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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2018 TO 24/04/2018

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
2018/04/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	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
2018/04/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	2025	03/05/2018	133.21	Call	Bond Future	1,073.6000	1.0736	885.2400	0.8852	(17.545)	0	0	0
2018/04/24	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	03/05/2018			Bond Future	134.2836	134.2836	134.0952	134.0952	(0.140)	0.0000	0.0000	941
2018/04/24	2025	03/05/2018	133.22	Call	Bond Future	1,063.6000	1.0636	875.2400	0.8752	(17.710)	0	0	0
2018/04/24	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	03/05/2018	133.20	Call	Bond Future	1,083.6000	1.0836	895.2400	0.8952	(17.383)	0	0	0
2018/04/24	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	02/08/2018			Bond Future	135.3580	135.3580	135.1653	135.1653	(0.142)	0.0000	0.0000	685
2018/04/24	2025	02/08/2018	136.65	Put	Bond Future	1,291.9600	1.2920	1,484.7300	1.4847	14.921	0	0	0
2018/04/24	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	02/08/2018	136.67	Put	Bond Future	1,311.9600	1.3120	1,504.7300	1.5047	14.693	0	0	0
2018/04/24	2025	02/08/2018	136.66	Put	Bond Future	1,301.9600	1.3020	1,494.7300	1.4947	14.806	0	0	0
2018/04/24	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2025	01/11/2018			Bond Future	137.8426	137.8426	137.6470	137.6470	(0.142)	0.0000	0.0000	0
2018/04/24	2025	07/02/2019			Bond Future	139.2069	139.2069	139.0049	139.0049	(0.145)	0.0000	0.0000	0
2018/04/24	2029	03/05/2018			Bond Future	100.5965	100.5965	100.2923	100.2923	(0.302)	0.0000	0.0000	0
2018/04/24	2029	02/08/2018			Bond Future	102.4349	102.4349	102.1243	102.1243	(0.303)	0.0000	0.0000	1,370
2018/04/24	2029	01/11/2018			Bond Future	103.2654	103.2654	102.9497	102.9497	(0.306)	0.0000	0.0000	0
2018/04/24	2029	07/02/2019			Bond Future	105.3465	105.3465	105.0226	105.0226	(0.307)	0.0000	0.0000	0
2018/04/24	2030	03/05/2018	9.51	Call	Bond Future	6,544.4300	6.5444	6,025.5300	6.0255	(7.929)	0	0	0
2018/04/24	2030	03/05/2018			Bond Future	8.5463	98.1254	8.6194	97.6065	0.856	0.0000	0.0000	79,570
2018/04/24	2030	03/05/2018	9.49	Call	Bond Future	6,414.8600	6.4149	5,895.9600	5.8960	(8.089)	0	0	0
2018/04/24	2030	03/05/2018	9.49	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2030	03/05/2018	9.51	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2030	03/05/2018	9.50	Call	Bond Future	6,479.6800	6.4797	5,960.7800	5.9608	(8.008)	0	0	0
2018/04/24	2030	03/05/2018	9.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2030	02/08/2018	9.46	Put	Bond Future	338.2400	0.3382	403.6000	0.4036	19.324	0	0	0
2018/04/24	2030	02/08/2018	8.51	Call	Bond Future	1,597.4700	1.5975	1,356.7900	1.3568	(15.066)	0	0	7,850
2018/04/24	2030	02/08/2018	8.91	Call	Bond Future	3,244.1500	3.2442	2,884.9300	2.8849	(11.073)	0	0	7,850
2018/04/24	2030	02/08/2018			Bond Future	8.5920	95.8819	8.6677	95.3535	0.882	0.0000	0.0000	29,792
2018/04/24	2030	02/08/2018	9.46	Call	Bond Future	6,164.1600	6.1642	5,701.1100	5.7011	(7.512)	0	0	0
2018/04/24	2030	02/08/2018	8.51	Put	Bond Future	2,173.7000	2.1737	2,461.4300	2.4614	13.237	0	0	0
2018/04/24	2030	02/08/2018	9.47	Call	Bond Future	6,221.2100	6.2212	5,756.9200	5.7569	(7.463)	0	0	0
2018/04/24	2030	02/08/2018	9.45	Put	Bond Future	345.6400	0.3456	412.2500	0.4123	19.271	0	0	0
2018/04/24	2030	02/08/2018	8.91	Put	Bond Future	1,052.1300	1.0521	1,221.3200	1.2213	16.081	0	0	0
2018/04/24	2030	02/08/2018	9.50	Call	Bond Future	6,392.7300	6.3927	5,924.8400	5.9248	(7.319)	0	0	0
2018/04/24	2030	02/08/2018	9.47	Put	Bond Future	331.0000	0.3310	395.1200	0.3951	19.372	0	0	0
2018/04/24	2030	02/08/2018	9.45	Call	Bond Future	6,107.2200	6.1072	5,645.4200	5.6454	(7.562)	0	0	0
2018/04/24	2030	02/08/2018	9.50	Put	Bond Future	310.0300	0.3100	370.5500	0.3705	19.521	0	0	7,850

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2018/04/24	2030	01/11/2018	8.60	Call	Bond Future	2,592.2300	2.5922	2,324.1500	2.3241	(10.342)	0	0	0
2018/04/24	2030	01/11/2018	8.58	Put	Bond Future	2,877.3300	2.8773	3,152.0100	3.1520	9.546	0	0	0
2018/04/24	2030	01/11/2018			Bond Future	8.6317	97.6235	8.7101	97.0852	0.909	0.0000	0.0000	0
2018/04/24	2030	01/11/2018	8.60	Put	Bond Future	2,810.6800	2.8107	3,080.8900	3.0809	9.614	0	0	0
2018/04/24	2030	01/11/2018	8.58	Call	Bond Future	2,520.5300	2.5205	2,256.9200	2.2569	(10.459)	0	0	0
2018/04/24	2030	01/11/2018	8.59	Put	Bond Future	2,843.8400	2.8438	3,116.2900	3.1163	9.580	0	0	0
2018/04/24	2030	01/11/2018	8.59	Call	Bond Future	2,556.2500	2.5563	2,290.4100	2.2904	(10.400)	0	0	0
2018/04/24	2030	07/02/2019	8.62	Call	Bond Future	3,310.8600	3.3109	3,036.0500	3.0361	(8.300)	0	0	0
2018/04/24	2030	07/02/2019			Bond Future	8.6748	95.5462	8.7564	94.9962	0.941	0.0000	0.0000	0
2018/04/24	2030	07/02/2019	8.62	Put	Bond Future	3,682.5900	3.6826	3,957.7900	3.9578	7.473	0	0	0
2018/04/24	2030	07/02/2019	8.63	Call	Bond Future	3,345.2800	3.3453	3,068.7400	3.0687	(8.267)	0	0	0
2018/04/24	2030	07/02/2019	8.63	Put	Bond Future	3,649.0500	3.6490	3,922.5200	3.9225	7.494	0	0	0
2018/04/24	2030	07/02/2019	8.64	Call	Bond Future	3,380.2200	3.3802	3,101.9600	3.1020	(8.232)	0	0	0
2018/04/24	2030	07/02/2019	8.64	Put	Bond Future	3,616.0800	3.6161	3,887.8300	3.8878	7.515	0	0	0
2018/04/24	2032	03/05/2018	9.71	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2032	03/05/2018	9.70	Call	Bond Future	7,190.1800	7.1902	6,586.1800	6.5862	(8.400)	0	0	0
2018/04/24	2032	03/05/2018			Bond Future	8.7210	97.0905	8.7992	96.4865	0.897	0.0000	0.0000	59,776
2018/04/24	2032	03/05/2018	9.71	Call	Bond Future	7,259.6400	7.2596	6,655.6400	6.6556	(8.320)	0	0	0
2018/04/24	2032	03/05/2018	9.70	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2032	03/05/2018	9.72	Call	Bond Future	7,329.0300	7.3290	6,725.0300	6.7250	(8.241)	0	0	0
2018/04/24	2032	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2032	02/08/2018	9.67	Call	Bond Future	6,958.6800	6.9587	6,418.9800	6.4190	(7.756)	0	0	0
2018/04/24	2032	02/08/2018	9.66	Put	Bond Future	384.0500	0.3841	460.8900	0.4609	20.008	0	0	0
2018/04/24	2032	02/08/2018			Bond Future	8.7652	98.8340	8.8460	98.2191	0.921	0.0000	0.0000	18,207
2018/04/24	2032	02/08/2018	9.68	Call	Bond Future	7,018.5700	7.0186	6,477.3400	6.4773	(7.711)	0	0	0
2018/04/24	2032	02/08/2018	9.68	Put	Bond Future	365.3100	0.3653	439.0700	0.4391	20.191	0	0	0
2018/04/24	2032	02/08/2018	9.67	Put	Bond Future	374.5800	0.3746	449.8700	0.4499	20.100	0	0	0
2018/04/24	2032	02/08/2018	9.66	Call	Bond Future	6,898.9100	6.8989	6,360.7600	6.3608	(7.801)	0	0	0
2018/04/24	2032	01/11/2018	8.77	Put	Bond Future	3,157.1300	3.1571	3,473.1800	3.4732	10.011	0	0	0
2018/04/24	2032	01/11/2018			Bond Future	8.8095	96.4739	8.8930	95.8474	0.947	0.0000	0.0000	0
2018/04/24	2032	01/11/2018	8.76	Call	Bond Future	2,819.3100	2.8193	2,511.4600	2.5115	(10.919)	0	0	0
2018/04/24	2032	01/11/2018	8.76	Put	Bond Future	3,193.6300	3.1936	3,512.2500	3.5123	9.977	0	0	0
2018/04/24	2032	01/11/2018	8.77	Call	Bond Future	2,858.5800	2.8586	2,548.1600	2.5482	(10.859)	0	0	0
2018/04/24	2032	01/11/2018	8.75	Call	Bond Future	2,780.5800	2.7806	2,475.3000	2.4753	(10.979)	0	0	0
2018/04/24	2032	01/11/2018	8.75	Put	Bond Future	3,230.7500	3.2307	3,551.9400	3.5519	9.942	0	0	0
2018/04/24	2032	07/02/2019	8.81	Call	Bond Future	3,731.9200	3.7319	3,410.1500	3.4101	(8.622)	0	0	0
2018/04/24	2032	07/02/2019	8.80	Put	Bond Future	4,119.9800	4.1200	4,440.1000	4.4401	7.770	0	0	0
2018/04/24	2032	07/02/2019			Bond Future	8.8573	98.3834	8.9439	97.7435	0.978	0.0000	0.0000	0
2018/04/24	2032	07/02/2019	8.82	Call	Bond Future	3,770.6300	3.7706	3,446.8800	3.4469	(8.586)	0	0	0
2018/04/24	2032	07/02/2019	8.82	Put	Bond Future	4,048.3200	4.0483	4,364.4700	4.3645	7.809	0	0	0
2018/04/24	2032	07/02/2019	8.81	Put	Bond Future	4,084.1900	4.0842	4,402.3200	4.4023	7.789	0	0	0
2018/04/24	2032	07/02/2019	8.80	Call	Bond Future	3,693.0500	3.6931	3,373.2700	3.3733	(8.659)	0	0	0
2018/04/24	2033	03/05/2018	107.71	Put	Bond Future	1,439.4200	1.4394	2,926.5300	2.9265	103.313	0	0	0
2018/04/24	2033	03/05/2018			Bond Future	106.2706	106.2706	104.7835	104.7835	(1.399)	0.0000	0.0000	6,055
2018/04/24	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	03/05/2018	107.70	Put	Bond Future	1,429.4200	1.4294	2,916.5300	2.9165	104.036	0	0	0

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2018/04/24	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	03/05/2018	107.69	Put	Bond Future	1,419.4200	1.4194	2,906.5300	2.9065	104.769	0	0	0
2018/04/24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	02/08/2018			Bond Future	108.2126	108.2126	106.6975	106.6975	(1.400)	0.0000	0.0000	1,515
