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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2018 TO 02/05/2018

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
2018/05/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	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
2018/05/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	2025	03/05/2018	133.21	Call	Bond Future	590.9700	0.5910	636.7700	0.6368	7.750	0	0	0
2018/05/02	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	03/05/2018			Bond Future	133.8010	133.8010	133.8468	133.8468	0.034	0.0000	0.0000	941
2018/05/02	2025	03/05/2018	133.22	Call	Bond Future	580.9700	0.5810	626.7700	0.6268	7.883	0	0	0
2018/05/02	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	03/05/2018	133.20	Call	Bond Future	600.9700	0.6010	646.7700	0.6468	7.621	0	0	0
2018/05/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	02/08/2018			Bond Future	134.8640	134.8640	134.9087	134.9087	0.033	0.0000	0.0000	864
2018/05/02	2025	02/08/2018	136.65	Put	Bond Future	1,785.9900	1.7860	1,741.3300	1.7413	(2.501)	0	0	0
2018/05/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	02/08/2018	136.67	Put	Bond Future	1,805.9900	1.8060	1,761.3300	1.7613	(2.473)	0	0	0
2018/05/02	2025	02/08/2018	136.66	Put	Bond Future	1,795.9900	1.7960	1,751.3300	1.7513	(2.487)	0	0	0
2018/05/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2025	01/11/2018			Bond Future	137.3383	137.3383	137.3835	137.3835	0.033	0.0000	0.0000	0
2018/05/02	2025	07/02/2019			Bond Future	138.6861	138.6861	138.7290	138.7290	0.031	0.0000	0.0000	0
2018/05/02	2029	03/05/2018			Bond Future	100.7173	100.7173	100.8525	100.8525	0.134	0.0000	0.0000	0
2018/05/02	2029	02/08/2018			Bond Future	102.5559	102.5559	102.6920	102.6920	0.133	0.0000	0.0000	1,370
2018/05/02	2029	01/11/2018			Bond Future	103.3878	103.3878	103.5261	103.5261	0.134	0.0000	0.0000	0
2018/05/02	2029	07/02/2019			Bond Future	105.4666	105.4666	105.6053	105.6053	0.132	0.0000	0.0000	0
2018/05/02	2030	03/05/2018	9.51	Call	Bond Future	6,324.8500	6.3249	5,418.8600	5.4189	(14.324)	0	0	0
2018/05/02	2030	03/05/2018			Bond Future	8.5772	97.9058	8.7056	96.9998	1.497	0.0000	0.0000	24,607
2018/05/02	2030	03/05/2018	9.49	Call	Bond Future	6,195.2800	6.1953	5,289.2900	5.2893	(14.624)	0	0	0
2018/05/02	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2030	03/05/2018	9.50	Call	Bond Future	6,260.1000	6.2601	5,354.1100	5.3541	(14.472)	0	0	0
2018/05/02	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2030	02/08/2018	9.46	Put	Bond Future	321.6300	0.3216	453.8100	0.4538	41.097	0	0	0
2018/05/02	2030	02/08/2018	8.51	Call	Bond Future	1,422.9600	1.4230	1,051.6800	1.0517	(26.092)	0	0	7,850
2018/05/02	2030	02/08/2018	8.91	Call	Bond Future	3,016.7300	3.0167	2,429.4500	2.4294	(19.467)	0	0	7,850
2018/05/02	2030	02/08/2018			Bond Future	8.6242	95.6569	8.7573	94.7338	1.544	0.0000	0.0000	41,006
2018/05/02	2030	02/08/2018	9.46	Call	Bond Future	5,922.5500	5.9225	5,131.6300	5.1316	(13.354)	0	0	0
2018/05/02	2030	02/08/2018	8.51	Put	Bond Future	2,224.1900	2.2242	2,776.0100	2.7760	24.810	0	0	0
2018/05/02	2030	02/08/2018	9.47	Call	Bond Future	5,979.6000	5.9796	5,186.1900	5.1862	(13.269)	0	0	0
2018/05/02	2030	02/08/2018	9.45	Put	Bond Future	328.9100	0.3289	463.7400	0.4637	40.993	0	0	0
2018/05/02	2030	02/08/2018	8.91	Put	Bond Future	1,049.7100	1.0497	1,385.5300	1.3855	31.992	0	0	0
2018/05/02	2030	02/08/2018	9.50	Call	Bond Future	6,151.3900	6.1514	5,350.6100	5.3506	(13.018)	0	0	0
2018/05/02	2030	02/08/2018	9.47	Put	Bond Future	314.3900	0.3144	444.0800	0.4441	41.251	0	0	0
2018/05/02	2030	02/08/2018	9.45	Call	Bond Future	5,865.4900	5.8655	5,077.2200	5.0772	(13.439)	0	0	0
2018/05/02	2030	02/08/2018	9.50	Put	Bond Future	293.6900	0.2937	416.0100	0.4160	41.649	0	0	7,850

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2018/05/02	2030	01/11/2018	8.60	Call	Bond Future	2,425.8600	2.4259	1,970.3400	1.9703	(18.778)	0	0	0
2018/05/02	2030	01/11/2018	8.58	Put	Bond Future	2,944.2000	2.9442	3,436.9500	3.4369	16.736	0	0	0
2018/05/02	2030	01/11/2018			Bond Future	8.6651	97.3937	8.8029	96.4535	1.591	0.0000	0.0000	0
2018/05/02	2030	01/11/2018	8.60	Put	Bond Future	2,874.1100	2.8741	3,358.8400	3.3588	16.865	0	0	0
2018/05/02	2030	01/11/2018	8.58	Call	Bond Future	2,357.6000	2.3576	1,910.1000	1.9101	(18.981)	0	0	0
2018/05/02	2030	01/11/2018	8.59	Put	Bond Future	2,909.1300	2.9091	3,397.8600	3.3979	16.800	0	0	0
2018/05/02	2030	01/11/2018	8.59	Call	Bond Future	2,391.7400	2.3917	1,940.2200	1.9402	(18.878)	0	0	0
2018/05/02	2030	07/02/2019	8.62	Call	Bond Future	3,087.6500	3.0876	2,641.7000	2.6417	(14.443)	0	0	0
2018/05/02	2030	07/02/2019			Bond Future	8.7102	95.3075	8.8535	94.3476	1.646	0.0000	0.0000	0
2018/05/02	2030	07/02/2019	8.62	Put	Bond Future	3,698.1100	3.6981	4,212.0600	4.2121	13.898	0	0	0
2018/05/02	2030	07/02/2019	8.63	Call	Bond Future	3,121.2700	3.1213	2,672.2100	2.6722	(14.387)	0	0	0
2018/05/02	2030	07/02/2019	8.63	Put	Bond Future	3,663.7700	3.6638	4,174.6100	4.1746	13.943	0	0	0
2018/05/02	2030	07/02/2019	8.64	Call	Bond Future	3,155.4200	3.1554	2,703.2500	2.7032	(14.330)	0	0	0
2018/05/02	2030	07/02/2019	8.64	Put	Bond Future	3,630.0100	3.6300	4,137.7400	4.1377	13.987	0	0	0
2018/05/02	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2032	03/05/2018	9.70	Call	Bond Future	6,910.9800	6.9110	5,925.7000	5.9257	(14.257)	0	0	0
2018/05/02	2032	03/05/2018			Bond Future	8.7571	96.8113	8.8856	95.8260	1.467	0.0000	0.0000	26,950
2018/05/02	2032	03/05/2018	9.71	Call	Bond Future	6,980.4400	6.9804	5,995.1600	5.9952	(14.115)	0	0	0
2018/05/02	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2032	03/05/2018	9.72	Call	Bond Future	7,049.8300	7.0498	6,064.5500	6.0646	(13.976)	0	0	0
2018/05/02	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2032	02/08/2018	9.67	Call	Bond Future	6,664.7900	6.6648	5,785.0200	5.7850	(13.200)	0	0	0
2018/05/02	2032	02/08/2018	9.66	Put	Bond Future	374.3800	0.3744	500.7900	0.5008	33.765	0	0	0
2018/05/02	2032	02/08/2018			Bond Future	8.8027	98.5484	8.9355	97.5445	1.508	0.0000	0.0000	30,302
2018/05/02	2032	02/08/2018	9.68	Call	Bond Future	6,726.1000	6.7261	5,843.9600	5.8440	(13.115)	0	0	0
2018/05/02	2032	02/08/2018	9.68	Put	Bond Future	358.5200	0.3585	480.2700	0.4803	33.959	0	0	0
2018/05/02	2032	02/08/2018	9.67	Put	Bond Future	366.3700	0.3664	490.4900	0.4905	33.878	0	0	0
2018/05/02	2032	02/08/2018	9.66	Call	Bond Future	6,603.5600	6.6036	5,726.0800	5.7261	(13.288)	0	0	0
2018/05/02	2032	01/11/2018	8.77	Put	Bond Future	3,239.8300	3.2398	3,796.0000	3.7960	17.167	0	0	0
2018/05/02	2032	01/11/2018			Bond Future	8.8483	96.1824	8.9855	95.1598	1.551	0.0000	0.0000	0
2018/05/02	2032	01/11/2018	8.76	Call	Bond Future	2,613.1200	2.6131	2,151.0100	2.1510	(17.684)	0	0	0
2018/05/02	2032	01/11/2018	8.76	Put	Bond Future	3,278.9800	3.2790	3,839.3900	3.8394	17.091	0	0	0
2018/05/02	2032	01/11/2018	8.77	Call	Bond Future	2,649.7400	2.6497	2,183.3900	2.1834	(17.600)	0	0	0
2018/05/02	2032	01/11/2018	8.75	Call	Bond Future	2,576.5100	2.5765	2,118.6400	2.1186	(17.771)	0	0	0
2018/05/02	2032	01/11/2018	8.75	Put	Bond Future	3,318.2200	3.3182	3,882.8700	3.8829	17.017	0	0	0
2018/05/02	2032	07/02/2019	8.81	Call	Bond Future	3,464.8600	3.4649	2,950.4000	2.9504	(14.848)	0	0	0
2018/05/02	2032	07/02/2019	8.80	Put	Bond Future	4,156.5900	4.1566	4,688.9600	4.6890	12.808	0	0	0
2018/05/02	2032	07/02/2019			Bond Future	8.8980	98.0817	9.0404	97.0379	1.599	0.0000	0.0000	0
2018/05/02	2032	07/02/2019	8.82	Call	Bond Future	3,501.8900	3.5019	2,984.0900	2.9841	(14.786)	0	0	0
2018/05/02	2032	07/02/2019	8.82	Put	Bond Future	4,081.2100	4.0812	4,607.2200	4.6072	12.889	0	0	0
2018/05/02	2032	07/02/2019	8.81	Put	Bond Future	4,118.7600	4.1188	4,648.1100	4.6481	12.852	0	0	0
2018/05/02	2032	07/02/2019	8.80	Call	Bond Future	3,428.0300	3.4280	2,916.5900	2.9166	(14.919)	0	0	0
2018/05/02	2033	03/05/2018	107.71	Put	Bond Future	3,023.8900	3.0239	2,985.1700	2.9852	(1.280)	0	0	0
2018/05/02	2033	03/05/2018			Bond Future	104.6861	104.6861	104.7248	104.7248	0.037	0.0000	0.0000	6,055
2018/05/02	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	03/05/2018	107.70	Put	Bond Future	3,013.8900	3.0139	2,975.1700	2.9752	(1.285)	0	0	0

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2018/05/02	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	03/05/2018	107.69	Put	Bond Future	3,003.8900	3.0039	2,965.1700	2.9652	(1.289)	0	0	0
