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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/04/2018 TO 06/04/2018

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
2018/04/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	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
2018/04/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	2025	03/05/2018	133.21	Call	Bond Future	2,526.5900	2.5266	2,528.6200	2.5286	0.080	0	0	0
2018/04/06	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	03/05/2018			Bond Future	135.7366	135.7366	135.7386	135.7386	0.001	0.0000	0.0000	1,033
2018/04/06	2025	03/05/2018	133.22	Call	Bond Future	2,516.5900	2.5166	2,518.6200	2.5186	0.081	0	0	0
2018/04/06	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	03/05/2018	133.20	Call	Bond Future	2,536.5900	2.5366	2,538.6200	2.5386	0.080	0	0	0
2018/04/06	2025	02/08/2018	136.65	Call	Bond Future	222.0400	0.2220	223.7000	0.2237	0.748	0	0	0
2018/04/06	2025	02/08/2018			Bond Future	136.8720	136.8720	136.8737	136.8737	0.001	0.0000	0.0000	0
2018/04/06	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	02/08/2018	136.66	Call	Bond Future	212.0400	0.2120	213.7000	0.2137	0.783	0	0	0
2018/04/06	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2025	02/08/2018	136.67	Call	Bond Future	202.0400	0.2020	203.7000	0.2037	0.822	0	0	0
2018/04/06	2029	03/05/2018			Bond Future	104.5334	104.5334	104.2279	104.2279	(0.292)	0.0000	0.0000	1,370
2018/04/06	2029	02/08/2018			Bond Future	106.4709	106.4709	106.1594	106.1594	(0.293)	0.0000	0.0000	0
2018/04/06	2030	03/05/2018	9.51	Call	Bond Future	7,371.9200	7.3719	7,301.8100	7.3018	(0.951)	0	0	0
2018/04/06	2030	03/05/2018			Bond Future	8.4312	98.9501	8.4409	98.8802	0.115	0.0000	0.0000	95,577
2018/04/06	2030	03/05/2018	9.49	Call	Bond Future	7,242.7900	7.2428	7,172.6500	7.1726	(0.968)	0	0	0
2018/04/06	2030	03/05/2018	9.49	Put	Bond Future	3.2300	0.0032	2.9300	0.0029	(9.288)	0	0	0
2018/04/06	2030	03/05/2018	9.51	Put	Bond Future	2.7900	0.0028	2.5200	0.0025	(9.677)	0	0	0
2018/04/06	2030	03/05/2018	9.50	Call	Bond Future	7,307.4000	7.3074	7,237.2800	7.2373	(0.960)	0	0	0
2018/04/06	2030	03/05/2018	9.50	Put	Bond Future	3.0200	0.0030	2.7400	0.0027	(9.272)	0	0	0
2018/04/06	2030	02/08/2018	9.46	Put	Bond Future	313.3100	0.3133	316.6900	0.3167	1.079	0	0	0
2018/04/06	2030	02/08/2018	8.51	Call	Bond Future	2,179.9700	2.1800	2,132.9400	2.1329	(2.157)	0	0	7,850
2018/04/06	2030	02/08/2018	8.91	Call	Bond Future	3,997.9100	3.9979	3,937.7200	3.9377	(1.506)	0	0	7,850
2018/04/06	2030	02/08/2018			Bond Future	8.4654	96.7735	8.4756	96.7011	0.121	0.0000	0.0000	127
2018/04/06	2030	02/08/2018	9.46	Call	Bond Future	7,030.8400	7.0308	6,961.8100	6.9618	(0.982)	0	0	0
2018/04/06	2030	02/08/2018	8.51	Put	Bond Future	1,864.5900	1.8646	1,889.9700	1.8900	1.361	0	0	0
2018/04/06	2030	02/08/2018	9.47	Call	Bond Future	7,088.8700	7.0889	7,019.7400	7.0197	(0.975)	0	0	0
2018/04/06	2030	02/08/2018	9.45	Put	Bond Future	319.7000	0.3197	323.1600	0.3232	1.082	0	0	0
2018/04/06	2030	02/08/2018	8.91	Put	Bond Future	914.2800	0.9143	926.5000	0.9265	1.337	0	0	0
2018/04/06	2030	02/08/2018	9.50	Call	Bond Future	7,263.2700	7.2633	7,193.9000	7.1939	(0.955)	0	0	0
2018/04/06	2030	02/08/2018	9.47	Put	Bond Future	307.0500	0.3070	310.3300	0.3103	1.068	0	0	0
2018/04/06	2030	02/08/2018	9.45	Call	Bond Future	6,972.8900	6.9729	6,903.9400	6.9039	(0.989)	0	0	0
2018/04/06	2030	02/08/2018	9.50	Put	Bond Future	288.9600	0.2890	292.0000	0.2920	1.052	0	0	7,850
2018/04/06	2032	03/05/2018	9.71	Put	Bond Future	2.9200	0.0029	2.6400	0.0026	(9.589)	0	0	0
2018/04/06	2032	03/05/2018	9.70	Call	Bond Future	8,052.6300	8.0526	7,976.2800	7.9763	(0.948)	0	0	0
2018/04/06	2032	03/05/2018			Bond Future	8.6109	97.9498	8.6206	97.8738	0.113	0.0000	0.0000	60,208

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2018/04/06	2032	03/05/2018	9.71	Call	Bond Future	8,121.8900	8.1219	8,045.5600	8.0456	(0.940)	0	0	0
2018/04/06	2032	03/05/2018	9.70	Put	Bond Future	3.1200	0.0031	2.8200	0.0028	(9.615)	0	0	0
2018/04/06	2032	03/05/2018	9.72	Call	Bond Future	8,191.1000	8.1911	8,114.7800	8.1148	(0.932)	0	0	0
2018/04/06	2032	03/05/2018	9.72	Put	Bond Future	2.7400	0.0027	2.4700	0.0025	(9.854)	0	0	0
2018/04/06	2032	02/08/2018	9.67	Call	Bond Future	7,858.3100	7.8583	7,783.0100	7.7830	(0.958)	0	0	0
2018/04/06	2032	02/08/2018	9.66	Put	Bond Future	354.5400	0.3545	358.1100	0.3581	1.007	0	0	0
2018/04/06	2032	02/08/2018			Bond Future	8.6449	99.7606	8.6551	99.6818	0.118	0.0000	0.0000	2
2018/04/06	2032	02/08/2018	9.68	Call	Bond Future	7,920.7600	7.9208	7,845.3700	7.8454	(0.952)	0	0	0
2018/04/06	2032	02/08/2018	9.68	Put	Bond Future	340.9900	0.3410	344.3800	0.3444	0.994	0	0	0
2018/04/06	2032	02/08/2018	9.67	Put	Bond Future	347.7000	0.3477	351.1800	0.3512	1.001	0	0	0
2018/04/06	2032	02/08/2018	9.66	Call	Bond Future	7,795.9100	7.7959	7,720.7000	7.7207	(0.965)	0	0	0
2018/04/06	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2033	03/05/2018			Bond Future	109.0822	109.0822	109.0846	109.0846	0.002	0.0000	0.0000	6,055
2018/04/06	2033	03/05/2018	107.70	Call	Bond Future	1,382.2200	1.3822	1,384.5800	1.3846	0.171	0	0	0
2018/04/06	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2033	03/05/2018	107.71	Call	Bond Future	1,372.2200	1.3722	1,374.5800	1.3746	0.172	0	0	0
2018/04/06	2033	03/05/2018	107.69	Call	Bond Future	1,392.2200	1.3922	1,394.5800	1.3946	0.170	0	0	0
2018/04/06	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2033	02/08/2018	109.94	Call	Bond Future	1,163.9600	1.1640	1,166.0400	1.1660	0.179	0	0	0
