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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/04/2018 TO 18/04/2018

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
2018/04/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	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
2018/04/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	2025	03/05/2018			Bond Future	134.9074	134.9074	134.8908	134.8908	(0.012)	0.0000	0.0000	1,033
2018/04/18	2025	03/05/2018	133.21	Call	Bond Future	1,697.4400	1.6974	1,680.8100	1.6808	(0.980)	0	0	0
2018/04/18	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	03/05/2018	133.22	Call	Bond Future	1,687.4400	1.6874	1,670.8100	1.6708	(0.986)	0	0	0
2018/04/18	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	03/05/2018	133.20	Call	Bond Future	1,707.4400	1.7074	1,690.8100	1.6908	(0.974)	0	0	0
2018/04/18	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	02/08/2018			Bond Future	135.9948	135.9948	135.9769	135.9769	(0.013)	0.0000	0.0000	614
2018/04/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	02/08/2018	136.66	Put	Bond Future	665.2400	0.6652	683.1300	0.6831	2.689	0	0	0
2018/04/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	02/08/2018	136.67	Put	Bond Future	675.2400	0.6752	693.1300	0.6931	2.649	0	0	0
2018/04/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2025	02/08/2018	136.65	Put	Bond Future	655.2400	0.6552	673.1300	0.6731	2.730	0	0	0
2018/04/18	2025	01/11/2018			Bond Future	138.4921	138.4921	138.4738	138.4738	(0.013)	0.0000	0.0000	0
2018/04/18	2025	07/02/2019			Bond Future	139.8762	139.8762	139.8562	139.8562	(0.014)	0.0000	0.0000	0
2018/04/18	2029	03/05/2018			Bond Future	102.1986	102.1986	102.5888	102.5888	0.382	0.0000	0.0000	0
2018/04/18	2029	02/08/2018			Bond Future	104.0675	104.0675	104.4640	104.4640	0.381	0.0000	0.0000	1,370
2018/04/18	2029	01/11/2018			Bond Future	104.9289	104.9289	105.3326	105.3326	0.385	0.0000	0.0000	0
2018/04/18	2029	07/02/2019			Bond Future	107.0485	107.0485	107.4595	107.4595	0.384	0.0000	0.0000	0
2018/04/18	2030	03/05/2018			Bond Future	8.4587	98.7517	8.4120	99.0880	(0.552)	0.0000	0.0000	93,910
2018/04/18	2030	03/05/2018	9.50	Call	Bond Future	7,106.1400	7.1061	7,442.3600	7.4424	4.731	0	0	0
2018/04/18	2030	03/05/2018	9.50	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/04/18	2030	03/05/2018	9.51	Call	Bond Future	7,170.8800	7.1709	7,507.1100	7.5071	4.689	0	0	0
2018/04/18	2030	03/05/2018	9.51	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/04/18	2030	03/05/2018	9.49	Call	Bond Future	7,041.3300	7.0413	7,377.5400	7.3775	4.775	0	0	0
2018/04/18	2030	03/05/2018	9.49	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2018/04/18	2030	02/08/2018			Bond Future	8.5012	96.5204	8.4528	96.8628	(0.569)	0.0000	0.0000	127
2018/04/18	2030	02/08/2018	9.46	Call	Bond Future	6,769.0900	6.7691	7,071.1600	7.0712	4.462	0	0	0
2018/04/18	2030	02/08/2018	9.46	Put	Bond Future	304.6600	0.3047	264.3300	0.2643	(13.238)	0	0	0
2018/04/18	2030	02/08/2018	9.47	Call	Bond Future	6,827.0200	6.8270	7,129.8000	7.1298	4.435	0	0	0
2018/04/18	2030	02/08/2018	9.47	Put	Bond Future	298.3000	0.2983	258.6800	0.2587	(13.282)	0	0	0
2018/04/18	2030	02/08/2018	9.45	Call	Bond Future	6,711.3500	6.7113	7,012.6700	7.0127	4.490	0	0	0
2018/04/18	2030	02/08/2018	9.45	Put	Bond Future	311.2600	0.3113	270.1800	0.2702	(13.198)	0	0	0
2018/04/18	2030	02/08/2018	8.51	Put	Bond Future	1,920.4400	1.9204	1,750.0700	1.7501	(8.871)	0	0	0
2018/04/18	2030	02/08/2018	8.51	Call	Bond Future	1,982.7200	1.9827	2,154.7500	2.1547	8.676	0	0	7,850
2018/04/18	2030	02/08/2018	8.91	Put	Bond Future	928.0500	0.9281	827.8100	0.8278	(10.801)	0	0	0
2018/04/18	2030	02/08/2018	8.91	Call	Bond Future	3,758.5800	3.7586	4,000.7400	4.0007	6.443	0	0	7,850
2018/04/18	2030	02/08/2018	9.50	Call	Bond Future	7,000.9700	7.0010	7,305.8600	7.3059	4.355	0	0	0
2018/04/18	2030	02/08/2018	9.50	Put	Bond Future	279.7600	0.2798	242.2500	0.2423	(13.408)	0	0	7,850

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2018/04/18	2030	01/11/2018			Bond Future	8.5377	98.2740	8.4877	98.6220	(0.585)	0.0000	0.0000	0
2018/04/18	2030	01/11/2018	8.59	Call	Bond Future	2,923.1100	2.9231	3,105.8900	3.1059	6.253	0	0	0
2018/04/18	2030	01/11/2018	8.59	Put	Bond Future	2,560.2900	2.5603	2,395.0400	2.3950	(6.454)	0	0	0
2018/04/18	2030	01/11/2018	8.60	Call	Bond Future	2,960.8900	2.9609	3,145.0700	3.1451	6.220	0	0	0
2018/04/18	2030	01/11/2018	8.60	Put	Bond Future	2,528.9300	2.5289	2,365.0800	2.3651	(6.479)	0	0	0
2018/04/18	2030	01/11/2018	8.58	Call	Bond Future	2,885.5600	2.8856	3,066.9500	3.0669	6.286	0	0	0
2018/04/18	2030	01/11/2018	8.58	Put	Bond Future	2,591.9500	2.5919	2,425.3100	2.4253	(6.429)	0	0	0
2018/04/18	2030	07/02/2019			Bond Future	8.5766	96.2139	8.5249	96.5679	(0.603)	0.0000	0.0000	0
2018/04/18	2030	07/02/2019	8.62	Call	Bond Future	3,655.9200	3.6559	3,841.0200	3.8410	5.063	0	0	0
2018/04/18	2030	07/02/2019	8.62	Put	Bond Future	3,359.9900	3.3600	3,191.0900	3.1911	(5.027)	0	0	0
2018/04/18	2030	07/02/2019	8.63	Call	Bond Future	3,693.1100	3.6931	3,879.3000	3.8793	5.042	0	0	0
2018/04/18	2030	07/02/2019	8.63	Put	Bond Future	3,329.2200	3.3292	3,161.4100	3.1614	(5.041)	0	0	0
2018/04/18	2030	07/02/2019	8.64	Call	Bond Future	3,730.8400	3.7308	3,918.1100	3.9181	5.020	0	0	0
2018/04/18	2030	07/02/2019	8.64	Put	Bond Future	3,299.0400	3.2990	3,132.3100	3.1323	(5.054)	0	0	0
2018/04/18	2032	03/05/2018			Bond Future	8.6334	97.7735	8.5918	98.1001	(0.482)	0.0000	0.0000	60,170
2018/04/18	2032	03/05/2018	9.71	Call	Bond Future	7,942.7600	7.9428	8,269.3200	8.2693	4.111	0	0	0
2018/04/18	2032	03/05/2018	9.71	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/04/18	2032	03/05/2018	9.72	Call	Bond Future	8,012.1400	8.0121	8,338.7100	8.3387	4.076	0	0	0
2018/04/18	2032	03/05/2018	9.72	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/04/18	2032	03/05/2018	9.70	Call	Bond Future	7,873.3200	7.8733	8,199.8700	8.1999	4.148	0	0	0
2018/04/18	2032	03/05/2018	9.70	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/04/18	2032	02/08/2018			Bond Future	8.6747	99.5302	8.6317	99.8628	(0.495)	0.0000	0.0000	2
2018/04/18	2032	02/08/2018	9.67	Call	Bond Future	7,612.7800	7.6128	7,906.1400	7.9061	3.854	0	0	0
2018/04/18	2032	02/08/2018	9.67	Put	Bond Future	332.5500	0.3326	293.2800	0.2933	(11.809)	0	0	0
2018/04/18	2032	02/08/2018	9.68	Call	Bond Future	7,675.2100	7.6752	7,969.2500	7.9692	3.831	0	0	0
2018/04/18	2032	02/08/2018	9.68	Put	Bond Future	325.8200	0.3258	287.2300	0.2872	(11.844)	0	0	0
2018/04/18	2032	02/08/2018	9.66	Call	Bond Future	7,550.3900	7.5504	7,843.0700	7.8431	3.876	0	0	0
2018/04/18	2032	02/08/2018	9.66	Put	Bond Future	339.4000	0.3394	299.4500	0.2995	(11.771)	0	0	0
2018/04/18	2032	01/11/2018			Bond Future	8.7159	97.1830	8.6717	97.5210	(0.508)	0.0000	0.0000	0
2018/04/18	2032	01/11/2018	8.76	Call	Bond Future	3,217.4300	3.2174	3,392.8900	3.3929	5.453	0	0	0
2018/04/18	2032	01/11/2018	8.76	Put	Bond Future	2,882.6100	2.8826	2,720.0800	2.7201	(5.638)	0	0	0
2018/04/18	2032	01/11/2018	8.77	Call	Bond Future	3,258.1500	3.2581	3,434.9500	3.4350	5.426	0	0	0
2018/04/18	2032	01/11/2018	8.77	Put	Bond Future	2,847.5600	2.8476	2,686.3700	2.6864	(5.661)	0	0	0
2018/04/18	2032	01/11/2018	8.75	Call	Bond Future	3,176.6700	3.1767	3,350.8000	3.3508	5.482	0	0	0
2018/04/18	2032	01/11/2018	8.75	Put	Bond Future	2,917.7000	2.9177	2,753.8400	2.7538	(5.616)	0	0	0
2018/04/18	2032	07/02/2019			Bond Future	8.7598	99.1110	8.7141	99.4547	(0.522)	0.0000	0.0000	0
2018/04/18	2032	07/02/2019	8.81	Call	Bond Future	4,074.1600	4.0742	4,253.8700	4.2539	4.411	0	0	0
2018/04/18	2032	07/02/2019	8.81	Put	Bond Future	3,698.7800	3.6988	3,534.7800	3.5348	(4.434)	0	0	0
2018/04/18	2032	07/02/2019	8.82	Call	Bond Future	4,115.5000	4.1155	4,296.2600	4.2963	4.392	0	0	0
2018/04/18	2032	07/02/2019	8.82	Put	Bond Future	3,665.5400	3.6655	3,502.5900	3.5026	(4.445)	0	0	0
2018/04/18	2032	07/02/2019	8.80	Call	Bond Future	4,033.0100	4.0330	4,211.6700	4.2117	4.430	0	0	0
2018/04/18	2032	07/02/2019	8.80	Put	Bond Future	3,732.2900	3.7323	3,567.2400	3.5672	(4.422)	0	0	0
2018/04/18	2033	03/05/2018			Bond Future	107.3808	107.3808	107.3700	107.3700	(0.010)	0.0000	0.0000	6,055
2018/04/18	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2033	03/05/2018	107.70	Put	Bond Future	319.2200	0.3192	330.0000	0.3300	3.377	0	0	0
2018/04/18	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/18	2033	03/05/2018	107.71	Put	Bond Future	329.2200	0.3292	340.0000	0.3400	3.274	0	0	0
2018/04/18	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2033	03/05/2018	107.69	Put	Bond Future	309.2200	0.3092	320.0000	0.3200	3.486	0	0	0
2018/04/18	2033	02/08/2018			Bond Future	109.3443	109.3443	109.3326	109.3326	(0.011)	0.0000	0.0000	1,515
2018/04/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2033	02/08/2018	109.93	Put	Bond Future	585.7200	0.5857	597.4300	0.5974	1.999	0	0	0
