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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2018 TO 17/04/2018

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
2018/04/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	2025	03/05/2018	133.21	Call	Bond Future	1,870.7600	1.8708	1,697.4400	1.6974	(9.265)	0	0	0
2018/04/17	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	03/05/2018			Bond Future	135.0808	135.0808	134.9074	134.9074	(0.128)	0.0000	0.0000	1,033
2018/04/17	2025	03/05/2018	133.22	Call	Bond Future	1,860.7600	1.8608	1,687.4400	1.6874	(9.314)	0	0	0
2018/04/17	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	03/05/2018	133.20	Call	Bond Future	1,880.7600	1.8808	1,707.4400	1.7074	(9.215)	0	0	0
2018/04/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	02/08/2018			Bond Future	136.1575	136.1575	135.9948	135.9948	(0.119)	0.0000	0.0000	250
2018/04/17	2025	02/08/2018	136.65	Put	Bond Future	492.5500	0.4926	655.2400	0.6552	33.030	0	0	0
2018/04/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	02/08/2018	136.67	Put	Bond Future	512.5500	0.5126	675.2400	0.6752	31.741	0	0	0
2018/04/17	2025	02/08/2018	136.66	Put	Bond Future	502.5500	0.5026	665.2400	0.6652	32.373	0	0	0
2018/04/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2025	01/11/2018			Bond Future	138.6486	138.6486	138.4921	138.4921	(0.113)	0.0000	0.0000	0
2018/04/17	2025	07/02/2019			Bond Future	140.0396	140.0396	139.8762	139.8762	(0.117)	0.0000	0.0000	0
2018/04/17	2029	03/05/2018			Bond Future	102.9029	102.9029	102.1986	102.1986	(0.684)	0.0000	0.0000	0
2018/04/17	2029	02/08/2018			Bond Future	104.7739	104.7739	104.0675	104.0675	(0.674)	0.0000	0.0000	1,370
2018/04/17	2029	01/11/2018			Bond Future	105.6413	105.6413	104.9289	104.9289	(0.674)	0.0000	0.0000	0
2018/04/17	2029	07/02/2019			Bond Future	107.7783	107.7783	107.0485	107.0485	(0.677)	0.0000	0.0000	0
2018/04/17	2030	03/05/2018	9.51	Call	Bond Future	7,093.8400	7.0938	7,170.8800	7.1709	1.086	0	0	0
2018/04/17	2030	03/05/2018			Bond Future	8.4695	98.6746	8.4587	98.7517	(0.127)	0.0000	0.0000	93,910
2018/04/17	2030	03/05/2018	9.49	Call	Bond Future	6,964.3100	6.9643	7,041.3300	7.0413	1.106	0	0	0
2018/04/17	2030	03/05/2018	9.49	Put	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	0
2018/04/17	2030	03/05/2018	9.51	Put	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2018/04/17	2030	03/05/2018	9.50	Call	Bond Future	7,029.1100	7.0291	7,106.1400	7.1061	1.096	0	0	0
2018/04/17	2030	03/05/2018	9.50	Put	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	0
2018/04/17	2030	02/08/2018	9.46	Put	Bond Future	319.5200	0.3195	304.6600	0.3047	(4.651)	0	0	0
2018/04/17	2030	02/08/2018	8.51	Call	Bond Future	1,946.6700	1.9467	1,982.7200	1.9827	1.852	0	0	7,850
2018/04/17	2030	02/08/2018	8.91	Call	Bond Future	3,703.5800	3.7036	3,758.5800	3.7586	1.485	0	0	7,850
2018/04/17	2030	02/08/2018			Bond Future	8.5137	96.4322	8.5012	96.5204	(0.147)	0.0000	0.0000	127
2018/04/17	2030	02/08/2018	9.46	Call	Bond Future	6,695.7100	6.6957	6,769.0900	6.7691	1.096	0	0	0
2018/04/17	2030	02/08/2018	8.51	Put	Bond Future	1,972.6300	1.9726	1,920.4400	1.9204	(2.646)	0	0	0
2018/04/17	2030	02/08/2018	9.47	Call	Bond Future	6,753.4000	6.7534	6,827.0200	6.8270	1.090	0	0	0
2018/04/17	2030	02/08/2018	9.45	Put	Bond Future	326.3600	0.3264	311.2600	0.3113	(4.627)	0	0	0
2018/04/17	2030	02/08/2018	8.91	Put	Bond Future	961.2900	0.9613	928.0500	0.9281	(3.458)	0	0	0
2018/04/17	2030	02/08/2018	9.50	Call	Bond Future	6,926.6400	6.9266	7,000.9700	7.0010	1.073	0	0	0
2018/04/17	2030	02/08/2018	9.47	Put	Bond Future	312.9200	0.3129	298.3000	0.2983	(4.672)	0	0	0
2018/04/17	2030	02/08/2018	9.45	Call	Bond Future	6,638.2100	6.6382	6,711.3500	6.7113	1.102	0	0	0
2018/04/17	2030	02/08/2018	9.50	Put	Bond Future	293.6700	0.2937	279.7600	0.2798	(4.737)	0	0	7,850

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2018/04/17	2030	01/11/2018	8.60	Call	Bond Future	2,915.9300	2.9159	2,960.8900	2.9609	1.542	0	0	0
2018/04/17	2030	01/11/2018	8.58	Put	Bond Future	2,644.4700	2.6445	2,591.9500	2.5919	(1.986)	0	0	0
2018/04/17	2030	01/11/2018			Bond Future	8.5516	98.1772	8.5377	98.2740	(0.163)	0.0000	0.0000	0
2018/04/17	2030	01/11/2018	8.60	Put	Bond Future	2,580.6800	2.5807	2,528.9300	2.5289	(2.005)	0	0	0
2018/04/17	2030	01/11/2018	8.58	Call	Bond Future	2,841.3700	2.8414	2,885.5600	2.8856	1.555	0	0	0
2018/04/17	2030	01/11/2018	8.59	Put	Bond Future	2,612.4200	2.6124	2,560.2900	2.5603	(1.995)	0	0	0
2018/04/17	2030	01/11/2018	8.59	Call	Bond Future	2,878.5300	2.8785	2,923.1100	2.9231	1.549	0	0	0
2018/04/17	2030	07/02/2019	8.62	Call	Bond Future	3,611.0300	3.6110	3,655.9200	3.6559	1.243	0	0	0
2018/04/17	2030	07/02/2019			Bond Future	8.5906	96.1180	8.5766	96.2139	(0.164)	0.0000	0.0000	0
2018/04/17	2030	07/02/2019	8.62	Put	Bond Future	3,411.0400	3.4110	3,359.9900	3.3600	(1.497)	0	0	0
2018/04/17	2030	07/02/2019	8.63	Call	Bond Future	3,647.9300	3.6479	3,693.1100	3.6931	1.239	0	0	0
2018/04/17	2030	07/02/2019	8.63	Put	Bond Future	3,379.9800	3.3800	3,329.2200	3.3292	(1.502)	0	0	0
2018/04/17	2030	07/02/2019	8.64	Call	Bond Future	3,685.3600	3.6854	3,730.8400	3.7308	1.234	0	0	0
2018/04/17	2030	07/02/2019	8.64	Put	Bond Future	3,349.5000	3.3495	3,299.0400	3.2990	(1.506)	0	0	0
2018/04/17	2032	03/05/2018	9.71	Put	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2018/04/17	2032	03/05/2018	9.70	Call	Bond Future	7,789.6500	7.7897	7,873.3200	7.8733	1.074	0	0	0
2018/04/17	2032	03/05/2018			Bond Future	8.6441	97.6898	8.6334	97.7735	(0.124)	0.0000	0.0000	60,170
2018/04/17	2032	03/05/2018	9.71	Call	Bond Future	7,859.0900	7.8591	7,942.7600	7.9428	1.065	0	0	0
2018/04/17	2032	03/05/2018	9.70	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2018/04/17	2032	03/05/2018	9.72	Call	Bond Future	7,928.4600	7.9285	8,012.1400	8.0121	1.055	0	0	0
2018/04/17	2032	03/05/2018	9.72	Put	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0
2018/04/17	2032	02/08/2018	9.67	Call	Bond Future	7,533.7600	7.5338	7,612.7800	7.6128	1.049	0	0	0
2018/04/17	2032	02/08/2018	9.66	Put	Bond Future	355.5100	0.3555	339.4000	0.3394	(4.532)	0	0	0
2018/04/17	2032	02/08/2018			Bond Future	8.6870	99.4353	8.6747	99.5302	(0.141)	0.0000	0.0000	2
2018/04/17	2032	02/08/2018	9.68	Call	Bond Future	7,595.9500	7.5960	7,675.2100	7.6752	1.043	0	0	0
2018/04/17	2032	02/08/2018	9.68	Put	Bond Future	341.4400	0.3414	325.8200	0.3258	(4.575)	0	0	0
2018/04/17	2032	02/08/2018	9.67	Put	Bond Future	348.4100	0.3484	332.5500	0.3326	(4.552)	0	0	0
2018/04/17	2032	02/08/2018	9.66	Call	Bond Future	7,471.6200	7.4716	7,550.3900	7.5504	1.054	0	0	0
2018/04/17	2032	01/11/2018	8.77	Put	Bond Future	2,903.4700	2.9035	2,847.5600	2.8476	(1.926)	0	0	0
2018/04/17	2032	01/11/2018			Bond Future	8.7296	97.0794	8.7159	97.1830	(0.156)	0.0000	0.0000	0
2018/04/17	2032	01/11/2018	8.76	Call	Bond Future	3,170.1500	3.1701	3,217.4300	3.2174	1.491	0	0	0
2018/04/17	2032	01/11/2018	8.76	Put	Bond Future	2,938.9300	2.9389	2,882.6100	2.8826	(1.916)	0	0	0
2018/04/17	2032	01/11/2018	8.77	Call	Bond Future	3,210.4600	3.2105	3,258.1500	3.2581	1.485	0	0	0
2018/04/17	2032	01/11/2018	8.75	Call	Bond Future	3,129.8000	3.1298	3,176.6700	3.1767	1.498	0	0	0
2018/04/17	2032	01/11/2018	8.75	Put	Bond Future	2,974.4300	2.9744	2,917.7000	2.9177	(1.907)	0	0	0
2018/04/17	2032	07/02/2019	8.81	Call	Bond Future	4,025.8500	4.0258	4,074.1600	4.0742	1.200	0	0	0
2018/04/17	2032	07/02/2019	8.80	Put	Bond Future	3,787.2300	3.7872	3,732.2900	3.7323	(1.451)	0	0	0
2018/04/17	2032	07/02/2019			Bond Future	8.7736	99.0081	8.7598	99.1110	(0.156)	0.0000	0.0000	0
2018/04/17	2032	07/02/2019	8.82	Call	Bond Future	4,066.8800	4.0669	4,115.5000	4.1155	1.196	0	0	0
2018/04/17	2032	07/02/2019	8.82	Put	Bond Future	3,719.8600	3.7199	3,665.5400	3.6655	(1.460)	0	0	0
2018/04/17	2032	07/02/2019	8.81	Put	Bond Future	3,753.4100	3.7534	3,698.7800	3.6988	(1.455)	0	0	0
2018/04/17	2032	07/02/2019	8.80	Call	Bond Future	3,985.0100	3.9850	4,033.0100	4.0330	1.205	0	0	0
2018/04/17	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	329.2200	0.3292	100.000	0	0	0
2018/04/17	2033	03/05/2018			Bond Future	108.2087	108.2087	107.3808	107.3808	(0.765)	0.0000	0.0000	6,055
2018/04/17	2033	03/05/2018	107.70	Call	Bond Future	508.7100	0.5087	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	319.2200	0.3192	100.000	0	0	0

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2018/04/17	2033	03/05/2018	107.71	Call	Bond Future	498.7100	0.4987	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	03/05/2018	107.69	Call	Bond Future	518.7100	0.5187	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	309.2200	0.3092	100.000	0	0	0
2018/04/17	2033	02/08/2018	109.94	Call	Bond Future	236.0800	0.2361	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	02/08/2018			Bond Future	110.1761	110.1761	109.3443	109.3443	(0.755)	0.0000	0.0000	1,515
