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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2018 TO 16/04/2018

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
2018/04/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	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
2018/04/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	2025	03/05/2018	133.21	Call	Bond Future	2,103.4600	2.1035	1,870.7600	1.8708	(11.063)	0	0	0
2018/04/16	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	03/05/2018			Bond Future	135.3135	135.3135	135.0808	135.0808	(0.172)	0.0000	0.0000	1,033
2018/04/16	2025	03/05/2018	133.22	Call	Bond Future	2,093.4600	2.0935	1,860.7600	1.8608	(11.116)	0	0	0
2018/04/16	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	03/05/2018	133.20	Call	Bond Future	2,113.4600	2.1135	1,880.7600	1.8808	(11.010)	0	0	0
2018/04/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	02/08/2018			Bond Future	136.3936	136.3936	136.1575	136.1575	(0.173)	0.0000	0.0000	0
2018/04/16	2025	02/08/2018	136.65	Put	Bond Future	256.3500	0.2564	492.5500	0.4926	92.140	0	0	0
2018/04/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	02/08/2018	136.67	Put	Bond Future	276.3500	0.2764	512.5500	0.5126	85.471	0	0	0
2018/04/16	2025	02/08/2018	136.66	Put	Bond Future	266.3500	0.2664	502.5500	0.5026	88.680	0	0	0
2018/04/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2025	01/11/2018			Bond Future	138.8896	138.8896	138.6486	138.6486	(0.173)	0.0000	0.0000	0
2018/04/16	2025	07/02/2019			Bond Future	140.2976	140.2976	140.0396	140.0396	(0.184)	0.0000	0.0000	0
2018/04/16	2029	03/05/2018			Bond Future	103.0147	103.0147	102.9029	102.9029	(0.108)	0.0000	0.0000	1,370
2018/04/16	2029	02/08/2018			Bond Future	104.8879	104.8879	104.7739	104.7739	(0.109)	0.0000	0.0000	0
2018/04/16	2029	01/11/2018			Bond Future	105.7610	105.7610	105.6413	105.6413	(0.113)	0.0000	0.0000	0
2018/04/16	2029	07/02/2019			Bond Future	107.9028	107.9028	107.7783	107.7783	(0.115)	0.0000	0.0000	0
2018/04/16	2030	03/05/2018	9.51	Call	Bond Future	7,126.9300	7.1269	7,093.8400	7.0938	(0.464)	0	0	0
2018/04/16	2030	03/05/2018			Bond Future	8.4649	98.7074	8.4695	98.6746	0.054	0.0000	0.0000	93,910
2018/04/16	2030	03/05/2018	9.49	Call	Bond Future	6,997.4600	6.9975	6,964.3100	6.9643	(0.474)	0	0	0
2018/04/16	2030	03/05/2018	9.49	Put	Bond Future	0.5500	0.0006	0.2000	0.0002	(63.636)	0	0	0
2018/04/16	2030	03/05/2018	9.51	Put	Bond Future	0.4500	0.0005	0.1600	0.0002	(64.444)	0	0	0
2018/04/16	2030	03/05/2018	9.50	Call	Bond Future	7,062.2400	7.0622	7,029.1100	7.0291	(0.469)	0	0	0
2018/04/16	2030	03/05/2018	9.50	Put	Bond Future	0.5100	0.0005	0.1800	0.0002	(64.706)	0	0	0
2018/04/16	2030	02/08/2018	9.46	Put	Bond Future	330.6500	0.3306	319.5200	0.3195	(3.366)	0	0	0
2018/04/16	2030	02/08/2018	8.51	Call	Bond Future	1,990.9500	1.9909	1,946.6700	1.9467	(2.224)	0	0	7,850
2018/04/16	2030	02/08/2018	8.91	Call	Bond Future	3,752.2000	3.7522	3,703.5800	3.7036	(1.296)	0	0	7,850
2018/04/16	2030	02/08/2018			Bond Future	8.5089	96.4661	8.5137	96.4322	0.056	0.0000	0.0000	127
2018/04/16	2030	02/08/2018	9.46	Call	Bond Future	6,740.7100	6.7407	6,695.7100	6.6957	(0.668)	0	0	0
2018/04/16	2030	02/08/2018	8.51	Put	Bond Future	1,983.0400	1.9830	1,972.6300	1.9726	(0.525)	0	0	0
2018/04/16	2030	02/08/2018	9.47	Call	Bond Future	6,798.3000	6.7983	6,753.4000	6.7534	(0.660)	0	0	0
2018/04/16	2030	02/08/2018	9.45	Put	Bond Future	337.6000	0.3376	326.3600	0.3264	(3.329)	0	0	0
2018/04/16	2030	02/08/2018	8.91	Put	Bond Future	976.0400	0.9760	961.2900	0.9613	(1.511)	0	0	0
2018/04/16	2030	02/08/2018	9.50	Call	Bond Future	6,971.2300	6.9712	6,926.6400	6.9266	(0.640)	0	0	0
2018/04/16	2030	02/08/2018	9.47	Put	Bond Future	323.9500	0.3240	312.9200	0.3129	(3.405)	0	0	0
2018/04/16	2030	02/08/2018	9.45	Call	Bond Future	6,683.3200	6.6833	6,638.2100	6.6382	(0.675)	0	0	0
2018/04/16	2030	02/08/2018	9.50	Put	Bond Future	304.3900	0.3044	293.6700	0.2937	(3.522)	0	0	7,850

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2018/04/16	2030	01/11/2018	8.60	Call	Bond Future	2,954.5100	2.9545	2,915.9300	2.9159	(1.306)	0	0	0
2018/04/16	2030	01/11/2018	8.58	Put	Bond Future	2,649.0900	2.6491	2,644.4700	2.6445	(0.174)	0	0	0
2018/04/16	2030	01/11/2018			Bond Future	8.5467	98.2109	8.5516	98.1772	0.057	0.0000	0.0000	0
2018/04/16	2030	01/11/2018	8.60	Put	Bond Future	2,585.5800	2.5856	2,580.6800	2.5807	(0.190)	0	0	0
2018/04/16	2030	01/11/2018	8.58	Call	Bond Future	2,879.6700	2.8797	2,841.3700	2.8414	(1.330)	0	0	0
2018/04/16	2030	01/11/2018	8.59	Put	Bond Future	2,617.1800	2.6172	2,612.4200	2.6124	(0.182)	0	0	0
2018/04/16	2030	01/11/2018	8.59	Call	Bond Future	2,916.9700	2.9170	2,878.5300	2.8785	(1.318)	0	0	0
2018/04/16	2030	07/02/2019	8.62	Call	Bond Future	3,648.2900	3.6483	3,611.0300	3.6110	(1.021)	0	0	0
2018/04/16	2030	07/02/2019			Bond Future	8.5852	96.1551	8.5906	96.1180	0.063	0.0000	0.0000	0
2018/04/16	2030	07/02/2019	8.62	Put	Bond Future	3,411.2000	3.4112	3,411.0400	3.4110	(0.005)	0	0	0
2018/04/16	2030	07/02/2019	8.63	Call	Bond Future	3,685.3200	3.6853	3,647.9300	3.6479	(1.015)	0	0	0
2018/04/16	2030	07/02/2019	8.63	Put	Bond Future	3,380.2700	3.3803	3,379.9800	3.3800	(0.009)	0	0	0
2018/04/16	2030	07/02/2019	8.64	Call	Bond Future	3,722.8700	3.7229	3,685.3600	3.6854	(1.008)	0	0	0
2018/04/16	2030	07/02/2019	8.64	Put	Bond Future	3,349.9100	3.3499	3,349.5000	3.3495	(0.012)	0	0	0
2018/04/16	2032	03/05/2018	9.71	Put	Bond Future	0.5600	0.0006	0.1900	0.0002	(66.071)	0	0	0
2018/04/16	2032	03/05/2018	9.70	Call	Bond Future	7,786.5300	7.7865	7,789.6500	7.7897	0.040	0	0	0
2018/04/16	2032	03/05/2018			Bond Future	8.6445	97.6862	8.6441	97.6898	(0.005)	0.0000	0.0000	60,170
2018/04/16	2032	03/05/2018	9.71	Call	Bond Future	7,855.9300	7.8559	7,859.0900	7.8591	0.040	0	0	0
2018/04/16	2032	03/05/2018	9.70	Put	Bond Future	0.6200	0.0006	0.2100	0.0002	(66.129)	0	0	0
2018/04/16	2032	03/05/2018	9.72	Call	Bond Future	7,925.2600	7.9253	7,928.4600	7.9285	0.040	0	0	0
2018/04/16	2032	03/05/2018	9.72	Put	Bond Future	0.5000	0.0005	0.1700	0.0002	(66.000)	0	0	0
2018/04/16	2032	02/08/2018	9.67	Call	Bond Future	7,547.5600	7.5476	7,533.7600	7.5338	(0.183)	0	0	0
2018/04/16	2032	02/08/2018	9.66	Put	Bond Future	372.6800	0.3727	355.5100	0.3555	(4.607)	0	0	0
2018/04/16	2032	02/08/2018			Bond Future	8.6874	99.4321	8.6870	99.4353	(0.005)	0.0000	0.0000	2
2018/04/16	2032	02/08/2018	9.68	Call	Bond Future	7,609.5600	7.6096	7,595.9500	7.5960	(0.179)	0	0	0
2018/04/16	2032	02/08/2018	9.68	Put	Bond Future	358.2200	0.3582	341.4400	0.3414	(4.684)	0	0	0
2018/04/16	2032	02/08/2018	9.67	Put	Bond Future	365.3800	0.3654	348.4100	0.3484	(4.644)	0	0	0
2018/04/16	2032	02/08/2018	9.66	Call	Bond Future	7,485.6200	7.4856	7,471.6200	7.4716	(0.187)	0	0	0
2018/04/16	2032	01/11/2018	8.77	Put	Bond Future	2,928.2300	2.9282	2,903.4700	2.9035	(0.846)	0	0	0
2018/04/16	2032	01/11/2018			Bond Future	8.7301	97.0755	8.7296	97.0794	(0.006)	0.0000	0.0000	0
2018/04/16	2032	01/11/2018	8.76	Call	Bond Future	3,190.9700	3.1910	3,170.1500	3.1701	(0.652)	0	0	0
2018/04/16	2032	01/11/2018	8.76	Put	Bond Future	2,963.7000	2.9637	2,938.9300	2.9389	(0.836)	0	0	0
2018/04/16	2032	01/11/2018	8.77	Call	Bond Future	3,231.2700	3.2313	3,210.4600	3.2105	(0.644)	0	0	0
2018/04/16	2032	01/11/2018	8.75	Call	Bond Future	3,150.6300	3.1506	3,129.8000	3.1298	(0.661)	0	0	0
2018/04/16	2032	01/11/2018	8.75	Put	Bond Future	2,999.2100	2.9992	2,974.4300	2.9744	(0.826)	0	0	0
2018/04/16	2032	07/02/2019	8.81	Call	Bond Future	4,044.7000	4.0447	4,025.8500	4.0258	(0.466)	0	0	0
2018/04/16	2032	07/02/2019	8.80	Put	Bond Future	3,807.4200	3.8074	3,787.2300	3.7872	(0.530)	0	0	0
2018/04/16	2032	07/02/2019			Bond Future	8.7737	99.0067	8.7736	99.0081	(0.002)	0.0000	0.0000	0
2018/04/16	2032	07/02/2019	8.82	Call	Bond Future	4,085.7300	4.0857	4,066.8800	4.0669	(0.461)	0	0	0
2018/04/16	2032	07/02/2019	8.82	Put	Bond Future	3,740.0600	3.7401	3,719.8600	3.7199	(0.540)	0	0	0
2018/04/16	2032	07/02/2019	8.81	Put	Bond Future	3,773.6100	3.7736	3,753.4100	3.7534	(0.535)	0	0	0
2018/04/16	2032	07/02/2019	8.80	Call	Bond Future	4,003.8500	4.0038	3,985.0100	3.9850	(0.471)	0	0	0
2018/04/16	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2033	03/05/2018			Bond Future	108.3262	108.3262	108.2087	108.2087	(0.108)	0.0000	0.0000	6,055
2018/04/16	2033	03/05/2018	107.70	Call	Bond Future	626.1800	0.6262	508.7100	0.5087	(18.760)	0	0	0
2018/04/16	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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2018/04/16	2033	03/05/2018	107.71	Call	Bond Future	616.1800	0.6162	498.7100	0.4987	(19.064)	0	0	0
2018/04/16	2033	03/05/2018	107.69	Call	Bond Future	636.1800	0.6362	518.7100	0.5187	(18.465)	0	0	0