2018/04/06	2033	02/08/2018			Bond Future	111.1040	111.1040	111.1060	111.1060	0.002	0.0000	0.0000	1,515
2018/04/06	2033	02/08/2018	109.92	Call	Bond Future	1,183.9600	1.1840	1,186.0400	1.1860	0.176	0	0	0
2018/04/06	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2033	02/08/2018	109.93	Call	Bond Future	1,173.9600	1.1740	1,176.0400	1.1760	0.177	0	0	0
2018/04/06	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2037	03/05/2018	9.99	Call	Bond Future	9,234.6300	9.2346	9,104.8700	9.1049	(1.405)	0	0	0
2018/04/06	2037	03/05/2018	9.97	Put	Bond Future	5.1200	0.0051	4.8400	0.0048	(5.469)	0	0	0
2018/04/06	2037	03/05/2018			Bond Future	8.8627	98.9689	8.8773	98.8394	0.166	0.0000	0.0000	46,822
2018/04/06	2037	03/05/2018	9.99	Put	Bond Future	4.5600	0.0046	4.3000	0.0043	(5.702)	0	0	0
2018/04/06	2037	03/05/2018	9.97	Call	Bond Future	9,083.4600	9.0835	8,953.6800	8.9537	(1.429)	0	0	0
2018/04/06	2037	03/05/2018	9.98	Put	Bond Future	4.8400	0.0048	4.5600	0.0046	(5.785)	0	0	0
2018/04/06	2037	03/05/2018	9.98	Call	Bond Future	9,159.1000	9.1591	9,029.3200	9.0293	(1.417)	0	0	0
2018/04/06	2037	02/08/2018	9.96	Put	Bond Future	413.2000	0.4132	421.9000	0.4219	2.106	0	0	0
2018/04/06	2037	02/08/2018	9.95	Call	Bond Future	8,956.1600	8.9562	8,831.8800	8.8319	(1.388)	0	0	0
2018/04/06	2037	02/08/2018			Bond Future	8.9024	96.5423	8.9176	96.4092	0.171	0.0000	0.0000	731
2018/04/06	2037	02/08/2018	9.96	Call	Bond Future	9,024.3000	9.0243	8,899.8400	8.8998	(1.379)	0	0	0
2018/04/06	2037	02/08/2018	9.95	Put	Bond Future	420.8600	0.4209	429.7400	0.4297	2.110	0	0	0
2018/04/06	2037	02/08/2018	9.97	Call	Bond Future	9,092.5700	9.0926	8,967.9500	8.9679	(1.371)	0	0	0
2018/04/06	2037	02/08/2018	9.97	Put	Bond Future	405.7700	0.4058	414.3100	0.4143	2.105	0	0	0
2018/04/06	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2038	03/05/2018	132.27	Call	Bond Future	2,202.9100	2.2029	1,781.6500	1.7816	(19.123)	0	0	0
2018/04/06	2038	03/05/2018			Bond Future	134.4729	134.4729	134.0517	134.0517	(0.313)	0.0000	0.0000	8,991
2018/04/06	2038	03/05/2018	132.28	Call	Bond Future	2,192.9100	2.1929	1,771.6500	1.7716	(19.210)	0	0	0
2018/04/06	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2038	03/05/2018	132.29	Call	Bond Future	2,182.9100	2.1829	1,761.6500	1.7616	(19.298)	0	0	0

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2018/04/06	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2038	02/08/2018			Bond Future	135.4124	135.4124	134.9829	134.9829	(0.317)	0.0000	0.0000	0
2018/04/06	2038	02/08/2018	134.54	Call	Bond Future	872.3800	0.8724	442.9000	0.4429	(49.231)	0	0	0
2018/04/06	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2038	02/08/2018	134.55	Call	Bond Future	862.3800	0.8624	432.9000	0.4329	(49.802)	0	0	0
2018/04/06	2038	02/08/2018	134.53	Call	Bond Future	882.3800	0.8824	452.9000	0.4529	(48.673)	0	0	0
2018/04/06	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2040	03/05/2018	10.08	Put	Bond Future	4.5600	0.0046	4.2900	0.0043	(5.921)	0	0	0
2018/04/06	2040	03/05/2018			Bond Future	8.9226	103.1241	8.9373	102.9837	0.164	0.0000	0.0000	45,891
2018/04/06	2040	03/05/2018	10.07	Call	Bond Future	10,114.1700	10.1142	9,973.4500	9.9735	(1.391)	0	0	0
2018/04/06	2040	03/05/2018	10.07	Put	Bond Future	4.8300	0.0048	4.5500	0.0046	(5.797)	0	0	0
2018/04/06	2040	03/05/2018	8.50	Put	Bond Future	4,316.0400	4.3160	4,435.2800	4.4353	2.763	0	0	0
2018/04/06	2040	03/05/2018	8.50	Call	Bond Future	133.0900	0.1331	111.8900	0.1119	(15.929)	0	0	1,011
2018/04/06	2040	03/05/2018	10.08	Call	Bond Future	10,194.7300	10.1947	10,054.0200	10.0540	(1.380)	0	0	0
2018/04/06	2040	03/05/2018	10.06	Call	Bond Future	10,033.5200	10.0335	9,892.7800	9.8928	(1.403)	0	0	0
2018/04/06	2040	03/05/2018	10.06	Put	Bond Future	5.1200	0.0051	4.8200	0.0048	(5.859)	0	0	0
2018/04/06	2040	03/05/2018	10.00	Put	Bond Future	7.1900	0.0072	6.8300	0.0068	(5.007)	0	0	0
2018/04/06	2040	03/05/2018	10.00	Call	Bond Future	9,547.4400	9.5474	9,406.6400	9.4066	(1.475)	0	0	1,500
2018/04/06	2040	03/05/2018	9.00	Put	Bond Future	988.8700	0.9889	1,023.5600	1.0236	3.508	0	0	0
2018/04/06	2040	03/05/2018	9.00	Call	Bond Future	1,726.0200	1.7260	1,620.2700	1.6203	(6.127)	0	0	1,239
2018/04/06	2040	02/08/2018	10.04	Call	Bond Future	9,898.1700	9.8982	9,763.0500	9.7630	(1.365)	0	0	0
2018/04/06	2040	02/08/2018	10.03	Put	Bond Future	453.9100	0.4539	463.3200	0.4633	2.073	0	0	0
2018/04/06	2040	02/08/2018			Bond Future	8.9623	100.5240	8.9776	100.3797	0.170	0.0000	0.0000	420
2018/04/06	2040	02/08/2018	10.05	Call	Bond Future	9,971.1600	9.9712	9,835.8500	9.8359	(1.357)	0	0	0
2018/04/06	2040	02/08/2018	10.05	Put	Bond Future	437.8800	0.4379	446.9100	0.4469	2.062	0	0	0
2018/04/06	2040	02/08/2018	10.04	Put	Bond Future	445.8200	0.4458	455.0400	0.4550	2.068	0	0	0
2018/04/06	2040	02/08/2018	10.03	Call	Bond Future	9,825.2200	9.8252	9,690.2900	9.6903	(1.373)	0	0	0
2018/04/06	2044	03/05/2018	10.10	Call	Bond Future	10,096.4300	10.0964	9,952.5400	9.9525	(1.425)	0	0	0
2018/04/06	2044	03/05/2018	10.09	Put	Bond Future	5.9300	0.0059	5.6100	0.0056	(5.396)	0	0	0
2018/04/06	2044	03/05/2018			Bond Future	8.9724	100.1013	8.9871	99.9577	0.164	0.0000	0.0000	27,581
2018/04/06	2044	03/05/2018	10.11	Call	Bond Future	10,177.6700	10.1777	10,033.7800	10.0338	(1.414)	0	0	0
2018/04/06	2044	03/05/2018	10.11	Put	Bond Future	5.3100	0.0053	5.0000	0.0050	(5.838)	0	0	0
2018/04/06	2044	03/05/2018	10.10	Put	Bond Future	5.6100	0.0056	5.3000	0.0053	(5.526)	0	0	0
2018/04/06	2044	03/05/2018	10.09	Call	Bond Future	10,015.0900	10.0151	9,871.1900	9.8712	(1.437)	0	0	0