2018/04/24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	02/08/2018	109.92	Put	Bond Future	1,707.4100	1.7074	3,222.5300	3.2225	88.738	0	0	0
2018/04/24	2033	02/08/2018	109.94	Put	Bond Future	1,727.4100	1.7274	3,242.5300	3.2425	87.711	0	0	0
2018/04/24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2033	02/08/2018	109.93	Put	Bond Future	1,717.4100	1.7174	3,232.5300	3.2325	88.221	0	0	0
2018/04/24	2033	01/11/2018			Bond Future	109.0778	109.0778	107.5353	107.5353	(1.414)	0.0000	0.0000	0
2018/04/24	2033	07/02/2019			Bond Future	111.2760	111.2760	109.7006	109.7006	(1.416)	0.0000	0.0000	0
2018/04/24	2037	03/05/2018	9.99	Call	Bond Future	8,361.5600	8.3616	7,685.3100	7.6853	(8.088)	0	0	0
2018/04/24	2037	03/05/2018	9.97	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	2037	03/05/2018			Bond Future	8.9616	98.1004	9.0396	97.4242	0.870	0.0000	0.0000	40,864
2018/04/24	2037	03/05/2018	9.99	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2037	03/05/2018	9.97	Call	Bond Future	8,209.8300	8.2098	7,533.5900	7.5336	(8.237)	0	0	0
2018/04/24	2037	03/05/2018	9.98	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	2037	03/05/2018	9.98	Call	Bond Future	8,285.7500	8.2858	7,609.5100	7.6095	(8.161)	0	0	0
2018/04/24	2037	02/08/2018	9.96	Put	Bond Future	429.8500	0.4298	511.9200	0.5119	19.093	0	0	0
2018/04/24	2037	02/08/2018	9.95	Call	Bond Future	8,039.3800	8.0394	7,434.4800	7.4345	(7.524)	0	0	0
2018/04/24	2037	02/08/2018			Bond Future	9.0102	95.6062	9.0906	94.9176	0.892	0.0000	0.0000	31,846
2018/04/24	2037	02/08/2018	9.96	Call	Bond Future	8,104.8100	8.1048	7,498.2800	7.4983	(7.484)	0	0	0
2018/04/24	2037	02/08/2018	9.95	Put	Bond Future	440.2200	0.4402	523.9200	0.5239	19.013	0	0	0
2018/04/24	2037	02/08/2018	9.97	Call	Bond Future	8,170.3400	8.1703	7,562.2100	7.5622	(7.443)	0	0	0
2018/04/24	2037	02/08/2018	9.97	Put	Bond Future	419.6800	0.4197	500.1500	0.5002	19.174	0	0	0
2018/04/24	2037	01/11/2018	9.03	Call	Bond Future	3,454.0300	3.4540	3,098.7100	3.0987	(10.287)	0	0	0
2018/04/24	2037	01/11/2018			Bond Future	9.0535	97.3428	9.1363	96.6414	0.914	0.0000	0.0000	0
2018/04/24	2037	01/11/2018	9.01	Call	Bond Future	3,364.7300	3.3647	3,014.9000	3.0149	(10.397)	0	0	0
2018/04/24	2037	01/11/2018	9.01	Put	Bond Future	3,736.7600	3.7368	4,088.3100	4.0883	9.408	0	0	0
2018/04/24	2037	01/11/2018	9.03	Put	Bond Future	3,654.8600	3.6549	4,000.9200	4.0009	9.468	0	0	0
2018/04/24	2037	01/11/2018	9.02	Call	Bond Future	3,409.2500	3.4093	3,056.6700	3.0567	(10.342)	0	0	0
2018/04/24	2037	01/11/2018	9.02	Put	Bond Future	3,695.6200	3.6956	4,044.4200	4.0444	9.438	0	0	0
2018/04/24	2037	07/02/2019	9.06	Put	Bond Future	4,640.4400	4.6404	4,992.0600	4.9921	7.577	0	0	0
2018/04/24	2037	07/02/2019	9.05	Call	Bond Future	4,252.8600	4.2529	3,890.4000	3.8904	(8.523)	0	0	0
2018/04/24	2037	07/02/2019			Bond Future	9.1007	95.0092	9.1863	94.2930	0.940	0.0000	0.0000	0
2018/04/24	2037	07/02/2019	9.06	Call	Bond Future	4,296.7900	4.2968	3,932.1300	3.9321	(8.487)	0	0	0
2018/04/24	2037	07/02/2019	9.05	Put	Bond Future	4,681.2200	4.6812	5,035.0400	5.0350	7.558	0	0	0
2018/04/24	2037	07/02/2019	9.07	Call	Bond Future	4,340.9300	4.3409	3,974.0600	3.9741	(8.451)	0	0	0
2018/04/24	2037	07/02/2019	9.07	Put	Bond Future	4,599.9900	4.6000	4,949.4000	4.9494	7.596	0	0	0
2018/04/24	2038	03/05/2018	132.28	Put	Bond Future	3,549.9600	3.5500	4,366.1500	4.3662	22.992	0	0	0
2018/04/24	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2038	03/05/2018			Bond Future	128.7300	128.7300	127.9139	127.9139	(0.634)	0.0000	0.0000	5,837
2018/04/24	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2038	03/05/2018	132.27	Put	Bond Future	3,539.9600	3.5400	4,356.1500	4.3562	23.056	0	0	0
2018/04/24	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/24	2038	03/05/2018	132.29	Put	Bond Future	3,559.9600	3.5600	4,376.1500	4.3762	22.927	0	0	0
2018/04/24	2038	02/08/2018	134.55	Put	Bond Future	5,019.5400	5.0195	5,851.5200	5.8515	16.575	0	0	0
2018/04/24	2038	02/08/2018			Bond Future	129.5305	129.5305	128.6985	128.6985	(0.642)	0.0000	0.0000	8,180
2018/04/24	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2038	02/08/2018	134.54	Put	Bond Future	5,009.5400	5.0095	5,841.5200	5.8415	16.608	0	0	0
2018/04/24	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2038	02/08/2018	134.53	Put	Bond Future	4,999.5400	4.9995	5,831.5200	5.8315	16.641	0	0	0
2018/04/24	2038	01/11/2018			Bond Future	131.9081	131.9081	131.0614	131.0614	(0.642)	0.0000	0.0000	0
2018/04/24	2038	07/02/2019			Bond Future	132.9762	132.9762	132.1102	132.1102	(0.651)	0.0000	0.0000	0
2018/04/24	2040	03/05/2018	10.08	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	2040	03/05/2018			Bond Future	9.0266	102.1356	9.1096	101.3570	0.920	0.0000	0.0000	37,215
2018/04/24	2040	03/05/2018	10.07	Call	Bond Future	9,120.8000	9.1208	8,342.2900	8.3423	(8.536)	0	0	0
2018/04/24	2040	03/05/2018	10.07	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	2040	03/05/2018	8.50	Put	Bond Future	5,173.1000	5.1731	5,950.2000	5.9502	15.022	0	0	0
2018/04/24	2040	03/05/2018	8.50	Call	Bond Future	1.6000	0.0016	0.1800	0.0002	(88.750)	0	0	1,011
2018/04/24	2040	03/05/2018	10.08	Call	Bond Future	9,201.6300	9.2016	8,423.1100	8.4231	(8.461)	0	0	0
2018/04/24	2040	03/05/2018	10.06	Call	Bond Future	9,039.8600	9.0399	8,261.3500	8.2613	(8.612)	0	0	0
2018/04/24	2040	03/05/2018	10.06	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	2040	03/05/2018	10.00	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2018/04/24	2040	03/05/2018	10.00	Call	Bond Future	8,551.7300	8.5517	7,773.2400	7.7732	(9.103)	0	0	1,500
2018/04/24	2040	03/05/2018	9.00	Put	Bond Future	924.6500	0.9247	1,373.9800	1.3740	48.595	0	0	0
2018/04/24	2040	03/05/2018	9.00	Call	Bond Future	673.2500	0.6733	344.0600	0.3441	(48.896)	0	0	1,239
2018/04/24	2040	02/08/2018	10.04	Call	Bond Future	8,867.4400	8.8674	8,170.3600	8.1704	(7.861)	0	0	0
2018/04/24	2040	02/08/2018	10.03	Put	Bond Future	486.8400	0.4868	584.2300	0.5842	20.005	0	0	0
2018/04/24	2040	02/08/2018			Bond Future	9.0750	99.4635	9.1605	98.6708	0.942	0.0000	0.0000	17,537
2018/04/24	2040	02/08/2018	10.05	Call	Bond Future	8,937.3900	8.9374	8,238.4900	8.2385	(7.820)	0	0	0
2018/04/24	2040	02/08/2018	10.05	Put	Bond Future	464.6500	0.4647	558.3900	0.5584	20.174	0	0	0
2018/04/24	2040	02/08/2018	10.04	Put	Bond Future	475.6300	0.4756	571.1900	0.5712	20.091	0	0	0
2018/04/24	2040	02/08/2018	10.03	Call	Bond Future	8,797.6100	8.7976	8,102.3600	8.1024	(7.903)	0	0	0
2018/04/24	2040	01/11/2018	9.09	Put	Bond Future	4,024.3800	4.0244	4,424.5000	4.4245	9.942	0	0	0
2018/04/24	2040	01/11/2018			Bond Future	9.1183	101.2701	9.2062	100.4627	0.965	0.0000	0.0000	0
2018/04/24	2040	01/11/2018	9.08	Call	Bond Future	3,714.3400	3.7143	3,310.2400	3.3102	(10.879)	0	0	0
2018/04/24	2040	01/11/2018	9.08	Put	Bond Future	4,068.7500	4.0688	4,472.0000	4.4720	9.911	0	0	0
2018/04/24	2040	01/11/2018	9.09	Call	Bond Future	3,762.7900	3.7628	3,355.5600	3.3556	(10.823)	0	0	0
2018/04/24	2040	01/11/2018	9.07	Call	Bond Future	3,666.4700	3.6665	3,265.5000	3.2655	(10.936)	0	0	0
2018/04/24	2040	01/11/2018	9.07	Put	Bond Future	4,113.8500	4.1138	4,520.2300	4.5202	9.878	0	0	0
2018/04/24	2040	07/02/2019	9.13	Call	Bond Future	4,829.0100	4.8290	4,406.8300	4.4068	(8.743)	0	0	0
2018/04/24	2040	07/02/2019	9.11	Put	Bond Future	5,241.4300	5.2414	5,648.6300	5.6486	7.769	0	0	0
2018/04/24	2040	07/02/2019			Bond Future	9.1653	98.7637	9.2562	97.9393	0.991	0.0000	0.0000	0
2018/04/24	2040	07/02/2019	9.13	Put	Bond Future	5,152.6100	5.1526	5,554.8800	5.5549	7.807	0	0	0
2018/04/24	2040	07/02/2019	9.11	Call	Bond Future	4,733.9500	4.7339	4,316.7000	4.3167	(8.814)	0	0	0
2018/04/24	2040	07/02/2019	9.12	Put	Bond Future	5,196.6800	5.1967	5,601.4100	5.6014	7.788	0	0	0
2018/04/24	2040	07/02/2019	9.12	Call	Bond Future	4,781.2100	4.7812	4,361.4900	4.3615	(8.779)	0	0	0
2018/04/24	2044	03/05/2018	10.10	Call	Bond Future	9,128.3100	9.1283	8,380.6400	8.3806	(8.191)	0	0	0
2018/04/24	2044	03/05/2018	10.09	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0

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2018/04/24	2044	03/05/2018			Bond Future	9.0714	99.1387	9.1495	98.3910	0.861	0.0000	0.0000	12,177
2018/04/24	2044	03/05/2018	10.11	Call	Bond Future	9,209.8400	9.2098	8,462.1700	8.4622	(8.118)	0	0	0
2018/04/24	2044	03/05/2018	10.11	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	2044	03/05/2018	10.10	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/24	2044	03/05/2018	10.09	Call	Bond Future	9,046.6500	9.0466	8,298.9800	8.2990	(8.265)	0	0	0
2018/04/24	2044	02/08/2018	10.07	Call	Bond Future	8,931.9900	8.9320	8,265.7200	8.2657	(7.459)	0	0	0
2018/04/24	2044	02/08/2018			Bond Future	9.1185	96.5380	9.1988	95.7768	0.881	0.0000	0.0000	19,523
2018/04/24	2044	02/08/2018	10.05	Call	Bond Future	8,792.1500	8.7922	8,129.4500	8.1295	(7.537)	0	0	0
