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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2018 TO 23/04/2018

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
2018/04/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	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
2018/04/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	2025	03/05/2018	133.21	Call	Bond Future	1,416.0100	1.4160	1,073.6000	1.0736	(24.181)	0	0	0
2018/04/23	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	03/05/2018			Bond Future	134.6260	134.6260	134.2836	134.2836	(0.254)	0.0000	0.0000	941
2018/04/23	2025	03/05/2018	133.22	Call	Bond Future	1,406.0100	1.4060	1,063.6000	1.0636	(24.353)	0	0	0
2018/04/23	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	03/05/2018	133.20	Call	Bond Future	1,426.0100	1.4260	1,083.6000	1.0836	(24.012)	0	0	0
2018/04/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	02/08/2018			Bond Future	135.7071	135.7071	135.3580	135.3580	(0.257)	0.0000	0.0000	685
2018/04/23	2025	02/08/2018	136.65	Put	Bond Future	942.9300	0.9429	1,291.9600	1.2920	37.015	0	0	0
2018/04/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	02/08/2018	136.67	Put	Bond Future	962.9300	0.9629	1,311.9600	1.3120	36.247	0	0	0
2018/04/23	2025	02/08/2018	136.66	Put	Bond Future	952.9300	0.9529	1,301.9600	1.3020	36.627	0	0	0
2018/04/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2025	01/11/2018			Bond Future	138.1980	138.1980	137.8426	137.8426	(0.257)	0.0000	0.0000	0
2018/04/23	2025	07/02/2019			Bond Future	139.5729	139.5729	139.2069	139.2069	(0.262)	0.0000	0.0000	0
2018/04/23	2029	03/05/2018			Bond Future	101.0910	101.0910	100.5965	100.5965	(0.489)	0.0000	0.0000	0
2018/04/23	2029	02/08/2018			Bond Future	102.9386	102.9386	102.4349	102.4349	(0.489)	0.0000	0.0000	1,370
2018/04/23	2029	01/11/2018			Bond Future	103.7785	103.7785	103.2654	103.2654	(0.494)	0.0000	0.0000	0
2018/04/23	2029	07/02/2019			Bond Future	105.8726	105.8726	105.3465	105.3465	(0.497)	0.0000	0.0000	0
2018/04/23	2030	03/05/2018	9.51	Call	Bond Future	7,441.0700	7.4411	6,544.4300	6.5444	(12.050)	0	0	0
2018/04/23	2030	03/05/2018			Bond Future	8.4212	99.0220	8.5463	98.1254	1.486	0.0000	0.0000	80,013
2018/04/23	2030	03/05/2018	9.49	Call	Bond Future	7,311.5000	7.3115	6,414.8600	6.4149	(12.263)	0	0	0
2018/04/23	2030	03/05/2018	9.49	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2030	03/05/2018	9.51	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2030	03/05/2018	9.50	Call	Bond Future	7,376.3200	7.3763	6,479.6800	6.4797	(12.156)	0	0	0
2018/04/23	2030	03/05/2018	9.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2030	02/08/2018	9.46	Put	Bond Future	252.8400	0.2528	338.2400	0.3382	33.776	0	0	0
2018/04/23	2030	02/08/2018	8.51	Call	Bond Future	2,081.3600	2.0814	1,597.4700	1.5975	(23.249)	0	0	7,850
2018/04/23	2030	02/08/2018	8.91	Call	Bond Future	3,919.6900	3.9197	3,244.1500	3.2442	(17.235)	0	0	7,850
2018/04/23	2030	02/08/2018			Bond Future	8.4624	96.7952	8.5920	95.8819	1.532	0.0000	0.0000	17,557
2018/04/23	2030	02/08/2018	9.46	Call	Bond Future	6,992.0600	6.9921	6,164.1600	6.1642	(11.841)	0	0	0
2018/04/23	2030	02/08/2018	8.51	Put	Bond Future	1,744.2900	1.7443	2,173.7000	2.1737	24.618	0	0	0
2018/04/23	2030	02/08/2018	9.47	Call	Bond Future	7,050.8200	7.0508	6,221.2100	6.2212	(11.766)	0	0	0
2018/04/23	2030	02/08/2018	9.45	Put	Bond Future	258.4900	0.2585	345.6400	0.3456	33.715	0	0	0
2018/04/23	2030	02/08/2018	8.91	Put	Bond Future	814.3700	0.8144	1,052.1300	1.0521	29.196	0	0	0
2018/04/23	2030	02/08/2018	9.50	Call	Bond Future	7,227.3200	7.2273	6,392.7300	6.3927	(11.548)	0	0	0
2018/04/23	2030	02/08/2018	9.47	Put	Bond Future	247.3100	0.2473	331.0000	0.3310	33.840	0	0	0
2018/04/23	2030	02/08/2018	9.45	Call	Bond Future	6,933.3700	6.9334	6,107.2200	6.1072	(11.916)	0	0	0
2018/04/23	2030	02/08/2018	9.50	Put	Bond Future	231.3200	0.2313	310.0300	0.3100	34.026	0	0	7,850

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2018/04/23	2030	01/11/2018	8.60	Call	Bond Future	3,103.9800	3.1040	2,592.2300	2.5922	(16.487)	0	0	0
2018/04/23	2030	01/11/2018	8.58	Put	Bond Future	2,452.4200	2.4524	2,877.3300	2.8773	17.326	0	0	0
2018/04/23	2030	01/11/2018			Bond Future	8.4977	98.5526	8.6317	97.6235	1.577	0.0000	0.0000	0
2018/04/23	2030	01/11/2018	8.60	Put	Bond Future	2,393.3300	2.3933	2,810.6800	2.8107	17.438	0	0	0
2018/04/23	2030	01/11/2018	8.58	Call	Bond Future	3,024.7200	3.0247	2,520.5300	2.5205	(16.669)	0	0	0
2018/04/23	2030	01/11/2018	8.59	Put	Bond Future	2,422.7200	2.4227	2,843.8400	2.8438	17.382	0	0	0
2018/04/23	2030	01/11/2018	8.59	Call	Bond Future	3,064.2300	3.0642	2,556.2500	2.5563	(16.578)	0	0	0
2018/04/23	2030	07/02/2019	8.62	Call	Bond Future	3,825.3000	3.8253	3,310.8600	3.3109	(13.448)	0	0	0
2018/04/23	2030	07/02/2019			Bond Future	8.5354	96.4956	8.6748	95.5462	1.633	0.0000	0.0000	0
2018/04/23	2030	07/02/2019	8.62	Put	Bond Future	3,247.7200	3.2477	3,682.5900	3.6826	13.390	0	0	0
2018/04/23	2030	07/02/2019	8.63	Call	Bond Future	3,862.6400	3.8626	3,345.2800	3.3453	(13.394)	0	0	0
2018/04/23	2030	07/02/2019	8.63	Put	Bond Future	3,217.1000	3.2171	3,649.0500	3.6490	13.427	0	0	0
2018/04/23	2030	07/02/2019	8.64	Call	Bond Future	3,900.5100	3.9005	3,380.2200	3.3802	(13.339)	0	0	0
2018/04/23	2030	07/02/2019	8.64	Put	Bond Future	3,187.0600	3.1871	3,616.0800	3.6161	13.461	0	0	0
2018/04/23	2032	03/05/2018	9.71	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2032	03/05/2018	9.70	Call	Bond Future	8,167.1900	8.1672	7,190.1800	7.1902	(11.963)	0	0	0
2018/04/23	2032	03/05/2018			Bond Future	8.5959	98.0675	8.7210	97.0905	1.455	0.0000	0.0000	59,811
2018/04/23	2032	03/05/2018	9.71	Call	Bond Future	8,236.6500	8.2366	7,259.6400	7.2596	(11.862)	0	0	0
2018/04/23	2032	03/05/2018	9.70	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2032	03/05/2018	9.72	Call	Bond Future	8,306.0400	8.3060	7,329.0300	7.3290	(11.763)	0	0	0
2018/04/23	2032	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2032	02/08/2018	9.67	Call	Bond Future	7,862.4000	7.8624	6,958.6800	6.9587	(11.494)	0	0	0
2018/04/23	2032	02/08/2018	9.66	Put	Bond Future	290.6600	0.2907	384.0500	0.3841	32.130	0	0	0
2018/04/23	2032	02/08/2018			Bond Future	8.6361	99.8291	8.7652	98.8340	1.496	0.0000	0.0000	9,020
2018/04/23	2032	02/08/2018	9.68	Call	Bond Future	7,924.2800	7.9243	7,018.5700	7.0186	(11.430)	0	0	0
2018/04/23	2032	02/08/2018	9.68	Put	Bond Future	275.9500	0.2759	365.3100	0.3653	32.383	0	0	0
2018/04/23	2032	02/08/2018	9.67	Put	Bond Future	283.2300	0.2832	374.5800	0.3746	32.253	0	0	0
2018/04/23	2032	02/08/2018	9.66	Call	Bond Future	7,800.5900	7.8006	6,898.9100	6.8989	(11.559)	0	0	0
2018/04/23	2032	01/11/2018	8.77	Put	Bond Future	2,701.1100	2.7011	3,157.1300	3.1571	16.883	0	0	0
2018/04/23	2032	01/11/2018			Bond Future	8.6762	97.4863	8.8095	96.4739	1.536	0.0000	0.0000	0
2018/04/23	2032	01/11/2018	8.76	Call	Bond Future	3,371.6200	3.3716	2,819.3100	2.8193	(16.381)	0	0	0
2018/04/23	2032	01/11/2018	8.76	Put	Bond Future	2,733.5600	2.7336	3,193.6300	3.1936	16.830	0	0	0
2018/04/23	2032	01/11/2018	8.77	Call	Bond Future	3,414.9400	3.4149	2,858.5800	2.8586	(16.292)	0	0	0
2018/04/23	2032	01/11/2018	8.75	Call	Bond Future	3,328.8300	3.3288	2,780.5800	2.7806	(16.470)	0	0	0
2018/04/23	2032	01/11/2018	8.75	Put	Bond Future	2,766.6200	2.7666	3,230.7500	3.2307	16.776	0	0	0
2018/04/23	2032	07/02/2019	8.81	Call	Bond Future	4,296.6200	4.2966	3,731.9200	3.7319	(13.143)	0	0	0
2018/04/23	2032	07/02/2019	8.80	Put	Bond Future	3,647.2600	3.6473	4,119.9800	4.1200	12.961	0	0	0
2018/04/23	2032	07/02/2019			Bond Future	8.7190	99.4176	8.8573	98.3834	1.586	0.0000	0.0000	0
2018/04/23	2032	07/02/2019	8.82	Call	Bond Future	4,338.4600	4.3385	3,770.6300	3.7706	(13.088)	0	0	0
2018/04/23	2032	07/02/2019	8.82	Put	Bond Future	3,581.8800	3.5819	4,048.3200	4.0483	13.022	0	0	0
2018/04/23	2032	07/02/2019	8.81	Put	Bond Future	3,614.6200	3.6146	4,084.1900	4.0842	12.991	0	0	0
2018/04/23	2032	07/02/2019	8.80	Call	Bond Future	4,254.6000	4.2546	3,693.0500	3.6931	(13.199)	0	0	0
2018/04/23	2033	03/05/2018	107.71	Put	Bond Future	1,435.7800	1.4358	1,439.4200	1.4394	0.254	0	0	0
2018/04/23	2033	03/05/2018			Bond Future	106.2742	106.2742	106.2706	106.2706	(0.003)	0.0000	0.0000	6,055
2018/04/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	03/05/2018	107.70	Put	Bond Future	1,425.7800	1.4258	1,429.4200	1.4294	0.255	0	0	0

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2018/04/23	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	03/05/2018	107.69	Put	Bond Future	1,415.7800	1.4158	1,419.4200	1.4194	0.257	0	0	0
2018/04/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	02/08/2018			Bond Future	108.2166	108.2166	108.2126	108.2126	(0.004)	0.0000	0.0000	1,515