2018/05/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	02/08/2018			Bond Future	106.5972	106.5972	106.6351	106.6351	0.036	0.0000	0.0000	6,151
2018/05/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	02/08/2018	109.92	Put	Bond Future	3,322.8500	3.3229	3,284.8800	3.2849	(1.143)	0	0	0
2018/05/02	2033	02/08/2018	109.94	Put	Bond Future	3,342.8500	3.3429	3,304.8800	3.3049	(1.136)	0	0	0
2018/05/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2033	02/08/2018	109.93	Put	Bond Future	3,332.8500	3.3329	3,294.8800	3.2949	(1.139)	0	0	0
2018/05/02	2033	01/11/2018			Bond Future	107.4316	107.4316	107.4700	107.4700	0.036	0.0000	0.0000	0
2018/05/02	2033	07/02/2019			Bond Future	109.5917	109.5917	109.6284	109.6284	0.034	0.0000	0.0000	0
2018/05/02	2037	03/05/2018	9.99	Call	Bond Future	8,312.5900	8.3126	7,161.6600	7.1617	(13.846)	0	0	0
2018/05/02	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2037	03/05/2018			Bond Future	8.9672	98.0514	9.1006	96.9005	1.487	0.0000	0.0000	23,629
2018/05/02	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2037	03/05/2018	9.97	Call	Bond Future	8,160.8600	8.1609	7,009.9300	7.0099	(14.103)	0	0	0
2018/05/02	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2037	03/05/2018	9.98	Call	Bond Future	8,236.7800	8.2368	7,085.8500	7.0859	(13.973)	0	0	0
2018/05/02	2037	02/08/2018	9.96	Put	Bond Future	378.9100	0.3789	528.9900	0.5290	39.608	0	0	0
2018/05/02	2037	02/08/2018	9.95	Call	Bond Future	7,934.7500	7.9348	6,915.0100	6.9150	(12.852)	0	0	0
2018/05/02	2037	02/08/2018			Bond Future	9.0162	95.5549	9.1537	94.3824	1.525	0.0000	0.0000	47,936
2018/05/02	2037	02/08/2018	9.96	Call	Bond Future	8,002.5600	8.0026	6,980.1200	6.9801	(12.776)	0	0	0
2018/05/02	2037	02/08/2018	9.95	Put	Bond Future	386.9000	0.3869	539.6800	0.5397	39.488	0	0	0
2018/05/02	2037	02/08/2018	9.97	Call	Bond Future	8,070.5100	8.0705	7,045.3200	7.0453	(12.703)	0	0	0
2018/05/02	2037	02/08/2018	9.97	Put	Bond Future	371.1600	0.3712	518.4900	0.5185	39.694	0	0	0
2018/05/02	2037	01/11/2018	9.03	Call	Bond Future	3,324.2500	3.3243	2,721.2100	2.7212	(18.141)	0	0	0
2018/05/02	2037	01/11/2018			Bond Future	9.0598	97.2898	9.2014	96.0956	1.563	0.0000	0.0000	0
2018/05/02	2037	01/11/2018	9.01	Call	Bond Future	3,237.9900	3.2380	2,644.6000	2.6446	(18.326)	0	0	0
2018/05/02	2037	01/11/2018	9.01	Put	Bond Future	3,663.0000	3.6630	4,263.8400	4.2638	16.403	0	0	0
2018/05/02	2037	01/11/2018	9.03	Put	Bond Future	3,578.0600	3.5781	4,169.2500	4.1693	16.523	0	0	0
2018/05/02	2037	01/11/2018	9.02	Call	Bond Future	3,280.8400	3.2808	2,682.6200	2.6826	(18.234)	0	0	0
2018/05/02	2037	01/11/2018	9.02	Put	Bond Future	3,620.1900	3.6202	4,216.2000	4.2162	16.464	0	0	0
2018/05/02	2037	07/02/2019	9.06	Put	Bond Future	4,624.5600	4.6246	5,251.7900	5.2518	13.563	0	0	0
2018/05/02	2037	07/02/2019	9.05	Call	Bond Future	4,179.8800	4.1799	3,592.0200	3.5920	(14.064)	0	0	0
2018/05/02	2037	07/02/2019			Bond Future	9.1076	94.9509	9.2540	93.7321	1.607	0.0000	0.0000	0
2018/05/02	2037	07/02/2019	9.06	Call	Bond Future	4,222.5900	4.2226	3,630.9500	3.6310	(14.011)	0	0	0
2018/05/02	2037	07/02/2019	9.05	Put	Bond Future	4,666.5600	4.6666	5,297.5700	5.2976	13.522	0	0	0
2018/05/02	2037	07/02/2019	9.07	Call	Bond Future	4,265.8300	4.2658	3,670.0900	3.6701	(13.965)	0	0	0
2018/05/02	2037	07/02/2019	9.07	Put	Bond Future	4,583.2100	4.5832	5,206.3400	5.2063	13.596	0	0	0
2018/05/02	2038	03/05/2018	132.28	Put	Bond Future	4,322.2700	4.3223	4,274.7900	4.2748	(1.098)	0	0	0
2018/05/02	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2038	03/05/2018			Bond Future	127.9577	127.9577	128.0052	128.0052	0.037	0.0000	0.0000	5,837
2018/05/02	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2038	03/05/2018	132.27	Put	Bond Future	4,312.2700	4.3123	4,264.7900	4.2648	(1.101)	0	0	0
2018/05/02	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/02	2038	03/05/2018	132.29	Put	Bond Future	4,332.2700	4.3323	4,284.7900	4.2848	(1.096)	0	0	0
2018/05/02	2038	02/08/2018	134.55	Put	Bond Future	5,808.4100	5.8084	5,761.6800	5.7617	(0.805)	0	0	0
2018/05/02	2038	02/08/2018			Bond Future	128.7416	128.7416	128.7883	128.7883	0.036	0.0000	0.0000	9,180
2018/05/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2038	02/08/2018	134.54	Put	Bond Future	5,798.4100	5.7984	5,751.6800	5.7517	(0.806)	0	0	0
2018/05/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2038	02/08/2018	134.53	Put	Bond Future	5,788.4100	5.7884	5,741.6800	5.7417	(0.807)	0	0	0
2018/05/02	2038	01/11/2018			Bond Future	131.1034	131.1034	131.1507	131.1507	0.036	0.0000	0.0000	0
2018/05/02	2038	07/02/2019			Bond Future	132.1492	132.1492	132.1943	132.1943	0.034	0.0000	0.0000	0
2018/05/02	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2040	03/05/2018			Bond Future	9.0322	102.0824	9.1606	100.8837	1.421	0.0000	0.0000	16,815
2018/05/02	2040	03/05/2018	10.07	Call	Bond Future	9,067.5900	9.0676	7,868.8900	7.8689	(13.220)	0	0	0
2018/05/02	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2040	03/05/2018	8.50	Put	Bond Future	5,224.7000	5.2247	6,423.4000	6.4234	22.943	0	0	0
2018/05/02	2040	03/05/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,011
2018/05/02	2040	03/05/2018	10.08	Call	Bond Future	9,148.4200	9.1484	7,949.7200	7.9497	(13.103)	0	0	0
2018/05/02	2040	03/05/2018	10.06	Call	Bond Future	8,986.6500	8.9866	7,787.9500	7.7879	(13.339)	0	0	0
2018/05/02	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2040	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2040	03/05/2018	10.00	Call	Bond Future	8,498.5000	8.4985	7,299.8000	7.2998	(14.105)	0	0	1,500
2018/05/02	2040	03/05/2018	9.00	Put	Bond Future	592.1400	0.5921	1,504.7700	1.5048	154.124	0	0	0
2018/05/02	2040	03/05/2018	9.00	Call	Bond Future	287.5400	0.2875	1.4700	0.0015	(99.489)	0	0	1,239
2018/05/02	2040	02/08/2018	10.04	Call	Bond Future	8,748.0200	8.7480	7,682.4600	7.6825	(12.181)	0	0	0
2018/05/02	2040	02/08/2018	10.03	Put	Bond Future	420.4800	0.4205	578.7600	0.5788	37.643	0	0	0
2018/05/02	2040	02/08/2018			Bond Future	9.0810	99.4078	9.2133	98.1866	1.457	0.0000	0.0000	25,882
2018/05/02	2040	02/08/2018	10.05	Call	Bond Future	8,820.6100	8.8206	7,752.3600	7.7524	(12.111)	0	0	0
2018/05/02	2040	02/08/2018	10.05	Put	Bond Future	403.5400	0.4035	556.4800	0.5565	37.900	0	0	0
2018/05/02	2040	02/08/2018	10.04	Put	Bond Future	411.8800	0.4119	567.5100	0.5675	37.785	0	0	0
2018/05/02	2040	02/08/2018	10.03	Call	Bond Future	8,675.5800	8.6756	7,612.6700	7.6127	(12.252)	0	0	0
2018/05/02	2040	01/11/2018	9.09	Put	Bond Future	3,935.7600	3.9358	4,584.9500	4.5850	16.495	0	0	0
2018/05/02	2040	01/11/2018			Bond Future	9.1245	101.2127	9.2606	99.9689	1.492	0.0000	0.0000	0
2018/05/02	2040	01/11/2018	9.08	Call	Bond Future	3,570.0300	3.5700	2,980.6500	2.9806	(16.509)	0	0	0
2018/05/02	2040	01/11/2018	9.08	Put	Bond Future	3,981.8700	3.9819	4,636.2800	4.6363	16.435	0	0	0
2018/05/02	2040	01/11/2018	9.09	Call	Bond Future	3,616.7400	3.6167	3,022.1400	3.0221	(16.440)	0	0	0
2018/05/02	2040	01/11/2018	9.07	Call	Bond Future	3,523.6100	3.5236	2,939.1800	2.9392	(16.586)	0	0	0
2018/05/02	2040	01/11/2018	9.07	Put	Bond Future	4,028.4200	4.0284	4,687.7800	4.6878	16.368	0	0	0
2018/05/02	2040	07/02/2019	9.13	Call	Bond Future	4,649.8500	4.6499	4,032.4100	4.0324	(13.279)	0	0	0
2018/05/02	2040	07/02/2019	9.11	Put	Bond Future	5,127.8700	5.1279	5,787.6200	5.7876	12.866	0	0	0
2018/05/02	2040	07/02/2019			Bond Future	9.1723	98.7007	9.3128	97.4313	1.532	0.0000	0.0000	0
2018/05/02	2040	07/02/2019	9.13	Put	Bond Future	5,036.5300	5.0365	5,688.4800	5.6885	12.944	0	0	0
2018/05/02	2040	07/02/2019	9.11	Call	Bond Future	4,557.3100	4.5573	3,947.6700	3.9477	(13.377)	0	0	0
2018/05/02	2040	07/02/2019	9.12	Put	Bond Future	5,081.8500	5.0819	5,737.7000	5.7377	12.906	0	0	0
2018/05/02	2040	07/02/2019	9.12	Call	Bond Future	4,603.3000	4.6033	3,989.7600	3.9898	(13.328)	0	0	0
2018/05/02	2044	03/05/2018	10.10	Call	Bond Future	9,169.3700	9.1694	7,943.4600	7.9435	(13.370)	0	0	0
2018/05/02	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/05/02	2044	03/05/2018			Bond Future	9.0672	99.1798	9.1956	97.9539	1.416	0.0000	0.0000	10,862
2018/05/02	2044	03/05/2018	10.11	Call	Bond Future	9,250.9100	9.2509	8,025.0000	8.0250	(13.252)	0	0	0
2018/05/02	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2044	03/05/2018	10.09	Call	Bond Future	9,087.7100	9.0877	7,861.8000	7.8618	(13.490)	0	0	0