2018/04/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2033	02/08/2018	109.94	Put	Bond Future	595.7200	0.5957	607.4300	0.6074	1.966	0	0	0
2018/04/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2033	02/08/2018	109.92	Put	Bond Future	575.7200	0.5757	587.4300	0.5874	2.034	0	0	0
2018/04/18	2033	01/11/2018			Bond Future	110.2311	110.2311	110.2191	110.2191	(0.011)	0.0000	0.0000	0
2018/04/18	2033	07/02/2019			Bond Future	112.4580	112.4580	112.4445	112.4445	(0.012)	0.0000	0.0000	0
2018/04/18	2037	03/05/2018			Bond Future	8.8844	98.7772	8.8426	99.1462	(0.470)	0.0000	0.0000	48,650
2018/04/18	2037	03/05/2018	9.98	Call	Bond Future	8,962.7100	8.9627	9,331.5600	9.3316	4.115	0	0	0
2018/04/18	2037	03/05/2018	9.98	Put	Bond Future	0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2018/04/18	2037	03/05/2018	9.99	Call	Bond Future	9,038.4900	9.0385	9,407.3600	9.4074	4.081	0	0	0
2018/04/18	2037	03/05/2018	9.99	Put	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2018/04/18	2037	03/05/2018	9.97	Call	Bond Future	8,886.8100	8.8868	9,255.6500	9.2557	4.150	0	0	0
2018/04/18	2037	03/05/2018	9.97	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	0
2018/04/18	2037	02/08/2018			Bond Future	8.9306	96.2961	8.8876	96.6717	(0.482)	0.0000	0.0000	731
2018/04/18	2037	02/08/2018	9.96	Call	Bond Future	8,756.6900	8.7567	9,087.5100	9.0875	3.778	0	0	0
2018/04/18	2037	02/08/2018	9.96	Put	Bond Future	391.8700	0.3919	347.0900	0.3471	(11.427)	0	0	0
2018/04/18	2037	02/08/2018	9.97	Call	Bond Future	8,824.9000	8.8249	9,156.4500	9.1564	3.757	0	0	0
2018/04/18	2037	02/08/2018	9.97	Put	Bond Future	384.3800	0.3844	340.3300	0.3403	(11.460)	0	0	0
2018/04/18	2037	02/08/2018	9.95	Call	Bond Future	8,688.5200	8.6885	9,018.6000	9.0186	3.799	0	0	0
2018/04/18	2037	02/08/2018	9.95	Put	Bond Future	399.5000	0.3995	353.9800	0.3540	(11.394)	0	0	0
2018/04/18	2037	01/11/2018			Bond Future	8.9715	98.0455	8.9273	98.4273	(0.492)	0.0000	0.0000	0
2018/04/18	2037	01/11/2018	9.01	Call	Bond Future	3,760.3800	3.7604	3,958.0000	3.9580	5.255	0	0	0
2018/04/18	2037	01/11/2018	9.01	Put	Bond Future	3,429.6800	3.4297	3,245.4800	3.2455	(5.371)	0	0	0
2018/04/18	2037	01/11/2018	9.02	Call	Bond Future	3,807.3500	3.8074	4,006.4100	4.0064	5.228	0	0	0
2018/04/18	2037	01/11/2018	9.02	Put	Bond Future	3,390.9900	3.3910	3,208.2300	3.2082	(5.390)	0	0	0
2018/04/18	2037	01/11/2018	9.03	Call	Bond Future	3,854.8700	3.8549	4,055.3700	4.0554	5.201	0	0	0
2018/04/18	2037	01/11/2018	9.03	Put	Bond Future	3,352.9700	3.3530	3,171.6500	3.1717	(5.408)	0	0	0
2018/04/18	2037	07/02/2019			Bond Future	9.0155	95.7303	8.9701	96.1187	(0.504)	0.0000	0.0000	0
2018/04/18	2037	07/02/2019	9.06	Call	Bond Future	4,741.6000	4.7416	4,945.1100	4.9451	4.292	0	0	0
2018/04/18	2037	07/02/2019	9.06	Put	Bond Future	4,364.2200	4.3642	4,179.2700	4.1793	(4.238)	0	0	0
2018/04/18	2037	07/02/2019	9.07	Call	Bond Future	4,786.8800	4.7869	4,991.5400	4.9915	4.275	0	0	0
2018/04/18	2037	07/02/2019	9.07	Put	Bond Future	4,324.9100	4.3249	4,141.1100	4.1411	(4.250)	0	0	0
2018/04/18	2037	07/02/2019	9.05	Call	Bond Future	4,696.5000	4.6965	4,898.8700	4.8989	4.309	0	0	0
2018/04/18	2037	07/02/2019	9.05	Put	Bond Future	4,403.8300	4.4038	4,217.7400	4.2177	(4.226)	0	0	0
2018/04/18	2038	03/05/2018			Bond Future	133.0698	133.0698	133.6864	133.6864	0.463	0.0000	0.0000	5,837
2018/04/18	2038	03/05/2018	132.28	Call	Bond Future	789.8100	0.7898	1,406.3900	1.4064	78.067	0	0	0
2018/04/18	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2038	03/05/2018	132.29	Call	Bond Future	779.8100	0.7798	1,396.3900	1.3964	79.068	0	0	0
2018/04/18	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2038	03/05/2018	132.27	Call	Bond Future	799.8100	0.7998	1,416.3900	1.4164	77.091	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
2018/04/18	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2038	02/08/2018			Bond Future	133.9512	133.9512	134.5780	134.5780	0.468	0.0000	0.0000	5,041
2018/04/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	37.9700	0.0380	100.000	0	0	0
2018/04/18	2038	02/08/2018	134.54	Put	Bond Future	588.7900	0.5888	0.0000	0.0000	(100.000)	0	0	0
2018/04/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	27.9700	0.0280	100.000	0	0	0
2018/04/18	2038	02/08/2018	134.55	Put	Bond Future	598.7900	0.5988	0.0000	0.0000	(100.000)	0	0	0
2018/04/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	47.9700	0.0480	100.000	0	0	0
2018/04/18	2038	02/08/2018	134.53	Put	Bond Future	578.7900	0.5788	0.0000	0.0000	(100.000)	0	0	0
2018/04/18	2038	01/11/2018			Bond Future	136.4110	136.4110	137.0494	137.0494	0.468	0.0000	0.0000	0
2018/04/18	2038	07/02/2019			Bond Future	137.5764	137.5764	138.2261	138.2261	0.472	0.0000	0.0000	0
2018/04/18	2040	03/05/2018			Bond Future	8.9343	103.0127	8.9126	103.2201	(0.242)	0.0000	0.0000	45,891
2018/04/18	2040	03/05/2018	10.07	Call	Bond Future	9,998.1200	9.9981	10,205.4300	10.2054	2.073	0	0	0
2018/04/18	2040	03/05/2018	10.07	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2018/04/18	2040	03/05/2018	10.08	Call	Bond Future	10,078.9300	10.0789	10,286.2500	10.2863	2.057	0	0	0
2018/04/18	2040	03/05/2018	10.08	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2018/04/18	2040	03/05/2018	10.06	Call	Bond Future	9,917.2000	9.9172	10,124.5000	10.1245	2.090	0	0	0
2018/04/18	2040	03/05/2018	10.06	Put	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2018/04/18	2040	03/05/2018	10.00	Put	Bond Future	0.3400	0.0003	0.1700	0.0002	(50.000)	0	0	0
2018/04/18	2040	03/05/2018	10.00	Call	Bond Future	9,429.2200	9.4292	9,636.4400	9.6364	2.198	0	0	1,500
2018/04/18	2040	03/05/2018	9.00	Put	Bond Future	709.1500	0.7092	600.6300	0.6006	(15.303)	0	0	0
2018/04/18	2040	03/05/2018	9.00	Call	Bond Future	1,334.9300	1.3349	1,433.8000	1.4338	7.406	0	0	1,239
2018/04/18	2040	03/05/2018	8.50	Put	Bond Future	4,325.3900	4.3254	4,119.6700	4.1197	(4.756)	0	0	0
2018/04/18	2040	03/05/2018	8.50	Call	Bond Future	31.0700	0.0311	32.7400	0.0327	5.375	0	0	1,011
2018/04/18	2040	02/08/2018			Bond Future	8.9799	100.3574	8.9576	100.5685	(0.248)	0.0000	0.0000	4,366
2018/04/18	2040	02/08/2018	10.04	Call	Bond Future	9,711.1300	9.7111	9,893.6000	9.8936	1.879	0	0	0
2018/04/18	2040	02/08/2018	10.04	Put	Bond Future	425.3600	0.4254	396.7400	0.3967	(6.728)	0	0	0
2018/04/18	2040	02/08/2018	10.05	Call	Bond Future	9,782.3000	9.7823	9,965.2800	9.9653	1.871	0	0	0
2018/04/18	2040	02/08/2018	10.05	Put	Bond Future	415.6000	0.4156	387.4900	0.3875	(6.764)	0	0	0
2018/04/18	2040	02/08/2018	10.03	Call	Bond Future	9,640.0400	9.6400	9,822.0000	9.8220	1.888	0	0	0
2018/04/18	2040	02/08/2018	10.03	Put	Bond Future	435.3100	0.4353	406.1800	0.4062	(6.692)	0	0	0
2018/04/18	2040	01/11/2018			Bond Future	9.0204	102.1805	8.9976	102.3948	(0.253)	0.0000	0.0000	0
2018/04/18	2040	01/11/2018	9.08	Call	Bond Future	4,222.1800	4.2222	4,329.2600	4.3293	2.536	0	0	0
2018/04/18	2040	01/11/2018	9.08	Put	Bond Future	3,666.1700	3.6662	3,558.9300	3.5589	(2.925)	0	0	0
2018/04/18	2040	01/11/2018	9.09	Call	Bond Future	4,272.3300	4.2723	4,380.2200	4.3802	2.525	0	0	0
2018/04/18	2040	01/11/2018	9.09	Put	Bond Future	3,623.5000	3.6235	3,517.0700	3.5171	(2.937)	0	0	0
2018/04/18	2040	01/11/2018	9.07	Call	Bond Future	4,171.9900	4.1720	4,278.2700	4.2783	2.547	0	0	0
2018/04/18	2040	01/11/2018	9.07	Put	Bond Future	3,708.9500	3.7089	3,600.9100	3.6009	(2.913)	0	0	0
2018/04/18	2040	07/02/2019			Bond Future	9.0639	99.6967	9.0405	99.9143	(0.258)	0.0000	0.0000	0
2018/04/18	2040	07/02/2019	9.12	Call	Bond Future	5,296.7200	5.2967	5,406.8000	5.4068	2.078	0	0	0
2018/04/18	2040	07/02/2019	9.12	Put	Bond Future	4,779.1800	4.7792	4,671.6900	4.6717	(2.249)	0	0	0
2018/04/18	2040	07/02/2019	9.13	Call	Bond Future	5,346.9500	5.3470	5,457.6600	5.4577	2.071	0	0	0
2018/04/18	2040	07/02/2019	9.13	Put	Bond Future	4,737.5400	4.7375	4,630.6800	4.6307	(2.256)	0	0	0
2018/04/18	2040	07/02/2019	9.11	Call	Bond Future	5,246.3300	5.2463	5,355.7800	5.3558	2.086	0	0	0
2018/04/18	2040	07/02/2019	9.11	Put	Bond Future	4,820.8000	4.8208	4,712.6800	4.7127	(2.243)	0	0	0
2018/04/18	2044	03/05/2018			Bond Future	8.9790	100.0362	8.9625	100.1986	(0.185)	0.0000	0.0000	28,181
2018/04/18	2044	03/05/2018	10.10	Call	Bond Future	10,026.0100	10.0260	10,188.3200	10.1883	1.619	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
2018/04/18	2044	03/05/2018	10.10	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2018/04/18	2044	03/05/2018	10.11	Call	Bond Future	10,107.5300	10.1075	10,269.8500	10.2698	1.606	0	0	0
2018/04/18	2044	03/05/2018	10.11	Put	Bond Future	0.2000	0.0002	0.1000	0.0001	(50.000)	0	0	0
2018/04/18	2044	03/05/2018	10.09	Call	Bond Future	9,944.3800	9.9444	10,106.6700	10.1067	1.632	0	0	0
2018/04/18	2044	03/05/2018	10.09	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2018/04/18	2044	02/08/2018			Bond Future	9.0234	97.4525	9.0064	97.6179	(0.189)	0.0000	0.0000	300
