800	94.7800	94.7600	94.7600	(0.021)	0.0000	0.0000	0
2018/04/12	IS05	15/06/2021			Interest Rate Swap	93.9000	93.9000	93.8700	93.8700	(0.032)	0.0000	0.0000	0
2018/04/12	IS05	21/09/2021			Interest Rate Swap	94.0000	94.0000	93.9700	93.9700	(0.032)	0.0000	0.0000	0
2018/04/12	IS05	21/12/2021			Interest Rate Swap	96.1300	96.1300	96.0900	96.0900	(0.042)	0.0000	0.0000	51
2018/04/12	IS05	15/03/2022			Interest Rate Swap	96.2000	96.2000	96.1700	96.1700	(0.031)	0.0000	0.0000	0
2018/04/12	IS05	21/06/2022			Interest Rate Swap	97.3200	97.3200	97.2900	97.2900	(0.031)	0.0000	0.0000	0
2018/04/12	IS05	20/09/2022			Interest Rate Swap	99.4600	99.4600	99.4300	99.4300	(0.030)	0.0000	0.0000	0
2018/04/12	IS05	20/12/2022			Interest Rate Swap	100.6500	100.6500	100.6200	100.6200	(0.030)	0.0000	0.0000	0
2018/04/12	IS05	22/03/2023			Interest Rate Swap	95.6700	95.6700	95.6400	95.6400	(0.031)	0.0000	0.0000	0
2018/04/12	IS05	20/06/2023			Interest Rate Swap	99.9500	99.9500	99.9100	99.9100	(0.040)	0.0000	0.0000	0
2018/04/12	IS10	17/12/2025			Interest Rate Swap	93.2100	93.2100	93.1700	93.1700	(0.043)	0.0000	0.0000	0
2018/04/12	IS10	16/03/2026			Interest Rate Swap	90.1300	90.1300	90.0800	90.0800	(0.055)	0.0000	0.0000	0
2018/04/12	IS10	15/06/2026			Interest Rate Swap	88.8000	88.8000	88.7500	88.7500	(0.056)	0.0000	0.0000	0
2018/04/12	IS10	21/09/2026			Interest Rate Swap	90.9100	90.9100	90.8600	90.8600	(0.055)	0.0000	0.0000	0
2018/04/12	IS10	21/12/2026			Interest Rate Swap	94.6800	94.6800	94.6300	94.6300	(0.053)	0.0000	0.0000	0
2018/04/12	IS10	15/03/2027			Interest Rate Swap	93.1800	93.1800	93.1300	93.1300	(0.054)	0.0000	0.0000	0
2018/04/12	IS10	21/06/2027			Interest Rate Swap	95.2100	95.2100	95.1600	95.1600	(0.053)	0.0000	0.0000	0
2018/04/12	IS10	20/09/2027			Interest Rate Swap	98.9100	98.9100	98.8600	98.8600	(0.051)	0.0000	0.0000	0
2018/04/12	IS10	20/12/2027			Interest Rate Swap	99.2100	99.2100	99.1600	99.1600	(0.050)	0.0000	0.0000	0
2018/04/12	IS10	22/03/2028			Interest Rate Swap	94.3500	94.3500	94.2900	94.2900	(0.064)	0.0000	0.0000	0
2018/04/12	IS10	20/06/2028			Interest Rate Swap	99.8100	99.8100	99.7600	99.7600	(0.050)	0.0000	0.0000	0
2018/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/12	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/12	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/12	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/12	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/12	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/12	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/12	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/12	R023	03/05/2018	8.27	Call	Bond Future	2,911.0100	2.9110	2,992.0000	2.9920	2.782	0	0	0
2018/04/12	R023	03/05/2018			Bond Future	7.5294	102.3132	7.5090	102.3949	(0.271)	0.0000	0.0000	72,260
2018/04/12	R023	03/05/2018	8.27	Put	Bond Future	1.9900	0.0020	1.2800	0.0013	(35.678)	0	0	0

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2018/04/12	R023	03/05/2018	8.28	Call	Bond Future	2,949.4000	2.9494	3,030.4500	3.0305	2.748	0	0	0
2018/04/12	R023	03/05/2018	8.29	Put	Bond Future	1.6500	0.0017	1.0500	0.0011	(36.364)	0	0	0
2018/04/12	R023	03/05/2018	8.28	Put	Bond Future	1.8100	0.0018	1.1600	0.0012	(35.912)	0	0	0
2018/04/12	R023	03/05/2018	8.29	Call	Bond Future	2,987.7900	2.9878	3,068.8900	3.0689	2.714	0	0	0
2018/04/12	R023	03/05/2018	9.19	Call	Bond Future	6,381.2400	6.3812	6,462.9400	6.4629	1.280	0	0	0