2018/05/02	2044	02/08/2018	10.07	Call	Bond Future	8,894.5700	8.8946	7,810.4800	7.8105	(12.188)	0	0	0
2018/05/02	2044	02/08/2018			Bond Future	9.1143	96.5783	9.2465	95.3295	1.451	0.0000	0.0000	31,451
2018/05/02	2044	02/08/2018	10.05	Call	Bond Future	8,748.5600	8.7486	7,670.2600	7.6703	(12.325)	0	0	0
2018/05/02	2044	02/08/2018	10.05	Put	Bond Future	460.7900	0.4608	631.3100	0.6313	37.006	0	0	0
2018/05/02	2044	02/08/2018	10.07	Put	Bond Future	442.8800	0.4429	607.6100	0.6076	37.195	0	0	0
2018/05/02	2044	02/08/2018	10.06	Call	Bond Future	8,821.5900	8.8216	7,740.3200	7.7403	(12.257)	0	0	0
2018/05/02	2044	02/08/2018	10.06	Put	Bond Future	451.8000	0.4518	619.3500	0.6194	37.085	0	0	0
2018/05/02	2044	01/11/2018	9.12	Call	Bond Future	3,731.6400	3.7316	3,092.6500	3.0926	(17.124)	0	0	0
2018/05/02	2044	01/11/2018			Bond Future	9.1563	98.3317	9.2922	97.0599	1.484	0.0000	0.0000	0
2018/05/02	2044	01/11/2018	9.12	Put	Bond Future	4,076.2000	4.0762	4,709.0500	4.7090	15.525	0	0	0
2018/05/02	2044	01/11/2018	9.13	Call	Bond Future	3,779.5000	3.7795	3,135.4900	3.1355	(17.040)	0	0	0
2018/05/02	2044	01/11/2018	9.14	Put	Bond Future	3,982.4600	3.9825	4,605.2600	4.6053	15.639	0	0	0
2018/05/02	2044	01/11/2018	9.13	Put	Bond Future	4,028.9600	4.0290	4,656.7900	4.6568	15.583	0	0	0
2018/05/02	2044	01/11/2018	9.14	Call	Bond Future	3,827.9400	3.8279	3,178.9000	3.1789	(16.955)	0	0	0
2018/05/02	2044	07/02/2019	9.18	Put	Bond Future	5,113.3500	5.1133	5,777.3600	5.7774	12.986	0	0	0
2018/05/02	2044	07/02/2019			Bond Future	9.2024	95.8882	9.3426	94.5901	1.524	0.0000	0.0000	0
2018/05/02	2044	07/02/2019	9.17	Call	Bond Future	4,855.5500	4.8556	4,225.3900	4.2254	(12.978)	0	0	0
2018/05/02	2044	07/02/2019	9.17	Put	Bond Future	5,159.5600	5.1596	5,827.5000	5.8275	12.946	0	0	0
2018/05/02	2044	07/02/2019	9.18	Call	Bond Future	4,903.4000	4.9034	4,269.3100	4.2693	(12.932)	0	0	0
2018/05/02	2044	07/02/2019	9.16	Call	Bond Future	4,807.9100	4.8079	4,181.3600	4.1814	(13.032)	0	0	0
2018/05/02	2044	07/02/2019	9.16	Put	Bond Future	5,206.1300	5.2061	5,877.6800	5.8777	12.899	0	0	0
2018/05/02	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	03/05/2018			Bond Future	120.8263	120.8263	120.8724	120.8724	0.038	0.0000	0.0000	1,258
2018/05/02	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	03/05/2018	127.93	Put	Bond Future	7,103.7200	7.1037	7,057.6300	7.0576	(0.649)	0	0	0
2018/05/02	2046	03/05/2018	127.95	Put	Bond Future	7,123.7200	7.1237	7,077.6300	7.0776	(0.647)	0	0	0
2018/05/02	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	03/05/2018	127.94	Put	Bond Future	7,113.7200	7.1137	7,067.6300	7.0676	(0.648)	0	0	0
2018/05/02	2046	02/08/2018	128.78	Put	Bond Future	5,747.9700	5.7480	5,702.9000	5.7029	(0.784)	0	0	0
2018/05/02	2046	02/08/2018			Bond Future	123.0320	123.0320	123.0771	123.0771	0.037	0.0000	0.0000	10,917
2018/05/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	02/08/2018	128.77	Put	Bond Future	5,737.9700	5.7380	5,692.9000	5.6929	(0.785)	0	0	0
2018/05/02	2046	02/08/2018	128.79	Put	Bond Future	5,757.9700	5.7580	5,712.9000	5.7129	(0.783)	0	0	0
2018/05/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2046	01/11/2018			Bond Future	123.6398	123.6398	123.6856	123.6856	0.037	0.0000	0.0000	0
2018/05/02	2046	07/02/2019			Bond Future	126.1257	126.1257	126.1696	126.1696	0.035	0.0000	0.0000	0
2018/05/02	2050	03/05/2018	135.62	Put	Bond Future	6,942.7800	6.9428	6,893.7500	6.8938	(0.706)	0	0	0
2018/05/02	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2050	03/05/2018			Bond Future	128.6772	128.6772	128.7263	128.7263	0.038	0.0000	0.0000	7,093
2018/05/02	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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2018/05/02	2050	03/05/2018	135.61	Put	Bond Future	6,932.7800	6.9328	6,883.7500	6.8838	(0.707)	0	0	0
2018/05/02	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2050	03/05/2018	135.63	Put	Bond Future	6,952.7800	6.9528	6,903.7500	6.9038	(0.705)	0	0	0
2018/05/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2050	02/08/2018	137.54	Put	Bond Future	8,242.0100	8.2420	8,193.8700	8.1939	(0.584)	0	0	0
2018/05/02	2050	02/08/2018	137.52	Put	Bond Future	8,222.0100	8.2220	8,173.8700	8.1739	(0.586)	0	0	0
2018/05/02	2050	02/08/2018			Bond Future	129.2980	129.2980	129.3461	129.3461	0.037	0.0000	0.0000	9,775
2018/05/02	2050	02/08/2018	137.53	Put	Bond Future	8,232.0100	8.2320	8,183.8700	8.1839	(0.585)	0	0	0
2018/05/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	2050	01/11/2018			Bond Future	131.6703	131.6703	131.7191	131.7191	0.037	0.0000	0.0000	0
2018/05/02	2050	07/02/2019			Bond Future	132.5456	132.5456	132.5925	132.5925	0.035	0.0000	0.0000	0
2018/05/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	AL37	03/05/2018			Index Future	585.1360	585.1360	582.5720	582.5720	(0.438)	0.0000	0.0000	0
2018/05/02	AL37	02/08/2018			Index Future	595.6340	595.6340	593.0190	593.0190	(0.439)	0.0000	0.0000	0
2018/05/02	AL37	01/11/2018			Index Future	606.4500	606.4500	603.7850	603.7850	(0.439)	0.0000	0.0000	0
2018/05/02	AL37	07/02/2019			Index Future	618.4300	618.4300	615.7050	615.7050	(0.441)	0.0000	0.0000	0
2018/05/02	AL7T	03/05/2018			Index Future	689.6220	689.6220	684.2180	684.2180	(0.784)	0.0000	0.0000	0
2018/05/02	AL7T	02/08/2018			Index Future	701.9950	701.9950	696.4880	696.4880	(0.784)	0.0000	0.0000	0
2018/05/02	AL7T	01/11/2018			Index Future	714.7430	714.7430	709.1320	709.1320	(0.785)	0.0000	0.0000	0
2018/05/02	AL7T	07/02/2019			Index Future	728.8620	728.8620	723.1320	723.1320	(0.786)	0.0000	0.0000	0
2018/05/02	ALBI	03/05/2018			Index Future	631.2300	631.2300	625.0720	625.0720	(0.976)	0.0000	0.0000	120
2018/05/02	ALBI	02/08/2018			Index Future	642.5560	642.5560	636.2820	636.2820	(0.976)	0.0000	0.0000	882
2018/05/02	ALBI	01/11/2018			Index Future	654.2240	654.2240	647.8330	647.8330	(0.977)	0.0000	0.0000	0
2018/05/02	ALBI	07/02/2019			Index Future	667.1480	667.1480	660.6230	660.6230	(0.978)	0.0000	0.0000	0
2018/05/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	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
2018/05/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/02	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/02	EL28	03/05/2018	133.20	Put	Bond Future	3,781.7500		3.7818	3,727.6600	3.7277	(1.430)	0	0	0
2018/05/02	EL28	03/05/2018			Bond Future	129.4183		129.4183	129.4723	129.4723	0.042	0.0000	0.0000	0
2018/05/02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	03/05/2018	133.19	Put	Bond Future	3,771.7500		3.7718	3,717.6600	3.7177	(1.434)	0	0	0
2018/05/02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	03/05/2018	133.18	Put	Bond Future	3,761.7500		3.7618	3,707.6600	3.7077	(1.438)	0	0	0
2018/05/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	02/08/2018			Bond Future	131.7808		131.7808	131.8340	131.8340	0.040	0.0000	0.0000	0
2018/05/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	02/08/2018	134.93	Put	Bond Future	3,149.2100		3.1492	3,095.9600	3.0960	(1.691)	0	0	0
2018/05/02	EL28	02/08/2018	134.95	Put	Bond Future	3,169.2100		3.1692	3,115.9600	3.1160	(1.680)	0	0	0
2018/05/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	EL28	02/08/2018	134.94	Put	Bond Future	3,159.2100		3.1592	3,105.9600	3.1060	(1.686)	0	0	0
2018/05/02	ES33	03/05/2018	11.22	Call	Bond Future	5,945.3000		5.9453	5,099.7300	5.0997	(14.222)	0	0	0
2018/05/02	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	03/05/2018			Bond Future	10.2439		80.0733	10.3760	79.2277	1.290	0.0000	0.0000	0
2018/05/02	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	03/05/2018	11.20	Call	Bond Future	5,830.2300		5.8302	4,984.6600	4.9847	(14.503)	0	0	0
2018/05/02	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	03/05/2018	11.21	Call	Bond Future	5,887.8000		5.8878	5,042.2300	5.0422	(14.361)	0	0	0
2018/05/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	02/08/2018	11.14	Call	Bond Future	4,893.5200		4.8935	4,032.0300	4.0320	(17.605)	0	0	0
2018/05/02	ES33	02/08/2018			Bond Future	10.3326		81.5100	10.4693	80.6485	1.323	0.0000	0.0000	9,466
2018/05/02	ES33	02/08/2018	11.15	Call	Bond Future	4,951.2700		4.9513	4,089.7800	4.0898	(17.399)	0	0	0
2018/05/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	02/08/2018	11.16	Call	Bond Future	5,008.9600		5.0090	4,147.4700	4.1475	(17.199)	0	0	0