2018/04/18	2044	02/08/2018	10.06	Call	Bond Future	9,710.3000	9.7103	9,850.2500	9.8502	1.441	0	0	0
2018/04/18	2044	02/08/2018	10.06	Put	Bond Future	466.2700	0.4663	440.8500	0.4409	(5.452)	0	0	0
2018/04/18	2044	02/08/2018	10.07	Call	Bond Future	9,783.8000	9.7838	9,924.1300	9.9241	1.434	0	0	0
2018/04/18	2044	02/08/2018	10.07	Put	Bond Future	457.8700	0.4579	432.8300	0.4328	(5.469)	0	0	0
2018/04/18	2044	02/08/2018	10.05	Call	Bond Future	9,636.9200	9.6369	9,776.5100	9.7765	1.448	0	0	0
2018/04/18	2044	02/08/2018	10.05	Put	Bond Future	474.9100	0.4749	449.1300	0.4491	(5.428)	0	0	0
2018/04/18	2044	01/11/2018			Bond Future	9.0628	99.2230	9.0454	99.3907	(0.192)	0.0000	0.0000	0
2018/04/18	2044	01/11/2018	9.13	Call	Bond Future	4,411.2200	4.4112	4,493.0000	4.4930	1.854	0	0	0
2018/04/18	2044	01/11/2018	9.13	Put	Bond Future	3,769.4600	3.7695	3,683.4600	3.6835	(2.281)	0	0	0
2018/04/18	2044	01/11/2018	9.14	Call	Bond Future	4,464.4900	4.4645	4,546.8900	4.5469	1.846	0	0	0
2018/04/18	2044	01/11/2018	9.14	Put	Bond Future	3,727.7900	3.7278	3,642.4100	3.6424	(2.290)	0	0	0
2018/04/18	2044	01/11/2018	9.12	Call	Bond Future	4,358.2200	4.3582	4,439.3800	4.4394	1.862	0	0	0
2018/04/18	2044	01/11/2018	9.12	Put	Bond Future	3,811.5600	3.8116	3,724.9400	3.7249	(2.273)	0	0	0
2018/04/18	2044	07/02/2019			Bond Future	9.1052	96.8058	9.0873	96.9759	(0.196)	0.0000	0.0000	0
2018/04/18	2044	07/02/2019	9.17	Call	Bond Future	5,482.2400	5.4822	5,566.7900	5.5668	1.542	0	0	0
2018/04/18	2044	07/02/2019	9.17	Put	Bond Future	4,868.6500	4.8687	4,783.0500	4.7831	(1.758)	0	0	0
2018/04/18	2044	07/02/2019	9.18	Call	Bond Future	5,532.8000	5.5328	5,617.8400	5.6178	1.537	0	0	0
2018/04/18	2044	07/02/2019	9.18	Put	Bond Future	4,825.1500	4.8251	4,740.0400	4.7400	(1.764)	0	0	0
2018/04/18	2044	07/02/2019	9.16	Call	Bond Future	5,431.5200	5.4315	5,515.5800	5.5156	1.548	0	0	0
2018/04/18	2044	07/02/2019	9.16	Put	Bond Future	4,912.1400	4.9121	4,826.0500	4.8261	(1.753)	0	0	0
2018/04/18	2046	03/05/2018			Bond Future	124.2056	124.2056	124.9370	124.9370	0.589	0.0000	0.0000	8,174
2018/04/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	03/05/2018	127.94	Put	Bond Future	3,734.4300	3.7344	3,002.9500	3.0030	(19.587)	0	0	0
2018/04/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	03/05/2018	127.95	Put	Bond Future	3,744.4300	3.7444	3,012.9500	3.0130	(19.535)	0	0	0
2018/04/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	03/05/2018	127.93	Put	Bond Future	3,724.4300	3.7244	2,992.9500	2.9930	(19.640)	0	0	0
2018/04/18	2046	02/08/2018			Bond Future	126.4769	126.4769	127.2208	127.2208	0.588	0.0000	0.0000	2,743
2018/04/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	02/08/2018	128.78	Put	Bond Future	2,303.1200	2.3031	1,559.2100	1.5592	(32.300)	0	0	0
2018/04/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	02/08/2018	128.79	Put	Bond Future	2,313.1200	2.3131	1,569.2100	1.5692	(32.160)	0	0	0
2018/04/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2046	02/08/2018	128.77	Put	Bond Future	2,293.1200	2.2931	1,549.2100	1.5492	(32.441)	0	0	0
2018/04/18	2046	01/11/2018			Bond Future	127.1501	127.1501	127.9075	127.9075	0.596	0.0000	0.0000	0
2018/04/18	2046	07/02/2019			Bond Future	129.7187	129.7187	130.4901	130.4901	0.595	0.0000	0.0000	0
2018/04/18	2050	03/05/2018			Bond Future	132.9406	132.9406	132.9296	132.9296	(0.008)	0.0000	0.0000	7,163
2018/04/18	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2050	03/05/2018	135.62	Put	Bond Future	2,679.3800	2.6794	2,690.4200	2.6904	0.412	0	0	0
2018/04/18	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/18	2050	03/05/2018	135.63	Put	Bond Future	2,689.3800	2.6894	2,700.4200	2.7004	0.411	0	0	0
2018/04/18	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2050	03/05/2018	135.61	Put	Bond Future	2,669.3800	2.6694	2,680.4200	2.6804	0.414	0	0	0
2018/04/18	2050	02/08/2018			Bond Future	133.6436	133.6436	133.6311	133.6311	(0.009)	0.0000	0.0000	5,151
2018/04/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2050	02/08/2018	137.53	Put	Bond Future	3,886.3600	3.8864	3,898.9200	3.8989	0.323	0	0	0
2018/04/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2050	02/08/2018	137.54	Put	Bond Future	3,896.3600	3.8964	3,908.9200	3.9089	0.322	0	0	0
2018/04/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	2050	02/08/2018	137.52	Put	Bond Future	3,876.3600	3.8764	3,888.9200	3.8889	0.324	0	0	0
2018/04/18	2050	01/11/2018			Bond Future	136.0978	136.0978	136.0852	136.0852	(0.009)	0.0000	0.0000	0
2018/04/18	2050	07/02/2019			Bond Future	137.0752	137.0752	137.0606	137.0606	(0.011)	0.0000	0.0000	0
2018/04/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	AL37	03/05/2018			Index Future	588.0130	588.0130	588.2510	588.2510	0.040	0.0000	0.0000	0
2018/04/18	AL37	02/08/2018			Index Future	598.5770	598.5770	598.8200	598.8200	0.041	0.0000	0.0000	0
2018/04/18	AL37	01/11/2018			Index Future	609.4540	609.4540	609.6970	609.6970	0.040	0.0000	0.0000	0
2018/04/18	AL37	07/02/2019			Index Future	621.5480	621.5480	621.7890	621.7890	0.039	0.0000	0.0000	0
2018/04/18	AL7T	03/05/2018			Index Future	694.3800	694.3800	696.4720	696.4720	0.301	0.0000	0.0000	0
2018/04/18	AL7T	02/08/2018			Index Future	706.8560	706.8560	708.9860	708.9860	0.301	0.0000	0.0000	0
2018/04/18	AL7T	01/11/2018			Index Future	719.7000	719.7000	721.8630	721.8630	0.301	0.0000	0.0000	0
2018/04/18	AL7T	07/02/2019			Index Future	733.9820	733.9820	736.1800	736.1800	0.299	0.0000	0.0000	0
2018/04/18	ALBI	03/05/2018			Index Future	636.1320	636.1320	637.7100	637.7100	0.248	0.0000	0.0000	805
2018/04/18	ALBI	02/08/2018			Index Future	647.5620	647.5620	649.1680	649.1680	0.248	0.0000	0.0000	0
2018/04/18	ALBI	01/11/2018			Index Future	659.3280	659.3280	660.9590	660.9590	0.247	0.0000	0.0000	0
2018/04/18	ALBI	07/02/2019			Index Future	672.4120	672.4120	674.0680	674.0680	0.246	0.0000	0.0000	0
2018/04/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	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
2018/04/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	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
2018/04/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/18	EL28	03/05/2018			Bond Future	130.6874	130.6874	130.6819	130.6819	(0.004)	0.0000	0.0000	0
2018/04/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	03/05/2018	133.19	Put	Bond Future	2,502.6500	2.5026	2,508.1000	2.5081	0.218	0	0	0
2018/04/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	03/05/2018	133.20	Put	Bond Future	2,512.6500	2.5126	2,518.1000	2.5181	0.217	0	0	0
2018/04/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	03/05/2018	133.18	Put	Bond Future	2,492.6500	2.4926	2,498.1000	2.4981	0.219	0	0	0
2018/04/18	EL28	02/08/2018			Bond Future	133.0770	133.0770	133.0705	133.0705	(0.005)	0.0000	0.0000	0
2018/04/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	02/08/2018	134.94	Put	Bond Future	1,862.9800	1.8630	1,869.4900	1.8695	0.349	0	0	0
2018/04/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	02/08/2018	134.95	Put	Bond Future	1,872.9800	1.8730	1,879.4900	1.8795	0.348	0	0	0
2018/04/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	EL28	02/08/2018	134.93	Put	Bond Future	1,852.9800	1.8530	1,859.4900	1.8595	0.351	0	0	0
2018/04/18	ES33	03/05/2018			Bond Future	10.1568	80.6383	10.0987	81.0183	(0.572)	0.0000	0.0000	9,466
2018/04/18	ES33	03/05/2018	11.21	Call	Bond Future	6,452.8200	6.4528	6,832.8100	6.8328	5.889	0	0	0
2018/04/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	03/05/2018	11.22	Call	Bond Future	6,510.3200	6.5103	6,890.3100	6.8903	5.837	0	0	0
2018/04/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	03/05/2018	11.20	Call	Bond Future	6,395.2500	6.3952	6,775.2400	6.7752	5.942	0	0	0
2018/04/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	02/08/2018			Bond Future	10.2422	82.0872	10.1822	82.4740	(0.586)	0.0000	0.0000	0
2018/04/18	ES33	02/08/2018	11.15	Call	Bond Future	5,528.4200	5.5284	5,915.2300	5.9152	6.997	0	0	0
2018/04/18	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	02/08/2018	11.16	Call	Bond Future	5,586.1100	5.5861	5,972.9200	5.9729	6.924	0	0	0
2018/04/18	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	02/08/2018	11.14	Call	Bond Future	5,470.6700	5.4707	5,857.4800	5.8575	7.071	0	0	0
2018/04/18	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	ES33	01/11/2018			Bond Future	10.3312	79.7896	10.2692	80.1830	(0.600)	0.0000	0.0000	0
2018/04/18	ES33	07/02/2019			Bond Future	10.4309	81.3725	10.3667	81.7729	(0.615)	0.0000	0.0000	0
2018/04/18	ES42	03/05/2018			Bond Future	10.3263	84.1933	10.3034	84.3677	(0.221)	0.0000	0.0000	7,957
2018/04/18	ES42	02/08/2018			Bond Future	10.4085	85.7060	10.3849	85.8835	(0.227)	0.0000	0.0000	0
2018/04/18	ES42	01/11/2018			Bond Future	10.4930	83.0030	10.4687	83.1833	(0.232)	0.0000	0.0000	0
2018/04/18	ES42	07/02/2019			Bond Future	10.5843	84.6495	10.5593	84.8325	(0.237)	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
