



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2018 TO 20/04/2018

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
2018/04/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	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
2018/04/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	2025	03/05/2018	133.21	Call	Bond Future	1,421.4600	1.4215	1,416.0100	1.4160	(0.383)	0	0	0
2018/04/20	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	03/05/2018			Bond Future	134.6315	134.6315	134.6260	134.6260	(0.004)	0.0000	0.0000	1,012
2018/04/20	2025	03/05/2018	133.22	Call	Bond Future	1,411.4600	1.4115	1,406.0100	1.4060	(0.386)	0	0	0
2018/04/20	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	03/05/2018	133.20	Call	Bond Future	1,431.4600	1.4315	1,426.0100	1.4260	(0.381)	0	0	0
2018/04/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	02/08/2018			Bond Future	135.7127	135.7127	135.7071	135.7071	(0.004)	0.0000	0.0000	614
2018/04/20	2025	02/08/2018	136.65	Put	Bond Future	937.2800	0.9373	942.9300	0.9429	0.603	0	0	0
2018/04/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	02/08/2018	136.67	Put	Bond Future	957.2800	0.9573	962.9300	0.9629	0.590	0	0	0
2018/04/20	2025	02/08/2018	136.66	Put	Bond Future	947.2800	0.9473	952.9300	0.9529	0.596	0	0	0
2018/04/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2025	01/11/2018			Bond Future	138.2055	138.2055	138.1980	138.1980	(0.005)	0.0000	0.0000	0
2018/04/20	2025	07/02/2019			Bond Future	139.5797	139.5797	139.5729	139.5729	(0.005)	0.0000	0.0000	0
2018/04/20	2029	03/05/2018			Bond Future	101.5884	101.5884	101.0910	101.0910	(0.490)	0.0000	0.0000	0
2018/04/20	2029	02/08/2018			Bond Future	103.4451	103.4451	102.9386	102.9386	(0.490)	0.0000	0.0000	1,370
2018/04/20	2029	01/11/2018			Bond Future	104.2955	104.2955	103.7785	103.7785	(0.496)	0.0000	0.0000	0
2018/04/20	2029	07/02/2019			Bond Future	106.3994	106.3994	105.8726	105.8726	(0.495)	0.0000	0.0000	0
2018/04/20	2030	03/05/2018	9.51	Call	Bond Future	7,691.8800	7.6919	7,441.0700	7.4411	(3.261)	0	0	0
2018/04/20	2030	03/05/2018			Bond Future	8.3864	99.2728	8.4212	99.0220	0.414	0.0000	0.0000	93,910
2018/04/20	2030	03/05/2018	9.49	Call	Bond Future	7,562.3100	7.5623	7,311.5000	7.3115	(3.317)	0	0	0
2018/04/20	2030	03/05/2018	9.49	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2030	03/05/2018	9.51	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2030	03/05/2018	9.50	Call	Bond Future	7,627.1300	7.6271	7,376.3200	7.3763	(3.288)	0	0	0
2018/04/20	2030	03/05/2018	9.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2030	02/08/2018	9.46	Put	Bond Future	233.5500	0.2336	252.8400	0.2528	8.259	0	0	0
2018/04/20	2030	02/08/2018	8.51	Call	Bond Future	2,230.4800	2.2305	2,081.3600	2.0814	(6.686)	0	0	7,850
2018/04/20	2030	02/08/2018	8.91	Call	Bond Future	4,118.6400	4.1186	3,919.6900	3.9197	(4.830)	0	0	7,850
2018/04/20	2030	02/08/2018			Bond Future	8.4264	97.0505	8.4624	96.7952	0.427	0.0000	0.0000	127
2018/04/20	2030	02/08/2018	9.46	Call	Bond Future	7,228.0600	7.2281	6,992.0600	6.9921	(3.265)	0	0	0
2018/04/20	2030	02/08/2018	8.51	Put	Bond Future	1,638.1200	1.6381	1,744.2900	1.7443	6.481	0	0	0
2018/04/20	2030	02/08/2018	9.47	Call	Bond Future	7,287.2200	7.2872	7,050.8200	7.0508	(3.244)	0	0	0
2018/04/20	2030	02/08/2018	9.45	Put	Bond Future	238.7900	0.2388	258.4900	0.2585	8.250	0	0	0
2018/04/20	2030	02/08/2018	8.91	Put	Bond Future	758.0300	0.7580	814.3700	0.8144	7.432	0	0	0
2018/04/20	2030	02/08/2018	9.50	Call	Bond Future	7,464.8800	7.4649	7,227.3200	7.2273	(3.182)	0	0	0
2018/04/20	2030	02/08/2018	9.47	Put	Bond Future	228.4200	0.2284	247.3100	0.2473	8.270	0	0	0
2018/04/20	2030	02/08/2018	9.45	Call	Bond Future	7,168.9600	7.1690	6,933.3700	6.9334	(3.286)	0	0	0
2018/04/20	2030	02/08/2018	9.50	Put	Bond Future	213.5900	0.2136	231.3200	0.2313	8.301	0	0	7,850

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2018/04/20	2030	01/11/2018	8.60	Call	Bond Future	3,257.8300	3.2578	3,103.9800	3.1040	(4.722)	0	0	0
2018/04/20	2030	01/11/2018	8.58	Put	Bond Future	2,343.0700	2.3431	2,452.4200	2.4524	4.667	0	0	0
2018/04/20	2030	01/11/2018			Bond Future	8.4603	98.8138	8.4977	98.5526	0.441	0.0000	0.0000	0
2018/04/20	2030	01/11/2018	8.60	Put	Bond Future	2,286.0400	2.2860	2,393.3300	2.3933	4.693	0	0	0
2018/04/20	2030	01/11/2018	8.58	Call	Bond Future	3,176.5100	3.1765	3,024.7200	3.0247	(4.779)	0	0	0
2018/04/20	2030	01/11/2018	8.59	Put	Bond Future	2,314.4000	2.3144	2,422.7200	2.4227	4.680	0	0	0
2018/04/20	2030	01/11/2018	8.59	Call	Bond Future	3,217.0500	3.2170	3,064.2300	3.0642	(4.750)	0	0	0
2018/04/20	2030	07/02/2019	8.62	Call	Bond Future	3,978.1200	3.9781	3,825.3000	3.8253	(3.842)	0	0	0
2018/04/20	2030	07/02/2019			Bond Future	8.4965	96.7624	8.5354	96.4956	0.457	0.0000	0.0000	0
2018/04/20	2030	07/02/2019	8.62	Put	Bond Future	3,133.6800	3.1337	3,247.7200	3.2477	3.639	0	0	0
2018/04/20	2030	07/02/2019	8.63	Call	Bond Future	4,016.2800	4.0163	3,862.6400	3.8626	(3.825)	0	0	0
2018/04/20	2030	07/02/2019	8.63	Put	Bond Future	3,103.8800	3.1039	3,217.1000	3.2171	3.648	0	0	0
2018/04/20	2030	07/02/2019	8.64	Call	Bond Future	4,054.9500	4.0550	3,900.5100	3.9005	(3.809)	0	0	0
2018/04/20	2030	07/02/2019	8.64	Put	Bond Future	3,074.6400	3.0746	3,187.0600	3.1871	3.656	0	0	0
2018/04/20	2032	03/05/2018	9.71	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2032	03/05/2018	9.70	Call	Bond Future	8,440.8500	8.4409	8,167.1900	8.1672	(3.242)	0	0	0
2018/04/20	2032	03/05/2018			Bond Future	8.5612	98.3412	8.5959	98.0675	0.406	0.0000	0.0000	60,102
2018/04/20	2032	03/05/2018	9.71	Call	Bond Future	8,510.3100	8.5103	8,236.6500	8.2366	(3.216)	0	0	0
2018/04/20	2032	03/05/2018	9.70	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2032	03/05/2018	9.72	Call	Bond Future	8,579.7000	8.5797	8,306.0400	8.3060	(3.190)	0	0	0
2018/04/20	2032	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	2032	02/08/2018	9.67	Call	Bond Future	8,120.1200	8.1201	7,862.4000	7.8624	(3.174)	0	0	0
2018/04/20	2032	02/08/2018	9.66	Put	Bond Future	269.4200	0.2694	290.6600	0.2907	7.884	0	0	0
2018/04/20	2032	02/08/2018			Bond Future	8.6003	100.1076	8.6361	99.8291	0.416	0.0000	0.0000	2
2018/04/20	2032	02/08/2018	9.68	Call	Bond Future	8,182.4800	8.1825	7,924.2800	7.9243	(3.156)	0	0	0
2018/04/20	2032	02/08/2018	9.68	Put	Bond Future	255.6600	0.2557	275.9500	0.2759	7.936	0	0	0
2018/04/20	2032	02/08/2018	9.67	Put	Bond Future	262.4600	0.2625	283.2300	0.2832	7.914	0	0	0
2018/04/20	2032	02/08/2018	9.66	Call	Bond Future	8,057.8400	8.0578	7,800.5900	7.8006	(3.193)	0	0	0
2018/04/20	2032	01/11/2018	8.77	Put	Bond Future	2,583.5700	2.5836	2,701.1100	2.7011	4.550	0	0	0
2018/04/20	2032	01/11/2018			Bond Future	8.6391	97.7711	8.6762	97.4863	0.430	0.0000	0.0000	0
2018/04/20	2032	01/11/2018	8.76	Call	Bond Future	3,537.7900	3.5378	3,371.6200	3.3716	(4.697)	0	0	0
2018/04/20	2032	01/11/2018	8.76	Put	Bond Future	2,614.9100	2.6149	2,733.5600	2.7336	4.537	0	0	0
2018/04/20	2032	01/11/2018	8.77	Call	Bond Future	3,582.2200	3.5822	3,414.9400	3.4149	(4.670)	0	0	0
2018/04/20	2032	01/11/2018	8.75	Call	Bond Future	3,493.8900	3.4939	3,328.8300	3.3288	(4.724)	0	0	0
2018/04/20	2032	01/11/2018	8.75	Put	Bond Future	2,646.8600	2.6469	2,766.6200	2.7666	4.525	0	0	0
2018/04/20	2032	07/02/2019	8.81	Call	Bond Future	4,464.2800	4.4643	4,296.6200	4.2966	(3.756)	0	0	0
2018/04/20	2032	07/02/2019	8.80	Put	Bond Future	3,523.0200	3.5230	3,647.2600	3.6473	3.527	0	0	0
2018/04/20	2032	07/02/2019			Bond Future	8.6805	99.7087	8.7190	99.4176	0.444	0.0000	0.0000	0
2018/04/20	2032	07/02/2019	8.82	Call	Bond Future	4,506.9900	4.5070	4,338.4600	4.3385	(3.739)	0	0	0
2018/04/20	2032	07/02/2019	8.82	Put	Bond Future	3,459.3800	3.4594	3,581.8800	3.5819	3.541	0	0	0
2018/04/20	2032	07/02/2019	8.81	Put	Bond Future	3,491.2500	3.4913	3,614.6200	3.6146	3.534	0	0	0
2018/04/20	2032	07/02/2019	8.80	Call	Bond Future	4,421.3900	4.4214	4,254.6000	4.2546	(3.772)	0	0	0
2018/04/20	2033	03/05/2018	107.71	Put	Bond Future	753.6000	0.7536	1,435.7800	1.4358	90.523	0	0	0
2018/04/20	2033	03/05/2018			Bond Future	106.9564	106.9564	106.2742	106.2742	(0.638)	0.0000	0.0000	6,055
2018/04/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	03/05/2018	107.70	Put	Bond Future	743.6000	0.7436	1,425.7800	1.4258	91.740	0	0	0

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2018/04/20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	03/05/2018	107.69	Put	Bond Future	733.6000	0.7336	1,415.7800	1.4158	92.991	0	0	0
2018/04/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	02/08/2018			Bond Future	108.9113	108.9113	108.2166	108.2166	(0.638)	0.0000	0.0000	1,515
2018/04/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	02/08/2018	109.92	Put	Bond Future	1,008.7300	1.0087	1,703.3700	1.7034	68.863	0	0	0