2018/04/12	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/12	R035	03/05/2018	9.91	Put	Bond Future	4.7600	0.0048	2.9600	0.0030	(37.815)	0	0	0
2018/04/12	R035	03/05/2018	8.75	Put	Bond Future	1,788.7400	1.7887	1,606.5400	1.6065	(10.186)	0	0	0
2018/04/12	R035	03/05/2018			Bond Future	8.8358	101.9818	8.8051	102.2490	(0.347)	0.0000	0.0000	78,610
2018/04/12	R035	03/05/2018	9.90	Call	Bond Future	8,661.7800	8.6618	8,927.1100	8.9271	3.063	0	0	0
2018/04/12	R035	03/05/2018	9.90	Put	Bond Future	5.1200	0.0051	3.2000	0.0032	(37.500)	0	0	0
2018/04/12	R035	03/05/2018	8.75	Call	Bond Future	1,038.6200	1.0386	1,123.6700	1.1237	8.189	0	0	1,000
2018/04/12	R035	03/05/2018	9.25	Call	Bond Future	3,766.0700	3.7661	3,980.8400	3.9808	5.703	0	0	0
2018/04/12	R035	03/05/2018	9.25	Put	Bond Future	257.2900	0.2573	204.8100	0.2048	(20.397)	0	0	1,000
2018/04/12	R035	03/05/2018	9.91	Call	Bond Future	8,737.3800	8.7374	9,002.8300	9.0028	3.038	0	0	0
2018/04/12	R035	03/05/2018	9.89	Call	Bond Future	8,586.1100	8.5861	8,851.3100	8.8513	3.089	0	0	0
2018/04/12	R035	03/05/2018	9.89	Put	Bond Future	5.5000	0.0055	3.4500	0.0035	(37.273)	0	0	0
2018/04/12	R035	02/08/2018	9.42	Call	Bond Future	5,984.5100	5.9845	6,169.6800	6.1697	3.094	0	0	0
2018/04/12	R035	02/08/2018			Bond Future	8.8800	103.8049	8.8484	104.0764	(0.355)	0.0000	0.0000	3
2018/04/12	R035	02/08/2018	9.42	Put	Bond Future	1,500.3700	1.5004	1,414.0800	1.4141	(5.751)	0	0	0
2018/04/12	R035	02/08/2018	9.44	Put	Bond Future	1,454.3900	1.4544	1,370.0000	1.3700	(5.802)	0	0	0
2018/04/12	R035	02/08/2018	9.43	Call	Bond Future	6,041.4700	6.0415	6,227.6000	6.2276	3.081	0	0	0
2018/04/12	R035	02/08/2018	9.44	Call	Bond Future	6,098.8300	6.0988	6,285.9000	6.2859	3.067	0	0	0
2018/04/12	R035	02/08/2018	9.43	Put	Bond Future	1,477.1300	1.4771	1,391.8000	1.3918	(5.777)	0	0	0
2018/04/12	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	311.4700	0.3115	100.000	0	0	0
2018/04/12	R035	01/11/2018			Bond Future	8.9300	8.9300	8.8934	101.4637	(0.410)	0.0000	0.0000	0
2018/04/12	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	396.2100	0.3962	100.000	0	0	0
2018/04/12	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	226.6300	0.2266	100.000	0	0	0
2018/04/12	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R035	07/02/2019	8.98	Call	Bond Future	0.0000	0.0000	327.1500	0.3272	100.000	0	0	0
2018/04/12	R035	07/02/2019			Bond Future	8.9700	8.9700	8.9410	103.4809	(0.324)	0.0000	0.0000	0
2018/04/12	R035	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	159.7000	0.1597	100.000	0	0	0
2018/04/12	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R035	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	243.4800	0.2435	100.000	0	0	0
2018/04/12	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R186	03/05/2018	8.92	Call	Bond Future	5,294.3400	5.2943	5,431.1400	5.4311	2.584	0	0	0
2018/04/12	R186	03/05/2018	8.91	Put	Bond Future	3.7600	0.0038	2.4600	0.0025	(34.574)	0	0	0
2018/04/12	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R186	03/05/2018	8.69	Call	Bond Future	3,852.3800	3.8524	3,984.5000	3.9845	3.430	0	0	0
2018/04/12	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/12	R186	03/05/2018	8.40	Put	Bond Future	152.1600	0.1522	122.9400	0.1229	(19.203)	0	0	3,500
2018/04/12	R186	03/05/2018	8.00	Put	Bond Future	1,120.9900	1.1210	1,017.6400	1.0176	(9.220)	0	0	0
2018/04/12	R186	03/05/2018	8.45	Put	Bond Future	111.3700	0.1114	88.3500	0.0884	(20.670)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/12	R186	03/05/2018	8.50	Call	Bond Future	2,686.5600		2.6866	2,806.7400	2.8067	4.473	0	0	0
