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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2018 TO 26/04/2018

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
2018/04/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	575.9800	0.5760	100.000	0	0	0
2018/04/26	2025	03/05/2018	133.20	Put	Bond Future	95.0400	0.0950	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2025	03/05/2018			Bond Future	133.1050	133.1050	133.7860	133.7860	0.512	0.0000	0.0000	941
2018/04/26	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	565.9800	0.5660	100.000	0	0	0
2018/04/26	2025	03/05/2018	133.22	Put	Bond Future	115.0400	0.1150	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2025	03/05/2018	133.21	Put	Bond Future	105.0400	0.1050	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	585.9800	0.5860	100.000	0	0	0
2018/04/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2025	02/08/2018			Bond Future	134.1561	134.1561	134.8494	134.8494	0.517	0.0000	0.0000	864
2018/04/26	2025	02/08/2018	136.65	Put	Bond Future	2,493.8800	2.4939	1,800.6400	1.8006	(27.798)	0	0	0
2018/04/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2025	02/08/2018	136.67	Put	Bond Future	2,513.8800	2.5139	1,820.6400	1.8206	(27.576)	0	0	0
2018/04/26	2025	02/08/2018	136.66	Put	Bond Future	2,503.8800	2.5039	1,810.6400	1.8106	(27.687)	0	0	0
2018/04/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2025	01/11/2018			Bond Future	136.6190	136.6190	137.3244	137.3244	0.516	0.0000	0.0000	0
2018/04/26	2025	07/02/2019			Bond Future	137.9574	137.9574	138.6742	138.6742	0.520	0.0000	0.0000	0
2018/04/26	2029	03/05/2018			Bond Future	100.5950	100.5950	100.6073	100.6073	0.012	0.0000	0.0000	0
2018/04/26	2029	02/08/2018			Bond Future	102.4318	102.4318	102.4442	102.4442	0.012	0.0000	0.0000	1,370
2018/04/26	2029	01/11/2018			Bond Future	103.2626	103.2626	103.2748	103.2748	0.012	0.0000	0.0000	0
2018/04/26	2029	07/02/2019			Bond Future	105.3429	105.3429	105.3532	105.3532	0.010	0.0000	0.0000	0
2018/04/26	2030	03/05/2018	9.51	Call	Bond Future	5,574.1600	5.5742	6,108.0000	6.1080	9.577	0	0	0
2018/04/26	2030	03/05/2018			Bond Future	8.6835	97.1551	8.6078	97.6889	(0.872)	0.0000	0.0000	24,807
2018/04/26	2030	03/05/2018	9.49	Call	Bond Future	5,444.6000	5.4446	5,978.4300	5.9784	9.805	0	0	0
2018/04/26	2030	03/05/2018	9.49	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2030	03/05/2018	9.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2030	03/05/2018	9.50	Call	Bond Future	5,509.4100	5.5094	6,043.2500	6.0433	9.690	0	0	0
2018/04/26	2030	03/05/2018	9.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2030	02/08/2018	9.46	Put	Bond Future	461.1200	0.4611	373.2800	0.3733	(19.049)	0	0	0
2018/04/26	2030	02/08/2018	8.51	Call	Bond Future	1,157.7600	1.1578	1,365.3600	1.3654	17.931	0	0	7,850
2018/04/26	2030	02/08/2018	8.91	Call	Bond Future	2,574.1200	2.5741	2,907.5300	2.9075	12.952	0	0	7,850
2018/04/26	2030	02/08/2018			Bond Future	8.7342	94.8934	8.6558	95.4368	(0.898)	0.0000	0.0000	31,605
2018/04/26	2030	02/08/2018	9.46	Call	Bond Future	5,298.5100	5.2985	5,754.0900	5.7541	8.598	0	0	0
2018/04/26	2030	02/08/2018	8.51	Put	Bond Future	2,722.5200	2.7225	2,386.7000	2.3867	(12.335)	0	0	0
2018/04/26	2030	02/08/2018	9.47	Call	Bond Future	5,353.2000	5.3532	5,810.3200	5.8103	8.539	0	0	0
2018/04/26	2030	02/08/2018	9.45	Put	Bond Future	470.7800	0.4708	381.3800	0.3814	(18.990)	0	0	0
2018/04/26	2030	02/08/2018	8.91	Put	Bond Future	1,370.6300	1.3706	1,160.6200	1.1606	(15.322)	0	0	0
2018/04/26	2030	02/08/2018	9.50	Call	Bond Future	5,518.1100	5.5181	5,979.7200	5.9797	8.365	0	0	0
2018/04/26	2030	02/08/2018	9.47	Put	Bond Future	451.5200	0.4515	365.2200	0.3652	(19.113)	0	0	0
2018/04/26	2030	02/08/2018	9.45	Call	Bond Future	5,243.8300	5.2438	5,697.8500	5.6978	8.658	0	0	0
2018/04/26	2030	02/08/2018	9.50	Put	Bond Future	423.9400	0.4239	342.1300	0.3421	(19.298)	0	0	7,850

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2018/04/26	2030	01/11/2018	8.60	Call	Bond Future	2,101.0900	2.1011	2,346.8200	2.3468	11.695	0	0	0
2018/04/26	2030	01/11/2018	8.58	Put	Bond Future	3,401.9600	3.4020	3,090.5300	3.0905	(9.154)	0	0	0
2018/04/26	2030	01/11/2018			Bond Future	8.7787	96.6175	8.6977	97.1701	(0.923)	0.0000	0.0000	0
2018/04/26	2030	01/11/2018	8.60	Put	Bond Future	3,325.5400	3.3255	3,018.6600	3.0187	(9.228)	0	0	0
2018/04/26	2030	01/11/2018	8.58	Call	Bond Future	2,039.1600	2.0392	2,280.3400	2.2803	11.827	0	0	0
2018/04/26	2030	01/11/2018	8.59	Put	Bond Future	3,363.7200	3.3637	3,054.5700	3.0546	(9.191)	0	0	0
2018/04/26	2030	01/11/2018	8.59	Call	Bond Future	2,070.1300	2.0701	2,313.5900	2.3136	11.761	0	0	0
2018/04/26	2030	07/02/2019	8.62	Call	Bond Future	2,746.1200	2.7461	3,001.8300	3.0018	9.312	0	0	0
2018/04/26	2030	07/02/2019			Bond Future	8.8277	94.5194	8.7438	95.0811	(0.951)	0.0000	0.0000	0
2018/04/26	2030	07/02/2019	8.62	Put	Bond Future	4,144.7300	4.1447	3,838.6700	3.8387	(7.384)	0	0	0
2018/04/26	2030	07/02/2019	8.63	Call	Bond Future	2,777.2500	2.7773	3,034.7500	3.0348	9.272	0	0	0
2018/04/26	2030	07/02/2019	8.63	Put	Bond Future	4,107.9000	4.1079	3,803.6300	3.8036	(7.407)	0	0	0
2018/04/26	2030	07/02/2019	8.64	Call	Bond Future	2,808.9000	2.8089	3,068.2000	3.0682	9.231	0	0	0
2018/04/26	2030	07/02/2019	8.64	Put	Bond Future	4,071.6400	4.0716	3,769.1700	3.7692	(7.429)	0	0	0
2018/04/26	2032	03/05/2018	9.71	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2032	03/05/2018	9.70	Call	Bond Future	6,095.3300	6.0953	6,675.4000	6.6754	9.517	0	0	0
2018/04/26	2032	03/05/2018			Bond Future	8.8633	95.9956	8.7876	96.5757	(0.854)	0.0000	0.0000	28,084
2018/04/26	2032	03/05/2018	9.71	Call	Bond Future	6,164.7800	6.1648	6,744.8600	6.7449	9.410	0	0	0
2018/04/26	2032	03/05/2018	9.70	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2032	03/05/2018	9.72	Call	Bond Future	6,234.1700	6.2342	6,814.2500	6.8142	9.305	0	0	0
2018/04/26	2032	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2032	02/08/2018	9.67	Call	Bond Future	5,987.7500	5.9877	6,482.7700	6.4828	8.267	0	0	0
2018/04/26	2032	02/08/2018	9.66	Put	Bond Future	529.5400	0.5295	432.5000	0.4325	(18.325)	0	0	0
2018/04/26	2032	02/08/2018			Bond Future	8.9123	97.7187	8.8341	98.3091	(0.877)	0.0000	0.0000	19,331
2018/04/26	2032	02/08/2018	9.68	Call	Bond Future	6,046.6000	6.0466	6,543.2200	6.5432	8.213	0	0	0
2018/04/26	2032	02/08/2018	9.68	Put	Bond Future	508.7200	0.5087	414.9100	0.4149	(18.440)	0	0	0
2018/04/26	2032	02/08/2018	9.67	Put	Bond Future	519.0300	0.5190	423.6200	0.4236	(18.382)	0	0	0
2018/04/26	2032	02/08/2018	9.66	Call	Bond Future	5,929.0200	5.9290	6,422.4100	6.4224	8.322	0	0	0
2018/04/26	2032	01/11/2018	8.77	Put	Bond Future	3,733.5800	3.7336	3,398.3800	3.3984	(8.978)	0	0	0
2018/04/26	2032	01/11/2018			Bond Future	8.9613	95.3388	8.8807	95.9392	(0.900)	0.0000	0.0000	0
2018/04/26	2032	01/11/2018	8.76	Call	Bond Future	2,266.6600	2.2667	2,529.5000	2.5295	11.596	0	0	0
2018/04/26	2032	01/11/2018	8.76	Put	Bond Future	3,776.1200	3.7761	3,438.4800	3.4385	(8.941)	0	0	0
2018/04/26	2032	01/11/2018	8.77	Call	Bond Future	2,299.8900	2.2999	2,565.1700	2.5652	11.534	0	0	0
2018/04/26	2032	01/11/2018	8.75	Call	Bond Future	2,233.4400	2.2334	2,493.8400	2.4938	11.659	0	0	0
2018/04/26	2032	01/11/2018	8.75	Put	Bond Future	3,818.7500	3.8188	3,478.6700	3.4787	(8.906)	0	0	0
2018/04/26	2032	07/02/2019	8.81	Call	Bond Future	3,091.7100	3.0917	3,371.5000	3.3715	9.050	0	0	0
2018/04/26	2032	07/02/2019	8.80	Put	Bond Future	4,642.9600	4.6430	4,310.2600	4.3103	(7.166)	0	0	0
2018/04/26	2032	07/02/2019			Bond Future	9.0147	97.2249	8.9314	97.8355	(0.924)	0.0000	0.0000	0
2018/04/26	2032	07/02/2019	8.82	Call	Bond Future	3,126.0700	3.1261	3,407.7800	3.4078	9.012	0	0	0
2018/04/26	2032	07/02/2019	8.82	Put	Bond Future	4,562.2500	4.5623	4,233.3800	4.2334	(7.209)	0	0	0
2018/04/26	2032	07/02/2019	8.81	Put	Bond Future	4,602.4700	4.6025	4,271.6800	4.2717	(7.187)	0	0	0
2018/04/26	2032	07/02/2019	8.80	Call	Bond Future	3,057.5400	3.0575	3,335.4200	3.3354	9.088	0	0	0
2018/04/26	2033	03/05/2018	107.71	Put	Bond Future	2,583.7600	2.5838	2,903.8300	2.9038	12.388	0	0	0
2018/04/26	2033	03/05/2018			Bond Future	105.1262	105.1262	104.8062	104.8062	(0.304)	0.0000	0.0000	6,055
2018/04/26	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	03/05/2018	107.70	Put	Bond Future	2,573.7600	2.5738	2,893.8300	2.8938	12.436	0	0	0

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2018/04/26	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	03/05/2018	107.69	Put	Bond Future	2,563.7600	2.5638	2,883.8300	2.8838	12.484	0	0	0
2018/04/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	02/08/2018			Bond Future	107.0460	107.0460	106.7199	106.7199	(0.305)	0.0000	0.0000	1,515
2018/04/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	02/08/2018	109.92	Put	Bond Future	2,874.0200	2.8740	3,200.1500	3.2001	11.348	0	0	0