2018/04/16	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2033	02/08/2018	109.94	Call	Bond Future	355.9600	0.3560	236.0800	0.2361	(33.678)	0	0	0
2018/04/16	2033	02/08/2018			Bond Future	110.2960	110.2960	110.1761	110.1761	(0.109)	0.0000	0.0000	1,515
2018/04/16	2033	02/08/2018	109.92	Call	Bond Future	375.9600	0.3760	256.0800	0.2561	(31.886)	0	0	0
2018/04/16	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2033	02/08/2018	109.93	Call	Bond Future	365.9600	0.3660	246.0800	0.2461	(32.758)	0	0	0
2018/04/16	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2033	01/11/2018			Bond Future	111.1948	111.1948	111.0709	111.0709	(0.111)	0.0000	0.0000	0
2018/04/16	2033	07/02/2019			Bond Future	113.4466	113.4466	113.3176	113.3176	(0.114)	0.0000	0.0000	0
2018/04/16	2037	03/05/2018	9.99	Call	Bond Future	9,117.3500	9.1174	9,076.9900	9.0770	(0.443)	0	0	0
2018/04/16	2037	03/05/2018	9.97	Put	Bond Future	0.7900	0.0008	0.2900	0.0003	(63.291)	0	0	0
2018/04/16	2037	03/05/2018			Bond Future	8.8755	98.8556	8.8800	98.8156	0.051	0.0000	0.0000	48,650
2018/04/16	2037	03/05/2018	9.99	Put	Bond Future	0.6400	0.0006	0.2300	0.0002	(64.063)	0	0	0
2018/04/16	2037	03/05/2018	9.97	Call	Bond Future	8,965.7700	8.9658	8,925.3200	8.9253	(0.451)	0	0	0
2018/04/16	2037	03/05/2018	9.98	Put	Bond Future	0.7100	0.0007	0.2600	0.0003	(63.380)	0	0	0
2018/04/16	2037	03/05/2018	9.98	Call	Bond Future	9,041.6100	9.0416	9,001.2100	9.0012	(0.447)	0	0	0
2018/04/16	2037	02/08/2018	9.96	Put	Bond Future	409.4700	0.4095	395.0200	0.3950	(3.529)	0	0	0
2018/04/16	2037	02/08/2018	9.95	Call	Bond Future	8,776.7400	8.7767	8,721.0400	8.7210	(0.635)	0	0	0
2018/04/16	2037	02/08/2018			Bond Future	8.9225	96.3665	8.9272	96.3254	0.053	0.0000	0.0000	731
2018/04/16	2037	02/08/2018	9.96	Call	Bond Future	8,844.7700	8.8448	8,789.1900	8.7892	(0.628)	0	0	0
2018/04/16	2037	02/08/2018	9.95	Put	Bond Future	417.2400	0.4172	402.6700	0.4027	(3.492)	0	0	0
2018/04/16	2037	02/08/2018	9.97	Call	Bond Future	8,912.8300	8.9128	8,857.3900	8.8574	(0.622)	0	0	0
2018/04/16	2037	02/08/2018	9.97	Put	Bond Future	401.8300	0.4018	387.5200	0.3875	(3.561)	0	0	0
2018/04/16	2037	01/11/2018	9.03	Call	Bond Future	3,925.7100	3.9257	3,876.3700	3.8764	(1.257)	0	0	0
2018/04/16	2037	01/11/2018			Bond Future	8.9641	98.1097	8.9688	98.0685	0.053	0.0000	0.0000	0
2018/04/16	2037	01/11/2018	9.01	Call	Bond Future	3,830.7100	3.8307	3,781.7000	3.7817	(1.279)	0	0	0
2018/04/16	2037	01/11/2018	9.01	Put	Bond Future	3,435.8700	3.4359	3,427.9900	3.4280	(0.229)	0	0	0
2018/04/16	2037	01/11/2018	9.03	Put	Bond Future	3,359.6700	3.3597	3,351.4600	3.3515	(0.244)	0	0	0
2018/04/16	2037	01/11/2018	9.02	Call	Bond Future	3,877.9400	3.8779	3,828.7600	3.8288	(1.268)	0	0	0
2018/04/16	2037	01/11/2018	9.02	Put	Bond Future	3,397.4400	3.3974	3,389.3900	3.3894	(0.237)	0	0	0
2018/04/16	2037	07/02/2019	9.06	Put	Bond Future	4,362.1200	4.3621	4,359.7500	4.3598	(0.054)	0	0	0
2018/04/16	2037	07/02/2019	9.05	Call	Bond Future	4,764.9900	4.7650	4,718.1900	4.7182	(0.982)	0	0	0
2018/04/16	2037	07/02/2019			Bond Future	9.0072	95.8011	9.0125	95.7565	0.058	0.0000	0.0000	0
2018/04/16	2037	07/02/2019	9.06	Call	Bond Future	4,810.3000	4.8103	4,763.3600	4.7634	(0.976)	0	0	0
2018/04/16	2037	07/02/2019	9.05	Put	Bond Future	4,401.5200	4.4015	4,399.2900	4.3993	(0.051)	0	0	0
2018/04/16	2037	07/02/2019	9.07	Call	Bond Future	4,855.7900	4.8558	4,808.7300	4.8087	(0.969)	0	0	0
2018/04/16	2037	07/02/2019	9.07	Put	Bond Future	4,323.0200	4.3230	4,320.5300	4.3205	(0.058)	0	0	0
2018/04/16	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	03/05/2018	132.27	Call	Bond Future	947.1400	0.9471	802.7300	0.8027	(15.247)	0	0	0
2018/04/16	2038	03/05/2018			Bond Future	133.2171	133.2171	133.0727	133.0727	(0.108)	0.0000	0.0000	8,991
2018/04/16	2038	03/05/2018	132.28	Call	Bond Future	937.1400	0.9371	792.7300	0.7927	(15.410)	0	0	0
2018/04/16	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	03/05/2018	132.29	Call	Bond Future	927.1400	0.9271	782.7300	0.7827	(15.576)	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
2018/04/16	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	02/08/2018	134.55	Put	Bond Future	463.3800	0.4634	609.6600	0.6097	31.568	0	0	0
2018/04/16	2038	02/08/2018			Bond Future	134.0866	134.0866	133.9403	133.9403	(0.109)	0.0000	0.0000	200
2018/04/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	02/08/2018	134.54	Put	Bond Future	453.3800	0.4534	599.6600	0.5997	32.264	0	0	0
2018/04/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2038	02/08/2018	134.53	Put	Bond Future	443.3800	0.4434	589.6600	0.5897	32.992	0	0	0
2018/04/16	2038	01/11/2018			Bond Future	136.5403	136.5403	136.3911	136.3911	(0.109)	0.0000	0.0000	0
2018/04/16	2038	07/02/2019			Bond Future	137.7252	137.7252	137.5595	137.5595	(0.120)	0.0000	0.0000	0
2018/04/16	2040	03/05/2018	10.08	Put	Bond Future	0.6100	0.0006	0.2000	0.0002	(67.213)	0	0	0
2018/04/16	2040	03/05/2018			Bond Future	8.9304	103.0499	8.9299	103.0546	(0.005)	0.0000	0.0000	45,891
2018/04/16	2040	03/05/2018	10.07	Call	Bond Future	10,035.7800	10.0358	10,040.0200	10.0400	0.042	0	0	0
2018/04/16	2040	03/05/2018	10.07	Put	Bond Future	0.6700	0.0007	0.2200	0.0002	(67.164)	0	0	0
2018/04/16	2040	03/05/2018	8.50	Put	Bond Future	4,315.0600	4.3151	4,290.9000	4.2909	(0.560)	0	0	0
2018/04/16	2040	03/05/2018	8.50	Call	Bond Future	57.8800	0.0579	38.4100	0.0384	(33.639)	0	0	1,011
2018/04/16	2040	03/05/2018	10.08	Call	Bond Future	10,116.5500	10.1165	10,120.8300	10.1208	0.042	0	0	0
2018/04/16	2040	03/05/2018	10.06	Call	Bond Future	9,954.9100	9.9549	9,959.1100	9.9591	0.042	0	0	0
2018/04/16	2040	03/05/2018	10.06	Put	Bond Future	0.7400	0.0007	0.2500	0.0003	(66.216)	0	0	0
2018/04/16	2040	03/05/2018	10.00	Put	Bond Future	1.3300	0.0013	0.4900	0.0005	(63.158)	0	0	0
2018/04/16	2040	03/05/2018	10.00	Call	Bond Future	9,467.3500	9.4674	9,471.2000	9.4712	0.041	0	0	1,500
2018/04/16	2040	03/05/2018	9.00	Put	Bond Future	807.8400	0.8078	722.1700	0.7222	(10.605)	0	0	0
2018/04/16	2040	03/05/2018	9.00	Call	Bond Future	1,470.7600	1.4708	1,389.7800	1.3898	(5.506)	0	0	1,239
2018/04/16	2040	02/08/2018	10.04	Call	Bond Future	9,763.8500	9.7638	9,746.9700	9.7470	(0.173)	0	0	0
2018/04/16	2040	02/08/2018	10.03	Put	Bond Future	460.3400	0.4603	438.8100	0.4388	(4.677)	0	0	0
2018/04/16	2040	02/08/2018			Bond Future	8.9770	100.3854	8.9765	100.3898	(0.005)	0.0000	0.0000	1,966
2018/04/16	2040	02/08/2018	10.05	Call	Bond Future	9,834.7100	9.8347	9,818.1100	9.8181	(0.169)	0	0	0
2018/04/16	2040	02/08/2018	10.05	Put	Bond Future	439.9900	0.4400	419.0400	0.4190	(4.761)	0	0	0
2018/04/16	2040	02/08/2018	10.04	Put	Bond Future	450.0600	0.4501	428.8300	0.4288	(4.717)	0	0	0
2018/04/16	2040	02/08/2018	10.03	Call	Bond Future	9,693.0900	9.6931	9,675.9100	9.6759	(0.177)	0	0	0
2018/04/16	2040	01/11/2018	9.09	Put	Bond Future	3,653.6100	3.6536	3,621.6200	3.6216	(0.876)	0	0	0
2018/04/16	2040	01/11/2018			Bond Future	9.0182	102.2011	9.0176	102.2065	(0.006)	0.0000	0.0000	0
2018/04/16	2040	01/11/2018	9.08	Call	Bond Future	4,272.8400	4.2728	4,246.1600	4.2462	(0.624)	0	0	0
2018/04/16	2040	01/11/2018	9.08	Put	Bond Future	3,696.2100	3.6962	3,664.1900	3.6642	(0.866)	0	0	0
2018/04/16	2040	01/11/2018	9.09	Call	Bond Future	4,323.0600	4.3231	4,296.4100	4.2964	(0.616)	0	0	0
2018/04/16	2040	01/11/2018	9.07	Call	Bond Future	4,222.5800	4.2226	4,195.8800	4.1959	(0.632)	0	0	0
2018/04/16	2040	01/11/2018	9.07	Put	Bond Future	3,738.9200	3.7389	3,706.8800	3.7069	(0.857)	0	0	0
2018/04/16	2040	07/02/2019	9.13	Call	Bond Future	5,395.3400	5.3953	5,371.3500	5.3713	(0.445)	0	0	0
2018/04/16	2040	07/02/2019	9.11	Put	Bond Future	4,842.3100	4.8423	4,815.8200	4.8158	(0.547)	0	0	0
2018/04/16	2040	07/02/2019			Bond Future	9.0611	99.7234	9.0608	99.7259	(0.003)	0.0000	0.0000	0
2018/04/16	2040	07/02/2019	9.13	Put	Bond Future	4,759.2200	4.7592	4,732.7300	4.7327	(0.557)	0	0	0
2018/04/16	2040	07/02/2019	9.11	Call	Bond Future	5,294.5500	5.2946	5,270.5600	5.2706	(0.453)	0	0	0
2018/04/16	2040	07/02/2019	9.12	Put	Bond Future	4,800.7800	4.8008	4,774.2800	4.7743	(0.552)	0	0	0
2018/04/16	2040	07/02/2019	9.12	Call	Bond Future	5,345.0300	5.3450	5,321.0300	5.3210	(0.449)	0	0	0
2018/04/16	2044	03/05/2018	10.10	Call	Bond Future	10,065.0000	10.0650	10,118.3700	10.1184	0.530	0	0	0
2018/04/16	2044	03/05/2018	10.09	Put	Bond Future	1.0100	0.0010	0.3400	0.0003	(66.337)	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
2018/04/16	2044	03/05/2018			Bond Future	8.9751	100.0745	8.9696	100.1285	(0.061)	0.0000	0.0000	28,181
2018/04/16	2044	03/05/2018	10.11	Call	Bond Future	10,146.4600	10.1465	10,199.8800	10.1999	0.526	0	0	0
2018/04/16	2044	03/05/2018	10.11	Put	Bond Future	0.8400	0.0008	0.2700	0.0003	(67.857)	0	0	0