2018/04/18	GOVI	03/05/2018			GOVI	632.6340	632.6340	634.1210	634.1210	0.235	0.0000	0.0000	474
2018/04/18	GOVI	03/05/2018	590.28	Call	GOVI	423,540.0000	42.3540	438,410.0000	43.8410	3.511	0	0	0
2018/04/18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	03/05/2018	590.29	Call	GOVI	423,440.0000	42.3440	438,310.0000	43.8310	3.512	0	0	0
2018/04/18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	03/05/2018	590.27	Call	GOVI	423,640.0000	42.3640	438,510.0000	43.8510	3.510	0	0	0
2018/04/18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	02/08/2018			GOVI	644.0000	644.0000	645.5150	645.5150	0.235	0.0000	0.0000	0
2018/04/18	GOVI	02/08/2018	605.71	Call	GOVI	382,900.0000	38.2900	398,050.0000	39.8050	3.957	0	0	0
2018/04/18	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	02/08/2018	605.72	Call	GOVI	382,800.0000	38.2800	397,950.0000	39.7950	3.958	0	0	0
2018/04/18	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	02/08/2018	605.70	Call	GOVI	383,000.0000	38.3000	398,150.0000	39.8150	3.956	0	0	0
2018/04/18	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	01/11/2018			GOVI	655.7020	655.7020	657.2400	657.2400	0.235	0.0000	0.0000	0
2018/04/18	GOVI	01/11/2018	653.50	Call	GOVI	22,020.0000	2.2020	37,400.0000	3.7400	69.846	0	0	0
2018/04/18	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	01/11/2018	653.51	Call	GOVI	21,920.0000	2.1920	37,300.0000	3.7300	70.164	0	0	0
2018/04/18	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	01/11/2018	653.49	Call	GOVI	22,120.0000	2.2120	37,500.0000	3.7500	69.530	0	0	0
2018/04/18	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	07/02/2019			GOVI	668.7130	668.7130	670.2750	670.2750	0.234	0.0000	0.0000	0
2018/04/18	GOVI	07/02/2019	666.52	Call	GOVI	21,930.0000	2.1930	37,550.0000	3.7550	71.227	0	0	0
2018/04/18	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	07/02/2019	666.53	Call	GOVI	21,830.0000	2.1830	37,450.0000	3.7450	71.553	0	0	0
2018/04/18	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GOVI	07/02/2019	666.51	Call	GOVI	22,030.0000	2.2030	37,650.0000	3.7650	70.903	0	0	0
2018/04/18	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/18	IGOV	03/05/2018			Index Future	259.6590	259.6590	259.9060	259.9060	0.095	0.0000	0.0000	1,116
2018/04/18	IGOV	02/08/2018			Index Future	264.4060	264.4060	264.6560	264.6560	0.095	0.0000	0.0000	0
2018/04/18	IGOV	01/11/2018			Index Future	269.2630	269.2630	269.5160	269.5160	0.094	0.0000	0.0000	0
2018/04/18	IGOV	07/02/2019			Index Future	274.7030	274.7030	274.9580	274.9580	0.093	0.0000	0.0000	0
2018/04/18	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/18	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/04/18	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4200	100.4200	(0.020)	0.0000	0.0000	0
2018/04/18	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.3700	99.3700	(0.030)	0.0000	0.0000	0
2018/04/18	IS01	20/06/2019			Interest Rate Swap	100.0200	100.0200	99.9900	99.9900	(0.030)	0.0000	0.0000	0
2018/04/18	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/18	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2018/04/18	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8000	98.8000	(0.020)	0.0000	0.0000	0
2018/04/18	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1200	99.1200	(0.030)	0.0000	0.0000	0
2018/04/18	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4300	99.4300	(0.040)	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
2018/04/18	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.7500	99.7500	(0.040)	0.0000	0.0000	0
2018/04/18	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6000	100.6000	(0.060)	0.0000	0.0000	0
2018/04/18	IS02	23/03/2020			Interest Rate Swap	98.3200	98.3200	98.2500	98.2500	(0.071)	0.0000	0.0000	0
2018/04/18	IS02	22/06/2020			Interest Rate Swap	100.1100	100.1100	100.0300	100.0300	(0.080)	0.0000	0.0000	0
2018/04/18	IS05	17/12/2020			Interest Rate Swap	95.5400	95.5400	95.4400	95.4400	(0.105)	0.0000	0.0000	0
2018/04/18	IS05	16/03/2021			Interest Rate Swap	94.6700	94.6700	94.5700	94.5700	(0.106)	0.0000	0.0000	0
2018/04/18	IS05	15/06/2021			Interest Rate Swap	93.7800	93.7800	93.6700	93.6700	(0.117)	0.0000	0.0000	0
2018/04/18	IS05	21/09/2021			Interest Rate Swap	93.8500	93.8500	93.7400	93.7400	(0.117)	0.0000	0.0000	0
2018/04/18	IS05	21/12/2021			Interest Rate Swap	95.9600	95.9600	95.8500	95.8500	(0.115)	0.0000	0.0000	51
2018/04/18	IS05	15/03/2022			Interest Rate Swap	96.0100	96.0100	95.9000	95.9000	(0.115)	0.0000	0.0000	0
2018/04/18	IS05	21/06/2022			Interest Rate Swap	97.1200	97.1200	97.0000	97.0000	(0.124)	0.0000	0.0000	0
2018/04/18	IS05	20/09/2022			Interest Rate Swap	99.2500	99.2500	99.1200	99.1200	(0.131)	0.0000	0.0000	0
2018/04/18	IS05	20/12/2022			Interest Rate Swap	100.4300	100.4300	100.3000	100.3000	(0.129)	0.0000	0.0000	0
2018/04/18	IS05	22/03/2023			Interest Rate Swap	95.4300	95.4300	95.2900	95.2900	(0.147)	0.0000	0.0000	0
2018/04/18	IS05	20/06/2023			Interest Rate Swap	99.7000	99.7000	99.5500	99.5500	(0.150)	0.0000	0.0000	0
2018/04/18	IS10	17/12/2025			Interest Rate Swap	92.8800	92.8800	92.6900	92.6900	(0.205)	0.0000	0.0000	0
2018/04/18	IS10	16/03/2026			Interest Rate Swap	89.7900	89.7900	89.5900	89.5900	(0.223)	0.0000	0.0000	0
2018/04/18	IS10	15/06/2026			Interest Rate Swap	88.4400	88.4400	88.2400	88.2400	(0.226)	0.0000	0.0000	0
2018/04/18	IS10	21/09/2026			Interest Rate Swap	90.5500	90.5500	90.3400	90.3400	(0.232)	0.0000	0.0000	0
2018/04/18	IS10	21/12/2026			Interest Rate Swap	94.3100	94.3100	94.1000	94.1000	(0.223)	0.0000	0.0000	0
2018/04/18	IS10	15/03/2027			Interest Rate Swap	92.8000	92.8000	92.5900	92.5900	(0.226)	0.0000	0.0000	0
2018/04/18	IS10	21/06/2027			Interest Rate Swap	94.8300	94.8300	94.6200	94.6200	(0.221)	0.0000	0.0000	0
2018/04/18	IS10	20/09/2027			Interest Rate Swap	98.5400	98.5400	98.3300	98.3300	(0.213)	0.0000	0.0000	0
2018/04/18	IS10	20/12/2027			Interest Rate Swap	98.8400	98.8400	98.6300	98.6300	(0.212)	0.0000	0.0000	0
2018/04/18	IS10	22/03/2028			Interest Rate Swap	93.9700	93.9700	93.7500	93.7500	(0.234)	0.0000	0.0000	0
2018/04/18	IS10	20/06/2028			Interest Rate Swap	99.4500	99.4500	99.2300	99.2300	(0.221)	0.0000	0.0000	0
2018/04/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/18	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/18	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/18	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/18	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/18	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/18	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/18	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/18	R023	03/05/2018			Bond Future	7.4980	102.4389	7.4874	102.4813	(0.141)	0.0000	0.0000	71,633
2018/04/18	R023	03/05/2018	8.28	Call	Bond Future	3,073.3800	3.0734	3,115.7600	3.1158	1.379	0	0	0
2018/04/18	R023	03/05/2018	8.28	Put	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	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
2018/04/18	R023	03/05/2018	8.29	Call	Bond Future	3,111.9100	3.1119	3,154.3000	3.1543	1.362	0	0	0
2018/04/18	R023	03/05/2018	8.29	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2018/04/18	R023	03/05/2018	8.27	Call	Bond Future	3,034.8300	3.0348	3,077.2000	3.0772	1.396	0	0	0
2018/04/18	R023	03/05/2018	8.27	Put	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2018/04/18	R023	03/05/2018	9.19	Call	Bond Future	6,506.8600	6.5069	6,549.3200	6.5493	0.653	0	0	0
2018/04/18	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/18	R023	02/08/2018			Bond Future	7.5088	104.2794	7.4975	104.3226	(0.150)	0.0000	0.0000	16,296
2018/04/18	R023	02/08/2018	10.39	Call	Bond Future	10,328.4500	10.3285	10,371.7200	10.3717	0.419	0	0	0
2018/04/18	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R023	02/08/2018	10.40	Call	Bond Future	10,361.9800	10.3620	10,405.2500	10.4053	0.418	0	0	0
2018/04/18	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R023	02/08/2018	10.41	Call	Bond Future	10,395.4900	10.3955	10,438.7600	10.4388	0.416	0	0	0
2018/04/18	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R023	01/11/2018			Bond Future	7.5214	102.2471	7.5095	102.2905	(0.158)	0.0000	0.0000	0
2018/04/18	R023	01/11/2018	10.57	Call	Bond Future	10,409.4100	10.4094	10,452.7900	10.4528	0.417	0	0	0
2018/04/18	R023	01/11/2018	10.57	Put	Bond Future	0.5000	0.0005	0.4600	0.0005	(8.000)	0	0	0
2018/04/18	R023	01/11/2018	10.58	Call	Bond Future	10,441.3000	10.4413	10,484.6800	10.4847	0.415	0	0	0
2018/04/18	R023	01/11/2018	10.58	Put	Bond Future	0.4800	0.0005	0.4400	0.0004	(8.333)	0	0	0
2018/04/18	R023	01/11/2018	10.59	Call	Bond Future	10,473.1800	10.4732	10,516.5600	10.5166	0.414	0	0	0
2018/04/18	R023	01/11/2018	10.59	Put	Bond Future	0.4600	0.0005	0.4200	0.0004	(8.696)	0	0	0