2018/04/17	2033	02/08/2018	109.92	Call	Bond Future	256.0800	0.2561	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	575.7200	0.5757	100.000	0	0	0
2018/04/17	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	595.7200	0.5957	100.000	0	0	0
2018/04/17	2033	02/08/2018	109.93	Call	Bond Future	246.0800	0.2461	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	585.7200	0.5857	100.000	0	0	0
2018/04/17	2033	01/11/2018			Bond Future	111.0709	111.0709	110.2311	110.2311	(0.756)	0.0000	0.0000	0
2018/04/17	2033	07/02/2019			Bond Future	113.3176	113.3176	112.4580	112.4580	(0.759)	0.0000	0.0000	0
2018/04/17	2037	03/05/2018	9.99	Call	Bond Future	9,076.9900	9.0770	9,038.4900	9.0385	(0.424)	0	0	0
2018/04/17	2037	03/05/2018	9.97	Put	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	0
2018/04/17	2037	03/05/2018			Bond Future	8.8800	98.8156	8.8844	98.7772	0.049	0.0000	0.0000	48,650
2018/04/17	2037	03/05/2018	9.99	Put	Bond Future	0.2300	0.0002	0.1500	0.0002	(34.783)	0	0	0
2018/04/17	2037	03/05/2018	9.97	Call	Bond Future	8,925.3200	8.9253	8,886.8100	8.8868	(0.431)	0	0	0
2018/04/17	2037	03/05/2018	9.98	Put	Bond Future	0.2600	0.0003	0.1800	0.0002	(30.769)	0	0	0
2018/04/17	2037	03/05/2018	9.98	Call	Bond Future	9,001.2100	9.0012	8,962.7100	8.9627	(0.428)	0	0	0
2018/04/17	2037	02/08/2018	9.96	Put	Bond Future	395.0200	0.3950	391.8700	0.3919	(0.797)	0	0	0
2018/04/17	2037	02/08/2018	9.95	Call	Bond Future	8,721.0400	8.7210	8,688.5200	8.6885	(0.373)	0	0	0
2018/04/17	2037	02/08/2018			Bond Future	8.9272	96.3254	8.9306	96.2961	0.038	0.0000	0.0000	731
2018/04/17	2037	02/08/2018	9.96	Call	Bond Future	8,789.1900	8.7892	8,756.6900	8.7567	(0.370)	0	0	0
2018/04/17	2037	02/08/2018	9.95	Put	Bond Future	402.6700	0.4027	399.5000	0.3995	(0.787)	0	0	0
2018/04/17	2037	02/08/2018	9.97	Call	Bond Future	8,857.3900	8.8574	8,824.9000	8.8249	(0.367)	0	0	0
2018/04/17	2037	02/08/2018	9.97	Put	Bond Future	387.5200	0.3875	384.3800	0.3844	(0.810)	0	0	0
2018/04/17	2037	01/11/2018	9.03	Call	Bond Future	3,876.3700	3.8764	3,854.8700	3.8549	(0.555)	0	0	0
2018/04/17	2037	01/11/2018			Bond Future	8.9688	98.0685	8.9715	98.0455	0.030	0.0000	0.0000	0
2018/04/17	2037	01/11/2018	9.01	Call	Bond Future	3,781.7000	3.7817	3,760.3800	3.7604	(0.564)	0	0	0
2018/04/17	2037	01/11/2018	9.01	Put	Bond Future	3,427.9900	3.4280	3,429.6800	3.4297	0.049	0	0	0
2018/04/17	2037	01/11/2018	9.03	Put	Bond Future	3,351.4600	3.3515	3,352.9700	3.3530	0.045	0	0	0
2018/04/17	2037	01/11/2018	9.02	Call	Bond Future	3,828.7600	3.8288	3,807.3500	3.8074	(0.559)	0	0	0
2018/04/17	2037	01/11/2018	9.02	Put	Bond Future	3,389.3900	3.3894	3,390.9900	3.3910	0.047	0	0	0
2018/04/17	2037	07/02/2019	9.06	Put	Bond Future	4,359.7500	4.3598	4,364.2200	4.3642	0.103	0	0	0
2018/04/17	2037	07/02/2019	9.05	Call	Bond Future	4,718.1900	4.7182	4,696.5000	4.6965	(0.460)	0	0	0
2018/04/17	2037	07/02/2019			Bond Future	9.0125	95.7565	9.0155	95.7303	0.034	0.0000	0.0000	0
2018/04/17	2037	07/02/2019	9.06	Call	Bond Future	4,763.3600	4.7634	4,741.6000	4.7416	(0.457)	0	0	0
2018/04/17	2037	07/02/2019	9.05	Put	Bond Future	4,399.2900	4.3993	4,403.8300	4.4038	0.103	0	0	0
2018/04/17	2037	07/02/2019	9.07	Call	Bond Future	4,808.7300	4.8087	4,786.8800	4.7869	(0.454)	0	0	0
2018/04/17	2037	07/02/2019	9.07	Put	Bond Future	4,320.5300	4.3205	4,324.9100	4.3249	0.101	0	0	0
2018/04/17	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	03/05/2018	132.27	Call	Bond Future	802.7300	0.8027	799.8100	0.7998	(0.364)	0	0	0
2018/04/17	2038	03/05/2018			Bond Future	133.0727	133.0727	133.0698	133.0698	(0.002)	0.0000	0.0000	5,837
2018/04/17	2038	03/05/2018	132.28	Call	Bond Future	792.7300	0.7927	789.8100	0.7898	(0.368)	0	0	0
2018/04/17	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	03/05/2018	132.29	Call	Bond Future	782.7300	0.7827	779.8100	0.7798	(0.373)	0	0	0

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2018/04/17	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	02/08/2018	134.55	Put	Bond Future	609.6600	0.6097	598.7900	0.5988	(1.783)	0	0	0
2018/04/17	2038	02/08/2018			Bond Future	133.9403	133.9403	133.9512	133.9512	0.008	0.0000	0.0000	3,354
2018/04/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	02/08/2018	134.54	Put	Bond Future	599.6600	0.5997	588.7900	0.5888	(1.813)	0	0	0
2018/04/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2038	02/08/2018	134.53	Put	Bond Future	589.6600	0.5897	578.7900	0.5788	(1.843)	0	0	0
2018/04/17	2038	01/11/2018			Bond Future	136.3911	136.3911	136.4110	136.4110	0.015	0.0000	0.0000	0
2018/04/17	2038	07/02/2019			Bond Future	137.5595	137.5595	137.5764	137.5764	0.012	0.0000	0.0000	0
2018/04/17	2040	03/05/2018	10.08	Put	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2018/04/17	2040	03/05/2018			Bond Future	8.9299	103.0546	8.9343	103.0127	0.049	0.0000	0.0000	45,891
2018/04/17	2040	03/05/2018	10.07	Call	Bond Future	10,040.0200	10.0400	9,998.1200	9.9981	(0.417)	0	0	0
2018/04/17	2040	03/05/2018	10.07	Put	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2018/04/17	2040	03/05/2018	8.50	Put	Bond Future	4,290.9000	4.2909	4,325.3900	4.3254	0.804	0	0	0
2018/04/17	2040	03/05/2018	8.50	Call	Bond Future	38.4100	0.0384	31.0700	0.0311	(19.110)	0	0	1,011
2018/04/17	2040	03/05/2018	10.08	Call	Bond Future	10,120.8300	10.1208	10,078.9300	10.0789	(0.414)	0	0	0
2018/04/17	2040	03/05/2018	10.06	Call	Bond Future	9,959.1100	9.9591	9,917.2000	9.9172	(0.421)	0	0	0
2018/04/17	2040	03/05/2018	10.06	Put	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	0
2018/04/17	2040	03/05/2018	10.00	Put	Bond Future	0.4900	0.0005	0.3400	0.0003	(30.612)	0	0	0
2018/04/17	2040	03/05/2018	10.00	Call	Bond Future	9,471.2000	9.4712	9,429.2200	9.4292	(0.443)	0	0	1,500
2018/04/17	2040	03/05/2018	9.00	Put	Bond Future	722.1700	0.7222	709.1500	0.7092	(1.803)	0	0	0
2018/04/17	2040	03/05/2018	9.00	Call	Bond Future	1,389.7800	1.3898	1,334.9300	1.3349	(3.947)	0	0	1,239
2018/04/17	2040	02/08/2018	10.04	Call	Bond Future	9,746.9700	9.7470	9,711.1300	9.7111	(0.368)	0	0	0
2018/04/17	2040	02/08/2018	10.03	Put	Bond Future	438.8100	0.4388	435.3100	0.4353	(0.798)	0	0	0
2018/04/17	2040	02/08/2018			Bond Future	8.9765	100.3898	8.9799	100.3574	0.038	0.0000	0.0000	4,686
2018/04/17	2040	02/08/2018	10.05	Call	Bond Future	9,818.1100	9.8181	9,782.3000	9.7823	(0.365)	0	0	0
2018/04/17	2040	02/08/2018	10.05	Put	Bond Future	419.0400	0.4190	415.6000	0.4156	(0.821)	0	0	0
2018/04/17	2040	02/08/2018	10.04	Put	Bond Future	428.8300	0.4288	425.3600	0.4254	(0.809)	0	0	0
2018/04/17	2040	02/08/2018	10.03	Call	Bond Future	9,675.9100	9.6759	9,640.0400	9.6400	(0.371)	0	0	0
2018/04/17	2040	01/11/2018	9.09	Put	Bond Future	3,621.6200	3.6216	3,623.5000	3.6235	0.052	0	0	0
2018/04/17	2040	01/11/2018			Bond Future	9.0176	102.2065	9.0204	102.1805	0.031	0.0000	0.0000	0
2018/04/17	2040	01/11/2018	9.08	Call	Bond Future	4,246.1600	4.2462	4,222.1800	4.2222	(0.565)	0	0	0
2018/04/17	2040	01/11/2018	9.08	Put	Bond Future	3,664.1900	3.6642	3,666.1700	3.6662	0.054	0	0	0
2018/04/17	2040	01/11/2018	9.09	Call	Bond Future	4,296.4100	4.2964	4,272.3300	4.2723	(0.560)	0	0	0
2018/04/17	2040	01/11/2018	9.07	Call	Bond Future	4,195.8800	4.1959	4,171.9900	4.1720	(0.569)	0	0	0
2018/04/17	2040	01/11/2018	9.07	Put	Bond Future	3,706.8800	3.7069	3,708.9500	3.7089	0.056	0	0	0
2018/04/17	2040	07/02/2019	9.13	Call	Bond Future	5,371.3500	5.3713	5,346.9500	5.3470	(0.454)	0	0	0
2018/04/17	2040	07/02/2019	9.11	Put	Bond Future	4,815.8200	4.8158	4,820.8000	4.8208	0.103	0	0	0
2018/04/17	2040	07/02/2019			Bond Future	9.0608	99.7259	9.0639	99.6967	0.035	0.0000	0.0000	0
2018/04/17	2040	07/02/2019	9.13	Put	Bond Future	4,732.7300	4.7327	4,737.5400	4.7375	0.102	0	0	0
2018/04/17	2040	07/02/2019	9.11	Call	Bond Future	5,270.5600	5.2706	5,246.3300	5.2463	(0.460)	0	0	0
2018/04/17	2040	07/02/2019	9.12	Put	Bond Future	4,774.2800	4.7743	4,779.1800	4.7792	0.103	0	0	0
2018/04/17	2040	07/02/2019	9.12	Call	Bond Future	5,321.0300	5.3210	5,296.7200	5.2967	(0.457)	0	0	0
2018/04/17	2044	03/05/2018	10.10	Call	Bond Future	10,118.3700	10.1184	10,026.0100	10.0260	(0.913)	0	0	0
2018/04/17	2044	03/05/2018	10.09	Put	Bond Future	0.3400	0.0003	0.2500	0.0003	(26.471)	0	0	0

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2018/04/17	2044	03/05/2018			Bond Future	8.9696	100.1285	8.9790	100.0362	0.105	0.0000	0.0000	28,181
2018/04/17	2044	03/05/2018	10.11	Call	Bond Future	10,199.8800	10.1999	10,107.5300	10.1075	(0.905)	0	0	0
2018/04/17	2044	03/05/2018	10.11	Put	Bond Future	0.2700	0.0003	0.2000	0.0002	(25.926)	0	0	0
2018/04/17	2044	03/05/2018	10.10	Put	Bond Future	0.3000	0.0003	0.2200	0.0002	(26.667)	0	0	0
2018/04/17	2044	03/05/2018	10.09	Call	Bond Future	10,036.7500	10.0367	9,944.3800	9.9444	(0.920)	0	0	0
2018/04/17	2044	02/08/2018	10.07	Call	Bond Future	9,865.9100	9.8659	9,783.8000	9.7838	(0.832)	0	0	0
2018/04/17	2044	02/08/2018			Bond Future	9.0148	97.5366	9.0234	97.4525	0.096	0.0000	0.0000	300
2018/04/17	2044	02/08/2018	10.05	Call	Bond Future	9,718.8800	9.7189	9,636.9200	9.6369	(0.843)	0	0	0