2018/04/24	2044	02/08/2018	10.05	Put	Bond Future	544.6600	0.5447	643.2200	0.6432	18.096	0	0	0
2018/04/24	2044	02/08/2018	10.07	Put	Bond Future	520.5800	0.5206	615.5700	0.6156	18.247	0	0	0
2018/04/24	2044	02/08/2018	10.06	Call	Bond Future	8,862.0200	8.8620	8,197.5200	8.1975	(7.498)	0	0	0
2018/04/24	2044	02/08/2018	10.06	Put	Bond Future	532.5100	0.5325	629.2700	0.6293	18.171	0	0	0
2018/04/24	2044	01/11/2018	9.12	Call	Bond Future	3,846.9000	3.8469	3,456.5200	3.4565	(10.148)	0	0	0
2018/04/24	2044	01/11/2018			Bond Future	9.1606	98.2916	9.2431	97.5161	0.901	0.0000	0.0000	0
2018/04/24	2044	01/11/2018	9.12	Put	Bond Future	4,231.6500	4.2317	4,616.7200	4.6167	9.100	0	0	0
2018/04/24	2044	01/11/2018	9.13	Call	Bond Future	3,896.3600	3.8964	3,503.0100	3.5030	(10.095)	0	0	0
2018/04/24	2044	01/11/2018	9.14	Put	Bond Future	4,140.5200	4.1405	4,519.6700	4.5197	9.157	0	0	0
2018/04/24	2044	01/11/2018	9.13	Put	Bond Future	4,186.0100	4.1860	4,568.1100	4.5681	9.128	0	0	0
2018/04/24	2044	01/11/2018	9.14	Call	Bond Future	3,945.8100	3.9458	3,549.5100	3.5495	(10.044)	0	0	0
2018/04/24	2044	07/02/2019	9.18	Put	Bond Future	5,251.6900	5.2517	5,633.4900	5.6335	7.270	0	0	0
2018/04/24	2044	07/02/2019			Bond Future	9.2063	95.8515	9.2915	95.0596	0.925	0.0000	0.0000	0
2018/04/24	2044	07/02/2019	9.17	Call	Bond Future	4,955.9300	4.9559	4,548.2300	4.5482	(8.227)	0	0	0
2018/04/24	2044	07/02/2019	9.17	Put	Bond Future	5,296.6400	5.2966	5,680.7900	5.6808	7.253	0	0	0
2018/04/24	2044	07/02/2019	9.18	Call	Bond Future	5,005.0400	5.0050	4,594.9900	4.5950	(8.193)	0	0	0
2018/04/24	2044	07/02/2019	9.16	Call	Bond Future	4,907.3600	4.9074	4,502.0200	4.5020	(8.260)	0	0	0
2018/04/24	2044	07/02/2019	9.16	Put	Bond Future	5,342.2800	5.3423	5,728.7900	5.7288	7.235	0	0	0
2018/04/24	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	03/05/2018			Bond Future	121.5116	121.5116	120.7835	120.7835	(0.599)	0.0000	0.0000	1,258
2018/04/24	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	03/05/2018	127.93	Put	Bond Future	6,418.4400	6.4184	7,146.4600	7.1465	11.343	0	0	0
2018/04/24	2046	03/05/2018	127.95	Put	Bond Future	6,438.4400	6.4384	7,166.4600	7.1665	11.307	0	0	0
2018/04/24	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	03/05/2018	127.94	Put	Bond Future	6,428.4400	6.4284	7,156.4600	7.1565	11.325	0	0	0
2018/04/24	2046	02/08/2018	128.78	Put	Bond Future	5,048.0700	5.0481	5,789.9200	5.7899	14.696	0	0	0
2018/04/24	2046	02/08/2018			Bond Future	123.7319	123.7319	122.9901	122.9901	(0.600)	0.0000	0.0000	9,917
2018/04/24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	02/08/2018	128.77	Put	Bond Future	5,038.0700	5.0381	5,779.9200	5.7799	14.725	0	0	0
2018/04/24	2046	02/08/2018	128.79	Put	Bond Future	5,058.0700	5.0581	5,799.9200	5.7999	14.667	0	0	0
2018/04/24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2046	01/11/2018			Bond Future	124.3537	124.3537	123.5989	123.5989	(0.607)	0.0000	0.0000	0
2018/04/24	2046	07/02/2019			Bond Future	126.8599	126.8599	126.0873	126.0873	(0.609)	0.0000	0.0000	0
2018/04/24	2050	03/05/2018	135.62	Put	Bond Future	6,136.2300	6.1362	6,988.7300	6.9887	13.893	0	0	0
2018/04/24	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2050	03/05/2018			Bond Future	129.4838	129.4838	128.6313	128.6313	(0.658)	0.0000	0.0000	7,093
2018/04/24	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/24	2050	03/05/2018	135.61	Put	Bond Future	6,126.2300	6.1262	6,978.7300	6.9787	13.916	0	0	0
2018/04/24	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2050	03/05/2018	135.63	Put	Bond Future	6,146.2300	6.1462	6,998.7300	6.9987	13.870	0	0	0
2018/04/24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2050	02/08/2018	137.54	Put	Bond Future	7,418.1300	7.4181	8,287.0600	8.2871	11.714	0	0	0
2018/04/24	2050	02/08/2018	137.52	Put	Bond Future	7,398.1300	7.3981	8,267.0600	8.2671	11.745	0	0	0
2018/04/24	2050	02/08/2018			Bond Future	130.1219	130.1219	129.2529	129.2529	(0.668)	0.0000	0.0000	9,775
2018/04/24	2050	02/08/2018	137.53	Put	Bond Future	7,408.1300	7.4081	8,277.0600	8.2771	11.729	0	0	0
2018/04/24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	2050	01/11/2018			Bond Future	132.5104	132.5104	131.6261	131.6261	(0.667)	0.0000	0.0000	0
2018/04/24	2050	07/02/2019			Bond Future	133.4091	133.4091	132.5047	132.5047	(0.678)	0.0000	0.0000	0
2018/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	AL37	03/05/2018			Index Future	584.6540	584.6540	583.1430	583.1430	(0.258)	0.0000	0.0000	0
2018/04/24	AL37	02/08/2018			Index Future	595.1530	595.1530	593.6140	593.6140	(0.259)	0.0000	0.0000	0
2018/04/24	AL37	01/11/2018			Index Future	605.9650	605.9650	604.3960	604.3960	(0.259)	0.0000	0.0000	0
2018/04/24	AL37	07/02/2019			Index Future	617.9630	617.9630	616.3540	616.3540	(0.260)	0.0000	0.0000	0
2018/04/24	AL7T	03/05/2018			Index Future	690.8080	690.8080	687.7990	687.7990	(0.436)	0.0000	0.0000	0
2018/04/24	AL7T	02/08/2018			Index Future	703.2130	703.2130	700.1500	700.1500	(0.436)	0.0000	0.0000	0
2018/04/24	AL7T	01/11/2018			Index Future	715.9880	715.9880	712.8670	712.8670	(0.436)	0.0000	0.0000	0
2018/04/24	AL7T	07/02/2019			Index Future	730.1640	730.1640	726.9710	726.9710	(0.437)	0.0000	0.0000	0
2018/04/24	ALBI	03/05/2018			Index Future	631.7580	631.7580	628.0880	628.0880	(0.581)	0.0000	0.0000	437
2018/04/24	ALBI	02/08/2018			Index Future	643.1020	643.1020	639.3660	639.3660	(0.581)	0.0000	0.0000	642
2018/04/24	ALBI	01/11/2018			Index Future	654.7860	654.7860	650.9790	650.9790	(0.581)	0.0000	0.0000	0
2018/04/24	ALBI	07/02/2019			Index Future	667.7500	667.7500	663.8590	663.8590	(0.583)	0.0000	0.0000	0
2018/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	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
2018/04/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/24	EL28	03/05/2018	133.20	Put	Bond Future	4,110.6800	4.1107	4,115.6100	4.1156	0.120	0	0	0
2018/04/24	EL28	03/05/2018			Bond Future	129.0893	129.0893	129.0844	129.0844	(0.004)	0.0000	0.0000	0
2018/04/24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	03/05/2018	133.19	Put	Bond Future	4,100.6800	4.1007	4,105.6100	4.1056	0.120	0	0	0
2018/04/24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	03/05/2018	133.18	Put	Bond Future	4,090.6800	4.0907	4,095.6100	4.0956	0.121	0	0	0
2018/04/24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	02/08/2018			Bond Future	131.4483	131.4483	131.4424	131.4424	(0.004)	0.0000	0.0000	0
2018/04/24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	02/08/2018	134.93	Put	Bond Future	3,481.7300	3.4817	3,487.6100	3.4876	0.169	0	0	0
2018/04/24	EL28	02/08/2018	134.95	Put	Bond Future	3,501.7300	3.5017	3,507.6100	3.5076	0.168	0	0	0
2018/04/24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	EL28	02/08/2018	134.94	Put	Bond Future	3,491.7300	3.4917	3,497.6100	3.4976	0.168	0	0	0
2018/04/24	ES33	03/05/2018	11.22	Call	Bond Future	6,024.9000	6.0249	5,533.7500	5.5338	(8.152)	0	0	0
2018/04/24	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	03/05/2018			Bond Future	10.2316	80.1529	10.3080	79.6618	0.746	0.0000	0.0000	0
2018/04/24	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	03/05/2018	11.20	Call	Bond Future	5,909.8300	5.9098	5,418.6800	5.4187	(8.311)	0	0	0
2018/04/24	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	03/05/2018	11.21	Call	Bond Future	5,967.4000	5.9674	5,476.2500	5.4763	(8.231)	0	0	0
2018/04/24	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	02/08/2018	11.14	Call	Bond Future	4,975.7200	4.9757	4,475.6900	4.4757	(10.049)	0	0	0
2018/04/24	ES33	02/08/2018			Bond Future	10.3196	81.5922	10.3986	81.0922	0.765	0.0000	0.0000	9,466
2018/04/24	ES33	02/08/2018	11.15	Call	Bond Future	5,033.4700	5.0335	4,533.4400	4.5334	(9.934)	0	0	0
2018/04/24	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	02/08/2018	11.16	Call	Bond Future	5,091.1600	5.0912	4,591.1300	4.5911	(9.822)	0	0	0
2018/04/24	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	ES33	01/11/2018			Bond Future	10.4113	79.2855	10.4931	78.7761	0.785	0.0000	0.0000	0
2018/04/24	ES33	07/02/2019			Bond Future	10.5146	80.8547	10.5996	80.3344	0.808	0.0000	0.0000	0
2018/04/24	ES42	03/05/2018			Bond Future	10.4162	83.5125	10.4927	82.9410	0.734	0.0000	0.0000	3,000
2018/04/24	ES42	02/08/2018			Bond Future	10.5014	85.0122	10.5805	84.4303	0.752	0.0000	0.0000	7,957
2018/04/24	ES42	01/11/2018			Bond Future	10.5891	82.2963	10.6708	81.7037	0.772	0.0000	0.0000	0
2018/04/24	ES42	07/02/2019			Bond Future	10.6844	83.9250	10.7692	83.3197	0.793	0.0000	0.0000	0
2018/04/24	GOVI	03/05/2018	590.29	Call	GOVI	380,780.0000	38.0780	346,310.0000	34.6310	(9.052)	0	0	0
2018/04/24	GOVI	03/05/2018	590.27	Call	GOVI	380,980.0000	38.0980	346,510.0000	34.6510	(9.048)	0	0	0