2018/04/18	R023	07/02/2019			Bond Future	7.5317	104.2756	7.5192	104.3189	(0.167)	0.0000	0.0000	0
2018/04/18	R023	07/02/2019	10.57	Call	Bond Future	9,848.5400	9.8485	9,891.4600	9.8915	0.436	0	0	0
2018/04/18	R023	07/02/2019	10.57	Put	Bond Future	7.9900	0.0080	7.6300	0.0076	(4.506)	0	0	0
2018/04/18	R023	07/02/2019	10.58	Call	Bond Future	9,878.7300	9.8787	9,921.6600	9.9217	0.435	0	0	0
2018/04/18	R023	07/02/2019	10.58	Put	Bond Future	7.7900	0.0078	7.4400	0.0074	(4.493)	0	0	0
2018/04/18	R023	07/02/2019	10.59	Call	Bond Future	9,908.9200	9.9089	9,951.8500	9.9518	0.433	0	0	0
2018/04/18	R023	07/02/2019	10.59	Put	Bond Future	7.6000	0.0076	7.2500	0.0073	(4.605)	0	0	0
2018/04/18	R035	03/05/2018			Bond Future	8.7885	102.3946	8.7418	102.8038	(0.530)	0.0000	0.0000	78,610
2018/04/18	R035	03/05/2018	9.90	Call	Bond Future	9,070.1200	9.0701	9,478.8800	9.4789	4.507	0	0	0
2018/04/18	R035	03/05/2018	9.90	Put	Bond Future	0.5900	0.0006	0.2300	0.0002	(61.017)	0	0	0
2018/04/18	R035	03/05/2018	9.91	Call	Bond Future	9,146.0200	9.1460	9,554.8100	9.5548	4.470	0	0	0
2018/04/18	R035	03/05/2018	9.91	Put	Bond Future	0.5300	0.0005	0.2000	0.0002	(62.264)	0	0	0
2018/04/18	R035	03/05/2018	9.89	Call	Bond Future	8,994.1300	8.9941	9,402.8500	9.4028	4.544	0	0	0
2018/04/18	R035	03/05/2018	9.89	Put	Bond Future	0.6500	0.0007	0.2500	0.0003	(61.538)	0	0	0
2018/04/18	R035	03/05/2018	8.75	Put	Bond Future	1,356.7400	1.3567	1,109.6800	1.1097	(18.210)	0	0	0
2018/04/18	R035	03/05/2018	8.75	Call	Bond Future	1,019.4900	1.0195	1,181.5500	1.1816	15.896	0	0	1,000
2018/04/18	R035	03/05/2018	9.25	Call	Bond Future	4,035.2200	4.0352	4,402.8400	4.4028	9.110	0	0	0
2018/04/18	R035	03/05/2018	9.25	Put	Bond Future	113.5700	0.1136	72.0700	0.0721	(36.541)	0	0	1,000
2018/04/18	R035	02/08/2018			Bond Future	8.8301	104.2343	8.7821	104.6509	(0.544)	0.0000	0.0000	5,691
2018/04/18	R035	02/08/2018	9.44	Call	Bond Future	6,342.8900	6.3429	6,646.9600	6.6470	4.794	0	0	0
2018/04/18	R035	02/08/2018	9.44	Put	Bond Future	1,269.0700	1.2691	1,156.5200	1.1565	(8.869)	0	0	0
2018/04/18	R035	02/08/2018	9.42	Call	Bond Future	6,224.9300	6.2249	6,526.2200	6.5262	4.840	0	0	0
2018/04/18	R035	02/08/2018	9.42	Put	Bond Future	1,311.4100	1.3114	1,196.0800	1.1961	(8.794)	0	0	0
2018/04/18	R035	02/08/2018	9.43	Call	Bond Future	6,283.7300	6.2837	6,586.4100	6.5864	4.817	0	0	0
2018/04/18	R035	02/08/2018	9.43	Put	Bond Future	1,290.0100	1.2900	1,176.0700	1.1761	(8.832)	0	0	0
2018/04/18	R035	01/11/2018			Bond Future	8.8737	101.6311	8.8243	102.0546	(0.557)	0.0000	0.0000	0
2018/04/18	R035	01/11/2018	8.94	Call	Bond Future	563.6200	0.5636	987.1000	0.9871	75.136	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
2018/04/18	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R035	01/11/2018	8.92	Call	Bond Future	394.0400	0.3940	817.5200	0.8175	107.471	0	0	0
2018/04/18	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R035	01/11/2018	8.93	Call	Bond Future	478.8800	0.4789	902.3600	0.9024	88.431	0	0	0
2018/04/18	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R035	07/02/2019			Bond Future	8.9212	103.6474	8.8702	104.0783	(0.572)	0.0000	0.0000	0
2018/04/18	R035	07/02/2019	8.98	Call	Bond Future	493.6300	0.4936	924.5500	0.9245	87.296	0	0	0
2018/04/18	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R035	07/02/2019	8.96	Call	Bond Future	326.1800	0.3262	757.1000	0.7571	132.111	0	0	0
2018/04/18	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R035	07/02/2019	8.97	Call	Bond Future	409.9600	0.4100	840.8800	0.8409	105.113	0	0	0
2018/04/18	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R186	03/05/2018			Bond Future	8.0726	118.8317	8.0210	119.1789	(0.639)	0.0000	0.0000	181,875
2018/04/18	R186	03/05/2018	8.92	Call	Bond Future	5,507.0700	5.5071	5,853.8700	5.8539	6.297	0	0	0
2018/04/18	R186	03/05/2018	8.92	Put	Bond Future	0.4400	0.0004	0.1400	0.0001	(68.182)	0	0	0
2018/04/18	R186	03/05/2018	8.93	Call	Bond Future	5,569.9100	5.5699	5,916.7400	5.9167	6.227	0	0	0
2018/04/18	R186	03/05/2018	8.93	Put	Bond Future	0.3900	0.0004	0.1200	0.0001	(69.231)	0	0	0
2018/04/18	R186	03/05/2018	8.91	Call	Bond Future	5,444.1900	5.4442	5,790.9600	5.7910	6.370	0	0	0
2018/04/18	R186	03/05/2018	8.91	Put	Bond Future	0.4900	0.0005	0.1600	0.0002	(67.347)	0	0	0
2018/04/18	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R186	03/05/2018	9.30	Call	Bond Future	7,863.0200	7.8630	8,210.1200	8.2101	4.414	0	0	1,093
2018/04/18	R186	03/05/2018	10.14	Call	Bond Future	12,837.9200	12.8379	13,185.0200	13.1850	2.704	0	0	0
2018/04/18	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R186	03/05/2018	9.75	Call	Bond Future	10,567.2700	10.5673	10,914.3700	10.9144	3.285	0	0	0
2018/04/18	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/18	R186	03/05/2018	8.69	Put	Bond Future	5.0400	0.0050	2.0200	0.0020	(59.921)	0	0	0
2018/04/18	R186	03/05/2018	8.69	Call	Bond Future	4,052.0600	4.0521	4,396.1400	4.3961	8.491	0	0	0
2018/04/18	R186	03/05/2018	9.72	Call	Bond Future	10,389.8300	10.3898	10,736.9300	10.7369	3.341	0	0	0
2018/04/18	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/18	R186	03/05/2018	9.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/18	R186	03/05/2018	9.19	Call	Bond Future	7,187.8900	7.1879	7,534.9800	7.5350	4.829	0	0	0
2018/04/18	R186	03/05/2018	8.85	Call	Bond Future	5,066.0500	5.0661	5,412.5200	5.4125	6.839	0	0	0
2018/04/18	R186	03/05/2018	8.85	Put	Bond Future	0.9500	0.0010	0.3200	0.0003	(66.316)	0	0	4,745
2018/04/18	R186	03/05/2018	8.40	Put	Bond Future	69.4200	0.0694	37.3900	0.0374	(46.139)	0	0	3,500
2018/04/18	R186	03/05/2018	8.40	Call	Bond Future	2,239.2500	2.2393	2,554.3200	2.5543	14.070	0	0	0
2018/04/18	R186	03/05/2018	8.00	Put	Bond Future	884.8600	0.8849	664.6100	0.6646	(24.891)	0	0	0
2018/04/18	R186	03/05/2018	8.00	Call	Bond Future	396.2900	0.3963	523.1400	0.5231	32.009	0	0	0
2018/04/18	R186	03/05/2018	8.45	Put	Bond Future	46.0500	0.0461	23.6200	0.0236	(48.708)	0	0	0
2018/04/18	R186	03/05/2018	8.45	Call	Bond Future	2,542.5000	2.5425	2,867.1700	2.8672	12.770	0	0	0
2018/04/18	R186	03/05/2018	8.70	Call	Bond Future	4,115.5700	4.1156	4,459.9200	4.4599	8.367	0	0	0
2018/04/18	R186	03/05/2018	8.70	Put	Bond Future	4.5600	0.0046	1.8100	0.0018	(60.307)	0	0	0
2018/04/18	R186	03/05/2018	8.50	Call	Bond Future	2,851.8100	2.8518	3,183.5600	3.1836	11.633	0	0	0
2018/04/18	R186	03/05/2018	8.50	Put	Bond Future	29.9800	0.0300	14.6300	0.0146	(51.201)	0	0	3,500
2018/04/18	R186	03/05/2018	8.25	Call	Bond Future	1,393.2300	1.3932	1,659.9000	1.6599	19.140	0	0	0
2018/04/18	R186	03/05/2018	8.25	Put	Bond Future	210.7800	0.2108	130.3500	0.1304	(38.158)	0	0	3,500
2018/04/18	R186	03/05/2018	7.85	Put	Bond Future	1,629.8900	1.6299	1,334.4500	1.3344	(18.126)	0	0	0
2018/04/18	R186	03/05/2018	7.85	Call	Bond Future	123.2500	0.1232	174.9100	0.1749	41.915	0	0	500

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
2018/04/18	R186	03/05/2018	8.35	Call	Bond Future	1,944.5900	1.9446	2,247.0400	2.2470	15.553	0	0	0
2018/04/18	R186	03/05/2018	8.35	Put	Bond Future	102.6300	0.1026	57.9800	0.0580	(43.506)	0	0	500
2018/04/18	R186	02/08/2018			Bond Future	8.1074	115.6681	8.0535	116.0215	(0.665)	0.0000	0.0000	813
2018/04/18	R186	02/08/2018	8.48	Call	Bond Future	3,263.8000	3.2638	3,511.6900	3.5117	7.595	0	0	0
2018/04/18	R186	02/08/2018	8.48	Put	Bond Future	859.0000	0.8590	753.4800	0.7535	(12.284)	0	0	0
2018/04/18	R186	02/08/2018	8.46	Call	Bond Future	3,171.3700	3.1714	3,415.9600	3.4160	7.712	0	0	0
2018/04/18	R186	02/08/2018	8.46	Put	Bond Future	893.9400	0.8939	785.1200	0.7851	(12.173)	0	0	0
2018/04/18	R186	02/08/2018	8.25	Put	Bond Future	1,340.1500	1.3401	1,192.9300	1.1929	(10.985)	0	0	0
2018/04/18	R186	02/08/2018	8.25	Call	Bond Future	2,268.5800	2.2686	2,474.7700	2.4748	9.089	0	0	3,020
2018/04/18	R186	02/08/2018	7.50	Put	Bond Future	4,408.0600	4.4081	4,111.4100	4.1114	(6.730)	0	0	0
2018/04/18	R186	02/08/2018	7.50	Call	Bond Future	341.9400	0.3419	398.7000	0.3987	16.599	0	0	3,020
2018/04/18	R186	02/08/2018	8.47	Call	Bond Future	3,217.5700	3.2176	3,463.8100	3.4638	7.653	0	0	0
2018/04/18	R186	02/08/2018	8.47	Put	Bond Future	876.4300	0.8764	769.2600	0.7693	(12.228)	0	0	0
2018/04/18	R186	01/11/2018			Bond Future	8.1398	117.7695	8.0836	118.1286	(0.690)	0.0000	0.0000	0
2018/04/18	R186	01/11/2018	7.96	Put	Bond Future	2,995.1900	2.9952	2,789.9300	2.7899	(6.853)	0	0	0
2018/04/18	R186	01/11/2018	7.96	Call	Bond Future	1,841.2700	1.8413	1,995.0800	1.9951	8.353	0	0	5,000
2018/04/18	R186	01/11/2018	8.46	Put	Bond Future	1,600.0800	1.6001	1,467.8400	1.4678	(8.265)	0	0	0
2018/04/18	R186	01/11/2018	8.46	Call	Bond Future	3,618.6700	3.6187	3,845.5000	3.8455	6.268	0	0	5,000
2018/04/18	R186	01/11/2018	8.54	Call	Bond Future	3,955.0600	3.9551	4,192.1300	4.1921	5.994	0	0	0
2018/04/18	R186	01/11/2018	8.54	Put	Bond Future	1,439.5000	1.4395	1,317.5000	1.3175	(8.475)	0	0	0
2018/04/18	R186	01/11/2018	8.52	Call	Bond Future	3,869.7000	3.8697	4,104.2600	4.1043	6.061	0	0	0