2018/04/06	2044	02/08/2018	10.07	Call	Bond Future	9,940.5100	9.9405	9,802.9600	9.8030	(1.384)	0	0	0
2018/04/06	2044	02/08/2018			Bond Future	9.0113	97.5705	9.0265	97.4229	0.169	0.0000	0.0000	0
2018/04/06	2044	02/08/2018	10.05	Call	Bond Future	9,794.1500	9.7941	9,657.0000	9.6570	(1.400)	0	0	0
2018/04/06	2044	02/08/2018	10.05	Put	Bond Future	514.1800	0.5142	524.6300	0.5246	2.032	0	0	0
2018/04/06	2044	02/08/2018	10.07	Put	Bond Future	496.6200	0.4966	506.6700	0.5067	2.024	0	0	0
2018/04/06	2044	02/08/2018	10.06	Call	Bond Future	9,867.3700	9.8674	9,730.0200	9.7300	(1.392)	0	0	0
2018/04/06	2044	02/08/2018	10.06	Put	Bond Future	505.3800	0.5054	515.6300	0.5156	2.028	0	0	0
2018/04/06	2046	03/05/2018	127.95	Call	Bond Future	1,440.9800	1.4410	926.0700	0.9261	(35.733)	0	0	0
2018/04/06	2046	03/05/2018			Bond Future	129.3910	129.3910	128.8761	128.8761	(0.398)	0.0000	0.0000	10,874
2018/04/06	2046	03/05/2018	127.93	Call	Bond Future	1,460.9800	1.4610	946.0700	0.9461	(35.244)	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
2018/04/06	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	03/05/2018	127.94	Call	Bond Future	1,450.9800	1.4510	936.0700	0.9361	(35.487)	0	0	0
2018/04/06	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	02/08/2018			Bond Future	131.7892	131.7892	131.2643	131.2643	(0.398)	0.0000	0.0000	0
2018/04/06	2046	02/08/2018	128.78	Call	Bond Future	3,009.2000	3.0092	2,484.3200	2.4843	(17.443)	0	0	0
2018/04/06	2046	02/08/2018	128.79	Call	Bond Future	2,999.2000	2.9992	2,474.3200	2.4743	(17.501)	0	0	0
2018/04/06	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2046	02/08/2018	128.77	Call	Bond Future	3,019.2000	3.0192	2,494.3200	2.4943	(17.385)	0	0	0
2018/04/06	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2050	03/05/2018	135.61	Call	Bond Future	1,931.1100	1.9311	422.3000	0.4223	(78.132)	0	0	0
2018/04/06	2050	03/05/2018			Bond Future	137.5411	137.5411	136.0323	136.0323	(1.097)	0.0000	0.0000	9,788
2018/04/06	2050	03/05/2018	135.62	Call	Bond Future	1,921.1100	1.9211	412.3000	0.4123	(78.538)	0	0	0
2018/04/06	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2050	03/05/2018	135.63	Call	Bond Future	1,911.1100	1.9111	402.3000	0.4023	(78.949)	0	0	0
2018/04/06	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	2050	02/08/2018	137.53	Call	Bond Future	827.6300	0.8276	0.0000	0.0000	(100.000)	0	0	0
2018/04/06	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	719.6400	0.7196	100.000	0	0	0
2018/04/06	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	699.6400	0.6996	100.000	0	0	0
2018/04/06	2050	02/08/2018			Bond Future	138.3576	138.3576	136.8204	136.8204	(1.111)	0.0000	0.0000	0
2018/04/06	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	709.6400	0.7096	100.000	0	0	0
2018/04/06	2050	02/08/2018	137.54	Call	Bond Future	817.6300	0.8176	0.0000	0.0000	(100.000)	0	0	0
2018/04/06	2050	02/08/2018	137.52	Call	Bond Future	837.6300	0.8376	0.0000	0.0000	(100.000)	0	0	0
2018/04/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	AL37	03/05/2018			Index Future	589.2610	589.2610	588.8050	588.8050	(0.077)	0.0000	0.0000	0
2018/04/06	AL37	02/08/2018			Index Future	600.1540	600.1540	599.6820	599.6820	(0.079)	0.0000	0.0000	0
2018/04/06	AL7T	03/05/2018			Index Future	695.7960	695.7960	695.2390	695.2390	(0.080)	0.0000	0.0000	0
2018/04/06	AL7T	02/08/2018			Index Future	708.6580	708.6580	708.0820	708.0820	(0.081)	0.0000	0.0000	0
2018/04/06	ALBI	03/05/2018			Index Future	637.2760	637.2760	636.5670	636.5670	(0.111)	0.0000	0.0000	805
2018/04/06	ALBI	02/08/2018			Index Future	649.0570	649.0570	648.3260	648.3260	(0.113)	0.0000	0.0000	0
2018/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C023	28/02/2023			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
2018/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C223	25/01/2023			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
2018/04/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/06	EL28	03/05/2018	133.20	Put	Bond Future	440.9600	0.4410	435.6400	0.4356	(1.206)	0	0	0
2018/04/06	EL28	03/05/2018			Bond Future	132.7590	132.7590	132.7644	132.7644	0.004	0.0000	0.0000	0
2018/04/06	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	EL28	03/05/2018	133.19	Put	Bond Future	430.9600	0.4310	425.6400	0.4256	(1.234)	0	0	0
2018/04/06	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	EL28	03/05/2018	133.18	Put	Bond Future	420.9600	0.4210	415.6400	0.4156	(1.264)	0	0	0
2018/04/06	EL28	02/08/2018	134.95	Call	Bond Future	269.7100	0.2697	274.7500	0.2748	1.869	0	0	0
2018/04/06	EL28	02/08/2018			Bond Future	135.2197	135.2197	135.2248	135.2248	0.004	0.0000	0.0000	0
2018/04/06	EL28	02/08/2018	134.93	Call	Bond Future	289.7100	0.2897	294.7500	0.2948	1.740	0	0	0
2018/04/06	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	EL28	02/08/2018	134.94	Call	Bond Future	279.7100	0.2797	284.7500	0.2848	1.802	0	0	0
2018/04/06	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	03/05/2018	11.22	Call	Bond Future	6,593.5600	6.5936	6,467.5800	6.4676	(1.911)	0	0	0
2018/04/06	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	03/05/2018			Bond Future	10.1440	80.7216	10.1634	80.5956	0.190	0.0000	0.0000	9,466
2018/04/06	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	03/05/2018	11.20	Call	Bond Future	6,478.4900	6.4785	6,352.5100	6.3525	(1.945)	0	0	0
2018/04/06	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	03/05/2018	11.21	Call	Bond Future	6,536.0600	6.5361	6,410.0800	6.4101	(1.927)	0	0	0
2018/04/06	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	02/08/2018	11.14	Call	Bond Future	5,597.2400	5.5972	5,467.8500	5.4678	(2.312)	0	0	0