2018/04/26	2033	02/08/2018	109.94	Put	Bond Future	2,894.0200	2.8940	3,220.1500	3.2201	11.269	0	0	0
2018/04/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2033	02/08/2018	109.93	Put	Bond Future	2,884.0200	2.8840	3,210.1500	3.2101	11.308	0	0	0
2018/04/26	2033	01/11/2018			Bond Future	107.8899	107.8899	107.5574	107.5574	(0.308)	0.0000	0.0000	0
2018/04/26	2033	07/02/2019			Bond Future	110.0632	110.0632	109.7218	109.7218	(0.310)	0.0000	0.0000	0
2018/04/26	2037	03/05/2018	9.99	Call	Bond Future	7,221.7400	7.2217	8,003.2800	8.0033	10.822	0	0	0
2018/04/26	2037	03/05/2018	9.97	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2037	03/05/2018			Bond Future	9.0936	96.9606	9.0028	97.7421	(0.998)	0.0000	0.0000	37,614
2018/04/26	2037	03/05/2018	9.99	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2037	03/05/2018	9.97	Call	Bond Future	7,070.0100	7.0700	7,851.5500	7.8515	11.054	0	0	0
2018/04/26	2037	03/05/2018	9.98	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2037	03/05/2018	9.98	Call	Bond Future	7,145.9300	7.1459	7,927.4700	7.9275	10.937	0	0	0
2018/04/26	2037	02/08/2018	9.96	Put	Bond Future	563.1900	0.5632	444.6000	0.4446	(21.057)	0	0	0
2018/04/26	2037	02/08/2018	9.95	Call	Bond Future	7,012.0900	7.0121	7,687.1600	7.6872	9.627	0	0	0
2018/04/26	2037	02/08/2018			Bond Future	9.1463	94.4450	9.0528	95.2406	(1.022)	0.0000	0.0000	33,918
2018/04/26	2037	02/08/2018	9.96	Call	Bond Future	7,076.9400	7.0769	7,753.9800	7.7540	9.567	0	0	0
2018/04/26	2037	02/08/2018	9.95	Put	Bond Future	574.1400	0.5741	453.5800	0.4536	(20.998)	0	0	0
2018/04/26	2037	02/08/2018	9.97	Call	Bond Future	7,142.0100	7.1420	7,820.9700	7.8210	9.507	0	0	0
2018/04/26	2037	02/08/2018	9.97	Put	Bond Future	552.5600	0.5526	435.8900	0.4359	(21.114)	0	0	0
2018/04/26	2037	01/11/2018	9.03	Call	Bond Future	2,827.9900	2.8280	3,201.8600	3.2019	13.220	0	0	0
2018/04/26	2037	01/11/2018			Bond Future	9.1935	96.1610	9.0974	96.9703	(1.046)	0.0000	0.0000	0
2018/04/26	2037	01/11/2018	9.01	Call	Bond Future	2,750.5500	2.7506	3,118.0600	3.1181	13.361	0	0	0
2018/04/26	2037	01/11/2018	9.01	Put	Bond Future	4,304.3500	4.3044	3,862.5600	3.8626	(10.264)	0	0	0
2018/04/26	2037	01/11/2018	9.03	Put	Bond Future	4,210.5900	4.2106	3,775.1600	3.7752	(10.341)	0	0	0
2018/04/26	2037	01/11/2018	9.02	Call	Bond Future	2,788.9900	2.7890	3,159.6800	3.1597	13.291	0	0	0
2018/04/26	2037	01/11/2018	9.02	Put	Bond Future	4,257.1300	4.2571	3,818.5200	3.8185	(10.303)	0	0	0
2018/04/26	2037	07/02/2019	9.06	Put	Bond Future	5,250.3900	5.2504	4,816.6500	4.8167	(8.261)	0	0	0
2018/04/26	2037	07/02/2019	9.05	Call	Bond Future	3,661.4700	3.6615	4,048.7900	4.0488	10.578	0	0	0
2018/04/26	2037	07/02/2019			Bond Future	9.2454	93.8032	9.1463	94.6268	(1.072)	0.0000	0.0000	0
2018/04/26	2037	07/02/2019	9.06	Call	Bond Future	3,700.6900	3.7007	4,090.5300	4.0905	10.534	0	0	0
2018/04/26	2037	07/02/2019	9.05	Put	Bond Future	5,295.8800	5.2959	4,859.6200	4.8596	(8.238)	0	0	0
2018/04/26	2037	07/02/2019	9.07	Call	Bond Future	3,740.4400	3.7404	4,132.8000	4.1328	10.490	0	0	0
2018/04/26	2037	07/02/2019	9.07	Put	Bond Future	5,205.5500	5.2055	4,774.3300	4.7743	(8.284)	0	0	0
2018/04/26	2038	03/05/2018	132.28	Put	Bond Future	4,353.7900	4.3538	4,338.0300	4.3380	(0.362)	0	0	0
2018/04/26	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2038	03/05/2018			Bond Future	127.9262	127.9262	127.9420	127.9420	0.012	0.0000	0.0000	5,837
2018/04/26	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2038	03/05/2018	132.27	Put	Bond Future	4,343.7900	4.3438	4,328.0300	4.3280	(0.363)	0	0	0
2018/04/26	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/26	2038	03/05/2018	132.29	Put	Bond Future	4,363.7900	4.3638	4,348.0300	4.3480	(0.361)	0	0	0
2018/04/26	2038	02/08/2018	134.55	Put	Bond Future	5,839.7500	5.8398	5,823.7800	5.8238	(0.273)	0	0	0
2018/04/26	2038	02/08/2018			Bond Future	128.7102	128.7102	128.7262	128.7262	0.012	0.0000	0.0000	9,180
2018/04/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2038	02/08/2018	134.54	Put	Bond Future	5,829.7500	5.8298	5,813.7800	5.8138	(0.274)	0	0	0
2018/04/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2038	02/08/2018	134.53	Put	Bond Future	5,819.7500	5.8198	5,803.7800	5.8038	(0.274)	0	0	0
2018/04/26	2038	01/11/2018			Bond Future	131.0732	131.0732	131.0888	131.0888	0.012	0.0000	0.0000	0
2018/04/26	2038	07/02/2019			Bond Future	132.1233	132.1233	132.1365	132.1365	0.010	0.0000	0.0000	0
2018/04/26	2040	03/05/2018	10.08	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2040	03/05/2018			Bond Future	9.1485	100.9953	9.0628	101.7946	(0.937)	0.0000	0.0000	16,815
2018/04/26	2040	03/05/2018	10.07	Call	Bond Future	7,980.5400	7.9805	8,779.8500	8.7799	10.016	0	0	0
2018/04/26	2040	03/05/2018	10.07	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2040	03/05/2018	8.50	Put	Bond Future	6,311.7800	6.3118	5,512.4900	5.5125	(12.663)	0	0	0
2018/04/26	2040	03/05/2018	8.50	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	1,011
2018/04/26	2040	03/05/2018	10.08	Call	Bond Future	8,061.3700	8.0614	8,860.6800	8.8607	9.915	0	0	0
2018/04/26	2040	03/05/2018	10.06	Call	Bond Future	7,899.6100	7.8996	8,698.9100	8.6989	10.118	0	0	0
2018/04/26	2040	03/05/2018	10.06	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2040	03/05/2018	10.00	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2040	03/05/2018	10.00	Call	Bond Future	7,411.4800	7.4115	8,210.7600	8.2108	10.784	0	0	1,500
2018/04/26	2040	03/05/2018	9.00	Put	Bond Future	1,595.1600	1.5952	983.4600	0.9835	(38.347)	0	0	0
2018/04/26	2040	03/05/2018	9.00	Call	Bond Future	203.5000	0.2035	391.1200	0.3911	92.197	0	0	1,239
2018/04/26	2040	02/08/2018	10.04	Call	Bond Future	7,826.2300	7.8262	8,520.7700	8.5208	8.875	0	0	0
2018/04/26	2040	02/08/2018	10.03	Put	Bond Future	607.5100	0.6075	486.4700	0.4865	(19.924)	0	0	0
2018/04/26	2040	02/08/2018			Bond Future	9.2007	98.3019	9.1125	99.1155	(0.959)	0.0000	0.0000	18,695
2018/04/26	2040	02/08/2018	10.05	Call	Bond Future	7,895.9700	7.8960	8,592.4300	8.5924	8.820	0	0	0
2018/04/26	2040	02/08/2018	10.05	Put	Bond Future	584.8200	0.5848	467.6500	0.4677	(20.035)	0	0	0
2018/04/26	2040	02/08/2018	10.04	Put	Bond Future	596.0100	0.5960	476.9200	0.4769	(19.981)	0	0	0
2018/04/26	2040	02/08/2018	10.03	Call	Bond Future	7,756.6900	7.7567	8,449.2800	8.4493	8.929	0	0	0
2018/04/26	2040	01/11/2018	9.09	Put	Bond Future	4,568.8300	4.5688	4,124.9900	4.1250	(9.715)	0	0	0
2018/04/26	2040	01/11/2018			Bond Future	9.2475	100.0879	9.1567	100.9157	(0.981)	0.0000	0.0000	0
2018/04/26	2040	01/11/2018	9.08	Call	Bond Future	3,082.7200	3.0827	3,463.3800	3.4634	12.348	0	0	0
2018/04/26	2040	01/11/2018	9.08	Put	Bond Future	4,619.2900	4.6193	4,172.2300	4.1722	(9.678)	0	0	0
2018/04/26	2040	01/11/2018	9.09	Call	Bond Future	3,125.0800	3.1251	3,508.9600	3.5090	12.284	0	0	0
2018/04/26	2040	01/11/2018	9.07	Call	Bond Future	3,040.6500	3.0406	3,418.0800	3.4181	12.413	0	0	0
2018/04/26	2040	01/11/2018	9.07	Put	Bond Future	4,670.1900	4.6702	4,219.9000	4.2199	(9.642)	0	0	0
2018/04/26	2040	07/02/2019	9.13	Call	Bond Future	4,128.1500	4.1281	4,531.0900	4.5311	9.761	0	0	0
2018/04/26	2040	07/02/2019	9.11	Put	Bond Future	5,756.5600	5.7566	5,312.1700	5.3122	(7.720)	0	0	0
2018/04/26	2040	07/02/2019			Bond Future	9.2987	97.5572	9.2053	98.3994	(1.004)	0.0000	0.0000	0
2018/04/26	2040	07/02/2019	9.13	Put	Bond Future	5,658.3300	5.6583	5,219.0400	5.2190	(7.764)	0	0	0
2018/04/26	2040	07/02/2019	9.11	Call	Bond Future	4,042.5000	4.0425	4,440.3400	4.4403	9.841	0	0	0
2018/04/26	2040	07/02/2019	9.12	Put	Bond Future	5,707.0900	5.7071	5,265.2500	5.2652	(7.742)	0	0	0
2018/04/26	2040	07/02/2019	9.12	Call	Bond Future	4,085.0400	4.0850	4,485.4300	4.4854	9.801	0	0	0
2018/04/26	2044	03/05/2018	10.10	Call	Bond Future	8,011.0500	8.0111	8,827.1400	8.8271	10.187	0	0	0
2018/04/26	2044	03/05/2018	10.09	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0

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2018/04/26	2044	03/05/2018			Bond Future	9.1884	98.0215	9.1027	98.8376	(0.933)	0.0000	0.0000	12,177
2018/04/26	2044	03/05/2018	10.11	Call	Bond Future	8,092.5900	8.0926	8,908.6800	8.9087	10.084	0	0	0
2018/04/26	2044	03/05/2018	10.11	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2044	03/05/2018	10.10	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	2044	03/05/2018	10.09	Call	Bond Future	7,929.3900	7.9294	8,745.4800	8.7455	10.292	0	0	0
2018/04/26	2044	02/08/2018	10.07	Call	Bond Future	7,916.9500	7.9170	8,621.5900	8.6216	8.900	0	0	0
2018/04/26	2044	02/08/2018			Bond Future	9.2390	95.3998	9.1509	96.2305	(0.954)	0.0000	0.0000	20,222
2018/04/26	2044	02/08/2018	10.05	Call	Bond Future	7,777.1000	7.7771	8,477.7300	8.4777	9.009	0	0	0
2018/04/26	2044	02/08/2018	10.05	Put	Bond Future	667.8600	0.6679	537.7700	0.5378	(19.479)	0	0	0