2018/04/17	2044	02/08/2018	10.05	Put	Bond Future	472.7900	0.4728	474.9100	0.4749	0.448	0	0	0
2018/04/17	2044	02/08/2018	10.07	Put	Bond Future	455.9000	0.4559	457.8700	0.4579	0.432	0	0	0
2018/04/17	2044	02/08/2018	10.06	Call	Bond Future	9,792.3300	9.7923	9,710.3000	9.7103	(0.838)	0	0	0
2018/04/17	2044	02/08/2018	10.06	Put	Bond Future	464.2200	0.4642	466.2700	0.4663	0.442	0	0	0
2018/04/17	2044	01/11/2018	9.12	Call	Bond Future	4,411.2100	4.4112	4,358.2200	4.3582	(1.201)	0	0	0
2018/04/17	2044	01/11/2018			Bond Future	9.0547	99.3016	9.0628	99.2230	0.090	0.0000	0.0000	0
2018/04/17	2044	01/11/2018	9.12	Put	Bond Future	3,785.9100	3.7859	3,811.5600	3.8116	0.678	0	0	0
2018/04/17	2044	01/11/2018	9.13	Call	Bond Future	4,464.5100	4.4645	4,411.2200	4.4112	(1.194)	0	0	0
2018/04/17	2044	01/11/2018	9.14	Put	Bond Future	3,702.7200	3.7027	3,727.7900	3.7278	0.677	0	0	0
2018/04/17	2044	01/11/2018	9.13	Put	Bond Future	3,744.1100	3.7441	3,769.4600	3.7695	0.677	0	0	0
2018/04/17	2044	01/11/2018	9.14	Call	Bond Future	4,518.0600	4.5181	4,464.4900	4.4645	(1.186)	0	0	0
2018/04/17	2044	07/02/2019	9.18	Put	Bond Future	4,796.4700	4.7965	4,825.1500	4.8251	0.598	0	0	0
2018/04/17	2044	07/02/2019			Bond Future	9.0964	96.8888	9.1052	96.8058	0.096	0.0000	0.0000	0
2018/04/17	2044	07/02/2019	9.17	Call	Bond Future	5,536.3300	5.5363	5,482.2400	5.4822	(0.977)	0	0	0
2018/04/17	2044	07/02/2019	9.17	Put	Bond Future	4,839.7300	4.8397	4,868.6500	4.8687	0.598	0	0	0
2018/04/17	2044	07/02/2019	9.18	Call	Bond Future	5,587.1300	5.5871	5,532.8000	5.5328	(0.972)	0	0	0
2018/04/17	2044	07/02/2019	9.16	Call	Bond Future	5,485.3800	5.4854	5,431.5200	5.4315	(0.982)	0	0	0
2018/04/17	2044	07/02/2019	9.16	Put	Bond Future	4,882.9900	4.8830	4,912.1400	4.9121	0.597	0	0	0
2018/04/17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	03/05/2018			Bond Future	126.0740	126.0740	124.2056	124.2056	(1.482)	0.0000	0.0000	8,174
2018/04/17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	03/05/2018	127.93	Put	Bond Future	1,856.0100	1.8560	3,724.4300	3.7244	100.669	0	0	0
2018/04/17	2046	03/05/2018	127.95	Put	Bond Future	1,876.0100	1.8760	3,744.4300	3.7444	99.595	0	0	0
2018/04/17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	03/05/2018	127.94	Put	Bond Future	1,866.0100	1.8660	3,734.4300	3.7344	100.129	0	0	0
2018/04/17	2046	02/08/2018	128.78	Put	Bond Future	413.6200	0.4136	2,303.1200	2.3031	456.820	0	0	0
2018/04/17	2046	02/08/2018			Bond Future	128.3664	128.3664	126.4769	126.4769	(1.472)	0.0000	0.0000	2,743
2018/04/17	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	02/08/2018	128.77	Put	Bond Future	403.6200	0.4036	2,293.1200	2.2931	468.138	0	0	0
2018/04/17	2046	02/08/2018	128.79	Put	Bond Future	423.6200	0.4236	2,313.1200	2.3131	446.037	0	0	0
2018/04/17	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2046	01/11/2018			Bond Future	129.0656	129.0656	127.1501	127.1501	(1.484)	0.0000	0.0000	0
2018/04/17	2046	07/02/2019			Bond Future	131.6764	131.6764	129.7187	129.7187	(1.487)	0.0000	0.0000	0
2018/04/17	2050	03/05/2018	135.62	Put	Bond Future	2,093.0400	2.0930	2,679.3800	2.6794	28.014	0	0	0
2018/04/17	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2050	03/05/2018			Bond Future	133.5270	133.5270	132.9406	132.9406	(0.439)	0.0000	0.0000	7,163
2018/04/17	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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2018/04/17	2050	03/05/2018	135.61	Put	Bond Future	2,083.0400	2.0830	2,669.3800	2.6694	28.148	0	0	0
2018/04/17	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2050	03/05/2018	135.63	Put	Bond Future	2,103.0400	2.1030	2,689.3800	2.6894	27.881	0	0	0
2018/04/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2050	02/08/2018	137.54	Put	Bond Future	3,313.2600	3.3133	3,896.3600	3.8964	17.599	0	0	0
2018/04/17	2050	02/08/2018	137.52	Put	Bond Future	3,293.2600	3.2933	3,876.3600	3.8764	17.706	0	0	0
2018/04/17	2050	02/08/2018			Bond Future	134.2267	134.2267	133.6436	133.6436	(0.434)	0.0000	0.0000	2,625
2018/04/17	2050	02/08/2018	137.53	Put	Bond Future	3,303.2600	3.3033	3,886.3600	3.8864	17.652	0	0	0
2018/04/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	2050	01/11/2018			Bond Future	136.6828	136.6828	136.0978	136.0978	(0.428)	0.0000	0.0000	0
2018/04/17	2050	07/02/2019			Bond Future	137.6756	137.6756	137.0752	137.0752	(0.436)	0.0000	0.0000	0
2018/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	AL37	03/05/2018			Index Future	587.7670	587.7670	588.0130	588.0130	0.042	0.0000	0.0000	0
2018/04/17	AL37	02/08/2018			Index Future	598.2700	598.2700	598.5770	598.5770	0.051	0.0000	0.0000	0
2018/04/17	AL37	01/11/2018			Index Future	609.0980	609.0980	609.4540	609.4540	0.058	0.0000	0.0000	0
2018/04/17	AL37	07/02/2019			Index Future	621.2000	621.2000	621.5480	621.5480	0.056	0.0000	0.0000	0
2018/04/17	AL7T	03/05/2018			Index Future	693.9230	693.9230	694.3800	694.3800	0.066	0.0000	0.0000	0
2018/04/17	AL7T	02/08/2018			Index Future	706.3230	706.3230	706.8560	706.8560	0.075	0.0000	0.0000	0
2018/04/17	AL7T	01/11/2018			Index Future	719.1060	719.1060	719.7000	719.7000	0.083	0.0000	0.0000	0
2018/04/17	AL7T	07/02/2019			Index Future	733.3940	733.3940	733.9820	733.9820	0.080	0.0000	0.0000	0
2018/04/17	ALBI	03/05/2018			Index Future	636.1280	636.1280	636.1320	636.1320	0.001	0.0000	0.0000	805
2018/04/17	ALBI	02/08/2018			Index Future	647.4950	647.4950	647.5620	647.5620	0.010	0.0000	0.0000	0
2018/04/17	ALBI	01/11/2018			Index Future	659.2140	659.2140	659.3280	659.3280	0.017	0.0000	0.0000	0
2018/04/17	ALBI	07/02/2019			Index Future	672.3120	672.3120	672.4120	672.4120	0.015	0.0000	0.0000	0
2018/04/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	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
2018/04/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	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
2018/04/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/17	EL28	03/05/2018	133.20	Put	Bond Future	1,131.8400	1.1318	2,512.6500	2.5126	121.997	0	0	0
2018/04/17	EL28	03/05/2018			Bond Future	132.0682	132.0682	130.6874	130.6874	(1.046)	0.0000	0.0000	0
2018/04/17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	03/05/2018	133.19	Put	Bond Future	1,121.8400	1.1218	2,502.6500	2.5026	123.084	0	0	0
2018/04/17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	03/05/2018	133.18	Put	Bond Future	1,111.8400	1.1118	2,492.6500	2.4926	124.191	0	0	0
2018/04/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	02/08/2018			Bond Future	134.4695	134.4695	133.0770	133.0770	(1.036)	0.0000	0.0000	0
2018/04/17	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	02/08/2018	134.93	Put	Bond Future	460.4800	0.4605	1,852.9800	1.8530	302.402	0	0	0
2018/04/17	EL28	02/08/2018	134.95	Put	Bond Future	480.4800	0.4805	1,872.9800	1.8730	289.814	0	0	0
2018/04/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	EL28	02/08/2018	134.94	Put	Bond Future	470.4800	0.4705	1,862.9800	1.8630	295.974	0	0	0
2018/04/17	ES33	03/05/2018	11.22	Call	Bond Future	6,503.1500	6.5032	6,510.3200	6.5103	0.110	0	0	0
2018/04/17	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	03/05/2018			Bond Future	10.1579	80.6312	10.1568	80.6383	(0.011)	0.0000	0.0000	9,466
2018/04/17	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	03/05/2018	11.20	Call	Bond Future	6,388.0800	6.3881	6,395.2500	6.3952	0.112	0	0	0
2018/04/17	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	03/05/2018	11.21	Call	Bond Future	6,445.6500	6.4457	6,452.8200	6.4528	0.111	0	0	0
2018/04/17	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	02/08/2018	11.14	Call	Bond Future	5,455.3900	5.4554	5,470.6700	5.4707	0.280	0	0	0
2018/04/17	ES33	02/08/2018			Bond Future	10.2446	82.0719	10.2422	82.0872	(0.023)	0.0000	0.0000	0
2018/04/17	ES33	02/08/2018	11.15	Call	Bond Future	5,513.1400	5.5131	5,528.4200	5.5284	0.277	0	0	0
2018/04/17	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	02/08/2018	11.16	Call	Bond Future	5,570.8300	5.5708	5,586.1100	5.5861	0.274	0	0	0
2018/04/17	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	ES33	01/11/2018			Bond Future	10.3346	79.7684	10.3312	79.7896	(0.032)	0.0000	0.0000	0
2018/04/17	ES33	07/02/2019			Bond Future	10.4340	81.3531	10.4309	81.3725	(0.030)	0.0000	0.0000	0
2018/04/17	ES42	03/05/2018			Bond Future	10.3122	84.3004	10.3263	84.1933	0.136	0.0000	0.0000	7,957
2018/04/17	ES42	02/08/2018			Bond Future	10.3951	85.8066	10.4085	85.7060	0.129	0.0000	0.0000	0
2018/04/17	ES42	01/11/2018			Bond Future	10.4800	83.0994	10.4930	83.0030	0.124	0.0000	0.0000	0
2018/04/17	ES42	07/02/2019			Bond Future	10.5706	84.7502	10.5843	84.6495	0.131	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
2018/04/17	GOVI	03/05/2018	590.29	Call	GOVI	422,470.0000		42.2470	423,440.0000	42.3440	0.230	0	0	0
2018/04/17	GOVI	03/05/2018	590.27	Call	GOVI	422,670.0000		42.2670	423,640.0000	42.3640	0.229	0	0	0