2018/04/06	ES33	02/08/2018			Bond Future	10.2225	82.2138	10.2426	82.0844	0.197	0.0000	0.0000	0
2018/04/06	ES33	02/08/2018	11.15	Call	Bond Future	5,654.9900	5.6550	5,525.6000	5.5256	(2.288)	0	0	0
2018/04/06	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES33	02/08/2018	11.16	Call	Bond Future	5,712.6800	5.7127	5,583.2900	5.5833	(2.265)	0	0	0

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2018/04/06	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	ES42	03/05/2018			Bond Future	10.3243	84.2084	10.3385	84.1000	0.138	0.0000	0.0000	7,957
2018/04/06	ES42	02/08/2018			Bond Future	10.4006	85.7651	10.4154	85.6536	0.143	0.0000	0.0000	0
2018/04/06	GOVI	03/05/2018	590.29	Call	GOVI	435,370.0000	43.5370	428,860.0000	42.8860	(1.495)	0	0	0
2018/04/06	GOVI	03/05/2018	590.27	Call	GOVI	435,570.0000	43.5570	429,060.0000	42.9060	(1.495)	0	0	0
2018/04/06	GOVI	03/05/2018			GOVI	633.8270	633.8270	633.1760	633.1760	(0.103)	0.0000	0.0000	474
2018/04/06	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GOVI	03/05/2018	590.28	Call	GOVI	435,470.0000	43.5470	428,960.0000	42.8960	(1.495)	0	0	0
2018/04/06	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GOVI	02/08/2018			GOVI	645.5440	645.5440	644.8730	644.8730	(0.104)	0.0000	0.0000	0
2018/04/06	GOVI	02/08/2018	605.71	Call	GOVI	398,340.0000	39.8340	391,630.0000	39.1630	(1.684)	0	0	0
2018/04/06	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GOVI	02/08/2018	605.72	Call	GOVI	398,240.0000	39.8240	391,530.0000	39.1530	(1.685)	0	0	0
2018/04/06	GOVI	02/08/2018	605.70	Call	GOVI	398,440.0000	39.8440	391,730.0000	39.1730	(1.684)	0	0	0
2018/04/06	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/06	IGOV	03/05/2018			Index Future	263.9520	263.9520	263.3550	263.3550	(0.226)	0.0000	0.0000	1,119
2018/04/06	IGOV	02/08/2018			Index Future	268.8450	268.8450	268.2360	268.2360	(0.227)	0.0000	0.0000	0
2018/04/06	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/06	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/06	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/04/06	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.4100	99.4100	0.010	0.0000	0.0000	0
2018/04/06	IS01	20/06/2019			Interest Rate Swap	100.0200	100.0200	100.0300	100.0300	0.010	0.0000	0.0000	0
2018/04/06	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/06	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/06	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/04/06	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1600	99.1600	0.010	0.0000	0.0000	0
2018/04/06	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4800	99.4800	0.010	0.0000	0.0000	0
2018/04/06	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.8000	99.8000	0.010	0.0000	0.0000	0
2018/04/06	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6700	100.6700	0.010	0.0000	0.0000	0
2018/04/06	IS02	23/03/2020			Interest Rate Swap	98.3300	98.3300	98.3500	98.3500	0.020	0.0000	0.0000	0
2018/04/06	IS02	22/06/2020			Interest Rate Swap	100.1200	100.1200	100.1400	100.1400	0.020	0.0000	0.0000	0
2018/04/06	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5700	95.5700	0.021	0.0000	0.0000	0
2018/04/06	IS05	16/03/2021			Interest Rate Swap	94.6900	94.6900	94.7100	94.7100	0.021	0.0000	0.0000	0
2018/04/06	IS05	15/06/2021			Interest Rate Swap	93.7900	93.7900	93.8100	93.8100	0.021	0.0000	0.0000	0
2018/04/06	IS05	21/09/2021			Interest Rate Swap	93.8700	93.8700	93.8900	93.8900	0.021	0.0000	0.0000	0
2018/04/06	IS05	21/12/2021			Interest Rate Swap	95.9900	95.9900	96.0000	96.0000	0.010	0.0000	0.0000	51
2018/04/06	IS05	15/03/2022			Interest Rate Swap	96.0500	96.0500	96.0600	96.0600	0.010	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
2018/04/06	IS05	21/06/2022			Interest Rate Swap	97.1600	97.1600	97.1800	97.1800	0.021	0.0000	0.0000	0
2018/04/06	IS05	20/09/2022			Interest Rate Swap	99.2900	99.2900	99.3200	99.3200	0.030	0.0000	0.0000	0
2018/04/06	IS05	20/12/2022			Interest Rate Swap	100.4700	100.4700	100.5100	100.5100	0.040	0.0000	0.0000	0
2018/04/06	IS05	22/03/2023			Interest Rate Swap	95.4700	95.4700	95.5200	95.5200	0.052	0.0000	0.0000	0
2018/04/06	IS05	20/06/2023			Interest Rate Swap	99.7400	99.7400	99.7900	99.7900	0.050	0.0000	0.0000	0
2018/04/06	IS10	17/12/2025			Interest Rate Swap	92.9200	92.9200	92.9600	92.9600	0.043	0.0000	0.0000	0
2018/04/06	IS10	16/03/2026			Interest Rate Swap	89.8200	89.8200	89.8600	89.8600	0.045	0.0000	0.0000	0
2018/04/06	IS10	15/06/2026			Interest Rate Swap	88.4800	88.4800	88.5300	88.5300	0.057	0.0000	0.0000	0
2018/04/06	IS10	21/09/2026			Interest Rate Swap	90.5700	90.5700	90.6500	90.6500	0.088	0.0000	0.0000	0
2018/04/06	IS10	21/12/2026			Interest Rate Swap	94.3200	94.3200	94.4200	94.4200	0.106	0.0000	0.0000	0
2018/04/06	IS10	15/03/2027			Interest Rate Swap	92.8100	92.8100	92.9200	92.9200	0.119	0.0000	0.0000	0
2018/04/06	IS10	21/06/2027			Interest Rate Swap	94.8300	94.8300	94.9400	94.9400	0.116	0.0000	0.0000	0
2018/04/06	IS10	20/09/2027			Interest Rate Swap	98.5300	98.5300	98.6300	98.6300	0.101	0.0000	0.0000	0
2018/04/06	IS10	20/12/2027			Interest Rate Swap	98.8200	98.8200	98.9100	98.9100	0.091	0.0000	0.0000	0
2018/04/06	IS10	22/03/2028			Interest Rate Swap	93.9400	93.9400	94.0300	94.0300	0.096	0.0000	0.0000	0
2018/04/06	IS10	20/06/2028			Interest Rate Swap	99.4100	99.4100	99.4900	99.4900	0.080	0.0000	0.0000	0