2018/04/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	02/08/2018	109.92	Put	Bond Future	1,703.3700	1.7034	1,707.4100	1.7074	0.237	0	0	0
2018/04/23	2033	02/08/2018	109.94	Put	Bond Future	1,723.3700	1.7234	1,727.4100	1.7274	0.234	0	0	0
2018/04/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2033	02/08/2018	109.93	Put	Bond Future	1,713.3700	1.7134	1,717.4100	1.7174	0.236	0	0	0
2018/04/23	2033	01/11/2018			Bond Future	109.0818	109.0818	109.0778	109.0778	(0.004)	0.0000	0.0000	0
2018/04/23	2033	07/02/2019			Bond Future	111.2828	111.2828	111.2760	111.2760	(0.006)	0.0000	0.0000	0
2018/04/23	2037	03/05/2018	9.99	Call	Bond Future	9,416.1000	9.4161	8,361.5600	8.3616	(11.199)	0	0	0
2018/04/23	2037	03/05/2018	9.97	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	2037	03/05/2018			Bond Future	8.8416	99.1549	8.9616	98.1004	1.357	0.0000	0.0000	40,172
2018/04/23	2037	03/05/2018	9.99	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2037	03/05/2018	9.97	Call	Bond Future	9,264.3800	9.2644	8,209.8300	8.2098	(11.383)	0	0	0
2018/04/23	2037	03/05/2018	9.98	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	2037	03/05/2018	9.98	Call	Bond Future	9,340.3000	9.3403	8,285.7500	8.2858	(11.290)	0	0	0
2018/04/23	2037	02/08/2018	9.96	Put	Bond Future	333.7300	0.3337	429.8500	0.4298	28.802	0	0	0
2018/04/23	2037	02/08/2018	9.95	Call	Bond Future	9,015.1800	9.0152	8,039.3800	8.0394	(10.824)	0	0	0
2018/04/23	2037	02/08/2018			Bond Future	8.8866	96.6802	9.0102	95.6062	1.391	0.0000	0.0000	16,018
2018/04/23	2037	02/08/2018	9.96	Call	Bond Future	9,082.6500	9.0826	8,104.8100	8.1048	(10.766)	0	0	0
2018/04/23	2037	02/08/2018	9.95	Put	Bond Future	342.0600	0.3421	440.2200	0.4402	28.697	0	0	0
2018/04/23	2037	02/08/2018	9.97	Call	Bond Future	9,150.1900	9.1502	8,170.3400	8.1703	(10.709)	0	0	0
2018/04/23	2037	02/08/2018	9.97	Put	Bond Future	325.5700	0.3256	419.6800	0.4197	28.906	0	0	0
2018/04/23	2037	01/11/2018	9.03	Call	Bond Future	4,064.7200	4.0647	3,454.0300	3.4540	(15.024)	0	0	0
2018/04/23	2037	01/11/2018			Bond Future	8.9264	98.4355	9.0535	97.3428	1.424	0.0000	0.0000	0
2018/04/23	2037	01/11/2018	9.01	Call	Bond Future	3,967.0600	3.9671	3,364.7300	3.3647	(15.183)	0	0	0
2018/04/23	2037	01/11/2018	9.01	Put	Bond Future	3,246.3900	3.2464	3,736.7600	3.7368	15.105	0	0	0
2018/04/23	2037	01/11/2018	9.03	Put	Bond Future	3,172.8500	3.1729	3,654.8600	3.6549	15.192	0	0	0
2018/04/23	2037	01/11/2018	9.02	Call	Bond Future	4,015.7600	4.0158	3,409.2500	3.4093	(15.103)	0	0	0
2018/04/23	2037	01/11/2018	9.02	Put	Bond Future	3,209.4300	3.2094	3,695.6200	3.6956	15.149	0	0	0
2018/04/23	2037	07/02/2019	9.06	Put	Bond Future	4,140.0800	4.1401	4,640.4400	4.6404	12.086	0	0	0
2018/04/23	2037	07/02/2019	9.05	Call	Bond Future	4,865.2900	4.8653	4,252.8600	4.2529	(12.588)	0	0	0
2018/04/23	2037	07/02/2019			Bond Future	8.9693	96.1254	9.1007	95.0092	1.465	0.0000	0.0000	0
2018/04/23	2037	07/02/2019	9.06	Call	Bond Future	4,912.6000	4.9126	4,296.7900	4.2968	(12.535)	0	0	0
2018/04/23	2037	07/02/2019	9.05	Put	Bond Future	4,177.4800	4.1775	4,681.2200	4.6812	12.058	0	0	0
2018/04/23	2037	07/02/2019	9.07	Call	Bond Future	4,960.0900	4.9601	4,340.9300	4.3409	(12.483)	0	0	0
2018/04/23	2037	07/02/2019	9.07	Put	Bond Future	4,102.9800	4.1030	4,599.9900	4.6000	12.113	0	0	0
2018/04/23	2038	03/05/2018	132.28	Put	Bond Future	3,445.2400	3.4452	3,549.9600	3.5500	3.040	0	0	0
2018/04/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2038	03/05/2018			Bond Future	128.8348	128.8348	128.7300	128.7300	(0.081)	0.0000	0.0000	5,837
2018/04/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2038	03/05/2018	132.27	Put	Bond Future	3,435.2400	3.4352	3,539.9600	3.5400	3.048	0	0	0
2018/04/23	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/23	2038	03/05/2018	132.29	Put	Bond Future	3,455.2400	3.4552	3,559.9600	3.5600	3.031	0	0	0
2018/04/23	2038	02/08/2018	134.55	Put	Bond Future	4,912.5100	4.9125	5,019.5400	5.0195	2.179	0	0	0
2018/04/23	2038	02/08/2018			Bond Future	129.6375	129.6375	129.5305	129.5305	(0.083)	0.0000	0.0000	8,180
2018/04/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2038	02/08/2018	134.54	Put	Bond Future	4,902.5100	4.9025	5,009.5400	5.0095	2.183	0	0	0
2018/04/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2038	02/08/2018	134.53	Put	Bond Future	4,892.5100	4.8925	4,999.5400	4.9995	2.188	0	0	0
2018/04/23	2038	01/11/2018			Bond Future	132.0170	132.0170	131.9081	131.9081	(0.082)	0.0000	0.0000	0
2018/04/23	2038	07/02/2019			Bond Future	133.0907	133.0907	132.9762	132.9762	(0.086)	0.0000	0.0000	0
2018/04/23	2040	03/05/2018	10.08	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	2040	03/05/2018			Bond Future	8.9066	103.2778	9.0266	102.1356	1.347	0.0000	0.0000	37,215
2018/04/23	2040	03/05/2018	10.07	Call	Bond Future	10,263.0900	10.2631	9,120.8000	9.1208	(11.130)	0	0	0
2018/04/23	2040	03/05/2018	10.07	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	2040	03/05/2018	8.50	Put	Bond Future	4,054.2900	4.0543	5,173.1000	5.1731	27.596	0	0	0
2018/04/23	2040	03/05/2018	8.50	Call	Bond Future	25.0700	0.0251	1.6000	0.0016	(93.618)	0	0	1,011
2018/04/23	2040	03/05/2018	10.08	Call	Bond Future	10,343.9100	10.3439	9,201.6300	9.2016	(11.043)	0	0	0
2018/04/23	2040	03/05/2018	10.06	Call	Bond Future	10,182.1500	10.1822	9,039.8600	9.0399	(11.219)	0	0	0
2018/04/23	2040	03/05/2018	10.06	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	2040	03/05/2018	10.00	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/23	2040	03/05/2018	10.00	Call	Bond Future	9,694.0300	9.6940	8,551.7300	8.5517	(11.784)	0	0	1,500
2018/04/23	2040	03/05/2018	9.00	Put	Bond Future	531.9400	0.5319	924.6500	0.9247	73.826	0	0	0
2018/04/23	2040	03/05/2018	9.00	Call	Bond Future	1,422.8200	1.4228	673.2500	0.6733	(52.682)	0	0	1,239
2018/04/23	2040	02/08/2018	10.04	Call	Bond Future	9,926.3400	9.9263	8,867.4400	8.8674	(10.668)	0	0	0
2018/04/23	2040	02/08/2018	10.03	Put	Bond Future	380.2900	0.3803	486.8400	0.4868	28.018	0	0	0
2018/04/23	2040	02/08/2018			Bond Future	8.9515	100.6267	9.0750	99.4635	1.380	0.0000	0.0000	16,420
2018/04/23	2040	02/08/2018	10.05	Call	Bond Future	9,998.4200	9.9984	8,937.3900	8.9374	(10.612)	0	0	0
2018/04/23	2040	02/08/2018	10.05	Put	Bond Future	362.4000	0.3624	464.6500	0.4647	28.215	0	0	0
2018/04/23	2040	02/08/2018	10.04	Put	Bond Future	371.2500	0.3713	475.6300	0.4756	28.116	0	0	0
2018/04/23	2040	02/08/2018	10.03	Call	Bond Future	9,854.3400	9.8543	8,797.6100	8.7976	(10.723)	0	0	0
2018/04/23	2040	01/11/2018	9.09	Put	Bond Future	3,501.4200	3.5014	4,024.3800	4.0244	14.936	0	0	0
2018/04/23	2040	01/11/2018			Bond Future	8.9913	102.4537	9.1183	101.2701	1.412	0.0000	0.0000	0
2018/04/23	2040	01/11/2018	9.08	Call	Bond Future	4,370.5300	4.3705	3,714.3400	3.7143	(15.014)	0	0	0
2018/04/23	2040	01/11/2018	9.08	Put	Bond Future	3,541.3100	3.5413	4,068.7500	4.0688	14.894	0	0	0
2018/04/23	2040	01/11/2018	9.09	Call	Bond Future	4,423.4600	4.4235	3,762.7900	3.7628	(14.936)	0	0	0
2018/04/23	2040	01/11/2018	9.07	Call	Bond Future	4,318.1700	4.3182	3,666.4700	3.6665	(15.092)	0	0	0
2018/04/23	2040	01/11/2018	9.07	Put	Bond Future	3,581.9200	3.5819	4,113.8500	4.1138	14.850	0	0	0
2018/04/23	2040	07/02/2019	9.13	Call	Bond Future	5,500.4700	5.5005	4,829.0100	4.8290	(12.207)	0	0	0
2018/04/23	2040	07/02/2019	9.11	Put	Bond Future	4,696.8600	4.6969	5,241.4300	5.2414	11.594	0	0	0
2018/04/23	2040	07/02/2019			Bond Future	9.0342	99.9727	9.1653	98.7637	1.451	0.0000	0.0000	0
2018/04/23	2040	07/02/2019	9.13	Put	Bond Future	4,615.1400	4.6151	5,152.6100	5.1526	11.646	0	0	0
2018/04/23	2040	07/02/2019	9.11	Call	Bond Future	5,398.3100	5.3983	4,733.9500	4.7339	(12.307)	0	0	0
2018/04/23	2040	07/02/2019	9.12	Put	Bond Future	4,655.6600	4.6557	5,196.6800	5.1967	11.621	0	0	0
2018/04/23	2040	07/02/2019	9.12	Call	Bond Future	5,449.1200	5.4491	4,781.2100	4.7812	(12.257)	0	0	0
2018/04/23	2044	03/05/2018	10.10	Call	Bond Future	10,345.7900	10.3458	9,128.3100	9.1283	(11.768)	0	0	0
2018/04/23	2044	03/05/2018	10.09	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0

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2018/04/23	2044	03/05/2018			Bond Future	8.9464	100.3562	9.0714	99.1387	1.397	0.0000	0.0000	12,177
2018/04/23	2044	03/05/2018	10.11	Call	Bond Future	10,427.3300	10.4273	9,209.8400	9.2098	(11.676)	0	0	0
2018/04/23	2044	03/05/2018	10.11	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	2044	03/05/2018	10.10	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/23	2044	03/05/2018	10.09	Call	Bond Future	10,264.1400	10.2641	9,046.6500	9.0466	(11.862)	0	0	0
2018/04/23	2044	02/08/2018	10.07	Call	Bond Future	10,054.6400	10.0546	8,931.9900	8.9320	(11.165)	0	0	0
2018/04/23	2044	02/08/2018			Bond Future	8.9899	97.7779	9.1185	96.5380	1.430	0.0000	0.0000	16,752
2018/04/23	2044	02/08/2018	10.05	Call	Bond Future	9,910.0500	9.9100	8,792.1500	8.7922	(11.280)	0	0	0