2018/04/18	R186	01/11/2018	8.52	Put	Bond Future	1,478.1100	1.4781	1,353.6000	1.3536	(8.424)	0	0	0
2018/04/18	R186	01/11/2018	9.14	Call	Bond Future	6,779.3500	6.7793	7,076.1000	7.0761	4.377	0	0	0
2018/04/18	R186	01/11/2018	9.14	Put	Bond Future	627.0800	0.6271	564.7600	0.5648	(9.938)	0	0	5,000
2018/04/18	R186	01/11/2018	8.53	Call	Bond Future	3,912.2900	3.9123	4,148.1100	4.1481	6.028	0	0	0
2018/04/18	R186	01/11/2018	8.53	Put	Bond Future	1,458.6900	1.4587	1,335.4400	1.3354	(8.449)	0	0	0
2018/04/18	R186	07/02/2019			Bond Future	8.1735	114.7995	8.1147	115.1646	(0.719)	0.0000	0.0000	0
2018/04/18	R186	07/02/2019	8.22	Call	Bond Future	3,207.5900	3.2076	3,398.7400	3.3987	5.959	0	0	0
2018/04/18	R186	07/02/2019	8.22	Put	Bond Future	2,919.8900	2.9199	2,745.9300	2.7459	(5.958)	0	0	0
2018/04/18	R186	07/02/2019	8.20	Call	Bond Future	3,140.2200	3.1402	3,329.0300	3.3290	6.013	0	0	0
2018/04/18	R186	07/02/2019	8.20	Put	Bond Future	2,976.1400	2.9761	2,799.8400	2.7998	(5.924)	0	0	0
2018/04/18	R186	07/02/2019	8.21	Call	Bond Future	3,173.8200	3.1738	3,363.8000	3.3638	5.986	0	0	0
2018/04/18	R186	07/02/2019	8.21	Put	Bond Future	2,947.9100	2.9479	2,772.7800	2.7728	(5.941)	0	0	0
2018/04/18	R197	03/05/2018			Bond Future	307.3630	307.3630	307.3227	307.3227	(0.013)	0.0000	0.0000	2,388
2018/04/18	R197	03/05/2018	304.45	Call	Bond Future	2,912.9700	2.9130	2,872.6600	2.8727	(1.384)	0	0	0
2018/04/18	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R197	03/05/2018	304.46	Call	Bond Future	2,902.9700	2.9030	2,862.6600	2.8627	(1.389)	0	0	0
2018/04/18	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R197	03/05/2018	304.44	Call	Bond Future	2,922.9700	2.9230	2,882.6600	2.8827	(1.379)	0	0	0
2018/04/18	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R197	02/08/2018			Bond Future	305.8188	305.8188	305.7754	305.7754	(0.014)	0.0000	0.0000	1,400
2018/04/18	R197	01/11/2018			Bond Future	311.4348	311.4348	311.3906	311.3906	(0.014)	0.0000	0.0000	0
2018/04/18	R197	07/02/2019			Bond Future	310.3670	310.3670	310.3186	310.3186	(0.016)	0.0000	0.0000	0
2018/04/18	R202	03/05/2018			Bond Future	246.2965	246.2965	246.2727	246.2727	(0.010)	0.0000	0.0000	21,079
2018/04/18	R202	03/05/2018	247.48	Call	Bond Future	486.6000	0.4866	452.2000	0.4522	(7.069)	0	0	0
2018/04/18	R202	03/05/2018	247.48	Put	Bond Future	1,670.0600	1.6701	1,659.5100	1.6595	(0.632)	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
2018/04/18	R202	03/05/2018	247.49	Call	Bond Future	483.5000	0.4835	449.2000	0.4492	(7.094)	0	0	0
2018/04/18	R202	03/05/2018	247.49	Put	Bond Future	1,676.9600	1.6770	1,666.5100	1.6665	(0.623)	0	0	0
2018/04/18	R202	03/05/2018	247.47	Call	Bond Future	489.7100	0.4897	455.2200	0.4552	(7.043)	0	0	0
2018/04/18	R202	03/05/2018	247.47	Put	Bond Future	1,663.1700	1.6632	1,652.5300	1.6525	(0.640)	0	0	0
2018/04/18	R202	02/08/2018			Bond Future	246.9950	246.9950	246.9689	246.9689	(0.011)	0.0000	0.0000	2,139
2018/04/18	R202	01/11/2018			Bond Future	251.5308	251.5308	251.5042	251.5042	(0.011)	0.0000	0.0000	0
2018/04/18	R202	07/02/2019			Bond Future	252.7032	252.7032	252.6734	252.6734	(0.012)	0.0000	0.0000	0
2018/04/18	R204	03/05/2018			Bond Future	6.7647	103.7596	6.7164	103.7888	(0.715)	0.0000	0.0000	21,647
2018/04/18	R204	03/05/2018	7.09	Call	Bond Future	196.3200	0.1963	225.3500	0.2254	14.787	0	0	0
2018/04/18	R204	03/05/2018	7.09	Put	Bond Future	0.2200	0.0002	0.0500	0.0001	(77.273)	0	0	0
2018/04/18	R204	03/05/2018	7.10	Call	Bond Future	202.3000	0.2023	231.3600	0.2314	14.365	0	0	0
2018/04/18	R204	03/05/2018	7.10	Put	Bond Future	0.1800	0.0002	0.0400	0.0000	(77.778)	0	0	0
2018/04/18	R204	03/05/2018	7.08	Call	Bond Future	190.3400	0.1903	219.3400	0.2193	15.236	0	0	0
2018/04/18	R204	03/05/2018	7.08	Put	Bond Future	0.2600	0.0003	0.0600	0.0001	(76.923)	0	0	0
2018/04/18	R204	02/08/2018			Bond Future	6.3755	101.5868	6.2950	101.6165	(1.262)	0.0000	0.0000	0
2018/04/18	R204	02/08/2018	8.98	Call	Bond Future	953.9200	0.9539	983.6800	0.9837	3.120	0	0	0
2018/04/18	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R204	02/08/2018	8.99	Call	Bond Future	957.5500	0.9575	987.3100	0.9873	3.108	0	0	0
2018/04/18	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R204	02/08/2018	8.97	Call	Bond Future	950.3000	0.9503	980.0600	0.9801	3.132	0	0	0
2018/04/18	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R207	03/05/2018			Bond Future	6.9085	102.7841	6.8839	102.8228	(0.355)	0.0000	0.0000	22,185
2018/04/18	R207	03/05/2018	7.57	Call	Bond Future	1,035.0600	1.0351	1,073.7500	1.0738	3.738	0	0	0
2018/04/18	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R207	03/05/2018	7.58	Call	Bond Future	1,050.6000	1.0506	1,089.2900	1.0893	3.683	0	0	0
2018/04/18	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R207	03/05/2018	7.56	Call	Bond Future	1,019.5200	1.0195	1,058.2100	1.0582	3.795	0	0	0
2018/04/18	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R207	02/08/2018			Bond Future	6.8470	100.9894	6.8179	101.0288	(0.425)	0.0000	0.0000	0
2018/04/18	R207	02/08/2018	6.86	Call	Bond Future	220.2700	0.2203	240.1400	0.2401	9.021	0	0	0
2018/04/18	R207	02/08/2018	6.86	Put	Bond Future	202.6800	0.2027	183.1300	0.1831	(9.646)	0	0	0
2018/04/18	R207	02/08/2018	6.87	Call	Bond Future	227.9200	0.2279	248.1800	0.2482	8.889	0	0	0
2018/04/18	R207	02/08/2018	6.87	Put	Bond Future	196.8100	0.1968	177.6500	0.1777	(9.735)	0	0	0
2018/04/18	R207	02/08/2018	6.85	Call	Bond Future	212.7500	0.2127	232.2300	0.2322	9.156	0	0	0
2018/04/18	R207	02/08/2018	6.85	Put	Bond Future	208.6900	0.2087	188.7500	0.1888	(9.555)	0	0	0
2018/04/18	R207	01/11/2018			Bond Future	6.7238	102.8241	6.6889	102.8636	(0.519)	0.0000	0.0000	0
2018/04/18	R207	01/11/2018	6.75	Call	Bond Future	283.9400	0.2839	304.2300	0.3042	7.146	0	0	0
2018/04/18	R207	01/11/2018	6.75	Put	Bond Future	254.3000	0.2543	235.0600	0.2351	(7.566)	0	0	0
2018/04/18	R207	01/11/2018	6.76	Call	Bond Future	290.4200	0.2904	310.9700	0.3110	7.076	0	0	0
2018/04/18	R207	01/11/2018	6.76	Put	Bond Future	249.4600	0.2495	230.4800	0.2305	(7.608)	0	0	0
2018/04/18	R207	01/11/2018	6.74	Call	Bond Future	277.5300	0.2775	297.5600	0.2976	7.217	0	0	0
2018/04/18	R207	01/11/2018	6.74	Put	Bond Future	259.2100	0.2592	239.7100	0.2397	(7.523)	0	0	0
2018/04/18	R207	07/02/2019			Bond Future	6.4954	101.2185	6.4512	101.2578	(0.682)	0.0000	0.0000	0
2018/04/18	R207	07/02/2019	6.52	Call	Bond Future	293.5500	0.2936	313.7000	0.3137	6.864	0	0	0
2018/04/18	R207	07/02/2019	6.52	Put	Bond Future	271.7600	0.2718	252.6000	0.2526	(7.050)	0	0	0
2018/04/18	R207	07/02/2019	6.53	Call	Bond Future	298.8300	0.2988	319.1700	0.3192	6.807	0	0	0

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2018/04/18	R207	07/02/2019	6.53	Put	Bond Future	268.1700	0.2682	249.2000	0.2492	(7.074)	0	0	0
2018/04/18	R207	07/02/2019	6.51	Call	Bond Future	288.6700	0.2887	308.6300	0.3086	6.914	0	0	0
2018/04/18	R207	07/02/2019	6.51	Put	Bond Future	275.7500	0.2757	256.4000	0.2564	(7.017)	0	0	0
2018/04/18	R208	03/05/2018			Bond Future	7.1388	99.6898	7.1136	99.7543	(0.353)	0.0000	0.0000	36,094
2018/04/18	R208	03/05/2018	7.78	Call	Bond Future	1,625.2700	1.6253	1,689.7100	1.6897	3.965	0	0	0
2018/04/18	R208	03/05/2018	7.78	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2018/04/18	R208	03/05/2018	7.79	Call	Bond Future	1,650.3300	1.6503	1,714.7800	1.7148	3.905	0	0	0
2018/04/18	R208	03/05/2018	7.79	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/04/18	R208	03/05/2018	7.77	Call	Bond Future	1,600.1900	1.6002	1,664.6300	1.6646	4.027	0	0	0
2018/04/18	R208	03/05/2018	7.77	Put	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2018/04/18	R208	02/08/2018			Bond Future	7.1230	101.4809	7.0952	101.5466	(0.390)	0.0000	0.0000	1,721
2018/04/18	R208	02/08/2018	7.13	Call	Bond Future	439.1900	0.4392	471.3600	0.4714	7.325	0	0	0
2018/04/18	R208	02/08/2018	7.13	Put	Bond Future	422.7400	0.4227	389.2100	0.3892	(7.932)	0	0	0
2018/04/18	R208	02/08/2018	7.14	Call	Bond Future	452.2900	0.4523	485.0200	0.4850	7.237	0	0	0
2018/04/18	R208	02/08/2018	7.14	Put	Bond Future	412.2200	0.4122	379.2500	0.3792	(7.998)	0	0	0
2018/04/18	R208	02/08/2018	7.12	Call	Bond Future	426.5000	0.4265	458.1000	0.4581	7.409	0	0	0
2018/04/18	R208	02/08/2018	7.12	Put	Bond Future	433.6800	0.4337	399.5800	0.3996	(7.863)	0	0	0
2018/04/18	R208	01/11/2018			Bond Future	7.0964	99.9248	7.0658	99.9910	(0.432)	0.0000	0.0000	0
2018/04/18	R208	01/11/2018	7.11	Call	Bond Future	603.0700	0.6031	636.0300	0.6360	5.465	0	0	0
2018/04/18	R208	01/11/2018	7.11	Put	Bond Future	573.7700	0.5738	540.4600	0.5405	(5.805)	0	0	0
2018/04/18	R208	01/11/2018	7.12	Call	Bond Future	615.5100	0.6155	648.8500	0.6489	5.417	0	0	0
2018/04/18	R208	01/11/2018	7.12	Put	Bond Future	564.6100	0.5646	531.6800	0.5317	(5.832)	0	0	0
2018/04/18	R208	01/11/2018	7.10	Call	Bond Future	591.0500	0.5910	623.6200	0.6236	5.511	0	0	0