2018/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/06	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/06	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/06	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/06	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/06	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/06	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/06	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/06	R023	03/05/2018	8.27	Call	Bond Future	3,270.6800	3.2707	3,189.0400	3.1890	(2.496)	0	0	0
2018/04/06	R023	03/05/2018			Bond Future	7.4398	102.6725	7.4601	102.5908	0.274	0.0000	0.0000	72,246
2018/04/06	R023	03/05/2018	8.27	Put	Bond Future	2.3500	0.0024	2.4400	0.0024	3.830	0	0	0
2018/04/06	R023	03/05/2018	8.28	Call	Bond Future	3,309.0700	3.3091	3,227.4200	3.2274	(2.467)	0	0	0
2018/04/06	R023	03/05/2018	8.29	Put	Bond Future	2.0000	0.0020	2.0700	0.0021	3.500	0	0	0
2018/04/06	R023	03/05/2018	8.28	Put	Bond Future	2.1700	0.0022	2.2500	0.0023	3.687	0	0	0
2018/04/06	R023	03/05/2018	8.29	Call	Bond Future	3,347.4500	3.3475	3,265.7900	3.2658	(2.439)	0	0	0
2018/04/06	R023	03/05/2018	9.19	Call	Bond Future	6,740.5500	6.7405	6,658.8200	6.6588	(1.213)	0	0	0
2018/04/06	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/06	R035	03/05/2018	9.91	Put	Bond Future	8.1400	0.0081	7.9600	0.0080	(2.211)	0	0	0
2018/04/06	R035	03/05/2018	8.75	Put	Bond Future	1,612.5900	1.6126	1,673.1200	1.6731	3.754	0	0	0
2018/04/06	R035	03/05/2018			Bond Future	8.7611	102.6344	8.7809	102.4611	0.226	0.0000	0.0000	78,610
2018/04/06	R035	03/05/2018	9.90	Call	Bond Future	9,318.0000	9.3180	9,144.4500	9.1445	(1.863)	0	0	0

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2018/04/06	R035	03/05/2018	9.90	Put	Bond Future	8.6600	0.0087	8.4800	0.0085	(2.079)	0	0	0
2018/04/06	R035	03/05/2018	8.75	Call	Bond Future	1,515.1500	1.5151	1,402.3100	1.4023	(7.447)	0	0	1,000
2018/04/06	R035	03/05/2018	9.25	Call	Bond Future	4,425.5200	4.4255	4,260.4400	4.2604	(3.730)	0	0	0
2018/04/06	R035	03/05/2018	9.25	Put	Bond Future	264.0600	0.2641	272.3500	0.2723	3.139	0	0	1,000
2018/04/06	R035	03/05/2018	9.91	Call	Bond Future	9,393.4400	9.3934	9,219.8900	9.2199	(1.848)	0	0	0
2018/04/06	R035	03/05/2018	9.89	Call	Bond Future	9,242.5000	9.2425	9,068.9500	9.0689	(1.878)	0	0	0
2018/04/06	R035	03/05/2018	9.89	Put	Bond Future	9.2100	0.0092	9.0300	0.0090	(1.954)	0	0	0
2018/04/06	R035	02/08/2018	9.42	Call	Bond Future	6,589.9800	6.5900	6,446.1700	6.4462	(2.182)	0	0	0
2018/04/06	R035	02/08/2018			Bond Future	8.7958	104.5317	8.8163	104.3538	0.233	0.0000	0.0000	3
2018/04/06	R035	02/08/2018	9.42	Put	Bond Future	1,379.0600	1.3791	1,413.1700	1.4132	2.473	0	0	0
2018/04/06	R035	02/08/2018	9.44	Put	Bond Future	1,336.8400	1.3368	1,370.0000	1.3700	2.480	0	0	0
2018/04/06	R035	02/08/2018	9.43	Call	Bond Future	6,648.8400	6.6488	6,504.5500	6.5046	(2.170)	0	0	0
2018/04/06	R035	02/08/2018	9.44	Call	Bond Future	6,708.0600	6.7081	6,563.3000	6.5633	(2.158)	0	0	0
2018/04/06	R035	02/08/2018	9.43	Put	Bond Future	1,357.7200	1.3577	1,391.3500	1.3913	2.477	0	0	0
2018/04/06	R186	03/05/2018	8.92	Call	Bond Future	5,774.3400	5.7743	5,674.1600	5.6742	(1.735)	0	0	0
2018/04/06	R186	03/05/2018	8.91	Put	Bond Future	5.9200	0.0059	5.7700	0.0058	(2.534)	0	0	0
2018/04/06	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R186	03/05/2018	8.69	Call	Bond Future	4,334.9500	4.3350	4,235.0500	4.2350	(2.305)	0	0	0
2018/04/06	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/06	R186	03/05/2018	8.40	Put	Bond Future	144.9300	0.1449	149.7100	0.1497	3.298	0	0	3,500
2018/04/06	R186	03/05/2018	8.00	Put	Bond Future	932.2100	0.9322	972.8000	0.9728	4.354	0	0	0
2018/04/06	R186	03/05/2018	8.45	Put	Bond Future	109.7800	0.1098	113.0000	0.1130	2.933	0	0	0
2018/04/06	R186	03/05/2018	8.50	Call	Bond Future	3,166.4300	3.1664	3,068.4800	3.0685	(3.093)	0	0	0
2018/04/06	R186	03/05/2018	8.25	Call	Bond Future	1,759.6200	1.7596	1,672.4400	1.6724	(4.954)	0	0	0
2018/04/06	R186	03/05/2018	7.85	Call	Bond Future	324.4600	0.3245	286.9400	0.2869	(11.564)	0	0	500
2018/04/06	R186	03/05/2018	8.35	Put	Bond Future	189.5700	0.1896	196.4200	0.1964	3.613	0	0	500
2018/04/06	R186	03/05/2018			Bond Future	8.0336	119.0939	8.0485	118.9939	0.185	0.0000	0.0000	191,135
2018/04/06	R186	03/05/2018	8.93	Call	Bond Future	5,836.8500	5.8368	5,736.6800	5.7367	(1.716)	0	0	0
2018/04/06	R186	03/05/2018	8.93	Put	Bond Future	5.1500	0.0052	5.0100	0.0050	(2.718)	0	0	0
2018/04/06	R186	03/05/2018	9.30	Put	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2018/04/06	R186	03/05/2018	9.30	Call	Bond Future	8,125.3800	8.1254	8,025.3300	8.0253	(1.231)	0	0	1,093
2018/04/06	R186	03/05/2018	10.14	Call	Bond Future	13,100.1000	13.1001	13,000.0700	13.0001	(0.764)	0	0	0
2018/04/06	R186	03/05/2018	7.85	Put	Bond Future	1,568.9200	1.5689	1,631.4300	1.6314	3.984	0	0	0
2018/04/06	R186	03/05/2018	8.92	Put	Bond Future	5.5300	0.0055	5.3800	0.0054	(2.712)	0	0	0
2018/04/06	R186	03/05/2018	8.91	Call	Bond Future	5,711.8000	5.7118	5,611.6200	5.6116	(1.754)	0	0	0
2018/04/06	R186	03/05/2018	8.69	Put	Bond Future	25.7500	0.0258	25.8800	0.0259	0.505	0	0	0
2018/04/06	R186	03/05/2018	9.72	Call	Bond Future	10,652.0100	10.6520	10,551.9800	10.5520	(0.939)	0	0	0
2018/04/06	R186	03/05/2018	9.19	Put	Bond Future	0.5400	0.0005	0.5000	0.0005	(7.407)	0	0	0
2018/04/06	R186	03/05/2018	8.40	Call	Bond Future	2,576.9400	2.5769	2,481.6900	2.4817	(3.696)	0	0	0
2018/04/06	R186	03/05/2018	8.00	Call	Bond Future	705.8200	0.7058	646.3800	0.6464	(8.421)	0	0	0
2018/04/06	R186	03/05/2018	8.45	Call	Bond Future	2,868.4100	2.8684	2,771.6000	2.7716	(3.375)	0	0	0
2018/04/06	R186	03/05/2018	8.70	Put	Bond Future	24.1600	0.0242	24.2600	0.0243	0.414	0	0	0