2018/04/23	2044	02/08/2018	10.05	Put	Bond Future	422.6900	0.4227	544.6600	0.5447	28.856	0	0	0
2018/04/23	2044	02/08/2018	10.07	Put	Bond Future	403.3600	0.4034	520.5800	0.5206	29.061	0	0	0
2018/04/23	2044	02/08/2018	10.06	Call	Bond Future	9,982.3100	9.9823	8,862.0200	8.8620	(11.223)	0	0	0
2018/04/23	2044	02/08/2018	10.06	Put	Bond Future	412.9300	0.4129	532.5100	0.5325	28.959	0	0	0
2018/04/23	2044	01/11/2018	9.12	Call	Bond Future	4,547.1000	4.5471	3,846.9000	3.8469	(15.399)	0	0	0
2018/04/23	2044	01/11/2018			Bond Future	9.0286	99.5531	9.1606	98.2916	1.462	0.0000	0.0000	0
2018/04/23	2044	01/11/2018	9.12	Put	Bond Future	3,670.2900	3.6703	4,231.6500	4.2317	15.295	0	0	0
2018/04/23	2044	01/11/2018	9.13	Call	Bond Future	4,601.2700	4.6013	3,896.3600	3.8964	(15.320)	0	0	0
2018/04/23	2044	01/11/2018	9.14	Put	Bond Future	3,588.5600	3.5886	4,140.5200	4.1405	15.381	0	0	0
2018/04/23	2044	01/11/2018	9.13	Put	Bond Future	3,629.3600	3.6294	4,186.0100	4.1860	15.337	0	0	0
2018/04/23	2044	01/11/2018	9.14	Call	Bond Future	4,655.4100	4.6554	3,945.8100	3.9458	(15.242)	0	0	0
2018/04/23	2044	07/02/2019	9.18	Put	Bond Future	4,684.1400	4.6841	5,251.6900	5.2517	12.116	0	0	0
2018/04/23	2044	07/02/2019			Bond Future	9.0701	97.1399	9.2063	95.8515	1.501	0.0000	0.0000	0
2018/04/23	2044	07/02/2019	9.17	Call	Bond Future	5,673.0100	5.6730	4,955.9300	4.9559	(12.640)	0	0	0
2018/04/23	2044	07/02/2019	9.17	Put	Bond Future	4,725.3300	4.7253	5,296.6400	5.2966	12.090	0	0	0
2018/04/23	2044	07/02/2019	9.18	Call	Bond Future	5,725.8800	5.7259	5,005.0400	5.0050	(12.589)	0	0	0
2018/04/23	2044	07/02/2019	9.16	Call	Bond Future	5,620.6700	5.6207	4,907.3600	4.9074	(12.691)	0	0	0
2018/04/23	2044	07/02/2019	9.16	Put	Bond Future	4,767.2000	4.7672	5,342.2800	5.3423	12.063	0	0	0
2018/04/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	03/05/2018			Bond Future	122.2367	122.2367	121.5116	121.5116	(0.593)	0.0000	0.0000	8,169
2018/04/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	03/05/2018	127.93	Put	Bond Future	5,693.3300	5.6933	6,418.4400	6.4184	12.736	0	0	0
2018/04/23	2046	03/05/2018	127.95	Put	Bond Future	5,713.3300	5.7133	6,438.4400	6.4384	12.692	0	0	0
2018/04/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	03/05/2018	127.94	Put	Bond Future	5,703.3300	5.7033	6,428.4400	6.4284	12.714	0	0	0
2018/04/23	2046	02/08/2018	128.78	Put	Bond Future	4,309.2600	4.3093	5,048.0700	5.0481	17.145	0	0	0
2018/04/23	2046	02/08/2018			Bond Future	124.4707	124.4707	123.7319	123.7319	(0.594)	0.0000	0.0000	3,006
2018/04/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	02/08/2018	128.77	Put	Bond Future	4,299.2600	4.2993	5,038.0700	5.0381	17.185	0	0	0
2018/04/23	2046	02/08/2018	128.79	Put	Bond Future	4,319.2600	4.3193	5,058.0700	5.0581	17.105	0	0	0
2018/04/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2046	01/11/2018			Bond Future	125.1059	125.1059	124.3537	124.3537	(0.601)	0.0000	0.0000	0
2018/04/23	2046	07/02/2019			Bond Future	127.6303	127.6303	126.8599	126.8599	(0.604)	0.0000	0.0000	0
2018/04/23	2050	03/05/2018	135.62	Put	Bond Future	5,850.8000	5.8508	6,136.2300	6.1362	4.878	0	0	0
2018/04/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2050	03/05/2018			Bond Future	129.7692	129.7692	129.4838	129.4838	(0.220)	0.0000	0.0000	7,163
2018/04/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/23	2050	03/05/2018	135.61	Put	Bond Future	5,840.8000	5.8408	6,126.2300	6.1262	4.887	0	0	0
2018/04/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2050	03/05/2018	135.63	Put	Bond Future	5,860.8000	5.8608	6,146.2300	6.1462	4.870	0	0	0
2018/04/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2050	02/08/2018	137.54	Put	Bond Future	7,127.0900	7.1271	7,418.1300	7.4181	4.084	0	0	0
2018/04/23	2050	02/08/2018	137.52	Put	Bond Future	7,107.0900	7.1071	7,398.1300	7.3981	4.095	0	0	0
2018/04/23	2050	02/08/2018			Bond Future	130.4129	130.4129	130.1219	130.1219	(0.223)	0.0000	0.0000	7,240
2018/04/23	2050	02/08/2018	137.53	Put	Bond Future	7,117.0900	7.1171	7,408.1300	7.4081	4.089	0	0	0
2018/04/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	2050	01/11/2018			Bond Future	132.8068	132.8068	132.5104	132.5104	(0.223)	0.0000	0.0000	0
2018/04/23	2050	07/02/2019			Bond Future	133.7145	133.7145	133.4091	133.4091	(0.228)	0.0000	0.0000	0
2018/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	AL37	03/05/2018			Index Future	587.5830	587.5830	584.6540	584.6540	(0.498)	0.0000	0.0000	0
2018/04/23	AL37	02/08/2018			Index Future	598.1370	598.1370	595.1530	595.1530	(0.499)	0.0000	0.0000	0
2018/04/23	AL37	01/11/2018			Index Future	608.9990	608.9990	605.9650	605.9650	(0.498)	0.0000	0.0000	0
2018/04/23	AL37	07/02/2019			Index Future	621.0670	621.0670	617.9630	617.9630	(0.500)	0.0000	0.0000	0
2018/04/23	AL7T	03/05/2018			Index Future	696.0800	696.0800	690.8080	690.8080	(0.757)	0.0000	0.0000	0
2018/04/23	AL7T	02/08/2018			Index Future	708.5830	708.5830	703.2130	703.2130	(0.758)	0.0000	0.0000	0
2018/04/23	AL7T	01/11/2018			Index Future	721.4500	721.4500	715.9880	715.9880	(0.757)	0.0000	0.0000	0
2018/04/23	AL7T	07/02/2019			Index Future	735.7470	735.7470	730.1640	730.1640	(0.759)	0.0000	0.0000	0
2018/04/23	ALBI	03/05/2018			Index Future	637.6200	637.6200	631.7580	631.7580	(0.919)	0.0000	0.0000	805
2018/04/23	ALBI	02/08/2018			Index Future	649.0740	649.0740	643.1020	643.1020	(0.920)	0.0000	0.0000	265
2018/04/23	ALBI	01/11/2018			Index Future	660.8600	660.8600	654.7860	654.7860	(0.919)	0.0000	0.0000	0
2018/04/23	ALBI	07/02/2019			Index Future	673.9560	673.9560	667.7500	667.7500	(0.921)	0.0000	0.0000	0
2018/04/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	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
2018/04/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	C446	31/03/2046			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
2018/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/23	EL28	03/05/2018	133.20	Put	Bond Future	3,431.6900	3.4317	4,110.6800	4.1107	19.786	0	0	0
2018/04/23	EL28	03/05/2018			Bond Future	129.7683	129.7683	129.0893	129.0893	(0.523)	0.0000	0.0000	0
2018/04/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	03/05/2018	133.19	Put	Bond Future	3,421.6900	3.4217	4,100.6800	4.1007	19.844	0	0	0
2018/04/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	03/05/2018	133.18	Put	Bond Future	3,411.6900	3.4117	4,090.6800	4.0907	19.902	0	0	0
2018/04/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	02/08/2018			Bond Future	132.1400	132.1400	131.4483	131.4483	(0.523)	0.0000	0.0000	0
2018/04/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	02/08/2018	134.93	Put	Bond Future	2,789.9800	2.7900	3,481.7300	3.4817	24.794	0	0	0
2018/04/23	EL28	02/08/2018	134.95	Put	Bond Future	2,809.9800	2.8100	3,501.7300	3.5017	24.618	0	0	0
2018/04/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	EL28	02/08/2018	134.94	Put	Bond Future	2,799.9800	2.8000	3,491.7300	3.4917	24.706	0	0	0
2018/04/23	ES33	03/05/2018	11.22	Call	Bond Future	6,803.2800	6.8033	6,024.9000	6.0249	(11.441)	0	0	0
2018/04/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	03/05/2018			Bond Future	10.1120	80.9313	10.2316	80.1529	1.183	0.0000	0.0000	0
2018/04/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	03/05/2018	11.20	Call	Bond Future	6,688.2100	6.6882	5,909.8300	5.9098	(11.638)	0	0	0
2018/04/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	03/05/2018	11.21	Call	Bond Future	6,745.7800	6.7458	5,967.4000	5.9674	(11.539)	0	0	0
2018/04/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	02/08/2018	11.14	Call	Bond Future	5,768.5100	5.7685	4,975.7200	4.9757	(13.743)	0	0	0
2018/04/23	ES33	02/08/2018			Bond Future	10.1959	82.3850	10.3196	81.5922	1.213	0.0000	0.0000	9,466
2018/04/23	ES33	02/08/2018	11.15	Call	Bond Future	5,826.2600	5.8263	5,033.4700	5.0335	(13.607)	0	0	0
2018/04/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	02/08/2018	11.16	Call	Bond Future	5,883.9500	5.8839	5,091.1600	5.0912	(13.474)	0	0	0
2018/04/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	ES33	01/11/2018			Bond Future	10.2835	80.0920	10.4113	79.2855	1.243	0.0000	0.0000	0
2018/04/23	ES33	07/02/2019			Bond Future	10.3818	81.6787	10.5146	80.8547	1.280	0.0000	0.0000	0
2018/04/23	ES42	03/05/2018			Bond Future	10.2916	84.4582	10.4162	83.5125	1.211	0.0000	0.0000	3,000
2018/04/23	ES42	02/08/2018			Bond Future	10.3727	85.9753	10.5014	85.0122	1.241	0.0000	0.0000	7,957
2018/04/23	ES42	01/11/2018			Bond Future	10.4562	83.2763	10.5891	82.2963	1.271	0.0000	0.0000	0
2018/04/23	ES42	07/02/2019			Bond Future	10.5465	84.9260	10.6844	83.9250	1.307	0.0000	0.0000	0
2018/04/23	GOVI	03/05/2018	590.29	Call	GOVI	436,980.0000	43.6980	380,780.0000	38.0780	(12.861)	0	0	0
2018/04/23	GOVI	03/05/2018	590.27	Call	GOVI	437,180.0000	43.7180	380,980.0000	38.0980	(12.855)	0	0	0