2018/04/18	R208	01/11/2018	7.10	Put	Bond Future	583.3600	0.5834	549.6600	0.5497	(5.777)	0	0	0
2018/04/18	R208	07/02/2019			Bond Future	7.0507	101.9072	7.0164	101.9738	(0.487)	0.0000	0.0000	0
2018/04/18	R208	07/02/2019	7.07	Call	Bond Future	702.9900	0.7030	736.4600	0.7365	4.761	0	0	0
2018/04/18	R208	07/02/2019	7.07	Put	Bond Future	665.6000	0.6656	632.4500	0.6324	(4.980)	0	0	0
2018/04/18	R208	07/02/2019	7.08	Call	Bond Future	714.2900	0.7143	748.0600	0.7481	4.728	0	0	0
2018/04/18	R208	07/02/2019	7.08	Put	Bond Future	657.5200	0.6575	624.6700	0.6247	(4.996)	0	0	0
2018/04/18	R208	07/02/2019	7.06	Call	Bond Future	692.1400	0.6921	725.3100	0.7253	4.792	0	0	0
2018/04/18	R208	07/02/2019	7.06	Put	Bond Future	674.1400	0.6741	640.6900	0.6407	(4.962)	0	0	0
2018/04/18	R209	03/05/2018			Bond Future	8.8180	77.7322	8.7715	78.0772	(0.528)	0.0000	0.0000	88,193
2018/04/18	R209	03/05/2018	9.85	Call	Bond Future	7,104.3600	7.1044	7,449.1500	7.4491	4.853	0	0	0
2018/04/18	R209	03/05/2018	9.85	Put	Bond Future	0.2100	0.0002	0.0700	0.0001	(66.667)	0	0	0
2018/04/18	R209	03/05/2018	9.86	Call	Bond Future	7,168.3500	7.1684	7,513.1500	7.5132	4.810	0	0	0
2018/04/18	R209	03/05/2018	9.86	Put	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	0
2018/04/18	R209	03/05/2018	9.84	Call	Bond Future	7,040.2900	7.0403	7,385.0600	7.3851	4.897	0	0	0
2018/04/18	R209	03/05/2018	9.84	Put	Bond Future	0.2400	0.0002	0.0800	0.0001	(66.667)	0	0	0
2018/04/18	R209	03/05/2018	10.00	Call	Bond Future	8,055.2800	8.0553	8,400.1800	8.4002	4.282	0	0	0
2018/04/18	R209	03/05/2018	10.00	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	11,067
2018/04/18	R209	03/05/2018	10.73	Call	Bond Future	12,417.1600	12.4172	12,762.0900	12.7621	2.778	0	0	0
2018/04/18	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/18	R209	03/05/2018	10.22	Call	Bond Future	9,415.4600	9.4155	9,760.3900	9.7604	3.663	0	0	0
2018/04/18	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/18	R209	03/05/2018	9.75	Put	Bond Future	0.5700	0.0006	0.2100	0.0002	(63.158)	0	0	0
2018/04/18	R209	03/05/2018	9.75	Call	Bond Future	6,459.7400	6.4597	6,804.3100	6.8043	5.334	0	0	435

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
2018/04/18	R209	03/05/2018	9.19	Put	Bond Future	73.5300	0.0735	42.6600	0.0427	(41.983)	0	0	0
2018/04/18	R209	03/05/2018	9.19	Call	Bond Future	2,752.1400	2.7521	3,066.2000	3.0662	11.411	0	0	250
2018/04/18	R209	03/05/2018	9.47	Call	Bond Future	4,613.0200	4.6130	4,953.8400	4.9538	7.388	0	0	0
2018/04/18	R209	03/05/2018	9.47	Put	Bond Future	7.6300	0.0076	3.5200	0.0035	(53.866)	0	0	250
2018/04/18	R209	03/05/2018	9.77	Call	Bond Future	6,589.3400	6.5893	6,933.9700	6.9340	5.230	0	0	0
2018/04/18	R209	03/05/2018	9.77	Put	Bond Future	0.4700	0.0005	0.1700	0.0002	(63.830)	0	0	250
2018/04/18	R209	03/05/2018	9.30	Put	Bond Future	31.6600	0.0317	16.8200	0.0168	(46.873)	0	0	0
2018/04/18	R209	03/05/2018	9.30	Call	Bond Future	3,476.1400	3.4761	3,806.2300	3.8062	9.496	0	0	0
2018/04/18	R209	03/05/2018	8.95	Put	Bond Future	359.3400	0.3593	248.6700	0.2487	(30.798)	0	0	0
2018/04/18	R209	03/05/2018	8.95	Call	Bond Future	1,325.8000	1.3258	1,560.0600	1.5601	17.669	0	0	0
2018/04/18	R209	02/08/2018			Bond Future	8.8574	79.1289	8.8096	79.4800	(0.540)	0.0000	0.0000	833
2018/04/18	R209	02/08/2018	9.66	Put	Bond Future	487.9500	0.4880	430.1500	0.4302	(11.845)	0	0	0
2018/04/18	R209	02/08/2018	9.66	Call	Bond Future	6,050.1600	6.0502	6,343.4900	6.3435	4.848	0	0	435
2018/04/18	R209	02/08/2018	9.43	Call	Bond Future	4,787.0100	4.7870	5,055.4900	5.0555	5.609	0	0	0
2018/04/18	R209	02/08/2018	9.43	Put	Bond Future	756.6500	0.7567	674.0000	0.6740	(10.923)	0	0	5,000
2018/04/18	R209	02/08/2018	10.84	Call	Bond Future	12,735.3100	12.7353	13,082.5200	13.0825	2.726	0	0	0
2018/04/18	R209	02/08/2018	10.84	Put	Bond Future	21.1500	0.0212	17.2300	0.0172	(18.534)	0	0	435
2018/04/18	R209	02/08/2018	10.21	Call	Bond Future	9,175.0400	9.1750	9,506.0400	9.5060	3.608	0	0	0
2018/04/18	R209	02/08/2018	10.21	Put	Bond Future	137.9700	0.1380	117.8400	0.1178	(14.590)	0	0	435
2018/04/18	R209	02/08/2018	8.49	Put	Bond Future	3,698.4100	3.6984	3,450.0900	3.4501	(6.714)	0	0	0
2018/04/18	R209	02/08/2018	8.49	Call	Bond Future	939.4900	0.9395	1,042.3000	1.0423	10.943	0	0	500
2018/04/18	R209	02/08/2018	8.46	Put	Bond Future	3,859.3500	3.8594	3,605.4300	3.6054	(6.579)	0	0	0
2018/04/18	R209	02/08/2018	8.46	Call	Bond Future	868.8500	0.8689	966.0600	0.9661	11.188	0	0	5,000
2018/04/18	R209	02/08/2018	8.96	Put	Bond Future	1,758.7000	1.7587	1,602.3000	1.6023	(8.893)	0	0	0
2018/04/18	R209	02/08/2018	8.96	Call	Bond Future	2,504.5600	2.5046	2,699.2900	2.6993	7.775	0	0	5,000
2018/04/18	R209	02/08/2018	10.38	Call	Bond Future	10,146.0900	10.1461	10,483.7500	10.4838	3.328	0	0	0
2018/04/18	R209	02/08/2018	10.38	Put	Bond Future	86.0800	0.0861	72.6100	0.0726	(15.648)	0	0	0
2018/04/18	R209	02/08/2018	9.21	Call	Bond Future	3,653.4800	3.6535	3,891.2200	3.8912	6.507	0	0	0
2018/04/18	R209	02/08/2018	9.21	Put	Bond Future	1,134.1600	1.1342	1,020.7700	1.0208	(9.998)	0	0	500
2018/04/18	R209	02/08/2018	8.83	Call	Bond Future	1,987.0800	1.9871	2,156.8100	2.1568	8.542	0	0	0
2018/04/18	R209	02/08/2018	8.83	Put	Bond Future	2,187.8800	2.1879	2,006.4800	2.0065	(8.291)	0	0	500
2018/04/18	R209	02/08/2018	10.39	Call	Bond Future	10,203.1100	10.2031	10,541.1100	10.5411	3.313	0	0	0
2018/04/18	R209	02/08/2018	10.39	Put	Bond Future	83.6500	0.0837	70.5200	0.0705	(15.696)	0	0	0
2018/04/18	R209	02/08/2018	10.40	Call	Bond Future	10,260.1200	10.2601	10,598.4400	10.5984	3.297	0	0	0
2018/04/18	R209	02/08/2018	10.40	Put	Bond Future	81.2900	0.0813	68.4800	0.0685	(15.758)	0	0	0
2018/04/18	R209	01/11/2018			Bond Future	8.8966	77.4185	8.8475	77.7755	(0.552)	0.0000	0.0000	0
2018/04/18	R209	01/11/2018	1,015.99	Call	Bond Future	76,530.5900	76.5306	76,887.5800	76.8876	0.466	0	0	0
2018/04/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R209	01/11/2018	9.34	Put	Bond Future	1,730.4100	1.7304	1,611.1200	1.6111	(6.894)	0	0	0
2018/04/18	R209	01/11/2018	9.34	Call	Bond Future	4,849.8800	4.8499	5,087.5800	5.0876	4.901	0	0	0
2018/04/18	R209	01/11/2018	1,016.00	Call	Bond Future	76,530.6000	76.5306	76,887.5900	76.8876	0.466	0	0	0
2018/04/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R209	01/11/2018	1,016.01	Call	Bond Future	76,530.6000	76.5306	76,887.5900	76.8876	0.466	0	0	0
2018/04/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R209	01/11/2018	9.97	Call	Bond Future	8,030.6000	8.0306	8,324.3500	8.3243	3.658	0	0	0
2018/04/18	R209	01/11/2018	9.97	Put	Bond Future	789.0100	0.7890	725.7700	0.7258	(8.015)	0	0	0
2018/04/18	R209	01/11/2018	10.57	Call	Bond Future	11,147.4900	11.1475	11,476.2700	11.4763	2.949	0	0	0
2018/04/18	R209	01/11/2018	10.57	Put	Bond Future	290.6700	0.2907	262.4600	0.2625	(9.705)	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
2018/04/18	R209	01/11/2018	9.94	Call	Bond Future	7,872.3800	7.8724	8,164.1000	8.1641	3.706	0	0	0
2018/04/18	R209	01/11/2018	9.94	Put	Bond Future	819.2600	0.8193	753.9900	0.7540	(7.967)	0	0	0
2018/04/18	R209	07/02/2019			Bond Future	8.9383	78.9543	8.8878	79.3177	(0.564)	0.0000	0.0000	0
2018/04/18	R209	07/02/2019	8.95	Call	Bond Future	3,836.5300	3.8365	4,024.5500	4.0245	4.901	0	0	0
2018/04/18	R209	07/02/2019	8.95	Put	Bond Future	3,752.4800	3.7525	3,577.1400	3.5771	(4.673)	0	0	0
2018/04/18	R209	07/02/2019	8.96	Call	Bond Future	3,874.3700	3.8744	4,063.4800	4.0635	4.881	0	0	0
2018/04/18	R209	07/02/2019	8.96	Put	Bond Future	3,718.7000	3.7187	3,544.4500	3.5444	(4.686)	0	0	0
2018/04/18	R209	07/02/2019	8.97	Call	Bond Future	3,912.0900	3.9121	4,102.2900	4.1023	4.862	0	0	0
2018/04/18	R209	07/02/2019	8.97	Put	Bond Future	3,684.9000	3.6849	3,511.7400	3.5117	(4.699)	0	0	0
2018/04/18	R210	03/05/2018			Bond Future	189.4947	189.4947	189.4752	189.4752	(0.010)	0.0000	0.0000	1,460
2018/04/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R210	03/05/2018	191.45	Put	Bond Future	1,955.2800	1.9553	1,974.8400	1.9748	1.000	0	0	0
2018/04/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R210	03/05/2018	191.46	Put	Bond Future	1,965.2800	1.9653	1,984.8400	1.9848	0.995	0	0	0
2018/04/18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R210	03/05/2018	191.44	Put	Bond Future	1,945.2800	1.9453	1,964.8400	1.9648	1.006	0	0	0
2018/04/18	R210	02/08/2018			Bond Future	192.9598	192.9598	192.9383	192.9383	(0.011)	0.0000	0.0000	699
2018/04/18	R210	01/11/2018			Bond Future	194.0028	194.0028	193.9812	193.9812	(0.011)	0.0000	0.0000	0
2018/04/18	R210	07/02/2019			Bond Future	197.9219	197.9219	197.8978	197.8978	(0.012)	0.0000	0.0000	0
2018/04/18	R212	03/05/2018			Bond Future	155.3797	155.3797	155.3583	155.3583	(0.014)	0.0000	0.0000	3,848
2018/04/18	R212	03/05/2018	154.29	Call	Bond Future	1,089.6700	1.0897	1,068.3100	1.0683	(1.960)	0	0	0
2018/04/18	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R212	03/05/2018	154.30	Call	Bond Future	1,079.6700	1.0797	1,058.3100	1.0583	(1.978)	0	0	0