2018/04/20	2033	02/08/2018	109.94	Put	Bond Future	1,028.7300	1.0287	1,723.3700	1.7234	67.524	0	0	0
2018/04/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2033	02/08/2018	109.93	Put	Bond Future	1,018.7300	1.0187	1,713.3700	1.7134	68.187	0	0	0
2018/04/20	2033	01/11/2018			Bond Future	109.7906	109.7906	109.0818	109.0818	(0.646)	0.0000	0.0000	0
2018/04/20	2033	07/02/2019			Bond Future	112.0052	112.0052	111.2828	111.2828	(0.645)	0.0000	0.0000	0
2018/04/20	2037	03/05/2018	9.99	Call	Bond Future	9,723.9200	9.7239	9,416.1000	9.4161	(3.166)	0	0	0
2018/04/20	2037	03/05/2018	9.97	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	2037	03/05/2018			Bond Future	8.8070	99.4627	8.8416	99.1549	0.393	0.0000	0.0000	48,650
2018/04/20	2037	03/05/2018	9.99	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/20	2037	03/05/2018	9.97	Call	Bond Future	9,572.1900	9.5722	9,264.3800	9.2644	(3.216)	0	0	0
2018/04/20	2037	03/05/2018	9.98	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	2037	03/05/2018	9.98	Call	Bond Future	9,648.1100	9.6481	9,340.3000	9.3403	(3.190)	0	0	0
2018/04/20	2037	02/08/2018	9.96	Put	Bond Future	310.5200	0.3105	333.7300	0.3337	7.475	0	0	0
2018/04/20	2037	02/08/2018	9.95	Call	Bond Future	9,304.7800	9.3048	9,015.1800	9.0152	(3.112)	0	0	0
2018/04/20	2037	02/08/2018			Bond Future	8.8509	96.9935	8.8866	96.6802	0.403	0.0000	0.0000	731
2018/04/20	2037	02/08/2018	9.96	Call	Bond Future	9,372.7600	9.3728	9,082.6500	9.0826	(3.095)	0	0	0
2018/04/20	2037	02/08/2018	9.95	Put	Bond Future	318.3400	0.3183	342.0600	0.3421	7.451	0	0	0
2018/04/20	2037	02/08/2018	9.97	Call	Bond Future	9,440.8100	9.4408	9,150.1900	9.1502	(3.078)	0	0	0
2018/04/20	2037	02/08/2018	9.97	Put	Bond Future	302.8700	0.3029	325.5700	0.3256	7.495	0	0	0
2018/04/20	2037	01/11/2018	9.03	Call	Bond Future	4,254.6700	4.2547	4,064.7200	4.0647	(4.465)	0	0	0
2018/04/20	2037	01/11/2018			Bond Future	8.8896	98.7558	8.9264	98.4355	0.415	0.0000	0.0000	0
2018/04/20	2037	01/11/2018	9.01	Call	Bond Future	4,154.6300	4.1546	3,967.0600	3.9671	(4.515)	0	0	0
2018/04/20	2037	01/11/2018	9.01	Put	Bond Future	3,113.6900	3.1137	3,246.3900	3.2464	4.262	0	0	0
2018/04/20	2037	01/11/2018	9.03	Put	Bond Future	3,042.5300	3.0425	3,172.8500	3.1729	4.283	0	0	0
2018/04/20	2037	01/11/2018	9.02	Call	Bond Future	4,204.5200	4.2045	4,015.7600	4.0158	(4.489)	0	0	0
2018/04/20	2037	01/11/2018	9.02	Put	Bond Future	3,077.9200	3.0779	3,209.4300	3.2094	4.273	0	0	0
2018/04/20	2037	07/02/2019	9.06	Put	Bond Future	4,002.6100	4.0026	4,140.0800	4.1401	3.435	0	0	0
2018/04/20	2037	07/02/2019	9.05	Call	Bond Future	5,053.9800	5.0540	4,865.2900	4.8653	(3.733)	0	0	0
2018/04/20	2037	07/02/2019			Bond Future	8.9312	96.4525	8.9693	96.1254	0.426	0.0000	0.0000	0
2018/04/20	2037	07/02/2019	9.06	Call	Bond Future	5,102.2500	5.1023	4,912.6000	4.9126	(3.717)	0	0	0
2018/04/20	2037	07/02/2019	9.05	Put	Bond Future	4,039.0500	4.0390	4,177.4800	4.1775	3.427	0	0	0
2018/04/20	2037	07/02/2019	9.07	Call	Bond Future	5,150.7100	5.1507	4,960.0900	4.9601	(3.701)	0	0	0
2018/04/20	2037	07/02/2019	9.07	Put	Bond Future	3,966.4800	3.9665	4,102.9800	4.1030	3.441	0	0	0
2018/04/20	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	3,445.2400	3.4452	100.000	0	0	0
2018/04/20	2038	03/05/2018	132.27	Call	Bond Future	1,411.3500	1.4113	0.0000	0.0000	(100.000)	0	0	0
2018/04/20	2038	03/05/2018			Bond Future	133.6814	133.6814	128.8348	128.8348	(3.625)	0.0000	0.0000	5,837
2018/04/20	2038	03/05/2018	132.28	Call	Bond Future	1,401.3500	1.4013	0.0000	0.0000	(100.000)	0	0	0
2018/04/20	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	3,435.2400	3.4352	100.000	0	0	0
2018/04/20	2038	03/05/2018	132.29	Call	Bond Future	1,391.3500	1.3913	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/20	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	3,455.2400	3.4552	100.000	0	0	0
2018/04/20	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	4,912.5100	4.9125	100.000	0	0	0
2018/04/20	2038	02/08/2018			Bond Future	134.5727	134.5727	129.6375	129.6375	(3.667)	0.0000	0.0000	8,180
2018/04/20	2038	02/08/2018	134.54	Call	Bond Future	32.7100	0.0327	0.0000	0.0000	(100.000)	0	0	0
2018/04/20	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	4,902.5100	4.9025	100.000	0	0	0
2018/04/20	2038	02/08/2018	134.55	Call	Bond Future	22.7100	0.0227	0.0000	0.0000	(100.000)	0	0	0
2018/04/20	2038	02/08/2018	134.53	Call	Bond Future	42.7100	0.0427	0.0000	0.0000	(100.000)	0	0	0
2018/04/20	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	4,892.5100	4.8925	100.000	0	0	0
2018/04/20	2038	01/11/2018			Bond Future	137.0445	137.0445	132.0170	132.0170	(3.669)	0.0000	0.0000	0
2018/04/20	2038	07/02/2019			Bond Future	138.2185	138.2185	133.0907	133.0907	(3.710)	0.0000	0.0000	0
2018/04/20	2040	03/05/2018	10.08	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/20	2040	03/05/2018			Bond Future	8.8720	103.6116	8.9066	103.2778	0.391	0.0000	0.0000	45,891
2018/04/20	2040	03/05/2018	10.07	Call	Bond Future	10,596.8700	10.5969	10,263.0900	10.2631	(3.150)	0	0	0
2018/04/20	2040	03/05/2018	10.07	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	2040	03/05/2018	8.50	Put	Bond Future	3,740.6300	3.7406	4,054.2900	4.0543	8.385	0	0	0
2018/04/20	2040	03/05/2018	8.50	Call	Bond Future	45.1900	0.0452	25.0700	0.0251	(44.523)	0	0	1,011
2018/04/20	2040	03/05/2018	10.08	Call	Bond Future	10,677.7000	10.6777	10,343.9100	10.3439	(3.126)	0	0	0
2018/04/20	2040	03/05/2018	10.06	Call	Bond Future	10,515.9300	10.5159	10,182.1500	10.1822	(3.174)	0	0	0
2018/04/20	2040	03/05/2018	10.06	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	2040	03/05/2018	10.00	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/20	2040	03/05/2018	10.00	Call	Bond Future	10,027.8100	10.0278	9,694.0300	9.6940	(3.329)	0	0	1,500
2018/04/20	2040	03/05/2018	9.00	Put	Bond Future	455.8600	0.4559	531.9400	0.5319	16.689	0	0	0
2018/04/20	2040	03/05/2018	9.00	Call	Bond Future	1,680.5200	1.6805	1,422.8200	1.4228	(15.335)	0	0	1,239
2018/04/20	2040	02/08/2018	10.04	Call	Bond Future	10,240.8400	10.2408	9,926.3400	9.9263	(3.071)	0	0	0
2018/04/20	2040	02/08/2018	10.03	Put	Bond Future	354.4500	0.3545	380.2900	0.3803	7.290	0	0	0
2018/04/20	2040	02/08/2018			Bond Future	8.9159	100.9665	8.9515	100.6267	0.400	0.0000	0.0000	4,686
2018/04/20	2040	02/08/2018	10.05	Call	Bond Future	10,313.4500	10.3135	9,998.4200	9.9984	(3.055)	0	0	0
2018/04/20	2040	02/08/2018	10.05	Put	Bond Future	337.6400	0.3376	362.4000	0.3624	7.333	0	0	0
2018/04/20	2040	02/08/2018	10.04	Put	Bond Future	345.9600	0.3460	371.2500	0.3713	7.310	0	0	0
2018/04/20	2040	02/08/2018	10.03	Call	Bond Future	10,168.2900	10.1683	9,854.3400	9.8543	(3.088)	0	0	0
2018/04/20	2040	01/11/2018	9.09	Put	Bond Future	3,359.7800	3.3598	3,501.4200	3.5014	4.216	0	0	0
2018/04/20	2040	01/11/2018			Bond Future	8.9545	102.8009	8.9913	102.4537	0.411	0.0000	0.0000	0
2018/04/20	2040	01/11/2018	9.08	Call	Bond Future	4,574.8400	4.5748	4,370.5300	4.3705	(4.466)	0	0	0
2018/04/20	2040	01/11/2018	9.08	Put	Bond Future	3,398.4000	3.3984	3,541.3100	3.5413	4.205	0	0	0
2018/04/20	2040	01/11/2018	9.09	Call	Bond Future	4,629.0400	4.6290	4,423.4600	4.4235	(4.441)	0	0	0
2018/04/20	2040	01/11/2018	9.07	Call	Bond Future	4,521.1900	4.5212	4,318.1700	4.3182	(4.490)	0	0	0
2018/04/20	2040	01/11/2018	9.07	Put	Bond Future	3,437.7200	3.4377	3,581.9200	3.5819	4.195	0	0	0
2018/04/20	2040	07/02/2019	9.13	Call	Bond Future	5,707.1700	5.7072	5,500.4700	5.5005	(3.622)	0	0	0
2018/04/20	2040	07/02/2019	9.11	Put	Bond Future	4,546.8300	4.5468	4,696.8600	4.6969	3.300	0	0	0
2018/04/20	2040	07/02/2019			Bond Future	8.9963	100.3274	9.0342	99.9727	0.422	0.0000	0.0000	0
2018/04/20	2040	07/02/2019	9.13	Put	Bond Future	4,467.1500	4.4671	4,615.1400	4.6151	3.313	0	0	0
2018/04/20	2040	07/02/2019	9.11	Call	Bond Future	5,602.9700	5.6030	5,398.3100	5.3983	(3.653)	0	0	0
2018/04/20	2040	07/02/2019	9.12	Put	Bond Future	4,506.6500	4.5067	4,655.6600	4.6557	3.306	0	0	0
2018/04/20	2040	07/02/2019	9.12	Call	Bond Future	5,654.8000	5.6548	5,449.1200	5.4491	(3.637)	0	0	0
2018/04/20	2044	03/05/2018	10.10	Call	Bond Future	10,638.2300	10.6382	10,345.7900	10.3458	(2.749)	0	0	0
2018/04/20	2044	03/05/2018	10.09	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/20	2044	03/05/2018			Bond Future	8.9168	100.6486	8.9464	100.3562	0.332	0.0000	0.0000	28,181
2018/04/20	2044	03/05/2018	10.11	Call	Bond Future	10,719.7700	10.7198	10,427.3300	10.4273	(2.728)	0	0	0
2018/04/20	2044	03/05/2018	10.11	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/20	2044	03/05/2018	10.10	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/20	2044	03/05/2018	10.09	Call	Bond Future	10,556.5700	10.5566	10,264.1400	10.2641	(2.770)	0	0	0
2018/04/20	2044	02/08/2018	10.07	Call	Bond Future	10,329.9700	10.3300	10,054.6400	10.0546	(2.665)	0	0	0