2018/04/12	R186	03/05/2018	8.25	Call	Bond Future	1,324.2800		1.3243	1,408.4700	1.4085	6.357	0	0	0
2018/04/12	R186	03/05/2018	7.85	Call	Bond Future	151.2300		0.1512	164.7700	0.1648	8.953	0	0	500
2018/04/12	R186	03/05/2018	8.35	Put	Bond Future	205.1700		0.2052	168.7000	0.1687	(17.776)	0	0	500
2018/04/12	R186	03/05/2018			Bond Future	8.1048		118.6160	8.0842	118.7540	(0.254)	0.0000	0.0000	189,079
2018/04/12	R186	03/05/2018	8.93	Call	Bond Future	5,356.9500		5.3570	5,493.8400	5.4938	2.555	0	0	0
2018/04/12	R186	03/05/2018	8.93	Put	Bond Future	3.1800		0.0032	2.0600	0.0021	(35.220)	0	0	0
2018/04/12	R186	03/05/2018	9.30	Put	Bond Future	0.0700		0.0001	0.0400	0.0000	(42.857)	0	0	0
2018/04/12	R186	03/05/2018	9.30	Call	Bond Future	7,647.3400		7.6473	7,785.3200	7.7853	1.804	0	0	1,093
2018/04/12	R186	03/05/2018	10.14	Call	Bond Future	12,622.1700		12.6222	12,760.1800	12.7602	1.093	0	0	0
2018/04/12	R186	03/05/2018	7.85	Put	Bond Future	1,873.6200		1.8736	1,749.1500	1.7491	(6.643)	0	0	0
2018/04/12	R186	03/05/2018	8.92	Put	Bond Future	3.4600		0.0035	2.2500	0.0023	(34.971)	0	0	0
2018/04/12	R186	03/05/2018	8.91	Call	Bond Future	5,231.7100		5.2317	5,368.4200	5.3684	2.613	0	0	0
2018/04/12	R186	03/05/2018	8.69	Put	Bond Future	21.1100		0.0211	15.2200	0.0152	(27.901)	0	0	0
2018/04/12	R186	03/05/2018	9.72	Call	Bond Future	10,174.0800		10.1741	10,312.0900	10.3121	1.356	0	0	0
2018/04/12	R186	03/05/2018	9.19	Put	Bond Future	0.2700		0.0003	0.1600	0.0002	(40.741)	0	0	0
2018/04/12	R186	03/05/2018	8.40	Call	Bond Future	2,106.2400		2.1062	2,215.0300	2.2150	5.165	0	0	0
2018/04/12	R186	03/05/2018	8.00	Call	Bond Future	416.6700		0.4167	451.3300	0.4513	8.318	0	0	0
2018/04/12	R186	03/05/2018	8.45	Call	Bond Future	2,392.0700		2.3921	2,507.0600	2.5071	4.807	0	0	0
2018/04/12	R186	03/05/2018	8.70	Put	Bond Future	19.6000		0.0196	14.0700	0.0141	(28.214)	0	0	0
2018/04/12	R186	03/05/2018	8.50	Put	Bond Future	80.4800		0.0805	62.6500	0.0626	(22.155)	0	0	3,500
2018/04/12	R186	03/05/2018	8.25	Put	Bond Future	357.5800		0.3576	303.7600	0.3038	(15.051)	0	0	3,500
2018/04/12	R186	03/05/2018	8.35	Call	Bond Future	1,831.3800		1.8314	1,932.9200	1.9329	5.544	0	0	0
2018/04/12	R186	03/05/2018	9.75	Call	Bond Future	10,351.5200		10.3515	10,489.5300	10.4895	1.333	0	0	0
2018/04/12	R186	03/05/2018	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/12	R186	03/05/2018	9.19	Call	Bond Future	6,972.4000		6.9724	7,110.3000	7.1103	1.978	0	0	0
2018/04/12	R186	03/05/2018	8.85	Call	Bond Future	4,855.4800		4.8555	4,991.4800	4.9915	2.801	0	0	0
2018/04/12	R186	03/05/2018	8.85	Put	Bond Future	6.1300		0.0061	4.1200	0.0041	(32.790)	0	0	4,745
2018/04/12	R186	03/05/2018	8.70	Call	Bond Future	3,914.8600		3.9149	4,047.3400	4.0473	3.384	0	0	0
2018/04/12	R186	02/08/2018	8.48	Put	Bond Future	972.9000		0.9729	922.4500	0.9225	(5.186)	0	0	0
2018/04/12	R186	02/08/2018	8.25	Call	Bond Future	2,183.1600		2.1832	2,255.7600	2.2558	3.325	0	0	2,270
2018/04/12	R186	02/08/2018			Bond Future	8.1426		115.4379	8.1211	115.5780	(0.263)	0.0000	0.0000	313
2018/04/12	R186	02/08/2018	8.47	Call	Bond Future	3,102.6200		3.1026	3,191.5200	3.1915	2.865	0	0	0
2018/04/12	R186	02/08/2018	8.47	Put	Bond Future	991.6500		0.9917	940.5100	0.9405	(5.157)	0	0	0
2018/04/12	R186	02/08/2018	8.48	Call	Bond Future	3,147.5300		3.1475	3,237.1200	3.2371	2.846	0	0	0