2018/05/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	ES33	01/11/2018			Bond Future	10.4248		79.2012	10.5663	78.3237	1.357	0.0000	0.0000	0
2018/05/02	ES33	07/02/2019			Bond Future	10.5292		80.7652	10.6762	79.8695	1.396	0.0000	0.0000	0
2018/05/02	ES42	03/05/2018			Bond Future	10.4138		83.5309	10.5410	82.5836	1.222	0.0000	0.0000	3,000
2018/05/02	ES42	02/08/2018			Bond Future	10.4991		85.0297	10.6306	84.0647	1.252	0.0000	0.0000	7,957
2018/05/02	ES42	01/11/2018			Bond Future	10.5868		82.3135	10.7228	81.3306	1.285	0.0000	0.0000	0
2018/05/02	ES42	07/02/2019			Bond Future	10.6825		83.9388	10.8236	82.9356	1.320	0.0000	0.0000	0
2018/05/02	GOVI	03/05/2018	590.29	Call	GOVI	374,850.0000		37.4850	316,420.0000	31.6420	(15.588)	0	0	0
2018/05/02	GOVI	03/05/2018	590.27	Call	GOVI	375,050.0000		37.5050	316,620.0000	31.6620	(15.579)	0	0	0
2018/05/02	GOVI	03/05/2018			GOVI	627.7750		627.7750	621.9320	621.9320	(0.931)	0.0000	0.0000	145

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/02	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	03/05/2018	590.28	Call	GOVI	374,950.0000	37.4950	316,520.0000	31.6520	(15.583)	0	0	0
2018/05/02	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	02/08/2018			GOVI	639.0390	639.0390	633.0850	633.0850	(0.932)	0.0000	0.0000	464
2018/05/02	GOVI	02/08/2018	605.71	Call	GOVI	333,290.0000	33.3290	273,750.0000	27.3750	(17.864)	0	0	0
2018/05/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	02/08/2018	605.72	Call	GOVI	333,190.0000	33.3190	273,650.0000	27.3650	(17.870)	0	0	0
2018/05/02	GOVI	02/08/2018	605.70	Call	GOVI	333,390.0000	33.3390	273,850.0000	27.3850	(17.859)	0	0	0
2018/05/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	01/11/2018	653.50	Put	GOVI	28,570.0000	2.8570	89,220.0000	8.9220	212.286	0	0	0
2018/05/02	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	01/11/2018			GOVI	650.6430	650.6430	644.5780	644.5780	(0.932)	0.0000	0.0000	0
2018/05/02	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	01/11/2018	653.49	Put	GOVI	28,470.0000	2.8470	89,120.0000	8.9120	213.031	0	0	0
2018/05/02	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	01/11/2018	653.51	Put	GOVI	28,670.0000	2.8670	89,320.0000	8.9320	211.545	0	0	0
2018/05/02	GOVI	07/02/2019	666.53	Put	GOVI	30,340.0000	3.0340	92,260.0000	9.2260	204.087	0	0	0
2018/05/02	GOVI	07/02/2019			GOVI	663.4960	663.4960	657.3040	657.3040	(0.933)	0.0000	0.0000	0
2018/05/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	07/02/2019	666.52	Put	GOVI	30,240.0000	3.0240	92,160.0000	9.2160	204.762	0	0	0
2018/05/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	GOVI	07/02/2019	666.51	Put	GOVI	30,140.0000	3.0140	92,060.0000	9.2060	205.441	0	0	0
2018/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/02	IGOV	03/05/2018			Index Future	255.1050	255.1050	255.2460	255.2460	0.055	0.0000	0.0000	665
2018/05/02	IGOV	02/08/2018			Index Future	259.7620	259.7620	259.9020	259.9020	0.054	0.0000	0.0000	879
2018/05/02	IGOV	01/11/2018			Index Future	264.5280	264.5280	264.6700	264.6700	0.054	0.0000	0.0000	241
2018/05/02	IGOV	07/02/2019			Index Future	269.8470	269.8470	269.9860	269.9860	0.052	0.0000	0.0000	0
2018/05/02	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/02	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/05/02	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4700	100.4700	0.020	0.0000	0.0000	0
2018/05/02	IS01	22/03/2019			Interest Rate Swap	99.4300	99.4300	99.4500	99.4500	0.020	0.0000	0.0000	0
2018/05/02	IS01	20/06/2019			Interest Rate Swap	100.0600	100.0600	100.0900	100.0900	0.030	0.0000	0.0000	0
2018/05/02	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/02	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/05/02	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8500	98.8500	0.020	0.0000	0.0000	0
2018/05/02	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.2000	99.2000	0.030	0.0000	0.0000	0
2018/05/02	IS02	21/06/2019			Interest Rate Swap	99.5100	99.5100	99.5500	99.5500	0.040	0.0000	0.0000	0
2018/05/02	IS02	20/09/2019			Interest Rate Swap	99.8500	99.8500	99.8900	99.8900	0.040	0.0000	0.0000	0
2018/05/02	IS02	20/12/2019			Interest Rate Swap	100.7300	100.7300	100.7800	100.7800	0.050	0.0000	0.0000	0
2018/05/02	IS02	23/03/2020			Interest Rate Swap	98.4100	98.4100	98.4800	98.4800	0.071	0.0000	0.0000	0
2018/05/02	IS02	22/06/2020			Interest Rate Swap	100.2200	100.2200	100.3000	100.3000	0.080	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
2018/05/02	IS05	17/12/2020			Interest Rate Swap	95.6700	95.6700	95.8100	95.8100	0.146	0.0000	0.0000	0
2018/05/02	IS05	16/03/2021			Interest Rate Swap	94.8300	94.8300	94.9900	94.9900	0.169	0.0000	0.0000	0
2018/05/02	IS05	15/06/2021			Interest Rate Swap	93.9500	93.9500	94.1400	94.1400	0.202	0.0000	0.0000	0
2018/05/02	IS05	21/09/2021			Interest Rate Swap	94.0600	94.0600	94.2600	94.2600	0.213	0.0000	0.0000	0
2018/05/02	IS05	21/12/2021			Interest Rate Swap	96.1900	96.1900	96.4200	96.4200	0.239	0.0000	0.0000	51
2018/05/02	IS05	15/03/2022			Interest Rate Swap	96.2800	96.2800	96.5200	96.5200	0.249	0.0000	0.0000	0
2018/05/02	IS05	21/06/2022			Interest Rate Swap	97.4100	97.4100	97.6700	97.6700	0.267	0.0000	0.0000	0
2018/05/02	IS05	20/09/2022			Interest Rate Swap	99.5700	99.5700	99.8500	99.8500	0.281	0.0000	0.0000	0
2018/05/02	IS05	20/12/2022			Interest Rate Swap	100.7800	100.7800	101.0700	101.0700	0.288	0.0000	0.0000	0
2018/05/02	IS05	22/03/2023			Interest Rate Swap	95.8200	95.8200	96.1300	96.1300	0.324	0.0000	0.0000	0
2018/05/02	IS05	20/06/2023			Interest Rate Swap	100.1000	100.1000	100.4300	100.4300	0.330	0.0000	0.0000	0
2018/05/02	IS10	17/12/2025			Interest Rate Swap	93.3700	93.3700	93.8600	93.8600	0.525	0.0000	0.0000	0
2018/05/02	IS10	16/03/2026			Interest Rate Swap	90.2900	90.2900	90.8000	90.8000	0.565	0.0000	0.0000	0
2018/05/02	IS10	15/06/2026			Interest Rate Swap	88.9600	88.9600	89.4800	89.4800	0.585	0.0000	0.0000	0
2018/05/02	IS10	21/09/2026			Interest Rate Swap	91.0700	91.0700	91.5900	91.5900	0.571	0.0000	0.0000	0
2018/05/02	IS10	21/12/2026			Interest Rate Swap	94.8200	94.8200	95.3500	95.3500	0.559	0.0000	0.0000	0
2018/05/02	IS10	15/03/2027			Interest Rate Swap	93.3300	93.3300	93.8700	93.8700	0.579	0.0000	0.0000	0
2018/05/02	IS10	21/06/2027			Interest Rate Swap	95.3600	95.3600	95.9000	95.9000	0.566	0.0000	0.0000	0
2018/05/02	IS10	20/09/2027			Interest Rate Swap	99.0700	99.0700	99.6100	99.6100	0.545	0.0000	0.0000	0
2018/05/02	IS10	20/12/2027			Interest Rate Swap	99.3900	99.3900	99.9200	99.9200	0.533	0.0000	0.0000	0
2018/05/02	IS10	22/03/2028			Interest Rate Swap	94.5500	94.5500	95.1000	95.1000	0.582	0.0000	0.0000	0
2018/05/02	IS10	20/06/2028			Interest Rate Swap	100.0200	100.0200	100.5500	100.5500	0.530	0.0000	0.0000	0
2018/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/02	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/02	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/02	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/02	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/02	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/02	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/02	R023	03/05/2018	8.27	Call	Bond Future	2,543.2300	2.5432	2,089.6500	2.0897	(17.835)	0	0	0
2018/05/02	R023	03/05/2018			Bond Future	7.6211	101.9475	7.7353	101.4939	1.499	0.0000	0.0000	30,091
2018/05/02	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R023	03/05/2018	8.28	Call	Bond Future	2,581.8000	2.5818	2,128.2200	2.1282	(17.568)	0	0	0
2018/05/02	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R023	03/05/2018	8.29	Call	Bond Future	2,620.3500	2.6204	2,166.7700	2.1668	(17.310)	0	0	0
2018/05/02	R023	03/05/2018	9.19	Call	Bond Future	6,015.4500	6.0154	5,561.8700	5.5619	(7.540)	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
2018/05/02	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/05/02	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/02	R023	02/08/2018			Bond Future	7.6405	103.7767	7.7625	103.3140	1.596	0.0000	0.0000	34,952
2018/05/02	R023	02/08/2018	10.40	Call	Bond Future	9,859.2800	9.8593	9,396.5900	9.3966	(4.693)	0	0	0
2018/05/02	R023	02/08/2018	10.41	Call	Bond Future	9,892.7900	9.8928	9,430.1000	9.4301	(4.677)	0	0	0
2018/05/02	R023	02/08/2018	10.39	Call	Bond Future	9,825.7500	9.8258	9,363.0600	9.3631	(4.709)	0	0	0