2018/04/23	GOVI	03/05/2018			GOVI	633.9880	633.9880	628.3680	628.3680	(0.886)	0.0000	0.0000	316

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
2018/04/23	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	03/05/2018	590.28	Call	GOVI	437,080.0000	43.7080	380,880.0000	38.0880	(12.858)	0	0	0
2018/04/23	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	02/08/2018			GOVI	645.3760	645.3760	639.6510	639.6510	(0.887)	0.0000	0.0000	191
2018/04/23	GOVI	02/08/2018	605.71	Call	GOVI	396,660.0000	39.6660	339,410.0000	33.9410	(14.433)	0	0	0
2018/04/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	02/08/2018	605.72	Call	GOVI	396,560.0000	39.6560	339,310.0000	33.9310	(14.437)	0	0	0
2018/04/23	GOVI	02/08/2018	605.70	Call	GOVI	396,760.0000	39.6760	339,510.0000	33.9510	(14.429)	0	0	0
2018/04/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	22,280.0000	2.2280	100.000	0	0	0
2018/04/23	GOVI	01/11/2018	653.49	Call	GOVI	36,050.0000	3.6050	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	01/11/2018			GOVI	657.0950	657.0950	651.2720	651.2720	(0.886)	0.0000	0.0000	0
2018/04/23	GOVI	01/11/2018	653.50	Call	GOVI	35,950.0000	3.5950	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	22,180.0000	2.2180	100.000	0	0	0
2018/04/23	GOVI	01/11/2018	653.51	Call	GOVI	35,850.0000	3.5850	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	22,380.0000	2.2380	100.000	0	0	0
2018/04/23	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	23,640.0000	2.3640	100.000	0	0	0
2018/04/23	GOVI	07/02/2019			GOVI	670.1160	670.1160	664.1660	664.1660	(0.888)	0.0000	0.0000	0
2018/04/23	GOVI	07/02/2019	666.52	Call	GOVI	35,960.0000	3.5960	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	23,540.0000	2.3540	100.000	0	0	0
2018/04/23	GOVI	07/02/2019	666.53	Call	GOVI	35,860.0000	3.5860	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	07/02/2019	666.51	Call	GOVI	36,060.0000	3.6060	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	23,440.0000	2.3440	100.000	0	0	0
2018/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/23	IGOV	03/05/2018			Index Future	256.5410	256.5410	256.0880	256.0880	(0.177)	0.0000	0.0000	690
2018/04/23	IGOV	02/08/2018			Index Future	261.2300	261.2300	260.7670	260.7670	(0.177)	0.0000	0.0000	822
2018/04/23	IGOV	01/11/2018			Index Future	266.0250	266.0250	265.5540	265.5540	(0.177)	0.0000	0.0000	241
2018/04/23	IGOV	07/02/2019			Index Future	271.3930	271.3930	270.9060	270.9060	(0.179)	0.0000	0.0000	0
2018/04/23	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/23	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0300	100.0300	0.010	0.0000	0.0000	0
2018/04/23	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4400	100.4400	0.010	0.0000	0.0000	0
2018/04/23	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.4100	99.4100	0.040	0.0000	0.0000	0
2018/04/23	IS01	20/06/2019			Interest Rate Swap	99.9700	99.9700	100.0400	100.0400	0.070	0.0000	0.0000	0
2018/04/23	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/23	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/04/23	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8200	98.8200	0.010	0.0000	0.0000	0
2018/04/23	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1600	99.1600	0.030	0.0000	0.0000	0
2018/04/23	IS02	21/06/2019			Interest Rate Swap	99.4200	99.4200	99.4900	99.4900	0.070	0.0000	0.0000	0
2018/04/23	IS02	20/09/2019			Interest Rate Swap	99.7400	99.7400	99.8200	99.8200	0.080	0.0000	0.0000	0
2018/04/23	IS02	20/12/2019			Interest Rate Swap	100.6000	100.6000	100.7000	100.7000	0.099	0.0000	0.0000	0
2018/04/23	IS02	23/03/2020			Interest Rate Swap	98.2500	98.2500	98.3700	98.3700	0.122	0.0000	0.0000	0
2018/04/23	IS02	22/06/2020			Interest Rate Swap	100.0500	100.0500	100.1700	100.1700	0.120	0.0000	0.0000	0

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2018/04/23	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.6100	95.6100	0.147	0.0000	0.0000	0
2018/04/23	IS05	16/03/2021			Interest Rate Swap	94.6000	94.6000	94.7600	94.7600	0.169	0.0000	0.0000	0
2018/04/23	IS05	15/06/2021			Interest Rate Swap	93.7000	93.7000	93.8800	93.8800	0.192	0.0000	0.0000	0
2018/04/23	IS05	21/09/2021			Interest Rate Swap	93.7700	93.7700	93.9700	93.9700	0.213	0.0000	0.0000	0
2018/04/23	IS05	21/12/2021			Interest Rate Swap	95.8800	95.8800	96.1000	96.1000	0.229	0.0000	0.0000	51
2018/04/23	IS05	15/03/2022			Interest Rate Swap	95.9300	95.9300	96.1700	96.1700	0.250	0.0000	0.0000	0
2018/04/23	IS05	21/06/2022			Interest Rate Swap	97.0400	97.0400	97.2900	97.2900	0.258	0.0000	0.0000	0
2018/04/23	IS05	20/09/2022			Interest Rate Swap	99.1600	99.1600	99.4400	99.4400	0.282	0.0000	0.0000	0
2018/04/23	IS05	20/12/2022			Interest Rate Swap	100.3400	100.3400	100.6300	100.6300	0.289	0.0000	0.0000	0
2018/04/23	IS05	22/03/2023			Interest Rate Swap	95.3300	95.3300	95.6600	95.6600	0.346	0.0000	0.0000	0
2018/04/23	IS05	20/06/2023			Interest Rate Swap	99.5900	99.5900	99.9400	99.9400	0.351	0.0000	0.0000	0
2018/04/23	IS10	17/12/2025			Interest Rate Swap	92.7100	92.7100	93.2300	93.2300	0.561	0.0000	0.0000	0
2018/04/23	IS10	16/03/2026			Interest Rate Swap	89.6000	89.6000	90.1400	90.1400	0.603	0.0000	0.0000	0
2018/04/23	IS10	15/06/2026			Interest Rate Swap	88.2600	88.2600	88.8100	88.8100	0.623	0.0000	0.0000	0
2018/04/23	IS10	21/09/2026			Interest Rate Swap	90.3500	90.3500	90.9200	90.9200	0.631	0.0000	0.0000	0
2018/04/23	IS10	21/12/2026			Interest Rate Swap	94.1100	94.1100	94.6700	94.6700	0.595	0.0000	0.0000	0
2018/04/23	IS10	15/03/2027			Interest Rate Swap	92.5900	92.5900	93.1700	93.1700	0.626	0.0000	0.0000	0
2018/04/23	IS10	21/06/2027			Interest Rate Swap	94.6200	94.6200	95.2000	95.2000	0.613	0.0000	0.0000	0
2018/04/23	IS10	20/09/2027			Interest Rate Swap	98.3400	98.3400	98.9200	98.9200	0.590	0.0000	0.0000	0
2018/04/23	IS10	20/12/2027			Interest Rate Swap	98.6400	98.6400	99.2200	99.2200	0.588	0.0000	0.0000	0
2018/04/23	IS10	22/03/2028			Interest Rate Swap	93.7600	93.7600	94.3700	94.3700	0.651	0.0000	0.0000	0
2018/04/23	IS10	20/06/2028			Interest Rate Swap	99.2400	99.2400	99.8400	99.8400	0.605	0.0000	0.0000	0
2018/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/23	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/23	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/23	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/23	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/23	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/23	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/23	R023	03/05/2018	8.27	Call	Bond Future	2,997.3700	2.9974	2,475.0000	2.4750	(17.428)	0	0	0
2018/04/23	R023	03/05/2018			Bond Future	7.5074	102.4015	7.6383	101.8791	1.744	0.0000	0.0000	70,737
2018/04/23	R023	03/05/2018	8.27	Put	Bond Future	0.0500	0.0001	0.1000	0.0001	100.000	0	0	0
2018/04/23	R023	03/05/2018	8.28	Call	Bond Future	3,035.9300	3.0359	2,513.5500	2.5135	(17.207)	0	0	0
2018/04/23	R023	03/05/2018	8.29	Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0	0	0
2018/04/23	R023	03/05/2018	8.28	Put	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0	0	0
2018/04/23	R023	03/05/2018	8.29	Call	Bond Future	3,074.4800	3.0745	2,552.0900	2.5521	(16.991)	0	0	0
2018/04/23	R023	03/05/2018	9.19	Call	Bond Future	6,469.5400	6.4695	5,947.1200	5.9471	(8.075)	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
2018/04/23	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/23	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/23	R023	02/08/2018			Bond Future	7.5188	104.2410	7.6584	103.7086	1.857	0.0000	0.0000	19,477
2018/04/23	R023	02/08/2018	10.40	Call	Bond Future	10,323.6000	10.3236	9,791.2500	9.7913	(5.157)	0	0	0
2018/04/23	R023	02/08/2018	10.41	Call	Bond Future	10,357.1100	10.3571	9,824.7500	9.8248	(5.140)	0	0	0
2018/04/23	R023	02/08/2018	10.39	Call	Bond Future	10,290.0700	10.2901	9,757.7200	9.7577	(5.173)	0	0	0
2018/04/23	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/23	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R023	01/11/2018	10.57	Put	Bond Future	0.4700	0.0005	0.7800	0.0008	65.957	0	0	0
2018/04/23	R023	01/11/2018	10.58	Call	Bond Future	10,401.0800	10.4011	9,860.1500	9.8601	(5.201)	0	0	0
2018/04/23	R023	01/11/2018			Bond Future	7.5324	102.2069	7.6813	101.6656	1.977	0.0000	0.0000	0
2018/04/23	R023	01/11/2018	10.59	Call	Bond Future	10,432.9600	10.4330	9,892.0200	9.8920	(5.185)	0	0	0
2018/04/23	R023	01/11/2018	10.59	Put	Bond Future	0.4300	0.0004	0.7200	0.0007	67.442	0	0	0
2018/04/23	R023	01/11/2018	10.57	Call	Bond Future	10,369.1900	10.3692	9,828.2700	9.8283	(5.217)	0	0	0
2018/04/23	R023	01/11/2018	10.58	Put	Bond Future	0.4500	0.0005	0.7500	0.0008	66.667	0	0	0
2018/04/23	R023	07/02/2019	10.59	Call	Bond Future	9,863.4700	9.8635	9,312.3500	9.3124	(5.587)	0	0	0
2018/04/23	R023	07/02/2019			Bond Future	7.5444	104.2319	7.7057	103.6780	2.138	0.0000	0.0000	0