2018/04/12	R186	02/08/2018	8.25	Put	Bond Future	1,484.9000		1.4849	1,417.4600	1.4175	(4.542)	0	0	0
2018/04/12	R186	02/08/2018	7.50	Put	Bond Future	4,628.3400		4.6283	4,506.3000	4.5063	(2.637)	0	0	0
2018/04/12	R186	02/08/2018	8.46	Call	Bond Future	3,057.7300		3.0577	3,145.9400	3.1459	2.885	0	0	0
2018/04/12	R186	02/08/2018	8.46	Put	Bond Future	1,010.4700		1.0105	958.6400	0.9586	(5.129)	0	0	0
2018/04/12	R186	02/08/2018	7.50	Call	Bond Future	332.0500		0.3320	350.0500	0.3501	5.421	0	0	2,270
2018/04/12	R186	01/11/2018	7.96	Put	Bond Future	3,169.5600		3.1696	3,081.0200	3.0810	(2.793)	0	0	0
2018/04/12	R186	01/11/2018	8.54	Put	Bond Future	1,557.5300		1.5575	1,502.1200	1.5021	(3.558)	0	0	0
2018/04/12	R186	01/11/2018	9.14	Call	Bond Future	6,605.2100		6.6052	6,718.7100	6.7187	1.718	0	0	0
2018/04/12	R186	01/11/2018			Bond Future	8.1779		117.5266	8.1554	117.6701	(0.276)	0.0000	0.0000	0
2018/04/12	R186	01/11/2018	8.46	Put	Bond Future	1,725.7100		1.7257	1,666.0900	1.6661	(3.455)	0	0	0
2018/04/12	R186	01/11/2018	8.46	Call	Bond Future	3,501.4100		3.5014	3,585.2500	3.5852	2.394	0	0	5,000
2018/04/12	R186	01/11/2018	8.53	Call	Bond Future	3,788.3700		3.7884	3,875.9000	3.8759	2.310	0	0	0
2018/04/12	R186	01/11/2018	8.53	Put	Bond Future	1,577.6600		1.5777	1,521.7300	1.5217	(3.545)	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
2018/04/12	R186	01/11/2018	7.96	Call	Bond Future	1,772.7500	1.7728	1,827.6700	1.8277	3.098	0	0	5,000
2018/04/12	R186	01/11/2018	8.54	Call	Bond Future	3,830.2000	3.8302	3,918.2500	3.9182	2.299	0	0	0
2018/04/12	R186	01/11/2018	9.14	Put	Bond Future	695.8300	0.6958	665.8700	0.6659	(4.306)	0	0	5,000
2018/04/12	R186	01/11/2018	8.52	Call	Bond Future	3,746.7200	3.7467	3,833.7300	3.8337	2.322	0	0	0
2018/04/12	R186	01/11/2018	8.52	Put	Bond Future	1,598.0200	1.5980	1,541.5700	1.5416	(3.532)	0	0	0
2018/04/12	R186	07/02/2019	8.20	Call	Bond Future	0.0000	0.0000	67.5800	0.0676	100.000	0	0	0
2018/04/12	R186	07/02/2019	8.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R186	07/02/2019			Bond Future	8.2100	8.2100	8.1891	114.7030	(0.255)	0.0000	0.0000	0
2018/04/12	R186	07/02/2019	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R186	07/02/2019	8.21	Call	Bond Future	0.0000	0.0000	129.4100	0.1294	100.000	0	0	0
2018/04/12	R186	07/02/2019	8.22	Call	Bond Future	0.0000	0.0000	191.2000	0.1912	100.000	0	0	0
2018/04/12	R186	07/02/2019	8.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R197	03/05/2018	304.46	Call	Bond Future	4,891.1500	4.8912	4,894.2700	4.8943	0.064	0	0	0
2018/04/12	R197	03/05/2018			Bond Future	309.3512	309.3512	309.3543	309.3543	0.001	0.0000	0.0000	2,388
2018/04/12	R197	03/05/2018	304.44	Call	Bond Future	4,911.1500	4.9112	4,914.2700	4.9143	0.064	0	0	0
2018/04/12	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R197	03/05/2018	304.45	Call	Bond Future	4,901.1500	4.9012	4,904.2700	4.9043	0.064	0	0	0
2018/04/12	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R202	03/05/2018	247.48	Put	Bond Future	545.0600	0.5451	520.6200	0.5206	(4.484)	0	0	0
2018/04/12	R202	03/05/2018	247.47	Call	Bond Future	2,040.6000	2.0406	2,021.9400	2.0219	(0.914)	0	0	0
2018/04/12	R202	03/05/2018			Bond Future	248.9686	248.9686	248.9743	248.9743	0.002	0.0000	0.0000	23,110
2018/04/12	R202	03/05/2018	247.48	Call	Bond Future	2,033.6200	2.0336	2,014.9200	2.0149	(0.920)	0	0	0
2018/04/12	R202	03/05/2018	247.47	Put	Bond Future	542.0400	0.5420	517.6400	0.5176	(4.502)	0	0	0
2018/04/12	R202	03/05/2018	247.49	Call	Bond Future	2,026.6500	2.0266	2,007.9000	2.0079	(0.925)	0	0	0