2018/05/02	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/02	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/02	R023	01/11/2018	10.57	Put	Bond Future	0.7700	0.0008	1.0600	0.0011	37.662	0	0	0
2018/05/02	R023	01/11/2018	10.58	Call	Bond Future	9,928.6600	9.9287	9,457.3900	9.4574	(4.747)	0	0	0
2018/05/02	R023	01/11/2018			Bond Future	7.6624	101.7342	7.7929	101.2626	1.702	0.0000	0.0000	0
2018/05/02	R023	01/11/2018	10.59	Call	Bond Future	9,960.5300	9.9605	9,489.2500	9.4892	(4.731)	0	0	0
2018/05/02	R023	01/11/2018	10.59	Put	Bond Future	0.7100	0.0007	0.9800	0.0010	38.028	0	0	0
2018/05/02	R023	01/11/2018	10.57	Call	Bond Future	9,896.7800	9.8968	9,425.5200	9.4255	(4.762)	0	0	0
2018/05/02	R023	01/11/2018	10.58	Put	Bond Future	0.7400	0.0007	1.0200	0.0010	37.838	0	0	0
2018/05/02	R023	07/02/2019	10.59	Call	Bond Future	9,382.4700	9.3825	8,903.6000	8.9036	(5.104)	0	0	0
2018/05/02	R023	07/02/2019			Bond Future	7.6866	103.7433	7.8277	103.2614	1.836	0.0000	0.0000	0
2018/05/02	R023	07/02/2019	10.57	Call	Bond Future	9,322.3500	9.3224	8,843.6200	8.8436	(5.135)	0	0	0
2018/05/02	R023	07/02/2019	10.57	Put	Bond Future	14.0400	0.0140	17.2700	0.0173	23.006	0	0	0
2018/05/02	R023	07/02/2019	10.59	Put	Bond Future	13.3900	0.0134	16.4800	0.0165	23.077	0	0	0
2018/05/02	R023	07/02/2019	10.58	Call	Bond Future	9,352.4100	9.3524	8,873.6100	8.8736	(5.120)	0	0	0
2018/05/02	R023	07/02/2019	10.58	Put	Bond Future	13.7100	0.0137	16.8700	0.0169	23.049	0	0	0
2018/05/02	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R035	03/05/2018	8.75	Put	Bond Future	1,202.0400	1.2020	2,295.7900	2.2958	90.991	0	0	0
2018/05/02	R035	03/05/2018			Bond Future	8.8821	101.5806	9.0156	100.4361	1.503	0.0000	0.0000	14,773
2018/05/02	R035	03/05/2018	9.90	Call	Bond Future	8,255.4500	8.2554	7,110.9900	7.1110	(13.863)	0	0	0
2018/05/02	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R035	03/05/2018	8.75	Call	Bond Future	50.7100	0.0507	0.0000	0.0000	(100.000)	0	0	1,000
2018/05/02	R035	03/05/2018	9.25	Call	Bond Future	3,107.8700	3.1079	1,963.1600	1.9632	(36.833)	0	0	0
2018/05/02	R035	03/05/2018	9.25	Put	Bond Future	0.3000	0.0003	0.0500	0.0001	(83.333)	0	0	1,000
2018/05/02	R035	03/05/2018	9.91	Call	Bond Future	8,331.4100	8.3314	7,186.9500	7.1870	(13.737)	0	0	0
2018/05/02	R035	03/05/2018	9.89	Call	Bond Future	8,179.4000	8.1794	7,034.9400	7.0349	(13.992)	0	0	0
2018/05/02	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R035	02/08/2018	9.42	Call	Bond Future	5,002.8700	5.0029	4,154.6500	4.1546	(16.955)	0	0	0
2018/05/02	R035	02/08/2018			Bond Future	8.9269	103.4032	9.0646	102.2372	1.543	0.0000	0.0000	65,644
2018/05/02	R035	02/08/2018	9.42	Put	Bond Future	920.4800	0.9205	1,238.2300	1.2382	34.520	0	0	0
2018/05/02	R035	02/08/2018	9.44	Put	Bond Future	884.5300	0.8845	1,192.7300	1.1927	34.843	0	0	0
2018/05/02	R035	02/08/2018	9.43	Call	Bond Future	5,065.0100	5.0650	4,211.9100	4.2119	(16.843)	0	0	0
2018/05/02	R035	02/08/2018	9.44	Call	Bond Future	5,127.2200	5.1272	4,269.4500	4.2694	(16.730)	0	0	0
2018/05/02	R035	02/08/2018	9.43	Put	Bond Future	902.4200	0.9024	1,215.2900	1.2153	34.670	0	0	0
2018/05/02	R035	01/11/2018	8.92	Put	Bond Future	3,614.0100	3.6140	4,215.5800	4.2156	16.645	0	0	0
2018/05/02	R035	01/11/2018	8.93	Call	Bond Future	3,203.0500	3.2031	2,612.2000	2.6122	(18.446)	0	0	0
2018/05/02	R035	01/11/2018			Bond Future	8.9736	100.7839	9.1156	99.5963	1.583	0.0000	0.0000	0
2018/05/02	R035	01/11/2018	8.94	Call	Bond Future	3,245.8600	3.2459	2,650.1700	2.6502	(18.352)	0	0	0
2018/05/02	R035	01/11/2018	8.94	Put	Bond Future	3,529.4700	3.5295	4,121.3600	4.1214	16.770	0	0	0
2018/05/02	R035	01/11/2018	8.92	Call	Bond Future	3,160.8200	3.1608	2,574.8100	2.5748	(18.540)	0	0	0
2018/05/02	R035	01/11/2018	8.93	Put	Bond Future	3,571.4000	3.5714	4,168.1300	4.1681	16.709	0	0	0

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2018/05/02	R035	07/02/2019	8.98	Call	Bond Future	4,145.8200	4.1458	3,562.2500	3.5623	(14.076)	0	0	0
2018/05/02	R035	07/02/2019			Bond Future	9.0255	102.7742	9.1726	101.5621	1.630	0.0000	0.0000	0
2018/05/02	R035	07/02/2019	8.96	Call	Bond Future	4,061.2300	4.0612	3,484.8800	3.4849	(14.192)	0	0	0
2018/05/02	R035	07/02/2019	8.96	Put	Bond Future	4,608.1500	4.6081	5,243.9600	5.2440	13.798	0	0	0
2018/05/02	R035	07/02/2019	8.98	Put	Bond Future	4,525.2900	4.5253	5,153.8800	5.1539	13.891	0	0	0
2018/05/02	R035	07/02/2019	8.97	Call	Bond Future	4,103.4200	4.1034	3,523.6300	3.5236	(14.129)	0	0	0
2018/05/02	R035	07/02/2019	8.97	Put	Bond Future	4,566.5600	4.5666	5,198.9300	5.1989	13.848	0	0	0
2018/05/02	R186	03/05/2018	8.92	Call	Bond Future	4,775.7400	4.7757	3,924.1800	3.9242	(17.831)	0	0	0
2018/05/02	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	8.69	Call	Bond Future	3,316.1300	3.3161	2,464.5700	2.4646	(25.679)	0	0	0
2018/05/02	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/05/02	R186	03/05/2018	8.40	Put	Bond Future	5.0500	0.0051	12.6100	0.0126	149.703	0	0	3,500
2018/05/02	R186	03/05/2018	8.00	Put	Bond Future	1,227.5700	1.2276	2,071.0200	2.0710	68.709	0	0	0
2018/05/02	R186	03/05/2018	8.45	Put	Bond Future	1.3900	0.0014	1.6300	0.0016	17.266	0	0	0
2018/05/02	R186	03/05/2018	8.50	Call	Bond Future	2,091.2700	2.0913	1,239.5100	1.2395	(40.729)	0	0	0
2018/05/02	R186	03/05/2018	8.25	Call	Bond Future	555.1400	0.5551	30.9400	0.0309	(94.427)	0	0	0
2018/05/02	R186	03/05/2018	7.85	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	500
2018/05/02	R186	03/05/2018	8.35	Put	Bond Future	15.9700	0.0160	61.2300	0.0612	283.406	0	0	500
2018/05/02	R186	03/05/2018			Bond Future	8.1820	118.1009	8.3106	117.2493	1.572	0.0000	0.0000	52,778
2018/05/02	R186	03/05/2018	8.93	Call	Bond Future	4,838.6300	4.8386	3,987.0700	3.9871	(17.599)	0	0	0
2018/05/02	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	9.30	Call	Bond Future	7,132.1300	7.1321	6,280.5700	6.2806	(11.940)	0	0	0
2018/05/02	R186	03/05/2018	10.14	Call	Bond Future	12,107.0300	12.1070	11,255.4700	11.2555	(7.034)	0	0	0
2018/05/02	R186	03/05/2018	7.85	Put	Bond Future	2,237.5700	2.2376	3,089.0900	3.0891	38.056	0	0	0
2018/05/02	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	8.91	Call	Bond Future	4,712.8100	4.7128	3,861.2500	3.8613	(18.069)	0	0	0
2018/05/02	R186	03/05/2018	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	9.72	Call	Bond Future	9,658.9400	9.6589	8,807.3800	8.8074	(8.816)	0	0	0
2018/05/02	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	8.40	Call	Bond Future	1,443.9900	1.4440	599.9900	0.6000	(58.449)	0	0	0
2018/05/02	R186	03/05/2018	8.00	Call	Bond Future	8.1100	0.0081	0.0000	0.0000	(100.000)	0	0	0
2018/05/02	R186	03/05/2018	8.45	Call	Bond Future	1,766.9500	1.7669	915.6300	0.9156	(48.180)	0	0	0
2018/05/02	R186	03/05/2018	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R186	03/05/2018	8.50	Put	Bond Future	0.3300	0.0003	0.1300	0.0001	(60.606)	0	0	3,500
2018/05/02	R186	03/05/2018	8.25	Put	Bond Future	103.5800	0.1036	430.9400	0.4309	316.046	0	0	3,500
2018/05/02	R186	03/05/2018	8.35	Call	Bond Future	1,127.0400	1.1270	320.7400	0.3207	(71.541)	0	0	0
2018/05/02	R186	03/05/2018	9.75	Call	Bond Future	9,836.3800	9.8364	8,984.8200	8.9848	(8.657)	0	0	0
2018/05/02	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/05/02	R186	03/05/2018	9.19	Call	Bond Future	6,456.9900	6.4570	5,605.4300	5.6054	(13.188)	0	0	0
2018/05/02	R186	03/05/2018	8.85	Call	Bond Future	4,334.2100	4.3342	3,482.6500	3.4826	(19.647)	0	0	0
2018/05/02	R186	03/05/2018	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,745
2018/05/02	R186	03/05/2018	8.70	Call	Bond Future	3,380.1200	3.3801	2,528.5600	2.5286	(25.193)	0	0	0
2018/05/02	R186	02/08/2018	8.48	Put	Bond Future	967.4500	0.9675	1,294.4700	1.2945	33.802	0	0	0
2018/05/02	R186	02/08/2018	8.25	Call	Bond Future	1,716.4300	1.7164	1,295.6700	1.2957	(24.514)	0	0	3,020
2018/05/02	R186	02/08/2018			Bond Future	8.2220	114.9213	8.3564	114.0533	1.635	0.0000	0.0000	126,988

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2018/05/02	R186	02/08/2018	8.47	Call	Bond Future	2,582.2300		2.5822	2,046.3100	2.0463	(20.754)	0	0	0
2018/05/02	R186	02/08/2018	8.47	Put	Bond Future	987.9200		0.9879	1,319.9200	1.3199	33.606	0	0	0
2018/05/02	R186	02/08/2018	8.50	Call	Bond Future	0.0000		0.0000	2,162.2100	2.1622	100.000	0	0	0
2018/05/02	R186	02/08/2018	8.50	Put	Bond Future	0.0000		0.0000	1,244.9700	1.2450	100.000	0	0	2,500