2018/04/24	GOVI	03/05/2018			GOVI	628.3680	628.3680	624.9210	624.9210	(0.549)	0.0000	0.0000	233

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
2018/04/24	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	03/05/2018	590.28	Call	GOVI	380,880.0000	38.0880	346,410.0000	34.6410	(9.050)	0	0	0
2018/04/24	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	02/08/2018			GOVI	639.6510	639.6510	636.1430	636.1430	(0.548)	0.0000	0.0000	371
2018/04/24	GOVI	02/08/2018	605.71	Call	GOVI	339,410.0000	33.9410	304,330.0000	30.4330	(10.336)	0	0	0
2018/04/24	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	02/08/2018	605.72	Call	GOVI	339,310.0000	33.9310	304,230.0000	30.4230	(10.339)	0	0	0
2018/04/24	GOVI	02/08/2018	605.70	Call	GOVI	339,510.0000	33.9510	304,430.0000	30.4430	(10.333)	0	0	0
2018/04/24	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	01/11/2018	653.50	Put	GOVI	22,280.0000	2.2280	58,030.0000	5.8030	160.458	0	0	0
2018/04/24	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	01/11/2018			GOVI	651.2720	651.2720	647.6970	647.6970	(0.549)	0.0000	0.0000	0
2018/04/24	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	01/11/2018	653.49	Put	GOVI	22,180.0000	2.2180	57,930.0000	5.7930	161.181	0	0	0
2018/04/24	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	01/11/2018	653.51	Put	GOVI	22,380.0000	2.2380	58,130.0000	5.8130	159.741	0	0	0
2018/04/24	GOVI	07/02/2019	666.53	Put	GOVI	23,640.0000	2.3640	60,180.0000	6.0180	154.569	0	0	0
2018/04/24	GOVI	07/02/2019			GOVI	664.1660	664.1660	660.5120	660.5120	(0.550)	0.0000	0.0000	0
2018/04/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	07/02/2019	666.52	Put	GOVI	23,540.0000	2.3540	60,080.0000	6.0080	155.225	0	0	0
2018/04/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	GOVI	07/02/2019	666.51	Put	GOVI	23,440.0000	2.3440	59,980.0000	5.9980	155.887	0	0	0
2018/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/24	IGOV	03/05/2018			Index Future	256.0880	256.0880	255.1090	255.1090	(0.382)	0.0000	0.0000	694
2018/04/24	IGOV	02/08/2018			Index Future	260.7670	260.7670	259.7700	259.7700	(0.382)	0.0000	0.0000	822
2018/04/24	IGOV	01/11/2018			Index Future	265.5540	265.5540	264.5390	264.5390	(0.382)	0.0000	0.0000	241
2018/04/24	IGOV	07/02/2019			Index Future	270.9060	270.9060	269.8660	269.8660	(0.384)	0.0000	0.0000	0
2018/04/24	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/24	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/04/24	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4500	100.4500	0.010	0.0000	0.0000	0
2018/04/24	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4200	99.4200	0.010	0.0000	0.0000	0
2018/04/24	IS01	20/06/2019			Interest Rate Swap	100.0400	100.0400	100.0600	100.0600	0.020	0.0000	0.0000	0
2018/04/24	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/24	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/04/24	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2018/04/24	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1700	99.1700	0.010	0.0000	0.0000	0
2018/04/24	IS02	21/06/2019			Interest Rate Swap	99.4900	99.4900	99.5100	99.5100	0.020	0.0000	0.0000	0
2018/04/24	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8500	99.8500	0.030	0.0000	0.0000	0
2018/04/24	IS02	20/12/2019			Interest Rate Swap	100.7000	100.7000	100.7400	100.7400	0.040	0.0000	0.0000	0
2018/04/24	IS02	23/03/2020			Interest Rate Swap	98.3700	98.3700	98.4100	98.4100	0.041	0.0000	0.0000	0
2018/04/24	IS02	22/06/2020			Interest Rate Swap	100.1700	100.1700	100.2100	100.2100	0.040	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/24	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.6800	95.6800	0.073	0.0000	0.0000	0
2018/04/24	IS05	16/03/2021			Interest Rate Swap	94.7600	94.7600	94.8400	94.8400	0.084	0.0000	0.0000	0
2018/04/24	IS05	15/06/2021			Interest Rate Swap	93.8800	93.8800	93.9700	93.9700	0.096	0.0000	0.0000	0
2018/04/24	IS05	21/09/2021			Interest Rate Swap	93.9700	93.9700	94.0800	94.0800	0.117	0.0000	0.0000	0
2018/04/24	IS05	21/12/2021			Interest Rate Swap	96.1000	96.1000	96.2200	96.2200	0.125	0.0000	0.0000	51
2018/04/24	IS05	15/03/2022			Interest Rate Swap	96.1700	96.1700	96.3100	96.3100	0.146	0.0000	0.0000	0
2018/04/24	IS05	21/06/2022			Interest Rate Swap	97.2900	97.2900	97.4500	97.4500	0.164	0.0000	0.0000	0
2018/04/24	IS05	20/09/2022			Interest Rate Swap	99.4400	99.4400	99.6100	99.6100	0.171	0.0000	0.0000	0
2018/04/24	IS05	20/12/2022			Interest Rate Swap	100.6300	100.6300	100.8100	100.8100	0.179	0.0000	0.0000	0
2018/04/24	IS05	22/03/2023			Interest Rate Swap	95.6600	95.6600	95.8500	95.8500	0.199	0.0000	0.0000	0
2018/04/24	IS05	20/06/2023			Interest Rate Swap	99.9400	99.9400	100.1300	100.1300	0.190	0.0000	0.0000	0
2018/04/24	IS10	17/12/2025			Interest Rate Swap	93.2300	93.2300	93.4400	93.4400	0.225	0.0000	0.0000	0
2018/04/24	IS10	16/03/2026			Interest Rate Swap	90.1400	90.1400	90.3600	90.3600	0.244	0.0000	0.0000	0
2018/04/24	IS10	15/06/2026			Interest Rate Swap	88.8100	88.8100	89.0300	89.0300	0.248	0.0000	0.0000	0
2018/04/24	IS10	21/09/2026			Interest Rate Swap	90.9200	90.9200	91.1500	91.1500	0.253	0.0000	0.0000	0
2018/04/24	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.9200	94.9200	0.264	0.0000	0.0000	0
2018/04/24	IS10	15/03/2027			Interest Rate Swap	93.1700	93.1700	93.4300	93.4300	0.279	0.0000	0.0000	0
2018/04/24	IS10	21/06/2027			Interest Rate Swap	95.2000	95.2000	95.4700	95.4700	0.284	0.0000	0.0000	0
2018/04/24	IS10	20/09/2027			Interest Rate Swap	98.9200	98.9200	99.2000	99.2000	0.283	0.0000	0.0000	0
2018/04/24	IS10	20/12/2027			Interest Rate Swap	99.2200	99.2200	99.5200	99.5200	0.302	0.0000	0.0000	0
2018/04/24	IS10	22/03/2028			Interest Rate Swap	94.3700	94.3700	94.6800	94.6800	0.328	0.0000	0.0000	0
2018/04/24	IS10	20/06/2028			Interest Rate Swap	99.8400	99.8400	100.1600	100.1600	0.321	0.0000	0.0000	0
2018/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/24	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/24	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/24	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/24	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/24	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/24	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/24	R023	03/05/2018	8.27	Call	Bond Future	2,475.0000	2.4750	2,219.8200	2.2198	(10.310)	0	0	0
2018/04/24	R023	03/05/2018			Bond Future	7.6383	101.8791	7.7025	101.6239	0.841	0.0000	0.0000	69,123
2018/04/24	R023	03/05/2018	8.27	Put	Bond Future	0.1000	0.0001	0.1700	0.0002	70.000	0	0	0
2018/04/24	R023	03/05/2018	8.28	Call	Bond Future	2,513.5500	2.5135	2,258.3700	2.2584	(10.152)	0	0	0
2018/04/24	R023	03/05/2018	8.29	Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0	0	0
2018/04/24	R023	03/05/2018	8.28	Put	Bond Future	0.0800	0.0001	0.1500	0.0002	87.500	0	0	0
2018/04/24	R023	03/05/2018	8.29	Call	Bond Future	2,552.0900	2.5521	2,296.8900	2.2969	(10.000)	0	0	0
2018/04/24	R023	03/05/2018	9.19	Call	Bond Future	5,947.1200	5.9471	5,691.8700	5.6919	(4.292)	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
2018/04/24	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/24	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R023	02/08/2018			Bond Future	7.6584	103.7086	7.7269	103.4487	0.894	0.0000	0.0000	27,573
2018/04/24	R023	02/08/2018	10.40	Call	Bond Future	9,791.2500	9.7913	9,531.2700	9.5313	(2.655)	0	0	0
2018/04/24	R023	02/08/2018	10.41	Call	Bond Future	9,824.7500	9.8248	9,564.7800	9.5648	(2.646)	0	0	0
2018/04/24	R023	02/08/2018	10.39	Call	Bond Future	9,757.7200	9.7577	9,497.7400	9.4977	(2.664)	0	0	0
2018/04/24	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/24	R023	01/11/2018	10.57	Put	Bond Future	0.7800	0.0008	1.0000	0.0010	28.205	0	0	0
2018/04/24	R023	01/11/2018	10.58	Call	Bond Future	9,860.1500	9.8601	9,595.4000	9.5954	(2.685)	0	0	0
2018/04/24	R023	01/11/2018			Bond Future	7.6813	101.6656	7.7546	101.4007	0.954	0.0000	0.0000	0
2018/04/24	R023	01/11/2018	10.59	Call	Bond Future	9,892.0200	9.8920	9,627.2600	9.6273	(2.677)	0	0	0
2018/04/24	R023	01/11/2018	10.59	Put	Bond Future	0.7200	0.0007	0.9300	0.0009	29.167	0	0	0
2018/04/24	R023	01/11/2018	10.57	Call	Bond Future	9,828.2700	9.8283	9,563.5200	9.5635	(2.694)	0	0	0
2018/04/24	R023	01/11/2018	10.58	Put	Bond Future	0.7500	0.0008	0.9700	0.0010	29.333	0	0	0
2018/04/24	R023	07/02/2019	10.59	Call	Bond Future	9,312.3500	9.3124	9,042.8200	9.0428	(2.894)	0	0	0
2018/04/24	R023	07/02/2019			Bond Future	7.7057	103.6780	7.7851	103.4067	1.031	0.0000	0.0000	0
2018/04/24	R023	07/02/2019	10.57	Call	Bond Future	9,252.0300	9.2520	8,982.6000	8.9826	(2.912)	0	0	0
2018/04/24	R023	07/02/2019	10.57	Put	Bond Future	9.0600	0.0091	10.9800	0.0110	21.192	0	0	0
2018/04/24	R023	07/02/2019	10.59	Put	Bond Future	8.6100	0.0086	10.4300	0.0104	21.138	0	0	0