2018/04/12	R202	03/05/2018	247.49	Put	Bond Future	548.0900	0.5481	523.6000	0.5236	(4.468)	0	0	0
2018/04/12	R204	03/05/2018	7.10	Put	Bond Future	1,003.6500	1.0036	974.3900	0.9744	(2.915)	0	0	0
2018/04/12	R204	03/05/2018			Bond Future	6.7763	103.7526	6.7619	103.7614	(0.214)	0.0000	0.0000	21,647
2018/04/12	R204	03/05/2018	7.09	Call	Bond Future	1,195.6200	1.1956	1,175.0900	1.1751	(1.717)	0	0	0
2018/04/12	R204	03/05/2018	7.09	Put	Bond Future	1,006.5200	1.0065	977.2500	0.9772	(2.908)	0	0	0
2018/04/12	R204	03/05/2018	7.10	Call	Bond Future	1,198.7700	1.1988	1,178.2500	1.1783	(1.712)	0	0	0
2018/04/12	R204	03/05/2018	7.08	Call	Bond Future	1,192.4800	1.1925	1,171.9400	1.1719	(1.722)	0	0	0
2018/04/12	R204	03/05/2018	7.08	Put	Bond Future	1,009.4000	1.0094	980.1200	0.9801	(2.901)	0	0	0
2018/04/12	R207	03/05/2018	7.57	Call	Bond Future	987.2500	0.9872	1,019.1900	1.0192	3.235	0	0	0
2018/04/12	R207	03/05/2018	7.56	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2018/04/12	R207	03/05/2018			Bond Future	6.9389	102.7362	6.9186	102.7682	(0.293)	0.0000	0.0000	23,504
2018/04/12	R207	03/05/2018	7.58	Call	Bond Future	1,002.7800	1.0028	1,034.7200	1.0347	3.185	0	0	0
2018/04/12	R207	03/05/2018	7.58	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2018/04/12	R207	03/05/2018	7.57	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2018/04/12	R207	03/05/2018	7.56	Call	Bond Future	971.7200	0.9717	1,003.6500	1.0036	3.286	0	0	0
2018/04/12	R208	03/05/2018	7.77	Call	Bond Future	1,522.1700	1.5222	1,573.7500	1.5738	3.389	0	0	0
2018/04/12	R208	03/05/2018			Bond Future	7.1697	99.6109	7.1493	99.6629	(0.283)	0.0000	0.0000	36,094
2018/04/12	R208	03/05/2018	7.77	Put	Bond Future	1.0000	0.0010	0.6100	0.0006	(39.000)	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
2018/04/12	R208	03/05/2018	7.78	Call	Bond Future	1,547.1500	1.5472	1,598.7700	1.5988	3.336	0	0	0
2018/04/12	R208	03/05/2018	7.79	Put	Bond Future	0.8000	0.0008	0.4800	0.0005	(40.000)	0	0	0
2018/04/12	R208	03/05/2018	7.78	Put	Bond Future	0.8900	0.0009	0.5400	0.0005	(39.326)	0	0	0
2018/04/12	R208	03/05/2018	7.79	Call	Bond Future	1,572.1400	1.5721	1,623.7900	1.6238	3.285	0	0	0
2018/04/12	R209	03/05/2018	9.85	Put	Bond Future	2.2500	0.0023	1.3800	0.0014	(38.667)	0	0	0
2018/04/12	R209	03/05/2018	10.00	Call	Bond Future	7,745.3300	7.7453	7,933.3600	7.9334	2.428	0	0	0
2018/04/12	R209	03/05/2018	10.73	Call	Bond Future	12,106.6400	12.1066	12,294.9400	12.2949	1.555	0	0	0
2018/04/12	R209	03/05/2018	9.75	Call	Bond Future	6,153.2900	6.1533	6,339.9100	6.3399	3.033	0	0	435
2018/04/12	R209	03/05/2018	9.77	Call	Bond Future	6,282.3700	6.2824	6,469.2000	6.4692	2.974	0	0	0
2018/04/12	R209	03/05/2018	9.30	Call	Bond Future	3,225.6500	3.2256	3,391.9200	3.3919	5.155	0	0	0
2018/04/12	R209	03/05/2018			Bond Future	8.8601	77.4217	8.8346	77.6100	(0.289)	0.0000	0.0000	88,093
2018/04/12	R209	03/05/2018	9.85	Call	Bond Future	6,795.8800	6.7959	6,983.3100	6.9833	2.758	0	0	0
2018/04/12	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/12	R209	03/05/2018	10.22	Call	Bond Future	9,105.0000	9.1050	9,293.2700	9.2933	2.068	0	0	0
2018/04/12	R209	03/05/2018	10.22	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	435
2018/04/12	R209	03/05/2018	9.75	Put	Bond Future	4.6400	0.0046	2.9600	0.0030	(36.207)	0	0	0
2018/04/12	R209	03/05/2018	9.86	Call	Bond Future	6,859.7300	6.8597	7,047.2200	7.0472	2.733	0	0	0