2018/04/16	2044	03/05/2018	10.10	Put	Bond Future	0.9200	0.0009	0.3000	0.0003	(67.391)	0	0	0
2018/04/16	2044	03/05/2018	10.09	Call	Bond Future	9,983.4300	9.9834	10,036.7500	10.0367	0.534	0	0	0
2018/04/16	2044	02/08/2018	10.07	Call	Bond Future	9,839.2900	9.8393	9,865.9100	9.8659	0.271	0	0	0
2018/04/16	2044	02/08/2018			Bond Future	9.0204	97.4821	9.0148	97.5366	(0.062)	0.0000	0.0000	300
2018/04/16	2044	02/08/2018	10.05	Call	Bond Future	9,692.8900	9.6929	9,718.8800	9.7189	0.268	0	0	0
2018/04/16	2044	02/08/2018	10.05	Put	Bond Future	501.3100	0.5013	472.7900	0.4728	(5.689)	0	0	0
2018/04/16	2044	02/08/2018	10.07	Put	Bond Future	483.7900	0.4838	455.9000	0.4559	(5.765)	0	0	0
2018/04/16	2044	02/08/2018	10.06	Call	Bond Future	9,766.0200	9.7660	9,792.3300	9.7923	0.269	0	0	0
2018/04/16	2044	02/08/2018	10.06	Put	Bond Future	492.4200	0.4924	464.2200	0.4642	(5.727)	0	0	0
2018/04/16	2044	01/11/2018	9.12	Call	Bond Future	4,411.2600	4.4113	4,411.2100	4.4112	(0.001)	0	0	0
2018/04/16	2044	01/11/2018			Bond Future	9.0605	99.2453	9.0547	99.3016	(0.065)	0.0000	0.0000	0
2018/04/16	2044	01/11/2018	9.12	Put	Bond Future	3,842.2100	3.8422	3,785.9100	3.7859	(1.465)	0	0	0
2018/04/16	2044	01/11/2018	9.13	Call	Bond Future	4,464.3600	4.4644	4,464.5100	4.4645	0.003	0	0	0
2018/04/16	2044	01/11/2018	9.14	Put	Bond Future	3,758.6200	3.7586	3,702.7200	3.7027	(1.487)	0	0	0
2018/04/16	2044	01/11/2018	9.13	Put	Bond Future	3,800.2100	3.8002	3,744.1100	3.7441	(1.476)	0	0	0
2018/04/16	2044	01/11/2018	9.14	Call	Bond Future	4,517.7100	4.5177	4,518.0600	4.5181	0.008	0	0	0
2018/04/16	2044	07/02/2019	9.18	Put	Bond Future	4,847.0800	4.8471	4,796.4700	4.7965	(1.044)	0	0	0
2018/04/16	2044	07/02/2019			Bond Future	9.1022	96.8341	9.0964	96.8888	(0.063)	0.0000	0.0000	0
2018/04/16	2044	07/02/2019	9.17	Call	Bond Future	5,532.4400	5.5324	5,536.3300	5.5363	0.070	0	0	0
2018/04/16	2044	07/02/2019	9.17	Put	Bond Future	4,890.5000	4.8905	4,839.7300	4.8397	(1.038)	0	0	0
2018/04/16	2044	07/02/2019	9.18	Call	Bond Future	5,583.0800	5.5831	5,587.1300	5.5871	0.073	0	0	0
2018/04/16	2044	07/02/2019	9.16	Call	Bond Future	5,481.6400	5.4816	5,485.3800	5.4854	0.068	0	0	0
2018/04/16	2044	07/02/2019	9.16	Put	Bond Future	4,933.9100	4.9339	4,882.9900	4.8830	(1.032)	0	0	0
2018/04/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	03/05/2018			Bond Future	126.2103	126.2103	126.0740	126.0740	(0.108)	0.0000	0.0000	10,874
2018/04/16	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	03/05/2018	127.93	Put	Bond Future	1,719.7000	1.7197	1,856.0100	1.8560	7.926	0	0	0
2018/04/16	2046	03/05/2018	127.95	Put	Bond Future	1,739.7000	1.7397	1,876.0100	1.8760	7.835	0	0	0
2018/04/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	03/05/2018	127.94	Put	Bond Future	1,729.7000	1.7297	1,866.0100	1.8660	7.881	0	0	0
2018/04/16	2046	02/08/2018	128.78	Put	Bond Future	274.5300	0.2745	413.6200	0.4136	50.665	0	0	0
2018/04/16	2046	02/08/2018			Bond Future	128.5055	128.5055	128.3664	128.3664	(0.108)	0.0000	0.0000	43
2018/04/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	02/08/2018	128.77	Put	Bond Future	264.5300	0.2645	403.6200	0.4036	52.580	0	0	0
2018/04/16	2046	02/08/2018	128.79	Put	Bond Future	284.5300	0.2845	423.6200	0.4236	48.884	0	0	0
2018/04/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2046	01/11/2018			Bond Future	129.2131	129.2131	129.0656	129.0656	(0.114)	0.0000	0.0000	0
2018/04/16	2046	07/02/2019			Bond Future	131.8297	131.8297	131.6764	131.6764	(0.116)	0.0000	0.0000	0
2018/04/16	2050	03/05/2018	135.62	Put	Bond Future	1,948.6000	1.9486	2,093.0400	2.0930	7.413	0	0	0
2018/04/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2050	03/05/2018			Bond Future	133.6714	133.6714	133.5270	133.5270	(0.108)	0.0000	0.0000	9,788
2018/04/16	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
2018/04/16	2050	03/05/2018	135.61	Put	Bond Future	1,938.6000	1.9386	2,083.0400	2.0830	7.451	0	0	0
2018/04/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2050	03/05/2018	135.63	Put	Bond Future	1,958.6000	1.9586	2,103.0400	2.1030	7.375	0	0	0
2018/04/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2050	02/08/2018	137.54	Put	Bond Future	3,170.5600	3.1706	3,313.2600	3.3133	4.501	0	0	0
2018/04/16	2050	02/08/2018	137.52	Put	Bond Future	3,150.5600	3.1506	3,293.2600	3.2933	4.529	0	0	0
2018/04/16	2050	02/08/2018			Bond Future	134.3694	134.3694	134.2267	134.2267	(0.106)	0.0000	0.0000	0
2018/04/16	2050	02/08/2018	137.53	Put	Bond Future	3,160.5600	3.1606	3,303.2600	3.3033	4.515	0	0	0
2018/04/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	2050	01/11/2018			Bond Future	136.8283	136.8283	136.6828	136.6828	(0.106)	0.0000	0.0000	0
2018/04/16	2050	07/02/2019			Bond Future	137.8391	137.8391	137.6756	137.6756	(0.119)	0.0000	0.0000	0
2018/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	AL37	03/05/2018			Index Future	587.8530	587.8530	587.7670	587.7670	(0.015)	0.0000	0.0000	0
2018/04/16	AL37	02/08/2018			Index Future	598.3600	598.3600	598.2700	598.2700	(0.015)	0.0000	0.0000	0
2018/04/16	AL37	01/11/2018			Index Future	609.1840	609.1840	609.0980	609.0980	(0.014)	0.0000	0.0000	0
2018/04/16	AL37	07/02/2019			Index Future	621.3040	621.3040	621.2000	621.2000	(0.017)	0.0000	0.0000	0
2018/04/16	AL7T	03/05/2018			Index Future	694.0760	694.0760	693.9230	693.9230	(0.022)	0.0000	0.0000	0
2018/04/16	AL7T	02/08/2018			Index Future	706.4810	706.4810	706.3230	706.3230	(0.022)	0.0000	0.0000	0
2018/04/16	AL7T	01/11/2018			Index Future	719.2610	719.2610	719.1060	719.1060	(0.022)	0.0000	0.0000	0
2018/04/16	AL7T	07/02/2019			Index Future	733.5710	733.5710	733.3940	733.3940	(0.024)	0.0000	0.0000	0
2018/04/16	ALBI	03/05/2018			Index Future	636.1520	636.1520	636.1280	636.1280	(0.004)	0.0000	0.0000	805
2018/04/16	ALBI	02/08/2018			Index Future	647.5220	647.5220	647.4950	647.4950	(0.004)	0.0000	0.0000	0
2018/04/16	ALBI	01/11/2018			Index Future	659.2360	659.2360	659.2140	659.2140	(0.003)	0.0000	0.0000	0
2018/04/16	ALBI	07/02/2019			Index Future	672.3510	672.3510	672.3120	672.3120	(0.006)	0.0000	0.0000	0
2018/04/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	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
2018/04/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/16	EL28	03/05/2018	133.20	Put	Bond Future	992.3100	0.9923	1,131.8400	1.1318	14.061	0	0	0
2018/04/16	EL28	03/05/2018			Bond Future	132.2077	132.2077	132.0682	132.0682	(0.106)	0.0000	0.0000	0
2018/04/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	03/05/2018	133.19	Put	Bond Future	982.3100	0.9823	1,121.8400	1.1218	14.204	0	0	0
2018/04/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	03/05/2018	133.18	Put	Bond Future	972.3100	0.9723	1,111.8400	1.1118	14.350	0	0	0
2018/04/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	02/08/2018			Bond Future	134.6117	134.6117	134.4695	134.4695	(0.106)	0.0000	0.0000	0
2018/04/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	02/08/2018	134.93	Put	Bond Future	318.2800	0.3183	460.4800	0.4605	44.678	0	0	0
2018/04/16	EL28	02/08/2018	134.95	Put	Bond Future	338.2800	0.3383	480.4800	0.4805	42.036	0	0	0
2018/04/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	EL28	02/08/2018	134.94	Put	Bond Future	328.2800	0.3283	470.4800	0.4705	43.317	0	0	0
2018/04/16	ES33	03/05/2018	11.22	Call	Bond Future	6,530.0800	6.5301	6,503.1500	6.5032	(0.412)	0	0	0
2018/04/16	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	03/05/2018			Bond Future	10.1538	80.6581	10.1579	80.6312	0.041	0.0000	0.0000	9,466
2018/04/16	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	03/05/2018	11.20	Call	Bond Future	6,415.0100	6.4150	6,388.0800	6.3881	(0.420)	0	0	0
2018/04/16	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	03/05/2018	11.21	Call	Bond Future	6,472.5800	6.4726	6,445.6500	6.4457	(0.416)	0	0	0
2018/04/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	02/08/2018	11.14	Call	Bond Future	5,483.1300	5.4831	5,455.3900	5.4554	(0.506)	0	0	0
2018/04/16	ES33	02/08/2018			Bond Future	10.2403	82.0997	10.2446	82.0719	0.042	0.0000	0.0000	0
2018/04/16	ES33	02/08/2018	11.15	Call	Bond Future	5,540.8800	5.5409	5,513.1400	5.5131	(0.501)	0	0	0
2018/04/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	02/08/2018	11.16	Call	Bond Future	5,598.5700	5.5986	5,570.8300	5.5708	(0.495)	0	0	0
2018/04/16	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	ES33	01/11/2018			Bond Future	10.3302	79.7960	10.3346	79.7684	0.042	0.0000	0.0000	0
2018/04/16	ES33	07/02/2019			Bond Future	10.4291	81.3835	10.4340	81.3531	0.047	0.0000	0.0000	0
2018/04/16	ES42	03/05/2018			Bond Future	10.3181	84.2551	10.3122	84.3004	(0.057)	0.0000	0.0000	7,957
2018/04/16	ES42	02/08/2018			Bond Future	10.4011	85.7610	10.3951	85.8066	(0.058)	0.0000	0.0000	0