2018/04/20	2044	02/08/2018			Bond Future	8.9595	98.0755	8.9899	97.7779	0.340	0.0000	0.0000	300
2018/04/20	2044	02/08/2018	10.05	Call	Bond Future	10,184.4300	10.1844	9,910.0500	9.9100	(2.694)	0	0	0
2018/04/20	2044	02/08/2018	10.05	Put	Bond Future	399.5000	0.3995	422.6900	0.4227	5.805	0	0	0
2018/04/20	2044	02/08/2018	10.07	Put	Bond Future	381.1200	0.3811	403.3600	0.4034	5.835	0	0	0
2018/04/20	2044	02/08/2018	10.06	Call	Bond Future	10,257.1700	10.2572	9,982.3100	9.9823	(2.680)	0	0	0
2018/04/20	2044	02/08/2018	10.06	Put	Bond Future	390.2200	0.3902	412.9300	0.4129	5.820	0	0	0
2018/04/20	2044	01/11/2018	9.12	Call	Bond Future	4,728.0000	4.7280	4,547.1000	4.5471	(3.826)	0	0	0
2018/04/20	2044	01/11/2018			Bond Future	8.9972	99.8573	9.0286	99.5531	0.349	0.0000	0.0000	0
2018/04/20	2044	01/11/2018	9.12	Put	Bond Future	3,546.9600	3.5470	3,670.2900	3.6703	3.477	0	0	0
2018/04/20	2044	01/11/2018	9.13	Call	Bond Future	4,783.2800	4.7833	4,601.2700	4.6013	(3.805)	0	0	0
2018/04/20	2044	01/11/2018	9.14	Put	Bond Future	3,467.4300	3.4674	3,588.5600	3.5886	3.493	0	0	0
2018/04/20	2044	01/11/2018	9.13	Put	Bond Future	3,507.1400	3.5071	3,629.3600	3.6294	3.485	0	0	0
2018/04/20	2044	01/11/2018	9.14	Call	Bond Future	4,838.5100	4.8385	4,655.4100	4.6554	(3.784)	0	0	0
2018/04/20	2044	07/02/2019	9.18	Put	Bond Future	4,557.1500	4.5571	4,684.1400	4.6841	2.787	0	0	0
2018/04/20	2044	07/02/2019			Bond Future	9.0377	97.4508	9.0701	97.1399	0.359	0.0000	0.0000	0
2018/04/20	2044	07/02/2019	9.17	Call	Bond Future	5,856.0300	5.8560	5,673.0100	5.6730	(3.125)	0	0	0
2018/04/20	2044	07/02/2019	9.17	Put	Bond Future	4,597.4500	4.5975	4,725.3300	4.7253	2.782	0	0	0
2018/04/20	2044	07/02/2019	9.18	Call	Bond Future	5,909.7900	5.9098	5,725.8800	5.7259	(3.112)	0	0	0
2018/04/20	2044	07/02/2019	9.16	Call	Bond Future	5,802.8100	5.8028	5,620.6700	5.6207	(3.139)	0	0	0
2018/04/20	2044	07/02/2019	9.16	Put	Bond Future	4,638.4400	4.6384	4,767.2000	4.7672	2.776	0	0	0
2018/04/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	03/05/2018			Bond Future	122.9670	122.9670	122.2367	122.2367	(0.594)	0.0000	0.0000	8,169
2018/04/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	03/05/2018	127.93	Put	Bond Future	4,963.0200	4.9630	5,693.3300	5.6933	14.715	0	0	0
2018/04/20	2046	03/05/2018	127.95	Put	Bond Future	4,983.0200	4.9830	5,713.3300	5.7133	14.656	0	0	0
2018/04/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	03/05/2018	127.94	Put	Bond Future	4,973.0200	4.9730	5,703.3300	5.7033	14.685	0	0	0
2018/04/20	2046	02/08/2018	128.78	Put	Bond Future	3,565.3500	3.5654	4,309.2600	4.3093	20.865	0	0	0
2018/04/20	2046	02/08/2018			Bond Future	125.2147	125.2147	124.4707	124.4707	(0.594)	0.0000	0.0000	3,006
2018/04/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	02/08/2018	128.77	Put	Bond Future	3,555.3500	3.5554	4,299.2600	4.2993	20.924	0	0	0
2018/04/20	2046	02/08/2018	128.79	Put	Bond Future	3,575.3500	3.5754	4,319.2600	4.3193	20.807	0	0	0
2018/04/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2046	01/11/2018			Bond Future	125.8650	125.8650	125.1059	125.1059	(0.603)	0.0000	0.0000	0
2018/04/20	2046	07/02/2019			Bond Future	128.4039	128.4039	127.6303	127.6303	(0.602)	0.0000	0.0000	0
2018/04/20	2050	03/05/2018	135.62	Put	Bond Future	4,997.2600	4.9973	5,850.8000	5.8508	17.080	0	0	0
2018/04/20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2050	03/05/2018			Bond Future	130.6227	130.6227	129.7692	129.7692	(0.653)	0.0000	0.0000	7,163
2018/04/20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2018/04/20	2050	03/05/2018	135.61	Put	Bond Future	4,987.2600		4.9873	5,840.8000	5.8408	17.114	0	0	0
2018/04/20	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2050	03/05/2018	135.63	Put	Bond Future	5,007.2600		5.0073	5,860.8000	5.8608	17.046	0	0	0
2018/04/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2050	02/08/2018	137.54	Put	Bond Future	6,258.0500		6.2580	7,127.0900	7.1271	13.887	0	0	0
2018/04/20	2050	02/08/2018	137.52	Put	Bond Future	6,238.0500		6.2380	7,107.0900	7.1071	13.931	0	0	0
2018/04/20	2050	02/08/2018			Bond Future	131.2819		131.2819	130.4129	130.4129	(0.662)	0.0000	0.0000	7,240
2018/04/20	2050	02/08/2018	137.53	Put	Bond Future	6,248.0500		6.2480	7,117.0900	7.1171	13.909	0	0	0
2018/04/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	2050	01/11/2018			Bond Future	133.6934		133.6934	132.8068	132.8068	(0.663)	0.0000	0.0000	0
2018/04/20	2050	07/02/2019			Bond Future	134.6183		134.6183	133.7145	133.7145	(0.671)	0.0000	0.0000	0
2018/04/20	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	AL37	03/05/2018			Index Future	588.6030		588.6030	587.5830	587.5830	(0.173)	0.0000	0.0000	0
2018/04/20	AL37	02/08/2018			Index Future	599.1760		599.1760	598.1370	598.1370	(0.173)	0.0000	0.0000	0
2018/04/20	AL37	01/11/2018			Index Future	610.0630		610.0630	608.9990	608.9990	(0.174)	0.0000	0.0000	0
2018/04/20	AL37	07/02/2019			Index Future	622.1560		622.1560	621.0670	621.0670	(0.175)	0.0000	0.0000	0
2018/04/20	AL7T	03/05/2018			Index Future	697.5650		697.5650	696.0800	696.0800	(0.213)	0.0000	0.0000	0
2018/04/20	AL7T	02/08/2018			Index Future	710.0950		710.0950	708.5830	708.5830	(0.213)	0.0000	0.0000	0
2018/04/20	AL7T	01/11/2018			Index Future	722.9980		722.9980	721.4500	721.4500	(0.214)	0.0000	0.0000	0
2018/04/20	AL7T	07/02/2019			Index Future	737.3300		737.3300	735.7470	735.7470	(0.215)	0.0000	0.0000	0
2018/04/20	ALBI	03/05/2018			Index Future	639.3740		639.3740	637.6200	637.6200	(0.274)	0.0000	0.0000	805
2018/04/20	ALBI	02/08/2018			Index Future	650.8590		650.8590	649.0740	649.0740	(0.274)	0.0000	0.0000	265
2018/04/20	ALBI	01/11/2018			Index Future	662.6860		662.6860	660.8600	660.8600	(0.276)	0.0000	0.0000	0
2018/04/20	ALBI	07/02/2019			Index Future	675.8210		675.8210	673.9560	673.9560	(0.276)	0.0000	0.0000	0
2018/04/20	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	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
2018/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/20	EL28	03/05/2018	133.20	Put	Bond Future	2,520.2600	2.5203	3,431.6900	3.4317	36.164	0	0	0
2018/04/20	EL28	03/05/2018			Bond Future	130.6797	130.6797	129.7683	129.7683	(0.697)	0.0000	0.0000	0
2018/04/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	03/05/2018	133.19	Put	Bond Future	2,510.2600	2.5103	3,421.6900	3.4217	36.308	0	0	0
2018/04/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	03/05/2018	133.18	Put	Bond Future	2,500.2600	2.5003	3,411.6900	3.4117	36.453	0	0	0
2018/04/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	02/08/2018			Bond Future	133.0682	133.0682	132.1400	132.1400	(0.697)	0.0000	0.0000	0
2018/04/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	02/08/2018	134.93	Put	Bond Future	1,861.8500	1.8619	2,789.9800	2.7900	49.850	0	0	0
2018/04/20	EL28	02/08/2018	134.95	Put	Bond Future	1,881.8500	1.8819	2,809.9800	2.8100	49.320	0	0	0
2018/04/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	EL28	02/08/2018	134.94	Put	Bond Future	1,871.8500	1.8719	2,799.9800	2.8000	49.584	0	0	0
2018/04/20	ES33	03/05/2018	11.22	Call	Bond Future	7,061.3200	7.0613	6,803.2800	6.8033	(3.654)	0	0	0
2018/04/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	03/05/2018			Bond Future	10.0727	81.1893	10.1120	80.9313	0.390	0.0000	0.0000	7,466
2018/04/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	03/05/2018	11.20	Call	Bond Future	6,946.2500	6.9463	6,688.2100	6.6882	(3.715)	0	0	0
2018/04/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	03/05/2018	11.21	Call	Bond Future	7,003.8200	7.0038	6,745.7800	6.7458	(3.684)	0	0	0
2018/04/20	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	02/08/2018	11.14	Call	Bond Future	6,031.1800	6.0312	5,768.5100	5.7685	(4.355)	0	0	0
2018/04/20	ES33	02/08/2018			Bond Future	10.1553	82.6477	10.1959	82.3850	0.400	0.0000	0.0000	2,000
2018/04/20	ES33	02/08/2018	11.15	Call	Bond Future	6,088.9300	6.0889	5,826.2600	5.8263	(4.314)	0	0	0
2018/04/20	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	02/08/2018	11.16	Call	Bond Future	6,146.6200	6.1466	5,883.9500	5.8839	(4.273)	0	0	0
2018/04/20	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	ES33	01/11/2018			Bond Future	10.2414	80.3605	10.2835	80.0920	0.411	0.0000	0.0000	0
2018/04/20	ES33	07/02/2019			Bond Future	10.3380	81.9530	10.3818	81.6787	0.423	0.0000	0.0000	0
2018/04/20	ES42	03/05/2018			Bond Future	10.2573	84.7214	10.2916	84.4582	0.334	0.0000	0.0000	3,000
2018/04/20	ES42	02/08/2018			Bond Future	10.3373	86.2432	10.3727	85.9753	0.342	0.0000	0.0000	7,957
2018/04/20	ES42	01/11/2018			Bond Future	10.4195	83.5501	10.4562	83.2763	0.352	0.0000	0.0000	0
2018/04/20	ES42	07/02/2019			Bond Future	10.5085	85.2056	10.5465	84.9260	0.362	0.0000	0.0000	0