2018/04/23	R023	07/02/2019	10.57	Call	Bond Future	9,803.0200	9.8030	9,252.0300	9.2520	(5.621)	0	0	0
2018/04/23	R023	07/02/2019	10.57	Put	Bond Future	6.1800	0.0062	9.0600	0.0091	46.602	0	0	0
2018/04/23	R023	07/02/2019	10.59	Put	Bond Future	5.8600	0.0059	8.6100	0.0086	46.928	0	0	0
2018/04/23	R023	07/02/2019	10.58	Call	Bond Future	9,833.2400	9.8332	9,282.1900	9.2822	(5.604)	0	0	0
2018/04/23	R023	07/02/2019	10.58	Put	Bond Future	6.0100	0.0060	8.8300	0.0088	46.922	0	0	0
2018/04/23	R035	03/05/2018	9.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/23	R035	03/05/2018	8.75	Put	Bond Future	787.0900	0.7871	1,321.4400	1.3214	67.889	0	0	0
2018/04/23	R035	03/05/2018			Bond Future	8.7460	102.7673	8.8660	101.7194	1.372	0.0000	0.0000	78,576
2018/04/23	R035	03/05/2018	9.90	Call	Bond Future	9,442.2300	9.4422	8,394.3600	8.3944	(11.098)	0	0	0
2018/04/23	R035	03/05/2018	9.90	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	R035	03/05/2018	8.75	Call	Bond Future	822.5300	0.8225	309.0100	0.3090	(62.432)	0	0	1,000
2018/04/23	R035	03/05/2018	9.25	Call	Bond Future	4,313.8800	4.3139	3,279.9500	3.2800	(23.968)	0	0	0
2018/04/23	R035	03/05/2018	9.25	Put	Bond Future	19.5400	0.0195	33.4800	0.0335	71.341	0	0	1,000
2018/04/23	R035	03/05/2018	9.91	Call	Bond Future	9,518.1900	9.5182	8,470.3100	8.4703	(11.009)	0	0	0
2018/04/23	R035	03/05/2018	9.89	Call	Bond Future	9,366.1800	9.3662	8,318.3100	8.3183	(11.188)	0	0	0
2018/04/23	R035	03/05/2018	9.89	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	R035	02/08/2018	9.42	Call	Bond Future	6,070.1400	6.0701	5,211.3000	5.2113	(14.149)	0	0	0
2018/04/23	R035	02/08/2018			Bond Future	8.7864	104.6134	8.9102	103.5461	1.408	0.0000	0.0000	5,725
2018/04/23	R035	02/08/2018	9.42	Put	Bond Future	777.5600	0.7776	985.9900	0.9860	26.806	0	0	0
2018/04/23	R035	02/08/2018	9.44	Put	Bond Future	748.0900	0.7481	949.6200	0.9496	26.939	0	0	0
2018/04/23	R035	02/08/2018	9.43	Call	Bond Future	6,135.5500	6.1355	5,273.2400	5.2732	(14.054)	0	0	0
2018/04/23	R035	02/08/2018	9.44	Call	Bond Future	6,200.9700	6.2010	5,335.2300	5.3352	(13.961)	0	0	0
2018/04/23	R035	02/08/2018	9.43	Put	Bond Future	762.7700	0.7628	967.7300	0.9677	26.870	0	0	0
2018/04/23	R035	01/11/2018	8.92	Put	Bond Future	3,147.1900	3.1472	3,632.7300	3.6327	15.428	0	0	0
2018/04/23	R035	01/11/2018	8.93	Call	Bond Future	3,974.8600	3.9749	3,370.3700	3.3704	(15.208)	0	0	0
2018/04/23	R035	01/11/2018			Bond Future	8.8288	102.0159	8.9562	100.9301	1.444	0.0000	0.0000	0
2018/04/23	R035	01/11/2018	8.94	Call	Bond Future	4,023.6400	4.0236	3,414.9700	3.4150	(15.127)	0	0	0
2018/04/23	R035	01/11/2018	8.94	Put	Bond Future	3,075.1900	3.0752	3,552.3600	3.5524	15.517	0	0	0
2018/04/23	R035	01/11/2018	8.92	Call	Bond Future	3,926.0600	3.9261	3,325.7600	3.3258	(15.290)	0	0	0
2018/04/23	R035	01/11/2018	8.93	Put	Bond Future	3,111.1500	3.1112	3,592.5000	3.5925	15.472	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
2018/04/23	R035	07/02/2019	8.98	Call	Bond Future	4,881.8200	4.8818	4,267.8600	4.2679	(12.576)	0	0	0
2018/04/23	R035	07/02/2019			Bond Future	8.8750	104.0371	9.0071	102.9278	1.488	0.0000	0.0000	0
2018/04/23	R035	07/02/2019	8.96	Call	Bond Future	4,787.6300	4.7876	4,180.4200	4.1804	(12.683)	0	0	0
2018/04/23	R035	07/02/2019	8.96	Put	Bond Future	4,071.7100	4.0717	4,573.7600	4.5738	12.330	0	0	0
2018/04/23	R035	07/02/2019	8.98	Put	Bond Future	3,998.4500	3.9985	4,493.7500	4.4938	12.387	0	0	0
2018/04/23	R035	07/02/2019	8.97	Call	Bond Future	4,834.8200	4.8348	4,224.2200	4.2242	(12.629)	0	0	0
2018/04/23	R035	07/02/2019	8.97	Put	Bond Future	4,035.1200	4.0351	4,533.7800	4.5338	12.358	0	0	0
2018/04/23	R186	03/05/2018	8.92	Call	Bond Future	5,791.0900	5.7911	4,951.2100	4.9512	(14.503)	0	0	0
2018/04/23	R186	03/05/2018	8.91	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2018/04/23	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R186	03/05/2018	8.69	Call	Bond Future	4,332.6400	4.3326	3,493.6900	3.4937	(19.363)	0	0	0
2018/04/23	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/23	R186	03/05/2018	8.40	Put	Bond Future	30.4700	0.0305	66.5300	0.0665	118.346	0	0	3,500
2018/04/23	R186	03/05/2018	8.00	Put	Bond Future	662.7600	0.6628	1,175.5100	1.1755	77.366	0	0	0
2018/04/23	R186	03/05/2018	8.45	Put	Bond Future	18.4600	0.0185	39.7900	0.0398	115.547	0	0	0
2018/04/23	R186	03/05/2018	8.50	Call	Bond Future	3,117.1500	3.1171	2,289.3600	2.2894	(26.556)	0	0	0
2018/04/23	R186	03/05/2018	8.25	Call	Bond Future	1,584.9900	1.5850	879.6600	0.8797	(44.501)	0	0	0
2018/04/23	R186	03/05/2018	7.85	Call	Bond Future	137.2100	0.1372	20.0400	0.0200	(85.395)	0	0	500
2018/04/23	R186	03/05/2018	8.35	Put	Bond Future	49.1100	0.0491	107.5000	0.1075	118.896	0	0	500
2018/04/23	R186	03/05/2018			Bond Future	8.0303	119.1161	8.1556	118.2763	1.561	0.0000	0.0000	93,912
2018/04/23	R186	03/05/2018	8.93	Call	Bond Future	5,853.9700	5.8540	5,014.0900	5.0141	(14.347)	0	0	0
2018/04/23	R186	03/05/2018	8.93	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2018/04/23	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R186	03/05/2018	9.30	Call	Bond Future	8,147.4200	8.1474	7,307.5300	7.3075	(10.309)	0	0	0
2018/04/23	R186	03/05/2018	10.14	Call	Bond Future	13,122.3200	13.1223	12,282.4300	12.2824	(6.400)	0	0	0
2018/04/23	R186	03/05/2018	7.85	Put	Bond Future	1,359.4500	1.3594	2,082.1700	2.0822	53.163	0	0	0
2018/04/23	R186	03/05/2018	8.92	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2018/04/23	R186	03/05/2018	8.91	Call	Bond Future	5,728.1700	5.7282	4,888.3000	4.8883	(14.662)	0	0	0
2018/04/23	R186	03/05/2018	8.69	Put	Bond Future	1.2200	0.0012	2.1600	0.0022	77.049	0	0	0
2018/04/23	R186	03/05/2018	9.72	Call	Bond Future	10,674.2300	10.6742	9,834.3400	9.8343	(7.868)	0	0	0
2018/04/23	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R186	03/05/2018	8.40	Call	Bond Future	2,484.7000	2.4847	1,680.8700	1.6809	(32.351)	0	0	0
2018/04/23	R186	03/05/2018	8.00	Call	Bond Future	458.5900	0.4586	131.4500	0.1314	(71.336)	0	0	0
2018/04/23	R186	03/05/2018	8.45	Call	Bond Future	2,799.3100	2.7993	1,980.7500	1.9807	(29.241)	0	0	0
2018/04/23	R186	03/05/2018	8.70	Put	Bond Future	1.0800	0.0011	1.8900	0.0019	75.000	0	0	0
2018/04/23	R186	03/05/2018	8.50	Put	Bond Future	10.9200	0.0109	23.0200	0.0230	110.806	0	0	3,500
2018/04/23	R186	03/05/2018	8.25	Put	Bond Future	118.1400	0.1181	252.7000	0.2527	113.899	0	0	3,500
2018/04/23	R186	03/05/2018	8.35	Call	Bond Future	2,175.4700	2.1755	1,393.9700	1.3940	(35.923)	0	0	0
2018/04/23	R186	03/05/2018	9.75	Call	Bond Future	10,851.6700	10.8517	10,011.7800	10.0118	(7.740)	0	0	0
2018/04/23	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/23	R186	03/05/2018	9.19	Call	Bond Future	7,472.2800	7.4723	6,632.3900	6.6324	(11.240)	0	0	0
2018/04/23	R186	03/05/2018	8.85	Call	Bond Future	5,349.6600	5.3497	4,509.8300	4.5098	(15.699)	0	0	0
2018/04/23	R186	03/05/2018	8.85	Put	Bond Future	0.1600	0.0002	0.2200	0.0002	37.500	0	0	4,745
2018/04/23	R186	03/05/2018	8.70	Call	Bond Future	4,396.4900	4.3965	3,557.4100	3.5574	(19.085)	0	0	0
2018/04/23	R186	02/08/2018	8.48	Put	Bond Future	741.1000	0.7411	972.6900	0.9727	31.249	0	0	0
2018/04/23	R186	02/08/2018	8.25	Call	Bond Future	2,402.3600	2.4024	1,881.4800	1.8815	(21.682)	0	0	3,020
2018/04/23	R186	02/08/2018			Bond Future	8.0633	115.9571	8.1942	115.1016	1.624	0.0000	0.0000	103,467

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
2018/04/23	R186	02/08/2018	8.47	Call	Bond Future	3,387.1200	3.3871	2,767.2000	2.7672	(18.302)	0	0	0
2018/04/23	R186	02/08/2018	8.47	Put	Bond Future	756.9400	0.7569	992.5400	0.9925	31.125	0	0	0
2018/04/23	R186	02/08/2018	8.48	Call	Bond Future	3,434.9400	3.4349	2,811.0100	2.8110	(18.164)	0	0	0
2018/04/23	R186	02/08/2018	8.25	Put	Bond Future	1,184.8900	1.1849	1,519.5300	1.5195	28.242	0	0	0
2018/04/23	R186	02/08/2018	7.50	Put	Bond Future	4,145.0500	4.1450	4,860.6600	4.8607	17.264	0	0	0
2018/04/23	R186	02/08/2018	8.46	Call	Bond Future	3,339.5400	3.3395	2,723.6700	2.7237	(18.442)	0	0	0
2018/04/23	R186	02/08/2018	8.46	Put	Bond Future	773.0700	0.7731	1,012.7200	1.0127	31.000	0	0	0
2018/04/23	R186	02/08/2018	7.50	Call	Bond Future	367.9700	0.3680	228.0600	0.2281	(38.022)	0	0	3,020
2018/04/23	R186	01/11/2018	7.96	Put	Bond Future	2,816.7600	2.8168	3,301.4500	3.3014	17.207	0	0	0
2018/04/23	R186	01/11/2018	8.54	Put	Bond Future	1,332.3900	1.3324	1,611.5800	1.6116	20.954	0	0	0
2018/04/23	R186	01/11/2018	9.14	Call	Bond Future	7,006.4900	7.0065	6,271.8000	6.2718	(10.486)	0	0	0
2018/04/23	R186	01/11/2018			Bond Future	8.0939	118.0625	8.2306	117.1924	1.689	0.0000	0.0000	0
2018/04/23	R186	01/11/2018	8.46	Put	Bond Future	1,484.4700	1.4845	1,788.6200	1.7886	20.489	0	0	0
2018/04/23	R186	01/11/2018	8.46	Call	Bond Future	3,796.0700	3.7961	3,230.0700	3.2301	(14.910)	0	0	5,000
2018/04/23	R186	01/11/2018	8.53	Call	Bond Future	4,097.1500	4.0971	3,509.2400	3.5092	(14.349)	0	0	0