2018/04/24	R023	07/02/2019	10.58	Call	Bond Future	9,282.1900	9.2822	9,012.7100	9.0127	(2.903)	0	0	0
2018/04/24	R023	07/02/2019	10.58	Put	Bond Future	8.8300	0.0088	10.7000	0.0107	21.178	0	0	0
2018/04/24	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/24	R035	03/05/2018	8.75	Put	Bond Future	1,321.4400	1.3214	1,821.8100	1.8218	37.866	0	0	0
2018/04/24	R035	03/05/2018			Bond Future	8.8660	101.7194	8.9442	101.0452	0.882	0.0000	0.0000	36,087
2018/04/24	R035	03/05/2018	9.90	Call	Bond Future	8,394.3600	8.3944	7,720.1000	7.7201	(8.032)	0	0	0
2018/04/24	R035	03/05/2018	9.90	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R035	03/05/2018	8.75	Call	Bond Future	309.0100	0.3090	135.1200	0.1351	(56.273)	0	0	1,000
2018/04/24	R035	03/05/2018	9.25	Call	Bond Future	3,279.9500	3.2800	2,632.8200	2.6328	(19.730)	0	0	0
2018/04/24	R035	03/05/2018	9.25	Put	Bond Future	33.4800	0.0335	60.6100	0.0606	81.033	0	0	1,000
2018/04/24	R035	03/05/2018	9.91	Call	Bond Future	8,470.3100	8.4703	7,796.0600	7.7961	(7.960)	0	0	0
2018/04/24	R035	03/05/2018	9.89	Call	Bond Future	8,318.3100	8.3183	7,644.0500	7.6440	(8.106)	0	0	0
2018/04/24	R035	03/05/2018	9.89	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R035	02/08/2018	9.42	Call	Bond Future	5,211.3000	5.2113	4,694.0200	4.6940	(9.926)	0	0	0
2018/04/24	R035	02/08/2018			Bond Future	8.9102	103.5461	8.9908	102.8597	0.905	0.0000	0.0000	57,356
2018/04/24	R035	02/08/2018	9.42	Put	Bond Future	985.9900	0.9860	1,155.1500	1.1552	17.156	0	0	0
2018/04/24	R035	02/08/2018	9.44	Put	Bond Future	949.6200	0.9496	1,113.6100	1.1136	17.269	0	0	0
2018/04/24	R035	02/08/2018	9.43	Call	Bond Future	5,273.2400	5.2732	4,753.3600	4.7534	(9.859)	0	0	0
2018/04/24	R035	02/08/2018	9.44	Call	Bond Future	5,335.2300	5.3352	4,812.7800	4.8128	(9.792)	0	0	0
2018/04/24	R035	02/08/2018	9.43	Put	Bond Future	967.7300	0.9677	1,134.2900	1.1343	17.211	0	0	0
2018/04/24	R035	01/11/2018	8.92	Put	Bond Future	3,632.7300	3.6327	3,982.3900	3.9824	9.625	0	0	0
2018/04/24	R035	01/11/2018	8.93	Call	Bond Future	3,370.3700	3.3704	3,018.0100	3.0180	(10.455)	0	0	0
2018/04/24	R035	01/11/2018			Bond Future	8.9562	100.9301	9.0394	100.2309	0.929	0.0000	0.0000	0
2018/04/24	R035	01/11/2018	8.94	Call	Bond Future	3,414.9700	3.4150	3,059.8500	3.0599	(10.399)	0	0	0
2018/04/24	R035	01/11/2018	8.94	Put	Bond Future	3,552.3600	3.5524	3,896.4900	3.8965	9.687	0	0	0
2018/04/24	R035	01/11/2018	8.92	Call	Bond Future	3,325.7600	3.3258	2,976.1700	2.9762	(10.512)	0	0	0
2018/04/24	R035	01/11/2018	8.93	Put	Bond Future	3,592.5000	3.5925	3,939.3900	3.9394	9.656	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
2018/04/24	R035	07/02/2019	8.98	Call	Bond Future	4,267.8600	4.2679	3,903.2400	3.9032	(8.543)	0	0	0
2018/04/24	R035	07/02/2019			Bond Future	9.0071	102.9278	9.0932	102.2137	0.956	0.0000	0.0000	0
2018/04/24	R035	07/02/2019	8.96	Call	Bond Future	4,180.4200	4.1804	3,820.2300	3.8202	(8.616)	0	0	0
2018/04/24	R035	07/02/2019	8.96	Put	Bond Future	4,573.7600	4.5738	4,927.7200	4.9277	7.739	0	0	0
2018/04/24	R035	07/02/2019	8.98	Put	Bond Future	4,493.7500	4.4938	4,843.2800	4.8433	7.778	0	0	0
2018/04/24	R035	07/02/2019	8.97	Call	Bond Future	4,224.2200	4.2242	3,861.8100	3.8618	(8.579)	0	0	0
2018/04/24	R035	07/02/2019	8.97	Put	Bond Future	4,533.7800	4.5338	4,885.5200	4.8855	7.758	0	0	0
2018/04/24	R186	03/05/2018	8.92	Call	Bond Future	4,951.2100	4.9512	4,496.4000	4.4964	(9.186)	0	0	0
2018/04/24	R186	03/05/2018	8.91	Put	Bond Future	0.0900	0.0001	0.1400	0.0001	55.556	0	0	0
2018/04/24	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R186	03/05/2018	8.69	Call	Bond Future	3,493.6900	3.4937	3,040.5700	3.0406	(12.970)	0	0	0
2018/04/24	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/24	R186	03/05/2018	8.40	Put	Bond Future	66.5300	0.0665	113.9200	0.1139	71.231	0	0	3,500
2018/04/24	R186	03/05/2018	8.00	Put	Bond Future	1,175.5100	1.1755	1,551.0100	1.5510	31.944	0	0	0
2018/04/24	R186	03/05/2018	8.45	Put	Bond Future	39.7900	0.0398	69.5400	0.0695	74.768	0	0	0
2018/04/24	R186	03/05/2018	8.50	Call	Bond Future	2,289.3600	2.2894	1,852.3500	1.8524	(19.089)	0	0	0
2018/04/24	R186	03/05/2018	8.25	Call	Bond Future	879.6600	0.8797	569.6300	0.5696	(35.244)	0	0	0
2018/04/24	R186	03/05/2018	7.85	Call	Bond Future	20.0400	0.0200	4.9900	0.0050	(75.100)	0	0	500
2018/04/24	R186	03/05/2018	8.35	Put	Bond Future	107.5000	0.1075	179.5900	0.1796	67.060	0	0	500
2018/04/24	R186	03/05/2018			Bond Future	8.1556	118.2763	8.2240	117.8214	0.839	0.0000	0.0000	65,592
2018/04/24	R186	03/05/2018	8.93	Call	Bond Future	5,014.0900	5.0141	4,559.2700	4.5593	(9.071)	0	0	0
2018/04/24	R186	03/05/2018	8.93	Put	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2018/04/24	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R186	03/05/2018	9.30	Call	Bond Future	7,307.5300	7.3075	6,852.6700	6.8527	(6.225)	0	0	0
2018/04/24	R186	03/05/2018	10.14	Call	Bond Future	12,282.4300	12.2824	11,827.5700	11.8276	(3.703)	0	0	0
2018/04/24	R186	03/05/2018	7.85	Put	Bond Future	2,082.1700	2.0822	2,521.9800	2.5220	21.123	0	0	0
2018/04/24	R186	03/05/2018	8.92	Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0	0	0
2018/04/24	R186	03/05/2018	8.91	Call	Bond Future	4,888.3000	4.8883	4,433.4900	4.4335	(9.304)	0	0	0
2018/04/24	R186	03/05/2018	8.69	Put	Bond Future	2.1600	0.0022	3.9000	0.0039	80.556	0	0	0
2018/04/24	R186	03/05/2018	9.72	Call	Bond Future	9,834.3400	9.8343	9,379.4800	9.3795	(4.625)	0	0	0
2018/04/24	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R186	03/05/2018	8.40	Call	Bond Future	1,680.8700	1.6809	1,273.4000	1.2734	(24.242)	0	0	0
2018/04/24	R186	03/05/2018	8.00	Call	Bond Future	131.4500	0.1314	52.0900	0.0521	(60.373)	0	0	0
2018/04/24	R186	03/05/2018	8.45	Call	Bond Future	1,980.7500	1.9807	1,555.6400	1.5556	(21.462)	0	0	0
2018/04/24	R186	03/05/2018	8.70	Put	Bond Future	1.8900	0.0019	3.4000	0.0034	79.894	0	0	0
2018/04/24	R186	03/05/2018	8.50	Put	Bond Future	23.0200	0.0230	40.8700	0.0409	77.541	0	0	3,500
2018/04/24	R186	03/05/2018	8.25	Put	Bond Future	252.7000	0.2527	397.5300	0.3975	57.313	0	0	3,500
2018/04/24	R186	03/05/2018	8.35	Call	Bond Future	1,393.9700	1.3940	1,011.2000	1.0112	(27.459)	0	0	0
2018/04/24	R186	03/05/2018	9.75	Call	Bond Future	10,011.7800	10.0118	9,556.9200	9.5569	(4.543)	0	0	0
2018/04/24	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/24	R186	03/05/2018	9.19	Call	Bond Future	6,632.3900	6.6324	6,177.5300	6.1775	(6.858)	0	0	0
2018/04/24	R186	03/05/2018	8.85	Call	Bond Future	4,509.8300	4.5098	4,055.1200	4.0551	(10.083)	0	0	0
2018/04/24	R186	03/05/2018	8.85	Put	Bond Future	0.2200	0.0002	0.3700	0.0004	68.182	0	0	4,745
2018/04/24	R186	03/05/2018	8.70	Call	Bond Future	3,557.4100	3.5574	3,104.0600	3.1041	(12.744)	0	0	0
2018/04/24	R186	02/08/2018	8.48	Put	Bond Future	972.6900	0.9727	1,126.2300	1.1262	15.785	0	0	0
2018/04/24	R186	02/08/2018	8.25	Call	Bond Future	1,881.4800	1.8815	1,632.3800	1.6324	(13.240)	0	0	3,020
2018/04/24	R186	02/08/2018			Bond Future	8.1942	115.1016	8.2657	114.6383	0.872	0.0000	0.0000	135,785

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
2018/04/24	R186	02/08/2018	8.47	Call	Bond Future	2,767.2000	2.7672	2,459.8800	2.4599	(11.106)	0	0	0
2018/04/24	R186	02/08/2018	8.47	Put	Bond Future	992.5400	0.9925	1,148.5000	1.1485	15.713	0	0	0
2018/04/24	R186	02/08/2018	8.48	Call	Bond Future	2,811.0100	2.8110	2,501.2700	2.5013	(11.019)	0	0	0
2018/04/24	R186	02/08/2018	8.25	Put	Bond Future	1,519.5300	1.5195	1,733.7100	1.7337	14.095	0	0	0
2018/04/24	R186	02/08/2018	7.50	Put	Bond Future	4,860.6600	4.8607	5,269.5400	5.2695	8.412	0	0	0
2018/04/24	R186	02/08/2018	8.46	Call	Bond Future	2,723.6700	2.7237	2,418.7900	2.4188	(11.194)	0	0	0
2018/04/24	R186	02/08/2018	8.46	Put	Bond Future	1,012.7200	1.0127	1,171.1200	1.1711	15.641	0	0	0
2018/04/24	R186	02/08/2018	7.50	Call	Bond Future	228.0600	0.2281	173.6600	0.1737	(23.853)	0	0	3,020
2018/04/24	R186	01/11/2018	7.96	Put	Bond Future	3,301.4500	3.3014	3,589.5000	3.5895	8.725	0	0	0
2018/04/24	R186	01/11/2018	8.54	Put	Bond Future	1,611.5800	1.6116	1,785.1900	1.7852	10.773	0	0	0
2018/04/24	R186	01/11/2018	9.14	Call	Bond Future	6,271.8000	6.2718	5,887.7000	5.8877	(6.124)	0	0	0
2018/04/24	R186	01/11/2018			Bond Future	8.2306	117.1924	8.3053	116.7204	0.908	0.0000	0.0000	0
2018/04/24	R186	01/11/2018	8.46	Put	Bond Future	1,788.6200	1.7886	1,976.6200	1.9766	10.511	0	0	0
2018/04/24	R186	01/11/2018	8.46	Call	Bond Future	3,230.0700	3.2301	2,946.1200	2.9461	(8.791)	0	0	5,000
2018/04/24	R186	01/11/2018	8.53	Call	Bond Future	3,509.2400	3.5092	3,212.6600	3.2127	(8.451)	0	0	0
2018/04/24	R186	01/11/2018	8.53	Put	Bond Future	1,632.7800	1.6328	1,808.1500	1.8081	10.741	0	0	0
2018/04/24	R186	01/11/2018	7.96	Call	Bond Future	1,570.3900	1.5704	1,386.4900	1.3865	(11.710)	0	0	5,000