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2018/04/20	GOVI	03/05/2018	590.29	Call	GOVI	453,540.0000	45.3540	436,980.0000	43.6980	(3.651)	0	0	0
2018/04/20	GOVI	03/05/2018	590.27	Call	GOVI	453,740.0000	45.3740	437,180.0000	43.7180	(3.650)	0	0	0
2018/04/20	GOVI	03/05/2018			GOVI	635.6440	635.6440	633.9880	633.9880	(0.261)	0.0000	0.0000	467
2018/04/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	03/05/2018	590.28	Call	GOVI	453,640.0000	45.3640	437,080.0000	43.7080	(3.650)	0	0	0
2018/04/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	02/08/2018			GOVI	647.0620	647.0620	645.3760	645.3760	(0.261)	0.0000	0.0000	41
2018/04/20	GOVI	02/08/2018	605.71	Call	GOVI	413,520.0000	41.3520	396,660.0000	39.6660	(4.077)	0	0	0
2018/04/20	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	02/08/2018	605.72	Call	GOVI	413,420.0000	41.3420	396,560.0000	39.6560	(4.078)	0	0	0
2018/04/20	GOVI	02/08/2018	605.70	Call	GOVI	413,620.0000	41.3620	396,760.0000	39.6760	(4.076)	0	0	0
2018/04/20	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	01/11/2018	653.49	Call	GOVI	53,290.0000	5.3290	36,050.0000	3.6050	(32.351)	0	0	0
2018/04/20	GOVI	01/11/2018			GOVI	658.8190	658.8190	657.0950	657.0950	(0.262)	0.0000	0.0000	0
2018/04/20	GOVI	01/11/2018	653.50	Call	GOVI	53,190.0000	5.3190	35,950.0000	3.5950	(32.412)	0	0	0
2018/04/20	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	01/11/2018	653.51	Call	GOVI	53,090.0000	5.3090	35,850.0000	3.5850	(32.473)	0	0	0
2018/04/20	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	07/02/2019			GOVI	671.8780	671.8780	670.1160	670.1160	(0.262)	0.0000	0.0000	0
2018/04/20	GOVI	07/02/2019	666.52	Call	GOVI	53,580.0000	5.3580	35,960.0000	3.5960	(32.885)	0	0	0
2018/04/20	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GOVI	07/02/2019	666.53	Call	GOVI	53,480.0000	5.3480	35,860.0000	3.5860	(32.947)	0	0	0
2018/04/20	GOVI	07/02/2019	666.51	Call	GOVI	53,680.0000	5.3680	36,060.0000	3.6060	(32.824)	0	0	0
2018/04/20	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/20	IGOV	03/05/2018			Index Future	258.4520	258.4520	256.5410	256.5410	(0.739)	0.0000	0.0000	690
2018/04/20	IGOV	02/08/2018			Index Future	263.1760	263.1760	261.2300	261.2300	(0.739)	0.0000	0.0000	408
2018/04/20	IGOV	01/11/2018			Index Future	268.0100	268.0100	266.0250	266.0250	(0.741)	0.0000	0.0000	241
2018/04/20	IGOV	07/02/2019			Index Future	273.4170	273.4170	271.3930	271.3930	(0.740)	0.0000	0.0000	0
2018/04/20	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/20	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/04/20	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4300	100.4300	0.010	0.0000	0.0000	0
2018/04/20	IS01	22/03/2019			Interest Rate Swap	99.3600	99.3600	99.3700	99.3700	0.010	0.0000	0.0000	0
2018/04/20	IS01	20/06/2019			Interest Rate Swap	99.9700	99.9700	99.9700	99.9700	0.000	0.0000	0.0000	0
2018/04/20	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/20	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2018/04/20	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2018/04/20	IS02	15/03/2019			Interest Rate Swap	99.1100	99.1100	99.1300	99.1300	0.020	0.0000	0.0000	0
2018/04/20	IS02	21/06/2019			Interest Rate Swap	99.4200	99.4200	99.4200	99.4200	0.000	0.0000	0.0000	0

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2018/04/20	IS02	20/09/2019			Interest Rate Swap	99.7300	99.7300	99.7400	99.7400	0.010	0.0000	0.0000	0
2018/04/20	IS02	20/12/2019			Interest Rate Swap	100.5800	100.5800	100.6000	100.6000	0.020	0.0000	0.0000	0
2018/04/20	IS02	23/03/2020			Interest Rate Swap	98.2300	98.2300	98.2500	98.2500	0.020	0.0000	0.0000	0
2018/04/20	IS02	22/06/2020			Interest Rate Swap	100.0100	100.0100	100.0500	100.0500	0.040	0.0000	0.0000	0
2018/04/20	IS05	17/12/2020			Interest Rate Swap	95.4000	95.4000	95.4700	95.4700	0.073	0.0000	0.0000	0
2018/04/20	IS05	16/03/2021			Interest Rate Swap	94.5300	94.5300	94.6000	94.6000	0.074	0.0000	0.0000	0
2018/04/20	IS05	15/06/2021			Interest Rate Swap	93.6200	93.6200	93.7000	93.7000	0.085	0.0000	0.0000	0
2018/04/20	IS05	21/09/2021			Interest Rate Swap	93.6800	93.6800	93.7700	93.7700	0.096	0.0000	0.0000	0
2018/04/20	IS05	21/12/2021			Interest Rate Swap	95.7900	95.7900	95.8800	95.8800	0.094	0.0000	0.0000	51
2018/04/20	IS05	15/03/2022			Interest Rate Swap	95.8300	95.8300	95.9300	95.9300	0.104	0.0000	0.0000	0
2018/04/20	IS05	21/06/2022			Interest Rate Swap	96.9200	96.9200	97.0400	97.0400	0.124	0.0000	0.0000	0
2018/04/20	IS05	20/09/2022			Interest Rate Swap	99.0400	99.0400	99.1600	99.1600	0.121	0.0000	0.0000	0
2018/04/20	IS05	20/12/2022			Interest Rate Swap	100.2000	100.2000	100.3400	100.3400	0.140	0.0000	0.0000	0
2018/04/20	IS05	22/03/2023			Interest Rate Swap	95.1800	95.1800	95.3300	95.3300	0.158	0.0000	0.0000	0
2018/04/20	IS05	20/06/2023			Interest Rate Swap	99.4400	99.4400	99.5900	99.5900	0.151	0.0000	0.0000	0
2018/04/20	IS10	17/12/2025			Interest Rate Swap	92.5000	92.5000	92.7100	92.7100	0.227	0.0000	0.0000	0
2018/04/20	IS10	16/03/2026			Interest Rate Swap	89.3900	89.3900	89.6000	89.6000	0.235	0.0000	0.0000	0
2018/04/20	IS10	15/06/2026			Interest Rate Swap	88.0300	88.0300	88.2600	88.2600	0.261	0.0000	0.0000	0
2018/04/20	IS10	21/09/2026			Interest Rate Swap	90.1200	90.1200	90.3500	90.3500	0.255	0.0000	0.0000	0
2018/04/20	IS10	21/12/2026			Interest Rate Swap	93.8800	93.8800	94.1100	94.1100	0.245	0.0000	0.0000	0
2018/04/20	IS10	15/03/2027			Interest Rate Swap	92.3600	92.3600	92.5900	92.5900	0.249	0.0000	0.0000	0
2018/04/20	IS10	21/06/2027			Interest Rate Swap	94.3800	94.3800	94.6200	94.6200	0.254	0.0000	0.0000	0
2018/04/20	IS10	20/09/2027			Interest Rate Swap	98.1000	98.1000	98.3400	98.3400	0.245	0.0000	0.0000	0
2018/04/20	IS10	20/12/2027			Interest Rate Swap	98.4000	98.4000	98.6400	98.6400	0.244	0.0000	0.0000	0
2018/04/20	IS10	22/03/2028			Interest Rate Swap	93.5100	93.5100	93.7600	93.7600	0.267	0.0000	0.0000	0
2018/04/20	IS10	20/06/2028			Interest Rate Swap	99.0000	99.0000	99.2400	99.2400	0.242	0.0000	0.0000	0
2018/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/20	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/20	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/20	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/20	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/20	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/20	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/20	R023	03/05/2018	8.27	Call	Bond Future	3,138.2800	3.1383	2,997.3700	2.9974	(4.490)	0	0	0
2018/04/20	R023	03/05/2018			Bond Future	7.4722	102.5425	7.5074	102.4015	0.471	0.0000	0.0000	71,633
2018/04/20	R023	03/05/2018	8.27	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/20	R023	03/05/2018	8.28	Call	Bond Future	3,176.8400	3.1768	3,035.9300	3.0359	(4.436)	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
2018/04/20	R023	03/05/2018	8.29	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/04/20	R023	03/05/2018	8.28	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/04/20	R023	03/05/2018	8.29	Call	Bond Future	3,215.3800	3.2154	3,074.4800	3.0745	(4.382)	0	0	0
2018/04/20	R023	03/05/2018	9.19	Call	Bond Future	6,610.4500	6.6104	6,469.5400	6.4695	(2.132)	0	0	0
2018/04/20	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/20	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R023	02/08/2018			Bond Future	7.4814	104.3844	7.5188	104.2410	0.500	0.0000	0.0000	16,296
2018/04/20	R023	02/08/2018	10.40	Call	Bond Future	10,466.9700	10.4670	10,323.6000	10.3236	(1.370)	0	0	0
2018/04/20	R023	02/08/2018	10.41	Call	Bond Future	10,500.4800	10.5005	10,357.1100	10.3571	(1.365)	0	0	0
2018/04/20	R023	02/08/2018	10.39	Call	Bond Future	10,433.4400	10.4334	10,290.0700	10.2901	(1.374)	0	0	0
2018/04/20	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R023	01/11/2018	10.57	Put	Bond Future	0.4100	0.0004	0.4700	0.0005	14.634	0	0	0
2018/04/20	R023	01/11/2018	10.58	Call	Bond Future	10,548.2800	10.5483	10,401.0800	10.4011	(1.395)	0	0	0
2018/04/20	R023	01/11/2018			Bond Future	7.4920	102.3541	7.5324	102.2069	0.539	0.0000	0.0000	0
2018/04/20	R023	01/11/2018	10.59	Call	Bond Future	10,580.1600	10.5802	10,432.9600	10.4330	(1.391)	0	0	0
2018/04/20	R023	01/11/2018	10.59	Put	Bond Future	0.3800	0.0004	0.4300	0.0004	13.158	0	0	0
2018/04/20	R023	01/11/2018	10.57	Call	Bond Future	10,516.3800	10.5164	10,369.1900	10.3692	(1.400)	0	0	0
2018/04/20	R023	01/11/2018	10.58	Put	Bond Future	0.4000	0.0004	0.4500	0.0005	12.500	0	0	0
2018/04/20	R023	07/02/2019	10.59	Call	Bond Future	10,013.6200	10.0136	9,863.4700	9.8635	(1.499)	0	0	0
2018/04/20	R023	07/02/2019			Bond Future	7.5007	104.3826	7.5444	104.2319	0.583	0.0000	0.0000	0
2018/04/20	R023	07/02/2019	10.57	Call	Bond Future	9,953.1400	9.9531	9,803.0200	9.8030	(1.508)	0	0	0