2018/05/02	R186	02/08/2018	8.48	Call	Bond Future	2,625.4200		2.6254	2,084.5200	2.0845	(20.602)	0	0	0
2018/05/02	R186	02/08/2018	8.25	Put	Bond Future	1,534.8300		1.5348	1,981.9900	1.9820	29.134	0	0	0
2018/05/02	R186	02/08/2018	7.50	Put	Bond Future	4,991.5200		4.9915	5,785.2100	5.7852	15.901	0	0	0
2018/05/02	R186	02/08/2018	8.46	Call	Bond Future	2,539.3600		2.5394	2,008.2100	2.0082	(20.917)	0	0	0
2018/05/02	R186	02/08/2018	8.46	Put	Bond Future	1,008.7600		1.0088	1,345.5300	1.3455	33.385	0	0	0
2018/05/02	R186	02/08/2018	7.50	Call	Bond Future	178.5700		0.1786	104.3400	0.1043	(41.569)	0	0	3,020
2018/05/02	R186	01/11/2018	9.14	Call	Bond Future	6,098.9300		6.0989	5,379.4300	5.3794	(11.797)	0	0	0
2018/05/02	R186	01/11/2018	7.96	Put	Bond Future	3,377.0500		3.3770	3,932.2100	3.9322	16.439	0	0	0
2018/05/02	R186	01/11/2018	8.54	Put	Bond Future	1,631.8000		1.6318	1,966.2500	1.9663	20.496	0	0	0
2018/05/02	R186	01/11/2018			Bond Future	8.2597		117.0079	8.4003	116.1238	1.702	0.0000	0.0000	0
2018/05/02	R186	01/11/2018	8.46	Put	Bond Future	1,813.7800		1.8138	2,175.0300	2.1750	19.917	0	0	0
2018/05/02	R186	01/11/2018	8.46	Call	Bond Future	3,070.7600		3.0708	2,547.9000	2.5479	(17.027)	0	0	5,000
2018/05/02	R186	01/11/2018	8.53	Call	Bond Future	3,345.8900		3.3459	2,799.3600	2.7994	(16.334)	0	0	0
2018/05/02	R186	01/11/2018	8.53	Put	Bond Future	1,653.9000		1.6539	1,991.4800	1.9915	20.411	0	0	0
2018/05/02	R186	01/11/2018	9.14	Put	Bond Future	708.2700		0.7083	872.8800	0.8729	23.241	0	0	5,000
2018/05/02	R186	01/11/2018	7.96	Call	Bond Future	1,461.5200		1.4615	1,132.5700	1.1326	(22.507)	0	0	5,000
2018/05/02	R186	01/11/2018	8.54	Call	Bond Future	3,385.7500		3.3857	2,836.0900	2.8361	(16.235)	0	0	0
2018/05/02	R186	01/11/2018	8.52	Call	Bond Future	3,305.9200		3.3059	2,762.8500	2.7629	(16.427)	0	0	0
2018/05/02	R186	01/11/2018	8.52	Put	Bond Future	1,675.9400		1.6759	2,016.9800	2.0170	20.349	0	0	0
2018/05/02	R186	07/02/2019	8.21	Put	Bond Future	3,272.2700		3.2723	3,734.7700	3.7348	14.134	0	0	0
2018/05/02	R186	07/02/2019	8.20	Call	Bond Future	2,680.6400		2.6806	2,243.3100	2.2433	(16.314)	0	0	0
2018/05/02	R186	07/02/2019			Bond Future	8.3011		114.0125	8.4488	113.1096	1.780	0.0000	0.0000	0
2018/05/02	R186	07/02/2019	8.21	Call	Bond Future	2,711.2000		2.7112	2,270.8300	2.2708	(16.243)	0	0	0
2018/05/02	R186	07/02/2019	8.20	Put	Bond Future	3,303.5400		3.3035	3,769.0800	3.7691	14.092	0	0	0
2018/05/02	R186	07/02/2019	8.22	Call	Bond Future	2,742.3500		2.7424	2,298.9200	2.2989	(16.170)	0	0	0
2018/05/02	R186	07/02/2019	8.22	Put	Bond Future	3,241.6300		3.2416	3,701.0700	3.7011	14.173	0	0	0
2018/05/02	R197	03/05/2018	304.46	Call	Bond Future	788.3400		0.7883	1,183.8100	1.1838	50.165	0	0	0
2018/05/02	R197	03/05/2018			Bond Future	305.2483		305.2483	305.6438	305.6438	0.130	0.0000	0.0000	1,400
2018/05/02	R197	03/05/2018	304.44	Call	Bond Future	808.3400		0.8083	1,203.8100	1.2038	48.924	0	0	0
2018/05/02	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R197	03/05/2018	304.45	Call	Bond Future	798.3400		0.7983	1,193.8100	1.1938	49.537	0	0	0
2018/05/02	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R197	02/08/2018			Bond Future	303.6562		303.6562	304.0546	304.0546	0.131	0.0000	0.0000	2,350
2018/05/02	R197	01/11/2018			Bond Future	309.2273		309.2273	309.6322	309.6322	0.131	0.0000	0.0000	0
2018/05/02	R197	07/02/2019			Bond Future	308.0858		308.0858	308.4919	308.4919	0.132	0.0000	0.0000	0
2018/05/02	R202	03/05/2018	247.48	Put	Bond Future	5,758.2800		5.7583	5,230.9400	5.2309	(9.158)	0	0	0
2018/05/02	R202	03/05/2018	247.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R202	03/05/2018			Bond Future	241.7217		241.7217	242.2491	242.2491	0.218	0.0000	0.0000	7,129
2018/05/02	R202	03/05/2018	247.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R202	03/05/2018	247.47	Put	Bond Future	5,748.2800		5.7483	5,220.9400	5.2209	(9.174)	0	0	0
2018/05/02	R202	03/05/2018	247.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2018/05/02	R202	03/05/2018	247.49	Put	Bond Future	5,768.2800	5.7683	5,240.9400	5.2409	(9.142)	0	0	0
2018/05/02	R202	02/08/2018			Bond Future	242.3289	242.3289	242.8625	242.8625	0.220	0.0000	0.0000	22,199
2018/05/02	R202	01/11/2018			Bond Future	246.7749	246.7749	247.3178	247.3178	0.220	0.0000	0.0000	0
2018/05/02	R202	07/02/2019			Bond Future	247.8281	247.8281	248.3762	248.3762	0.221	0.0000	0.0000	0
2018/05/02	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R204	03/05/2018			Bond Future	6.7532	103.7666	6.7232	103.7848	(0.445)	0.0000	0.0000	9,766
2018/05/02	R204	03/05/2018	7.09	Call	Bond Future	203.0500	0.2030	221.2100	0.2212	8.944	0	0	0
2018/05/02	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R204	03/05/2018	7.10	Call	Bond Future	209.0700	0.2091	227.2300	0.2272	8.686	0	0	0
2018/05/02	R204	03/05/2018	7.08	Call	Bond Future	197.0300	0.1970	215.1900	0.2152	9.217	0	0	0
2018/05/02	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R204	02/08/2018			Bond Future	6.3631	101.5914	6.3157	101.6089	(0.744)	0.0000	0.0000	10,121
2018/05/02	R204	02/08/2018	8.98	Call	Bond Future	958.5200	0.9585	976.0200	0.9760	1.826	0	0	0
2018/05/02	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R204	02/08/2018	8.99	Call	Bond Future	962.1500	0.9622	979.6500	0.9797	1.819	0	0	0
2018/05/02	R204	02/08/2018	8.97	Call	Bond Future	954.9000	0.9549	972.4000	0.9724	1.833	0	0	0
2018/05/02	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R207	03/05/2018	7.57	Call	Bond Future	765.4200	0.7654	576.8600	0.5769	(24.635)	0	0	0
2018/05/02	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R207	03/05/2018			Bond Future	7.0799	102.5145	7.2002	102.3259	1.699	0.0000	0.0000	14,719
2018/05/02	R207	03/05/2018	7.58	Call	Bond Future	780.9600	0.7810	592.4000	0.5924	(24.145)	0	0	0
2018/05/02	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R207	03/05/2018	7.56	Call	Bond Future	749.8800	0.7499	561.3200	0.5613	(25.145)	0	0	0
2018/05/02	R207	02/08/2018	6.86	Put	Bond Future	349.3700	0.3494	496.1000	0.4961	41.998	0	0	0
2018/05/02	R207	02/08/2018	6.85	Call	Bond Future	85.5500	0.0855	41.1700	0.0412	(51.876)	0	0	0
2018/05/02	R207	02/08/2018			Bond Future	7.0521	100.7124	7.1954	100.5195	2.032	0.0000	0.0000	20,771
2018/05/02	R207	02/08/2018	6.86	Call	Bond Future	89.9900	0.0900	43.8100	0.0438	(51.317)	0	0	0
2018/05/02	R207	02/08/2018	6.85	Put	Bond Future	358.4600	0.3585	506.9900	0.5070	41.436	0	0	0
2018/05/02	R207	02/08/2018	6.87	Call	Bond Future	94.5800	0.0946	46.5700	0.0466	(50.761)	0	0	0
2018/05/02	R207	02/08/2018	6.87	Put	Bond Future	340.4400	0.3404	485.3400	0.4853	42.563	0	0	0
2018/05/02	R207	01/11/2018	6.76	Put	Bond Future	396.1400	0.3961	530.4600	0.5305	33.907	0	0	0
2018/05/02	R207	01/11/2018			Bond Future	6.9742	102.5411	7.1490	102.3442	2.506	0.0000	0.0000	0
2018/05/02	R207	01/11/2018	6.75	Call	Bond Future	149.5600	0.1496	88.3700	0.0884	(40.913)	0	0	0
2018/05/02	R207	01/11/2018	6.75	Put	Bond Future	402.9600	0.4030	538.6100	0.5386	33.663	0	0	0
2018/05/02	R207	01/11/2018	6.76	Call	Bond Future	154.0600	0.1541	91.5400	0.0915	(40.582)	0	0	0
2018/05/02	R207	01/11/2018	6.74	Call	Bond Future	145.1500	0.1452	85.2800	0.0853	(41.247)	0	0	0
2018/05/02	R207	01/11/2018	6.74	Put	Bond Future	409.8700	0.4099	546.8400	0.5468	33.418	0	0	0
2018/05/02	R207	07/02/2019	6.52	Call	Bond Future	158.5500	0.1586	99.0300	0.0990	(37.540)	0	0	0
2018/05/02	R207	07/02/2019	6.51	Put	Bond Future	440.0500	0.4401	583.3200	0.5833	32.558	0	0	0
2018/05/02	R207	07/02/2019			Bond Future	6.8317	100.9208	7.0606	100.7189	3.350	0.0000	0.0000	0
2018/05/02	R207	07/02/2019	6.53	Call	Bond Future	162.2700	0.1623	101.7600	0.1018	(37.290)	0	0	0
2018/05/02	R207	07/02/2019	6.53	Put	Bond Future	429.3800	0.4294	570.7200	0.5707	32.917	0	0	0
2018/05/02	R207	07/02/2019	6.52	Put	Bond Future	434.5300	0.4345	576.8600	0.5769	32.755	0	0	0
2018/05/02	R207	07/02/2019	6.51	Call	Bond Future	155.2000	0.1552	96.6200	0.0966	(37.745)	0	0	0

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2018/05/02	R208	03/05/2018	7.77	Call	Bond Future	1,238.2300	1.2382	920.7600	0.9208	(25.639)	0	0	0
2018/05/02	R208	03/05/2018			Bond Future	7.2804	99.3280	7.4052	99.0105	1.714	0.0000	0.0000	21,244
2018/05/02	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R208	03/05/2018	7.78	Call	Bond Future	1,263.3200	1.2633	945.8500	0.9458	(25.130)	0	0	0