2018/04/26	2044	02/08/2018	10.07	Put	Bond Future	643.7900	0.6438	517.7100	0.5177	(19.584)	0	0	0
2018/04/26	2044	02/08/2018	10.06	Call	Bond Future	7,847.0400	7.8470	8,549.6800	8.5497	8.954	0	0	0
2018/04/26	2044	02/08/2018	10.06	Put	Bond Future	655.7800	0.6558	527.7000	0.5277	(19.531)	0	0	0
2018/04/26	2044	01/11/2018	9.12	Call	Bond Future	3,206.1800	3.2062	3,597.1200	3.5971	12.193	0	0	0
2018/04/26	2044	01/11/2018			Bond Future	9.2843	97.1331	9.1938	97.9782	(0.975)	0.0000	0.0000	0
2018/04/26	2044	01/11/2018	9.12	Put	Bond Future	4,749.4200	4.7494	4,295.2000	4.2952	(9.564)	0	0	0
2018/04/26	2044	01/11/2018	9.13	Call	Bond Future	3,249.4500	3.2494	3,643.6500	3.6437	12.131	0	0	0
2018/04/26	2044	01/11/2018	9.14	Put	Bond Future	4,646.5000	4.6465	4,198.8000	4.1988	(9.635)	0	0	0
2018/04/26	2044	01/11/2018	9.13	Put	Bond Future	4,697.5900	4.6976	4,246.6300	4.2466	(9.600)	0	0	0
2018/04/26	2044	01/11/2018	9.14	Call	Bond Future	3,293.3000	3.2933	3,690.7600	3.6908	12.069	0	0	0
2018/04/26	2044	07/02/2019	9.18	Put	Bond Future	5,766.2600	5.7663	5,323.0100	5.3230	(7.687)	0	0	0
2018/04/26	2044	07/02/2019			Bond Future	9.3339	94.6692	9.2408	95.5292	(0.998)	0.0000	0.0000	0
2018/04/26	2044	07/02/2019	9.17	Call	Bond Future	4,293.1400	4.2931	4,707.3200	4.7073	9.647	0	0	0
2018/04/26	2044	07/02/2019	9.17	Put	Bond Future	5,816.1000	5.8161	5,370.2700	5.3703	(7.665)	0	0	0
2018/04/26	2044	07/02/2019	9.18	Call	Bond Future	4,337.3600	4.3374	4,754.1200	4.7541	9.609	0	0	0
2018/04/26	2044	07/02/2019	9.16	Call	Bond Future	4,249.1400	4.2491	4,660.7400	4.6607	9.687	0	0	0
2018/04/26	2044	07/02/2019	9.16	Put	Bond Future	5,866.3100	5.8663	5,417.9000	5.4179	(7.644)	0	0	0
2018/04/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	03/05/2018			Bond Future	120.7959	120.7959	120.8113	120.8113	0.013	0.0000	0.0000	1,258
2018/04/26	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	03/05/2018	127.93	Put	Bond Future	7,134.1200	7.1341	7,118.6800	7.1187	(0.216)	0	0	0
2018/04/26	2046	03/05/2018	127.95	Put	Bond Future	7,154.1200	7.1541	7,138.6800	7.1387	(0.216)	0	0	0
2018/04/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	03/05/2018	127.94	Put	Bond Future	7,144.1200	7.1441	7,128.6800	7.1287	(0.216)	0	0	0
2018/04/26	2046	02/08/2018	128.78	Put	Bond Future	5,778.2400	5.7782	5,762.7500	5.7627	(0.268)	0	0	0
2018/04/26	2046	02/08/2018			Bond Future	123.0018	123.0018	123.0173	123.0173	0.013	0.0000	0.0000	10,917
2018/04/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	02/08/2018	128.77	Put	Bond Future	5,768.2400	5.7682	5,752.7500	5.7527	(0.269)	0	0	0
2018/04/26	2046	02/08/2018	128.79	Put	Bond Future	5,788.2400	5.7882	5,772.7500	5.7727	(0.268)	0	0	0
2018/04/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2046	01/11/2018			Bond Future	123.6106	123.6106	123.6257	123.6257	0.012	0.0000	0.0000	0
2018/04/26	2046	07/02/2019			Bond Future	126.1006	126.1006	126.1134	126.1134	0.010	0.0000	0.0000	0
2018/04/26	2050	03/05/2018	135.62	Put	Bond Future	6,696.2600	6.6963	6,958.9400	6.9589	3.923	0	0	0
2018/04/26	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2050	03/05/2018			Bond Future	128.9237	128.9237	128.6611	128.6611	(0.204)	0.0000	0.0000	7,093
2018/04/26	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
2018/04/26	2050	03/05/2018	135.61	Put	Bond Future	6,686.2600		6.6863	6,948.9400	6.9489	3.929	0	0	0
2018/04/26	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2050	03/05/2018	135.63	Put	Bond Future	6,706.2600		6.7063	6,968.9400	6.9689	3.917	0	0	0
2018/04/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2050	02/08/2018	137.54	Put	Bond Future	7,990.1100		7.9901	8,257.9600	8.2580	3.352	0	0	0
2018/04/26	2050	02/08/2018	137.52	Put	Bond Future	7,970.1100		7.9701	8,237.9600	8.2380	3.361	0	0	0
2018/04/26	2050	02/08/2018			Bond Future	129.5499		129.5499	129.2820	129.2820	(0.207)	0.0000	0.0000	9,775
2018/04/26	2050	02/08/2018	137.53	Put	Bond Future	7,980.1100		7.9801	8,247.9600	8.2480	3.356	0	0	0
2018/04/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	2050	01/11/2018			Bond Future	131.9281		131.9281	131.6551	131.6551	(0.207)	0.0000	0.0000	0
2018/04/26	2050	07/02/2019			Bond Future	132.8140		132.8140	132.5323	132.5323	(0.212)	0.0000	0.0000	0
2018/04/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	AL37	03/05/2018			Index Future	582.3660		582.3660	584.2970	584.2970	0.332	0.0000	0.0000	0
2018/04/26	AL37	02/08/2018			Index Future	592.8190		592.8190	594.7850	594.7850	0.332	0.0000	0.0000	0
2018/04/26	AL37	01/11/2018			Index Future	603.5910		603.5910	605.5880	605.5880	0.331	0.0000	0.0000	0
2018/04/26	AL37	07/02/2019			Index Future	615.5340		615.5340	617.5600	617.5600	0.329	0.0000	0.0000	0
2018/04/26	AL7T	03/05/2018			Index Future	685.0910		685.0910	688.2660	688.2660	0.463	0.0000	0.0000	0
2018/04/26	AL7T	02/08/2018			Index Future	697.3890		697.3890	700.6210	700.6210	0.463	0.0000	0.0000	0
2018/04/26	AL7T	01/11/2018			Index Future	710.0600		710.0600	713.3460	713.3460	0.463	0.0000	0.0000	0
2018/04/26	AL7T	07/02/2019			Index Future	724.1100		724.1100	727.4480	727.4480	0.461	0.0000	0.0000	0
2018/04/26	ALBI	03/05/2018			Index Future	625.7040		625.7040	629.6180	629.6180	0.626	0.0000	0.0000	123
2018/04/26	ALBI	02/08/2018			Index Future	636.9350		636.9350	640.9200	640.9200	0.626	0.0000	0.0000	879
2018/04/26	ALBI	01/11/2018			Index Future	648.5080		648.5080	652.5610	652.5610	0.625	0.0000	0.0000	0
2018/04/26	ALBI	07/02/2019			Index Future	661.3400		661.3400	665.4610	665.4610	0.623	0.0000	0.0000	0
2018/04/26	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	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
2018/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	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
2018/04/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/26	EL28	03/05/2018	133.20	Put	Bond Future	4,098.6800	4.0987	3,799.5100	3.7995	(7.299)	0	0	0
2018/04/26	EL28	03/05/2018			Bond Future	129.1013	129.1013	129.4005	129.4005	0.232	0.0000	0.0000	0
2018/04/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	03/05/2018	133.19	Put	Bond Future	4,088.6800	4.0887	3,789.5100	3.7895	(7.317)	0	0	0
2018/04/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	03/05/2018	133.18	Put	Bond Future	4,078.6800	4.0787	3,779.5100	3.7795	(7.335)	0	0	0
2018/04/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	02/08/2018			Bond Future	131.4589	131.4589	131.7632	131.7632	0.231	0.0000	0.0000	0
2018/04/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	02/08/2018	134.93	Put	Bond Future	3,471.0900	3.4711	3,166.7700	3.1668	(8.767)	0	0	0
2018/04/26	EL28	02/08/2018	134.95	Put	Bond Future	3,491.0900	3.4911	3,186.7700	3.1868	(8.717)	0	0	0
2018/04/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	EL28	02/08/2018	134.94	Put	Bond Future	3,481.0900	3.4811	3,176.7700	3.1768	(8.742)	0	0	0
2018/04/26	ES33	03/05/2018	11.22	Call	Bond Future	5,194.6900	5.1947	5,713.4300	5.7134	9.986	0	0	0
2018/04/26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	03/05/2018			Bond Future	10.3611	79.3227	10.2799	79.8415	(0.783)	0.0000	0.0000	0
2018/04/26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	03/05/2018	11.20	Call	Bond Future	5,079.6200	5.0796	5,598.3600	5.5984	10.212	0	0	0
2018/04/26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	03/05/2018	11.21	Call	Bond Future	5,137.1900	5.1372	5,655.9300	5.6559	10.098	0	0	0
2018/04/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	02/08/2018	11.14	Call	Bond Future	4,129.8900	4.1299	4,657.9800	4.6580	12.787	0	0	0
2018/04/26	ES33	02/08/2018			Bond Future	10.4536	80.7464	10.3697	81.2745	(0.803)	0.0000	0.0000	9,466
2018/04/26	ES33	02/08/2018	11.15	Call	Bond Future	4,187.6400	4.1876	4,715.7300	4.7157	12.611	0	0	0
2018/04/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	02/08/2018	11.16	Call	Bond Future	4,245.3300	4.2453	4,773.4200	4.7734	12.439	0	0	0
2018/04/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	ES33	01/11/2018			Bond Future	10.5499	78.4247	10.4632	78.9618	(0.822)	0.0000	0.0000	0
2018/04/26	ES33	07/02/2019			Bond Future	10.6586	79.9761	10.5688	80.5224	(0.842)	0.0000	0.0000	0
2018/04/26	ES42	03/05/2018			Bond Future	10.5359	82.6213	10.4447	83.2985	(0.865)	0.0000	0.0000	3,000
2018/04/26	ES42	02/08/2018			Bond Future	10.6251	84.1043	10.5310	84.7936	(0.886)	0.0000	0.0000	7,957
2018/04/26	ES42	01/11/2018			Bond Future	10.7169	81.3724	10.6197	82.0736	(0.907)	0.0000	0.0000	0
2018/04/26	ES42	07/02/2019			Bond Future	10.8170	82.9820	10.7164	83.6956	(0.929)	0.0000	0.0000	0
2018/04/26	GOVI	03/05/2018	590.29	Call	GOVI	323,250.0000	32.3250	359,730.0000	35.9730	11.285	0	0	0
2018/04/26	GOVI	03/05/2018	590.27	Call	GOVI	323,450.0000	32.3450	359,930.0000	35.9930	11.278	0	0	0
2018/04/26	GOVI	03/05/2018			GOVI	622.6150	622.6150	626.2630	626.2630	0.586	0.0000	0.0000	145