2018/04/06	R186	03/05/2018	8.50	Put	Bond Future	82.4200	0.0824	84.5000	0.0845	2.524	0	0	3,500
2018/04/06	R186	03/05/2018	8.25	Put	Bond Future	314.9900	0.3150	327.8400	0.3278	4.079	0	0	3,500
2018/04/06	R186	03/05/2018	8.35	Call	Bond Future	2,293.7100	2.2937	2,200.5300	2.2005	(4.062)	0	0	0
2018/04/06	R186	03/05/2018	9.75	Call	Bond Future	10,829.4500	10.8294	10,729.4200	10.7294	(0.924)	0	0	0
2018/04/06	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200

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2018/04/06	R186	03/05/2018	9.19	Call	Bond Future	7,450.6000	7.4506	7,350.5300	7.3505	(1.343)	0	0	0
2018/04/06	R186	03/05/2018	8.85	Call	Bond Future	5,336.2300	5.3362	5,236.0500	5.2361	(1.877)	0	0	0
2018/04/06	R186	03/05/2018	8.85	Put	Bond Future	8.9500	0.0090	8.8000	0.0088	(1.676)	0	0	4,745
2018/04/06	R186	03/05/2018	8.70	Call	Bond Future	4,397.3500	4.3974	4,297.4200	4.2974	(2.273)	0	0	0
2018/04/06	R186	02/08/2018	8.48	Put	Bond Future	856.4100	0.8564	878.5800	0.8786	2.589	0	0	0
2018/04/06	R186	02/08/2018	8.25	Call	Bond Future	2,565.4800	2.5655	2,494.8700	2.4949	(2.752)	0	0	1,470
2018/04/06	R186	02/08/2018			Bond Future	8.0574	115.9953	8.0732	115.8920	0.195	0.0000	0.0000	291
2018/04/06	R186	02/08/2018	8.47	Call	Bond Future	3,541.3300	3.5413	3,460.5300	3.4605	(2.282)	0	0	0
2018/04/06	R186	02/08/2018	8.47	Put	Bond Future	872.9300	0.8729	895.5100	0.8955	2.587	0	0	0
2018/04/06	R186	02/08/2018	8.48	Call	Bond Future	3,588.4700	3.5885	3,507.2600	3.5073	(2.263)	0	0	0
2018/04/06	R186	02/08/2018	8.25	Put	Bond Future	1,309.7900	1.3098	1,342.5600	1.3426	2.502	0	0	0
2018/04/06	R186	02/08/2018	7.50	Put	Bond Future	4,200.8700	4.2009	4,279.2000	4.2792	1.865	0	0	0
2018/04/06	R186	02/08/2018	8.46	Call	Bond Future	3,494.2000	3.4942	3,413.8000	3.4138	(2.301)	0	0	0
2018/04/06	R186	02/08/2018	8.46	Put	Bond Future	889.5100	0.8895	912.4900	0.9125	2.583	0	0	0
2018/04/06	R186	02/08/2018	7.50	Call	Bond Future	462.0100	0.4620	436.9600	0.4370	(5.422)	0	0	1,470
2018/04/06	R186	01/11/2018	7.96	Put	Bond Future	2,843.6300	2.8436	2,894.5200	2.8945	1.790	0	0	0
2018/04/06	R186	01/11/2018	8.54	Put	Bond Future	1,376.0500	1.3760	1,403.7800	1.4038	2.015	0	0	0
2018/04/06	R186	01/11/2018	9.14	Call	Bond Future	7,147.6700	7.1477	7,056.0400	7.0560	(1.282)	0	0	0
2018/04/06	R186	01/11/2018			Bond Future	8.0783	118.1625	8.0946	118.0581	0.202	0.0000	0.0000	0
2018/04/06	R186	01/11/2018	8.46	Put	Bond Future	1,527.1000	1.5271	1,557.5400	1.5575	1.993	0	0	0
2018/04/06	R186	01/11/2018	8.46	Call	Bond Future	3,938.7100	3.9387	3,864.7300	3.8647	(1.878)	0	0	5,000
2018/04/06	R186	01/11/2018	8.53	Call	Bond Future	4,240.7100	4.2407	4,164.3500	4.1644	(1.801)	0	0	0
2018/04/06	R186	01/11/2018	8.53	Put	Bond Future	1,394.0900	1.3941	1,422.1500	1.4222	2.013	0	0	0
2018/04/06	R186	01/11/2018	7.96	Call	Bond Future	2,082.7300	2.0827	2,029.2000	2.0292	(2.570)	0	0	5,000
2018/04/06	R186	01/11/2018	8.54	Call	Bond Future	4,284.6300	4.2846	4,207.9400	4.2079	(1.790)	0	0	0
2018/04/06	R186	01/11/2018	9.14	Put	Bond Future	602.3800	0.6024	615.1700	0.6152	2.123	0	0	5,000
2018/04/06	R186	01/11/2018	8.52	Call	Bond Future	4,197.2900	4.1973	4,121.2600	4.1213	(1.811)	0	0	0
2018/04/06	R186	01/11/2018	8.52	Put	Bond Future	1,412.6800	1.4127	1,441.0700	1.4411	2.010	0	0	0
2018/04/06	R197	03/05/2018	304.46	Call	Bond Future	5,810.1600	5.8102	5,510.1200	5.5101	(5.164)	0	0	0
2018/04/06	R197	03/05/2018			Bond Future	310.2702	310.2702	309.9701	309.9701	(0.097)	0.0000	0.0000	2,388
2018/04/06	R197	03/05/2018	304.44	Call	Bond Future	5,830.1600	5.8302	5,530.1200	5.5301	(5.146)	0	0	0
2018/04/06	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R197	03/05/2018	304.45	Call	Bond Future	5,820.1600	5.8202	5,520.1200	5.5201	(5.155)	0	0	0
2018/04/06	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R202	03/05/2018	247.48	Put	Bond Future	319.1200	0.3191	303.0400	0.3030	(5.039)	0	0	0
2018/04/06	R202	03/05/2018	247.47	Call	Bond Future	3,177.8200	3.1778	3,167.2500	3.1673	(0.333)	0	0	0
2018/04/06	R202	03/05/2018			Bond Future	250.3306	250.3306	250.3360	250.3360	0.002	0.0000	0.0000	23,110
2018/04/06	R202	03/05/2018	247.48	Call	Bond Future	3,169.6700	3.1697	3,159.0600	3.1591	(0.335)	0	0	0
2018/04/06	R202	03/05/2018	247.47	Put	Bond Future	317.2700	0.3173	301.2300	0.3012	(5.056)	0	0	0
2018/04/06	R202	03/05/2018	247.49	Call	Bond Future	3,161.5400	3.1615	3,150.8800	3.1509	(0.337)	0	0	0
2018/04/06	R202	03/05/2018	247.49	Put	Bond Future	320.9900	0.3210	304.8600	0.3049	(5.025)	0	0	0
2018/04/06	R204	03/05/2018	7.10	Put	Bond Future	1,111.0500	1.1111	1,092.7400	1.0927	(1.648)	0	0	0
2018/04/06	R204	03/05/2018			Bond Future	6.6709	103.8164	6.6849	103.8079	0.209	0.0000	0.0000	21,667
2018/04/06	R204	03/05/2018	7.09	Call	Bond Future	1,366.7000	1.3667	1,339.9600	1.3400	(1.957)	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
2018/04/06	R204	03/05/2018	7.09	Put	Bond Future	1,113.8900	1.1139	1,095.5900	1.0956	(1.643)	0	0	0
2018/04/06	R204	03/05/2018	7.10	Call	Bond Future	1,369.8800	1.3699	1,343.1300	1.3431	(1.953)	0	0	0
2018/04/06	R204	03/05/2018	7.08	Call	Bond Future	1,363.5400	1.3635	1,336.8000	1.3368	(1.961)	0	0	0
2018/04/06	R204	03/05/2018	7.08	Put	Bond Future	1,116.7500	1.1167	1,098.4500	1.0984	(1.639)	0	0	0
2018/04/06	R207	03/05/2018	7.57	Call	Bond Future	1,147.5200	1.1475	1,113.2700	1.1133	(2.985)	0	0	0
2018/04/06	R207	03/05/2018	7.56	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2018/04/06	R207	03/05/2018			Bond Future	6.8372	102.8965	6.8589	102.8623	0.318	0.0000	0.0000	23,553