2018/04/23	R186	01/11/2018	8.53	Put	Bond Future	1,350.5400	1.3505	1,632.7800	1.6328	20.898	0	0	0
2018/04/23	R186	01/11/2018	7.96	Call	Bond Future	1,955.8500	1.9559	1,570.3900	1.5704	(19.708)	0	0	5,000
2018/04/23	R186	01/11/2018	8.54	Call	Bond Future	4,140.9600	4.1410	3,550.0000	3.5500	(14.271)	0	0	0
2018/04/23	R186	01/11/2018	9.14	Put	Bond Future	561.2100	0.5612	696.6700	0.6967	24.137	0	0	5,000
2018/04/23	R186	01/11/2018	8.52	Call	Bond Future	4,053.8200	4.0538	3,468.9900	3.4690	(14.427)	0	0	0
2018/04/23	R186	01/11/2018	8.52	Put	Bond Future	1,369.2200	1.3692	1,654.5400	1.6545	20.838	0	0	0
2018/04/23	R186	07/02/2019	8.20	Call	Bond Future	3,205.1500	3.2051	2,733.0000	2.7330	(14.731)	0	0	0
2018/04/23	R186	07/02/2019	8.21	Put	Bond Future	2,717.6200	2.7176	3,132.1000	3.1321	15.252	0	0	0
2018/04/23	R186	07/02/2019			Bond Future	8.1259	115.0953	8.2696	114.2057	1.770	0.0000	0.0000	0
2018/04/23	R186	07/02/2019	8.20	Put	Bond Future	2,745.2600	2.7453	3,162.7100	3.1627	15.206	0	0	0
2018/04/23	R186	07/02/2019	8.21	Call	Bond Future	3,239.3400	3.2393	2,764.2200	2.7642	(14.667)	0	0	0
2018/04/23	R186	07/02/2019	8.22	Call	Bond Future	3,274.1300	3.2741	2,796.0400	2.7960	(14.602)	0	0	0
2018/04/23	R186	07/02/2019	8.22	Put	Bond Future	2,690.6200	2.6906	3,102.1300	3.1021	15.294	0	0	0
2018/04/23	R197	03/05/2018	304.46	Call	Bond Future	1,499.2500	1.4993	1,559.7700	1.5598	4.037	0	0	0
2018/04/23	R197	03/05/2018			Bond Future	305.9592	305.9592	306.0198	306.0198	0.020	0.0000	0.0000	1,438
2018/04/23	R197	03/05/2018	304.44	Call	Bond Future	1,519.2500	1.5193	1,579.7700	1.5798	3.984	0	0	0
2018/04/23	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R197	03/05/2018	304.45	Call	Bond Future	1,509.2500	1.5093	1,569.7700	1.5698	4.010	0	0	0
2018/04/23	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R197	02/08/2018			Bond Future	304.3869	304.3869	304.4477	304.4477	0.020	0.0000	0.0000	2,350
2018/04/23	R197	01/11/2018			Bond Future	309.9740	309.9740	310.0360	310.0360	0.020	0.0000	0.0000	0
2018/04/23	R197	07/02/2019			Bond Future	308.8696	308.8696	308.9249	308.9249	0.018	0.0000	0.0000	0
2018/04/23	R202	03/05/2018	247.48	Put	Bond Future	4,790.7600	4.7908	4,937.7900	4.9378	3.069	0	0	0
2018/04/23	R202	03/05/2018	247.47	Call	Bond Future	10.4600	0.0105	2.8200	0.0028	(73.040)	0	0	0
2018/04/23	R202	03/05/2018			Bond Future	242.6996	242.6996	242.5450	242.5450	(0.064)	0.0000	0.0000	19,277
2018/04/23	R202	03/05/2018	247.48	Call	Bond Future	10.3300	0.0103	2.7800	0.0028	(73.088)	0	0	0
2018/04/23	R202	03/05/2018	247.47	Put	Bond Future	4,780.8900	4.7809	4,927.8300	4.9278	3.073	0	0	0
2018/04/23	R202	03/05/2018	247.49	Call	Bond Future	10.1900	0.0102	2.7300	0.0027	(73.209)	0	0	0
2018/04/23	R202	03/05/2018	247.49	Put	Bond Future	4,800.6200	4.8006	4,947.7400	4.9477	3.065	0	0	0
2018/04/23	R202	02/08/2018			Bond Future	243.3300	243.3300	243.1719	243.1719	(0.065)	0.0000	0.0000	3,911

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
2018/04/23	R202	01/11/2018			Bond Future	247.7964		247.7964					0
2018/04/23	R202	07/02/2019			Bond Future	248.8877		248.8877					0
2018/04/23	R204	03/05/2018	7.10	Put	Bond Future	0.0400		0.0000		0.000	0	0	0
2018/04/23	R204	03/05/2018			Bond Future	6.7312		103.7799		0.738	0.0000	0.0000	14,757
2018/04/23	R204	03/05/2018	7.09	Call	Bond Future	216.3900	0.2164	186.3700	0.1864	(13.873)	0	0	0
2018/04/23	R204	03/05/2018	7.09	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/23	R204	03/05/2018	7.10	Call	Bond Future	222.4000	0.2224	192.3800	0.1924	(13.498)	0	0	0
2018/04/23	R204	03/05/2018	7.08	Call	Bond Future	210.3800	0.2104	180.3700	0.1804	(14.265)	0	0	0
2018/04/23	R204	03/05/2018	7.08	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2018/04/23	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R204	02/08/2018			Bond Future	6.3209	101.6070	6.4049	101.5759	1.329	0.0000	0.0000	6,370
2018/04/23	R204	02/08/2018	8.98	Call	Bond Future	974.1000	0.9741	943.0400	0.9430	(3.189)	0	0	0
2018/04/23	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R204	02/08/2018	8.99	Call	Bond Future	977.7300	0.9777	946.6700	0.9467	(3.177)	0	0	0
2018/04/23	R204	02/08/2018	8.97	Call	Bond Future	970.4800	0.9705	939.4200	0.9394	(3.200)	0	0	0
2018/04/23	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R207	03/05/2018	7.57	Call	Bond Future	1,015.8100	1.0158	806.3100	0.8063	(20.624)	0	0	0
2018/04/23	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R207	03/05/2018			Bond Future	6.9207	102.7649	7.0539	102.5554	1.925	0.0000	0.0000	20,073
2018/04/23	R207	03/05/2018	7.58	Call	Bond Future	1,031.3500	1.0314	821.8500	0.8219	(20.313)	0	0	0
2018/04/23	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R207	03/05/2018	7.56	Call	Bond Future	1,000.2700	1.0003	790.7700	0.7908	(20.944)	0	0	0
2018/04/23	R207	02/08/2018	6.86	Put	Bond Future	213.8800	0.2139	334.9600	0.3350	56.611	0	0	0
2018/04/23	R207	02/08/2018	6.85	Call	Bond Future	204.1300	0.2041	113.6600	0.1137	(44.320)	0	0	0
2018/04/23	R207	02/08/2018			Bond Future	6.8618	100.9694	7.0200	100.7556	2.306	0.0000	0.0000	4,847
2018/04/23	R207	02/08/2018	6.86	Call	Bond Future	211.4300	0.2114	118.7600	0.1188	(43.830)	0	0	0
2018/04/23	R207	02/08/2018	6.85	Put	Bond Future	220.1100	0.2201	343.3900	0.3434	56.008	0	0	0
2018/04/23	R207	02/08/2018	6.87	Call	Bond Future	218.8700	0.2189	124.0000	0.1240	(43.345)	0	0	0
2018/04/23	R207	02/08/2018	6.87	Put	Bond Future	207.8000	0.2078	326.6800	0.3267	57.209	0	0	0
2018/04/23	R207	01/11/2018	6.76	Put	Bond Future	258.3400	0.2583	375.8800	0.3759	45.498	0	0	0
2018/04/23	R207	01/11/2018			Bond Future	6.7428	102.8026	6.9346	102.5858	2.845	0.0000	0.0000	0
2018/04/23	R207	01/11/2018	6.75	Call	Bond Future	271.4900	0.2715	173.6700	0.1737	(36.031)	0	0	0
2018/04/23	R207	01/11/2018	6.75	Put	Bond Future	263.3200	0.2633	382.3500	0.3823	45.204	0	0	0
2018/04/23	R207	01/11/2018	6.76	Call	Bond Future	277.8300	0.2778	178.5200	0.1785	(35.745)	0	0	0
2018/04/23	R207	01/11/2018	6.74	Call	Bond Future	265.2300	0.2652	168.8900	0.1689	(36.323)	0	0	0
2018/04/23	R207	01/11/2018	6.74	Put	Bond Future	268.3800	0.2684	388.8900	0.3889	44.903	0	0	0
2018/04/23	R207	07/02/2019	6.52	Call	Bond Future	281.8200	0.2818	182.8200	0.1828	(35.129)	0	0	0
2018/04/23	R207	07/02/2019	6.51	Put	Bond Future	288.7500	0.2888	413.9400	0.4139	43.356	0	0	0
2018/04/23	R207	07/02/2019			Bond Future	6.5232	101.1939	6.7751	100.9709	3.862	0.0000	0.0000	0
2018/04/23	R207	07/02/2019	6.53	Call	Bond Future	286.9700	0.2870	186.8300	0.1868	(34.896)	0	0	0
2018/04/23	R207	07/02/2019	6.53	Put	Bond Future	280.9100	0.2809	403.8400	0.4038	43.761	0	0	0
2018/04/23	R207	07/02/2019	6.52	Put	Bond Future	284.6300	0.2846	408.7000	0.4087	43.590	0	0	0
2018/04/23	R207	07/02/2019	6.51	Call	Bond Future	277.0700	0.2771	179.1900	0.1792	(35.327)	0	0	0
2018/04/23	R208	03/05/2018	7.77	Call	Bond Future	1,586.0300	1.5860	1,249.5500	1.2495	(21.215)	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
2018/04/23	R208	03/05/2018			Bond Future	7.1443	99.6757	7.2761	99.3392	1.844	0.0000	0.0000	29,015
2018/04/23	R208	03/05/2018	7.77	Put	Bond Future	0.0400	0.0000	0.1300	0.0001	225.000	0	0	0
2018/04/23	R208	03/05/2018	7.78	Call	Bond Future	1,611.1100	1.6111	1,274.6200	1.2746	(20.886)	0	0	0
2018/04/23	R208	03/05/2018	7.79	Put	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2018/04/23	R208	03/05/2018	7.78	Put	Bond Future	0.0300	0.0000	0.1100	0.0001	266.667	0	0	0
2018/04/23	R208	03/05/2018	7.79	Call	Bond Future	1,636.1900	1.6362	1,299.6800	1.2997	(20.567)	0	0	0
2018/04/23	R208	02/08/2018	7.14	Call	Bond Future	444.6500	0.4447	284.7600	0.2848	(35.959)	0	0	0
2018/04/23	R208	02/08/2018	7.12	Call	Bond Future	419.1600	0.4192	265.3700	0.2654	(36.690)	0	0	0
2018/04/23	R208	02/08/2018			Bond Future	7.1293	101.4662	7.2748	101.1231	2.041	0.0000	0.0000	21,622
2018/04/23	R208	02/08/2018	7.12	Put	Bond Future	441.0900	0.4411	630.4100	0.6304	42.921	0	0	0
2018/04/23	R208	02/08/2018	7.14	Put	Bond Future	419.3300	0.4193	602.5500	0.6026	43.694	0	0	0
2018/04/23	R208	02/08/2018	7.13	Call	Bond Future	431.7000	0.4317	274.8600	0.2749	(36.331)	0	0	0
2018/04/23	R208	02/08/2018	7.13	Put	Bond Future	430.0000	0.4300	616.2700	0.6163	43.319	0	0	0
2018/04/23	R208	01/11/2018	7.11	Put	Bond Future	553.9100	0.5539	738.9200	0.7389	33.401	0	0	0
2018/04/23	R208	01/11/2018			Bond Future	7.1039	99.9086	7.2656	99.5601	2.276	0.0000	0.0000	0
2018/04/23	R208	01/11/2018	7.11	Call	Bond Future	567.0900	0.5671	403.5300	0.4035	(28.842)	0	0	0
2018/04/23	R208	01/11/2018	7.12	Call	Bond Future	579.4300	0.5794	413.6800	0.4137	(28.606)	0	0	0
2018/04/23	R208	01/11/2018	7.10	Put	Bond Future	563.6000	0.5636	750.7900	0.7508	33.213	0	0	0
2018/04/23	R208	01/11/2018	7.12	Put	Bond Future	544.6500	0.5447	727.4700	0.7275	33.567	0	0	0