2018/04/16	ES42	01/11/2018			Bond Future	10.4864	83.0523	10.4800	83.0994	(0.061)	0.0000	0.0000	0
2018/04/16	ES42	07/02/2019			Bond Future	10.5768	84.7045	10.5706	84.7502	(0.059)	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
2018/04/16	GOVI	03/05/2018	590.29	Call	GOVI	422,780.0000	42.2780	422,470.0000	42.2470	(0.073)	0	0	0
2018/04/16	GOVI	03/05/2018	590.27	Call	GOVI	422,980.0000	42.2980	422,670.0000	42.2670	(0.073)	0	0	0
2018/04/16	GOVI	03/05/2018			GOVI	632.5680	632.5680	632.5370	632.5370	(0.005)	0.0000	0.0000	474
2018/04/16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	03/05/2018	590.28	Call	GOVI	422,880.0000	42.2880	422,570.0000	42.2570	(0.073)	0	0	0
2018/04/16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	02/08/2018			GOVI	643.8740	643.8740	643.8390	643.8390	(0.005)	0.0000	0.0000	0
2018/04/16	GOVI	02/08/2018	605.71	Call	GOVI	381,640.0000	38.1640	381,290.0000	38.1290	(0.092)	0	0	0
2018/04/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	02/08/2018	605.72	Call	GOVI	381,540.0000	38.1540	381,190.0000	38.1190	(0.092)	0	0	0
2018/04/16	GOVI	02/08/2018	605.70	Call	GOVI	381,740.0000	38.1740	381,390.0000	38.1390	(0.092)	0	0	0
2018/04/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	01/11/2018	653.49	Call	GOVI	20,320.0000	2.0320	20,020.0000	2.0020	(1.476)	0	0	0
2018/04/16	GOVI	01/11/2018			GOVI	655.5220	655.5220	655.4920	655.4920	(0.005)	0.0000	0.0000	0
2018/04/16	GOVI	01/11/2018	653.50	Call	GOVI	20,220.0000	2.0220	19,920.0000	1.9920	(1.484)	0	0	0
2018/04/16	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	01/11/2018	653.51	Call	GOVI	20,120.0000	2.0120	19,820.0000	1.9820	(1.491)	0	0	0
2018/04/16	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	07/02/2019			GOVI	668.5640	668.5640	668.5150	668.5150	(0.007)	0.0000	0.0000	0
2018/04/16	GOVI	07/02/2019	666.52	Call	GOVI	20,440.0000	2.0440	19,950.0000	1.9950	(2.397)	0	0	0
2018/04/16	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GOVI	07/02/2019	666.53	Call	GOVI	20,340.0000	2.0340	19,850.0000	1.9850	(2.409)	0	0	0
2018/04/16	GOVI	07/02/2019	666.51	Call	GOVI	20,540.0000	2.0540	20,050.0000	2.0050	(2.386)	0	0	0
2018/04/16	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/16	IGOV	03/05/2018			Index Future	261.3210	261.3210	261.2280	261.2280	(0.036)	0.0000	0.0000	1,116
2018/04/16	IGOV	02/08/2018			Index Future	266.0730	266.0730	265.9770	265.9770	(0.036)	0.0000	0.0000	0
2018/04/16	IGOV	01/11/2018			Index Future	270.9420	270.9420	270.8440	270.8440	(0.036)	0.0000	0.0000	0
2018/04/16	IGOV	07/02/2019			Index Future	276.4290	276.4290	276.3230	276.3230	(0.038)	0.0000	0.0000	0
2018/04/16	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/16	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/16	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4500	100.4500	0.010	0.0000	0.0000	0
2018/04/16	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4100	99.4100	0.000	0.0000	0.0000	0
2018/04/16	IS01	20/06/2019			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/04/16	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/16	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/16	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2018/04/16	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/04/16	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.4900	99.4900	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
2018/04/16	IS02	20/09/2019			Interest Rate Swap	99.8100	99.8100	99.8200	99.8200	0.010	0.0000	0.0000	0
2018/04/16	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.6900	100.6900	0.000	0.0000	0.0000	0
2018/04/16	IS02	23/03/2020			Interest Rate Swap	98.3600	98.3600	98.3600	98.3600	0.000	0.0000	0.0000	0
2018/04/16	IS02	22/06/2020			Interest Rate Swap	100.1500	100.1500	100.1500	100.1500	0.000	0.0000	0.0000	0
2018/04/16	IS05	17/12/2020			Interest Rate Swap	95.5900	95.5900	95.6100	95.6100	0.021	0.0000	0.0000	0
2018/04/16	IS05	16/03/2021			Interest Rate Swap	94.7400	94.7400	94.7600	94.7600	0.021	0.0000	0.0000	0
2018/04/16	IS05	15/06/2021			Interest Rate Swap	93.8500	93.8500	93.8700	93.8700	0.021	0.0000	0.0000	0
2018/04/16	IS05	21/09/2021			Interest Rate Swap	93.9400	93.9400	93.9600	93.9600	0.021	0.0000	0.0000	0
2018/04/16	IS05	21/12/2021			Interest Rate Swap	96.0700	96.0700	96.0800	96.0800	0.010	0.0000	0.0000	51
2018/04/16	IS05	15/03/2022			Interest Rate Swap	96.1300	96.1300	96.1400	96.1400	0.010	0.0000	0.0000	0
2018/04/16	IS05	21/06/2022			Interest Rate Swap	97.2500	97.2500	97.2500	97.2500	0.000	0.0000	0.0000	0
2018/04/16	IS05	20/09/2022			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/04/16	IS05	20/12/2022			Interest Rate Swap	100.5800	100.5800	100.5800	100.5800	0.000	0.0000	0.0000	0
2018/04/16	IS05	22/03/2023			Interest Rate Swap	95.5900	95.5900	95.5900	95.5900	0.000	0.0000	0.0000	0
2018/04/16	IS05	20/06/2023			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2018/04/16	IS10	17/12/2025			Interest Rate Swap	93.1200	93.1200	93.1000	93.1000	(0.021)	0.0000	0.0000	0
2018/04/16	IS10	16/03/2026			Interest Rate Swap	90.0300	90.0300	90.0000	90.0000	(0.033)	0.0000	0.0000	0
2018/04/16	IS10	15/06/2026			Interest Rate Swap	88.6900	88.6900	88.6700	88.6700	(0.023)	0.0000	0.0000	0
2018/04/16	IS10	21/09/2026			Interest Rate Swap	90.7900	90.7900	90.7800	90.7800	(0.011)	0.0000	0.0000	0
2018/04/16	IS10	21/12/2026			Interest Rate Swap	94.5500	94.5500	94.5500	94.5500	0.000	0.0000	0.0000	0
2018/04/16	IS10	15/03/2027			Interest Rate Swap	93.0400	93.0400	93.0600	93.0600	0.021	0.0000	0.0000	0
2018/04/16	IS10	21/06/2027			Interest Rate Swap	95.0600	95.0600	95.0800	95.0800	0.021	0.0000	0.0000	0
2018/04/16	IS10	20/09/2027			Interest Rate Swap	98.7600	98.7600	98.7900	98.7900	0.030	0.0000	0.0000	0
2018/04/16	IS10	20/12/2027			Interest Rate Swap	99.0600	99.0600	99.0800	99.0800	0.020	0.0000	0.0000	0
2018/04/16	IS10	22/03/2028			Interest Rate Swap	94.2000	94.2000	94.2100	94.2100	0.011	0.0000	0.0000	0
2018/04/16	IS10	20/06/2028			Interest Rate Swap	99.6700	99.6700	99.6800	99.6800	0.010	0.0000	0.0000	0
2018/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/16	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/16	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/16	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/16	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/16	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/16	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/16	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/16	R023	03/05/2018	8.27	Call	Bond Future	3,012.5600	3.0126	2,992.3600	2.9924	(0.671)	0	0	0
2018/04/16	R023	03/05/2018			Bond Future	7.5037	102.4160	7.5087	102.3963	0.066	0.0000	0.0000	71,633
2018/04/16	R023	03/05/2018	8.27	Put	Bond Future	0.7500	0.0008	0.3200	0.0003	(57.333)	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
2018/04/16	R023	03/05/2018	8.28	Call	Bond Future	3,051.0500	3.0511	3,030.8900	3.0309	(0.661)	0	0	0
2018/04/16	R023	03/05/2018	8.29	Put	Bond Future	0.6000	0.0006	0.2500	0.0003	(58.333)	0	0	0
2018/04/16	R023	03/05/2018	8.28	Put	Bond Future	0.6700	0.0007	0.2800	0.0003	(58.209)	0	0	0
2018/04/16	R023	03/05/2018	8.29	Call	Bond Future	3,089.5300	3.0895	3,069.4100	3.0694	(0.651)	0	0	0
2018/04/16	R023	03/05/2018	9.19	Call	Bond Future	6,484.0300	6.4840	6,464.2600	6.4643	(0.305)	0	0	0
2018/04/16	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/16	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R023	02/08/2018	10.40	Call	Bond Future	10.4000	10.4000	7.5228	104.2258	(27.666)	0.0000	0.0000	0
2018/04/16	R023	02/08/2018	10.40	Call	Bond Future	0.0000	0.0000	10,308.4500	10.3085	100.000	0	0	0
2018/04/16	R023	02/08/2018	10.41	Call	Bond Future	0.0000	0.0000	10,341.9600	10.3420	100.000	0	0	0
2018/04/16	R023	02/08/2018	10.39	Call	Bond Future	0.0000	0.0000	10,274.9200	10.2749	100.000	0	0	0
2018/04/16	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.5500	0.0006	100.000	0	0	0
2018/04/16	R023	01/11/2018	10.58	Call	Bond Future	0.0000	0.0000	10,379.6800	10.3797	100.000	0	0	0
2018/04/16	R023	01/11/2018	10.4900	Call	Bond Future	10.4900	10.4900	7.5383	102.1854	(28.138)	0.0000	0.0000	0
2018/04/16	R023	01/11/2018	10.59	Call	Bond Future	0.0000	0.0000	10,411.5600	10.4116	100.000	0	0	0
2018/04/16	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.5100	0.0005	100.000	0	0	0
2018/04/16	R023	01/11/2018	10.57	Call	Bond Future	0.0000	0.0000	10,347.7900	10.3478	100.000	0	0	0
2018/04/16	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.5300	0.0005	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.59	Call	Bond Future	0.0000	0.0000	9,849.2800	9.8493	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.5800	Call	Bond Future	10.5800	10.5800	7.5492	104.2155	(28.647)	0.0000	0.0000	0