2018/05/02	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R208	03/05/2018	7.79	Call	Bond Future	1,288.4000	1.2884	970.9300	0.9709	(24.641)	0	0	0
2018/05/02	R208	02/08/2018	7.14	Call	Bond Future	251.1900	0.2512	153.0000	0.1530	(39.090)	0	0	0
2018/05/02	R208	02/08/2018	7.12	Call	Bond Future	232.5500	0.2325	139.7800	0.1398	(39.892)	0	0	0
2018/05/02	R208	02/08/2018			Bond Future	7.2803	101.1102	7.4184	100.7860	1.897	0.0000	0.0000	30,909
2018/05/02	R208	02/08/2018	7.12	Put	Bond Future	610.4900	0.6105	841.8500	0.8419	37.897	0	0	0
2018/05/02	R208	02/08/2018	7.14	Put	Bond Future	581.8800	0.5819	807.8200	0.8078	38.829	0	0	0
2018/05/02	R208	02/08/2018	7.13	Call	Bond Future	241.6600	0.2417	146.2900	0.1463	(39.465)	0	0	0
2018/05/02	R208	02/08/2018	7.13	Put	Bond Future	595.9700	0.5960	824.7300	0.8247	38.384	0	0	0
2018/05/02	R208	01/11/2018	7.11	Put	Bond Future	745.4900	0.7455	959.4000	0.9594	28.694	0	0	0
2018/05/02	R208	01/11/2018			Bond Future	7.2720	99.5462	7.4260	99.2158	2.117	0.0000	0.0000	0
2018/05/02	R208	01/11/2018	7.11	Call	Bond Future	396.2500	0.3963	279.7300	0.2797	(29.406)	0	0	0
2018/05/02	R208	01/11/2018	7.12	Call	Bond Future	406.0100	0.4060	287.2400	0.2872	(29.253)	0	0	0
2018/05/02	R208	01/11/2018	7.10	Put	Bond Future	757.4700	0.7575	973.3800	0.9734	28.504	0	0	0
2018/05/02	R208	01/11/2018	7.12	Put	Bond Future	733.6500	0.7336	945.3100	0.9453	28.850	0	0	0
2018/05/02	R208	01/11/2018	7.10	Call	Bond Future	386.6200	0.3866	272.1000	0.2721	(29.621)	0	0	0
2018/05/02	R208	07/02/2019	7.07	Call	Bond Future	495.2900	0.4953	369.2500	0.3692	(25.448)	0	0	0
2018/05/02	R208	07/02/2019	7.08	Put	Bond Future	842.9500	0.8430	1,053.3900	1.0534	24.965	0	0	0
2018/05/02	R208	07/02/2019	7.06	Put	Bond Future	863.3300	0.8633	1,076.9400	1.0769	24.743	0	0	0
2018/05/02	R208	07/02/2019			Bond Future	7.2549	101.5122	7.4304	101.1741	2.420	0.0000	0.0000	0
2018/05/02	R208	07/02/2019	7.07	Put	Bond Future	852.9200	0.8529	1,064.9500	1.0650	24.859	0	0	0
2018/05/02	R208	07/02/2019	7.08	Call	Bond Future	504.7000	0.5047	377.0700	0.3771	(25.288)	0	0	0
2018/05/02	R208	07/02/2019	7.06	Call	Bond Future	486.3100	0.4863	361.8500	0.3619	(25.593)	0	0	0
2018/05/02	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	03/05/2018	10.00	Call	Bond Future	7,365.6700	7.3657	6,400.4900	6.4005	(13.104)	0	0	0
2018/05/02	R209	03/05/2018	10.73	Call	Bond Future	11,727.5900	11.7276	10,762.4100	10.7624	(8.230)	0	0	0
2018/05/02	R209	03/05/2018	9.75	Call	Bond Future	5,769.6000	5.7696	4,804.4200	4.8044	(16.729)	0	0	435
2018/05/02	R209	03/05/2018	9.77	Call	Bond Future	5,899.3000	5.8993	4,934.1200	4.9341	(16.361)	0	0	0
2018/05/02	R209	03/05/2018	9.30	Call	Bond Future	2,755.0200	2.7550	1,789.7400	1.7897	(35.037)	0	0	0
2018/05/02	R209	03/05/2018			Bond Future	8.9119	77.0427	9.0455	76.0775	1.499	0.0000	0.0000	49,785
2018/05/02	R209	03/05/2018	9.85	Call	Bond Future	6,414.5800	6.4146	5,449.4000	5.4494	(15.047)	0	0	0
2018/05/02	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/05/02	R209	03/05/2018	10.22	Call	Bond Future	8,725.8900	8.7259	7,760.7100	7.7607	(11.061)	0	0	0
2018/05/02	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/05/02	R209	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	03/05/2018	9.86	Call	Bond Future	6,478.5900	6.4786	5,513.4100	5.5134	(14.898)	0	0	0
2018/05/02	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/05/02	R209	03/05/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	250
2018/05/02	R209	03/05/2018	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	250
2018/05/02	R209	03/05/2018	9.30	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2018/05/02	R209	03/05/2018	8.95	Put	Bond Future	197.9500	0.1980	702.2900	0.7023	254.782	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
2018/05/02	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	03/05/2018	9.84	Call	Bond Future	6,350.4800	6.3505	5,385.3000	5.3853	(15.199)	0	0	0
2018/05/02	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	03/05/2018	9.19	Put	Bond Future	2.1400	0.0021	2.8300	0.0028	32.243	0	0	0
2018/05/02	R209	03/05/2018	9.19	Call	Bond Future	1,991.1800	1.9912	1,026.6900	1.0267	(48.438)	0	0	250
2018/05/02	R209	03/05/2018	9.47	Call	Bond Future	3,915.8200	3.9158	2,950.6400	2.9506	(24.648)	0	0	0
2018/05/02	R209	03/05/2018	8.95	Call	Bond Future	474.8400	0.4748	14.0000	0.0140	(97.052)	0	0	0
2018/05/02	R209	02/08/2018	9.66	Call	Bond Future	5,360.6000	5.3606	4,543.1600	4.5432	(15.249)	0	0	435
2018/05/02	R209	02/08/2018	8.49	Call	Bond Future	632.8500	0.6328	411.2300	0.4112	(35.019)	0	0	500
2018/05/02	R209	02/08/2018	8.46	Put	Bond Future	4,271.5400	4.2715	5,048.5500	5.0486	18.190	0	0	0
2018/05/02	R209	02/08/2018	8.96	Put	Bond Future	1,933.7000	1.9337	2,421.4200	2.4214	25.222	0	0	0
2018/05/02	R209	02/08/2018	10.38	Call	Bond Future	9,440.4700	9.4405	8,491.8200	8.4918	(10.049)	0	0	0
2018/05/02	R209	02/08/2018	9.21	Call	Bond Future	3,040.3000	3.0403	2,405.5400	2.4055	(20.878)	0	0	0
2018/05/02	R209	02/08/2018	10.39	Put	Bond Future	81.8000	0.0818	115.4900	0.1155	41.186	0	0	0
2018/05/02	R209	02/08/2018			Bond Future	8.9542	78.4250	9.0916	77.4418	1.535	0.0000	0.0000	90,565
2018/05/02	R209	02/08/2018	9.43	Call	Bond Future	4,126.2000	4.1262	3,389.6800	3.3897	(17.850)	0	0	0
2018/05/02	R209	02/08/2018	9.43	Put	Bond Future	799.6800	0.7997	1,046.4100	1.0464	30.854	0	0	5,000
2018/05/02	R209	02/08/2018	10.84	Call	Bond Future	12,029.3900	12.0294	11,055.1800	11.0552	(8.099)	0	0	0
2018/05/02	R209	02/08/2018	10.84	Put	Bond Future	19.0700	0.0191	28.1100	0.0281	47.404	0	0	435
2018/05/02	R209	02/08/2018	10.21	Call	Bond Future	8,471.6700	8.4717	7,541.9000	7.5419	(10.975)	0	0	0
2018/05/02	R209	02/08/2018	10.21	Put	Bond Future	138.4400	0.1384	191.9200	0.1919	38.630	0	0	435
2018/05/02	R209	02/08/2018	8.49	Put	Bond Future	4,095.6100	4.0956	4,857.2400	4.8572	18.596	0	0	0
2018/05/02	R209	02/08/2018	8.96	Call	Bond Future	1,975.7200	1.9757	1,480.1900	1.4802	(25.081)	0	0	5,000
2018/05/02	R209	02/08/2018	9.21	Put	Bond Future	1,224.8200	1.2248	1,573.3100	1.5733	28.452	0	0	500
2018/05/02	R209	02/08/2018	8.83	Call	Bond Future	1,514.4800	1.5145	1,097.6800	1.0977	(27.521)	0	0	0
2018/05/02	R209	02/08/2018	8.83	Put	Bond Future	2,419.1200	2.4191	2,985.5700	2.9856	23.416	0	0	500
2018/05/02	R209	02/08/2018	9.66	Put	Bond Future	502.2300	0.5022	668.0400	0.6680	33.015	0	0	0
2018/05/02	R209	02/08/2018	8.46	Call	Bond Future	577.2000	0.5772	370.9600	0.3710	(35.731)	0	0	5,000
2018/05/02	R209	02/08/2018	10.38	Put	Bond Future	84.3000	0.0843	118.9000	0.1189	41.044	0	0	0
2018/05/02	R209	02/08/2018	10.39	Call	Bond Future	9,497.4200	9.4974	8,547.8600	8.5479	(9.998)	0	0	0
2018/05/02	R209	02/08/2018	10.40	Call	Bond Future	9,554.3600	9.5544	8,603.9100	8.6039	(9.948)	0	0	0
2018/05/02	R209	02/08/2018	10.40	Put	Bond Future	79.3700	0.0794	112.1700	0.1122	41.325	0	0	0
2018/05/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	01/11/2018	9.34	Put	Bond Future	1,866.6000	1.8666	2,250.6400	2.2506	20.574	0	0	0
2018/05/02	R209	01/11/2018	1,016.00	Call	Bond Future	75,813.1100	75.8131	74,811.7100	74.8117	(1.321)	0	0	0
2018/05/02	R209	01/11/2018	9.97	Call	Bond Future	7,360.2500	7.3602	6,562.0600	6.5621	(10.845)	0	0	0
2018/05/02	R209	01/11/2018			Bond Future	8.9963	76.7010	9.1376	75.6996	1.571	0.0000	0.0000	0
2018/05/02	R209	01/11/2018	1,016.01	Call	Bond Future	75,813.1100	75.8131	74,811.7100	74.8117	(1.321)	0	0	0
2018/05/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	01/11/2018	1,015.99	Call	Bond Future	75,813.1000	75.8131	74,811.7000	74.8117	(1.321)	0	0	0
2018/05/02	R209	01/11/2018	9.34	Call	Bond Future	4,268.5800	4.2686	3,651.2200	3.6512	(14.463)	0	0	0
2018/05/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R209	01/11/2018	9.97	Put	Bond Future	836.1500	0.8361	1,039.3600	1.0394	24.303	0	0	0
2018/05/02	R209	01/11/2018	10.57	Call	Bond Future	10,454.7800	10.4548	9,530.8900	9.5309	(8.837)	0	0	0
2018/05/02	R209	01/11/2018	10.57	Put	Bond Future	315.4500	0.3155	392.9600	0.3930	24.571	0	0	0
2018/05/02	R209	01/11/2018	9.94	Call	Bond Future	7,204.8400	7.2048	6,413.3200	6.4133	(10.986)	0	0	0
2018/05/02	R209	01/11/2018	9.94	Put	Bond Future	869.2100	0.8692	1,079.0900	1.0791	24.146	0	0	0
2018/05/02	R209	07/02/2019	8.97	Put	Bond Future	3,949.9900	3.9500	4,481.7500	4.4818	13.462	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	