2018/04/23	R208	01/11/2018	7.10	Call	Bond Future	555.1700	0.5552	393.7900	0.3938	(29.069)	0	0	0
2018/04/23	R208	07/02/2019	7.07	Call	Bond Future	693.0700	0.6931	523.0700	0.5231	(24.529)	0	0	0
2018/04/23	R208	07/02/2019	7.08	Put	Bond Future	666.5800	0.6666	852.2900	0.8523	27.860	0	0	0
2018/04/23	R208	07/02/2019	7.06	Put	Bond Future	683.0200	0.6830	872.0200	0.8720	27.671	0	0	0
2018/04/23	R208	07/02/2019			Bond Future	7.0606	101.8881	7.2453	101.5308	2.616	0.0000	0.0000	0
2018/04/23	R208	07/02/2019	7.07	Put	Bond Future	674.7600	0.6748	862.1100	0.8621	27.765	0	0	0
2018/04/23	R208	07/02/2019	7.08	Call	Bond Future	704.2700	0.7043	532.6300	0.5326	(24.371)	0	0	0
2018/04/23	R208	07/02/2019	7.06	Call	Bond Future	681.9400	0.6819	513.5900	0.5136	(24.687)	0	0	0
2018/04/23	R209	03/05/2018	9.85	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/23	R209	03/05/2018	10.00	Call	Bond Future	8,369.0900	8.3691	7,484.4600	7.4845	(10.570)	0	0	0
2018/04/23	R209	03/05/2018	10.73	Call	Bond Future	12,731.0100	12.7310	11,846.3800	11.8464	(6.949)	0	0	0
2018/04/23	R209	03/05/2018	9.75	Call	Bond Future	6,773.1100	6.7731	5,888.4700	5.8885	(13.061)	0	0	435
2018/04/23	R209	03/05/2018	9.77	Call	Bond Future	6,902.7900	6.9028	6,018.1500	6.0182	(12.816)	0	0	0
2018/04/23	R209	03/05/2018	9.30	Call	Bond Future	3,770.2700	3.7703	2,894.2900	2.8943	(23.234)	0	0	0
2018/04/23	R209	03/05/2018			Bond Future	8.7756	78.0461	8.8957	77.1615	1.368	0.0000	0.0000	104,525
2018/04/23	R209	03/05/2018	9.85	Call	Bond Future	7,418.0200	7.4180	6,533.3900	6.5334	(11.925)	0	0	0
2018/04/23	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/23	R209	03/05/2018	10.22	Call	Bond Future	9,729.3100	9.7293	8,844.6800	8.8447	(9.092)	0	0	0
2018/04/23	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/23	R209	03/05/2018	9.75	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2018/04/23	R209	03/05/2018	9.86	Call	Bond Future	7,482.0300	7.4820	6,597.3900	6.5974	(11.824)	0	0	0
2018/04/23	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/23	R209	03/05/2018	9.47	Put	Bond Future	2.1200	0.0021	3.0600	0.0031	44.340	0	0	250
2018/04/23	R209	03/05/2018	9.77	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	250
2018/04/23	R209	03/05/2018	9.30	Put	Bond Future	11.9400	0.0119	20.5900	0.0206	72.446	0	0	0
2018/04/23	R209	03/05/2018	8.95	Put	Bond Future	224.8700	0.2249	417.9900	0.4180	85.881	0	0	0
2018/04/23	R209	03/05/2018	9.86	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/23	R209	03/05/2018	9.84	Call	Bond Future	7,353.9300	7.3539	6,469.2900	6.4693	(12.029)	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
2018/04/23	R209	03/05/2018	9.84	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/23	R209	03/05/2018	9.19	Put	Bond Future	33.1900	0.0332	61.1300	0.0611	84.182	0	0	0
2018/04/23	R209	03/05/2018	9.19	Call	Bond Future	3,025.6500	3.0256	2,168.9600	2.1690	(28.314)	0	0	250
2018/04/23	R209	03/05/2018	9.47	Call	Bond Future	4,921.3600	4.9214	4,037.6700	4.0377	(17.956)	0	0	0
2018/04/23	R209	03/05/2018	8.95	Call	Bond Future	1,505.1800	1.5052	813.6700	0.8137	(45.942)	0	0	0
2018/04/23	R209	02/08/2018	9.66	Call	Bond Future	6,312.5100	6.3125	5,532.3100	5.5323	(12.360)	0	0	435
2018/04/23	R209	02/08/2018	8.49	Call	Bond Future	1,026.6700	1.0267	738.4600	0.7385	(28.072)	0	0	500
2018/04/23	R209	02/08/2018	8.46	Put	Bond Future	3,622.7100	3.6227	4,250.7500	4.2507	17.336	0	0	0
2018/04/23	R209	02/08/2018	8.96	Put	Bond Future	1,612.8700	1.6129	1,979.2500	1.9793	22.716	0	0	0
2018/04/23	R209	02/08/2018	10.38	Call	Bond Future	10,446.2700	10.4463	9,568.7900	9.5688	(8.400)	0	0	0
2018/04/23	R209	02/08/2018	9.21	Call	Bond Future	3,865.3100	3.8653	3,220.5300	3.2205	(16.681)	0	0	0
2018/04/23	R209	02/08/2018	10.39	Put	Bond Future	65.1900	0.0652	87.9500	0.0880	34.913	0	0	0
2018/04/23	R209	02/08/2018			Bond Future	8.8139	79.4480	8.9373	78.5471	1.400	8.9227	8.9227	76,242
2018/04/23	R209	02/08/2018	9.43	Call	Bond Future	5,026.1300	5.0261	4,305.1800	4.3052	(14.344)	0	0	0
2018/04/23	R209	02/08/2018	9.43	Put	Bond Future	676.6800	0.6767	856.6000	0.8566	26.589	0	0	5,000
2018/04/23	R209	02/08/2018	10.84	Call	Bond Future	13,048.6400	13.0486	12,153.8100	12.1538	(6.858)	0	0	0
2018/04/23	R209	02/08/2018	10.84	Put	Bond Future	15.3900	0.0154	21.4300	0.0214	39.246	0	0	435
2018/04/23	R209	02/08/2018	10.21	Call	Bond Future	9,466.3900	9.4664	8,601.9700	8.6020	(9.131)	0	0	0
2018/04/23	R209	02/08/2018	10.21	Put	Bond Future	110.2300	0.1102	146.6800	0.1467	33.067	0	0	435
2018/04/23	R209	02/08/2018	8.49	Put	Bond Future	3,466.5000	3.4665	4,079.1600	4.0792	17.674	0	0	0
2018/04/23	R209	02/08/2018	8.96	Call	Bond Future	2,677.8200	2.6778	2,143.3300	2.1433	(19.960)	0	0	5,000
2018/04/23	R209	02/08/2018	9.21	Put	Bond Future	1,026.9000	1.0269	1,282.9900	1.2830	24.938	0	0	500
2018/04/23	R209	02/08/2018	8.83	Call	Bond Future	2,134.5200	2.1345	1,665.7100	1.6657	(21.963)	0	0	0
2018/04/23	R209	02/08/2018	8.83	Put	Bond Future	2,016.2300	2.0162	2,448.2900	2.4483	21.429	0	0	500
2018/04/23	R209	02/08/2018	9.66	Put	Bond Future	431.2100	0.4312	551.8800	0.5519	27.984	0	0	0
2018/04/23	R209	02/08/2018	8.46	Call	Bond Future	951.3000	0.9513	678.4700	0.6785	(28.680)	0	0	5,000
2018/04/23	R209	02/08/2018	10.38	Put	Bond Future	67.1700	0.0672	90.5600	0.0906	34.822	0	0	0
2018/04/23	R209	02/08/2018	10.39	Call	Bond Future	10,503.7400	10.5037	9,625.6300	9.6256	(8.360)	0	0	0
2018/04/23	R209	02/08/2018	10.40	Call	Bond Future	10,561.1800	10.5612	9,682.4600	9.6825	(8.320)	0	0	0
2018/04/23	R209	02/08/2018	10.40	Put	Bond Future	63.2600	0.0633	85.4100	0.0854	35.014	0	0	0
2018/04/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R209	01/11/2018	9.34	Put	Bond Future	1,652.5000	1.6525	1,932.9700	1.9330	16.972	0	0	0
2018/04/23	R209	01/11/2018	1,016.00	Call	Bond Future	76,854.6100	76.8546	75,938.0000	75.9380	(1.193)	0	0	0
2018/04/23	R209	01/11/2018	9.97	Call	Bond Future	8,276.7500	8.2767	7,498.8100	7.4988	(9.399)	0	0	0
2018/04/23	R209	01/11/2018			Bond Future	8.8521	77.7425	8.9788	76.8259	1.432	0.0000	0.0000	0
2018/04/23	R209	01/11/2018	1,016.01	Call	Bond Future	76,854.6100	76.8546	75,938.0000	75.9380	(1.193)	0	0	0
2018/04/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R209	01/11/2018	1,015.99	Call	Bond Future	76,854.6000	76.8546	75,937.9900	75.9380	(1.193)	0	0	0
2018/04/23	R209	01/11/2018	9.34	Call	Bond Future	5,095.9800	5.0960	4,459.8400	4.4598	(12.483)	0	0	0
2018/04/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R209	01/11/2018	9.97	Put	Bond Future	711.1500	0.7111	849.8200	0.8498	19.499	0	0	0
2018/04/23	R209	01/11/2018	10.57	Call	Bond Future	11,431.1000	11.4311	10,572.3500	10.5723	(7.512)	0	0	0
2018/04/23	R209	01/11/2018	10.57	Put	Bond Future	250.2700	0.2503	308.1300	0.3081	23.119	0	0	0
2018/04/23	R209	01/11/2018	9.94	Call	Bond Future	8,123.3700	8.1234	7,350.9200	7.3509	(9.509)	0	0	0
2018/04/23	R209	01/11/2018	9.94	Put	Bond Future	746.2400	0.7462	890.4000	0.8904	19.318	0	0	0
2018/04/23	R209	07/02/2019	8.97	Put	Bond Future	3,579.4000	3.5794	4,001.7400	4.0017	11.799	0	0	0
2018/04/23	R209	07/02/2019			Bond Future	8.8927	79.2827	9.0235	78.3465	1.471	0.0000	0.0000	0
2018/04/23	R209	07/02/2019	8.96	Call	Bond Future	4,095.7800	4.0958	3,584.7000	3.5847	(12.478)	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
2018/04/23	R209	07/02/2019	8.96	Put	Bond Future	3,611.7100	3.6117	4,036.8500	4.0369	11.771	0	0	0
2018/04/23	R209	07/02/2019	8.97	Call	Bond Future	4,134.9900	4.1350	3,621.1100	3.6211	(12.428)	0	0	0
2018/04/23	R209	07/02/2019	8.95	Call	Bond Future	4,056.4500	4.0564	3,548.1700	3.5482	(12.530)	0	0	0
2018/04/23	R209	07/02/2019	8.95	Put	Bond Future	3,644.0000	3.6440	4,071.9400	4.0719	11.744	0	0	0
2018/04/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R210	03/05/2018	191.44	Put	Bond Future	3,293.1500	3.2931	4,115.6800	4.1157	24.977	0	0	0
2018/04/23	R210	03/05/2018			Bond Future	188.1469	188.1469	187.3243	187.3243	(0.437)	0.0000	0.0000	1,460
2018/04/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R210	03/05/2018	191.46	Put	Bond Future	3,313.1500	3.3131	4,135.6800	4.1357	24.826	0	0	0
2018/04/23	R210	03/05/2018	191.45	Put	Bond Future	3,303.1500	3.3031	4,125.6800	4.1257	24.901	0	0	0
2018/04/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R210	02/08/2018			Bond Future	191.5857	191.5857	190.7474	190.7474	(0.438)	0.0000	0.0000	699
2018/04/23	R210	01/11/2018			Bond Future	192.6020	192.6020	191.7485	191.7485	(0.443)	0.0000	0.0000	0
2018/04/23	R210	07/02/2019			Bond Future	196.4883	196.4883	195.6128	195.6128	(0.446)	0.0000	0.0000	0
2018/04/23	R212	03/05/2018	154.30	Call	Bond Future	575.4000	0.5754	568.2700	0.5683	(1.239)	0	0	0
2018/04/23	R212	03/05/2018			Bond Future	154.8754	154.8754	154.8683	154.8683	(0.005)	0.0000	0.0000	3,848
2018/04/23	R212	03/05/2018	154.28	Call	Bond Future	595.4000	0.5954	588.2700	0.5883	(1.198)	0	0	0