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
2018/04/26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	03/05/2018	590.28	Call	GOVI	323,350.0000	32.3350	359,830.0000	35.9830	11.282	0	0	0
2018/04/26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	02/08/2018			GOVI	633.7910	633.7910	637.5050	637.5050	0.586	0.0000	0.0000	458
2018/04/26	GOVI	02/08/2018	605.71	Call	GOVI	280,810.0000	28.0810	317,950.0000	31.7950	13.226	0	0	0
2018/04/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	02/08/2018	605.72	Call	GOVI	280,710.0000	28.0710	317,850.0000	31.7850	13.231	0	0	0
2018/04/26	GOVI	02/08/2018	605.70	Call	GOVI	280,910.0000	28.0910	318,050.0000	31.8050	13.221	0	0	0
2018/04/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	01/11/2018	653.50	Put	GOVI	81,930.0000	8.1930	44,160.0000	4.4160	(46.100)	0	0	0
2018/04/26	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	01/11/2018			GOVI	645.3070	645.3070	649.0840	649.0840	0.585	0.0000	0.0000	0
2018/04/26	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	01/11/2018	653.49	Put	GOVI	81,830.0000	8.1830	44,060.0000	4.4060	(46.157)	0	0	0
2018/04/26	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	01/11/2018	653.51	Put	GOVI	82,030.0000	8.2030	44,260.0000	4.4260	(46.044)	0	0	0
2018/04/26	GOVI	07/02/2019	666.53	Put	GOVI	84,550.0000	8.4550	46,140.0000	4.6140	(45.429)	0	0	0
2018/04/26	GOVI	07/02/2019			GOVI	658.0750	658.0750	661.9160	661.9160	0.584	0.0000	0.0000	0
2018/04/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	07/02/2019	666.52	Put	GOVI	84,450.0000	8.4450	46,040.0000	4.6040	(45.483)	0	0	0
2018/04/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	GOVI	07/02/2019	666.51	Put	GOVI	84,350.0000	8.4350	45,940.0000	4.5940	(45.536)	0	0	0
2018/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/26	IGOV	03/05/2018			Index Future	254.8290	254.8290	254.8890	254.8890	0.024	0.0000	0.0000	694
2018/04/26	IGOV	02/08/2018			Index Future	259.4830	259.4830	259.5450	259.5450	0.024	0.0000	0.0000	827
2018/04/26	IGOV	01/11/2018			Index Future	264.2460	264.2460	264.3080	264.3080	0.023	0.0000	0.0000	241
2018/04/26	IGOV	07/02/2019			Index Future	269.5690	269.5690	269.6270	269.6270	0.022	0.0000	0.0000	0
2018/04/26	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/26	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/04/26	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4500	100.4500	(0.010)	0.0000	0.0000	0
2018/04/26	IS01	22/03/2019			Interest Rate Swap	99.4400	99.4400	99.4300	99.4300	(0.010)	0.0000	0.0000	0
2018/04/26	IS01	20/06/2019			Interest Rate Swap	100.0700	100.0700	100.0600	100.0600	(0.010)	0.0000	0.0000	0
2018/04/26	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/26	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/04/26	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8300	98.8300	(0.010)	0.0000	0.0000	0
2018/04/26	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.1800	99.1800	0.000	0.0000	0.0000	0
2018/04/26	IS02	21/06/2019			Interest Rate Swap	99.5200	99.5200	99.5100	99.5100	(0.010)	0.0000	0.0000	0
2018/04/26	IS02	20/09/2019			Interest Rate Swap	99.8700	99.8700	99.8500	99.8500	(0.020)	0.0000	0.0000	0
2018/04/26	IS02	20/12/2019			Interest Rate Swap	100.7600	100.7600	100.7300	100.7300	(0.030)	0.0000	0.0000	0
2018/04/26	IS02	23/03/2020			Interest Rate Swap	98.4400	98.4400	98.4100	98.4100	(0.030)	0.0000	0.0000	0
2018/04/26	IS02	22/06/2020			Interest Rate Swap	100.2600	100.2600	100.2100	100.2100	(0.050)	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
2018/04/26	IS05	17/12/2020			Interest Rate Swap	95.7500	95.7500	95.6800	95.6800	(0.073)	0.0000	0.0000	0
2018/04/26	IS05	16/03/2021			Interest Rate Swap	94.9300	94.9300	94.8400	94.8400	(0.095)	0.0000	0.0000	0
2018/04/26	IS05	15/06/2021			Interest Rate Swap	94.0800	94.0800	93.9800	93.9800	(0.106)	0.0000	0.0000	0
2018/04/26	IS05	21/09/2021			Interest Rate Swap	94.2000	94.2000	94.0800	94.0800	(0.127)	0.0000	0.0000	0
2018/04/26	IS05	21/12/2021			Interest Rate Swap	96.3600	96.3600	96.2300	96.2300	(0.135)	0.0000	0.0000	51
2018/04/26	IS05	15/03/2022			Interest Rate Swap	96.4600	96.4600	96.3200	96.3200	(0.145)	0.0000	0.0000	0
2018/04/26	IS05	21/06/2022			Interest Rate Swap	97.6100	97.6100	97.4500	97.4500	(0.164)	0.0000	0.0000	0
2018/04/26	IS05	20/09/2022			Interest Rate Swap	99.7900	99.7900	99.6100	99.6100	(0.180)	0.0000	0.0000	0
2018/04/26	IS05	20/12/2022			Interest Rate Swap	101.0100	101.0100	100.8200	100.8200	(0.188)	0.0000	0.0000	0
2018/04/26	IS05	22/03/2023			Interest Rate Swap	96.0600	96.0600	95.8500	95.8500	(0.219)	0.0000	0.0000	0
2018/04/26	IS05	20/06/2023			Interest Rate Swap	100.3600	100.3600	100.1300	100.1300	(0.229)	0.0000	0.0000	0
2018/04/26	IS10	17/12/2025			Interest Rate Swap	93.7700	93.7700	93.4700	93.4700	(0.320)	0.0000	0.0000	0
2018/04/26	IS10	16/03/2026			Interest Rate Swap	90.7000	90.7000	90.3800	90.3800	(0.353)	0.0000	0.0000	0
2018/04/26	IS10	15/06/2026			Interest Rate Swap	89.4000	89.4000	89.0500	89.0500	(0.391)	0.0000	0.0000	0
2018/04/26	IS10	21/09/2026			Interest Rate Swap	91.5400	91.5400	91.1600	91.1600	(0.415)	0.0000	0.0000	0
2018/04/26	IS10	21/12/2026			Interest Rate Swap	95.3200	95.3200	94.9100	94.9100	(0.430)	0.0000	0.0000	0
2018/04/26	IS10	15/03/2027			Interest Rate Swap	93.8600	93.8600	93.4200	93.4200	(0.469)	0.0000	0.0000	0
2018/04/26	IS10	21/06/2027			Interest Rate Swap	95.9000	95.9000	95.4400	95.4400	(0.480)	0.0000	0.0000	0
2018/04/26	IS10	20/09/2027			Interest Rate Swap	99.6100	99.6100	99.1500	99.1500	(0.462)	0.0000	0.0000	0
2018/04/26	IS10	20/12/2027			Interest Rate Swap	99.9200	99.9200	99.4500	99.4500	(0.470)	0.0000	0.0000	0
2018/04/26	IS10	22/03/2028			Interest Rate Swap	95.0800	95.0800	94.6000	94.6000	(0.505)	0.0000	0.0000	0
2018/04/26	IS10	20/06/2028			Interest Rate Swap	100.5400	100.5400	100.0600	100.0600	(0.477)	0.0000	0.0000	0
2018/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/26	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/26	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/26	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/26	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/26	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/26	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/26	R023	03/05/2018	8.27	Call	Bond Future	2,083.0400	2.0830	2,402.5900	2.4026	15.341	0	0	0
2018/04/26	R023	03/05/2018			Bond Future	7.7371	101.4871	7.6565	101.8068	(1.042)	0.0000	0.0000	36,029
2018/04/26	R023	03/05/2018	8.27	Put	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2018/04/26	R023	03/05/2018	8.28	Call	Bond Future	2,121.5800	2.1216	2,441.1600	2.4412	15.063	0	0	0
2018/04/26	R023	03/05/2018	8.29	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2018/04/26	R023	03/05/2018	8.28	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2018/04/26	R023	03/05/2018	8.29	Call	Bond Future	2,160.1100	2.1601	2,479.7100	2.4797	14.796	0	0	0
2018/04/26	R023	03/05/2018	9.19	Call	Bond Future	5,555.1000	5.5551	5,874.8000	5.8748	5.755	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
2018/04/26	R023	03/05/2018	9.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/26	R023	02/08/2018	10.40	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/26	R023	02/08/2018			Bond Future	7.7639		103.3087	7.6780	103.6341	(1.106)	0.0000	0.0000	27,666
2018/04/26	R023	02/08/2018	10.40	Call	Bond Future	9,391.3100		9.3913	9,716.7400	9.7167	3.465	0	0	0
2018/04/26	R023	02/08/2018	10.41	Call	Bond Future	9,424.8100		9.4248	9,750.2500	9.7502	3.453	0	0	0
2018/04/26	R023	02/08/2018	10.39	Call	Bond Future	9,357.7800		9.3578	9,683.2100	9.6832	3.478	0	0	0
2018/04/26	R023	02/08/2018	10.39	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/26	R023	02/08/2018	10.41	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/26	R023	01/11/2018	10.57	Put	Bond Future	1.5000		0.0015	1.0300	0.0010	(31.333)	0	0	0
2018/04/26	R023	01/11/2018	10.58	Call	Bond Future	9,454.1400		9.4541	9,784.3200	9.7843	3.492	0	0	0
2018/04/26	R023	01/11/2018			Bond Future	7.7939		101.2589	7.7023	101.5896	(1.175)	0.0000	0.0000	0
2018/04/26	R023	01/11/2018	10.59	Call	Bond Future	9,485.9900		9.4860	9,816.1800	9.8162	3.481	0	0	0
2018/04/26	R023	01/11/2018	10.59	Put	Bond Future	1.3900		0.0014	0.9500	0.0010	(31.655)	0	0	0
2018/04/26	R023	01/11/2018	10.57	Call	Bond Future	9,422.2900		9.4223	9,752.4500	9.7525	3.504	0	0	0
2018/04/26	R023	01/11/2018	10.58	Put	Bond Future	1.4400		0.0014	0.9900	0.0010	(31.250)	0	0	0
2018/04/26	R023	07/02/2019	10.59	Call	Bond Future	8,907.9100		8.9079	9,238.9900	9.2390	3.717	0	0	0
2018/04/26	R023	07/02/2019			Bond Future	7.8275		103.2623	7.7292	103.5976	(1.255)	0.0000	0.0000	0
2018/04/26	R023	07/02/2019	10.57	Call	Bond Future	8,848.0500		8.8480	9,178.9600	9.1790	3.740	0	0	0