2018/04/16	R023	07/02/2019	10.57	Call	Bond Future	0.0000	0.0000	9,788.9200	9.7889	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	8.4800	0.0085	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	8.0700	0.0081	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.58	Call	Bond Future	0.0000	0.0000	9,819.1000	9.8191	100.000	0	0	0
2018/04/16	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	8.2700	0.0083	100.000	0	0	0
2018/04/16	R035	03/05/2018	9.91	Put	Bond Future	1.9200	0.0019	0.7900	0.0008	(58.854)	0	0	0
2018/04/16	R035	03/05/2018	8.75	Put	Bond Future	1,476.8600	1.4769	1,395.8100	1.3958	(5.488)	0	0	0
2018/04/16	R035	03/05/2018	8.7845	Call	Bond Future	8.7845	102.4292	8.7891	102.3891	0.052	0.0000	0.0000	78,610
2018/04/16	R035	03/05/2018	9.90	Call	Bond Future	9,106.1800	9.1062	9,064.8700	9.0649	(0.454)	0	0	0
2018/04/16	R035	03/05/2018	9.90	Put	Bond Future	2.0800	0.0021	0.8600	0.0009	(58.654)	0	0	0
2018/04/16	R035	03/05/2018	8.75	Call	Bond Future	1,174.1800	1.1742	1,053.0400	1.0530	(10.317)	0	0	1,000
2018/04/16	R035	03/05/2018	9.25	Call	Bond Future	4,124.9100	4.1249	4,044.4700	4.0445	(1.950)	0	0	0
2018/04/16	R035	03/05/2018	9.25	Put	Bond Future	168.6900	0.1687	128.3400	0.1283	(23.920)	0	0	1,000
2018/04/16	R035	03/05/2018	9.91	Call	Bond Future	9,181.9800	9.1820	9,140.7600	9.1408	(0.449)	0	0	0
2018/04/16	R035	03/05/2018	9.89	Call	Bond Future	9,030.3100	9.0303	8,988.9100	8.9889	(0.458)	0	0	0
2018/04/16	R035	03/05/2018	9.89	Put	Bond Future	2.2600	0.0023	0.9500	0.0010	(57.965)	0	0	0
2018/04/16	R035	02/08/2018	9.42	Call	Bond Future	6,292.8000	6.2928	6,225.5300	6.2255	(1.069)	0	0	0
2018/04/16	R035	02/08/2018	8.8272	Call	Bond Future	8.8272	104.2599	8.8320	104.2186	0.054	0.0000	0.0000	3
2018/04/16	R035	02/08/2018	9.42	Put	Bond Future	1,353.6900	1.3537	1,327.7400	1.3277	(1.917)	0	0	0
2018/04/16	R035	02/08/2018	9.44	Put	Bond Future	1,310.9200	1.3109	1,285.1500	1.2851	(1.966)	0	0	0
2018/04/16	R035	02/08/2018	9.43	Call	Bond Future	6,351.3800	6.3514	6,284.2000	6.2842	(1.058)	0	0	0
2018/04/16	R035	02/08/2018	9.44	Call	Bond Future	6,410.3300	6.4103	6,343.2400	6.3432	(1.047)	0	0	0
2018/04/16	R035	02/08/2018	9.43	Put	Bond Future	1,332.0700	1.3321	1,306.2100	1.3062	(1.941)	0	0	0
2018/04/16	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R035	01/11/2018	8.93	Call	Bond Future	496.9900	0.4970	455.7500	0.4558	(8.298)	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
2018/04/16	R035	01/11/2018			Bond Future	8.8716	101.6492	8.8764	101.6080	0.054	0.0000	0.0000	0
2018/04/16	R035	01/11/2018	8.94	Call	Bond Future	581.7300	0.5817	540.4900	0.5405	(7.089)	0	0	0
2018/04/16	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R035	01/11/2018	8.92	Call	Bond Future	412.1500	0.4122	370.9100	0.3709	(10.006)	0	0	0
2018/04/16	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R035	07/02/2019	8.98	Call	Bond Future	517.7300	0.5177	472.8300	0.4728	(8.672)	0	0	0
2018/04/16	R035	07/02/2019			Bond Future	8.9183	103.6715	8.9237	103.6266	0.060	0.0000	0.0000	0
2018/04/16	R035	07/02/2019	8.96	Call	Bond Future	350.2800	0.3503	305.3800	0.3054	(12.818)	0	0	0
2018/04/16	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R035	07/02/2019	8.97	Call	Bond Future	434.0600	0.4341	389.1600	0.3892	(10.344)	0	0	0
2018/04/16	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R186	03/05/2018	8.92	Call	Bond Future	5,467.3800	5.4674	5,435.2500	5.4352	(0.588)	0	0	0
2018/04/16	R186	03/05/2018	8.91	Put	Bond Future	1.8200	0.0018	0.8100	0.0008	(55.495)	0	0	0
2018/04/16	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R186	03/05/2018	8.69	Call	Bond Future	4,018.3900	4.0184	3,982.1100	3.9821	(0.903)	0	0	0
2018/04/16	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/16	R186	03/05/2018	8.40	Put	Bond Future	109.0200	0.1090	85.1600	0.0852	(21.886)	0	0	3,500
2018/04/16	R186	03/05/2018	8.00	Put	Bond Future	978.7500	0.9788	948.0000	0.9480	(3.142)	0	0	0
2018/04/16	R186	03/05/2018	8.45	Put	Bond Future	77.2400	0.0772	57.8400	0.0578	(25.117)	0	0	0
2018/04/16	R186	03/05/2018	8.50	Call	Bond Future	2,834.8700	2.8349	2,788.3200	2.7883	(1.642)	0	0	0
2018/04/16	R186	03/05/2018	8.25	Call	Bond Future	1,421.1800	1.4212	1,353.3500	1.3534	(4.773)	0	0	0
2018/04/16	R186	03/05/2018	7.85	Call	Bond Future	160.6200	0.1606	122.9400	0.1229	(23.459)	0	0	500
2018/04/16	R186	03/05/2018	8.35	Put	Bond Future	151.6200	0.1516	123.1400	0.1231	(18.784)	0	0	500
2018/04/16	R186	03/05/2018			Bond Future	8.0787	118.7908	8.0834	118.7596	0.058	0.0000	0.0000	181,573
2018/04/16	R186	03/05/2018	8.93	Call	Bond Future	5,530.1200	5.5301	5,498.0600	5.4981	(0.580)	0	0	0
2018/04/16	R186	03/05/2018	8.93	Put	Bond Future	1.5200	0.0015	0.6500	0.0007	(57.237)	0	0	0
2018/04/16	R186	03/05/2018	9.30	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/16	R186	03/05/2018	9.30	Call	Bond Future	7,822.1200	7.8221	7,790.9200	7.7909	(0.399)	0	0	1,093
2018/04/16	R186	03/05/2018	10.14	Call	Bond Future	12,797.0000	12.7970	12,765.8100	12.7658	(0.244)	0	0	0
2018/04/16	R186	03/05/2018	7.85	Put	Bond Future	1,708.1800	1.7082	1,701.6900	1.7017	(0.380)	0	0	0
2018/04/16	R186	03/05/2018	8.92	Put	Bond Future	1.6700	0.0017	0.7300	0.0007	(56.287)	0	0	0
2018/04/16	R186	03/05/2018	8.91	Call	Bond Future	5,404.6000	5.4046	5,372.4000	5.3724	(0.596)	0	0	0
2018/04/16	R186	03/05/2018	8.69	Put	Bond Future	12.2900	0.0123	7.2000	0.0072	(41.416)	0	0	0
2018/04/16	R186	03/05/2018	9.72	Call	Bond Future	10,348.9100	10.3489	10,317.7200	10.3177	(0.301)	0	0	0
2018/04/16	R186	03/05/2018	9.19	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/04/16	R186	03/05/2018	8.40	Call	Bond Future	2,237.9300	2.2379	2,182.8800	2.1829	(2.460)	0	0	0
2018/04/16	R186	03/05/2018	8.00	Call	Bond Future	449.2600	0.4493	387.3200	0.3873	(13.787)	0	0	0
2018/04/16	R186	03/05/2018	8.45	Call	Bond Future	2,532.7700	2.5328	2,482.1800	2.4822	(1.997)	0	0	0
2018/04/16	R186	03/05/2018	8.70	Put	Bond Future	11.3200	0.0113	6.5500	0.0066	(42.138)	0	0	0
2018/04/16	R186	03/05/2018	8.50	Put	Bond Future	53.9600	0.0540	38.6000	0.0386	(28.466)	0	0	3,500
2018/04/16	R186	03/05/2018	8.25	Put	Bond Future	279.6500	0.2796	243.0100	0.2430	(13.102)	0	0	3,500
2018/04/16	R186	03/05/2018	8.35	Call	Bond Future	1,952.6600	1.9527	1,892.9900	1.8930	(3.056)	0	0	0
2018/04/16	R186	03/05/2018	9.75	Call	Bond Future	10,526.3500	10.5263	10,495.1600	10.4952	(0.296)	0	0	0
2018/04/16	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/16	R186	03/05/2018	9.19	Call	Bond Future	7,147.0600	7.1471	7,115.8000	7.1158	(0.437)	0	0	0
2018/04/16	R186	03/05/2018	8.85	Call	Bond Future	5,027.3100	5.0273	4,994.5000	4.9945	(0.653)	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
2018/04/16	R186	03/05/2018	8.85	Put	Bond Future	3.1300	0.0031	1.5100	0.0015	(51.757)	0	0	4,745
2018/04/16	R186	03/05/2018	8.70	Call	Bond Future	4,081.4100	4.0814	4,045.4500	4.0455	(0.881)	0	0	0
2018/04/16	R186	02/08/2018	8.48	Put	Bond Future	903.8900	0.9039	891.4400	0.8914	(1.377)	0	0	0
2018/04/16	R186	02/08/2018	8.25	Call	Bond Future	2,269.6600	2.2697	2,226.8400	2.2268	(1.887)	0	0	3,020
2018/04/16	R186	02/08/2018			Bond Future	8.1154	115.6154	8.1203	115.5832	0.061	0.0000	0.0000	643
2018/04/16	R186	02/08/2018	8.47	Call	Bond Future	3,210.2000	3.2102	3,165.5500	3.1656	(1.391)	0	0	0
2018/04/16	R186	02/08/2018	8.47	Put	Bond Future	921.7300	0.9217	909.3100	0.9093	(1.347)	0	0	0
2018/04/16	R186	02/08/2018	8.48	Call	Bond Future	3,256.0200	3.2560	3,211.3400	3.2113	(1.372)	0	0	0
2018/04/16	R186	02/08/2018	8.25	Put	Bond Future	1,393.9000	1.3939	1,383.3100	1.3833	(0.760)	0	0	0
2018/04/16	R186	02/08/2018	7.50	Put	Bond Future	4,470.4600	4.4705	4,483.8100	4.4838	0.299	0	0	0
2018/04/16	R186	02/08/2018	8.46	Call	Bond Future	3,164.4100	3.1644	3,119.7900	3.1198	(1.410)	0	0	0
2018/04/16	R186	02/08/2018	8.46	Put	Bond Future	939.6500	0.9397	927.2600	0.9273	(1.319)	0	0	0
2018/04/16	R186	02/08/2018	7.50	Call	Bond Future	351.6700	0.3517	332.7900	0.3328	(5.369)	0	0	3,020
2018/04/16	R186	01/11/2018	7.96	Put	Bond Future	3,054.2500	3.0543	3,055.0100	3.0550	0.025	0	0	0
2018/04/16	R186	01/11/2018	8.54	Put	Bond Future	1,483.8400	1.4838	1,477.2300	1.4772	(0.445)	0	0	0
2018/04/16	R186	01/11/2018	9.14	Call	Bond Future	6,744.6600	6.7447	6,705.2000	6.7052	(0.585)	0	0	0
2018/04/16	R186	01/11/2018			Bond Future	8.1496	117.7068	8.1546	117.6749	0.061	0.0000	0.0000	0
2018/04/16	R186	01/11/2018	8.46	Put	Bond Future	1,646.6600	1.6467	1,640.6300	1.6406	(0.366)	0	0	0
2018/04/16	R186	01/11/2018	8.46	Call	Bond Future	3,602.5200	3.6025	3,564.5700	3.5646	(1.053)	0	0	5,000
2018/04/16	R186	01/11/2018	8.53	Call	Bond Future	3,894.1800	3.8942	3,855.7200	3.8557	(0.988)	0	0	0
2018/04/16	R186	01/11/2018	8.53	Put	Bond Future	1,503.3100	1.5033	1,496.7700	1.4968	(0.435)	0	0	0