2018/04/18	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R212	03/05/2018	154.28	Call	Bond Future	1,099.6700	1.0997	1,078.3100	1.0783	(1.942)	0	0	0
2018/04/18	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/18	R212	02/08/2018			Bond Future	156.1189	156.1189	156.0960	156.0960	(0.015)	0.0000	0.0000	1,526
2018/04/18	R212	01/11/2018			Bond Future	158.9858	158.9858	158.9625	158.9625	(0.015)	0.0000	0.0000	0
2018/04/18	R212	07/02/2019			Bond Future	160.0436	160.0436	160.0181	160.0181	(0.016)	0.0000	0.0000	0
2018/04/18	R213	03/05/2018			Bond Future	8.5376	89.4555	8.4962	89.7496	(0.486)	0.0000	0.0000	45,155
2018/04/18	R213	03/05/2018	9.57	Call	Bond Future	6,910.1000	6.9101	7,204.0900	7.2041	4.254	0	0	0
2018/04/18	R213	03/05/2018	9.57	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/04/18	R213	03/05/2018	9.58	Call	Bond Future	6,973.3300	6.9733	7,267.3300	7.2673	4.216	0	0	0
2018/04/18	R213	03/05/2018	9.58	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/04/18	R213	03/05/2018	9.56	Call	Bond Future	6,846.7800	6.8468	7,140.7600	7.1408	4.294	0	0	0
2018/04/18	R213	03/05/2018	9.56	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2018/04/18	R213	02/08/2018			Bond Future	8.5750	91.0627	8.5322	91.3621	(0.499)	0.0000	0.0000	1
2018/04/18	R213	02/08/2018	9.06	Call	Bond Future	4,096.4800	4.0965	4,316.2600	4.3163	5.365	0	0	0
2018/04/18	R213	02/08/2018	9.06	Put	Bond Future	799.1100	0.7991	719.4700	0.7195	(9.966)	0	0	0
2018/04/18	R213	02/08/2018	9.07	Call	Bond Future	4,147.3900	4.1474	4,368.3700	4.3684	5.328	0	0	0
2018/04/18	R213	02/08/2018	9.07	Put	Bond Future	783.8000	0.7838	705.3600	0.7054	(10.008)	0	0	0
2018/04/18	R213	02/08/2018	9.05	Call	Bond Future	4,045.7700	4.0458	4,264.3400	4.2643	5.402	0	0	0
2018/04/18	R213	02/08/2018	9.05	Put	Bond Future	814.6900	0.8147	733.8400	0.7338	(9.924)	0	0	0
2018/04/18	R213	01/11/2018			Bond Future	8.6145	89.1703	8.5703	89.4745	(0.512)	0.0000	0.0000	0
2018/04/18	R213	01/11/2018	8.65	Call	Bond Future	2,877.7400	2.8777	3,034.5400	3.0345	5.449	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
2018/04/18	R213	01/11/2018	8.65	Put	Bond Future	2,633.6400	2.6336	2,486.2200	2.4862	(5.598)	0	0	0
2018/04/18	R213	01/11/2018	8.66	Call	Bond Future	2,915.6900	2.9157	3,073.6800	3.0737	5.419	0	0	0
2018/04/18	R213	01/11/2018	8.66	Put	Bond Future	2,603.0900	2.6031	2,456.8600	2.4569	(5.618)	0	0	0
2018/04/18	R213	01/11/2018	8.64	Call	Bond Future	2,840.0300	2.8400	2,995.6300	2.9956	5.479	0	0	0
2018/04/18	R213	01/11/2018	8.64	Put	Bond Future	2,664.5000	2.6645	2,515.8800	2.5159	(5.578)	0	0	0
2018/04/18	R213	07/02/2019			Bond Future	8.6572	90.9394	8.6116	91.2488	(0.526)	0.0000	0.0000	0
2018/04/18	R213	07/02/2019	8.69	Call	Bond Future	3,608.9200	3.6089	3,768.9200	3.7689	4.433	0	0	0
2018/04/18	R213	07/02/2019	8.69	Put	Bond Future	3,387.3900	3.3874	3,238.0200	3.2380	(4.410)	0	0	0
2018/04/18	R213	07/02/2019	8.70	Call	Bond Future	3,645.0600	3.6451	3,806.0000	3.8060	4.415	0	0	0
2018/04/18	R213	07/02/2019	8.70	Put	Bond Future	3,356.0800	3.3561	3,207.6500	3.2076	(4.423)	0	0	0
2018/04/18	R213	07/02/2019	8.68	Call	Bond Future	3,572.9500	3.5730	3,732.0000	3.7320	4.452	0	0	0
2018/04/18	R213	07/02/2019	8.68	Put	Bond Future	3,418.9400	3.4189	3,268.6200	3.2686	(4.397)	0	0	0
2018/04/18	R214	03/05/2018			Bond Future	8.9228	77.7559	8.9014	77.9243	(0.240)	0.0000	0.0000	44,708
2018/04/18	R214	03/05/2018	9.98	Call	Bond Future	7,644.9500	7.6450	7,813.1800	7.8132	2.201	0	0	0
2018/04/18	R214	03/05/2018	9.98	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2018/04/18	R214	03/05/2018	9.99	Call	Bond Future	7,711.2800	7.7113	7,879.5300	7.8795	2.182	0	0	0
2018/04/18	R214	03/05/2018	9.99	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2018/04/18	R214	03/05/2018	9.97	Call	Bond Future	7,578.5000	7.5785	7,746.7200	7.7467	2.220	0	0	0
2018/04/18	R214	03/05/2018	9.97	Put	Bond Future	0.2700	0.0003	0.1300	0.0001	(51.852)	0	0	0
2018/04/18	R214	02/08/2018			Bond Future	8.9611	79.1530	8.9391	79.3244	(0.245)	0.0000	0.0000	15
2018/04/18	R214	02/08/2018	8.95	Call	Bond Future	2,215.6000	2.2156	2,293.1600	2.2932	3.501	0	0	0
2018/04/18	R214	02/08/2018	8.95	Put	Bond Future	2,302.1300	2.3021	2,208.2700	2.2083	(4.077)	0	0	0
2018/04/18	R214	02/08/2018	8.96	Call	Bond Future	2,256.1600	2.2562	2,334.6500	2.3347	3.479	0	0	0
2018/04/18	R214	02/08/2018	8.96	Put	Bond Future	2,264.6500	2.2647	2,171.7200	2.1717	(4.104)	0	0	0
2018/04/18	R214	02/08/2018	8.94	Call	Bond Future	2,175.4200	2.1754	2,252.0400	2.2520	3.522	0	0	0
2018/04/18	R214	02/08/2018	8.94	Put	Bond Future	2,340.1200	2.3401	2,245.3200	2.2453	(4.051)	0	0	0
2018/04/18	R214	01/11/2018			Bond Future	9.0008	77.2975	8.9784	77.4715	(0.250)	0.0000	0.0000	0
2018/04/18	R214	01/11/2018	8.99	Call	Bond Future	3,139.2300	3.1392	3,221.8200	3.2218	2.631	0	0	0
2018/04/18	R214	01/11/2018	8.99	Put	Bond Future	3,223.0400	3.2230	3,131.5800	3.1316	(2.838)	0	0	0
2018/04/18	R214	01/11/2018	9.00	Call	Bond Future	3,178.8900	3.1789	3,262.1500	3.2621	2.619	0	0	0
2018/04/18	R214	01/11/2018	9.00	Put	Bond Future	3,185.3000	3.1853	3,094.5100	3.0945	(2.850)	0	0	0
2018/04/18	R214	01/11/2018	8.98	Call	Bond Future	3,099.5900	3.0996	3,181.5100	3.1815	2.643	0	0	0
2018/04/18	R214	01/11/2018	8.98	Put	Bond Future	3,260.9100	3.2609	3,168.7800	3.1688	(2.825)	0	0	0
2018/04/18	R214	07/02/2019			Bond Future	9.0439	78.8310	9.0209	79.0077	(0.255)	0.0000	0.0000	0
2018/04/18	R214	07/02/2019	9.04	Call	Bond Future	4,062.9800	4.0630	4,149.3900	4.1494	2.127	0	0	0
2018/04/18	R214	07/02/2019	9.04	Put	Bond Future	4,092.7100	4.0927	4,002.4500	4.0025	(2.205)	0	0	0
2018/04/18	R214	07/02/2019	9.05	Call	Bond Future	4,102.7100	4.1027	4,189.6600	4.1897	2.119	0	0	0
2018/04/18	R214	07/02/2019	9.05	Put	Bond Future	4,055.8400	4.0558	3,966.1200	3.9661	(2.212)	0	0	0
2018/04/18	R214	07/02/2019	9.03	Call	Bond Future	4,023.1300	4.0231	4,109.0200	4.1090	2.135	0	0	0
2018/04/18	R214	07/02/2019	9.03	Put	Bond Future	4,129.5800	4.1296	4,038.8000	4.0388	(2.198)	0	0	0
2018/04/18	R248	03/05/2018			Bond Future	8.9478	99.5702	8.9314	99.7369	(0.183)	0.0000	0.0000	90,928
2018/04/18	R248	03/05/2018	10.06	Call	Bond Future	10,278.8500	10.2788	10,445.4000	10.4454	1.620	0	0	0
2018/04/18	R248	03/05/2018	10.06	Put	Bond Future	0.2600	0.0003	0.1300	0.0001	(50.000)	0	0	0
2018/04/18	R248	03/05/2018	10.07	Call	Bond Future	10,362.5800	10.3626	10,529.1500	10.5291	1.607	0	0	0
2018/04/18	R248	03/05/2018	10.07	Put	Bond Future	0.2300	0.0002	0.1200	0.0001	(47.826)	0	0	0
2018/04/18	R248	03/05/2018	10.05	Call	Bond Future	10,194.9800	10.1950	10,361.5200	10.3615	1.634	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
2018/04/18	R248	03/05/2018	10.05	Put	Bond Future	0.2900	0.0003	0.1500	0.0002	(48.276)	0	0	0
2018/04/18	R248	02/08/2018			Bond Future	8.9863	101.3592	8.9695	101.5290	(0.187)	0.0000	0.0000	0
2018/04/18	R248	02/08/2018	8.98	Call	Bond Future	2,932.6800	2.9327	3,006.3700	3.0064	2.513	0	0	0
2018/04/18	R248	02/08/2018	8.98	Put	Bond Future	2,996.4600	2.9965	2,900.3500	2.9004	(3.207)	0	0	0
2018/04/18	R248	02/08/2018	8.99	Call	Bond Future	2,985.0800	2.9851	3,059.6800	3.0597	2.499	0	0	0
2018/04/18	R248	02/08/2018	8.99	Put	Bond Future	2,947.9700	2.9480	2,852.7700	2.8528	(3.229)	0	0	0
2018/04/18	R248	02/08/2018	8.97	Call	Bond Future	2,880.5300	2.8805	2,953.3000	2.9533	2.526	0	0	0
2018/04/18	R248	02/08/2018	8.97	Put	Bond Future	3,045.3700	3.0454	2,948.3400	2.9483	(3.186)	0	0	0
2018/04/18	R248	01/11/2018			Bond Future	9.0262	98.7671	9.0090	98.9394	(0.191)	0.0000	0.0000	0
2018/04/18	R248	01/11/2018	9.02	Call	Bond Future	4,184.5700	4.1846	4,263.8700	4.2639	1.895	0	0	0
2018/04/18	R248	01/11/2018	9.02	Put	Bond Future	4,246.5000	4.2465	4,153.5500	4.1536	(2.189)	0	0	0
2018/04/18	R248	01/11/2018	9.03	Call	Bond Future	4,235.8700	4.2359	4,315.8200	4.3158	1.887	0	0	0
2018/04/18	R248	01/11/2018	9.03	Put	Bond Future	4,197.7800	4.1978	4,105.4800	4.1055	(2.199)	0	0	0
2018/04/18	R248	01/11/2018	9.01	Call	Bond Future	4,133.2600	4.1333	4,211.9100	4.2119	1.903	0	0	0
2018/04/18	R248	01/11/2018	9.01	Put	Bond Future	4,295.3800	4.2954	4,201.7800	4.2018	(2.179)	0	0	0
2018/04/18	R248	07/02/2019			Bond Future	9.0694	100.7266	9.0518	100.9012	(0.194)	0.0000	0.0000	0
2018/04/18	R248	07/02/2019	9.06	Call	Bond Future	5,343.8800	5.3439	5,426.7500	5.4267	1.551	0	0	0
2018/04/18	R248	07/02/2019	9.06	Put	Bond Future	5,437.0500	5.4371	5,345.2500	5.3452	(1.688)	0	0	0
2018/04/18	R248	07/02/2019	9.07	Call	Bond Future	5,395.3600	5.3954	5,478.7400	5.4787	1.545	0	0	0
2018/04/18	R248	07/02/2019	9.07	Put	Bond Future	5,389.4100	5.3894	5,298.1200	5.2981	(1.694)	0	0	0
2018/04/18	R248	07/02/2019	9.05	Call	Bond Future	5,292.9700	5.2930	5,375.3300	5.3753	1.556	0	0	0
2018/04/18	R248	07/02/2019	9.05	Put	Bond Future	5,485.4300	5.4854	5,393.1200	5.3931	(1.683)	0	0	0

Total

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