2018/04/26	R023	07/02/2019	10.57	Put	Bond Future	20.7800		0.0208	16.3800	0.0164	(21.174)	0	0	0
2018/04/26	R023	07/02/2019	10.59	Put	Bond Future	19.8700		0.0199	15.6400	0.0156	(21.288)	0	0	0
2018/04/26	R023	07/02/2019	10.58	Call	Bond Future	8,877.9800		8.8780	9,208.9700	9.2090	3.728	0	0	0
2018/04/26	R023	07/02/2019	10.58	Put	Bond Future	20.3200		0.0203	16.0000	0.0160	(21.260)	0	0	0
2018/04/26	R035	03/05/2018	9.91	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R035	03/05/2018	8.75	Put	Bond Future	2,204.6400		2.2046	1,574.7800	1.5748	(28.570)	0	0	0
2018/04/26	R035	03/05/2018			Bond Future	8.9983		100.5832	8.9176	101.2739	(0.897)	0.0000	0.0000	23,087
2018/04/26	R035	03/05/2018	9.90	Call	Bond Future	7,258.1100		7.2581	7,948.8000	7.9488	9.516	0	0	0
2018/04/26	R035	03/05/2018	9.90	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R035	03/05/2018	8.75	Call	Bond Future	55.9600		0.0560	116.8000	0.1168	108.721	0	0	1,000
2018/04/26	R035	03/05/2018	9.25	Call	Bond Future	2,187.9800		2.1880	2,822.2300	2.8222	28.988	0	0	0
2018/04/26	R035	03/05/2018	9.25	Put	Bond Future	77.7600		0.0778	21.3100	0.0213	(72.595)	0	0	1,000
2018/04/26	R035	03/05/2018	9.91	Call	Bond Future	7,334.0700		7.3341	8,024.7600	8.0248	9.418	0	0	0
2018/04/26	R035	03/05/2018	9.89	Call	Bond Future	7,182.0600		7.1821	7,872.7500	7.8727	9.617	0	0	0
2018/04/26	R035	03/05/2018	9.89	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R035	02/08/2018	9.42	Call	Bond Future	4,317.2900		4.3173	4,811.7900	4.8118	11.454	0	0	0
2018/04/26	R035	02/08/2018			Bond Future	9.0466		102.3885	8.9635	103.0916	(0.919)	0.0000	0.0000	57,356
2018/04/26	R035	02/08/2018	9.42	Put	Bond Future	1,249.5600		1.2496	1,040.9500	1.0409	(16.695)	0	0	0
2018/04/26	R035	02/08/2018	9.44	Put	Bond Future	1,204.6600		1.2047	1,001.9800	1.0020	(16.825)	0	0	0
2018/04/26	R035	02/08/2018	9.43	Call	Bond Future	4,374.9500		4.3750	4,872.4300	4.8724	11.371	0	0	0
2018/04/26	R035	02/08/2018	9.44	Call	Bond Future	4,432.6900		4.4327	4,933.1200	4.9331	11.290	0	0	0
2018/04/26	R035	02/08/2018	9.43	Put	Bond Future	1,227.0200		1.2270	1,021.3900	1.0214	(16.758)	0	0	0
2018/04/26	R035	01/11/2018	8.92	Put	Bond Future	4,204.2600		4.2043	3,812.3400	3.8123	(9.322)	0	0	0
2018/04/26	R035	01/11/2018	8.93	Call	Bond Future	2,757.3600		2.7574	3,083.4000	3.0834	11.824	0	0	0
2018/04/26	R035	01/11/2018			Bond Future	9.0969		99.7520	9.0112	100.4671	(0.942)	0.0000	0.0000	0
2018/04/26	R035	01/11/2018	8.94	Call	Bond Future	2,796.1000		2.7961	3,124.9800	3.1250	11.762	0	0	0
2018/04/26	R035	01/11/2018	8.94	Put	Bond Future	4,111.6000		4.1116	3,725.3400	3.7253	(9.394)	0	0	0
2018/04/26	R035	01/11/2018	8.92	Call	Bond Future	2,719.1800		2.7192	3,042.4000	3.0424	11.887	0	0	0
2018/04/26	R035	01/11/2018	8.93	Put	Bond Future	4,157.6000		4.1576	3,768.5000	3.7685	(9.359)	0	0	0

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2018/04/26	R035	07/02/2019	8.98	Call	Bond Future	3,671.8100	3.6718	4,015.1700	4.0152	9.351	0	0	0
2018/04/26	R035	07/02/2019			Bond Future	9.1526	101.7255	9.0642	102.4530	(0.966)	0.0000	0.0000	0
2018/04/26	R035	07/02/2019	8.96	Call	Bond Future	3,593.6400	3.5936	3,932.5100	3.9325	9.430	0	0	0
2018/04/26	R035	07/02/2019	8.96	Put	Bond Future	5,189.2900	5.1893	4,800.6900	4.8007	(7.489)	0	0	0
2018/04/26	R035	07/02/2019	8.98	Put	Bond Future	5,100.0100	5.1000	4,715.9000	4.7159	(7.532)	0	0	0
2018/04/26	R035	07/02/2019	8.97	Call	Bond Future	3,632.6200	3.6326	3,973.7400	3.9737	9.390	0	0	0
2018/04/26	R035	07/02/2019	8.97	Put	Bond Future	5,144.4900	5.1445	4,758.1400	4.7581	(7.510)	0	0	0
2018/04/26	R186	03/05/2018	8.92	Call	Bond Future	4,071.6800	4.0717	4,572.7400	4.5727	12.306	0	0	0
2018/04/26	R186	03/05/2018	8.91	Put	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2018/04/26	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R186	03/05/2018	8.69	Call	Bond Future	2,617.8900	2.6179	3,114.0100	3.1140	18.951	0	0	0
2018/04/26	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/26	R186	03/05/2018	8.40	Put	Bond Future	177.9700	0.1780	65.0400	0.0650	(63.455)	0	0	3,500
2018/04/26	R186	03/05/2018	8.00	Put	Bond Future	1,938.9800	1.9390	1,457.6900	1.4577	(24.822)	0	0	0
2018/04/26	R186	03/05/2018	8.45	Put	Bond Future	109.9700	0.1100	35.0400	0.0350	(68.137)	0	0	0
2018/04/26	R186	03/05/2018	8.50	Call	Bond Future	1,451.7300	1.4517	1,905.8400	1.9058	31.281	0	0	0
2018/04/26	R186	03/05/2018	8.25	Call	Bond Future	327.5300	0.3275	550.8100	0.5508	68.171	0	0	0
2018/04/26	R186	03/05/2018	7.85	Call	Bond Future	0.7700	0.0008	2.0400	0.0020	164.935	0	0	500
2018/04/26	R186	03/05/2018	8.35	Put	Bond Future	275.5800	0.2756	114.4900	0.1145	(58.455)	0	0	500
2018/04/26	R186	03/05/2018			Bond Future	8.2882	117.3966	8.2125	117.8978	(0.913)	0.0000	0.0000	61,890
2018/04/26	R186	03/05/2018	8.93	Call	Bond Future	4,134.5400	4.1345	4,635.6300	4.6356	12.120	0	0	0
2018/04/26	R186	03/05/2018	8.93	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2018/04/26	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R186	03/05/2018	9.30	Call	Bond Future	6,427.9100	6.4279	6,929.1200	6.9291	7.797	0	0	0
2018/04/26	R186	03/05/2018	10.14	Call	Bond Future	11,402.8100	11.4028	11,904.0200	11.9040	4.395	0	0	0
2018/04/26	R186	03/05/2018	7.85	Put	Bond Future	2,942.5200	2.9425	2,442.5800	2.4426	(16.990)	0	0	0
2018/04/26	R186	03/05/2018	8.92	Put	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2018/04/26	R186	03/05/2018	8.91	Call	Bond Future	4,008.7800	4.0088	4,509.8100	4.5098	12.498	0	0	0
2018/04/26	R186	03/05/2018	8.69	Put	Bond Future	5.9800	0.0060	0.8900	0.0009	(85.117)	0	0	0
2018/04/26	R186	03/05/2018	9.72	Call	Bond Future	8,954.7200	8.9547	9,455.9300	9.4559	5.597	0	0	0
2018/04/26	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R186	03/05/2018	8.40	Call	Bond Future	912.6900	0.9127	1,300.9700	1.3010	42.542	0	0	0
2018/04/26	R186	03/05/2018	8.00	Call	Bond Future	15.3000	0.0153	35.2200	0.0352	130.196	0	0	0
2018/04/26	R186	03/05/2018	8.45	Call	Bond Future	1,171.3100	1.1713	1,597.5900	1.5976	36.393	0	0	0
2018/04/26	R186	03/05/2018	8.70	Put	Bond Future	5.1900	0.0052	0.7500	0.0008	(85.549)	0	0	0
2018/04/26	R186	03/05/2018	8.50	Put	Bond Future	65.0100	0.0650	17.9100	0.0179	(72.450)	0	0	3,500
2018/04/26	R186	03/05/2018	8.25	Put	Bond Future	580.1900	0.5802	302.2600	0.3023	(47.903)	0	0	3,500
2018/04/26	R186	03/05/2018	8.35	Call	Bond Future	682.4300	0.6824	1,022.5500	1.0225	49.840	0	0	0
2018/04/26	R186	03/05/2018	9.75	Call	Bond Future	9,132.1600	9.1322	9,633.3700	9.6334	5.488	0	0	0
2018/04/26	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/26	R186	03/05/2018	9.19	Call	Bond Future	5,752.7700	5.7528	6,253.9800	6.2540	8.712	0	0	0
2018/04/26	R186	03/05/2018	8.85	Call	Bond Future	3,630.5100	3.6305	4,131.2400	4.1312	13.792	0	0	0
2018/04/26	R186	03/05/2018	8.85	Put	Bond Future	0.5200	0.0005	0.0400	0.0000	(92.308)	0	0	4,745
2018/04/26	R186	03/05/2018	8.70	Call	Bond Future	2,681.0900	2.6811	3,177.8600	3.1779	18.529	0	0	0
2018/04/26	R186	02/08/2018	8.48	Put	Bond Future	1,275.6100	1.2756	1,072.1700	1.0722	(15.948)	0	0	0
2018/04/26	R186	02/08/2018	8.25	Call	Bond Future	1,407.8400	1.4078	1,644.5900	1.6446	16.817	0	0	3,020
2018/04/26	R186	02/08/2018			Bond Future	8.3328	114.2051	8.2538	114.7153	(0.949)	0.0000	0.0000	119,537

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
2018/04/26	R186	02/08/2018	8.47	Call	Bond Future	2,178.4000	2.1784	2,482.2800	2.4823	13.950	0	0	0
2018/04/26	R186	02/08/2018	8.47	Put	Bond Future	1,300.2300	1.3002	1,093.9100	1.0939	(15.868)	0	0	0
2018/04/26	R186	02/08/2018	8.48	Call	Bond Future	2,217.4400	2.2174	2,524.2000	2.5242	13.834	0	0	0
2018/04/26	R186	02/08/2018	8.25	Put	Bond Future	1,942.3800	1.9424	1,668.9300	1.6689	(14.078)	0	0	0
2018/04/26	R186	02/08/2018	7.50	Put	Bond Future	5,658.9300	5.6589	5,190.4000	5.1904	(8.279)	0	0	0
2018/04/26	R186	02/08/2018	8.46	Call	Bond Future	2,139.6900	2.1397	2,440.6700	2.4407	14.067	0	0	0
2018/04/26	R186	02/08/2018	8.46	Put	Bond Future	1,325.2300	1.3252	1,116.0100	1.1160	(15.787)	0	0	0
2018/04/26	R186	02/08/2018	7.50	Call	Bond Future	129.8400	0.1298	171.5100	0.1715	32.093	0	0	3,020
2018/04/26	R186	01/11/2018	7.96	Put	Bond Future	3,874.2000	3.8742	3,531.4100	3.5314	(8.848)	0	0	0
2018/04/26	R186	01/11/2018	8.54	Put	Bond Future	1,953.7400	1.9537	1,736.7600	1.7368	(11.106)	0	0	0
2018/04/26	R186	01/11/2018	9.14	Call	Bond Future	5,548.1200	5.5481	5,950.5300	5.9505	7.253	0	0	0
2018/04/26	R186	01/11/2018			Bond Future	8.3753	116.2803	8.2928	116.7989	(0.985)	0.0000	0.0000	0
2018/04/26	R186	01/11/2018	8.46	Put	Bond Future	2,158.9400	2.1589	1,925.5400	1.9255	(10.811)	0	0	0
2018/04/26	R186	01/11/2018	8.46	Call	Bond Future	2,688.2600	2.6883	2,973.4600	2.9735	10.609	0	0	5,000
2018/04/26	R186	01/11/2018	8.53	Call	Bond Future	2,943.0400	2.9430	3,242.6400	3.2426	10.180	0	0	0