2018/04/20	R023	07/02/2019	10.57	Put	Bond Future	5.5700	0.0056	6.1800	0.0062	10.952	0	0	0
2018/04/20	R023	07/02/2019	10.59	Put	Bond Future	5.2800	0.0053	5.8600	0.0059	10.985	0	0	0
2018/04/20	R023	07/02/2019	10.58	Call	Bond Future	9,983.3900	9.9834	9,833.2400	9.8332	(1.504)	0	0	0
2018/04/20	R023	07/02/2019	10.58	Put	Bond Future	5.4300	0.0054	6.0100	0.0060	10.681	0	0	0
2018/04/20	R035	03/05/2018	9.91	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2018/04/20	R035	03/05/2018	8.75	Put	Bond Future	925.8500	0.9258	787.0900	0.7871	(14.987)	0	0	0
2018/04/20	R035	03/05/2018			Bond Future	8.7062	103.1177	8.7460	102.7673	0.456	0.0000	0.0000	78,610
2018/04/20	R035	03/05/2018	9.90	Call	Bond Future	9,792.7300	9.7927	9,442.2300	9.4422	(3.579)	0	0	0
2018/04/20	R035	03/05/2018	9.90	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2018/04/20	R035	03/05/2018	8.75	Call	Bond Future	1,311.7100	1.3117	822.5300	0.8225	(37.293)	0	0	1,000
2018/04/20	R035	03/05/2018	9.25	Call	Bond Future	4,691.3900	4.6914	4,313.8800	4.3139	(8.047)	0	0	0
2018/04/20	R035	03/05/2018	9.25	Put	Bond Future	46.6300	0.0466	19.5400	0.0195	(58.096)	0	0	1,000
2018/04/20	R035	03/05/2018	9.91	Call	Bond Future	9,868.6800	9.8687	9,518.1900	9.5182	(3.552)	0	0	0
2018/04/20	R035	03/05/2018	9.89	Call	Bond Future	9,716.6900	9.7167	9,366.1800	9.3662	(3.607)	0	0	0
2018/04/20	R035	03/05/2018	9.89	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2018/04/20	R035	02/08/2018	9.42	Call	Bond Future	6,759.1800	6.7592	6,070.1400	6.0701	(10.194)	0	0	0
2018/04/20	R035	02/08/2018			Bond Future	8.7455	104.9700	8.7864	104.6134	0.468	0.0000	0.0000	5,691
2018/04/20	R035	02/08/2018	9.42	Put	Bond Future	1,109.9900	1.1100	777.5600	0.7776	(29.949)	0	0	0
2018/04/20	R035	02/08/2018	9.44	Put	Bond Future	1,072.5400	1.0725	748.0900	0.7481	(30.251)	0	0	0
2018/04/20	R035	02/08/2018	9.43	Call	Bond Future	6,820.4300	6.8204	6,135.5500	6.1355	(10.042)	0	0	0
2018/04/20	R035	02/08/2018	9.44	Call	Bond Future	6,882.0300	6.8820	6,200.9700	6.2010	(9.896)	0	0	0
2018/04/20	R035	02/08/2018	9.43	Put	Bond Future	1,091.0400	1.0910	762.7700	0.7628	(30.088)	0	0	0
2018/04/20	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	3,147.1900	3.1472	100.000	0	0	0
2018/04/20	R035	01/11/2018	8.93	Call	Bond Future	1,228.0900	1.2281	3,974.8600	3.9749	223.662	0	0	0
2018/04/20	R035	01/11/2018			Bond Future	8.7865	102.3803	8.8288	102.0159	0.482	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
2018/04/20	R035	01/11/2018	8.94	Call	Bond Future	1,312.8300	1.3128	4,023.6400	4.0236	206.486	0	0	0
2018/04/20	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	3,075.1900	3.0752	100.000	0	0	0
2018/04/20	R035	01/11/2018	8.92	Call	Bond Future	1,143.2500	1.1433	3,926.0600	3.9261	243.412	0	0	0
2018/04/20	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	3,111.1500	3.1112	100.000	0	0	0
2018/04/20	R035	07/02/2019	8.98	Call	Bond Future	1,255.5800	1.2556	4,881.8200	4.8818	288.810	0	0	0
2018/04/20	R035	07/02/2019			Bond Future	8.8312	104.4093	8.8750	104.0371	0.496	0.0000	0.0000	0
2018/04/20	R035	07/02/2019	8.96	Call	Bond Future	1,088.1300	1.0881	4,787.6300	4.7876	339.987	0	0	0
2018/04/20	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	4,071.7100	4.0717	100.000	0	0	0
2018/04/20	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	3,998.4500	3.9985	100.000	0	0	0
2018/04/20	R035	07/02/2019	8.97	Call	Bond Future	1,171.9100	1.1719	4,834.8200	4.8348	312.559	0	0	0
2018/04/20	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	4,035.1200	4.0351	100.000	0	0	0
2018/04/20	R186	03/05/2018	8.92	Call	Bond Future	6,025.9700	6.0260	5,791.0900	5.7911	(3.898)	0	0	0
2018/04/20	R186	03/05/2018	8.91	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/04/20	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R186	03/05/2018	8.69	Call	Bond Future	4,567.4000	4.5674	4,332.6400	4.3326	(5.140)	0	0	0
2018/04/20	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/20	R186	03/05/2018	8.40	Put	Bond Future	25.3900	0.0254	30.4700	0.0305	20.008	0	0	3,500
2018/04/20	R186	03/05/2018	8.00	Put	Bond Future	560.9900	0.5610	662.7600	0.6628	18.141	0	0	0
2018/04/20	R186	03/05/2018	8.45	Put	Bond Future	15.5100	0.0155	18.4600	0.0185	19.020	0	0	0
2018/04/20	R186	03/05/2018	8.50	Call	Bond Future	3,350.3800	3.3504	3,117.1500	3.1171	(6.961)	0	0	0
2018/04/20	R186	03/05/2018	8.25	Call	Bond Future	1,799.1300	1.7991	1,584.9900	1.5850	(11.902)	0	0	0
2018/04/20	R186	03/05/2018	7.85	Call	Bond Future	202.5900	0.2026	137.2100	0.1372	(32.272)	0	0	500
2018/04/20	R186	03/05/2018	8.35	Put	Bond Future	40.6700	0.0407	49.1100	0.0491	20.752	0	0	500
2018/04/20	R186	03/05/2018			Bond Future	7.9954	119.3510	8.0303	119.1161	0.436	0.0000	0.0000	180,695
2018/04/20	R186	03/05/2018	8.93	Call	Bond Future	6,088.8500	6.0888	5,853.9700	5.8540	(3.858)	0	0	0
2018/04/20	R186	03/05/2018	8.93	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/20	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R186	03/05/2018	9.30	Call	Bond Future	8,382.3000	8.3823	8,147.4200	8.1474	(2.802)	0	0	0
2018/04/20	R186	03/05/2018	10.14	Call	Bond Future	13,357.2000	13.3572	13,122.3200	13.1223	(1.758)	0	0	0
2018/04/20	R186	03/05/2018	7.85	Put	Bond Future	1,189.9500	1.1900	1,359.4500	1.3594	14.244	0	0	0
2018/04/20	R186	03/05/2018	8.92	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/04/20	R186	03/05/2018	8.91	Call	Bond Future	5,963.0500	5.9630	5,728.1700	5.7282	(3.939)	0	0	0
2018/04/20	R186	03/05/2018	8.69	Put	Bond Future	1.1000	0.0011	1.2200	0.0012	10.909	0	0	0
2018/04/20	R186	03/05/2018	9.72	Call	Bond Future	10,909.1100	10.9091	10,674.2300	10.6742	(2.153)	0	0	0
2018/04/20	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R186	03/05/2018	8.40	Call	Bond Future	2,714.5000	2.7145	2,484.7000	2.4847	(8.466)	0	0	0
2018/04/20	R186	03/05/2018	8.00	Call	Bond Future	591.7000	0.5917	458.5900	0.4586	(22.496)	0	0	0
2018/04/20	R186	03/05/2018	8.45	Call	Bond Future	3,031.2400	3.0312	2,799.3100	2.7993	(7.651)	0	0	0
2018/04/20	R186	03/05/2018	8.70	Put	Bond Future	0.9800	0.0010	1.0800	0.0011	10.204	0	0	0
2018/04/20	R186	03/05/2018	8.50	Put	Bond Future	9.2700	0.0093	10.9200	0.0109	17.799	0	0	3,500
2018/04/20	R186	03/05/2018	8.25	Put	Bond Future	97.4000	0.0974	118.1400	0.1181	21.294	0	0	3,500
2018/04/20	R186	03/05/2018	8.35	Call	Bond Future	2,401.9100	2.4019	2,175.4700	2.1755	(9.427)	0	0	0
2018/04/20	R186	03/05/2018	9.75	Call	Bond Future	11,086.5500	11.0865	10,851.6700	10.8517	(2.119)	0	0	0
2018/04/20	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/20	R186	03/05/2018	9.19	Call	Bond Future	7,707.1600	7.7072	7,472.2800	7.4723	(3.048)	0	0	0
2018/04/20	R186	03/05/2018	8.85	Call	Bond Future	5,584.5300	5.5845	5,349.6600	5.3497	(4.206)	0	0	0
2018/04/20	R186	03/05/2018	8.85	Put	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0	0	4,745

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
2018/04/20	R186	03/05/2018	8.70	Call	Bond Future	4,631.2700	4.6313	4,396.4900	4.3965	(5.069)	0	0	0
2018/04/20	R186	02/08/2018	8.48	Put	Bond Future	686.5100	0.6865	741.1000	0.7411	7.952	0	0	0
2018/04/20	R186	02/08/2018	8.25	Call	Bond Future	2,560.3600	2.5604	2,402.3600	2.4024	(6.171)	0	0	3,020
2018/04/20	R186	02/08/2018			Bond Future	8.0269	116.1961	8.0633	115.9571	0.453	0.0000	0.0000	7,210
2018/04/20	R186	02/08/2018	8.47	Call	Bond Future	3,570.5100	3.5705	3,387.1200	3.3871	(5.136)	0	0	0
2018/04/20	R186	02/08/2018	8.47	Put	Bond Future	701.3500	0.7014	756.9400	0.7569	7.926	0	0	0
2018/04/20	R186	02/08/2018	8.48	Call	Bond Future	3,619.3300	3.6193	3,434.9400	3.4349	(5.095)	0	0	0
2018/04/20	R186	02/08/2018	8.25	Put	Bond Future	1,103.9100	1.1039	1,184.8900	1.1849	7.336	0	0	0
2018/04/20	R186	02/08/2018	7.50	Put	Bond Future	3,955.3000	3.9553	4,145.0500	4.1450	4.797	0	0	0
2018/04/20	R186	02/08/2018	8.46	Call	Bond Future	3,521.9100	3.5219	3,339.5400	3.3395	(5.178)	0	0	0
2018/04/20	R186	02/08/2018	8.46	Put	Bond Future	716.4600	0.7165	773.0700	0.7731	7.901	0	0	0
2018/04/20	R186	02/08/2018	7.50	Call	Bond Future	417.2000	0.4172	367.9700	0.3680	(11.800)	0	0	3,020
2018/04/20	R186	01/11/2018	7.96	Put	Bond Future	2,690.6400	2.6906	2,816.7600	2.8168	4.687	0	0	0
2018/04/20	R186	01/11/2018	8.54	Put	Bond Future	1,262.1900	1.2622	1,332.3900	1.3324	5.562	0	0	0
2018/04/20	R186	01/11/2018	9.14	Call	Bond Future	7,218.2800	7.2183	7,006.4900	7.0065	(2.934)	0	0	0
2018/04/20	R186	01/11/2018			Bond Future	8.0557	118.3074	8.0939	118.0625	0.474	0.0000	0.0000	0
2018/04/20	R186	01/11/2018	8.46	Put	Bond Future	1,407.6600	1.4077	1,484.4700	1.4845	5.457	0	0	0
2018/04/20	R186	01/11/2018	8.46	Call	Bond Future	3,964.0900	3.9641	3,796.0700	3.7961	(4.239)	0	0	5,000
2018/04/20	R186	01/11/2018	8.53	Call	Bond Future	4,270.9800	4.2710	4,097.1500	4.0971	(4.070)	0	0	0
2018/04/20	R186	01/11/2018	8.53	Put	Bond Future	1,279.5400	1.2795	1,350.5400	1.3505	5.549	0	0	0