2018/04/16	R186	01/11/2018	7.96	Call	Bond Future	1,837.6000	1.8376	1,806.4400	1.8064	(1.696)	0	0	5,000
2018/04/16	R186	01/11/2018	8.54	Call	Bond Future	3,936.6700	3.9367	3,898.1400	3.8981	(0.979)	0	0	0
2018/04/16	R186	01/11/2018	9.14	Put	Bond Future	655.1200	0.6551	647.5800	0.6476	(1.151)	0	0	5,000
2018/04/16	R186	01/11/2018	8.52	Call	Bond Future	3,851.8700	3.8519	3,813.4700	3.8135	(0.997)	0	0	0
2018/04/16	R186	01/11/2018	8.52	Put	Bond Future	1,523.0100	1.5230	1,516.5300	1.5165	(0.425)	0	0	0
2018/04/16	R186	07/02/2019	8.20	Call	Bond Future	3,130.8800	3.1309	3,096.9600	3.0970	(1.083)	0	0	0
2018/04/16	R186	07/02/2019	8.21	Put	Bond Future	2,995.8800	2.9959	2,997.5700	2.9976	0.056	0	0	0
2018/04/16	R186	07/02/2019			Bond Future	8.1828	114.7420	8.1886	114.7063	0.071	0.0000	0.0000	147
2018/04/16	R186	07/02/2019	8.20	Put	Bond Future	3,024.2900	3.0243	3,026.1000	3.0261	0.060	0	0	0
2018/04/16	R186	07/02/2019	8.21	Call	Bond Future	3,164.3000	3.1643	3,130.2600	3.1303	(1.076)	0	0	0
2018/04/16	R186	07/02/2019	8.22	Call	Bond Future	3,197.9000	3.1979	3,163.7300	3.1637	(1.069)	0	0	0
2018/04/16	R186	07/02/2019	8.22	Put	Bond Future	2,967.6900	2.9677	2,969.2500	2.9693	0.053	0	0	0
2018/04/16	R197	03/05/2018	304.46	Call	Bond Future	4,899.1800	4.8992	4,259.4900	4.2595	(13.057)	0	0	0
2018/04/16	R197	03/05/2018			Bond Future	309.3592	309.3592	308.7195	308.7195	(0.207)	0.0000	0.0000	2,388
2018/04/16	R197	03/05/2018	304.44	Call	Bond Future	4,919.1800	4.9192	4,279.4900	4.2795	(13.004)	0	0	0
2018/04/16	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R197	03/05/2018	304.45	Call	Bond Future	4,909.1800	4.9092	4,269.4900	4.2695	(13.030)	0	0	0
2018/04/16	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R197	02/08/2018			Bond Future	307.7900	307.7900	307.1688	307.1688	(0.202)	0.0000	0.0000	0
2018/04/16	R197	01/11/2018			Bond Future	313.4200	313.4200	312.7890	312.7890	(0.201)	0.0000	0.0000	0
2018/04/16	R197	07/02/2019			Bond Future	312.4500	312.4500	311.7570	311.7570	(0.222)	0.0000	0.0000	0
2018/04/16	R202	03/05/2018	247.48	Put	Bond Future	495.4900	0.4955	502.4500	0.5024	1.405	0	0	0
2018/04/16	R202	03/05/2018	247.47	Call	Bond Future	2,003.8100	2.0038	1,740.2100	1.7402	(13.155)	0	0	0
2018/04/16	R202	03/05/2018			Bond Future	248.9812	248.9812	248.7109	248.7109	(0.109)	0.0000	0.0000	23,110

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
2018/04/16	R202	03/05/2018	247.48	Call	Bond Future	1,996.7300		1.9967	1,733.3400	1.7333	(13.191)	0	0	0
2018/04/16	R202	03/05/2018	247.47	Put	Bond Future	492.5700		0.4926	499.3200	0.4993	1.370	0	0	0
2018/04/16	R202	03/05/2018	247.49	Call	Bond Future	1,989.6600		1.9897	1,726.4800	1.7265	(13.227)	0	0	0
2018/04/16	R202	03/05/2018	247.49	Put	Bond Future	498.4200		0.4984	505.5900	0.5056	1.439	0	0	0
2018/04/16	R202	02/08/2018			Bond Future	249.6900		249.6900	249.4281	249.4281	(0.105)	0.0000	0.0000	108
2018/04/16	R202	01/11/2018			Bond Future	254.2600		254.2600	253.9919	253.9919	(0.105)	0.0000	0.0000	0
2018/04/16	R202	07/02/2019			Bond Future	255.5200		255.5200	255.2208	255.2208	(0.117)	0.0000	0.0000	0
2018/04/16	R204	03/05/2018	7.10	Put	Bond Future	0.4200		0.0004	0.2600	0.0003	(38.095)	0	0	0
2018/04/16	R204	03/05/2018			Bond Future	6.7634		103.7605	6.7708	103.7560	0.109	0.0000	0.0000	21,647
2018/04/16	R204	03/05/2018	7.09	Call	Bond Future	197.4100		0.1974	192.7600	0.1928	(2.356)	0	0	0
2018/04/16	R204	03/05/2018	7.09	Put	Bond Future	0.4900		0.0005	0.3100	0.0003	(36.735)	0	0	0
2018/04/16	R204	03/05/2018	7.10	Call	Bond Future	203.3600		0.2034	198.7300	0.1987	(2.277)	0	0	0
2018/04/16	R204	03/05/2018	7.08	Call	Bond Future	191.4800		0.1915	186.8100	0.1868	(2.439)	0	0	0
2018/04/16	R204	03/05/2018	7.08	Put	Bond Future	0.5800		0.0006	0.3800	0.0004	(34.483)	0	0	0
2018/04/16	R207	03/05/2018	7.57	Call	Bond Future	1,026.8700		1.0269	1,018.0000	1.0180	(0.864)	0	0	0
2018/04/16	R207	03/05/2018	7.56	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/16	R207	03/05/2018			Bond Future	6.9137		102.7759	6.9193	102.7670	0.081	0.0000	0.0000	22,185
2018/04/16	R207	03/05/2018	7.58	Call	Bond Future	1,042.4100		1.0424	1,033.5400	1.0335	(0.851)	0	0	0
2018/04/16	R207	03/05/2018	7.58	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/16	R207	03/05/2018	7.57	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/16	R207	03/05/2018	7.56	Call	Bond Future	1,011.3400		1.0113	1,002.4600	1.0025	(0.878)	0	0	0
2018/04/16	R207	02/08/2018	6.86	Put	Bond Future	0.0000		0.0000	217.3000	0.2173	100.000	0	0	0
2018/04/16	R207	02/08/2018	6.85	Call	Bond Future	0.0000		0.0000	200.1600	0.2002	100.000	0	0	0
2018/04/16	R207	02/08/2018			Bond Future	6.8600		6.8600	6.8673	100.9619	0.107	0.0000	0.0000	0
2018/04/16	R207	02/08/2018	6.86	Call	Bond Future	0.0000		0.0000	207.4000	0.2074	100.000	0	0	0
2018/04/16	R207	02/08/2018	6.85	Put	Bond Future	0.0000		0.0000	223.5900	0.2236	100.000	0	0	0
2018/04/16	R207	02/08/2018	6.87	Call	Bond Future	0.0000		0.0000	214.7700	0.2148	100.000	0	0	0
2018/04/16	R207	02/08/2018	6.87	Put	Bond Future	0.0000		0.0000	211.1500	0.2111	100.000	0	0	0
2018/04/16	R207	01/11/2018	6.76	Put	Bond Future	0.0000		0.0000	267.1800	0.2672	100.000	0	0	0
2018/04/16	R207	01/11/2018			Bond Future	6.7500		6.7500	6.7549	102.7890	0.072	0.0000	0.0000	0
2018/04/16	R207	01/11/2018	6.75	Call	Bond Future	0.0000		0.0000	266.7500	0.2668	100.000	0	0	0
2018/04/16	R207	01/11/2018	6.75	Put	Bond Future	0.0000		0.0000	272.2500	0.2723	100.000	0	0	0
2018/04/16	R207	01/11/2018	6.76	Call	Bond Future	0.0000		0.0000	273.0000	0.2730	100.000	0	0	0
2018/04/16	R207	01/11/2018	6.74	Call	Bond Future	0.0000		0.0000	260.5700	0.2606	100.000	0	0	0
2018/04/16	R207	01/11/2018	6.74	Put	Bond Future	0.0000		0.0000	277.3900	0.2774	100.000	0	0	0
2018/04/16	R207	07/02/2019	6.52	Call	Bond Future	0.0000		0.0000	277.3600	0.2774	100.000	0	0	0
2018/04/16	R207	07/02/2019	6.51	Put	Bond Future	0.0000		0.0000	292.7700	0.2928	100.000	0	0	0
2018/04/16	R207	07/02/2019			Bond Future	6.5200		6.5200	6.5327	101.1855	0.194	0.0000	0.0000	0
2018/04/16	R207	07/02/2019	6.53	Call	Bond Future	0.0000		0.0000	282.4800	0.2825	100.000	0	0	0
2018/04/16	R207	07/02/2019	6.53	Put	Bond Future	0.0000		0.0000	284.8600	0.2849	100.000	0	0	0
2018/04/16	R207	07/02/2019	6.52	Put	Bond Future	0.0000		0.0000	288.6100	0.2886	100.000	0	0	0
2018/04/16	R207	07/02/2019	6.51	Call	Bond Future	0.0000		0.0000	272.6500	0.2727	100.000	0	0	0
2018/04/16	R208	03/05/2018	7.77	Call	Bond Future	1,586.6100		1.5866	1,573.0100	1.5730	(0.857)	0	0	0
2018/04/16	R208	03/05/2018			Bond Future	7.1442		99.6759	7.1495	99.6625	0.073	0.0000	0.0000	36,094
2018/04/16	R208	03/05/2018	7.77	Put	Bond Future	0.4400		0.0004	0.2000	0.0002	(54.545)	0	0	0

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2018/04/16	R208	03/05/2018	7.78	Call	Bond Future	1,611.6500	1.6116	1,598.0700	1.5981	(0.843)	0	0	0
2018/04/16	R208	03/05/2018	7.79	Put	Bond Future	0.3400	0.0003	0.1500	0.0002	(55.882)	0	0	0
2018/04/16	R208	03/05/2018	7.78	Put	Bond Future	0.3900	0.0004	0.1700	0.0002	(56.410)	0	0	0
2018/04/16	R208	03/05/2018	7.79	Call	Bond Future	1,636.6800	1.6367	1,623.1300	1.6231	(0.828)	0	0	0
2018/04/16	R208	02/08/2018	7.14	Call	Bond Future	0.0000	0.0000	435.1100	0.4351	100.000	0	0	0
2018/04/16	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	409.9700	0.4100	100.000	0	0	0
2018/04/16	R208	02/08/2018			Bond Future	7.1300	7.1300	7.1390	101.4433	0.126	0.0000	0.0000	1,721
2018/04/16	R208	02/08/2018	7.12	Put	Bond Future	0.0000	0.0000	454.7900	0.4548	100.000	0	0	0
2018/04/16	R208	02/08/2018	7.14	Put	Bond Future	0.0000	0.0000	432.6800	0.4327	100.000	0	0	0
2018/04/16	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	422.3300	0.4223	100.000	0	0	0
2018/04/16	R208	02/08/2018	7.13	Put	Bond Future	0.0000	0.0000	443.5200	0.4435	100.000	0	0	0
2018/04/16	R208	01/11/2018	7.11	Put	Bond Future	0.0000	0.0000	597.7400	0.5977	100.000	0	0	0
2018/04/16	R208	01/11/2018			Bond Future	7.1100	7.1100	7.1175	99.8794	0.105	0.0000	0.0000	0
2018/04/16	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	581.6300	0.5816	100.000	0	0	0
2018/04/16	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	593.8100	0.5938	100.000	0	0	0
2018/04/16	R208	01/11/2018	7.10	Put	Bond Future	0.0000	0.0000	607.5900	0.6076	100.000	0	0	0
2018/04/16	R208	01/11/2018	7.12	Put	Bond Future	0.0000	0.0000	588.3200	0.5883	100.000	0	0	0
2018/04/16	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	569.8700	0.5699	100.000	0	0	0
2018/04/16	R208	07/02/2019	7.07	Call	Bond Future	0.0000	0.0000	682.0600	0.6821	100.000	0	0	0
2018/04/16	R208	07/02/2019	7.08	Put	Bond Future	0.0000	0.0000	679.9600	0.6800	100.000	0	0	0
2018/04/16	R208	07/02/2019	7.06	Put	Bond Future	0.0000	0.0000	696.9700	0.6970	100.000	0	0	0