2018/04/26	R186	01/11/2018	8.53	Put	Bond Future	1,978.7100	1.9787	1,759.7100	1.7597	(11.068)	0	0	0
2018/04/26	R186	01/11/2018	7.96	Call	Bond Future	1,231.0100	1.2310	1,406.8200	1.4068	14.282	0	0	5,000
2018/04/26	R186	01/11/2018	8.54	Call	Bond Future	2,980.0300	2.9800	3,281.6500	3.2817	10.121	0	0	0
2018/04/26	R186	01/11/2018	9.14	Put	Bond Future	885.1200	0.8851	768.9300	0.7689	(13.127)	0	0	5,000
2018/04/26	R186	01/11/2018	8.52	Call	Bond Future	2,905.9400	2.9059	3,203.5100	3.2035	10.240	0	0	0
2018/04/26	R186	01/11/2018	8.52	Put	Bond Future	2,003.6200	2.0036	1,782.5900	1.7826	(11.032)	0	0	0
2018/04/26	R186	07/02/2019	8.20	Call	Bond Future	2,366.7600	2.3668	2,601.3100	2.6013	9.910	0	0	0
2018/04/26	R186	07/02/2019	8.21	Put	Bond Future	3,694.0500	3.6940	3,403.5200	3.4035	(7.865)	0	0	0
2018/04/26	R186	07/02/2019			Bond Future	8.4217	113.2744	8.3355	113.8012	(1.024)	0.0000	0.0000	0
2018/04/26	R186	07/02/2019	8.20	Put	Bond Future	3,727.7200	3.7277	3,435.4600	3.4355	(7.840)	0	0	0
2018/04/26	R186	07/02/2019	8.21	Call	Bond Future	2,394.9200	2.3949	2,631.2000	2.6312	9.866	0	0	0
2018/04/26	R186	07/02/2019	8.22	Call	Bond Future	2,423.6700	2.4237	2,661.6800	2.6617	9.820	0	0	0
2018/04/26	R186	07/02/2019	8.22	Put	Bond Future	3,661.0100	3.6610	3,372.2100	3.3722	(7.889)	0	0	0
2018/04/26	R197	03/05/2018	304.46	Call	Bond Future	720.9800	0.7210	754.8000	0.7548	4.691	0	0	0
2018/04/26	R197	03/05/2018			Bond Future	305.1810	305.1810	305.2148	305.2148	0.011	0.0000	0.0000	1,400
2018/04/26	R197	03/05/2018	304.44	Call	Bond Future	740.9800	0.7410	774.8000	0.7748	4.564	0	0	0
2018/04/26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R197	03/05/2018	304.45	Call	Bond Future	730.9800	0.7310	764.8000	0.7648	4.627	0	0	0
2018/04/26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R197	02/08/2018			Bond Future	303.5896	303.5896	303.6235	303.6235	0.011	0.0000	0.0000	2,350
2018/04/26	R197	01/11/2018			Bond Future	309.1629	309.1629	309.1962	309.1962	0.011	0.0000	0.0000	0
2018/04/26	R197	07/02/2019			Bond Future	308.0317	308.0317	308.0594	308.0594	0.009	0.0000	0.0000	0
2018/04/26	R202	03/05/2018	247.48	Put	Bond Future	7,125.9800	7.1260	7,096.4600	7.0965	(0.414)	0	0	0
2018/04/26	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R202	03/05/2018			Bond Future	240.3540	240.3540	240.3835	240.3835	0.012	0.0000	0.0000	18,877
2018/04/26	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R202	03/05/2018	247.47	Put	Bond Future	7,115.9800	7.1160	7,086.4600	7.0865	(0.415)	0	0	0
2018/04/26	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R202	03/05/2018	247.49	Put	Bond Future	7,135.9800	7.1360	7,106.4600	7.1065	(0.414)	0	0	0
2018/04/26	R202	02/08/2018			Bond Future	240.9377	240.9377	240.9677	240.9677	0.012	0.0000	0.0000	9,704

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
2018/04/26	R202	01/11/2018			Bond Future	245.3609		245.3609					0
2018/04/26	R202	07/02/2019			Bond Future	246.3948		246.3948					0
2018/04/26	R204	03/05/2018	7.10	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R204	03/05/2018			Bond Future	6.8008	103.7378	6.7564	103.7647	(0.653)	0.0000	0.0000	11,973
2018/04/26	R204	03/05/2018	7.09	Call	Bond Future	174.3300	0.1743	201.1400	0.2011	15.379	0	0	0
2018/04/26	R204	03/05/2018	7.09	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R204	03/05/2018	7.10	Call	Bond Future	180.3400	0.1803	207.1600	0.2072	14.872	0	0	0
2018/04/26	R204	03/05/2018	7.08	Call	Bond Future	168.3200	0.1683	195.1200	0.1951	15.922	0	0	0
2018/04/26	R204	03/05/2018	7.08	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R204	02/08/2018			Bond Future	6.4405	101.5627	6.3667	101.5900	(1.147)	0.0000	0.0000	7,876
2018/04/26	R204	02/08/2018	8.98	Call	Bond Future	929.8900	0.9299	957.1800	0.9572	2.935	0	0	0
2018/04/26	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R204	02/08/2018	8.99	Call	Bond Future	933.5200	0.9335	960.8100	0.9608	2.923	0	0	0
2018/04/26	R204	02/08/2018	8.97	Call	Bond Future	926.2700	0.9263	953.5600	0.9536	2.946	0	0	0
2018/04/26	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R207	03/05/2018	7.57	Call	Bond Future	607.2800	0.6073	718.1100	0.7181	18.250	0	0	0
2018/04/26	R207	03/05/2018	7.56	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R207	03/05/2018			Bond Future	7.1808	102.3563	7.1101	102.4672	(0.985)	0.0000	0.0000	18,089
2018/04/26	R207	03/05/2018	7.58	Call	Bond Future	622.8200	0.6228	733.6500	0.7336	17.795	0	0	0
2018/04/26	R207	03/05/2018	7.58	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R207	03/05/2018	7.57	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R207	03/05/2018	7.56	Call	Bond Future	591.7500	0.5917	702.5700	0.7026	18.728	0	0	0
2018/04/26	R207	02/08/2018	6.86	Put	Bond Future	474.3500	0.4744	386.9400	0.3869	(18.427)	0	0	0
2018/04/26	R207	02/08/2018	6.85	Call	Bond Future	51.5400	0.0515	75.9800	0.0760	47.419	0	0	0
2018/04/26	R207	02/08/2018			Bond Future	7.1712	100.5520	7.0874	100.6649	(1.169)	0.0000	0.0000	7,315
2018/04/26	R207	02/08/2018	6.86	Call	Bond Future	54.5900	0.0546	80.0200	0.0800	46.584	0	0	0
2018/04/26	R207	02/08/2018	6.85	Put	Bond Future	484.8300	0.4848	396.4300	0.3964	(18.233)	0	0	0
2018/04/26	R207	02/08/2018	6.87	Call	Bond Future	57.7600	0.0578	84.2000	0.0842	45.776	0	0	0
2018/04/26	R207	02/08/2018	6.87	Put	Bond Future	464.0000	0.4640	377.6000	0.3776	(18.621)	0	0	0
2018/04/26	R207	01/11/2018	6.76	Put	Bond Future	510.8400	0.5108	430.1700	0.4302	(15.792)	0	0	0
2018/04/26	R207	01/11/2018			Bond Future	7.1180	102.3791	7.0167	102.4932	(1.424)	0.0000	0.0000	0
2018/04/26	R207	01/11/2018	6.75	Call	Bond Future	103.2600	0.1033	136.0400	0.1360	31.745	0	0	0
2018/04/26	R207	01/11/2018	6.75	Put	Bond Future	518.6800	0.5187	437.3000	0.4373	(15.690)	0	0	0
2018/04/26	R207	01/11/2018	6.76	Call	Bond Future	106.7400	0.1067	140.2300	0.1402	31.375	0	0	0
2018/04/26	R207	01/11/2018	6.74	Call	Bond Future	99.8700	0.0999	131.9200	0.1319	32.092	0	0	0
2018/04/26	R207	01/11/2018	6.74	Put	Bond Future	526.6100	0.5266	444.5000	0.4445	(15.592)	0	0	0
2018/04/26	R207	07/02/2019	6.52	Call	Bond Future	111.4200	0.1114	144.6000	0.1446	29.779	0	0	0
2018/04/26	R207	07/02/2019	6.51	Put	Bond Future	555.3400	0.5553	473.4100	0.4734	(14.753)	0	0	0
2018/04/26	R207	07/02/2019			Bond Future	7.0150	100.7591	6.8851	100.8737	(1.852)	0.0000	0.0000	0
2018/04/26	R207	07/02/2019	6.53	Call	Bond Future	114.3600	0.1144	148.0900	0.1481	29.495	0	0	0
2018/04/26	R207	07/02/2019	6.53	Put	Bond Future	543.1500	0.5431	462.3000	0.4623	(14.885)	0	0	0
2018/04/26	R207	07/02/2019	6.52	Put	Bond Future	549.0800	0.5491	467.6800	0.4677	(14.825)	0	0	0
2018/04/26	R207	07/02/2019	6.51	Call	Bond Future	108.8100	0.1088	141.4600	0.1415	30.006	0	0	0
2018/04/26	R208	03/05/2018	7.77	Call	Bond Future	956.6200	0.9566	1,148.4700	1.1485	20.055	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
2018/04/26	R208	03/05/2018			Bond Future	7.3913	99.0460	7.3157	99.2382	(1.022)	0.0000	0.0000	24,727
2018/04/26	R208	03/05/2018	7.77	Put	Bond Future	0.3500	0.0004	0.0200	0.0000	(94.286)	0	0	0
2018/04/26	R208	03/05/2018	7.78	Call	Bond Future	981.6400	0.9816	1,173.5600	1.1736	19.551	0	0	0
2018/04/26	R208	03/05/2018	7.79	Put	Bond Future	0.2200	0.0002	0.0100	0.0000	(95.455)	0	0	0
2018/04/26	R208	03/05/2018	7.78	Put	Bond Future	0.2800	0.0003	0.0200	0.0000	(92.857)	0	0	0
2018/04/26	R208	03/05/2018	7.79	Call	Bond Future	1,006.6600	1.0067	1,198.6300	1.1986	19.070	0	0	0
2018/04/26	R208	02/08/2018	7.14	Call	Bond Future	168.6200	0.1686	226.6800	0.2267	34.432	0	0	0
2018/04/26	R208	02/08/2018	7.12	Call	Bond Future	154.7100	0.1547	209.4900	0.2095	35.408	0	0	0
2018/04/26	R208	02/08/2018			Bond Future	7.4023	100.8238	7.3189	101.0194	(1.126)	0.0000	0.0000	24,189
2018/04/26	R208	02/08/2018	7.12	Put	Bond Future	819.0800	0.8191	678.2200	0.6782	(17.197)	0	0	0
2018/04/26	R208	02/08/2018	7.14	Put	Bond Future	785.7400	0.7857	648.1600	0.6482	(17.510)	0	0	0
2018/04/26	R208	02/08/2018	7.13	Call	Bond Future	161.4800	0.1615	217.8800	0.2179	34.927	0	0	0
2018/04/26	R208	02/08/2018	7.13	Put	Bond Future	802.2200	0.8022	662.9800	0.6630	(17.357)	0	0	0
2018/04/26	R208	01/11/2018	7.11	Put	Bond Future	937.0000	0.9370	807.1600	0.8072	(13.857)	0	0	0
2018/04/26	R208	01/11/2018			Bond Future	7.4073	99.2558	7.3148	99.4543	(1.249)	0.0000	0.0000	0
2018/04/26	R208	01/11/2018	7.11	Call	Bond Future	297.3700	0.2974	366.0200	0.3660	23.086	0	0	0
2018/04/26	R208	01/11/2018	7.12	Call	Bond Future	305.4200	0.3054	375.2500	0.3752	22.864	0	0	0
2018/04/26	R208	01/11/2018	7.10	Put	Bond Future	950.6900	0.9507	819.6700	0.8197	(13.782)	0	0	0
2018/04/26	R208	01/11/2018	7.12	Put	Bond Future	923.4500	0.9234	794.7900	0.7948	(13.933)	0	0	0
2018/04/26	R208	01/11/2018	7.10	Call	Bond Future	289.4500	0.2895	356.9200	0.3569	23.310	0	0	0
2018/04/26	R208	07/02/2019	7.07	Call	Bond Future	388.4900	0.3885	462.3300	0.4623	19.007	0	0	0