2018/04/20	R186	01/11/2018	7.96	Call	Bond Future	2,074.5600	2.0746	1,955.8500	1.9559	(5.722)	0	0	5,000
2018/04/20	R186	01/11/2018	8.54	Call	Bond Future	4,315.5900	4.3156	4,140.9600	4.1410	(4.046)	0	0	0
2018/04/20	R186	01/11/2018	9.14	Put	Bond Future	528.1700	0.5282	561.2100	0.5612	6.256	0	0	5,000
2018/04/20	R186	01/11/2018	8.52	Call	Bond Future	4,226.8300	4.2268	4,053.8200	4.0538	(4.093)	0	0	0
2018/04/20	R186	01/11/2018	8.52	Put	Bond Future	1,297.4000	1.2974	1,369.2200	1.3692	5.536	0	0	0
2018/04/20	R186	07/02/2019	8.20	Call	Bond Future	3,346.3700	3.3464	3,205.1500	3.2051	(4.220)	0	0	0
2018/04/20	R186	07/02/2019	8.21	Put	Bond Future	2,609.4000	2.6094	2,717.6200	2.7176	4.147	0	0	0
2018/04/20	R186	07/02/2019			Bond Future	8.0857	115.3456	8.1259	115.0953	0.497	0.0000	0.0000	0
2018/04/20	R186	07/02/2019	8.20	Put	Bond Future	2,636.2100	2.6362	2,745.2600	2.7453	4.137	0	0	0
2018/04/20	R186	07/02/2019	8.21	Call	Bond Future	3,381.3900	3.3814	3,239.3400	3.2393	(4.201)	0	0	0
2018/04/20	R186	07/02/2019	8.22	Call	Bond Future	3,416.9900	3.4170	3,274.1300	3.2741	(4.181)	0	0	0
2018/04/20	R186	07/02/2019	8.22	Put	Bond Future	2,583.2100	2.5832	2,690.6200	2.6906	4.158	0	0	0
2018/04/20	R197	03/05/2018	304.46	Call	Bond Future	1,956.5900	1.9566	1,499.2500	1.4993	(23.374)	0	0	0
2018/04/20	R197	03/05/2018			Bond Future	306.4166	306.4166	305.9592	305.9592	(0.149)	0.0000	0.0000	1,438
2018/04/20	R197	03/05/2018	304.44	Call	Bond Future	1,976.5900	1.9766	1,519.2500	1.5193	(23.138)	0	0	0
2018/04/20	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R197	03/05/2018	304.45	Call	Bond Future	1,966.5900	1.9666	1,509.2500	1.5093	(23.255)	0	0	0
2018/04/20	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R197	02/08/2018			Bond Future	304.8527	304.8527	304.3869	304.3869	(0.153)	0.0000	0.0000	2,350
2018/04/20	R197	01/11/2018			Bond Future	310.4522	310.4522	309.9740	309.9740	(0.154)	0.0000	0.0000	0
2018/04/20	R197	07/02/2019			Bond Future	309.3554	309.3554	308.8696	308.8696	(0.157)	0.0000	0.0000	0
2018/04/20	R202	03/05/2018	247.48	Put	Bond Future	2,573.8800	2.5739	4,790.7600	4.7908	86.130	0	0	0
2018/04/20	R202	03/05/2018	247.47	Call	Bond Future	166.6700	0.1667	10.4600	0.0105	(93.724)	0	0	0
2018/04/20	R202	03/05/2018			Bond Future	245.0714	245.0714	242.6996	242.6996	(0.968)	0.0000	0.0000	19,277
2018/04/20	R202	03/05/2018	247.48	Call	Bond Future	165.2500	0.1652	10.3300	0.0103	(93.749)	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
2018/04/20	R202	03/05/2018	247.47	Put	Bond Future	2,565.3000	2.5653	4,780.8900	4.7809	86.368	0	0	0
2018/04/20	R202	03/05/2018	247.49	Call	Bond Future	163.8300	0.1638	10.1900	0.0102	(93.780)	0	0	0
2018/04/20	R202	03/05/2018	247.49	Put	Bond Future	2,582.4600	2.5825	4,800.6200	4.8006	85.893	0	0	0
2018/04/20	R202	02/08/2018			Bond Future	245.7453	245.7453	243.3300	243.3300	(0.983)	0.0000	0.0000	3,911
2018/04/20	R202	01/11/2018			Bond Future	250.2591	250.2591	247.7964	247.7964	(0.984)	0.0000	0.0000	0
2018/04/20	R202	07/02/2019			Bond Future	251.3987	251.3987	248.8877	248.8877	(0.999)	0.0000	0.0000	0
2018/04/20	R204	03/05/2018	7.10	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/04/20	R204	03/05/2018			Bond Future	6.7133	103.7907	6.7312	103.7799	0.266	0.0000	0.0000	21,647
2018/04/20	R204	03/05/2018	7.09	Call	Bond Future	227.1900	0.2272	216.3900	0.2164	(4.754)	0	0	0
2018/04/20	R204	03/05/2018	7.09	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2018/04/20	R204	03/05/2018	7.10	Call	Bond Future	233.2000	0.2332	222.4000	0.2224	(4.631)	0	0	0
2018/04/20	R204	03/05/2018	7.08	Call	Bond Future	221.1900	0.2212	210.3800	0.2104	(4.887)	0	0	0
2018/04/20	R204	03/05/2018	7.08	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/04/20	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R204	02/08/2018			Bond Future	6.2913	101.6179	6.3209	101.6070	0.470	0.0000	0.0000	0
2018/04/20	R204	02/08/2018	8.98	Call	Bond Future	985.0500	0.9850	974.1000	0.9741	(1.112)	0	0	0
2018/04/20	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R204	02/08/2018	8.99	Call	Bond Future	988.6800	0.9887	977.7300	0.9777	(1.108)	0	0	0
2018/04/20	R204	02/08/2018	8.97	Call	Bond Future	981.4300	0.9814	970.4800	0.9705	(1.116)	0	0	0
2018/04/20	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R207	03/05/2018	7.57	Call	Bond Future	1,080.9700	1.0810	1,015.8100	1.0158	(6.028)	0	0	0
2018/04/20	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R207	03/05/2018			Bond Future	6.8793	102.8300	6.9207	102.7649	0.601	0.0000	0.0000	22,185
2018/04/20	R207	03/05/2018	7.58	Call	Bond Future	1,096.5100	1.0965	1,031.3500	1.0314	(5.942)	0	0	0
2018/04/20	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R207	03/05/2018	7.56	Call	Bond Future	1,065.4300	1.0654	1,000.2700	1.0003	(6.116)	0	0	0
2018/04/20	R207	02/08/2018	6.86	Put	Bond Future	183.3300	0.1833	213.8800	0.2139	16.664	0	0	0
2018/04/20	R207	02/08/2018	6.85	Call	Bond Future	239.2100	0.2392	204.1300	0.2041	(14.665)	0	0	0
2018/04/20	R207	02/08/2018			Bond Future	6.8128	101.0357	6.8618	100.9694	0.719	0.0000	0.0000	0
2018/04/20	R207	02/08/2018	6.86	Call	Bond Future	247.1800	0.2472	211.4300	0.2114	(14.463)	0	0	0
2018/04/20	R207	02/08/2018	6.85	Put	Bond Future	188.8900	0.1889	220.1100	0.2201	16.528	0	0	0
2018/04/20	R207	02/08/2018	6.87	Call	Bond Future	255.2800	0.2553	218.8700	0.2189	(14.263)	0	0	0
2018/04/20	R207	02/08/2018	6.87	Put	Bond Future	177.9100	0.1779	207.8000	0.2078	16.801	0	0	0
2018/04/20	R207	01/11/2018	6.76	Put	Bond Future	226.9200	0.2269	258.3400	0.2583	13.846	0	0	0
2018/04/20	R207	01/11/2018			Bond Future	6.6821	102.8714	6.7428	102.8026	0.908	0.0000	0.0000	0
2018/04/20	R207	01/11/2018	6.75	Call	Bond Future	308.3800	0.3084	271.4900	0.2715	(11.963)	0	0	0
2018/04/20	R207	01/11/2018	6.75	Put	Bond Future	231.4500	0.2314	263.3200	0.2633	13.770	0	0	0
2018/04/20	R207	01/11/2018	6.76	Call	Bond Future	315.1700	0.3152	277.8300	0.2778	(11.848)	0	0	0
2018/04/20	R207	01/11/2018	6.74	Call	Bond Future	301.6500	0.3016	265.2300	0.2652	(12.074)	0	0	0
2018/04/20	R207	01/11/2018	6.74	Put	Bond Future	236.0400	0.2360	268.3800	0.2684	13.701	0	0	0
2018/04/20	R207	07/02/2019	6.52	Call	Bond Future	319.0300	0.3190	281.8200	0.2818	(11.663)	0	0	0
2018/04/20	R207	07/02/2019	6.51	Put	Bond Future	254.9200	0.2549	288.7500	0.2888	13.271	0	0	0
2018/04/20	R207	07/02/2019			Bond Future	6.4435	101.2646	6.5232	101.1939	1.236	0.0000	0.0000	0
2018/04/20	R207	07/02/2019	6.53	Call	Bond Future	324.5300	0.3245	286.9700	0.2870	(11.574)	0	0	0
2018/04/20	R207	07/02/2019	6.53	Put	Bond Future	247.7800	0.2478	280.9100	0.2809	13.371	0	0	0

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2018/04/20	R207	07/02/2019	6.52	Put	Bond Future	251.1500	0.2511	284.6300	0.2846	13.331	0	0	0
2018/04/20	R207	07/02/2019	6.51	Call	Bond Future	313.9300	0.3139	277.0700	0.2771	(11.741)	0	0	0
2018/04/20	R208	03/05/2018	7.77	Call	Bond Future	1,690.1900	1.6902	1,586.0300	1.5860	(6.163)	0	0	0
2018/04/20	R208	03/05/2018			Bond Future	7.1037	99.7799	7.1443	99.6757	0.572	0.0000	0.0000	36,094
2018/04/20	R208	03/05/2018	7.77	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/04/20	R208	03/05/2018	7.78	Call	Bond Future	1,715.2800	1.7153	1,611.1100	1.6111	(6.073)	0	0	0
2018/04/20	R208	03/05/2018	7.79	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/20	R208	03/05/2018	7.78	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/04/20	R208	03/05/2018	7.79	Call	Bond Future	1,740.3500	1.7403	1,636.1900	1.6362	(5.985)	0	0	0
2018/04/20	R208	02/08/2018	7.14	Call	Bond Future	502.9800	0.5030	444.6500	0.4447	(11.597)	0	0	0
2018/04/20	R208	02/08/2018	7.12	Call	Bond Future	475.6400	0.4756	419.1600	0.4192	(11.875)	0	0	0
2018/04/20	R208	02/08/2018			Bond Future	7.0845	101.5722	7.1293	101.4662	0.633	0.0000	0.0000	1,721
2018/04/20	R208	02/08/2018	7.12	Put	Bond Future	391.5900	0.3916	441.0900	0.4411	12.641	0	0	0
2018/04/20	R208	02/08/2018	7.14	Put	Bond Future	371.6800	0.3717	419.3300	0.4193	12.820	0	0	0
2018/04/20	R208	02/08/2018	7.13	Call	Bond Future	489.1100	0.4891	431.7000	0.4317	(11.738)	0	0	0
2018/04/20	R208	02/08/2018	7.13	Put	Bond Future	381.4300	0.3814	430.0000	0.4300	12.734	0	0	0
2018/04/20	R208	01/11/2018	7.11	Put	Bond Future	503.1600	0.5032	553.9100	0.5539	10.086	0	0	0
2018/04/20	R208	01/11/2018			Bond Future	7.0534	100.0178	7.1039	99.9086	0.716	0.0000	0.0000	0
2018/04/20	R208	01/11/2018	7.11	Call	Bond Future	625.5200	0.6255	567.0900	0.5671	(9.341)	0	0	0
2018/04/20	R208	01/11/2018	7.12	Call	Bond Future	638.5200	0.6385	579.4300	0.5794	(9.254)	0	0	0
2018/04/20	R208	01/11/2018	7.10	Put	Bond Future	512.1700	0.5122	563.6000	0.5636	10.042	0	0	0
2018/04/20	R208	01/11/2018	7.12	Put	Bond Future	494.5600	0.4946	544.6500	0.5447	10.128	0	0	0