2018/04/17	GOVI	03/05/2018			GOVI	632.5370		632.5370	632.6340	632.6340	0.015	0.0000	0.0000	474
2018/04/17	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	03/05/2018	590.28	Call	GOVI	422,570.0000		42.2570	423,540.0000	42.3540	0.230	0	0	0
2018/04/17	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	02/08/2018	605.72	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	02/08/2018			GOVI	643.8390		643.8390	644.0000	644.0000	0.025	0.0000	0.0000	0
2018/04/17	GOVI	02/08/2018	605.71	Call	GOVI	381,290.0000		38.1290	382,900.0000	38.2900	0.422	0	0	0
2018/04/17	GOVI	02/08/2018	605.71	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	02/08/2018	605.72	Call	GOVI	381,190.0000		38.1190	382,800.0000	38.2800	0.422	0	0	0
2018/04/17	GOVI	02/08/2018	605.70	Call	GOVI	381,390.0000		38.1390	383,000.0000	38.3000	0.422	0	0	0
2018/04/17	GOVI	02/08/2018	605.70	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	01/11/2018	653.50	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	01/11/2018	653.49	Call	GOVI	20,020.0000		2.0020	22,120.0000	2.2120	10.490	0	0	0
2018/04/17	GOVI	01/11/2018			GOVI	655.4920		655.4920	655.7020	655.7020	0.032	0.0000	0.0000	0
2018/04/17	GOVI	01/11/2018	653.50	Call	GOVI	19,920.0000		1.9920	22,020.0000	2.2020	10.542	0	0	0
2018/04/17	GOVI	01/11/2018	653.49	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	01/11/2018	653.51	Call	GOVI	19,820.0000		1.9820	21,920.0000	2.1920	10.595	0	0	0
2018/04/17	GOVI	01/11/2018	653.51	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	07/02/2019	666.53	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	07/02/2019			GOVI	668.5150		668.5150	668.7130	668.7130	0.030	0.0000	0.0000	0
2018/04/17	GOVI	07/02/2019	666.52	Call	GOVI	19,950.0000		1.9950	21,930.0000	2.1930	9.925	0	0	0
2018/04/17	GOVI	07/02/2019	666.52	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GOVI	07/02/2019	666.53	Call	GOVI	19,850.0000		1.9850	21,830.0000	2.1830	9.975	0	0	0
2018/04/17	GOVI	07/02/2019	666.51	Call	GOVI	20,050.0000		2.0050	22,030.0000	2.2030	9.875	0	0	0
2018/04/17	GOVI	07/02/2019	666.51	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/17	IGOV	03/05/2018			Index Future	261.2280		261.2280	259.6590	259.6590	(0.601)	0.0000	0.0000	1,116
2018/04/17	IGOV	02/08/2018			Index Future	265.9770		265.9770	264.4060	264.4060	(0.591)	0.0000	0.0000	0
2018/04/17	IGOV	01/11/2018			Index Future	270.8440		270.8440	269.2630	269.2630	(0.584)	0.0000	0.0000	0
2018/04/17	IGOV	07/02/2019			Index Future	276.3230		276.3230	274.7030	274.7030	(0.586)	0.0000	0.0000	0
2018/04/17	IS01	21/06/2018			Interest Rate Swap	99.9100		99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/17	IS01	20/09/2018			Interest Rate Swap	100.0200		100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/17	IS01	20/12/2018			Interest Rate Swap	100.4500		100.4500	100.4400	100.4400	(0.010)	0.0000	0.0000	0
2018/04/17	IS01	22/03/2019			Interest Rate Swap	99.4100		99.4100	99.4000	99.4000	(0.010)	0.0000	0.0000	0
2018/04/17	IS01	20/06/2019			Interest Rate Swap	100.0400		100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2018/04/17	IS02	15/06/2018			Interest Rate Swap	98.5900		98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/17	IS02	21/09/2018			Interest Rate Swap	98.4900		98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/17	IS02	21/12/2018			Interest Rate Swap	98.8300		98.8300	98.8200	98.8200	(0.010)	0.0000	0.0000	0
2018/04/17	IS02	15/03/2019			Interest Rate Swap	99.1600		99.1600	99.1500	99.1500	(0.010)	0.0000	0.0000	0
2018/04/17	IS02	21/06/2019			Interest Rate Swap	99.4900		99.4900	99.4700	99.4700	(0.020)	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
2018/04/17	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.7900	99.7900	(0.030)	0.0000	0.0000	0
2018/04/17	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.6600	100.6600	(0.030)	0.0000	0.0000	0
2018/04/17	IS02	23/03/2020			Interest Rate Swap	98.3600	98.3600	98.3200	98.3200	(0.041)	0.0000	0.0000	0
2018/04/17	IS02	22/06/2020			Interest Rate Swap	100.1500	100.1500	100.1100	100.1100	(0.040)	0.0000	0.0000	0
2018/04/17	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.5400	95.5400	(0.073)	0.0000	0.0000	0
2018/04/17	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.6700	94.6700	(0.095)	0.0000	0.0000	0
2018/04/17	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.7800	93.7800	(0.096)	0.0000	0.0000	0
2018/04/17	IS05	21/09/2021			Interest Rate Swap	93.9600	93.9600	93.8500	93.8500	(0.117)	0.0000	0.0000	0
2018/04/17	IS05	21/12/2021			Interest Rate Swap	96.0800	96.0800	95.9600	95.9600	(0.125)	0.0000	0.0000	51
2018/04/17	IS05	15/03/2022			Interest Rate Swap	96.1400	96.1400	96.0100	96.0100	(0.135)	0.0000	0.0000	0
2018/04/17	IS05	21/06/2022			Interest Rate Swap	97.2500	97.2500	97.1200	97.1200	(0.134)	0.0000	0.0000	0
2018/04/17	IS05	20/09/2022			Interest Rate Swap	99.3900	99.3900	99.2500	99.2500	(0.141)	0.0000	0.0000	0
2018/04/17	IS05	20/12/2022			Interest Rate Swap	100.5800	100.5800	100.4300	100.4300	(0.149)	0.0000	0.0000	0
2018/04/17	IS05	22/03/2023			Interest Rate Swap	95.5900	95.5900	95.4300	95.4300	(0.167)	0.0000	0.0000	0
2018/04/17	IS05	20/06/2023			Interest Rate Swap	99.8600	99.8600	99.7000	99.7000	(0.160)	0.0000	0.0000	0
2018/04/17	IS10	17/12/2025			Interest Rate Swap	93.1000	93.1000	92.8800	92.8800	(0.236)	0.0000	0.0000	0
2018/04/17	IS10	16/03/2026			Interest Rate Swap	90.0000	90.0000	89.7900	89.7900	(0.233)	0.0000	0.0000	0
2018/04/17	IS10	15/06/2026			Interest Rate Swap	88.6700	88.6700	88.4400	88.4400	(0.259)	0.0000	0.0000	0
2018/04/17	IS10	21/09/2026			Interest Rate Swap	90.7800	90.7800	90.5500	90.5500	(0.253)	0.0000	0.0000	0
2018/04/17	IS10	21/12/2026			Interest Rate Swap	94.5500	94.5500	94.3100	94.3100	(0.254)	0.0000	0.0000	0
2018/04/17	IS10	15/03/2027			Interest Rate Swap	93.0600	93.0600	92.8000	92.8000	(0.279)	0.0000	0.0000	0
2018/04/17	IS10	21/06/2027			Interest Rate Swap	95.0800	95.0800	94.8300	94.8300	(0.263)	0.0000	0.0000	0
2018/04/17	IS10	20/09/2027			Interest Rate Swap	98.7900	98.7900	98.5400	98.5400	(0.253)	0.0000	0.0000	0
2018/04/17	IS10	20/12/2027			Interest Rate Swap	99.0800	99.0800	98.8400	98.8400	(0.242)	0.0000	0.0000	0
2018/04/17	IS10	22/03/2028			Interest Rate Swap	94.2100	94.2100	93.9700	93.9700	(0.255)	0.0000	0.0000	0
2018/04/17	IS10	20/06/2028			Interest Rate Swap	99.6800	99.6800	99.4500	99.4500	(0.231)	0.0000	0.0000	0
2018/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/17	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/17	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/17	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/17	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/17	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/17	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/17	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/17	R023	03/05/2018	8.27	Call	Bond Future	2,992.3600	2.9924	3,034.8300	3.0348	1.419	0	0	0
2018/04/17	R023	03/05/2018			Bond Future	7.5087	102.3963	7.4980	102.4389	(0.142)	0.0000	0.0000	71,633
2018/04/17	R023	03/05/2018	8.27	Put	Bond Future	0.3200	0.0003	0.1900	0.0002	(40.625)	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
2018/04/17	R023	03/05/2018	8.28	Call	Bond Future	3,030.8900		3.0309	3,073.3800	3.0734	1.402	0	0	0
2018/04/17	R023	03/05/2018	8.29	Put	Bond Future	0.2500		0.0003	0.1500	0.0002	(40.000)	0	0	0
2018/04/17	R023	03/05/2018	8.28	Put	Bond Future	0.2800		0.0003	0.1700	0.0002	(39.286)	0	0	0
2018/04/17	R023	03/05/2018	8.29	Call	Bond Future	3,069.4100		3.0694	3,111.9100	3.1119	1.385	0	0	0
2018/04/17	R023	03/05/2018	9.19	Call	Bond Future	6,464.2600		6.4643	6,506.8600	6.5069	0.659	0	0	0
2018/04/17	R023	03/05/2018	9.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/17	R023	02/08/2018	10.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R023	02/08/2018			Bond Future	7.5228		104.2258	7.5088	104.2794	(0.186)	0.0000	0.0000	16,296
2018/04/17	R023	02/08/2018	10.40	Call	Bond Future	10,308.4500		10.3085	10,361.9800	10.3620	0.519	0	0	0
2018/04/17	R023	02/08/2018	10.41	Call	Bond Future	10,341.9600		10.3420	10,395.4900	10.3955	0.518	0	0	0
2018/04/17	R023	02/08/2018	10.39	Call	Bond Future	10,274.9200		10.2749	10,328.4500	10.3285	0.521	0	0	0
2018/04/17	R023	02/08/2018	10.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R023	02/08/2018	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R023	01/11/2018	10.57	Put	Bond Future	0.5500		0.0006	0.5000	0.0005	(9.091)	0	0	0
2018/04/17	R023	01/11/2018	10.58	Call	Bond Future	10,379.6800		10.3797	10,441.3000	10.4413	0.594	0	0	0
2018/04/17	R023	01/11/2018			Bond Future	7.5383		102.1854	7.5214	102.2471	(0.224)	0.0000	0.0000	0
2018/04/17	R023	01/11/2018	10.59	Call	Bond Future	10,411.5600		10.4116	10,473.1800	10.4732	0.592	0	0	0
2018/04/17	R023	01/11/2018	10.59	Put	Bond Future	0.5100		0.0005	0.4600	0.0005	(9.804)	0	0	0
2018/04/17	R023	01/11/2018	10.57	Call	Bond Future	10,347.7900		10.3478	10,409.4100	10.4094	0.595	0	0	0