2018/04/06	R207	03/05/2018	7.58	Call	Bond Future	1,163.0600	1.1631	1,128.8000	1.1288	(2.946)	0	0	0
2018/04/06	R207	03/05/2018	7.58	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/06	R207	03/05/2018	7.57	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2018/04/06	R207	03/05/2018	7.56	Call	Bond Future	1,131.9900	1.1320	1,097.7400	1.0977	(3.026)	0	0	0
2018/04/06	R208	03/05/2018	7.77	Call	Bond Future	1,750.1200	1.7501	1,696.7000	1.6967	(3.052)	0	0	0
2018/04/06	R208	03/05/2018			Bond Future	7.0808	99.8386	7.1016	99.7851	0.295	0.0000	0.0000	35,684
2018/04/06	R208	03/05/2018	7.77	Put	Bond Future	1.2600	0.0013	1.3600	0.0014	7.937	0	0	0
2018/04/06	R208	03/05/2018	7.78	Call	Bond Future	1,775.1000	1.7751	1,721.6700	1.7217	(3.010)	0	0	0
2018/04/06	R208	03/05/2018	7.79	Put	Bond Future	1.0400	0.0010	1.1300	0.0011	8.654	0	0	0
2018/04/06	R208	03/05/2018	7.78	Put	Bond Future	1.1500	0.0012	1.2400	0.0012	7.826	0	0	0
2018/04/06	R208	03/05/2018	7.79	Call	Bond Future	1,800.0700	1.8001	1,746.6400	1.7466	(2.968)	0	0	0
2018/04/06	R209	03/05/2018	9.85	Put	Bond Future	4.0500	0.0041	4.0100	0.0040	(0.988)	0	0	0
2018/04/06	R209	03/05/2018	10.00	Call	Bond Future	8,259.4400	8.2594	8,112.8900	8.1129	(1.774)	0	0	0
2018/04/06	R209	03/05/2018	10.73	Call	Bond Future	12,620.1500	12.6202	12,473.6400	12.4736	(1.161)	0	0	0
2018/04/06	R209	03/05/2018	9.75	Call	Bond Future	6,670.1500	6.6701	6,523.6600	6.5237	(2.196)	0	0	435
2018/04/06	R209	03/05/2018	9.77	Call	Bond Future	6,798.9500	6.7989	6,652.4400	6.6524	(2.155)	0	0	0
2018/04/06	R209	03/05/2018	9.30	Call	Bond Future	3,747.7300	3.7477	3,605.9500	3.6060	(3.783)	0	0	0
2018/04/06	R209	03/05/2018			Bond Future	8.7906	77.9352	8.8103	77.7887	0.225	0.0000	0.0000	87,210
2018/04/06	R209	03/05/2018	9.85	Call	Bond Future	7,311.1900	7.3112	7,164.6400	7.1646	(2.004)	0	0	0
2018/04/06	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/06	R209	03/05/2018	10.22	Call	Bond Future	9,618.6200	9.6186	9,472.1000	9.4721	(1.523)	0	0	0
2018/04/06	R209	03/05/2018	10.22	Put	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	435
2018/04/06	R209	03/05/2018	9.75	Put	Bond Future	7.9900	0.0080	8.0100	0.0080	0.250	0	0	0
2018/04/06	R209	03/05/2018	9.86	Call	Bond Future	7,374.9000	7.3749	7,228.3500	7.2284	(1.987)	0	0	0
2018/04/06	R209	03/05/2018	10.00	Put	Bond Future	1.2100	0.0012	1.1700	0.0012	(3.306)	0	0	11,067
2018/04/06	R209	03/05/2018	9.47	Put	Bond Future	40.2100	0.0402	41.5600	0.0416	3.357	0	0	250
2018/04/06	R209	03/05/2018	9.77	Put	Bond Future	7.0900	0.0071	7.0900	0.0071	0.000	0	0	250
2018/04/06	R209	03/05/2018	9.30	Put	Bond Future	100.2600	0.1003	104.9900	0.1050	4.718	0	0	0
2018/04/06	R209	03/05/2018	8.95	Put	Bond Future	522.2600	0.5223	553.3400	0.5533	5.951	0	0	0
2018/04/06	R209	03/05/2018	9.86	Put	Bond Future	3.7500	0.0038	3.7100	0.0037	(1.067)	0	0	0
2018/04/06	R209	03/05/2018	9.84	Call	Bond Future	7,247.4100	7.2474	7,100.8700	7.1009	(2.022)	0	0	0
2018/04/06	R209	03/05/2018	9.84	Put	Bond Future	4.3700	0.0044	4.3400	0.0043	(0.686)	0	0	0
2018/04/06	R209	03/05/2018	9.19	Put	Bond Future	174.6300	0.1746	183.9600	0.1840	5.343	0	0	0
2018/04/06	R209	03/05/2018	9.19	Call	Bond Future	3,056.2300	3.0562	2,919.0500	2.9190	(4.489)	0	0	250
2018/04/06	R209	03/05/2018	9.47	Call	Bond Future	4,848.5900	4.8486	4,703.4300	4.7034	(2.994)	0	0	0
2018/04/06	R209	03/05/2018	8.95	Call	Bond Future	1,691.7100	1.6917	1,576.2800	1.5763	(6.823)	0	0	0
2018/04/06	R209	02/08/2018	9.66	Call	Bond Future	6,345.2300	6.3452	6,212.6900	6.2127	(2.089)	0	0	435
2018/04/06	R209	02/08/2018	8.49	Call	Bond Future	1,127.9500	1.1280	1,070.6700	1.0707	(5.078)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/06	R209	02/08/2018	8.46	Put	Bond Future	3,793.9400	3.7939	3,889.4300	3.8894	2.517	0	0	0
2018/04/06	R209	02/08/2018	8.96	Put	Bond Future	1,786.3700	1.7864	1,840.2900	1.8403	3.018	0	0	0
2018/04/06	R209	02/08/2018	10.38	Call	Bond Future	10,406.9900	10.4070	10,260.3800	10.2604	(1.409)	0	0	0
2018/04/06	R209	02/08/2018	9.21	Call	Bond Future	3,946.9000	3.9469	3,834.1500	3.8342	(2.857)	0	0	0
2018/04/06	R209	02/08/2018	10.39	Put	Bond Future	97.2900	0.0973	100.7600	0.1008	3.567	0	0	0
2018/04/06	R209	02/08/2018			Bond Future	8.8237	79.3759	8.8442	79.2257	0.232	0.0000	0.0000	816
2018/04/06	R209	02/08/2018	9.43	Call	Bond Future	5,084.6300	5.0846	4,960.7200	4.9607	(2.437)	0	0	0
2018/04/06	R209	02/08/2018	9.43	Put	Bond Future	807.2300	0.8072	833.5000	0.8335	3.254	0	0	5,000
2018/04/06	R209	02/08/2018	10.84	Call	Bond Future	12,987.9000	12.9879	12,838.6900	12.8387	(1.149)	0	0	0
2018/04/06	R209	02/08/2018	10.84	Put	Bond Future	26.7000	0.0267	27.6700	0.0277	3.633	0	0	435
2018/04/06	R209	02/08/2018	10.21	Call	Bond Future	9,440.1500	9.4401	9,295.4500	9.2954	(1.533)	0	0	0
2018/04/06	R209	02/08/2018	10.21	Put	Bond Future	156.0400	0.1560	161.5200	0.1615	3.512	0	0	435
2018/04/06	R209	02/08/2018	8.49	Put	Bond Future	3,639.8300	3.6398	3,732.7300	3.7327	2.552	0	0	0
2018/04/06	R209	02/08/2018	8.96	Call	Bond Future	2,779.2700	2.7793	2,683.0100	2.6830	(3.463)	0	0	5,000
2018/04/06	R209	02/08/2018	9.21	Put	Bond Future	1,180.5400	1.1805	1,217.9700	1.2180	3.171	0	0	500
2018/04/06	R209	02/08/2018	8.83	Call	Bond Future	2,241.5700	2.2416	2,155.3600	2.1554	(3.846)	0	0	0
2018/04/06	R209	02/08/2018	8.83	Put	Bond Future	2,195.3300	2.1953	2,259.3000	2.2593	2.914	0	0	500
2018/04/06	R209	02/08/2018	9.66	Put	Bond Future	535.9800	0.5360	553.6200	0.5536	3.291	0	0	0
2018/04/06	R209	02/08/2018	8.46	Call	Bond Future	1,050.4800	1.0505	995.7900	0.9958	(5.206)	0	0	5,000