2018/04/23	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R212	03/05/2018	154.29	Call	Bond Future	585.4000	0.5854	578.2700	0.5783	(1.218)	0	0	0
2018/04/23	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/23	R212	02/08/2018			Bond Future	155.6041	155.6041	155.5964	155.5964	(0.005)	0.0000	0.0000	3,945
2018/04/23	R212	01/11/2018			Bond Future	158.4603	158.4603	158.4525	158.4525	(0.005)	0.0000	0.0000	0
2018/04/23	R212	07/02/2019			Bond Future	159.5037	159.5037	159.4917	159.4917	(0.007)	0.0000	0.0000	0
2018/04/23	R213	03/05/2018	9.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	R213	03/05/2018	9.56	Call	Bond Future	7,110.6100	7.1106	6,228.0100	6.2280	(12.412)	0	0	0
2018/04/23	R213	03/05/2018			Bond Future	8.5004	89.7195	8.6255	88.8369	1.472	0.0000	0.0000	27,451
2018/04/23	R213	03/05/2018	9.57	Call	Bond Future	7,173.9400	7.1739	6,291.3400	6.2913	(12.303)	0	0	0
2018/04/23	R213	03/05/2018	9.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	R213	03/05/2018	9.58	Call	Bond Future	7,237.1900	7.2372	6,354.5900	6.3546	(12.195)	0	0	0
2018/04/23	R213	03/05/2018	9.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/23	R213	02/08/2018	9.06	Call	Bond Future	4,289.0000	4.2890	3,598.6200	3.5986	(16.097)	0	0	0
2018/04/23	R213	02/08/2018	9.05	Put	Bond Future	737.7300	0.7377	949.8000	0.9498	28.746	0	0	0
2018/04/23	R213	02/08/2018			Bond Future	8.5367	91.3311	8.6659	90.4322	1.514	0.0000	0.0000	18,005
2018/04/23	R213	02/08/2018	9.07	Call	Bond Future	4,341.0000	4.3410	3,647.1500	3.6471	(15.984)	0	0	0
2018/04/23	R213	02/08/2018	9.07	Put	Bond Future	709.0300	0.7090	914.1200	0.9141	28.925	0	0	0
2018/04/23	R213	02/08/2018	9.06	Put	Bond Future	723.2500	0.7233	931.8100	0.9318	28.837	0	0	0
2018/04/23	R213	02/08/2018	9.05	Call	Bond Future	4,237.1900	4.2372	3,550.3200	3.5503	(16.211)	0	0	0
2018/04/23	R213	01/11/2018	8.65	Call	Bond Future	2,984.4600	2.9845	2,489.2800	2.4893	(16.592)	0	0	0
2018/04/23	R213	01/11/2018	8.64	Put	Bond Future	2,498.1500	2.4981	2,921.2400	2.9212	16.936	0	0	0
2018/04/23	R213	01/11/2018			Bond Future	8.5750	89.4425	8.7083	88.5280	1.555	0.0000	0.0000	0
2018/04/23	R213	01/11/2018	8.66	Call	Bond Future	3,023.2400	3.0232	2,524.3500	2.5244	(16.502)	0	0	0
2018/04/23	R213	01/11/2018	8.66	Put	Bond Future	2,438.4100	2.4384	2,854.0700	2.8541	17.046	0	0	0
2018/04/23	R213	01/11/2018	8.65	Put	Bond Future	2,468.1300	2.4681	2,887.5000	2.8875	16.991	0	0	0
2018/04/23	R213	01/11/2018	8.64	Call	Bond Future	2,945.9100	2.9459	2,454.4500	2.4544	(16.683)	0	0	0

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2018/04/23	R213	07/02/2019	8.68	Call	Bond Future	3,741.3600	3.7414	3,239.7800	3.2398	(13.406)	0	0	0
2018/04/23	R213	07/02/2019			Bond Future	8.6167	91.2147	8.7550	90.2803	1.606	0.0000	0.0000	0
2018/04/23	R213	07/02/2019	8.68	Put	Bond Future	3,312.0600	3.3121	3,744.8300	3.7448	13.066	0	0	0
2018/04/23	R213	07/02/2019	8.69	Call	Bond Future	3,778.1400	3.7781	3,273.6900	3.2737	(13.352)	0	0	0
2018/04/23	R213	07/02/2019	8.70	Put	Bond Future	3,250.8200	3.2508	3,677.8400	3.6778	13.136	0	0	0
2018/04/23	R213	07/02/2019	8.69	Put	Bond Future	3,281.3200	3.2813	3,711.2200	3.7112	13.101	0	0	0
2018/04/23	R213	07/02/2019	8.70	Call	Bond Future	3,815.0900	3.8151	3,307.7600	3.3078	(13.298)	0	0	0
2018/04/23	R214	03/05/2018	9.99	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/23	R214	03/05/2018			Bond Future	8.8905	78.0100	9.0155	77.0320	1.406	0.0000	0.0000	26,834
2018/04/23	R214	03/05/2018	9.98	Call	Bond Future	7,898.8300	7.8988	6,920.8200	6.9208	(12.382)	0	0	0
2018/04/23	R214	03/05/2018	9.98	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/23	R214	03/05/2018	9.99	Call	Bond Future	7,965.1900	7.9652	6,987.1800	6.9872	(12.279)	0	0	0
2018/04/23	R214	03/05/2018	9.97	Call	Bond Future	7,832.3700	7.8324	6,854.3600	6.8544	(12.487)	0	0	0
2018/04/23	R214	03/05/2018	9.97	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/23	R214	02/08/2018	8.96	Call	Bond Future	2,382.3800	2.3824	1,855.4800	1.8555	(22.117)	0	0	0
2018/04/23	R214	02/08/2018			Bond Future	8.9280	79.4113	9.0564	78.4153	1.438	0.0000	0.0000	20,404
2018/04/23	R214	02/08/2018	8.94	Call	Bond Future	2,297.8500	2.2978	1,782.2400	1.7822	(22.439)	0	0	0
2018/04/23	R214	02/08/2018	8.94	Put	Bond Future	2,204.2000	2.2042	2,684.5700	2.6846	21.793	0	0	0
2018/04/23	R214	02/08/2018	8.96	Put	Bond Future	2,132.5200	2.1325	2,601.6000	2.6016	21.997	0	0	0
2018/04/23	R214	02/08/2018	8.95	Call	Bond Future	2,339.9400	2.3399	1,818.6700	1.8187	(22.277)	0	0	0
2018/04/23	R214	02/08/2018	8.95	Put	Bond Future	2,168.1200	2.1681	2,642.8300	2.6428	21.895	0	0	0
2018/04/23	R214	01/11/2018	8.99	Put	Bond Future	3,090.2100	3.0902	3,568.6300	3.5686	15.482	0	0	0
2018/04/23	R214	01/11/2018	8.98	Call	Bond Future	3,227.9600	3.2280	2,696.9400	2.6969	(16.451)	0	0	0
2018/04/23	R214	01/11/2018			Bond Future	8.9670	77.5597	9.0988	76.5463	1.469	0.0000	0.0000	0
2018/04/23	R214	01/11/2018	8.99	Call	Bond Future	3,268.6000	3.2686	2,733.5800	2.7336	(16.368)	0	0	0
2018/04/23	R214	01/11/2018	8.98	Put	Bond Future	3,127.0800	3.1271	3,609.5000	3.6095	15.427	0	0	0
2018/04/23	R214	01/11/2018	9.00	Call	Bond Future	3,309.4800	3.3095	2,770.4700	2.7705	(16.287)	0	0	0
2018/04/23	R214	01/11/2018	9.00	Put	Bond Future	3,053.6900	3.0537	3,528.1200	3.5281	15.536	0	0	0
2018/04/23	R214	07/02/2019	9.05	Put	Bond Future	3,986.6000	3.9866	4,464.1100	4.4641	11.978	0	0	0
2018/04/23	R214	07/02/2019			Bond Future	9.0093	79.0964	9.1451	78.0614	1.507	0.0000	0.0000	0
2018/04/23	R214	07/02/2019	9.04	Call	Bond Future	4,257.4800	4.2575	3,703.1100	3.7031	(13.021)	0	0	0
2018/04/23	R214	07/02/2019	9.04	Put	Bond Future	4,021.8800	4.0219	4,502.4900	4.5025	11.950	0	0	0
2018/04/23	R214	07/02/2019	9.05	Call	Bond Future	4,298.8000	4.2988	3,741.3300	3.7413	(12.968)	0	0	0
2018/04/23	R214	07/02/2019	9.03	Call	Bond Future	4,216.3200	4.2163	3,665.0700	3.6651	(13.074)	0	0	0
2018/04/23	R214	07/02/2019	9.03	Put	Bond Future	4,057.4400	4.0574	4,541.1700	4.5412	11.922	0	0	0
2018/04/23	R248	03/05/2018	10.06	Call	Bond Future	10,453.8900	10.4539	9,242.1900	9.2422	(11.591)	0	0	0
2018/04/23	R248	03/05/2018	10.05	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/23	R248	03/05/2018			Bond Future	8.9306	99.7455	9.0506	98.5338	1.344	0.0000	0.0000	42,480
2018/04/23	R248	03/05/2018	10.07	Call	Bond Future	10,537.6400	10.5376	9,325.9400	9.3259	(11.499)	0	0	0
2018/04/23	R248	03/05/2018	10.07	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/23	R248	03/05/2018	10.06	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/23	R248	03/05/2018	10.05	Call	Bond Future	10,369.9900	10.3700	9,158.2900	9.1583	(11.685)	0	0	0
2018/04/23	R248	02/08/2018	8.98	Call	Bond Future	3,012.2400	3.0122	2,368.6900	2.3687	(21.364)	0	0	0
2018/04/23	R248	02/08/2018	8.97	Put	Bond Future	2,946.2300	2.9462	3,543.4500	3.5435	20.271	0	0	0
2018/04/23	R248	02/08/2018			Bond Future	8.9687	101.5372	9.0920	100.3033	1.375	0.0000	0.0000	94,004
2018/04/23	R248	02/08/2018	8.99	Call	Bond Future	3,065.7700	3.0658	2,415.3500	2.4153	(21.216)	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
2018/04/23	R248	02/08/2018	8.99	Put	Bond Future	2,850.6700	2.8507	3,434.1300	3.4341	20.467	0	0	0
2018/04/23	R248	02/08/2018	8.98	Put	Bond Future	2,898.0300	2.8980	3,488.3600	3.4884	20.370	0	0	0
2018/04/23	R248	02/08/2018	8.97	Call	Bond Future	2,959.3800	2.9594	2,322.7200	2.3227	(21.513)	0	0	0
2018/04/23	R248	01/11/2018	9.03	Call	Bond Future	4,331.6600	4.3317	3,664.3400	3.6643	(15.406)	0	0	0
2018/04/23	R248	01/11/2018			Bond Future	9.0082	98.9472	9.1348	97.6917	1.405	0.0000	0.0000	0
2018/04/23	R248	01/11/2018	9.01	Call	Bond Future	4,224.2800	4.2243	3,566.6800	3.5667	(15.567)	0	0	0
2018/04/23	R248	01/11/2018	9.01	Put	Bond Future	4,206.3200	4.2063	4,804.2200	4.8042	14.214	0	0	0
2018/04/23	R248	01/11/2018	9.03	Put	Bond Future	4,113.4900	4.1135	4,701.6700	4.7017	14.299	0	0	0
2018/04/23	R248	01/11/2018	9.02	Call	Bond Future	4,277.9700	4.2780	3,615.4900	3.6155	(15.486)	0	0	0
2018/04/23	R248	01/11/2018	9.02	Put	Bond Future	4,159.8200	4.1598	4,752.8400	4.7528	14.256	0	0	0
2018/04/23	R248	07/02/2019	9.06	Put	Bond Future	5,316.4400	5.3164	5,917.4200	5.9174	11.304	0	0	0
2018/04/23	R248	07/02/2019			Bond Future	9.0512	100.9076	9.1817	99.6253	1.442	0.0000	0.0000	0
2018/04/23	R248	07/02/2019	9.06	Call	Bond Future	5,404.3000	5.4043	4,723.0100	4.7230	(12.606)	0	0	0
2018/04/23	R248	07/02/2019	9.05	Put	Bond Future	5,363.9300	5.3639	5,968.7700	5.9688	11.276	0	0	0
2018/04/23	R248	07/02/2019	9.07	Call	Bond Future	5,456.3000	5.4563	4,771.1700	4.7712	(12.557)	0	0	0
2018/04/23	R248	07/02/2019	9.07	Put	Bond Future	5,269.3200	5.2693	5,866.4600	5.8665	11.332	0	0	0
2018/04/23	R248	07/02/2019	9.05	Call	Bond Future	5,352.5000	5.3525	4,675.0700	4.6751	(12.656)	0	0	0

**Total**

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