2018/04/17	R023	01/11/2018	10.58	Put	Bond Future	0.5300		0.0005	0.4800	0.0005	(9.434)	0	0	0
2018/04/17	R023	07/02/2019	10.59	Call	Bond Future	9,849.2800		9.8493	9,908.9200	9.9089	0.606	0	0	0
2018/04/17	R023	07/02/2019			Bond Future	7.5492		104.2155	7.5317	104.2756	(0.231)	0.0000	0.0000	0
2018/04/17	R023	07/02/2019	10.57	Call	Bond Future	9,788.9200		9.7889	9,848.5400	9.8485	0.609	0	0	0
2018/04/17	R023	07/02/2019	10.57	Put	Bond Future	8.4800		0.0085	7.9900	0.0080	(5.778)	0	0	0
2018/04/17	R023	07/02/2019	10.59	Put	Bond Future	8.0700		0.0081	7.6000	0.0076	(5.824)	0	0	0
2018/04/17	R023	07/02/2019	10.58	Call	Bond Future	9,819.1000		9.8191	9,878.7300	9.8787	0.607	0	0	0
2018/04/17	R023	07/02/2019	10.58	Put	Bond Future	8.2700		0.0083	7.7900	0.0078	(5.804)	0	0	0
2018/04/17	R035	03/05/2018	9.91	Put	Bond Future	0.7900		0.0008	0.5300	0.0005	(32.911)	0	0	0
2018/04/17	R035	03/05/2018	8.75	Put	Bond Future	1,395.8100		1.3958	1,356.7400	1.3567	(2.799)	0	0	0
2018/04/17	R035	03/05/2018			Bond Future	8.7891		102.3891	8.7885	102.3946	(0.007)	0.0000	0.0000	78,610
2018/04/17	R035	03/05/2018	9.90	Call	Bond Future	9,064.8700		9.0649	9,070.1200	9.0701	0.058	0	0	0
2018/04/17	R035	03/05/2018	9.90	Put	Bond Future	0.8600		0.0009	0.5900	0.0006	(31.395)	0	0	0
2018/04/17	R035	03/05/2018	8.75	Call	Bond Future	1,053.0400		1.0530	1,019.4900	1.0195	(3.186)	0	0	1,000
2018/04/17	R035	03/05/2018	9.25	Call	Bond Future	4,044.4700		4.0445	4,035.2200	4.0352	(0.229)	0	0	0
2018/04/17	R035	03/05/2018	9.25	Put	Bond Future	128.3400		0.1283	113.5700	0.1136	(11.508)	0	0	1,000
2018/04/17	R035	03/05/2018	9.91	Call	Bond Future	9,140.7600		9.1408	9,146.0200	9.1460	0.058	0	0	0
2018/04/17	R035	03/05/2018	9.89	Call	Bond Future	8,988.9100		8.9889	8,994.1300	8.9941	0.058	0	0	0
2018/04/17	R035	03/05/2018	9.89	Put	Bond Future	0.9500		0.0010	0.6500	0.0007	(31.579)	0	0	0
2018/04/17	R035	02/08/2018	9.42	Call	Bond Future	6,225.5300		6.2255	6,224.9300	6.2249	(0.010)	0	0	0
2018/04/17	R035	02/08/2018			Bond Future	8.8320		104.2186	8.8301	104.2343	(0.021)	0.0000	0.0000	5,691
2018/04/17	R035	02/08/2018	9.42	Put	Bond Future	1,327.7400		1.3277	1,311.4100	1.3114	(1.230)	0	0	0
2018/04/17	R035	02/08/2018	9.44	Put	Bond Future	1,285.1500		1.2851	1,269.0700	1.2691	(1.251)	0	0	0
2018/04/17	R035	02/08/2018	9.43	Call	Bond Future	6,284.2000		6.2842	6,283.7300	6.2837	(0.007)	0	0	0
2018/04/17	R035	02/08/2018	9.44	Call	Bond Future	6,343.2400		6.3432	6,342.8900	6.3429	(0.006)	0	0	0
2018/04/17	R035	02/08/2018	9.43	Put	Bond Future	1,306.2100		1.3062	1,290.0100	1.2900	(1.240)	0	0	0
2018/04/17	R035	01/11/2018	8.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R035	01/11/2018	8.93	Call	Bond Future	455.7500		0.4558	478.8800	0.4789	5.075	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
2018/04/17	R035	01/11/2018			Bond Future	8.8764	101.6080	8.8737	101.6311	(0.031)	0.0000	0.0000	0
2018/04/17	R035	01/11/2018	8.94	Call	Bond Future	540.4900	0.5405	563.6200	0.5636	4.279	0	0	0
2018/04/17	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R035	01/11/2018	8.92	Call	Bond Future	370.9100	0.3709	394.0400	0.3940	6.236	0	0	0
2018/04/17	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R035	07/02/2019	8.98	Call	Bond Future	472.8300	0.4728	493.6300	0.4936	4.399	0	0	0
2018/04/17	R035	07/02/2019			Bond Future	8.9237	103.6266	8.9212	103.6474	(0.028)	0.0000	0.0000	0
2018/04/17	R035	07/02/2019	8.96	Call	Bond Future	305.3800	0.3054	326.1800	0.3262	6.811	0	0	0
2018/04/17	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R035	07/02/2019	8.97	Call	Bond Future	389.1600	0.3892	409.9600	0.4100	5.345	0	0	0
2018/04/17	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R186	03/05/2018	8.92	Call	Bond Future	5,435.2500	5.4352	5,507.0700	5.5071	1.321	0	0	0
2018/04/17	R186	03/05/2018	8.91	Put	Bond Future	0.8100	0.0008	0.4900	0.0005	(39.506)	0	0	0
2018/04/17	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R186	03/05/2018	8.69	Call	Bond Future	3,982.1100	3.9821	4,052.0600	4.0521	1.757	0	0	0
2018/04/17	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/17	R186	03/05/2018	8.40	Put	Bond Future	85.1600	0.0852	69.4200	0.0694	(18.483)	0	0	3,500
2018/04/17	R186	03/05/2018	8.00	Put	Bond Future	948.0000	0.9480	884.8600	0.8849	(6.660)	0	0	0
2018/04/17	R186	03/05/2018	8.45	Put	Bond Future	57.8400	0.0578	46.0500	0.0461	(20.384)	0	0	0
2018/04/17	R186	03/05/2018	8.50	Call	Bond Future	2,788.3200	2.7883	2,851.8100	2,8518	2.277	0	0	0
2018/04/17	R186	03/05/2018	8.25	Call	Bond Future	1,353.3500	1.3534	1,393.2300	1.3932	2.947	0	0	0
2018/04/17	R186	03/05/2018	7.85	Call	Bond Future	122.9400	0.1229	123.2500	0.1232	0.252	0	0	500
2018/04/17	R186	03/05/2018	8.35	Put	Bond Future	123.1400	0.1231	102.6300	0.1026	(16.656)	0	0	500
2018/04/17	R186	03/05/2018			Bond Future	8.0834	118.7596	8.0726	118.8317	(0.133)	0.0000	0.0000	181,875
2018/04/17	R186	03/05/2018	8.93	Call	Bond Future	5,498.0600	5.4981	5,569.9100	5.5699	1.307	0	0	0
2018/04/17	R186	03/05/2018	8.93	Put	Bond Future	0.6500	0.0007	0.3900	0.0004	(40.000)	0	0	0
2018/04/17	R186	03/05/2018	9.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R186	03/05/2018	9.30	Call	Bond Future	7,790.9200	7.7909	7,863.0200	7.8630	0.925	0	0	1,093
2018/04/17	R186	03/05/2018	10.14	Call	Bond Future	12,765.8100	12.7658	12,837.9200	12.8379	0.565	0	0	0
2018/04/17	R186	03/05/2018	7.85	Put	Bond Future	1,701.6900	1.7017	1,629.8900	1.6299	(4.219)	0	0	0
2018/04/17	R186	03/05/2018	8.92	Put	Bond Future	0.7300	0.0007	0.4400	0.0004	(39.726)	0	0	0
2018/04/17	R186	03/05/2018	8.91	Call	Bond Future	5,372.4000	5.3724	5,444.1900	5.4442	1.336	0	0	0
2018/04/17	R186	03/05/2018	8.69	Put	Bond Future	7.2000	0.0072	5.0400	0.0050	(30.000)	0	0	0
2018/04/17	R186	03/05/2018	9.72	Call	Bond Future	10,317.7200	10.3177	10,389.8300	10.3898	0.699	0	0	0
2018/04/17	R186	03/05/2018	9.19	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/17	R186	03/05/2018	8.40	Call	Bond Future	2,182.8800	2.1829	2,239.2500	2.2393	2.582	0	0	0
2018/04/17	R186	03/05/2018	8.00	Call	Bond Future	387.3200	0.3873	396.2900	0.3963	2.316	0	0	0
2018/04/17	R186	03/05/2018	8.45	Call	Bond Future	2,482.1800	2.4822	2,542.5000	2.5425	2.430	0	0	0
2018/04/17	R186	03/05/2018	8.70	Put	Bond Future	6.5500	0.0066	4.5600	0.0046	(30.382)	0	0	0
2018/04/17	R186	03/05/2018	8.50	Put	Bond Future	38.6000	0.0386	29.9800	0.0300	(22.332)	0	0	3,500
2018/04/17	R186	03/05/2018	8.25	Put	Bond Future	243.0100	0.2430	210.7800	0.2108	(13.263)	0	0	3,500
2018/04/17	R186	03/05/2018	8.35	Call	Bond Future	1,892.9900	1.8930	1,944.5900	1.9446	2.726	0	0	0
2018/04/17	R186	03/05/2018	9.75	Call	Bond Future	10,495.1600	10.4952	10,567.2700	10.5673	0.687	0	0	0
2018/04/17	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/17	R186	03/05/2018	9.19	Call	Bond Future	7,115.8000	7.1158	7,187.8900	7.1879	1.013	0	0	0
2018/04/17	R186	03/05/2018	8.85	Call	Bond Future	4,994.5000	4.9945	5,066.0500	5.0661	1.433	0	0	0

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2018/04/17	R186	03/05/2018	8.85	Put	Bond Future		1.5100	0.0015	0.9500	0.0010	(37.086)	0	0	4,745
2018/04/17	R186	03/05/2018	8.70	Call	Bond Future	4,045.4500		4.0455	4,115.5700	4.1156	1.733	0	0	0
2018/04/17	R186	02/08/2018	8.48	Put	Bond Future	891.4400		0.8914	859.0000	0.8590	(3.639)	0	0	0
2018/04/17	R186	02/08/2018	8.25	Call	Bond Future	2,226.8400		2.2268	2,268.5800	2.2686	1.874	0	0	3,020
2018/04/17	R186	02/08/2018			Bond Future	8.1203	115.5832		8.1074	115.6681	(0.160)	0.0000	0.0000	643
2018/04/17	R186	02/08/2018	8.47	Call	Bond Future	3,165.5500		3.1656	3,217.5700	3.2176	1.643	0	0	0
2018/04/17	R186	02/08/2018	8.47	Put	Bond Future	909.3100		0.9093	876.4300	0.8764	(3.616)	0	0	0
2018/04/17	R186	02/08/2018	8.48	Call	Bond Future	3,211.3400		3.2113	3,263.8000	3.2638	1.634	0	0	0
2018/04/17	R186	02/08/2018	8.25	Put	Bond Future	1,383.3100		1.3833	1,340.1500	1.3401	(3.120)	0	0	0
2018/04/17	R186	02/08/2018	7.50	Put	Bond Future	4,483.8100		4.4838	4,408.0600	4.4081	(1.689)	0	0	0
2018/04/17	R186	02/08/2018	8.46	Call	Bond Future	3,119.7900		3.1198	3,171.3700	3.1714	1.653	0	0	0
2018/04/17	R186	02/08/2018	8.46	Put	Bond Future	927.2600		0.9273	893.9400	0.8939	(3.593)	0	0	0
2018/04/17	R186	02/08/2018	7.50	Call	Bond Future	332.7900		0.3328	341.9400	0.3419	2.749	0	0	3,020
2018/04/17	R186	01/11/2018	7.96	Put	Bond Future	3,055.0100		3.0550	2,995.1900	2.9952	(1.958)	0	0	0
2018/04/17	R186	01/11/2018	8.54	Put	Bond Future	1,477.2300		1.4772	1,439.5000	1.4395	(2.554)	0	0	0
2018/04/17	R186	01/11/2018	9.14	Call	Bond Future	6,705.2000		6.7052	6,779.3500	6.7793	1.106	0	0	0
2018/04/17	R186	01/11/2018			Bond Future	8.1546	117.6749		8.1398	117.7695	(0.182)	0.0000	0.0000	0
2018/04/17	R186	01/11/2018	8.46	Put	Bond Future	1,640.6300		1.6406	1,600.0800	1.6001	(2.472)	0	0	0
2018/04/17	R186	01/11/2018	8.46	Call	Bond Future	3,564.5700		3.5646	3,618.6700	3.6187	1.518	0	0	5,000
2018/04/17	R186	01/11/2018	8.53	Call	Bond Future	3,855.7200		3.8557	3,912.2900	3.9123	1.467	0	0	0