2018/04/20	R208	01/11/2018	7.10	Call	Bond Future	612.9200	0.6129	555.1700	0.5552	(9.422)	0	0	0
2018/04/20	R208	07/02/2019	7.07	Call	Bond Future	752.4800	0.7525	693.0700	0.6931	(7.895)	0	0	0
2018/04/20	R208	07/02/2019	7.08	Put	Bond Future	614.6000	0.6146	666.5800	0.6666	8.458	0	0	0
2018/04/20	R208	07/02/2019	7.06	Put	Bond Future	630.0400	0.6300	683.0200	0.6830	8.409	0	0	0
2018/04/20	R208	07/02/2019			Bond Future	7.0029	102.0000	7.0606	101.8881	0.823	0.0000	0.0000	0
2018/04/20	R208	07/02/2019	7.07	Put	Bond Future	622.2800	0.6223	674.7600	0.6748	8.434	0	0	0
2018/04/20	R208	07/02/2019	7.08	Call	Bond Future	764.1800	0.7642	704.2700	0.7043	(7.840)	0	0	0
2018/04/20	R208	07/02/2019	7.06	Call	Bond Future	740.8500	0.7408	681.9400	0.6819	(7.952)	0	0	0
2018/04/20	R209	03/05/2018	9.85	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	R209	03/05/2018	10.00	Call	Bond Future	8,665.2100	8.6652	8,369.0900	8.3691	(3.417)	0	0	0
2018/04/20	R209	03/05/2018	10.73	Call	Bond Future	13,027.1300	13.0271	12,731.0100	12.7310	(2.273)	0	0	0
2018/04/20	R209	03/05/2018	9.75	Call	Bond Future	7,069.2300	7.0692	6,773.1100	6.7731	(4.189)	0	0	435
2018/04/20	R209	03/05/2018	9.77	Call	Bond Future	7,198.9100	7.1989	6,902.7900	6.9028	(4.113)	0	0	0
2018/04/20	R209	03/05/2018	9.30	Call	Bond Future	4,064.4200	4.0644	3,770.2700	3.7703	(7.237)	0	0	0
2018/04/20	R209	03/05/2018			Bond Future	8.7359	78.3422	8.7756	78.0461	0.455	0.0000	0.0000	110,943
2018/04/20	R209	03/05/2018	9.85	Call	Bond Future	7,714.1400	7.7141	7,418.0200	7.4180	(3.839)	0	0	0
2018/04/20	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/20	R209	03/05/2018	10.22	Call	Bond Future	10,025.4300	10.0254	9,729.3100	9.7293	(2.954)	0	0	0
2018/04/20	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/20	R209	03/05/2018	9.75	Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2018/04/20	R209	03/05/2018	9.86	Call	Bond Future	7,778.1500	7.7782	7,482.0300	7.4820	(3.807)	0	0	0
2018/04/20	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/20	R209	03/05/2018	9.47	Put	Bond Future	1.8500	0.0019	2.1200	0.0021	14.595	0	0	250
2018/04/20	R209	03/05/2018	9.77	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	250

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2018/04/20	R209	03/05/2018	9.30	Put	Bond Future	9.9700	0.0100	11.9400	0.0119	19.759	0	0	0
2018/04/20	R209	03/05/2018	8.95	Put	Bond Future	183.0400	0.1830	224.8700	0.2249	22.853	0	0	0
2018/04/20	R209	03/05/2018	9.86	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/20	R209	03/05/2018	9.84	Call	Bond Future	7,650.0500	7.6500	7,353.9300	7.3539	(3.871)	0	0	0
2018/04/20	R209	03/05/2018	9.84	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/04/20	R209	03/05/2018	9.19	Put	Bond Future	27.2100	0.0272	33.1900	0.0332	21.977	0	0	0
2018/04/20	R209	03/05/2018	9.19	Call	Bond Future	3,315.7900	3.3158	3,025.6500	3.0256	(8.750)	0	0	250
2018/04/20	R209	03/05/2018	9.47	Call	Bond Future	5,217.2100	5.2172	4,921.3600	4.9214	(5.671)	0	0	0
2018/04/20	R209	03/05/2018	8.95	Call	Bond Future	1,759.4700	1.7595	1,505.1800	1.5052	(14.453)	0	0	0
2018/04/20	R209	02/08/2018	9.66	Call	Bond Future	6,579.4100	6.5794	6,312.5100	6.3125	(4.057)	0	0	435
2018/04/20	R209	02/08/2018	8.49	Call	Bond Future	1,137.0800	1.1371	1,026.6700	1.0267	(9.710)	0	0	500
2018/04/20	R209	02/08/2018	8.46	Put	Bond Future	3,426.3200	3.4263	3,622.7100	3.6227	5.732	0	0	0
2018/04/20	R209	02/08/2018	8.96	Put	Bond Future	1,503.2800	1.5033	1,612.8700	1.6129	7.290	0	0	0
2018/04/20	R209	02/08/2018	10.38	Call	Bond Future	10,741.3200	10.7413	10,446.2700	10.4463	(2.747)	0	0	0
2018/04/20	R209	02/08/2018	9.21	Call	Bond Future	4,091.5500	4.0915	3,865.3100	3.8653	(5.529)	0	0	0
2018/04/20	R209	02/08/2018	10.39	Put	Bond Future	58.9600	0.0590	65.1900	0.0652	10.566	0	0	0
2018/04/20	R209	02/08/2018			Bond Future	8.7731	79.7494	8.8139	79.4480	0.465	8.7815	8.7815	29,433
2018/04/20	R209	02/08/2018	9.43	Call	Bond Future	5,275.4600	5.2755	5,026.1300	5.0261	(4.726)	0	0	0
2018/04/20	R209	02/08/2018	9.43	Put	Bond Future	624.5600	0.6246	676.6800	0.6767	8.345	0	0	5,000
2018/04/20	R209	02/08/2018	10.84	Call	Bond Future	13,348.4800	13.3485	13,048.6400	13.0486	(2.246)	0	0	0
2018/04/20	R209	02/08/2018	10.84	Put	Bond Future	13.7800	0.0138	15.3900	0.0154	11.684	0	0	435
2018/04/20	R209	02/08/2018	10.21	Call	Bond Future	9,757.7500	9.7577	9,466.3900	9.4664	(2.986)	0	0	0
2018/04/20	R209	02/08/2018	10.21	Put	Bond Future	100.1400	0.1001	110.2300	0.1102	10.076	0	0	435
2018/04/20	R209	02/08/2018	8.49	Put	Bond Future	3,275.4600	3.2755	3,466.5000	3.4665	5.832	0	0	0
2018/04/20	R209	02/08/2018	8.96	Call	Bond Future	2,869.6800	2.8697	2,677.8200	2.6778	(6.686)	0	0	5,000
2018/04/20	R209	02/08/2018	9.21	Put	Bond Future	951.6900	0.9517	1,026.9000	1.0269	7.903	0	0	500
2018/04/20	R209	02/08/2018	8.83	Call	Bond Future	2,305.3100	2.3053	2,134.5200	2.1345	(7.409)	0	0	0
2018/04/20	R209	02/08/2018	8.83	Put	Bond Future	1,885.5700	1.8856	2,016.2300	2.0162	6.929	0	0	500
2018/04/20	R209	02/08/2018	9.66	Put	Bond Future	396.6600	0.3967	431.2100	0.4312	8.710	0	0	0
2018/04/20	R209	02/08/2018	8.46	Call	Bond Future	1,056.3600	1.0564	951.3000	0.9513	(9.945)	0	0	5,000
2018/04/20	R209	02/08/2018	10.38	Put	Bond Future	60.7700	0.0608	67.1700	0.0672	10.532	0	0	0
2018/04/20	R209	02/08/2018	10.39	Call	Bond Future	10,798.9600	10.7990	10,503.7400	10.5037	(2.734)	0	0	0
2018/04/20	R209	02/08/2018	10.40	Call	Bond Future	10,856.5700	10.8566	10,561.1800	10.5612	(2.721)	0	0	0
2018/04/20	R209	02/08/2018	10.40	Put	Bond Future	57.2000	0.0572	63.2600	0.0633	10.594	0	0	0
2018/04/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R209	01/11/2018	9.34	Put	Bond Future	1,566.3400	1.5663	1,652.5000	1.6525	5.501	0	0	0
2018/04/20	R209	01/11/2018	1,016.00	Call	Bond Future	77,162.5500	77.1626	76,854.6100	76.8546	(0.399)	0	0	0
2018/04/20	R209	01/11/2018	9.97	Call	Bond Future	8,542.9600	8.5430	8,276.7500	8.2767	(3.116)	0	0	0
2018/04/20	R209	01/11/2018			Bond Future	8.8100	78.0504	8.8521	77.7425	0.478	0.0000	0.0000	0
2018/04/20	R209	01/11/2018	1,016.01	Call	Bond Future	77,162.5500	77.1626	76,854.6100	76.8546	(0.399)	0	0	0
2018/04/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R209	01/11/2018	1,015.99	Call	Bond Future	77,162.5400	77.1625	76,854.6000	76.8546	(0.399)	0	0	0
2018/04/20	R209	01/11/2018	9.34	Call	Bond Future	5,317.7600	5.3178	5,095.9800	5.0960	(4.171)	0	0	0
2018/04/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R209	01/11/2018	9.97	Put	Bond Future	669.4200	0.6694	711.1500	0.7111	6.234	0	0	0
2018/04/20	R209	01/11/2018	10.57	Call	Bond Future	11,722.0400	11.7220	11,431.1000	11.4311	(2.482)	0	0	0
2018/04/20	R209	01/11/2018	10.57	Put	Bond Future	233.2700	0.2333	250.2700	0.2503	7.288	0	0	0
2018/04/20	R209	01/11/2018	9.94	Call	Bond Future	8,387.8700	8.3879	8,123.3700	8.1234	(3.153)	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
2018/04/20	R209	01/11/2018	9.94	Put	Bond Future	702.8000	0.7028	746.2400	0.7462	6.181	0	0	0
2018/04/20	R209	07/02/2019	8.97	Put	Bond Future	3,445.5900	3.4456	3,579.4000	3.5794	3.884	0	0	0
2018/04/20	R209	07/02/2019			Bond Future	8.8493	79.5972	8.8927	79.2827	0.491	0.0000	0.0000	0
2018/04/20	R209	07/02/2019	8.96	Call	Bond Future	4,275.4800	4.2755	4,095.7800	4.0958	(4.203)	0	0	0
2018/04/20	R209	07/02/2019	8.96	Put	Bond Future	3,476.9700	3.4770	3,611.7100	3.6117	3.875	0	0	0
2018/04/20	R209	07/02/2019	8.97	Call	Bond Future	4,315.6200	4.3156	4,134.9900	4.1350	(4.185)	0	0	0
2018/04/20	R209	07/02/2019	8.95	Call	Bond Future	4,235.2200	4.2352	4,056.4500	4.0564	(4.221)	0	0	0
2018/04/20	R209	07/02/2019	8.95	Put	Bond Future	3,508.3300	3.5083	3,644.0000	3.6440	3.867	0	0	0
2018/04/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R210	03/05/2018	191.44	Put	Bond Future	1,971.9000	1.9719	3,293.1500	3.2931	67.004	0	0	0
2018/04/20	R210	03/05/2018			Bond Future	189.4681	189.4681	188.1469	188.1469	(0.697)	0.0000	0.0000	1,460
2018/04/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R210	03/05/2018	191.46	Put	Bond Future	1,991.9000	1.9919	3,313.1500	3.3131	66.331	0	0	0
2018/04/20	R210	03/05/2018	191.45	Put	Bond Future	1,981.9000	1.9819	3,303.1500	3.3031	66.666	0	0	0
2018/04/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R210	02/08/2018			Bond Future	192.9310	192.9310	191.5857	191.5857	(0.697)	0.0000	0.0000	699
2018/04/20	R210	01/11/2018			Bond Future	193.9744	193.9744	192.6020	192.6020	(0.708)	0.0000	0.0000	0
2018/04/20	R210	07/02/2019			Bond Future	197.8872	197.8872	196.4883	196.4883	(0.707)	0.0000	0.0000	0
2018/04/20	R212	03/05/2018	154.30	Call	Bond Future	582.2000	0.5822	575.4000	0.5754	(1.168)	0	0	0
2018/04/20	R212	03/05/2018			Bond Future	154.8822	154.8822	154.8754	154.8754	(0.004)	0.0000	0.0000	3,848
2018/04/20	R212	03/05/2018	154.28	Call	Bond Future	602.2000	0.6022	595.4000	0.5954	(1.129)	0	0	0