2018/04/06	R209	02/08/2018	10.38	Put	Bond Future	99.9400	0.0999	103.5100	0.1035	3.572	0	0	0
2018/04/06	R209	02/08/2018	10.39	Call	Bond Future	10,463.7900	10.4638	10,317.0800	10.3171	(1.402)	0	0	0
2018/04/06	R209	02/08/2018	10.40	Call	Bond Future	10,520.5600	10.5206	10,373.7700	10.3738	(1.395)	0	0	0
2018/04/06	R209	02/08/2018	10.40	Put	Bond Future	94.6900	0.0947	98.0800	0.0981	3.580	0	0	0
2018/04/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R209	01/11/2018	9.34	Put	Bond Future	1,765.5700	1.7656	1,807.2200	1.8072	2.359	0	0	0
2018/04/06	R209	01/11/2018	1,016.00	Call	Bond Future	76,822.3800	76.8224	76,670.0000	76.6700	(0.198)	0	0	0
2018/04/06	R209	01/11/2018	9.97	Call	Bond Future	8,324.6200	8.3246	8,192.5100	8.1925	(1.587)	0	0	0
2018/04/06	R209	01/11/2018			Bond Future	8.8565	77.7102	8.8774	77.5579	0.236	0.0000	0.0000	0
2018/04/06	R209	01/11/2018	1,016.01	Call	Bond Future	76,822.3800	76.8224	76,670.0000	76.6700	(0.198)	0	0	0
2018/04/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R209	01/11/2018	1,015.99	Call	Bond Future	76,822.3700	76.8224	76,669.9900	76.6700	(0.198)	0	0	0
2018/04/06	R209	01/11/2018	9.34	Call	Bond Future	5,176.8200	5.1768	5,066.0900	5.0661	(2.139)	0	0	0
2018/04/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R209	01/11/2018	9.97	Put	Bond Future	791.2500	0.7913	811.5200	0.8115	2.562	0	0	0
2018/04/06	R209	01/11/2018	10.57	Call	Bond Future	11,442.2100	11.4422	11,298.2500	11.2983	(1.258)	0	0	0
2018/04/06	R209	01/11/2018	10.57	Put	Bond Future	293.6100	0.2936	302.0300	0.3020	2.868	0	0	0
2018/04/06	R209	01/11/2018	9.94	Call	Bond Future	8,173.2700	8.1733	8,041.9700	8.0420	(1.606)	0	0	0
2018/04/06	R209	01/11/2018	9.94	Put	Bond Future	828.3700	0.8284	849.4500	0.8494	2.545	0	0	0
2018/04/06	R210	03/05/2018	191.45	Call	Bond Future	1,082.0200	1.0820	1,085.7000	1.0857	0.340	0	0	0
2018/04/06	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R210	03/05/2018			Bond Future	192.5320	192.5320	192.5357	192.5357	0.002	0.0000	0.0000	2,159
2018/04/06	R210	03/05/2018	191.46	Call	Bond Future	1,072.0200	1.0720	1,075.7000	1.0757	0.343	0	0	0
2018/04/06	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R210	03/05/2018	191.44	Call	Bond Future	1,092.0200	1.0920	1,095.7000	1.0957	0.337	0	0	0
2018/04/06	R212	03/05/2018	154.30	Call	Bond Future	2,011.7400	2.0117	1,900.8800	1.9009	(5.511)	0	0	0

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2018/04/06	R212	03/05/2018			Bond Future	156.3117	156.3117	156.2009	156.2009	(0.071)	0.0000	0.0000	4,755
2018/04/06	R212	03/05/2018	154.28	Call	Bond Future	2,031.7400	2.0317	1,920.8800	1.9209	(5.456)	0	0	0
2018/04/06	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R212	03/05/2018	154.29	Call	Bond Future	2,021.7400	2.0217	1,910.8800	1.9109	(5.483)	0	0	0
2018/04/06	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/06	R213	03/05/2018	9.57	Put	Bond Future	2.3700	0.0024	2.1400	0.0021	(9.705)	0	0	0
2018/04/06	R213	03/05/2018	9.56	Call	Bond Future	7,118.9900	7.1190	7,049.6100	7.0496	(0.975)	0	0	0
2018/04/06	R213	03/05/2018			Bond Future	8.4996	89.7253	8.5093	89.6561	0.115	0.0000	0.0000	44,803
2018/04/06	R213	03/05/2018	9.57	Call	Bond Future	7,182.1200	7.1821	7,112.7500	7.1127	(0.966)	0	0	0
2018/04/06	R213	03/05/2018	9.56	Put	Bond Future	2.5700	0.0026	2.3300	0.0023	(9.339)	0	0	0
2018/04/06	R213	03/05/2018	9.58	Call	Bond Future	7,245.1800	7.2452	7,175.8200	7.1758	(0.957)	0	0	0
2018/04/06	R213	03/05/2018	9.58	Put	Bond Future	2.1800	0.0022	1.9600	0.0020	(10.092)	0	0	0
2018/04/06	R213	02/08/2018	9.06	Call	Bond Future	4,439.4100	4.4394	4,377.9900	4.3780	(1.384)	0	0	0
2018/04/06	R213	02/08/2018	9.05	Put	Bond Future	835.8800	0.8359	846.2800	0.8463	1.244	0	0	0
2018/04/06	R213	02/08/2018			Bond Future	8.5291	91.3839	8.5393	91.3123	0.120	0.0000	0.0000	1
2018/04/06	R213	02/08/2018	9.07	Call	Bond Future	4,490.8200	4.4908	4,429.1900	4.4292	(1.372)	0	0	0
2018/04/06	R213	02/08/2018	9.07	Put	Bond Future	806.0100	0.8060	815.9900	0.8160	1.238	0	0	0
2018/04/06	R213	02/08/2018	9.06	Put	Bond Future	820.8200	0.8208	831.0100	0.8310	1.241	0	0	0
2018/04/06	R213	02/08/2018	9.05	Call	Bond Future	4,388.1800	4.3882	4,326.9700	4.3270	(1.395)	0	0	0
2018/04/06	R214	03/05/2018	9.99	Put	Bond Future	4.4800	0.0045	4.2500	0.0043	(5.134)	0	0	0
2018/04/06	R214	03/05/2018			Bond Future	8.9054	77.8925	8.9201	77.7765	0.165	0.0000	0.0000	44,708
2018/04/06	R214	03/05/2018	9.98	Call	Bond Future	7,786.1000	7.7861	7,669.8800	7.6699	(1.493)	0	0	0
2018/04/06	R214	03/05/2018	9.98	Put	Bond Future	4.8200	0.0048	4.5800	0.0046	(4.979)	0	0	0
2018/04/06	R214	03/05/2018	9.99	Call	Bond Future	7,852.1200	7.8521	7,735.9100	7.7359	(1.480)	0	0	0
2018/04/06	R214	03/05/2018	9.97	Call	Bond Future	7,720.0000	7.7200	7,603.7700	7.6038	(1.506)	0	0	0
2018/04/06	R214	03/05/2018	9.97	Put	Bond Future	5.1900	0.0052	4.9400	0.0049	(4.817)	0	0	0
2018/04/06	R248	03/05/2018	10.06	Call	Bond Future	10,461.4700	10.4615	10,311.0000	10.3110	(1.438)	0	0	0
2018/04/06	R248	03/05/2018	10.05	Put	Bond Future	6.7700	0.0068	6.4100	0.0064	(5.318)	0	0	0
2018/04/06	R248	03/05/2018			Bond Future	8.9305	99.7467	8.9452	99.5966	0.165	0.0000	0.0000	90,928
2018/04/06	R248	03/05/2018	10.07	Call	Bond Future	10,544.8900	10.5449	10,394.4300	10.3944	(1.427)	0	0	0
2018/04/06	R248	03/05/2018	10.07	Put	Bond Future	6.0600	0.0061	5.7300	0.0057	(5.446)	0	0	0
2018/04/06	R248	03/05/2018	10.06	Put	Bond Future	6.4000	0.0064	6.0600	0.0061	(5.313)	0	0	0
2018/04/06	R248	03/05/2018	10.05	Call	Bond Future	10,377.9400	10.3779	10,227.4500	10.2275	(1.450)	0	0	0

Total

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