2018/04/17	R186	01/11/2018	8.53	Put	Bond Future	1,496.7700		1.4968	1,458.6900	1.4587	(2.544)	0	0	0
2018/04/17	R186	01/11/2018	7.96	Call	Bond Future	1,806.4400		1.8064	1,841.2700	1.8413	1.928	0	0	5,000
2018/04/17	R186	01/11/2018	8.54	Call	Bond Future	3,898.1400		3.8981	3,955.0600	3.9551	1.460	0	0	0
2018/04/17	R186	01/11/2018	9.14	Put	Bond Future	647.5800		0.6476	627.0800	0.6271	(3.166)	0	0	5,000
2018/04/17	R186	01/11/2018	8.52	Call	Bond Future	3,813.4700		3.8135	3,869.7000	3.8697	1.475	0	0	0
2018/04/17	R186	01/11/2018	8.52	Put	Bond Future	1,516.5300		1.5165	1,478.1100	1.4781	(2.533)	0	0	0
2018/04/17	R186	07/02/2019	8.20	Call	Bond Future	3,096.9600		3.0970	3,140.2200	3.1402	1.397	0	0	0
2018/04/17	R186	07/02/2019	8.21	Put	Bond Future	2,997.5700		2.9976	2,947.9100	2.9479	(1.657)	0	0	0
2018/04/17	R186	07/02/2019			Bond Future	8.1886	114.7063		8.1735	114.7995	(0.184)	0.0000	0.0000	0
2018/04/17	R186	07/02/2019	8.20	Put	Bond Future	3,026.1000		3.0261	2,976.1400	2.9761	(1.651)	0	0	0
2018/04/17	R186	07/02/2019	8.21	Call	Bond Future	3,130.2600		3.1303	3,173.8200	3.1738	1.392	0	0	0
2018/04/17	R186	07/02/2019	8.22	Call	Bond Future	3,163.7300		3.1637	3,207.5900	3.2076	1.386	0	0	0
2018/04/17	R186	07/02/2019	8.22	Put	Bond Future	2,969.2500		2.9693	2,919.8900	2.9199	(1.662)	0	0	0
2018/04/17	R197	03/05/2018	304.46	Call	Bond Future	4,259.4900		4.2595	2,902.9700	2.9030	(31.847)	0	0	0
2018/04/17	R197	03/05/2018			Bond Future	308.7195	308.7195		307.3630	307.3630	(0.439)	0.0000	0.0000	2,388
2018/04/17	R197	03/05/2018	304.44	Call	Bond Future	4,279.4900		4.2795	2,922.9700	2.9230	(31.698)	0	0	0
2018/04/17	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R197	03/05/2018	304.45	Call	Bond Future	4,269.4900		4.2695	2,912.9700	2.9130	(31.772)	0	0	0
2018/04/17	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R197	02/08/2018			Bond Future	307.1688	307.1688		305.8188	305.8188	(0.440)	0.0000	0.0000	1,400
2018/04/17	R197	01/11/2018			Bond Future	312.7890	312.7890		311.4348	311.4348	(0.433)	0.0000	0.0000	0
2018/04/17	R197	07/02/2019			Bond Future	311.7570	311.7570		310.3670	310.3670	(0.446)	0.0000	0.0000	0
2018/04/17	R202	03/05/2018	247.48	Put	Bond Future	502.4500		0.5024	1,670.0600	1.6701	232.383	0	0	0
2018/04/17	R202	03/05/2018	247.47	Call	Bond Future	1,740.2100		1.7402	489.7100	0.4897	(71.859)	0	0	0
2018/04/17	R202	03/05/2018			Bond Future	248.7109	248.7109		246.2965	246.2965	(0.971)	0.0000	0.0000	21,402

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
2018/04/17	R202	03/05/2018	247.48	Call	Bond Future	1,733.3400	1.7333	486.6000	0.4866	(71.927)	0	0	0
2018/04/17	R202	03/05/2018	247.47	Put	Bond Future	499.3200	0.4993	1,663.1700	1.6632	233.087	0	0	0
2018/04/17	R202	03/05/2018	247.49	Call	Bond Future	1,726.4800	1.7265	483.5000	0.4835	(71.995)	0	0	0
2018/04/17	R202	03/05/2018	247.49	Put	Bond Future	505.5900	0.5056	1,676.9600	1.6770	231.684	0	0	0
2018/04/17	R202	02/08/2018			Bond Future	249.4281	249.4281	246.9950	246.9950	(0.975)	0.0000	0.0000	1,816
2018/04/17	R202	01/11/2018			Bond Future	253.9919	253.9919	251.5308	251.5308	(0.969)	0.0000	0.0000	0
2018/04/17	R202	07/02/2019			Bond Future	255.2208	255.2208	252.7032	252.7032	(0.986)	0.0000	0.0000	0
2018/04/17	R204	03/05/2018	7.10	Put	Bond Future	0.2600	0.0003	0.1800	0.0002	(30.769)	0	0	0
2018/04/17	R204	03/05/2018			Bond Future	6.7708	103.7560	6.7647	103.7596	(0.089)	0.0000	0.0000	21,647
2018/04/17	R204	03/05/2018	7.09	Call	Bond Future	192.7600	0.1928	196.3200	0.1963	1.847	0	0	0
2018/04/17	R204	03/05/2018	7.09	Put	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	0
2018/04/17	R204	03/05/2018	7.10	Call	Bond Future	198.7300	0.1987	202.3000	0.2023	1.796	0	0	0
2018/04/17	R204	03/05/2018	7.08	Call	Bond Future	186.8100	0.1868	190.3400	0.1903	1.890	0	0	0
2018/04/17	R204	03/05/2018	7.08	Put	Bond Future	0.3800	0.0004	0.2600	0.0003	(31.579)	0	0	0
2018/04/17	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R204	02/08/2018			Bond Future	8.9800	8.9800	6.3755	101.5868	(29.003)	0.0000	0.0000	0
2018/04/17	R204	02/08/2018	8.98	Call	Bond Future	0.0000	0.0000	953.9200	0.9539	100.000	0	0	0
2018/04/17	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R204	02/08/2018	8.99	Call	Bond Future	0.0000	0.0000	957.5500	0.9575	100.000	0	0	0
2018/04/17	R204	02/08/2018	8.97	Call	Bond Future	0.0000	0.0000	950.3000	0.9503	100.000	0	0	0
2018/04/17	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R207	03/05/2018	7.57	Call	Bond Future	1,018.0000	1.0180	1,035.0600	1.0351	1.676	0	0	0
2018/04/17	R207	03/05/2018	7.56	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R207	03/05/2018			Bond Future	6.9193	102.7670	6.9085	102.7841	(0.157)	0.0000	0.0000	22,185
2018/04/17	R207	03/05/2018	7.58	Call	Bond Future	1,033.5400	1.0335	1,050.6000	1.0506	1.651	0	0	0
2018/04/17	R207	03/05/2018	7.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R207	03/05/2018	7.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R207	03/05/2018	7.56	Call	Bond Future	1,002.4600	1.0025	1,019.5200	1.0195	1.702	0	0	0
2018/04/17	R207	02/08/2018	6.86	Put	Bond Future	217.3000	0.2173	202.6800	0.2027	(6.728)	0	0	0
2018/04/17	R207	02/08/2018	6.85	Call	Bond Future	200.1600	0.2002	212.7500	0.2127	6.290	0	0	0
2018/04/17	R207	02/08/2018			Bond Future	6.8673	100.9619	6.8470	100.9894	(0.296)	0.0000	0.0000	0
2018/04/17	R207	02/08/2018	6.86	Call	Bond Future	207.4000	0.2074	220.2700	0.2203	6.205	0	0	0
2018/04/17	R207	02/08/2018	6.85	Put	Bond Future	223.5900	0.2236	208.6900	0.2087	(6.664)	0	0	0
2018/04/17	R207	02/08/2018	6.87	Call	Bond Future	214.7700	0.2148	227.9200	0.2279	6.123	0	0	0
2018/04/17	R207	02/08/2018	6.87	Put	Bond Future	211.1500	0.2111	196.8100	0.1968	(6.791)	0	0	0
2018/04/17	R207	01/11/2018	6.76	Put	Bond Future	267.1800	0.2672	249.4600	0.2495	(6.632)	0	0	0
2018/04/17	R207	01/11/2018			Bond Future	6.7549	102.7890	6.7238	102.8241	(0.459)	0.0000	0.0000	0
2018/04/17	R207	01/11/2018	6.75	Call	Bond Future	266.7500	0.2668	283.9400	0.2839	6.444	0	0	0
2018/04/17	R207	01/11/2018	6.75	Put	Bond Future	272.2500	0.2723	254.3000	0.2543	(6.593)	0	0	0
2018/04/17	R207	01/11/2018	6.76	Call	Bond Future	273.0000	0.2730	290.4200	0.2904	6.381	0	0	0
2018/04/17	R207	01/11/2018	6.74	Call	Bond Future	260.5700	0.2606	277.5300	0.2775	6.509	0	0	0
2018/04/17	R207	01/11/2018	6.74	Put	Bond Future	277.3900	0.2774	259.2100	0.2592	(6.554)	0	0	0
2018/04/17	R207	07/02/2019	6.52	Call	Bond Future	277.3600	0.2774	293.5500	0.2936	5.837	0	0	0
2018/04/17	R207	07/02/2019	6.51	Put	Bond Future	292.7700	0.2928	275.7500	0.2757	(5.813)	0	0	0
2018/04/17	R207	07/02/2019			Bond Future	6.5327	101.1855	6.4954	101.2185	(0.570)	0.0000	0.0000	0
2018/04/17	R207	07/02/2019	6.53	Call	Bond Future	282.4800	0.2825	298.8300	0.2988	5.788	0	0	0

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2018/04/17	R207	07/02/2019	6.53	Put	Bond Future	284.8600	0.2849	268.1700	0.2682	(5.859)	0	0	0
2018/04/17	R207	07/02/2019	6.52	Put	Bond Future	288.6100	0.2886	271.7600	0.2718	(5.838)	0	0	0
2018/04/17	R207	07/02/2019	6.51	Call	Bond Future	272.6500	0.2727	288.6700	0.2887	5.876	0	0	0
2018/04/17	R208	03/05/2018	7.77	Call	Bond Future	1,573.0100	1.5730	1,600.1900	1.6002	1.728	0	0	0
2018/04/17	R208	03/05/2018			Bond Future	7.1495	99.6625	7.1388	99.6898	(0.149)	0.0000	0.0000	36,094
2018/04/17	R208	03/05/2018	7.77	Put	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	0
2018/04/17	R208	03/05/2018	7.78	Call	Bond Future	1,598.0700	1.5981	1,625.2700	1.6253	1.702	0	0	0
2018/04/17	R208	03/05/2018	7.79	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2018/04/17	R208	03/05/2018	7.78	Put	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2018/04/17	R208	03/05/2018	7.79	Call	Bond Future	1,623.1300	1.6231	1,650.3300	1.6503	1.676	0	0	0
2018/04/17	R208	02/08/2018	7.14	Call	Bond Future	435.1100	0.4351	452.2900	0.4523	3.948	0	0	0
2018/04/17	R208	02/08/2018	7.12	Call	Bond Future	409.9700	0.4100	426.5000	0.4265	4.032	0	0	0
2018/04/17	R208	02/08/2018			Bond Future	7.1390	101.4433	7.1230	101.4809	(0.223)	0.0000	0.0000	1,721
2018/04/17	R208	02/08/2018	7.12	Put	Bond Future	454.7900	0.4548	433.6800	0.4337	(4.642)	0	0	0
2018/04/17	R208	02/08/2018	7.14	Put	Bond Future	432.6800	0.4327	412.2200	0.4122	(4.729)	0	0	0
2018/04/17	R208	02/08/2018	7.13	Call	Bond Future	422.3300	0.4223	439.1900	0.4392	3.992	0	0	0
2018/04/17	R208	02/08/2018	7.13	Put	Bond Future	443.5200	0.4435	422.7400	0.4227	(4.685)	0	0	0
2018/04/17	R208	01/11/2018	7.11	Put	Bond Future	597.7400	0.5977	573.7700	0.5738	(4.010)	0	0	0
2018/04/17	R208	01/11/2018			Bond Future	7.1175	99.8794	7.0964	99.9248	(0.295)	0.0000	0.0000	0
2018/04/17	R208	01/11/2018	7.11	Call	Bond Future	581.6300	0.5816	603.0700	0.6031	3.686	0	0	0
2018/04/17	R208	01/11/2018	7.12	Call	Bond Future	593.8100	0.5938	615.5100	0.6155	3.654	0	0	0
2018/04/17	R208	01/11/2018	7.10	Put	Bond Future	607.5900	0.6076	583.3600	0.5834	(3.988)	0	0	0
2018/04/17	R208	01/11/2018	7.12	Put	Bond Future	588.3200	0.5883	564.6100	0.5646	(4.030)	0	0	0