2018/04/26	R208	07/02/2019	7.08	Put	Bond Future	1,027.4400	1.0274	901.6200	0.9016	(12.246)	0	0	0
2018/04/26	R208	07/02/2019	7.06	Put	Bond Future	1,050.5000	1.0505	922.8300	0.9228	(12.153)	0	0	0
2018/04/26	R208	07/02/2019			Bond Future	7.4068	101.2195	7.3026	101.4201	(1.407)	0.0000	0.0000	0
2018/04/26	R208	07/02/2019	7.07	Put	Bond Future	1,038.7500	1.0388	912.0000	0.9120	(12.202)	0	0	0
2018/04/26	R208	07/02/2019	7.08	Call	Bond Future	396.5600	0.3966	471.3300	0.4713	18.855	0	0	0
2018/04/26	R208	07/02/2019	7.06	Call	Bond Future	380.8500	0.3809	453.7700	0.4538	19.147	0	0	0
2018/04/26	R209	03/05/2018	9.85	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R209	03/05/2018	10.00	Call	Bond Future	6,525.4700	6.5255	7,107.2800	7.1073	8.916	0	0	0
2018/04/26	R209	03/05/2018	10.73	Call	Bond Future	10,887.3900	10.8874	11,469.2000	11.4692	5.344	0	0	0
2018/04/26	R209	03/05/2018	9.75	Call	Bond Future	4,929.5200	4.9295	5,511.2200	5.5112	11.800	0	0	435
2018/04/26	R209	03/05/2018	9.77	Call	Bond Future	5,059.1900	5.0592	5,640.9200	5.6409	11.498	0	0	0
2018/04/26	R209	03/05/2018	9.30	Call	Bond Future	1,963.6500	1.9637	2,508.7200	2.5087	27.758	0	0	0
2018/04/26	R209	03/05/2018			Bond Future	9.0281	76.2025	8.9475	76.7843	(0.893)	0.0000	0.0000	56,631
2018/04/26	R209	03/05/2018	9.85	Call	Bond Future	5,574.4000	5.5744	6,156.1900	6.1562	10.437	0	0	0
2018/04/26	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/26	R209	03/05/2018	10.22	Call	Bond Future	7,885.6900	7.8857	8,467.5000	8.4675	7.378	0	0	0
2018/04/26	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/26	R209	03/05/2018	9.75	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2018/04/26	R209	03/05/2018	9.86	Call	Bond Future	5,638.4100	5.6384	6,220.2000	6.2202	10.318	0	0	0
2018/04/26	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/26	R209	03/05/2018	9.47	Put	Bond Future	6.6400	0.0066	1.0000	0.0010	(84.940)	0	0	250
2018/04/26	R209	03/05/2018	9.77	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	250
2018/04/26	R209	03/05/2018	9.30	Put	Bond Future	48.9400	0.0489	12.2000	0.0122	(75.072)	0	0	0
2018/04/26	R209	03/05/2018	8.95	Put	Bond Future	845.3000	0.8453	474.7700	0.4748	(43.834)	0	0	0
2018/04/26	R209	03/05/2018	9.86	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R209	03/05/2018	9.84	Call	Bond Future	5,510.3100	5.5103	6,092.0900	6.0921	10.558	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
2018/04/26	R209	03/05/2018	9.84	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R209	03/05/2018	9.19	Put	Bond Future	144.8000	0.1448	48.3600	0.0484	(66.602)	0	0	0
2018/04/26	R209	03/05/2018	9.19	Call	Bond Future	1,293.6400	1.2936	1,779.0100	1.7790	37.520	0	0	250
2018/04/26	R209	03/05/2018	9.47	Call	Bond Future	3,082.2600	3.0823	3,658.4300	3.6584	18.693	0	0	0
2018/04/26	R209	03/05/2018	8.95	Call	Bond Future	281.9900	0.2820	493.2700	0.4933	74.925	0	0	0
2018/04/26	R209	02/08/2018	9.66	Call	Bond Future	4,708.6400	4.7086	5,174.0100	5.1740	9.883	0	0	435
2018/04/26	R209	02/08/2018	8.49	Call	Bond Future	483.6800	0.4837	601.1200	0.6011	24.281	0	0	500
2018/04/26	R209	02/08/2018	8.46	Put	Bond Future	4,988.1600	4.9882	4,505.2100	4.5052	(9.682)	0	0	0
2018/04/26	R209	02/08/2018	8.96	Put	Bond Future	2,427.6600	2.4277	2,104.6700	2.1047	(13.305)	0	0	0
2018/04/26	R209	02/08/2018	10.38	Call	Bond Future	8,638.1700	8.6382	9,198.5400	9.1985	6.487	0	0	0
2018/04/26	R209	02/08/2018	9.21	Call	Bond Future	2,560.4600	2.5605	2,911.4400	2.9114	13.708	0	0	0
2018/04/26	R209	02/08/2018	10.39	Put	Bond Future	133.1000	0.1331	102.0100	0.1020	(23.358)	0	0	0
2018/04/26	R209	02/08/2018			Bond Future	9.0735	77.5702	8.9906	78.1624	(0.913)	0.0000	0.0000	79,612
2018/04/26	R209	02/08/2018	9.43	Call	Bond Future	3,553.7400	3.5537	3,966.8600	3.9669	11.625	0	0	0
2018/04/26	R209	02/08/2018	9.43	Put	Bond Future	1,082.0400	1.0820	902.9500	0.9030	(16.551)	0	0	5,000
2018/04/26	R209	02/08/2018	10.84	Call	Bond Future	11,190.5300	11.1905	11,773.1400	11.7731	5.206	0	0	0
2018/04/26	R209	02/08/2018	10.84	Put	Bond Future	35.0300	0.0350	25.4300	0.0254	(27.405)	0	0	435
2018/04/26	R209	02/08/2018	10.21	Call	Bond Future	7,693.8600	7.6939	8,239.1700	8.2392	7.088	0	0	0
2018/04/26	R209	02/08/2018	10.21	Put	Bond Future	215.4500	0.2155	168.5500	0.1686	(21.768)	0	0	435
2018/04/26	R209	02/08/2018	8.49	Put	Bond Future	4,801.2600	4.8013	4,326.4900	4.3265	(9.888)	0	0	0
2018/04/26	R209	02/08/2018	8.96	Call	Bond Future	1,614.8600	1.6149	1,884.0800	1.8841	16.671	0	0	5,000
2018/04/26	R209	02/08/2018	9.21	Put	Bond Future	1,599.8000	1.5998	1,358.5700	1.3586	(15.079)	0	0	500
2018/04/26	R209	02/08/2018	8.83	Call	Bond Future	1,216.9500	1.2169	1,441.7400	1.4417	18.472	0	0	0
2018/04/26	R209	02/08/2018	8.83	Put	Bond Future	2,976.4100	2.9764	2,608.9900	2.6090	(12.344)	0	0	500
2018/04/26	R209	02/08/2018	9.66	Put	Bond Future	705.0900	0.7051	578.2500	0.5783	(17.989)	0	0	0
2018/04/26	R209	02/08/2018	8.46	Call	Bond Future	439.0000	0.4390	548.2600	0.5483	24.888	0	0	5,000
2018/04/26	R209	02/08/2018	10.38	Put	Bond Future	136.8200	0.1368	104.9800	0.1050	(23.271)	0	0	0
2018/04/26	R209	02/08/2018	10.39	Call	Bond Future	8,693.9000	8.6939	9,255.0200	9.2550	6.454	0	0	0
2018/04/26	R209	02/08/2018	10.40	Call	Bond Future	8,749.6400	8.7496	9,311.4900	9.3115	6.421	0	0	0
2018/04/26	R209	02/08/2018	10.40	Put	Bond Future	129.4700	0.1295	99.1100	0.0991	(23.449)	0	0	0
2018/04/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R209	01/11/2018	9.34	Put	Bond Future	2,230.6700	2.2307	1,992.5200	1.9925	(10.676)	0	0	0
2018/04/26	R209	01/11/2018	1,016.00	Call	Bond Future	74,943.7800	74.9438	75,546.2100	75.5462	0.804	0	0	0
2018/04/26	R209	01/11/2018	9.97	Call	Bond Future	6,693.7400	6.6937	7,166.7900	7.1668	7.067	0	0	0
2018/04/26	R209	01/11/2018			Bond Future	9.1188	75.8316	9.0337	76.4341	(0.934)	0.0000	0.0000	0
2018/04/26	R209	01/11/2018	1,016.01	Call	Bond Future	74,943.7800	74.9438	75,546.2100	75.5462	0.804	0	0	0
2018/04/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R209	01/11/2018	1,015.99	Call	Bond Future	74,943.7700	74.9438	75,546.2000	75.5462	0.804	0	0	0
2018/04/26	R209	01/11/2018	9.34	Call	Bond Future	3,763.3200	3.7633	4,127.6000	4.1276	9.680	0	0	0
2018/04/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R209	01/11/2018	9.97	Put	Bond Future	1,038.9700	1.0390	909.5900	0.9096	(12.453)	0	0	0
2018/04/26	R209	01/11/2018	10.57	Call	Bond Future	9,682.9700	9.6830	10,224.2600	10.2243	5.590	0	0	0
2018/04/26	R209	01/11/2018	10.57	Put	Bond Future	412.9700	0.4130	351.8300	0.3518	(14.805)	0	0	0
2018/04/26	R209	01/11/2018	9.94	Call	Bond Future	6,544.4500	6.5445	7,013.4400	7.0134	7.166	0	0	0
2018/04/26	R209	01/11/2018	9.94	Put	Bond Future	1,078.1500	1.0781	944.7100	0.9447	(12.377)	0	0	0
2018/04/26	R209	07/02/2019	8.97	Put	Bond Future	4,439.4300	4.4394	4,112.4200	4.1124	(7.366)	0	0	0
2018/04/26	R209	07/02/2019			Bond Future	9.1678	77.3318	9.0803	77.9448	(0.955)	0.0000	0.0000	0
2018/04/26	R209	07/02/2019	8.96	Call	Bond Future	3,011.4000	3.0114	3,295.4900	3.2955	9.434	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
2018/04/26	R209	07/02/2019	8.96	Put	Bond Future	4,478.2400		4.4782	4,149.3400	4.1493	(7.344)	0	0	0
2018/04/26	R209	07/02/2019	8.97	Call	Bond Future	3,044.1100		3.0441	3,330.0900	3.3301	9.395	0	0	0
2018/04/26	R209	07/02/2019	8.95	Call	Bond Future	2,978.5900		2.9786	3,260.7800	3.2608	9.474	0	0	0
2018/04/26	R209	07/02/2019	8.95	Put	Bond Future	4,517.0500		4.5170	4,186.2500	4.1863	(7.323)	0	0	0
2018/04/26	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R210	03/05/2018	191.44	Put	Bond Future	4,121.6800		4.1217	3,692.4900	3.6925	(10.413)	0	0	0
2018/04/26	R210	03/05/2018			Bond Future	187.3183		187.3183	187.7475	187.7475	0.229	0.0000	0.0000	280
2018/04/26	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R210	03/05/2018	191.46	Put	Bond Future	4,141.6800		4.1417	3,712.4900	3.7125	(10.363)	0	0	0
2018/04/26	R210	03/05/2018	191.45	Put	Bond Future	4,131.6800		4.1317	3,702.4900	3.7025	(10.388)	0	0	0
2018/04/26	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R210	02/08/2018			Bond Future	190.7390		190.7390	191.1756	191.1756	0.229	0.0000	0.0000	2,159
2018/04/26	R210	01/11/2018			Bond Future	191.7401		191.7401	192.1840	192.1840	0.232	0.0000	0.0000	0
2018/04/26	R210	07/02/2019			Bond Future	195.6026		195.6026	196.0514	196.0514	0.229	0.0000	0.0000	0
2018/04/26	R212	03/05/2018	154.30	Call	Bond Future	496.9500		0.4970	458.9400	0.4589	(7.649)	0	0	0
2018/04/26	R212	03/05/2018			Bond Future	154.7969		154.7969	154.7589	154.7589	(0.025)	0.0000	0.0000	2,818
2018/04/26	R212	03/05/2018	154.28	Call	Bond Future	516.9500		0.5170	478.9400	0.4789	(7.353)	0	0	0