2018/04/12	R209	03/05/2018	10.00	Put	Bond Future	0.6100	0.0006	0.3400	0.0003	(44.262)	0	0	11,067
2018/04/12	R209	03/05/2018	9.47	Put	Bond Future	31.6900	0.0317	22.5900	0.0226	(28.716)	0	0	250
2018/04/12	R209	03/05/2018	9.77	Put	Bond Future	4.0200	0.0040	2.5500	0.0026	(36.567)	0	0	250
2018/04/12	R209	03/05/2018	9.30	Put	Bond Future	91.6900	0.0917	69.6600	0.0697	(24.027)	0	0	0
2018/04/12	R209	03/05/2018	8.95	Put	Bond Future	582.8000	0.5828	496.3200	0.4963	(14.839)	0	0	0
2018/04/12	R209	03/05/2018	9.86	Put	Bond Future	2.0900	0.0021	1.2800	0.0013	(38.756)	0	0	0
2018/04/12	R209	03/05/2018	9.84	Call	Bond Future	6,731.9500	6.7320	6,919.3200	6.9193	2.783	0	0	0
2018/04/12	R209	03/05/2018	9.84	Put	Bond Future	2.4200	0.0024	1.4900	0.0015	(38.430)	0	0	0
2018/04/12	R209	03/05/2018	9.19	Put	Bond Future	172.9200	0.1729	136.5600	0.1366	(21.027)	0	0	0
2018/04/12	R209	03/05/2018	9.19	Call	Bond Future	2,541.0100	2.5410	2,692.9500	2.6930	5.980	0	0	250
2018/04/12	R209	03/05/2018	9.47	Call	Bond Future	4,326.5600	4.3266	4,505.7600	4.5058	4.142	0	0	0
2018/04/12	R209	03/05/2018	8.95	Call	Bond Future	1,238.7400	1.2387	1,340.5600	1.3406	8.220	0	0	0
2018/04/12	R209	02/08/2018	9.66	Call	Bond Future	5,820.0400	5.8200	5,972.2900	5.9723	2.616	0	0	435
2018/04/12	R209	02/08/2018	8.49	Call	Bond Future	891.4400	0.8914	939.8900	0.9399	5.435	0	0	500
2018/04/12	R209	02/08/2018	8.46	Put	Bond Future	4,138.1000	4.1381	3,992.4500	3.9925	(3.520)	0	0	0
2018/04/12	R209	02/08/2018	8.96	Put	Bond Future	1,959.7700	1.9598	1,864.4600	1.8645	(4.863)	0	0	0
2018/04/12	R209	02/08/2018	10.38	Call	Bond Future	9,849.7300	9.8497	10,030.6600	10.0307	1.837	0	0	0
2018/04/12	R209	02/08/2018	9.21	Call	Bond Future	3,488.6900	3.4887	3,608.4100	3.6084	3.432	0	0	0
2018/04/12	R209	02/08/2018	10.39	Put	Bond Future	109.7900	0.1098	99.6300	0.0996	(9.254)	0	0	0
2018/04/12	R209	02/08/2018			Bond Future	8.9016	78.8058	8.8754	78.9971	(0.295)	0.0000	0.0000	833
2018/04/12	R209	02/08/2018	9.43	Call	Bond Future	4,587.7500	4.5877	4,725.1400	4.7251	2.995	0	0	0
2018/04/12	R209	02/08/2018	9.43	Put	Bond Future	880.4500	0.8805	826.5200	0.8265	(6.125)	0	0	5,000
2018/04/12	R209	02/08/2018	10.84	Call	Bond Future	12,421.1500	12.4212	12,609.1100	12.6091	1.513	0	0	0
2018/04/12	R209	02/08/2018	10.84	Put	Bond Future	30.0500	0.0300	26.6900	0.0267	(11.181)	0	0	435
2018/04/12	R209	02/08/2018	10.21	Call	Bond Future	8,890.0000	8.8900	9,066.3200	9.0663	1.983	0	0	0
2018/04/12	R209	02/08/2018	10.21	Put	Bond Future	175.9900	0.1760	160.9900	0.1610	(8.523)	0	0	435
2018/04/12	R209	02/08/2018	8.49	Put	Bond Future	3,973.4200	3.9734	3,830.5500	3.8306	(3.596)	0	0	0
2018/04/12	R209	02/08/2018	8.96	Call	Bond Future	2,382.5700	2.3826	2,478.5800	2.4786	4.030	0	0	5,000
2018/04/12	R209	02/08/2018	9.21	Put	Bond Future	1,292.4300	1.2924	1,220.8300	1.2208	(5.540)	0	0	500
2018/04/12	R209	02/08/2018	8.83	Call	Bond Future	1,887.4900	1.8875	1,970.1800	1.9702	4.381	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
2018/04/12	R209	02/08/2018	8.83	Put	Bond Future	2,411.3500	2.4113	2,302.7200	2.3027	(4.505)	0	0	500
2018/04/12	R209	02/08/2018	9.66	Put	Bond Future	580.8900	0.5809	541.8200	0.5418	(6.726)	0	0	0
2018/04/12	R209	02/08/2018	8.46	Call	Bond Future	824.5400	0.8245	870.2100	0.8702	5.539	0	0	5,000
2018/04/12	R209	02/08/2018	10.38	Put	Bond Future	112.7800	0.1128	102.3900	0.1024	(9.213)	0	0	0
2018/04/12	R209	02/08/2018	10.39	Call	Bond Future	9,906.1900	9.9062	10,087.3500	10.0874	1.829	0	0	0