2018/04/17	R208	01/11/2018	7.10	Call	Bond Future	569.8700	0.5699	591.0500	0.5910	3.717	0	0	0
2018/04/17	R208	07/02/2019	7.07	Call	Bond Future	682.0600	0.6821	702.9900	0.7030	3.069	0	0	0
2018/04/17	R208	07/02/2019	7.08	Put	Bond Future	679.9600	0.6800	657.5200	0.6575	(3.300)	0	0	0
2018/04/17	R208	07/02/2019	7.06	Put	Bond Future	696.9700	0.6970	674.1400	0.6741	(3.276)	0	0	0
2018/04/17	R208	07/02/2019			Bond Future	7.0732	101.8636	7.0507	101.9072	(0.318)	0.0000	0.0000	0
2018/04/17	R208	07/02/2019	7.07	Put	Bond Future	688.2400	0.6882	665.6000	0.6656	(3.290)	0	0	0
2018/04/17	R208	07/02/2019	7.08	Call	Bond Future	693.1600	0.6932	714.2900	0.7143	3.048	0	0	0
2018/04/17	R208	07/02/2019	7.06	Call	Bond Future	671.4000	0.6714	692.1400	0.6921	3.089	0	0	0
2018/04/17	R209	03/05/2018	9.85	Put	Bond Future	0.3200	0.0003	0.2100	0.0002	(34.375)	0	0	0
2018/04/17	R209	03/05/2018	10.00	Call	Bond Future	8,051.0200	8.0510	8,055.2800	8.0553	0.053	0	0	0
2018/04/17	R209	03/05/2018	10.73	Call	Bond Future	12,412.8800	12.4129	12,417.1600	12.4172	0.034	0	0	0
2018/04/17	R209	03/05/2018	9.75	Call	Bond Future	6,455.7100	6.4557	6,459.7400	6.4597	0.062	0	0	435
2018/04/17	R209	03/05/2018	9.77	Call	Bond Future	6,585.2700	6.5853	6,589.3400	6.5893	0.062	0	0	0
2018/04/17	R209	03/05/2018	9.30	Call	Bond Future	3,477.5000	3.4775	3,476.1400	3.4761	(0.039)	0	0	0
2018/04/17	R209	03/05/2018			Bond Future	8.8186	77.7280	8.8180	77.7322	(0.007)	0.0000	0.0000	88,193
2018/04/17	R209	03/05/2018	9.85	Call	Bond Future	7,100.1900	7.1002	7,104.3600	7.1044	0.059	0	0	0
2018/04/17	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/17	R209	03/05/2018	10.22	Call	Bond Future	9,411.1800	9.4112	9,415.4600	9.4155	0.045	0	0	0
2018/04/17	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/17	R209	03/05/2018	9.75	Put	Bond Future	0.8200	0.0008	0.5700	0.0006	(30.488)	0	0	0
2018/04/17	R209	03/05/2018	9.86	Call	Bond Future	7,164.1800	7.1642	7,168.3500	7.1684	0.058	0	0	0
2018/04/17	R209	03/05/2018	10.00	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	11,067
2018/04/17	R209	03/05/2018	9.47	Put	Bond Future	9.6400	0.0096	7.6300	0.0076	(20.851)	0	0	250

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
2018/04/17	R209	03/05/2018	9.77	Put	Bond Future	0.6800	0.0007	0.4700	0.0005	(30.882)	0	0	250
2018/04/17	R209	03/05/2018	9.30	Put	Bond Future	37.3000	0.0373	31.6600	0.0317	(15.121)	0	0	0
2018/04/17	R209	03/05/2018	8.95	Put	Bond Future	380.7700	0.3808	359.3400	0.3593	(5.628)	0	0	0
2018/04/17	R209	03/05/2018	9.86	Put	Bond Future	0.3000	0.0003	0.1900	0.0002	(36.667)	0	0	0
2018/04/17	R209	03/05/2018	9.84	Call	Bond Future	7,036.1300	7.0361	7,040.2900	7.0403	0.059	0	0	0
2018/04/17	R209	03/05/2018	9.84	Put	Bond Future	0.3600	0.0004	0.2400	0.0002	(33.333)	0	0	0
2018/04/17	R209	03/05/2018	9.19	Put	Bond Future	83.2900	0.0833	73.5300	0.0735	(11.718)	0	0	0
2018/04/17	R209	03/05/2018	9.19	Call	Bond Future	2,757.6200	2.7576	2,752.1400	2.7521	(0.199)	0	0	250
2018/04/17	R209	03/05/2018	9.47	Call	Bond Future	4,610.7500	4.6107	4,613.0200	4.6130	0.049	0	0	0
2018/04/17	R209	03/05/2018	8.95	Call	Bond Future	1,342.9500	1.3429	1,325.8000	1.3258	(1.277)	0	0	0
2018/04/17	R209	02/08/2018	9.66	Call	Bond Future	6,046.4100	6.0464	6,050.1600	6.0502	0.062	0	0	435
2018/04/17	R209	02/08/2018	8.49	Call	Bond Future	943.9400	0.9439	939.4900	0.9395	(0.471)	0	0	500
2018/04/17	R209	02/08/2018	8.46	Put	Bond Future	3,875.9100	3.8759	3,859.3500	3.8594	(0.427)	0	0	0
2018/04/17	R209	02/08/2018	8.96	Put	Bond Future	1,773.6800	1.7737	1,758.7000	1.7587	(0.845)	0	0	0
2018/04/17	R209	02/08/2018	10.38	Call	Bond Future	10,136.5600	10.1366	10,146.0900	10.1461	0.094	0	0	0
2018/04/17	R209	02/08/2018	9.21	Call	Bond Future	3,654.1600	3.6542	3,653.4800	3.6535	(0.019)	0	0	0
2018/04/17	R209	02/08/2018	10.39	Put	Bond Future	86.2300	0.0862	83.6500	0.0837	(2.992)	0	0	0
2018/04/17	R209	02/08/2018			Bond Future	8.8590	79.1167	8.8574	79.1289	(0.019)	0.0000	0.0000	833
2018/04/17	R209	02/08/2018	9.43	Call	Bond Future	4,785.5100	4.7855	4,787.0100	4.7870	0.031	0	0	0
2018/04/17	R209	02/08/2018	9.43	Put	Bond Future	767.3000	0.7673	756.6500	0.7567	(1.388)	0	0	5,000
2018/04/17	R209	02/08/2018	10.84	Call	Bond Future	12,724.0600	12.7241	12,735.3100	12.7353	0.088	0	0	0
2018/04/17	R209	02/08/2018	10.84	Put	Bond Future	22.0500	0.0221	21.1500	0.0212	(4.082)	0	0	435
2018/04/17	R209	02/08/2018	10.21	Call	Bond Future	9,166.5900	9.1666	9,175.0400	9.1750	0.092	0	0	0
2018/04/17	R209	02/08/2018	10.21	Put	Bond Future	141.6700	0.1417	137.9700	0.1380	(2.612)	0	0	435
2018/04/17	R209	02/08/2018	8.49	Put	Bond Future	3,715.0100	3.7150	3,698.4100	3.6984	(0.447)	0	0	0
2018/04/17	R209	02/08/2018	8.96	Call	Bond Future	2,507.3900	2.5074	2,504.5600	2.5046	(0.113)	0	0	5,000
2018/04/17	R209	02/08/2018	9.21	Put	Bond Future	1,146.9900	1.1470	1,134.1600	1.1342	(1.119)	0	0	500
2018/04/17	R209	02/08/2018	8.83	Call	Bond Future	1,990.7500	1.9907	1,987.0800	1.9871	(0.184)	0	0	0
2018/04/17	R209	02/08/2018	8.83	Put	Bond Future	2,203.7000	2.2037	2,187.8800	2.1879	(0.718)	0	0	500
2018/04/17	R209	02/08/2018	9.66	Put	Bond Future	496.3500	0.4963	487.9500	0.4880	(1.692)	0	0	0
2018/04/17	R209	02/08/2018	8.46	Call	Bond Future	873.2600	0.8733	868.8500	0.8689	(0.505)	0	0	5,000
2018/04/17	R209	02/08/2018	10.38	Put	Bond Future	88.7000	0.0887	86.0800	0.0861	(2.954)	0	0	0
2018/04/17	R209	02/08/2018	10.39	Call	Bond Future	10,193.5400	10.1935	10,203.1100	10.2031	0.094	0	0	0
2018/04/17	R209	02/08/2018	10.40	Call	Bond Future	10,250.4900	10.2505	10,260.1200	10.2601	0.094	0	0	0
2018/04/17	R209	02/08/2018	10.40	Put	Bond Future	83.8100	0.0838	81.2900	0.0813	(3.007)	0	0	0
2018/04/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R209	01/11/2018	9.34	Put	Bond Future	1,743.2500	1.7432	1,730.4100	1.7304	(0.737)	0	0	0
2018/04/17	R209	01/11/2018	1,016.00	Call	Bond Future	76,512.6900	76.5127	76,530.6000	76.5306	0.023	0	0	0
2018/04/17	R209	01/11/2018	9.97	Call	Bond Future	8,021.0300	8.0210	8,030.6000	8.0306	0.119	0	0	0
2018/04/17	R209	01/11/2018			Bond Future	8.8991	77.4006	8.8966	77.4185	(0.028)	0.0000	0.0000	0
2018/04/17	R209	01/11/2018	1,016.01	Call	Bond Future	76,512.6900	76.5127	76,530.6000	76.5306	0.023	0	0	0
2018/04/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R209	01/11/2018	1,015.99	Call	Bond Future	76,512.6800	76.5127	76,530.5900	76.5306	0.023	0	0	0
2018/04/17	R209	01/11/2018	9.34	Call	Bond Future	4,844.8100	4.8448	4,849.8800	4.8499	0.105	0	0	0
2018/04/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R209	01/11/2018	9.97	Put	Bond Future	797.3500	0.7973	789.0100	0.7890	(1.046)	0	0	0
2018/04/17	R209	01/11/2018	10.57	Call	Bond Future	11,133.9000	11.1339	11,147.4900	11.1475	0.122	0	0	0
2018/04/17	R209	01/11/2018	10.57	Put	Bond Future	294.9900	0.2950	290.6700	0.2907	(1.464)	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
2018/04/17	R209	01/11/2018	9.94	Call	Bond Future	7,863.0000	7.8630	7,872.3800	7.8724	0.119	0	0	0
2018/04/17	R209	01/11/2018	9.94	Put	Bond Future	827.7900	0.8278	819.2600	0.8193	(1.030)	0	0	0
2018/04/17	R209	07/02/2019	8.97	Put	Bond Future	3,698.8000	3.6988	3,684.9000	3.6849	(0.376)	0	0	0
2018/04/17	R209	07/02/2019			Bond Future	8.9405	78.9382	8.9383	78.9543	(0.025)	0.0000	0.0000	0
2018/04/17	R209	07/02/2019	8.96	Call	Bond Future	3,872.2400	3.8722	3,874.3700	3.8744	0.055	0	0	0
2018/04/17	R209	07/02/2019	8.96	Put	Bond Future	3,732.6400	3.7326	3,718.7000	3.7187	(0.373)	0	0	0
2018/04/17	R209	07/02/2019	8.97	Call	Bond Future	3,909.9200	3.9099	3,912.0900	3.9121	0.055	0	0	0
2018/04/17	R209	07/02/2019	8.95	Call	Bond Future	3,834.4500	3.8344	3,836.5300	3.8365	0.054	0	0	0
2018/04/17	R209	07/02/2019	8.95	Put	Bond Future	3,766.4700	3.7665	3,752.4800	3.7525	(0.371)	0	0	0
2018/04/17	R210	03/05/2018	191.45	Call	Bond Future	44.2500	0.0442	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	1,945.2800	1.9453	100.000	0	0	0
2018/04/17	R210	03/05/2018			Bond Future	191.4942	191.4942	189.4947	189.4947	(1.044)	0.0000	0.0000	1,460
2018/04/17	R210	03/05/2018	191.46	Call	Bond Future	34.2500	0.0342	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	1,965.2800	1.9653	100.000	0	0	0
2018/04/17	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	1,955.2800	1.9553	100.000	0	0	0
2018/04/17	R210	03/05/2018	191.44	Call	Bond Future	54.2500	0.0542	0.0000	0.0000	(100.000)	0	0	0
2018/04/17	R210	02/08/2018			Bond Future	194.9762	194.9762	192.9598	192.9598	(1.034)	0.0000	0.0000	699
2018/04/17	R210	01/11/2018			Bond Future	196.0433	196.0433	194.0028	194.0028	(1.041)	0.0000	0.0000	0
2018/04/17	R210	07/02/2019			Bond Future	200.0089	200.0089	197.9219	197.9219	(1.043)	0.0000	0.0000	0
2018/04/17	R212	03/05/2018	154.30	Call	Bond Future	1,084.7500	1.0847	1,079.6700	1.0797	(0.468)	0	0	0
2018/04/17	R212	03/05/2018			Bond Future	155.3848	155.3848	155.3797	155.3797	(0.003)	0.0000	0.0000	3,848