2018/04/16	R208	07/02/2019			Bond Future	7.0700	7.0700	7.0732	101.8636	0.045	0.0000	0.0000	0
2018/04/16	R208	07/02/2019	7.07	Put	Bond Future	0.0000	0.0000	688.2400	0.6882	100.000	0	0	0
2018/04/16	R208	07/02/2019	7.08	Call	Bond Future	0.0000	0.0000	693.1600	0.6932	100.000	0	0	0
2018/04/16	R208	07/02/2019	7.06	Call	Bond Future	0.0000	0.0000	671.4000	0.6714	100.000	0	0	0
2018/04/16	R209	03/05/2018	9.85	Put	Bond Future	0.8500	0.0009	0.3200	0.0003	(62.353)	0	0	0
2018/04/16	R209	03/05/2018	10.00	Call	Bond Future	8,085.1400	8.0851	8,051.0200	8.0510	(0.422)	0	0	0
2018/04/16	R209	03/05/2018	10.73	Call	Bond Future	12,446.8700	12.4469	12,412.8800	12.4129	(0.273)	0	0	0
2018/04/16	R209	03/05/2018	9.75	Call	Bond Future	6,490.7800	6.4908	6,455.7100	6.4557	(0.540)	0	0	435
2018/04/16	R209	03/05/2018	9.77	Call	Bond Future	6,620.2000	6.6202	6,585.2700	6.5853	(0.528)	0	0	0
2018/04/16	R209	03/05/2018	9.30	Call	Bond Future	3,527.7500	3.5277	3,477.5000	3.4775	(1.424)	0	0	0
2018/04/16	R209	03/05/2018			Bond Future	8.8140	77.7619	8.8186	77.7280	0.052	0.0000	0.0000	88,193
2018/04/16	R209	03/05/2018	9.85	Call	Bond Future	7,134.7100	7.1347	7,100.1900	7.1002	(0.484)	0	0	0
2018/04/16	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/16	R209	03/05/2018	10.22	Call	Bond Future	9,445.1800	9.4452	9,411.1800	9.4112	(0.360)	0	0	0
2018/04/16	R209	03/05/2018	10.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	435
2018/04/16	R209	03/05/2018	9.75	Put	Bond Future	1.9000	0.0019	0.8200	0.0008	(56.842)	0	0	0
2018/04/16	R209	03/05/2018	9.86	Call	Bond Future	7,198.6500	7.1987	7,164.1800	7.1642	(0.479)	0	0	0
2018/04/16	R209	03/05/2018	10.00	Put	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	11,067
2018/04/16	R209	03/05/2018	9.47	Put	Bond Future	16.2700	0.0163	9.6400	0.0096	(40.750)	0	0	250
2018/04/16	R209	03/05/2018	9.77	Put	Bond Future	1.6200	0.0016	0.6800	0.0007	(58.025)	0	0	250
2018/04/16	R209	03/05/2018	9.30	Put	Bond Future	53.5600	0.0536	37.3000	0.0373	(30.358)	0	0	0
2018/04/16	R209	03/05/2018	8.95	Put	Bond Future	428.0000	0.4280	380.7700	0.3808	(11.035)	0	0	0
2018/04/16	R209	03/05/2018	9.86	Put	Bond Future	0.7800	0.0008	0.3000	0.0003	(61.538)	0	0	0
2018/04/16	R209	03/05/2018	9.84	Call	Bond Future	7,070.6800	7.0707	7,036.1300	7.0361	(0.489)	0	0	0
2018/04/16	R209	03/05/2018	9.84	Put	Bond Future	0.9200	0.0009	0.3600	0.0004	(60.870)	0	0	0
2018/04/16	R209	03/05/2018	9.19	Put	Bond Future	109.1900	0.1092	83.2900	0.0833	(23.720)	0	0	0

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2018/04/16	R209	03/05/2018	9.19	Call	Bond Future	2,817.5100	2.8175	2,757.6200	2.7576	(2.126)	0	0	250
2018/04/16	R209	03/05/2018	9.47	Call	Bond Future	4,651.3700	4.6514	4,610.7500	4.6107	(0.873)	0	0	0
2018/04/16	R209	03/05/2018	8.95	Call	Bond Future	1,424.1700	1.4242	1,342.9500	1.3429	(5.703)	0	0	0
2018/04/16	R209	02/08/2018	9.66	Call	Bond Future	6,095.4500	6.0954	6,046.4100	6.0464	(0.805)	0	0	435
2018/04/16	R209	02/08/2018	8.49	Call	Bond Future	979.0300	0.9790	943.9400	0.9439	(3.584)	0	0	500
2018/04/16	R209	02/08/2018	8.46	Put	Bond Future	3,874.7500	3.8748	3,875.9100	3.8759	0.030	0	0	0
2018/04/16	R209	02/08/2018	8.96	Put	Bond Future	1,787.5600	1.7876	1,773.6800	1.7737	(0.776)	0	0	0
2018/04/16	R209	02/08/2018	10.38	Call	Bond Future	10,176.9900	10.1770	10,136.5600	10.1366	(0.397)	0	0	0
2018/04/16	R209	02/08/2018	9.21	Call	Bond Future	3,705.2800	3.7053	3,654.1600	3.6542	(1.380)	0	0	0
2018/04/16	R209	02/08/2018	10.39	Put	Bond Future	91.5600	0.0916	86.2300	0.0862	(5.821)	0	0	0
2018/04/16	R209	02/08/2018			Bond Future	8.8543	79.1517	8.8590	79.1167	0.054	0.0000	0.0000	833
2018/04/16	R209	02/08/2018	9.43	Call	Bond Future	4,836.2900	4.8363	4,785.5100	4.7855	(1.050)	0	0	0
2018/04/16	R209	02/08/2018	9.43	Put	Bond Future	783.0800	0.7831	767.3000	0.7673	(2.015)	0	0	5,000
2018/04/16	R209	02/08/2018	10.84	Call	Bond Future	12,761.0600	12.7611	12,724.0600	12.7241	(0.290)	0	0	0
2018/04/16	R209	02/08/2018	10.84	Put	Bond Future	24.0500	0.0240	22.0500	0.0221	(8.316)	0	0	435
2018/04/16	R209	02/08/2018	10.21	Call	Bond Future	9,208.9400	9.2089	9,166.5900	9.1666	(0.460)	0	0	0
2018/04/16	R209	02/08/2018	10.21	Put	Bond Future	149.0200	0.1490	141.6700	0.1417	(4.932)	0	0	435
2018/04/16	R209	02/08/2018	8.49	Put	Bond Future	3,715.1000	3.7151	3,715.0100	3.7150	(0.002)	0	0	0
2018/04/16	R209	02/08/2018	8.96	Call	Bond Future	2,556.2700	2.5563	2,507.3900	2.5074	(1.912)	0	0	5,000
2018/04/16	R209	02/08/2018	9.21	Put	Bond Future	1,163.1100	1.1631	1,146.9900	1.1470	(1.386)	0	0	500
2018/04/16	R209	02/08/2018	8.83	Call	Bond Future	2,037.0800	2.0371	1,990.7500	1.9907	(2.274)	0	0	0
2018/04/16	R209	02/08/2018	8.83	Put	Bond Future	2,215.0300	2.2150	2,203.7000	2.2037	(0.512)	0	0	500
2018/04/16	R209	02/08/2018	9.66	Put	Bond Future	510.3900	0.5104	496.3500	0.4963	(2.751)	0	0	0
2018/04/16	R209	02/08/2018	8.46	Call	Bond Future	907.1000	0.9071	873.2600	0.8733	(3.731)	0	0	5,000
2018/04/16	R209	02/08/2018	10.38	Put	Bond Future	94.1300	0.0941	88.7000	0.0887	(5.769)	0	0	0
2018/04/16	R209	02/08/2018	10.39	Call	Bond Future	10,233.8700	10.2339	10,193.5400	10.1935	(0.394)	0	0	0
2018/04/16	R209	02/08/2018	10.40	Call	Bond Future	10,290.7200	10.2907	10,250.4900	10.2505	(0.391)	0	0	0
2018/04/16	R209	02/08/2018	10.40	Put	Bond Future	89.0400	0.0890	83.8100	0.0838	(5.874)	0	0	0
2018/04/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R209	01/11/2018	9.34	Put	Bond Future	1,752.9500	1.7529	1,743.2500	1.7432	(0.553)	0	0	0
2018/04/16	R209	01/11/2018	1,016.00	Call	Bond Future	76,547.7200	76.5477	76,512.6900	76.5127	(0.046)	0	0	0
2018/04/16	R209	01/11/2018	9.97	Call	Bond Future	8,066.0500	8.0661	8,021.0300	8.0210	(0.558)	0	0	0
2018/04/16	R209	01/11/2018			Bond Future	8.8943	77.4356	8.8991	77.4006	0.054	0.0000	0.0000	0
2018/04/16	R209	01/11/2018	1,016.01	Call	Bond Future	76,547.7200	76.5477	76,512.6900	76.5127	(0.046)	0	0	0
2018/04/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R209	01/11/2018	1,015.99	Call	Bond Future	76,547.7100	76.5477	76,512.6800	76.5127	(0.046)	0	0	0
2018/04/16	R209	01/11/2018	9.34	Call	Bond Future	4,889.5400	4.8895	4,844.8100	4.8448	(0.915)	0	0	0
2018/04/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R209	01/11/2018	9.97	Put	Bond Future	807.3400	0.8073	797.3500	0.7973	(1.237)	0	0	0
2018/04/16	R209	01/11/2018	10.57	Call	Bond Future	11,175.2700	11.1753	11,133.9000	11.1339	(0.370)	0	0	0
2018/04/16	R209	01/11/2018	10.57	Put	Bond Future	301.3300	0.3013	294.9900	0.2950	(2.104)	0	0	0
2018/04/16	R209	01/11/2018	9.94	Call	Bond Future	7,908.1000	7.9081	7,863.0000	7.8630	(0.570)	0	0	0
2018/04/16	R209	01/11/2018	9.94	Put	Bond Future	837.8600	0.8379	827.7900	0.8278	(1.202)	0	0	0
2018/04/16	R209	07/02/2019	8.97	Put	Bond Future	3,700.2600	3.7003	3,698.8000	3.6988	(0.039)	0	0	0
2018/04/16	R209	07/02/2019			Bond Future	8.9352	78.9761	8.9405	78.9382	0.059	0.0000	0.0000	0
2018/04/16	R209	07/02/2019	8.96	Call	Bond Future	3,911.4900	3.9115	3,872.2400	3.8722	(1.003)	0	0	0
2018/04/16	R209	07/02/2019	8.96	Put	Bond Future	3,733.9900	3.7340	3,732.6400	3.7326	(0.036)	0	0	0
2018/04/16	R209	07/02/2019	8.97	Call	Bond Future	3,949.2800	3.9493	3,909.9200	3.9099	(0.997)	0	0	0

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2018/04/16	R209	07/02/2019	8.95	Call	Bond Future	3,873.5700	3.8736	3,834.4500	3.8344	(1.010)	0	0	0
2018/04/16	R209	07/02/2019	8.95	Put	Bond Future	3,767.6900	3.7677	3,766.4700	3.7665	(0.032)	0	0	0
2018/04/16	R210	03/05/2018	191.45	Call	Bond Future	252.9400	0.2529	44.2500	0.0442	(82.506)	0	0	0
2018/04/16	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R210	03/05/2018			Bond Future	191.7029	191.7029	191.4942	191.4942	(0.109)	0.0000	0.0000	2,159
2018/04/16	R210	03/05/2018	191.46	Call	Bond Future	242.9400	0.2429	34.2500	0.0342	(85.902)	0	0	0
2018/04/16	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R210	03/05/2018	191.44	Call	Bond Future	262.9400	0.2629	54.2500	0.0542	(79.368)	0	0	0
2018/04/16	R210	02/08/2018			Bond Future	195.1900	195.1900	194.9762	194.9762	(0.110)	0.0000	0.0000	0
2018/04/16	R210	01/11/2018			Bond Future	196.2700	196.2700	196.0433	196.0433	(0.115)	0.0000	0.0000	0
2018/04/16	R210	07/02/2019			Bond Future	200.2400	200.2400	200.0089	200.0089	(0.115)	0.0000	0.0000	0
2018/04/16	R212	03/05/2018	154.30	Call	Bond Future	1,255.2400	1.2552	1,084.7500	1.0847	(13.582)	0	0	0
2018/04/16	R212	03/05/2018			Bond Future	155.5552	155.5552	155.3848	155.3848	(0.110)	0.0000	0.0000	4,755
2018/04/16	R212	03/05/2018	154.28	Call	Bond Future	1,275.2400	1.2752	1,104.7500	1.1047	(13.369)	0	0	0
2018/04/16	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R212	03/05/2018	154.29	Call	Bond Future	1,265.2400	1.2652	1,094.7500	1.0947	(13.475)	0	0	0