2018/04/20	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R212	03/05/2018	154.29	Call	Bond Future	592.2000	0.5922	585.4000	0.5854	(1.148)	0	0	0
2018/04/20	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/20	R212	02/08/2018			Bond Future	155.6111	155.6111	155.6041	155.6041	(0.004)	0.0000	0.0000	1,746
2018/04/20	R212	01/11/2018			Bond Future	158.4693	158.4693	158.4603	158.4603	(0.006)	0.0000	0.0000	0
2018/04/20	R212	07/02/2019			Bond Future	159.5120	159.5120	159.5037	159.5037	(0.005)	0.0000	0.0000	0
2018/04/20	R213	03/05/2018	9.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	R213	03/05/2018	9.56	Call	Bond Future	7,357.9400	7.3579	7,110.6100	7.1106	(3.361)	0	0	0
2018/04/20	R213	03/05/2018			Bond Future	8.4657	89.9668	8.5004	89.7195	0.411	0.0000	0.0000	45,155
2018/04/20	R213	03/05/2018	9.57	Call	Bond Future	7,421.2700	7.4213	7,173.9400	7.1739	(3.333)	0	0	0
2018/04/20	R213	03/05/2018	9.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	R213	03/05/2018	9.58	Call	Bond Future	7,484.5200	7.4845	7,237.1900	7.2372	(3.305)	0	0	0
2018/04/20	R213	03/05/2018	9.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/20	R213	02/08/2018	9.06	Call	Bond Future	4,491.3400	4.4913	4,289.0000	4.2890	(4.505)	0	0	0
2018/04/20	R213	02/08/2018	9.05	Put	Bond Future	687.5000	0.6875	737.7300	0.7377	7.306	0	0	0
2018/04/20	R213	02/08/2018			Bond Future	8.5008	91.5828	8.5367	91.3311	0.422	0.0000	0.0000	1
2018/04/20	R213	02/08/2018	9.07	Call	Bond Future	4,544.2100	4.5442	4,341.0000	4.3410	(4.472)	0	0	0
2018/04/20	R213	02/08/2018	9.07	Put	Bond Future	660.5500	0.6606	709.0300	0.7090	7.339	0	0	0
2018/04/20	R213	02/08/2018	9.06	Put	Bond Future	673.9000	0.6739	723.2500	0.7233	7.323	0	0	0
2018/04/20	R213	02/08/2018	9.05	Call	Bond Future	4,438.6500	4.4387	4,237.1900	4.2372	(4.539)	0	0	0
2018/04/20	R213	01/11/2018	8.65	Call	Bond Future	3,133.7200	3.1337	2,984.4600	2.9845	(4.763)	0	0	0
2018/04/20	R213	01/11/2018	8.64	Put	Bond Future	2,388.9100	2.3889	2,498.1500	2.4981	4.573	0	0	0
2018/04/20	R213	01/11/2018			Bond Future	8.5378	89.7000	8.5750	89.4425	0.436	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
2018/04/20	R213	01/11/2018	8.66	Call	Bond Future	3,173.5100	3.1735	3,023.2400	3.0232	(4.735)	0	0	0
2018/04/20	R213	01/11/2018	8.66	Put	Bond Future	2,331.2000	2.3312	2,438.4100	2.4384	4.599	0	0	0
2018/04/20	R213	01/11/2018	8.65	Put	Bond Future	2,359.9100	2.3599	2,468.1300	2.4681	4.586	0	0	0
2018/04/20	R213	01/11/2018	8.64	Call	Bond Future	3,094.1500	3.0942	2,945.9100	2.9459	(4.791)	0	0	0
2018/04/20	R213	07/02/2019	8.68	Call	Bond Future	3,890.5700	3.8906	3,741.3600	3.7414	(3.835)	0	0	0
2018/04/20	R213	07/02/2019			Bond Future	8.5781	91.4777	8.6167	91.2147	0.450	0.0000	0.0000	0
2018/04/20	R213	07/02/2019	8.68	Put	Bond Future	3,198.2700	3.1983	3,312.0600	3.3121	3.558	0	0	0
2018/04/20	R213	07/02/2019	8.69	Call	Bond Future	3,928.1500	3.9281	3,778.1400	3.7781	(3.819)	0	0	0
2018/04/20	R213	07/02/2019	8.70	Put	Bond Future	3,138.6200	3.1386	3,250.8200	3.2508	3.575	0	0	0
2018/04/20	R213	07/02/2019	8.69	Put	Bond Future	3,168.3300	3.1683	3,281.3200	3.2813	3.566	0	0	0
2018/04/20	R213	07/02/2019	8.70	Call	Bond Future	3,965.8900	3.9659	3,815.0900	3.8151	(3.802)	0	0	0
2018/04/20	R214	03/05/2018	9.99	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/04/20	R214	03/05/2018			Bond Future	8.8558	78.2852	8.8905	78.0100	0.392	0.0000	0.0000	44,708
2018/04/20	R214	03/05/2018	9.98	Call	Bond Future	8,173.9700	8.1740	7,898.8300	7.8988	(3.366)	0	0	0
2018/04/20	R214	03/05/2018	9.98	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/04/20	R214	03/05/2018	9.99	Call	Bond Future	8,240.3300	8.2403	7,965.1900	7.9652	(3.339)	0	0	0
2018/04/20	R214	03/05/2018	9.97	Call	Bond Future	8,107.5100	8.1075	7,832.3700	7.8324	(3.394)	0	0	0
2018/04/20	R214	03/05/2018	9.97	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/04/20	R214	02/08/2018	8.96	Call	Bond Future	2,544.8400	2.5448	2,382.3800	2.3824	(6.384)	0	0	0
2018/04/20	R214	02/08/2018			Bond Future	8.8924	79.6914	8.9280	79.4113	0.401	0.0000	0.0000	15
2018/04/20	R214	02/08/2018	8.94	Call	Bond Future	2,457.2400	2.4572	2,297.8500	2.2978	(6.487)	0	0	0
2018/04/20	R214	02/08/2018	8.94	Put	Bond Future	2,083.5300	2.0835	2,204.2000	2.2042	5.792	0	0	0
2018/04/20	R214	02/08/2018	8.96	Put	Bond Future	2,014.9200	2.0149	2,132.5200	2.1325	5.836	0	0	0
2018/04/20	R214	02/08/2018	8.95	Call	Bond Future	2,500.8700	2.5009	2,339.9400	2.3399	(6.435)	0	0	0
2018/04/20	R214	02/08/2018	8.95	Put	Bond Future	2,048.9900	2.0490	2,168.1200	2.1681	5.814	0	0	0
2018/04/20	R214	01/11/2018	8.99	Put	Bond Future	2,965.7200	2.9657	3,090.2100	3.0902	4.198	0	0	0
2018/04/20	R214	01/11/2018	8.98	Call	Bond Future	3,388.5100	3.3885	3,227.9600	3.2280	(4.738)	0	0	0
2018/04/20	R214	01/11/2018			Bond Future	8.9303	77.8458	8.9670	77.5597	0.411	0.0000	0.0000	0
2018/04/20	R214	01/11/2018	8.99	Call	Bond Future	3,430.2500	3.4302	3,268.6000	3.2686	(4.712)	0	0	0
2018/04/20	R214	01/11/2018	8.98	Put	Bond Future	3,001.4900	3.0015	3,127.0800	3.1271	4.184	0	0	0
2018/04/20	R214	01/11/2018	9.00	Call	Bond Future	3,472.2400	3.4722	3,309.4800	3.3095	(4.687)	0	0	0
2018/04/20	R214	01/11/2018	9.00	Put	Bond Future	2,930.3100	2.9303	3,053.6900	3.0537	4.210	0	0	0
2018/04/20	R214	07/02/2019	9.05	Put	Bond Future	3,860.3300	3.8603	3,986.6000	3.9866	3.271	0	0	0
2018/04/20	R214	07/02/2019			Bond Future	8.9715	79.3886	9.0093	79.0964	0.422	0.0000	0.0000	0
2018/04/20	R214	07/02/2019	9.04	Call	Bond Future	4,422.5500	4.4225	4,257.4800	4.2575	(3.732)	0	0	0
2018/04/20	R214	07/02/2019	9.04	Put	Bond Future	3,894.7500	3.8948	4,021.8800	4.0219	3.264	0	0	0
2018/04/20	R214	07/02/2019	9.05	Call	Bond Future	4,464.7300	4.4647	4,298.8000	4.2988	(3.716)	0	0	0
2018/04/20	R214	07/02/2019	9.03	Call	Bond Future	4,380.5300	4.3805	4,216.3200	4.2163	(3.749)	0	0	0
2018/04/20	R214	07/02/2019	9.03	Put	Bond Future	3,929.4500	3.9294	4,057.4400	4.0574	3.257	0	0	0
2018/04/20	R248	03/05/2018	10.06	Call	Bond Future	10,860.7800	10.8608	10,453.8900	10.4539	(3.746)	0	0	0
2018/04/20	R248	03/05/2018	10.05	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2018/04/20	R248	03/05/2018			Bond Future	8.8909	100.1524	8.9306	99.7455	0.447	0.0000	0.0000	102,469
2018/04/20	R248	03/05/2018	10.07	Call	Bond Future	10,944.5400	10.9445	10,537.6400	10.5376	(3.718)	0	0	0
2018/04/20	R248	03/05/2018	10.07	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/20	R248	03/05/2018	10.06	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/04/20	R248	03/05/2018	10.05	Call	Bond Future	10,776.8900	10.7769	10,369.9900	10.3700	(3.776)	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
2018/04/20	R248	02/08/2018	8.98	Call	Bond Future	3,246.6600	3.2467	3,012.2400	3.0122	(7.220)	0	0	0
2018/04/20	R248	02/08/2018	8.97	Put	Bond Future	2,764.2000	2.7642	2,946.2300	2.9462	6.585	0	0	0
2018/04/20	R248	02/08/2018			Bond Future	8.9279	101.9514	8.9687	101.5372	0.457	0.0000	0.0000	15,000
2018/04/20	R248	02/08/2018	8.99	Call	Bond Future	3,302.4400	3.3024	3,065.7700	3.0658	(7.167)	0	0	0
2018/04/20	R248	02/08/2018	8.99	Put	Bond Future	2,673.1300	2.6731	2,850.6700	2.8507	6.642	0	0	0
2018/04/20	R248	02/08/2018	8.98	Put	Bond Future	2,718.2400	2.7182	2,898.0300	2.8980	6.614	0	0	0
2018/04/20	R248	02/08/2018	8.97	Call	Bond Future	3,191.5600	3.1916	2,959.3800	2.9594	(7.275)	0	0	0
2018/04/20	R248	01/11/2018	9.03	Call	Bond Future	4,569.7900	4.5698	4,331.6600	4.3317	(5.211)	0	0	0
2018/04/20	R248	01/11/2018			Bond Future	8.9662	99.3702	9.0082	98.9472	0.469	0.0000	0.0000	0
2018/04/20	R248	01/11/2018	9.01	Call	Bond Future	4,459.2200	4.4592	4,224.2800	4.2243	(5.269)	0	0	0
2018/04/20	R248	01/11/2018	9.01	Put	Bond Future	4,018.2800	4.0183	4,206.3200	4.2063	4.680	0	0	0
2018/04/20	R248	01/11/2018	9.03	Put	Bond Future	3,928.6400	3.9286	4,113.4900	4.1135	4.705	0	0	0
2018/04/20	R248	01/11/2018	9.02	Call	Bond Future	4,514.5100	4.5145	4,277.9700	4.2780	(5.240)	0	0	0
2018/04/20	R248	01/11/2018	9.02	Put	Bond Future	3,973.3800	3.9734	4,159.8200	4.1598	4.692	0	0	0
2018/04/20	R248	07/02/2019	9.06	Put	Bond Future	5,124.9500	5.1250	5,316.4400	5.3164	3.736	0	0	0
2018/04/20	R248	07/02/2019			Bond Future	9.0078	101.3395	9.0512	100.9076	0.481	0.0000	0.0000	0
2018/04/20	R248	07/02/2019	9.06	Call	Bond Future	5,644.7700	5.6448	5,404.3000	5.4043	(4.260)	0	0	0
2018/04/20	R248	07/02/2019	9.05	Put	Bond Future	5,171.1700	5.1712	5,363.9300	5.3639	3.728	0	0	0
2018/04/20	R248	07/02/2019	9.07	Call	Bond Future	5,698.0400	5.6980	5,456.3000	5.4563	(4.243)	0	0	0
2018/04/20	R248	07/02/2019	9.07	Put	Bond Future	5,079.1000	5.0791	5,269.3200	5.2693	3.745	0	0	0
2018/04/20	R248	07/02/2019	9.05	Call	Bond Future	5,591.7000	5.5917	5,352.5000	5.3525	(4.278)	0	0	0

Total

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