2018/04/17	R212	03/05/2018	154.28	Call	Bond Future	1,104.7500	1.1047	1,099.6700	1.0997	(0.460)	0	0	0
2018/04/17	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R212	03/05/2018	154.29	Call	Bond Future	1,094.7500	1.0947	1,089.6700	1.0897	(0.464)	0	0	0
2018/04/17	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/17	R212	02/08/2018			Bond Future	156.1081	156.1081	156.1189	156.1189	0.007	0.0000	0.0000	1,526
2018/04/17	R212	01/11/2018			Bond Future	158.9644	158.9644	158.9858	158.9858	0.013	0.0000	0.0000	0
2018/04/17	R212	07/02/2019			Bond Future	160.0259	160.0259	160.0436	160.0436	0.011	0.0000	0.0000	0
2018/04/17	R213	03/05/2018	9.57	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2018/04/17	R213	03/05/2018	9.56	Call	Bond Future	6,771.5300	6.7715	6,846.7800	6.8468	1.111	0	0	0
2018/04/17	R213	03/05/2018			Bond Future	8.5483	89.3802	8.5376	89.4555	(0.125)	0.0000	0.0000	45,155
2018/04/17	R213	03/05/2018	9.57	Call	Bond Future	6,834.8400	6.8348	6,910.1000	6.9101	1.101	0	0	0
2018/04/17	R213	03/05/2018	9.56	Put	Bond Future	0.2300	0.0002	0.1300	0.0001	(43.478)	0	0	0
2018/04/17	R213	03/05/2018	9.58	Call	Bond Future	6,898.0700	6.8981	6,973.3300	6.9733	1.091	0	0	0
2018/04/17	R213	03/05/2018	9.58	Put	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2018/04/17	R213	02/08/2018	9.06	Call	Bond Future	4,040.3400	4.0403	4,096.4800	4.0965	1.389	0	0	0
2018/04/17	R213	02/08/2018	9.05	Put	Bond Future	844.5000	0.8445	814.6900	0.8147	(3.530)	0	0	0
2018/04/17	R213	02/08/2018			Bond Future	8.5873	90.9772	8.5750	91.0627	(0.143)	0.0000	0.0000	1
2018/04/17	R213	02/08/2018	9.07	Call	Bond Future	4,090.8600	4.0909	4,147.3900	4.1474	1.382	0	0	0
2018/04/17	R213	02/08/2018	9.07	Put	Bond Future	812.8200	0.8128	783.8000	0.7838	(3.570)	0	0	0
2018/04/17	R213	02/08/2018	9.06	Put	Bond Future	828.5200	0.8285	799.1100	0.7991	(3.550)	0	0	0
2018/04/17	R213	02/08/2018	9.05	Call	Bond Future	3,990.0300	3.9900	4,045.7700	4.0458	1.397	0	0	0
2018/04/17	R213	01/11/2018	8.65	Call	Bond Future	2,835.4700	2.8355	2,877.7400	2.8777	1.491	0	0	0
2018/04/17	R213	01/11/2018	8.64	Put	Bond Future	2,716.0100	2.7160	2,664.5000	2.6645	(1.897)	0	0	0

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2018/04/17	R213	01/11/2018			Bond Future	8.6280	89.0769	8.6145	89.1703	(0.158)	0.0000	0.0000	0
2018/04/17	R213	01/11/2018	8.66	Call	Bond Future	2,873.0500	2.8731	2,915.6900	2.9157	1.484	0	0	0
2018/04/17	R213	01/11/2018	8.66	Put	Bond Future	2,653.8700	2.6539	2,603.0900	2.6031	(1.913)	0	0	0
2018/04/17	R213	01/11/2018	8.65	Put	Bond Future	2,684.7900	2.6848	2,633.6400	2.6336	(1.905)	0	0	0
2018/04/17	R213	01/11/2018	8.64	Call	Bond Future	2,798.1200	2.7981	2,840.0300	2.8400	1.498	0	0	0
2018/04/17	R213	07/02/2019	8.68	Call	Bond Future	3,530.1800	3.5302	3,572.9500	3.5730	1.212	0	0	0
2018/04/17	R213	07/02/2019			Bond Future	8.6710	90.8466	8.6572	90.9394	(0.158)	0.0000	0.0000	0
2018/04/17	R213	07/02/2019	8.68	Put	Bond Future	3,469.0100	3.4690	3,418.9400	3.4189	(1.443)	0	0	0
2018/04/17	R213	07/02/2019	8.69	Call	Bond Future	3,565.8700	3.5659	3,608.9200	3.6089	1.207	0	0	0
2018/04/17	R213	07/02/2019	8.70	Put	Bond Future	3,405.5800	3.4056	3,356.0800	3.3561	(1.453)	0	0	0
2018/04/17	R213	07/02/2019	8.69	Put	Bond Future	3,437.1800	3.4372	3,387.3900	3.3874	(1.449)	0	0	0
2018/04/17	R213	07/02/2019	8.70	Call	Bond Future	3,601.7200	3.6017	3,645.0600	3.6451	1.203	0	0	0
2018/04/17	R214	03/05/2018	9.99	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2018/04/17	R214	03/05/2018			Bond Future	8.9083	77.8702	8.9228	77.7559	0.163	0.0000	0.0000	44,708
2018/04/17	R214	03/05/2018	9.98	Call	Bond Future	7,759.2800	7.7593	7,644.9500	7.6450	(1.473)	0	0	0
2018/04/17	R214	03/05/2018	9.98	Put	Bond Future	0.3100	0.0003	0.2500	0.0003	(19.355)	0	0	0
2018/04/17	R214	03/05/2018	9.99	Call	Bond Future	7,825.6100	7.8256	7,711.2800	7.7113	(1.461)	0	0	0
2018/04/17	R214	03/05/2018	9.97	Call	Bond Future	7,692.8400	7.6928	7,578.5000	7.5785	(1.486)	0	0	0
2018/04/17	R214	03/05/2018	9.97	Put	Bond Future	0.3400	0.0003	0.2700	0.0003	(20.588)	0	0	0
2018/04/17	R214	02/08/2018	8.96	Call	Bond Future	2,322.8700	2.3229	2,256.1600	2.2562	(2.872)	0	0	0
2018/04/17	R214	02/08/2018			Bond Future	8.9472	79.2615	8.9611	79.1530	0.155	0.0000	0.0000	15
2018/04/17	R214	02/08/2018	8.94	Call	Bond Future	2,240.9200	2.2409	2,175.4200	2.1754	(2.923)	0	0	0
2018/04/17	R214	02/08/2018	8.94	Put	Bond Future	2,297.0600	2.2971	2,340.1200	2.3401	1.875	0	0	0
2018/04/17	R214	02/08/2018	8.96	Put	Bond Future	2,222.8000	2.2228	2,264.6500	2.2647	1.883	0	0	0
2018/04/17	R214	02/08/2018	8.95	Call	Bond Future	2,281.7200	2.2817	2,215.6000	2.2156	(2.898)	0	0	0
2018/04/17	R214	02/08/2018	8.95	Put	Bond Future	2,259.6900	2.2597	2,302.1300	2.3021	1.878	0	0	0
2018/04/17	R214	01/11/2018	8.99	Put	Bond Future	3,180.5000	3.1805	3,223.0400	3.2230	1.338	0	0	0
2018/04/17	R214	01/11/2018	8.98	Call	Bond Future	3,161.7500	3.1618	3,099.5900	3.0996	(1.966)	0	0	0
2018/04/17	R214	01/11/2018			Bond Future	8.9873	77.4026	9.0008	77.2975	0.151	0.0000	0.0000	0
2018/04/17	R214	01/11/2018	8.99	Call	Bond Future	3,201.8000	3.2018	3,139.2300	3.1392	(1.954)	0	0	0
2018/04/17	R214	01/11/2018	8.98	Put	Bond Future	3,217.9600	3.2180	3,260.9100	3.2609	1.335	0	0	0
2018/04/17	R214	01/11/2018	9.00	Call	Bond Future	3,241.8700	3.2419	3,178.8900	3.1789	(1.943)	0	0	0
2018/04/17	R214	01/11/2018	9.00	Put	Bond Future	3,143.1700	3.1432	3,185.3000	3.1853	1.340	0	0	0
2018/04/17	R214	07/02/2019	9.05	Put	Bond Future	4,011.3400	4.0113	4,055.8400	4.0558	1.109	0	0	0
2018/04/17	R214	07/02/2019			Bond Future	9.0296	78.9403	9.0439	78.8310	0.158	0.0000	0.0000	0
2018/04/17	R214	07/02/2019	9.04	Call	Bond Future	4,127.4300	4.1274	4,062.9800	4.0630	(1.562)	0	0	0
2018/04/17	R214	07/02/2019	9.04	Put	Bond Future	4,047.8700	4.0479	4,092.7100	4.0927	1.108	0	0	0
2018/04/17	R214	07/02/2019	9.05	Call	Bond Future	4,167.5000	4.1675	4,102.7100	4.1027	(1.555)	0	0	0
2018/04/17	R214	07/02/2019	9.03	Call	Bond Future	4,087.2500	4.0873	4,023.1300	4.0231	(1.569)	0	0	0
2018/04/17	R214	07/02/2019	9.03	Put	Bond Future	4,084.4100	4.0844	4,129.5800	4.1296	1.106	0	0	0
2018/04/17	R248	03/05/2018	10.06	Call	Bond Future	10,375.5800	10.3756	10,278.8500	10.2788	(0.932)	0	0	0
2018/04/17	R248	03/05/2018	10.05	Put	Bond Future	0.4000	0.0004	0.2900	0.0003	(27.500)	0	0	0
2018/04/17	R248	03/05/2018			Bond Future	8.9383	99.6669	8.9478	99.5702	0.106	0.0000	0.0000	90,928
2018/04/17	R248	03/05/2018	10.07	Call	Bond Future	10,459.3000	10.4593	10,362.5800	10.3626	(0.925)	0	0	0
2018/04/17	R248	03/05/2018	10.07	Put	Bond Future	0.3200	0.0003	0.2300	0.0002	(28.125)	0	0	0
2018/04/17	R248	03/05/2018	10.06	Put	Bond Future	0.3600	0.0004	0.2600	0.0003	(27.778)	0	0	0

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2018/04/17	R248	03/05/2018	10.05	Call	Bond Future	10,291.7200	10.2917	10,194.9800	10.1950	(0.940)	0	0	0
2018/04/17	R248	02/08/2018	8.98	Call	Bond Future	2,991.9700	2.9920	2,932.6800	2.9327	(1.982)	0	0	0
2018/04/17	R248	02/08/2018	8.97	Put	Bond Future	3,015.6400	3.0156	3,045.3700	3.0454	0.986	0	0	0
2018/04/17	R248	02/08/2018			Bond Future	8.9775	101.4477	8.9863	101.3592	0.098	0.0000	0.0000	0
2018/04/17	R248	02/08/2018	8.99	Call	Bond Future	3,044.8500	3.0449	2,985.0800	2.9851	(1.963)	0	0	0
2018/04/17	R248	02/08/2018	8.99	Put	Bond Future	2,919.2200	2.9192	2,947.9700	2.9480	0.985	0	0	0
2018/04/17	R248	02/08/2018	8.98	Put	Bond Future	2,967.2300	2.9672	2,996.4600	2.9965	0.985	0	0	0
2018/04/17	R248	02/08/2018	8.97	Call	Bond Future	2,939.3200	2.9393	2,880.5300	2.8805	(2.000)	0	0	0
2018/04/17	R248	01/11/2018	9.03	Call	Bond Future	4,290.1100	4.2901	4,235.8700	4.2359	(1.264)	0	0	0
2018/04/17	R248	01/11/2018			Bond Future	9.0179	98.8503	9.0262	98.7671	0.092	0.0000	0.0000	0
2018/04/17	R248	01/11/2018	9.01	Call	Bond Future	4,186.8600	4.1869	4,133.2600	4.1333	(1.280)	0	0	0
2018/04/17	R248	01/11/2018	9.01	Put	Bond Future	4,265.8200	4.2658	4,295.3800	4.2954	0.693	0	0	0
2018/04/17	R248	01/11/2018	9.03	Put	Bond Future	4,168.8600	4.1689	4,197.7800	4.1978	0.694	0	0	0
2018/04/17	R248	01/11/2018	9.02	Call	Bond Future	4,238.4800	4.2385	4,184.5700	4.1846	(1.272)	0	0	0
2018/04/17	R248	01/11/2018	9.02	Put	Bond Future	4,217.2500	4.2173	4,246.5000	4.2465	0.694	0	0	0
2018/04/17	R248	07/02/2019	9.06	Put	Bond Future	5,404.5900	5.4046	5,437.0500	5.4371	0.601	0	0	0
2018/04/17	R248	07/02/2019			Bond Future	9.0606	100.8141	9.0694	100.7266	0.097	0.0000	0.0000	0
2018/04/17	R248	07/02/2019	9.06	Call	Bond Future	5,398.9400	5.3989	5,343.8800	5.3439	(1.020)	0	0	0
2018/04/17	R248	07/02/2019	9.05	Put	Bond Future	5,452.7100	5.4527	5,485.4300	5.4854	0.600	0	0	0
2018/04/17	R248	07/02/2019	9.07	Call	Bond Future	5,450.6800	5.4507	5,395.3600	5.3954	(1.015)	0	0	0
2018/04/17	R248	07/02/2019	9.07	Put	Bond Future	5,357.2100	5.3572	5,389.4100	5.3894	0.601	0	0	0
2018/04/17	R248	07/02/2019	9.05	Call	Bond Future	5,347.7700	5.3478	5,292.9700	5.2930	(1.025)	0	0	0

Total

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