2018/04/24	R186	01/11/2018	8.54	Call	Bond Future	3,550.0000	3.5500	3,251.6600	3.2517	(8.404)	0	0	0
2018/04/24	R186	01/11/2018	9.14	Put	Bond Future	696.6700	0.6967	784.5200	0.7845	12.610	0	0	5,000
2018/04/24	R186	01/11/2018	8.52	Call	Bond Future	3,468.9900	3.4690	3,174.1800	3.1742	(8.498)	0	0	0
2018/04/24	R186	01/11/2018	8.52	Put	Bond Future	1,654.5400	1.6545	1,831.6800	1.8317	10.706	0	0	0
2018/04/24	R186	07/02/2019	8.20	Call	Bond Future	2,733.0000	2.7330	2,497.9900	2.4980	(8.599)	0	0	0
2018/04/24	R186	07/02/2019	8.21	Put	Bond Future	3,132.1000	3.1321	3,378.0400	3.3780	7.852	0	0	0
2018/04/24	R186	07/02/2019			Bond Future	8.2696	114.2057	8.3483	113.7231	0.951	0.0000	0.0000	0
2018/04/24	R186	07/02/2019	8.20	Put	Bond Future	3,162.7100	3.1627	3,410.2800	3.4103	7.828	0	0	0
2018/04/24	R186	07/02/2019	8.21	Call	Bond Future	2,764.2200	2.7642	2,527.5800	2.5276	(8.561)	0	0	0
2018/04/24	R186	07/02/2019	8.22	Call	Bond Future	2,796.0400	2.7960	2,557.7600	2.5578	(8.522)	0	0	0
2018/04/24	R186	07/02/2019	8.22	Put	Bond Future	3,102.1300	3.1021	3,346.4300	3.3464	7.875	0	0	0
2018/04/24	R197	03/05/2018	304.46	Call	Bond Future	1,559.7700	1.5598	993.6200	0.9936	(36.297)	0	0	0
2018/04/24	R197	03/05/2018			Bond Future	306.0198	306.0198	305.4536	305.4536	(0.185)	0.0000	0.0000	1,400
2018/04/24	R197	03/05/2018	304.44	Call	Bond Future	1,579.7700	1.5798	1,013.6200	1.0136	(35.837)	0	0	0
2018/04/24	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R197	03/05/2018	304.45	Call	Bond Future	1,569.7700	1.5698	1,003.6200	1.0036	(36.066)	0	0	0
2018/04/24	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R197	02/08/2018			Bond Future	304.4477	304.4477	303.8690	303.8690	(0.190)	0.0000	0.0000	2,350
2018/04/24	R197	01/11/2018			Bond Future	310.0360	310.0360	309.4482	309.4482	(0.190)	0.0000	0.0000	0
2018/04/24	R197	07/02/2019			Bond Future	308.9249	308.9249	308.3201	308.3201	(0.196)	0.0000	0.0000	0
2018/04/24	R202	03/05/2018	247.48	Put	Bond Future	4,937.7900	4.9378	6,277.6500	6.2776	27.135	0	0	0
2018/04/24	R202	03/05/2018	247.47	Call	Bond Future	2.8200	0.0028	0.1100	0.0001	(96.099)	0	0	0
2018/04/24	R202	03/05/2018			Bond Future	242.5450	242.5450	241.2025	241.2025	(0.554)	0.0000	0.0000	19,277
2018/04/24	R202	03/05/2018	247.48	Call	Bond Future	2.7800	0.0028	0.1100	0.0001	(96.043)	0	0	0
2018/04/24	R202	03/05/2018	247.47	Put	Bond Future	4,927.8300	4.9278	6,267.6500	6.2676	27.189	0	0	0
2018/04/24	R202	03/05/2018	247.49	Call	Bond Future	2.7300	0.0027	0.1000	0.0001	(96.337)	0	0	0
2018/04/24	R202	03/05/2018	247.49	Put	Bond Future	4,947.7400	4.9477	6,287.6400	6.2876	27.081	0	0	0
2018/04/24	R202	02/08/2018			Bond Future	243.1719	243.1719	241.8030	241.8030	(0.563)	0.0000	0.0000	9,109

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
2018/04/24	R202	01/11/2018			Bond Future	247.6358	247.6358	246.2430	246.2430	(0.562)	0.0000	0.0000	0
2018/04/24	R202	07/02/2019			Bond Future	248.7175	248.7175	247.2925	247.2925	(0.573)	0.0000	0.0000	0
2018/04/24	R204	03/05/2018	7.10	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/24	R204	03/05/2018			Bond Future	6.7809	103.7499	6.7873	103.7460	0.094	0.0000	0.0000	14,720
2018/04/24	R204	03/05/2018	7.09	Call	Bond Future	186.3700	0.1864	182.5000	0.1825	(2.077)	0	0	0
2018/04/24	R204	03/05/2018	7.09	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/24	R204	03/05/2018	7.10	Call	Bond Future	192.3800	0.1924	188.5200	0.1885	(2.006)	0	0	0
2018/04/24	R204	03/05/2018	7.08	Call	Bond Future	180.3700	0.1804	176.5000	0.1765	(2.146)	0	0	0
2018/04/24	R204	03/05/2018	7.08	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2018/04/24	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R204	02/08/2018			Bond Future	6.4049	101.5759	6.4160	101.5718	0.172	0.0000	0.0000	6,407
2018/04/24	R204	02/08/2018	8.98	Call	Bond Future	943.0400	0.9430	938.9700	0.9390	(0.432)	0	0	0
2018/04/24	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R204	02/08/2018	8.99	Call	Bond Future	946.6700	0.9467	942.6000	0.9426	(0.430)	0	0	0
2018/04/24	R204	02/08/2018	8.97	Call	Bond Future	939.4200	0.9394	935.3500	0.9353	(0.433)	0	0	0
2018/04/24	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R207	03/05/2018	7.57	Call	Bond Future	806.3100	0.8063	686.3700	0.6864	(14.875)	0	0	0
2018/04/24	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	R207	03/05/2018			Bond Future	7.0539	102.5554	7.1303	102.4354	1.084	0.0000	0.0000	18,089
2018/04/24	R207	03/05/2018	7.58	Call	Bond Future	821.8500	0.8219	701.9100	0.7019	(14.594)	0	0	0
2018/04/24	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/24	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/04/24	R207	03/05/2018	7.56	Call	Bond Future	790.7700	0.7908	670.8400	0.6708	(15.166)	0	0	0
2018/04/24	R207	02/08/2018	6.86	Put	Bond Future	334.9600	0.3350	419.7300	0.4197	25.307	0	0	0
2018/04/24	R207	02/08/2018	6.85	Call	Bond Future	113.6600	0.1137	77.3300	0.0773	(31.964)	0	0	0
2018/04/24	R207	02/08/2018			Bond Future	7.0200	100.7556	7.1108	100.6333	1.292	0.0000	0.0000	7,234
2018/04/24	R207	02/08/2018	6.86	Call	Bond Future	118.7600	0.1188	81.2600	0.0813	(31.576)	0	0	0
2018/04/24	R207	02/08/2018	6.85	Put	Bond Future	343.3900	0.3434	429.3300	0.4293	25.027	0	0	0
2018/04/24	R207	02/08/2018	6.87	Call	Bond Future	124.0000	0.1240	85.3200	0.0853	(31.194)	0	0	0
2018/04/24	R207	02/08/2018	6.87	Put	Bond Future	326.6800	0.3267	410.2700	0.4103	25.588	0	0	0
2018/04/24	R207	01/11/2018	6.76	Put	Bond Future	375.8800	0.3759	456.4300	0.4564	21.430	0	0	0
2018/04/24	R207	01/11/2018			Bond Future	6.9346	102.5858	7.0452	102.4610	1.595	0.0000	0.0000	0
2018/04/24	R207	01/11/2018	6.75	Call	Bond Future	173.6700	0.1737	130.2600	0.1303	(24.996)	0	0	0
2018/04/24	R207	01/11/2018	6.75	Put	Bond Future	382.3500	0.3823	463.7200	0.4637	21.282	0	0	0
2018/04/24	R207	01/11/2018	6.76	Call	Bond Future	178.5200	0.1785	134.2900	0.1343	(24.776)	0	0	0
2018/04/24	R207	01/11/2018	6.74	Call	Bond Future	168.8900	0.1689	126.3100	0.1263	(25.212)	0	0	0
2018/04/24	R207	01/11/2018	6.74	Put	Bond Future	388.8900	0.3889	471.0900	0.4711	21.137	0	0	0
2018/04/24	R207	07/02/2019	6.52	Call	Bond Future	182.8200	0.1828	138.5000	0.1385	(24.242)	0	0	0
2018/04/24	R207	07/02/2019	6.51	Put	Bond Future	413.9400	0.4139	498.6000	0.4986	20.452	0	0	0
2018/04/24	R207	07/02/2019			Bond Future	6.7751	100.9709	6.9204	100.8425	2.145	0.0000	0.0000	0
2018/04/24	R207	07/02/2019	6.53	Call	Bond Future	186.8300	0.1868	141.8700	0.1419	(24.065)	0	0	0
2018/04/24	R207	07/02/2019	6.53	Put	Bond Future	403.8400	0.4038	487.2400	0.4872	20.652	0	0	0
2018/04/24	R207	07/02/2019	6.52	Put	Bond Future	408.7000	0.4087	492.7400	0.4927	20.563	0	0	0
2018/04/24	R207	07/02/2019	6.51	Call	Bond Future	179.1900	0.1792	135.4900	0.1355	(24.388)	0	0	0
2018/04/24	R208	03/05/2018	7.77	Call	Bond Future	1,249.5500	1.2495	1,058.1100	1.0581	(15.321)	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
2018/04/24	R208	03/05/2018			Bond Future	7.2761	99.3392	7.3513	99.1475	1.035	0.0000	0.0000	24,727
2018/04/24	R208	03/05/2018	7.77	Put	Bond Future	0.1300	0.0001	0.3800	0.0004	192.308	0	0	0
2018/04/24	R208	03/05/2018	7.78	Call	Bond Future	1,274.6200	1.2746	1,083.1300	1.0831	(15.023)	0	0	0
2018/04/24	R208	03/05/2018	7.79	Put	Bond Future	0.0900	0.0001	0.2600	0.0003	188.889	0	0	0
2018/04/24	R208	03/05/2018	7.78	Put	Bond Future	0.1100	0.0001	0.3100	0.0003	181.818	0	0	0
2018/04/24	R208	03/05/2018	7.79	Call	Bond Future	1,299.6800	1.2997	1,108.1600	1.1082	(14.736)	0	0	0
2018/04/24	R208	02/08/2018	7.14	Call	Bond Future	284.7600	0.2848	214.4800	0.2145	(24.680)	0	0	0
2018/04/24	R208	02/08/2018	7.12	Call	Bond Future	265.3700	0.2654	198.4400	0.1984	(25.221)	0	0	0
2018/04/24	R208	02/08/2018			Bond Future	7.2748	101.1231	7.3579	100.9278	1.142	0.0000	0.0000	24,189
2018/04/24	R208	02/08/2018	7.12	Put	Bond Future	630.4100	0.6304	758.7700	0.7588	20.361	0	0	0
2018/04/24	R208	02/08/2018	7.14	Put	Bond Future	602.5500	0.6026	727.5600	0.7276	20.747	0	0	0
2018/04/24	R208	02/08/2018	7.13	Call	Bond Future	274.8600	0.2749	206.2700	0.2063	(24.955)	0	0	0
2018/04/24	R208	02/08/2018	7.13	Put	Bond Future	616.2700	0.6163	742.9700	0.7430	20.559	0	0	0
2018/04/24	R208	01/11/2018	7.11	Put	Bond Future	738.9200	0.7389	861.0200	0.8610	16.524	0	0	0
2018/04/24	R208	01/11/2018			Bond Future	7.2656	99.5601	7.3582	99.3610	1.275	0.0000	0.0000	0
2018/04/24	R208	01/11/2018	7.11	Call	Bond Future	403.5300	0.4035	326.5300	0.3265	(19.082)	0	0	0
2018/04/24	R208	01/11/2018	7.12	Call	Bond Future	413.6800	0.4137	335.4300	0.3354	(18.916)	0	0	0
2018/04/24	R208	01/11/2018	7.10	Put	Bond Future	750.7900	0.7508	874.1200	0.8741	16.427	0	0	0
2018/04/24	R208	01/11/2018	7.12	Put	Bond Future	727.4700	0.7275	848.3200	0.8483	16.612	0	0	0
2018/04/24	R208	01/11/2018	7.10	Call	Bond Future	393.7900	0.3938	318.0200	0.3180	(19.241)	0	0	0