2018/04/26	R212	03/05/2018	154.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R212	03/05/2018	154.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R212	03/05/2018	154.29	Call	Bond Future	506.9500		0.5070	468.9400	0.4689	(7.498)	0	0	0
2018/04/26	R212	03/05/2018	154.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/26	R212	02/08/2018			Bond Future	155.5217		155.5217	155.4828	155.4828	(0.025)	0.0000	0.0000	3,975
2018/04/26	R212	01/11/2018			Bond Future	158.3767		158.3767	158.3365	158.3365	(0.025)	0.0000	0.0000	0
2018/04/26	R212	07/02/2019			Bond Future	159.4132		159.4132	159.3688	159.3688	(0.028)	0.0000	0.0000	0
2018/04/26	R213	03/05/2018	9.57	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R213	03/05/2018	9.56	Call	Bond Future	5,271.5800		5.2716	5,795.7600	5.7958	9.944	0	0	0
2018/04/26	R213	03/05/2018			Bond Future	8.7631		87.8804	8.6874	88.4046	(0.863)	0.0000	0.0000	8,475
2018/04/26	R213	03/05/2018	9.57	Call	Bond Future	5,334.9100		5.3349	5,859.0900	5.8591	9.825	0	0	0
2018/04/26	R213	03/05/2018	9.56	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R213	03/05/2018	9.58	Call	Bond Future	5,398.1500		5.3982	5,922.3400	5.9223	9.711	0	0	0
2018/04/26	R213	03/05/2018	9.58	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R213	02/08/2018	9.06	Call	Bond Future	2,902.1800		2.9022	3,248.8500	3.2488	11.945	0	0	0
2018/04/26	R213	02/08/2018	9.05	Put	Bond Future	1,232.1500		1.2322	1,042.5400	1.0425	(15.389)	0	0	0
2018/04/26	R213	02/08/2018			Bond Future	8.8080		89.4577	8.7299	89.9914	(0.887)	0.0000	0.0000	22,414
2018/04/26	R213	02/08/2018	9.07	Call	Bond Future	2,946.3700		2.9464	3,295.6400	3.2956	11.854	0	0	0
2018/04/26	R213	02/08/2018	9.07	Put	Bond Future	1,187.7500		1.1878	1,003.3600	1.0034	(15.524)	0	0	0
2018/04/26	R213	02/08/2018	9.06	Put	Bond Future	1,209.7800		1.2098	1,022.7900	1.0228	(15.457)	0	0	0
2018/04/26	R213	02/08/2018	9.05	Call	Bond Future	2,858.2600		2.8583	3,202.3100	3.2023	12.037	0	0	0
2018/04/26	R213	01/11/2018	8.65	Call	Bond Future	2,015.9700		2.0160	2,252.2500	2.2522	11.720	0	0	0
2018/04/26	R213	01/11/2018	8.64	Put	Bond Future	3,444.4700		3.4445	3,135.8500	3.1358	(8.960)	0	0	0
2018/04/26	R213	01/11/2018			Bond Future	8.8550		87.5364	8.7744	88.0790	(0.910)	0.0000	0.0000	0
2018/04/26	R213	01/11/2018	8.66	Call	Bond Future	2,046.1700		2.0462	2,284.6800	2.2847	11.656	0	0	0
2018/04/26	R213	01/11/2018	8.66	Put	Bond Future	3,367.5400		3.3675	3,063.3800	3.0634	(9.032)	0	0	0
2018/04/26	R213	01/11/2018	8.65	Put	Bond Future	3,405.8400		3.4058	3,099.4500	3.0994	(8.996)	0	0	0
2018/04/26	R213	01/11/2018	8.64	Call	Bond Future	1,986.0300		1.9860	2,220.0800	2.2201	11.785	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
2018/04/26	R213	07/02/2019	8.68	Call	Bond Future	2,715.0200	2.7150	2,963.7500	2.9638	9.161	0	0	0
2018/04/26	R213	07/02/2019			Bond Future	8.9072	89.2682	8.8240	89.8200	(0.935)	0.0000	0.0000	0
2018/04/26	R213	07/02/2019	8.68	Put	Bond Future	4,232.2500	4.2323	3,929.1000	3.9291	(7.163)	0	0	0
2018/04/26	R213	07/02/2019	8.69	Call	Bond Future	2,745.7100	2.7457	2,996.1800	2.9962	9.122	0	0	0
2018/04/26	R213	07/02/2019	8.70	Put	Bond Future	4,159.1600	4.1592	3,859.4800	3.8595	(7.205)	0	0	0
2018/04/26	R213	07/02/2019	8.69	Put	Bond Future	4,195.4200	4.1954	3,894.0100	3.8940	(7.184)	0	0	0
2018/04/26	R213	07/02/2019	8.70	Call	Bond Future	2,776.9000	2.7769	3,029.1000	3.0291	9.082	0	0	0
2018/04/26	R214	03/05/2018	9.99	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R214	03/05/2018			Bond Future	9.1380	76.0931	9.0474	76.7863	(0.992)	0.0000	0.0000	15,695
2018/04/26	R214	03/05/2018	9.98	Call	Bond Future	5,981.9100	5.9819	6,675.0300	6.6750	11.587	0	0	0
2018/04/26	R214	03/05/2018	9.98	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R214	03/05/2018	9.99	Call	Bond Future	6,048.2600	6.0483	6,741.3900	6.7414	11.460	0	0	0
2018/04/26	R214	03/05/2018	9.97	Call	Bond Future	5,915.4400	5.9154	6,608.5600	6.6086	11.717	0	0	0
2018/04/26	R214	03/05/2018	9.97	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R214	02/08/2018	8.96	Call	Bond Future	1,388.3900	1.3884	1,669.7300	1.6697	20.264	0	0	0
2018/04/26	R214	02/08/2018			Bond Future	9.1823	77.4589	9.0892	78.1645	(1.014)	0.0000	0.0000	24,410
2018/04/26	R214	02/08/2018	8.94	Call	Bond Future	1,327.4500	1.3275	1,600.7300	1.6007	20.587	0	0	0
2018/04/26	R214	02/08/2018	8.94	Put	Bond Future	3,186.2000	3.1862	2,753.9200	2.7539	(13.567)	0	0	0
2018/04/26	R214	02/08/2018	8.96	Put	Bond Future	3,090.9300	3.0909	2,666.7100	2.6667	(13.725)	0	0	0
2018/04/26	R214	02/08/2018	8.95	Call	Bond Future	1,357.7200	1.3577	1,635.0300	1.6350	20.425	0	0	0
2018/04/26	R214	02/08/2018	8.95	Put	Bond Future	3,138.3000	3.1383	2,710.0500	2.7100	(13.646)	0	0	0
2018/04/26	R214	01/11/2018	8.99	Put	Bond Future	4,057.9900	4.0580	3,651.7500	3.6518	(10.011)	0	0	0
2018/04/26	R214	01/11/2018	8.98	Call	Bond Future	2,216.7900	2.2168	2,525.5400	2.5255	13.928	0	0	0
2018/04/26	R214	01/11/2018			Bond Future	9.2279	75.5728	9.1324	76.2906	(1.035)	0.0000	0.0000	0
2018/04/26	R214	01/11/2018	8.99	Call	Bond Future	2,249.4700	2.2495	2,561.0800	2.5611	13.853	0	0	0
2018/04/26	R214	01/11/2018	8.98	Put	Bond Future	4,102.8200	4.1028	3,693.7200	3.6937	(9.971)	0	0	0
2018/04/26	R214	01/11/2018	9.00	Call	Bond Future	2,282.1900	2.2822	2,596.6700	2.5967	13.780	0	0	0
2018/04/26	R214	01/11/2018	9.00	Put	Bond Future	4,013.3100	4.0133	3,609.9400	3.6099	(10.051)	0	0	0
2018/04/26	R214	07/02/2019	9.05	Put	Bond Future	4,880.8200	4.8808	4,487.7300	4.4877	(8.054)	0	0	0
2018/04/26	R214	07/02/2019			Bond Future	9.2783	77.0680	9.1801	77.7986	(1.058)	0.0000	0.0000	0
2018/04/26	R214	07/02/2019	9.04	Call	Bond Future	3,130.3500	3.1304	3,465.6300	3.4656	10.711	0	0	0
2018/04/26	R214	07/02/2019	9.04	Put	Bond Future	4,923.1400	4.9231	4,527.7900	4.5278	(8.030)	0	0	0
2018/04/26	R214	07/02/2019	9.05	Call	Bond Future	3,164.6300	3.1646	3,502.1700	3.5022	10.666	0	0	0
2018/04/26	R214	07/02/2019	9.03	Call	Bond Future	3,095.9700	3.0960	3,429.0000	3.4290	10.757	0	0	0
2018/04/26	R214	07/02/2019	9.03	Put	Bond Future	4,965.4800	4.9655	4,567.8800	4.5679	(8.007)	0	0	0
2018/04/26	R248	03/05/2018	10.06	Call	Bond Future	8,130.5500	8.1305	9,025.1100	9.0251	11.002	0	0	0
2018/04/26	R248	03/05/2018	10.05	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R248	03/05/2018			Bond Future	9.1630	97.4222	9.0724	98.3168	(0.989)	0.0000	0.0000	21,951
2018/04/26	R248	03/05/2018	10.07	Call	Bond Future	8,214.3000	8.2143	9,108.8700	9.1089	10.890	0	0	0
2018/04/26	R248	03/05/2018	10.07	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R248	03/05/2018	10.06	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/04/26	R248	03/05/2018	10.05	Call	Bond Future	8,046.6500	8.0466	8,941.2100	8.9412	11.117	0	0	0
2018/04/26	R248	02/08/2018	8.98	Call	Bond Future	1,807.3600	1.8074	2,169.0000	2.1690	20.009	0	0	0
2018/04/26	R248	02/08/2018	8.97	Put	Bond Future	4,121.1100	4.1211	3,566.9600	3.5670	(13.447)	0	0	0
2018/04/26	R248	02/08/2018			Bond Future	9.2076	99.1707	9.1145	100.0814	(1.011)	0.0000	0.0000	98,454
2018/04/26	R248	02/08/2018	8.99	Call	Bond Future	1,847.3800	1.8474	2,214.1600	2.2142	19.854	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
2018/04/26	R248	02/08/2018	8.99	Put	Bond Future	3,998.7000	3.9987	3,454.8300	3.4548	(13.601)	0	0	0
2018/04/26	R248	02/08/2018	8.98	Put	Bond Future	4,059.5700	4.0596	3,510.5600	3.5106	(13.524)	0	0	0
2018/04/26	R248	02/08/2018	8.97	Call	Bond Future	1,767.8400	1.7678	2,124.3400	2.1243	20.166	0	0	0
2018/04/26	R248	01/11/2018	9.03	Call	Bond Future	3,056.3700	3.0564	3,465.7800	3.4658	13.395	0	0	0
2018/04/26	R248	01/11/2018			Bond Future	9.2535	96.5391	9.1579	97.4657	(1.033)	0.0000	0.0000	0
2018/04/26	R248	01/11/2018	9.01	Call	Bond Future	2,970.7400	2.9707	3,372.8900	3.3729	13.537	0	0	0
2018/04/26	R248	01/11/2018	9.01	Put	Bond Future	5,360.8800	5.3609	4,836.4900	4.8365	(9.782)	0	0	0
2018/04/26	R248	01/11/2018	9.03	Put	Bond Future	5,246.3000	5.2463	4,729.1700	4.7292	(9.857)	0	0	0
2018/04/26	R248	01/11/2018	9.02	Call	Bond Future	3,013.5300	3.0135	3,419.3200	3.4193	13.466	0	0	0
2018/04/26	R248	01/11/2018	9.02	Put	Bond Future	5,303.4800	5.3035	4,782.7300	4.7827	(9.819)	0	0	0
2018/04/26	R248	07/02/2019	9.06	Put	Bond Future	6,451.7600	6.4518	5,940.9600	5.9410	(7.917)	0	0	0
2018/04/26	R248	07/02/2019			Bond Future	9.3041	98.4490	9.2058	99.3921	(1.057)	0.0000	0.0000	0
2018/04/26	R248	07/02/2019	9.06	Call	Bond Future	4,081.0300	4.0810	4,513.3000	4.5133	10.592	0	0	0
2018/04/26	R248	07/02/2019	9.05	Put	Bond Future	6,506.7600	6.5068	5,993.0700	5.9931	(7.895)	0	0	0
2018/04/26	R248	07/02/2019	9.07	Call	Bond Future	4,125.5500	4.1256	4,560.7000	4.5607	10.548	0	0	0
2018/04/26	R248	07/02/2019	9.07	Put	Bond Future	6,397.1600	6.3972	5,889.2400	5.8892	(7.940)	0	0	0
2018/04/26	R248	07/02/2019	9.05	Call	Bond Future	4,036.7400	4.0367	4,466.1200	4.4661	10.637	0	0	0

Total

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