2018/04/12	R209	02/08/2018	10.40	Call	Bond Future	9,962.6300	9.9626	10,144.0200	10.1440	1.821	0	0	0
2018/04/12	R209	02/08/2018	10.40	Put	Bond Future	106.8600	0.1069	96.9300	0.0969	(9.293)	0	0	0
2018/04/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	01/11/2018	9.34	Put	Bond Future	1,883.7400	1.8837	1,811.1300	1.8111	(3.855)	0	0	0
2018/04/12	R209	01/11/2018	1,016.00	Call	Bond Future	76,195.8800	76.1959	76,391.2800	76.3913	0.256	0	0	0
2018/04/12	R209	01/11/2018	9.97	Call	Bond Future	7,786.7500	7.7867	7,941.9000	7.9419	1.992	0	0	0
2018/04/12	R209	01/11/2018			Bond Future	8.9429	77.0838	8.9159	77.2791	(0.303)	0.0000	0.0000	0
2018/04/12	R209	01/11/2018	1,016.01	Call	Bond Future	76,195.8800	76.1959	76,391.2800	76.3913	0.256	0	0	0
2018/04/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	01/11/2018	1,015.99	Call	Bond Future	76,195.8700	76.1959	76,391.2700	76.3913	0.256	0	0	0
2018/04/12	R209	01/11/2018	9.34	Call	Bond Future	4,668.4900	4.6685	4,791.2800	4.7913	2.630	0	0	0
2018/04/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	01/11/2018	9.97	Put	Bond Future	879.8800	0.8799	839.6300	0.8396	(4.574)	0	0	0
2018/04/12	R209	01/11/2018	10.57	Call	Bond Future	10,857.4600	10.8575	11,033.9500	11.0339	1.626	0	0	0
2018/04/12	R209	01/11/2018	10.57	Put	Bond Future	335.3600	0.3354	316.4500	0.3164	(5.639)	0	0	0
2018/04/12	R209	01/11/2018	9.94	Call	Bond Future	7,630.9700	7.6310	7,784.9200	7.7849	2.017	0	0	0
2018/04/12	R209	01/11/2018	9.94	Put	Bond Future	912.5700	0.9126	871.1200	0.8711	(4.542)	0	0	0
2018/04/12	R209	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	07/02/2019			Bond Future	8.9600	8.9600	8.9576	78.8155	(0.026)	0.0000	0.0000	0
2018/04/12	R209	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	16.8900	0.0169	100.000	0	0	0
2018/04/12	R209	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	88.4100	0.0884	100.000	0	0	0
2018/04/12	R209	07/02/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R209	07/02/2019	8.95	Put	Bond Future	0.0000	0.0000	54.7300	0.0547	100.000	0	0	0
2018/04/12	R210	03/05/2018	191.45	Call	Bond Future	244.2800	0.2443	248.1100	0.2481	1.568	0	0	0
2018/04/12	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R210	03/05/2018			Bond Future	191.6943	191.6943	191.6981	191.6981	0.002	0.0000	0.0000	2,159
2018/04/12	R210	03/05/2018	191.46	Call	Bond Future	234.2800	0.2343	238.1100	0.2381	1.635	0	0	0
2018/04/12	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R210	03/05/2018	191.44	Call	Bond Future	254.2800	0.2543	258.1100	0.2581	1.506	0	0	0
2018/04/12	R212	03/05/2018	154.30	Call	Bond Future	1,278.7000	1.2787	1,252.6700	1.2527	(2.036)	0	0	0
2018/04/12	R212	03/05/2018			Bond Future	155.5787	155.5787	155.5527	155.5527	(0.017)	0.0000	0.0000	4,755
2018/04/12	R212	03/05/2018	154.28	Call	Bond Future	1,298.7000	1.2987	1,272.6700	1.2727	(2.004)	0	0	0
2018/04/12	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R212	03/05/2018	154.29	Call	Bond Future	1,288.7000	1.2887	1,262.6700	1.2627	(2.020)	0	0	0
2018/04/12	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	03/05/2018	9.57	Put	Bond Future	1.3000	0.0013	0.8500	0.0009	(34.615)	0	0	0
2018/04/12	R213	03/05/2018	9.56	Call	Bond Future	6,621.6000	6.6216	6,730.6100	6.7306	1.646	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
2018/04/12	R213	03/05/2018			Bond Future	8.5697	89.2291	8.5542	89.3386	(0.181)	0.0000	0.0000	45,155
2018/04/12	R213	03/05/2018	9.57	Call	Bond Future	6,684.8300	6.6848	6,793.8700	6.7939	1.631	0	0	0