2018/04/24	R208	07/02/2019	7.07	Call	Bond Future	523.0700	0.5231	440.0900	0.4401	(15.864)	0	0	0
2018/04/24	R208	07/02/2019	7.08	Put	Bond Future	852.2900	0.8523	972.5200	0.9725	14.107	0	0	0
2018/04/24	R208	07/02/2019	7.06	Put	Bond Future	872.0200	0.8720	994.1500	0.9942	14.005	0	0	0
2018/04/24	R208	07/02/2019			Bond Future	7.2453	101.5308	7.3512	101.3266	1.462	0.0000	0.0000	0
2018/04/24	R208	07/02/2019	7.07	Put	Bond Future	862.1100	0.8621	983.2900	0.9833	14.056	0	0	0
2018/04/24	R208	07/02/2019	7.08	Call	Bond Future	532.6300	0.5326	448.7000	0.4487	(15.758)	0	0	0
2018/04/24	R208	07/02/2019	7.06	Call	Bond Future	513.5900	0.5136	431.5600	0.4316	(15.972)	0	0	0
2018/04/24	R209	03/05/2018	9.85	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/24	R209	03/05/2018	10.00	Call	Bond Future	7,484.4600	7.4845	6,915.2000	6.9152	(7.606)	0	0	0
2018/04/24	R209	03/05/2018	10.73	Call	Bond Future	11,846.3800	11.8464	11,277.1200	11.2771	(4.805)	0	0	0
2018/04/24	R209	03/05/2018	9.75	Call	Bond Future	5,888.4700	5.8885	5,319.2700	5.3193	(9.666)	0	0	435
2018/04/24	R209	03/05/2018	9.77	Call	Bond Future	6,018.1500	6.0182	5,448.9400	5.4489	(9.458)	0	0	0
2018/04/24	R209	03/05/2018	9.30	Call	Bond Future	2,894.2900	2.8943	2,342.6900	2.3427	(19.058)	0	0	0
2018/04/24	R209	03/05/2018			Bond Future	8.8957	77.1615	8.9740	76.5922	0.880	0.0000	0.0000	103,571
2018/04/24	R209	03/05/2018	9.85	Call	Bond Future	6,533.3900	6.5334	5,964.1400	5.9641	(8.713)	0	0	0
2018/04/24	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/24	R209	03/05/2018	10.22	Call	Bond Future	8,844.6800	8.8447	8,275.4200	8.2754	(6.436)	0	0	0
2018/04/24	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/24	R209	03/05/2018	9.75	Put	Bond Future	0.0800	0.0001	0.1400	0.0001	75.000	0	0	0
2018/04/24	R209	03/05/2018	9.86	Call	Bond Future	6,597.3900	6.5974	6,028.1400	6.0281	(8.628)	0	0	0
2018/04/24	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/24	R209	03/05/2018	9.47	Put	Bond Future	3.0600	0.0031	5.7800	0.0058	88.889	0	0	250
2018/04/24	R209	03/05/2018	9.77	Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0	0	250
2018/04/24	R209	03/05/2018	9.30	Put	Bond Future	20.5900	0.0206	38.2500	0.0383	85.770	0	0	0
2018/04/24	R209	03/05/2018	8.95	Put	Bond Future	417.9900	0.4180	653.4400	0.6534	56.329	0	0	0
2018/04/24	R209	03/05/2018	9.86	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	R209	03/05/2018	9.84	Call	Bond Future	6,469.2900	6.4693	5,900.0400	5.9000	(8.799)	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
2018/04/24	R209	03/05/2018	9.84	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/24	R209	03/05/2018	9.19	Put	Bond Future	61.1300	0.0611	109.5700	0.1096	79.241	0	0	0
2018/04/24	R209	03/05/2018	9.19	Call	Bond Future	2,168.9600	2.1690	1,648.1400	1.6481	(24.012)	0	0	250
2018/04/24	R209	03/05/2018	9.47	Call	Bond Future	4,037.6700	4.0377	3,471.1300	3.4711	(14.031)	0	0	0
2018/04/24	R209	03/05/2018	8.95	Call	Bond Future	813.6700	0.8137	479.8600	0.4799	(41.025)	0	0	0
2018/04/24	R209	02/08/2018	9.66	Call	Bond Future	5,532.3100	5.5323	5,053.5400	5.0535	(8.654)	0	0	435
2018/04/24	R209	02/08/2018	8.49	Call	Bond Future	738.4600	0.7385	591.6800	0.5917	(19.876)	0	0	500
2018/04/24	R209	02/08/2018	8.46	Put	Bond Future	4,250.7500	4.2507	4,692.4900	4.6925	10.392	0	0	0
2018/04/24	R209	02/08/2018	8.96	Put	Bond Future	1,979.2500	1.9793	2,256.9000	2.2569	14.028	0	0	0
2018/04/24	R209	02/08/2018	10.38	Call	Bond Future	9,568.7900	9.5688	9,010.9500	9.0110	(5.830)	0	0	0
2018/04/24	R209	02/08/2018	9.21	Call	Bond Future	3,220.5300	3.2205	2,842.2900	2.8423	(11.745)	0	0	0
2018/04/24	R209	02/08/2018	10.39	Put	Bond Future	87.9500	0.0880	109.1200	0.1091	24.070	0	0	0
2018/04/24	R209	02/08/2018			Bond Future	8.9373	78.5471	9.0178	77.9676	0.901	0.0000	0.0000	76,299
2018/04/24	R209	02/08/2018	9.43	Call	Bond Future	4,305.1800	4.3052	3,871.4400	3.8714	(10.075)	0	0	0
2018/04/24	R209	02/08/2018	9.43	Put	Bond Future	856.6000	0.8566	1,002.4100	1.0024	17.022	0	0	5,000
2018/04/24	R209	02/08/2018	10.84	Call	Bond Future	12,153.8100	12.1538	11,580.2700	11.5803	(4.719)	0	0	0
2018/04/24	R209	02/08/2018	10.84	Put	Bond Future	21.4300	0.0214	27.4400	0.0274	28.045	0	0	435
2018/04/24	R209	02/08/2018	10.21	Call	Bond Future	8,601.9700	8.6020	8,055.3900	8.0554	(6.354)	0	0	0
2018/04/24	R209	02/08/2018	10.21	Put	Bond Future	146.6800	0.1467	179.6500	0.1796	22.478	0	0	435
2018/04/24	R209	02/08/2018	8.49	Put	Bond Future	4,079.1600	4.0792	4,511.9300	4.5119	10.609	0	0	0
2018/04/24	R209	02/08/2018	8.96	Call	Bond Future	2,143.3300	2.1433	1,841.4300	1.8414	(14.086)	0	0	5,000
2018/04/24	R209	02/08/2018	9.21	Put	Bond Future	1,282.9900	1.2830	1,484.3000	1.4843	15.691	0	0	500
2018/04/24	R209	02/08/2018	8.83	Call	Bond Future	1,665.7100	1.6657	1,407.2800	1.4073	(15.515)	0	0	0
2018/04/24	R209	02/08/2018	8.83	Put	Bond Future	2,448.2900	2.4483	2,769.4100	2.7694	13.116	0	0	500
2018/04/24	R209	02/08/2018	9.66	Put	Bond Future	551.8800	0.5519	652.6600	0.6527	18.261	0	0	0
2018/04/24	R209	02/08/2018	8.46	Call	Bond Future	678.4700	0.6785	540.6600	0.5407	(20.312)	0	0	5,000
2018/04/24	R209	02/08/2018	10.38	Put	Bond Future	90.5600	0.0906	112.2700	0.1123	23.973	0	0	0
2018/04/24	R209	02/08/2018	10.39	Call	Bond Future	9,625.6300	9.6256	9,067.2500	9.0673	(5.801)	0	0	0
2018/04/24	R209	02/08/2018	10.40	Call	Bond Future	9,682.4600	9.6825	9,123.5400	9.1235	(5.772)	0	0	0
2018/04/24	R209	02/08/2018	10.40	Put	Bond Future	85.4100	0.0854	106.0400	0.1060	24.154	0	0	0
2018/04/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R209	01/11/2018	9.34	Put	Bond Future	1,932.9700	1.9330	2,140.9700	2.1410	10.761	0	0	0
2018/04/24	R209	01/11/2018	1,016.00	Call	Bond Future	75,938.0000	75.9380	75,347.6900	75.3477	(0.777)	0	0	0
2018/04/24	R209	01/11/2018	9.97	Call	Bond Future	7,498.8100	7.4988	7,015.9600	7.0160	(6.439)	0	0	0
2018/04/24	R209	01/11/2018			Bond Future	8.9788	76.8259	9.0616	76.2356	0.922	0.0000	0.0000	0
2018/04/24	R209	01/11/2018	1,016.01	Call	Bond Future	75,938.0000	75.9380	75,347.6900	75.3477	(0.777)	0	0	0
2018/04/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R209	01/11/2018	1,015.99	Call	Bond Future	75,937.9900	75.9380	75,347.6800	75.3477	(0.777)	0	0	0
2018/04/24	R209	01/11/2018	9.34	Call	Bond Future	4,459.8400	4.4598	4,077.5300	4.0775	(8.572)	0	0	0
2018/04/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R209	01/11/2018	9.97	Put	Bond Future	849.8200	0.8498	957.2800	0.9573	12.645	0	0	0
2018/04/24	R209	01/11/2018	10.57	Call	Bond Future	10,572.3500	10.5723	10,029.0700	10.0291	(5.139)	0	0	0
2018/04/24	R209	01/11/2018	10.57	Put	Bond Future	308.1300	0.3081	355.1600	0.3552	15.263	0	0	0
2018/04/24	R209	01/11/2018	9.94	Call	Bond Future	7,350.9200	7.3509	6,872.0700	6.8721	(6.514)	0	0	0
2018/04/24	R209	01/11/2018	9.94	Put	Bond Future	890.4000	0.8904	1,001.8600	1.0019	12.518	0	0	0
2018/04/24	R209	07/02/2019	8.97	Put	Bond Future	4,001.7400	4.0017	4,299.2600	4.2993	7.435	0	0	0
2018/04/24	R209	07/02/2019			Bond Future	9.0235	78.3465	9.1089	77.7436	0.947	0.0000	0.0000	0
2018/04/24	R209	07/02/2019	8.96	Call	Bond Future	3,584.7000	3.5847	3,281.1500	3.2812	(8.468)	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
2018/04/24	R209	07/02/2019	8.96	Put	Bond Future	4,036.8500	4.0369	4,336.2100	4.3362	7.416	0	0	0
2018/04/24	R209	07/02/2019	8.97	Call	Bond Future	3,621.1100	3.6211	3,315.7200	3.3157	(8.434)	0	0	0
2018/04/24	R209	07/02/2019	8.95	Call	Bond Future	3,548.1700	3.5482	3,246.4700	3.2465	(8.503)	0	0	0
2018/04/24	R209	07/02/2019	8.95	Put	Bond Future	4,071.9400	4.0719	4,373.1500	4.3731	7.397	0	0	0
2018/04/24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R210	03/05/2018	191.44	Put	Bond Future	4,115.6800	4.1157	4,138.3900	4.1384	0.552	0	0	0
2018/04/24	R210	03/05/2018			Bond Future	187.3243	187.3243	187.3016	187.3016	(0.012)	0.0000	0.0000	1,460
2018/04/24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R210	03/05/2018	191.46	Put	Bond Future	4,135.6800	4.1357	4,158.3900	4.1584	0.549	0	0	0
2018/04/24	R210	03/05/2018	191.45	Put	Bond Future	4,125.6800	4.1257	4,148.3900	4.1484	0.550	0	0	0
2018/04/24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R210	02/08/2018			Bond Future	190.7474	190.7474	190.7231	190.7231	(0.013)	0.0000	0.0000	699
2018/04/24	R210	01/11/2018			Bond Future	191.7485	191.7485	191.7245	191.7245	(0.013)	0.0000	0.0000	0
2018/04/24	R210	07/02/2019			Bond Future	195.6128	195.6128	195.5849	195.5849	(0.014)	0.0000	0.0000	0
2018/04/24	R212	03/05/2018	154.30	Call	Bond Future	568.2700	0.5683	541.6600	0.5417	(4.683)	0	0	0
2018/04/24	R212	03/05/2018			Bond Future	154.8683	154.8683	154.8417	154.8417	(0.017)	0.0000	0.0000	3,818
2018/04/24	R212	03/05/2018	154.28	Call	Bond Future	588.2700	0.5883	561.6600	0.5617	(4.523)	0	0	0