2018/04/16	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/16	R212	02/08/2018			Bond Future	156.2800	156.2800	156.1081	156.1081	(0.110)	0.0000	0.0000	0
2018/04/16	R212	01/11/2018			Bond Future	159.1400	159.1400	158.9644	158.9644	(0.110)	0.0000	0.0000	0
2018/04/16	R212	07/02/2019			Bond Future	160.2200	160.2200	160.0259	160.0259	(0.121)	0.0000	0.0000	0
2018/04/16	R213	03/05/2018	9.57	Put	Bond Future	0.5700	0.0006	0.2100	0.0002	(63.158)	0	0	0
2018/04/16	R213	03/05/2018	9.56	Call	Bond Future	6,804.5600	6.8046	6,771.5300	6.7715	(0.485)	0	0	0
2018/04/16	R213	03/05/2018			Bond Future	8.5437	89.4128	8.5483	89.3802	0.054	0.0000	0.0000	45,155
2018/04/16	R213	03/05/2018	9.57	Call	Bond Future	6,867.8400	6.8678	6,834.8400	6.8348	(0.481)	0	0	0
2018/04/16	R213	03/05/2018	9.56	Put	Bond Future	0.6200	0.0006	0.2300	0.0002	(62.903)	0	0	0
2018/04/16	R213	03/05/2018	9.58	Call	Bond Future	6,931.0400	6.9310	6,898.0700	6.8981	(0.476)	0	0	0
2018/04/16	R213	03/05/2018	9.58	Put	Bond Future	0.5200	0.0005	0.1900	0.0002	(63.462)	0	0	0
2018/04/16	R213	02/08/2018	9.06	Call	Bond Future	4,088.6300	4.0886	4,040.3400	4.0403	(1.181)	0	0	0
2018/04/16	R213	02/08/2018	9.05	Put	Bond Future	859.0700	0.8591	844.5000	0.8445	(1.696)	0	0	0
2018/04/16	R213	02/08/2018			Bond Future	8.5825	91.0109	8.5873	90.9772	0.056	0.0000	0.0000	1
2018/04/16	R213	02/08/2018	9.07	Call	Bond Future	4,139.1200	4.1391	4,090.8600	4.0909	(1.166)	0	0	0
2018/04/16	R213	02/08/2018	9.07	Put	Bond Future	827.3500	0.8273	812.8200	0.8128	(1.756)	0	0	0
2018/04/16	R213	02/08/2018	9.06	Put	Bond Future	843.0800	0.8431	828.5200	0.8285	(1.727)	0	0	0
2018/04/16	R213	02/08/2018	9.05	Call	Bond Future	4,038.3300	4.0383	3,990.0300	3.9900	(1.196)	0	0	0
2018/04/16	R213	01/11/2018	8.65	Call	Bond Future	2,873.8200	2.8738	2,835.4700	2.8355	(1.334)	0	0	0
2018/04/16	R213	01/11/2018	8.64	Put	Bond Future	2,720.6100	2.7206	2,716.0100	2.7160	(0.169)	0	0	0
2018/04/16	R213	01/11/2018			Bond Future	8.6232	89.1105	8.6280	89.0769	0.057	0.0000	0.0000	0
2018/04/16	R213	01/11/2018	8.66	Call	Bond Future	2,911.5400	2.9115	2,873.0500	2.8731	(1.322)	0	0	0
2018/04/16	R213	01/11/2018	8.66	Put	Bond Future	2,658.7600	2.6588	2,653.8700	2.6539	(0.184)	0	0	0
2018/04/16	R213	01/11/2018	8.65	Put	Bond Future	2,689.5400	2.6895	2,684.7900	2.6848	(0.177)	0	0	0
2018/04/16	R213	01/11/2018	8.64	Call	Bond Future	2,836.3200	2.8363	2,798.1200	2.7981	(1.347)	0	0	0
2018/04/16	R213	07/02/2019	8.68	Call	Bond Future	3,567.0400	3.5670	3,530.1800	3.5302	(1.033)	0	0	0
2018/04/16	R213	07/02/2019			Bond Future	8.6655	90.8834	8.6710	90.8466	0.063	0.0000	0.0000	0

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2018/04/16	R213	07/02/2019	8.68	Put	Bond Future	3,469.0800	3.4691	3,469.0100	3.4690	(0.002)	0	0	0
2018/04/16	R213	07/02/2019	8.69	Call	Bond Future	3,602.8400	3.6028	3,565.8700	3.5659	(1.026)	0	0	0
2018/04/16	R213	07/02/2019	8.70	Put	Bond Future	3,405.8800	3.4059	3,405.5800	3.4056	(0.009)	0	0	0
2018/04/16	R213	07/02/2019	8.69	Put	Bond Future	3,437.3600	3.4374	3,437.1800	3.4372	(0.005)	0	0	0
2018/04/16	R213	07/02/2019	8.70	Call	Bond Future	3,638.8100	3.6388	3,601.7200	3.6017	(1.019)	0	0	0
2018/04/16	R214	03/05/2018	9.99	Put	Bond Future	0.8500	0.0009	0.2800	0.0003	(67.059)	0	0	0
2018/04/16	R214	03/05/2018			Bond Future	8.9137	77.8273	8.9083	77.8702	(0.061)	0.0000	0.0000	44,708
2018/04/16	R214	03/05/2018	9.98	Call	Bond Future	7,717.0500	7.7171	7,759.2800	7.7593	0.547	0	0	0
2018/04/16	R214	03/05/2018	9.98	Put	Bond Future	0.9200	0.0009	0.3100	0.0003	(66.304)	0	0	0
2018/04/16	R214	03/05/2018	9.99	Call	Bond Future	7,783.3400	7.7833	7,825.6100	7.8256	0.543	0	0	0
2018/04/16	R214	03/05/2018	9.97	Call	Bond Future	7,650.6500	7.6507	7,692.8400	7.6928	0.551	0	0	0
2018/04/16	R214	03/05/2018	9.97	Put	Bond Future	0.9900	0.0010	0.3400	0.0003	(65.657)	0	0	0
2018/04/16	R214	02/08/2018	8.96	Call	Bond Future	0.0000	0.0000	2,322.8700	2.3229	100.000	0	0	0
2018/04/16	R214	02/08/2018			Bond Future	8.9500	8.9500	8.9472	79.2615	(0.032)	0.0000	0.0000	15
2018/04/16	R214	02/08/2018	8.94	Call	Bond Future	0.0000	0.0000	2,240.9200	2.2409	100.000	0	0	0
2018/04/16	R214	02/08/2018	8.94	Put	Bond Future	0.0000	0.0000	2,297.0600	2.2971	100.000	0	0	0
2018/04/16	R214	02/08/2018	8.96	Put	Bond Future	0.0000	0.0000	2,222.8000	2.2228	100.000	0	0	0
2018/04/16	R214	02/08/2018	8.95	Call	Bond Future	0.0000	0.0000	2,281.7200	2.2817	100.000	0	0	0
2018/04/16	R214	02/08/2018	8.95	Put	Bond Future	0.0000	0.0000	2,259.6900	2.2597	100.000	0	0	0
2018/04/16	R214	01/11/2018	8.99	Put	Bond Future	0.0000	0.0000	3,180.5000	3.1805	100.000	0	0	0
2018/04/16	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	3,161.7500	3.1618	100.000	0	0	0
2018/04/16	R214	01/11/2018			Bond Future	8.9900	8.9900	8.9873	77.4026	(0.031)	0.0000	0.0000	0
2018/04/16	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	3,201.8000	3.2018	100.000	0	0	0
2018/04/16	R214	01/11/2018	8.98	Put	Bond Future	0.0000	0.0000	3,217.9600	3.2180	100.000	0	0	0
2018/04/16	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	3,241.8700	3.2419	100.000	0	0	0
2018/04/16	R214	01/11/2018	9.00	Put	Bond Future	0.0000	0.0000	3,143.1700	3.1432	100.000	0	0	0
2018/04/16	R214	07/02/2019	9.05	Put	Bond Future	0.0000	0.0000	4,011.3400	4.0113	100.000	0	0	0
2018/04/16	R214	07/02/2019			Bond Future	9.0400	9.0400	9.0296	78.9403	(0.115)	0.0000	0.0000	0
2018/04/16	R214	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	4,127.4300	4.1274	100.000	0	0	0
2018/04/16	R214	07/02/2019	9.04	Put	Bond Future	0.0000	0.0000	4,047.8700	4.0479	100.000	0	0	0
2018/04/16	R214	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	4,167.5000	4.1675	100.000	0	0	0
2018/04/16	R214	07/02/2019	9.03	Call	Bond Future	0.0000	0.0000	4,087.2500	4.0873	100.000	0	0	0
2018/04/16	R214	07/02/2019	9.03	Put	Bond Future	0.0000	0.0000	4,084.4100	4.0844	100.000	0	0	0
2018/04/16	R248	03/05/2018	10.06	Call	Bond Future	10,371.9600	10.3720	10,375.5800	10.3756	0.035	0	0	0
2018/04/16	R248	03/05/2018	10.05	Put	Bond Future	1.1200	0.0011	0.4000	0.0004	(64.286)	0	0	0
2018/04/16	R248	03/05/2018			Bond Future	8.9387	99.6626	8.9383	99.6669	(0.005)	0.0000	0.0000	90,928
2018/04/16	R248	03/05/2018	10.07	Call	Bond Future	10,455.6300	10.4556	10,459.3000	10.4593	0.035	0	0	0
2018/04/16	R248	03/05/2018	10.07	Put	Bond Future	0.9300	0.0009	0.3200	0.0003	(65.591)	0	0	0
2018/04/16	R248	03/05/2018	10.06	Put	Bond Future	1.0200	0.0010	0.3600	0.0004	(64.706)	0	0	0
2018/04/16	R248	03/05/2018	10.05	Call	Bond Future	10,288.1600	10.2882	10,291.7200	10.2917	0.035	0	0	0
2018/04/16	R248	02/08/2018	8.98	Call	Bond Future	0.0000	0.0000	2,991.9700	2.9920	100.000	0	0	0
2018/04/16	R248	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	3,015.6400	3.0156	100.000	0	0	0
2018/04/16	R248	02/08/2018			Bond Future	8.9800	8.9800	8.9775	101.4477	(0.027)	0.0000	0.0000	0
2018/04/16	R248	02/08/2018	8.99	Call	Bond Future	0.0000	0.0000	3,044.8500	3.0449	100.000	0	0	0
2018/04/16	R248	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	2,919.2200	2.9192	100.000	0	0	0
2018/04/16	R248	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	2,967.2300	2.9672	100.000	0	0	0

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2018/04/16	R248	02/08/2018	8.97	Call	Bond Future	0.0000	0.0000	2,939.3200	2.9393	100.000	0	0	0
2018/04/16	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	4,290.1100	4.2901	100.000	0	0	0
2018/04/16	R248	01/11/2018			Bond Future	9.0200	9.0200	9.0179	98.8503	(0.024)	0.0000	0.0000	0
2018/04/16	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	4,186.8600	4.1869	100.000	0	0	0
2018/04/16	R248	01/11/2018	9.01	Put	Bond Future	0.0000	0.0000	4,265.8200	4.2658	100.000	0	0	0
2018/04/16	R248	01/11/2018	9.03	Put	Bond Future	0.0000	0.0000	4,168.8600	4.1689	100.000	0	0	0
2018/04/16	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	4,238.4800	4.2385	100.000	0	0	0
2018/04/16	R248	01/11/2018	9.02	Put	Bond Future	0.0000	0.0000	4,217.2500	4.2173	100.000	0	0	0
2018/04/16	R248	07/02/2019	9.06	Put	Bond Future	0.0000	0.0000	5,404.5900	5.4046	100.000	0	0	0
2018/04/16	R248	07/02/2019			Bond Future	9.0600	9.0600	9.0606	100.8141	0.006	0.0000	0.0000	0
2018/04/16	R248	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	5,398.9400	5.3989	100.000	0	0	0
2018/04/16	R248	07/02/2019	9.05	Put	Bond Future	0.0000	0.0000	5,452.7100	5.4527	100.000	0	0	0
2018/04/16	R248	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	5,450.6800	5.4507	100.000	0	0	0
2018/04/16	R248	07/02/2019	9.07	Put	Bond Future	0.0000	0.0000	5,357.2100	5.3572	100.000	0	0	0
2018/04/16	R248	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	5,347.7700	5.3478	100.000	0	0	0

Total

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