2018/04/12	R213	03/05/2018	9.56	Put	Bond Future	1.4000	0.0014	0.9200	0.0009	(34.286)	0	0	0
2018/04/12	R213	03/05/2018	9.58	Call	Bond Future	6,747.9800	6.7480	6,857.0500	6.8571	1.616	0	0	0
2018/04/12	R213	03/05/2018	9.58	Put	Bond Future	1.2000	0.0012	0.7800	0.0008	(35.000)	0	0	0
2018/04/12	R213	02/08/2018	9.06	Call	Bond Future	3,966.6000	3.9666	4,040.3700	4.0404	1.860	0	0	0
2018/04/12	R213	02/08/2018	9.05	Put	Bond Future	924.5600	0.9246	886.7400	0.8867	(4.091)	0	0	0
2018/04/12	R213	02/08/2018			Bond Future	8.6093	90.8242	8.5933	90.9353	(0.185)	0.0000	0.0000	1
2018/04/12	R213	02/08/2018	9.07	Call	Bond Future	4,016.2700	4.0163	4,090.5200	4.0905	1.849	0	0	0
2018/04/12	R213	02/08/2018	9.07	Put	Bond Future	891.1900	0.8912	854.3400	0.8543	(4.135)	0	0	0
2018/04/12	R213	02/08/2018	9.06	Put	Bond Future	907.7400	0.9077	870.4100	0.8704	(4.112)	0	0	0
2018/04/12	R213	02/08/2018	9.05	Call	Bond Future	3,917.1300	3.9171	3,990.4100	3.9904	1.871	0	0	0
2018/04/12	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	108.5100	0.1085	100.000	0	0	0
2018/04/12	R213	01/11/2018	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	01/11/2018			Bond Future	8.6500	8.6500	8.6342	89.0347	(0.183)	0.0000	0.0000	0
2018/04/12	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	177.0100	0.1770	100.000	0	0	0
2018/04/12	R213	01/11/2018	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	01/11/2018	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	39.9400	0.0399	100.000	0	0	0
2018/04/12	R213	07/02/2019	8.68	Call	Bond Future	0.0000	0.0000	19.3900	0.0194	100.000	0	0	0
2018/04/12	R213	07/02/2019			Bond Future	8.6900	8.6900	8.6771	90.8048	(0.148)	0.0000	0.0000	0
2018/04/12	R213	07/02/2019	8.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	07/02/2019	8.69	Call	Bond Future	0.0000	0.0000	86.9100	0.0869	100.000	0	0	0
2018/04/12	R213	07/02/2019	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	07/02/2019	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/12	R213	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	154.3600	0.1544	100.000	0	0	0
2018/04/12	R214	03/05/2018	9.99	Put	Bond Future	2.4700	0.0025	1.5200	0.0015	(38.462)	0	0	0
2018/04/12	R214	03/05/2018			Bond Future	8.9699	77.3870	8.9443	77.5869	(0.285)	0.0000	0.0000	44,708
2018/04/12	R214	03/05/2018	9.98	Call	Bond Future	7,278.4200	7.2784	7,477.3100	7.4773	2.733	0	0	0
2018/04/12	R214	03/05/2018	9.98	Put	Bond Future	2.6500	0.0027	1.6400	0.0016	(38.113)	0	0	0
2018/04/12	R214	03/05/2018	9.99	Call	Bond Future	7,344.6000	7.3446	7,543.5500	7.5436	2.709	0	0	0
2018/04/12	R214	03/05/2018	9.97	Call	Bond Future	7,212.1400	7.2121	7,410.9600	7.4110	2.757	0	0	0
2018/04/12	R214	03/05/2018	9.97	Put	Bond Future	2.8400	0.0028	1.7600	0.0018	(38.028)	0	0	0
2018/04/12	R248	03/05/2018	10.06	Call	Bond Future	9,753.9400	9.7539	10,011.0300	10.0110	2.636	0	0	0
2018/04/12	R248	03/05/2018	10.05	Put	Bond Future	3.8000	0.0038	2.3800	0.0024	(37.368)	0	0	0
2018/04/12	R248	03/05/2018			Bond Future	9.0000	99.0420	8.9744	99.3005	(0.284)	0.0000	0.0000	90,928
2018/04/12	R248	03/05/2018	10.07	Call	Bond Future	9,837.4800	9.8375	10,094.6400	10.0946	2.614	0	0	0
2018/04/12	R248	03/05/2018	10.07	Put	Bond Future	3.3300	0.0033	2.0700	0.0021	(37.838)	0	0	0
2018/04/12	R248	03/05/2018	10.06	Put	Bond Future	3.5500	0.0036	2.2200	0.0022	(37.465)	0	0	0
2018/04/12	R248	03/05/2018	10.05	Call	Bond Future	9,670.2900	9.6703	9,927.2900	9.9273	2.658	0	0	0
Total													1209981