2018/04/24	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R212	03/05/2018	154.29	Call	Bond Future	578.2700	0.5783	551.6600	0.5517	(4.602)	0	0	0
2018/04/24	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/24	R212	02/08/2018			Bond Future	155.5964	155.5964	155.5682	155.5682	(0.018)	0.0000	0.0000	3,975
2018/04/24	R212	01/11/2018			Bond Future	158.4525	158.4525	158.4245	158.4245	(0.018)	0.0000	0.0000	0
2018/04/24	R212	07/02/2019			Bond Future	159.4917	159.4917	159.4605	159.4605	(0.020)	0.0000	0.0000	0
2018/04/24	R213	03/05/2018	9.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R213	03/05/2018	9.56	Call	Bond Future	6,228.0100	6.2280	5,716.0000	5.7160	(8.221)	0	0	0
2018/04/24	R213	03/05/2018			Bond Future	8.6255	88.8369	8.6989	88.3249	0.851	0.0000	0.0000	27,323
2018/04/24	R213	03/05/2018	9.57	Call	Bond Future	6,291.3400	6.2913	5,779.3200	5.7793	(8.138)	0	0	0
2018/04/24	R213	03/05/2018	9.56	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/24	R213	03/05/2018	9.58	Call	Bond Future	6,354.5900	6.3546	5,842.5700	5.8426	(8.057)	0	0	0
2018/04/24	R213	03/05/2018	9.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/24	R213	02/08/2018	9.06	Call	Bond Future	3,598.6200	3.5986	3,227.0900	3.2271	(10.324)	0	0	0
2018/04/24	R213	02/08/2018	9.05	Put	Bond Future	949.8000	0.9498	1,101.9300	1.1019	16.017	0	0	0
2018/04/24	R213	02/08/2018			Bond Future	8.6659	90.4322	8.7416	89.9108	0.874	0.0000	0.0000	22,284
2018/04/24	R213	02/08/2018	9.07	Call	Bond Future	3,647.1500	3.6471	3,273.3300	3.2733	(10.250)	0	0	0
2018/04/24	R213	02/08/2018	9.07	Put	Bond Future	914.1200	0.9141	1,061.6400	1.0616	16.138	0	0	0
2018/04/24	R213	02/08/2018	9.06	Put	Bond Future	931.8100	0.9318	1,081.6200	1.0816	16.077	0	0	0
2018/04/24	R213	02/08/2018	9.05	Call	Bond Future	3,550.3200	3.5503	3,181.1100	3.1811	(10.399)	0	0	0
2018/04/24	R213	01/11/2018	8.65	Call	Bond Future	2,489.2800	2.4893	2,229.7300	2.2297	(10.427)	0	0	0
2018/04/24	R213	01/11/2018	8.64	Put	Bond Future	2,921.2400	2.9212	3,194.9500	3.1950	9.370	0	0	0
2018/04/24	R213	01/11/2018			Bond Future	8.7083	88.5280	8.7866	87.9969	0.899	0.0000	0.0000	0
2018/04/24	R213	01/11/2018	8.66	Call	Bond Future	2,524.3500	2.5244	2,262.6000	2.2626	(10.369)	0	0	0
2018/04/24	R213	01/11/2018	8.66	Put	Bond Future	2,854.0700	2.8541	3,123.3700	3.1234	9.436	0	0	0
2018/04/24	R213	01/11/2018	8.65	Put	Bond Future	2,887.5000	2.8875	3,159.0000	3.1590	9.403	0	0	0
2018/04/24	R213	01/11/2018	8.64	Call	Bond Future	2,454.4500	2.4544	2,197.1100	2.1971	(10.485)	0	0	0

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2018/04/24	R213	07/02/2019	8.68	Call	Bond Future	3,239.7800	3.2398	2,971.3300	2.9713	(8.286)	0	0	0
2018/04/24	R213	07/02/2019			Bond Future	8.7550	90.2803	8.8363	89.7378	0.928	0.0000	0.0000	0
2018/04/24	R213	07/02/2019	8.68	Put	Bond Future	3,744.8300	3.7448	4,018.9600	4.0190	7.320	0	0	0
2018/04/24	R213	07/02/2019	8.69	Call	Bond Future	3,273.6900	3.2737	3,003.5400	3.0035	(8.252)	0	0	0
2018/04/24	R213	07/02/2019	8.70	Put	Bond Future	3,677.8400	3.6778	3,948.5800	3.9486	7.361	0	0	0
2018/04/24	R213	07/02/2019	8.69	Put	Bond Future	3,711.2200	3.7112	3,983.6500	3.9837	7.341	0	0	0
2018/04/24	R213	07/02/2019	8.70	Call	Bond Future	3,307.7600	3.3078	3,035.9200	3.0359	(8.218)	0	0	0
2018/04/24	R214	03/05/2018	9.99	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/24	R214	03/05/2018			Bond Future	9.0155	77.0320	9.0939	76.4292	0.869	0.0000	0.0000	26,834
2018/04/24	R214	03/05/2018	9.98	Call	Bond Future	6,920.8200	6.9208	6,318.0100	6.3180	(8.710)	0	0	0
2018/04/24	R214	03/05/2018	9.98	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2018/04/24	R214	03/05/2018	9.99	Call	Bond Future	6,987.1800	6.9872	6,384.3600	6.3844	(8.628)	0	0	0
2018/04/24	R214	03/05/2018	9.97	Call	Bond Future	6,854.3600	6.8544	6,251.5500	6.2515	(8.795)	0	0	0
2018/04/24	R214	03/05/2018	9.97	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2018/04/24	R214	02/08/2018	8.96	Call	Bond Future	1,855.4800	1.8555	1,575.9300	1.5759	(15.066)	0	0	0
2018/04/24	R214	02/08/2018			Bond Future	9.0564	78.4153	9.1369	77.8016	0.888	0.0000	0.0000	23,997
2018/04/24	R214	02/08/2018	8.94	Call	Bond Future	1,782.2400	1.7822	1,509.7400	1.5097	(15.290)	0	0	0
2018/04/24	R214	02/08/2018	8.94	Put	Bond Future	2,684.5700	2.6846	3,025.7800	3.0258	12.710	0	0	0
2018/04/24	R214	02/08/2018	8.96	Put	Bond Future	2,601.6000	2.6016	2,935.7600	2.9358	12.844	0	0	0
2018/04/24	R214	02/08/2018	8.95	Call	Bond Future	1,818.6700	1.8187	1,542.6400	1.5426	(15.178)	0	0	0
2018/04/24	R214	02/08/2018	8.95	Put	Bond Future	2,642.8300	2.6428	2,980.5100	2.9805	12.777	0	0	0
2018/04/24	R214	01/11/2018	8.99	Put	Bond Future	3,568.6300	3.5686	3,896.9200	3.8969	9.199	0	0	0
2018/04/24	R214	01/11/2018	8.98	Call	Bond Future	2,696.9400	2.6969	2,402.6300	2.4026	(10.913)	0	0	0
2018/04/24	R214	01/11/2018			Bond Future	9.0988	76.5463	9.1814	75.9211	0.908	0.0000	0.0000	0
2018/04/24	R214	01/11/2018	8.99	Call	Bond Future	2,733.5800	2.7336	2,436.7600	2.4368	(10.858)	0	0	0
2018/04/24	R214	01/11/2018	8.98	Put	Bond Future	3,609.5000	3.6095	3,940.3000	3.9403	9.165	0	0	0
2018/04/24	R214	01/11/2018	9.00	Call	Bond Future	2,770.4700	2.7705	2,471.1600	2.4712	(10.804)	0	0	0
2018/04/24	R214	01/11/2018	9.00	Put	Bond Future	3,528.1200	3.5281	3,853.9200	3.8539	9.234	0	0	0
2018/04/24	R214	07/02/2019	9.05	Put	Bond Future	4,464.1100	4.4641	4,785.5500	4.7856	7.201	0	0	0
2018/04/24	R214	07/02/2019			Bond Future	9.1451	78.0614	9.2304	77.4230	0.932	0.0000	0.0000	0
2018/04/24	R214	07/02/2019	9.04	Call	Bond Future	3,703.1100	3.7031	3,388.1500	3.3881	(8.505)	0	0	0
2018/04/24	R214	07/02/2019	9.04	Put	Bond Future	4,502.4900	4.5025	4,825.8900	4.8259	7.183	0	0	0
2018/04/24	R214	07/02/2019	9.05	Call	Bond Future	3,741.3300	3.7413	3,424.4100	3.4244	(8.471)	0	0	0
2018/04/24	R214	07/02/2019	9.03	Call	Bond Future	3,665.0700	3.6651	3,352.0600	3.3521	(8.540)	0	0	0
2018/04/24	R214	07/02/2019	9.03	Put	Bond Future	4,541.1700	4.5412	4,866.5200	4.8665	7.164	0	0	0
2018/04/24	R248	03/05/2018	10.06	Call	Bond Future	9,242.1900	9.2422	8,465.2700	8.4653	(8.406)	0	0	0
2018/04/24	R248	03/05/2018	10.05	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2018/04/24	R248	03/05/2018			Bond Future	9.0506	98.5338	9.1289	97.7569	0.865	0.0000	0.0000	38,095
2018/04/24	R248	03/05/2018	10.07	Call	Bond Future	9,325.9400	9.3259	8,549.0300	8.5490	(8.331)	0	0	0
2018/04/24	R248	03/05/2018	10.07	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2018/04/24	R248	03/05/2018	10.06	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/04/24	R248	03/05/2018	10.05	Call	Bond Future	9,158.2900	9.1583	8,381.3800	8.3814	(8.483)	0	0	0
2018/04/24	R248	02/08/2018	8.98	Call	Bond Future	2,368.6900	2.3687	2,013.7500	2.0138	(14.985)	0	0	0
2018/04/24	R248	02/08/2018	8.97	Put	Bond Future	3,543.4500	3.5435	3,984.0100	3.9840	12.433	0	0	0
2018/04/24	R248	02/08/2018			Bond Future	9.0920	100.3033	9.1725	99.5122	0.885	0.0000	0.0000	98,454
2018/04/24	R248	02/08/2018	8.99	Call	Bond Future	2,415.3500	2.4153	2,055.9700	2.0560	(14.879)	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
2018/04/24	R248	02/08/2018	8.99	Put	Bond Future	3,434.1300	3.4341	3,865.7900	3.8658	12.570	0	0	0
2018/04/24	R248	02/08/2018	8.98	Put	Bond Future	3,488.3600	3.4884	3,924.4600	3.9245	12.502	0	0	0
2018/04/24	R248	02/08/2018	8.97	Call	Bond Future	2,322.7200	2.3227	1,972.2400	1.9722	(15.089)	0	0	0
2018/04/24	R248	01/11/2018	9.03	Call	Bond Future	3,664.3400	3.6643	3,278.1700	3.2782	(10.539)	0	0	0
2018/04/24	R248	01/11/2018			Bond Future	9.1348	97.6917	9.2175	96.8860	0.906	0.0000	0.0000	0
2018/04/24	R248	01/11/2018	9.01	Call	Bond Future	3,566.6800	3.5667	3,186.8400	3.1868	(10.650)	0	0	0
2018/04/24	R248	01/11/2018	9.01	Put	Bond Future	4,804.2200	4.8042	5,230.1000	5.2301	8.865	0	0	0
2018/04/24	R248	01/11/2018	9.03	Put	Bond Future	4,701.6700	4.7017	5,121.2200	5.1212	8.923	0	0	0
2018/04/24	R248	01/11/2018	9.02	Call	Bond Future	3,615.4900	3.6155	3,232.4800	3.2325	(10.594)	0	0	0
2018/04/24	R248	01/11/2018	9.02	Put	Bond Future	4,752.8400	4.7528	5,175.5500	5.1755	8.894	0	0	0
2018/04/24	R248	07/02/2019	9.06	Put	Bond Future	5,917.4200	5.9174	6,337.7400	6.3377	7.103	0	0	0
2018/04/24	R248	07/02/2019			Bond Future	9.1817	99.6253	9.2670	98.8026	0.930	0.0000	0.0000	0
2018/04/24	R248	07/02/2019	9.06	Call	Bond Future	4,723.0100	4.7230	4,320.6300	4.3206	(8.520)	0	0	0
2018/04/24	R248	07/02/2019	9.05	Put	Bond Future	5,968.7700	5.9688	6,391.5900	6.3916	7.084	0	0	0
2018/04/24	R248	07/02/2019	9.07	Call	Bond Future	4,771.1700	4.7712	4,366.2900	4.3663	(8.486)	0	0	0
2018/04/24	R248	07/02/2019	9.07	Put	Bond Future	5,866.4600	5.8665	6,284.2800	6.2843	7.122	0	0	0
2018/04/24	R248	07/02/2019	9.05	Call	Bond Future	4,675.0700	4.6751	4,275.1900	4.2752	(8.553)	0	0	0

Total

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