2018/05/02	R209	07/02/2019			Bond Future		9.0419	78.2157	9.1877	77.1937	1.613	0.0000	0.0000	0
2018/05/02	R209	07/02/2019	8.96	Call	Bond Future	3,403.1100	3.4031	2,916.0600	2.9161	(14.312)	0	0	0	
2018/05/02	R209	07/02/2019	8.96	Put	Bond Future	3,986.0800	3.9861	4,521.0500	4.5211	13.421	0	0	0	
2018/05/02	R209	07/02/2019	8.97	Call	Bond Future	3,438.5400	3.4385	2,948.2800	2.9483	(14.258)	0	0	0	
2018/05/02	R209	07/02/2019	8.95	Call	Bond Future	3,367.5900	3.3676	2,883.7500	2.8838	(14.368)	0	0	0	
2018/05/02	R209	07/02/2019	8.95	Put	Bond Future	4,022.1800	4.0222	4,560.3600	4.5604	13.380	0	0	0	
2018/05/02	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R210	03/05/2018	191.44	Put	Bond Future	3,670.3800	3.6704	3,602.8800	3.6029	(1.839)	0	0	0	
2018/05/02	R210	03/05/2018			Bond Future	187.7696	187.7696	187.8371	187.8371	0.036	0.0000	0.0000	280	
2018/05/02	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R210	03/05/2018	191.46	Put	Bond Future	3,690.3800	3.6904	3,622.8800	3.6229	(1.829)	0	0	0	
2018/05/02	R210	03/05/2018	191.45	Put	Bond Future	3,680.3800	3.6804	3,612.8800	3.6129	(1.834)	0	0	0	
2018/05/02	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R210	02/08/2018			Bond Future	191.1973	191.1973	191.2634	191.2634	0.035	0.0000	0.0000	2,159	
2018/05/02	R210	01/11/2018			Bond Future	192.2049	192.2049	192.2716	192.2716	0.035	0.0000	0.0000	0	
2018/05/02	R210	07/02/2019			Bond Future	196.0693	196.0693	196.1330	196.1330	0.033	0.0000	0.0000	0	
2018/05/02	R212	03/05/2018	154.30	Call	Bond Future	584.6500	0.5847	525.8900	0.5259	(10.050)	0	0	0	
2018/05/02	R212	03/05/2018			Bond Future	154.8847	154.8847	154.8259	154.8259	(0.038)	0.0000	0.0000	2,818	
2018/05/02	R212	03/05/2018	154.28	Call	Bond Future	604.6500	0.6047	545.8900	0.5459	(9.718)	0	0	0	
2018/05/02	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R212	03/05/2018	154.29	Call	Bond Future	594.6500	0.5947	535.8900	0.5359	(9.881)	0	0	0	
2018/05/02	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R212	02/08/2018			Bond Future	155.6101	155.6101	155.5480	155.5480	(0.040)	0.0000	0.0000	3,975	
2018/05/02	R212	01/11/2018			Bond Future	158.4650	158.4650	158.4014	158.4014	(0.040)	0.0000	0.0000	0	
2018/05/02	R212	07/02/2019			Bond Future	159.4972	159.4972	159.4287	159.4287	(0.043)	0.0000	0.0000	0	
2018/05/02	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R213	03/05/2018	9.56	Call	Bond Future	6,008.4400	6.0084	5,116.7100	5.1167	(14.841)	0	0	0	
2018/05/02	R213	03/05/2018			Bond Future	8.6569	88.6173	8.7855	87.7256	1.486	0.0000	0.0000	1,972	
2018/05/02	R213	03/05/2018	9.57	Call	Bond Future	6,071.7700	6.0718	5,180.0400	5.1800	(14.686)	0	0	0	
2018/05/02	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R213	03/05/2018	9.58	Call	Bond Future	6,135.0200	6.1350	5,243.2900	5.2433	(14.535)	0	0	0	
2018/05/02	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/05/02	R213	02/08/2018	9.06	Call	Bond Future	3,363.6700	3.3637	2,726.7500	2.7268	(18.935)	0	0	0	
2018/05/02	R213	02/08/2018	9.05	Put	Bond Future	940.1900	0.9402	1,216.2500	1.2163	29.362	0	0	0	
2018/05/02	R213	02/08/2018			Bond Future	8.6985	90.2074	8.8314	89.2988	1.528	0.0000	0.0000	29,136	
2018/05/02	R213	02/08/2018	9.07	Call	Bond Future	3,411.6600	3.4117	2,770.4200	2.7704	(18.796)	0	0	0	
2018/05/02	R213	02/08/2018	9.07	Put	Bond Future	903.4100	0.9034	1,170.7800	1.1708	29.596	0	0	0	
2018/05/02	R213	02/08/2018	9.06	Put	Bond Future	921.6400	0.9216	1,193.3300	1.1933	29.479	0	0	0	
2018/05/02	R213	02/08/2018	9.05	Call	Bond Future	3,315.9300	3.3159	2,683.3800	2.6834	(19.076)	0	0	0	
2018/05/02	R213	01/11/2018	8.65	Call	Bond Future	2,327.4700	2.3275	1,912.3200	1.9123	(17.837)	0	0	0	
2018/05/02	R213	01/11/2018	8.64	Put	Bond Future	2,990.7100	2.9907	3,504.9400	3.5049	17.194	0	0	0	
2018/05/02	R213	01/11/2018			Bond Future	8.7420	88.2985	8.8794	87.3730	1.571	0.0000	0.0000	0	
2018/05/02	R213	01/11/2018	8.66	Call	Bond Future	2,360.7600	2.3608	1,941.7400	1.9417	(17.749)	0	0	0	
2018/05/02	R213	01/11/2018	8.66	Put	Bond Future	2,919.9700	2.9200	3,426.4500	3.4264	17.345	0	0	0	

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2018/05/02	R213	01/11/2018	8.65	Put	Bond Future	2,955.1800		2.9552	3,465.5300	3.4655	17.270	0	0	0
2018/05/02	R213	01/11/2018	8.64	Call	Bond Future	2,294.4300		2.2944	1,883.1600	1.8832	(17.925)	0	0	0
2018/05/02	R213	07/02/2019	8.68	Call	Bond Future	3,046.4000		3.0464	2,584.3600	2.5844	(15.167)	0	0	0
2018/05/02	R213	07/02/2019			Bond Future	8.7906		90.0423	8.9331	89.0975	1.621	0.0000	0.0000	0
2018/05/02	R213	07/02/2019	8.68	Put	Bond Future	3,789.5200		3.7895	4,272.2100	4.2722	12.737	0	0	0
2018/05/02	R213	07/02/2019	8.69	Call	Bond Future	3,079.5100		3.0795	2,614.4100	2.6144	(15.103)	0	0	0
2018/05/02	R213	07/02/2019	8.70	Put	Bond Future	3,721.2600		3.7213	4,197.5200	4.1975	12.798	0	0	0
2018/05/02	R213	07/02/2019	8.69	Put	Bond Future	3,755.1100		3.7551	4,234.7400	4.2347	12.773	0	0	0
2018/05/02	R213	07/02/2019	8.70	Call	Bond Future	3,113.1100		3.1131	2,644.6400	2.6446	(15.048)	0	0	0
2018/05/02	R214	03/05/2018	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R214	03/05/2018			Bond Future	9.0169		77.0218	9.1505	75.9982	1.482	0.0000	0.0000	14,816
2018/05/02	R214	03/05/2018	9.98	Call	Bond Future	6,910.5800		6.9106	5,886.9900	5.8870	(14.812)	0	0	0
2018/05/02	R214	03/05/2018	9.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R214	03/05/2018	9.99	Call	Bond Future	6,976.9400		6.9769	5,953.3500	5.9534	(14.671)	0	0	0
2018/05/02	R214	03/05/2018	9.97	Call	Bond Future	6,844.1100		6.8441	5,820.5200	5.8205	(14.956)	0	0	0
2018/05/02	R214	03/05/2018	9.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R214	02/08/2018	8.96	Call	Bond Future	1,733.4300		1.7334	1,273.4700	1.2735	(26.535)	0	0	0
2018/05/02	R214	02/08/2018			Bond Future	9.0579		78.4038	9.1953	77.3611	1.516	0.0000	0.0000	29,691
2018/05/02	R214	02/08/2018	8.94	Call	Bond Future	1,661.9100		1.6619	1,214.5900	1.2146	(26.916)	0	0	0
2018/05/02	R214	02/08/2018	8.94	Put	Bond Future	2,575.8300		2.5758	3,171.1300	3.1711	23.111	0	0	0
2018/05/02	R214	02/08/2018	8.96	Put	Bond Future	2,491.1400		2.4911	3,073.8000	3.0738	23.389	0	0	0
2018/05/02	R214	02/08/2018	8.95	Call	Bond Future	1,697.4700		1.6975	1,243.8300	1.2438	(26.724)	0	0	0
2018/05/02	R214	02/08/2018	8.95	Put	Bond Future	2,533.2200		2.5332	3,122.2000	3.1222	23.250	0	0	0
2018/05/02	R214	01/11/2018	8.99	Put	Bond Future	3,490.2900		3.4903	4,077.3100	4.0773	16.819	0	0	0
2018/05/02	R214	01/11/2018	8.98	Call	Bond Future	2,606.3700		2.6064	2,136.0600	2.1361	(18.045)	0	0	0
2018/05/02	R214	01/11/2018			Bond Future	9.1004		76.5339	9.2415	75.4720	1.550	0.0000	0.0000	0
2018/05/02	R214	01/11/2018	8.99	Call	Bond Future	2,642.8400		2.6428	2,167.9900	2.1680	(17.967)	0	0	0
2018/05/02	R214	01/11/2018	8.98	Put	Bond Future	3,531.3300		3.5313	4,122.8900	4.1229	16.752	0	0	0
2018/05/02	R214	01/11/2018	9.00	Call	Bond Future	2,679.3700		2.6794	2,200.4000	2.2004	(17.876)	0	0	0
2018/05/02	R214	01/11/2018	9.00	Put	Bond Future	3,449.4200		3.4494	4,032.3200	4.0323	16.898	0	0	0
2018/05/02	R214	07/02/2019	9.05	Put	Bond Future	4,334.4100		4.3344	4,911.0600	4.9111	13.304	0	0	0
2018/05/02	R214	07/02/2019			Bond Future	9.1473		78.0453	9.2927	76.9616	1.590	0.0000	0.0000	0
2018/05/02	R214	07/02/2019	9.04	Call	Bond Future	3,558.2900		3.5583	3,054.6400	3.0546	(14.154)	0	0	0
2018/05/02	R214	07/02/2019	9.04	Put	Bond Future	4,373.7300		4.3737	4,953.7700	4.9538	13.262	0	0	0
2018/05/02	R214	07/02/2019	9.05	Call	Bond Future	3,595.5700		3.5956	3,088.5300	3.0885	(14.102)	0	0	0
2018/05/02	R214	07/02/2019	9.03	Call	Bond Future	3,520.9200		3.5209	3,020.6800	3.0207	(14.208)	0	0	0
2018/05/02	R214	07/02/2019	9.03	Put	Bond Future	4,413.0800		4.4131	4,996.5300	4.9965	13.221	0	0	0
2018/05/02	R248	03/05/2018	10.06	Call	Bond Future	9,329.4300		9.3294	8,008.2500	8.0083	(14.161)	0	0	0
2018/05/02	R248	03/05/2018	10.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R248	03/05/2018			Bond Future	9.0419		98.6211	9.1755	97.2999	1.478	0.0000	0.0000	20,808
2018/05/02	R248	03/05/2018	10.07	Call	Bond Future	9,413.1900		9.4132	8,092.0100	8.0920	(14.035)	0	0	0
2018/05/02	R248	03/05/2018	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R248	03/05/2018	10.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/02	R248	03/05/2018	10.05	Call	Bond Future	9,245.5300		9.2455	7,924.3500	7.9243	(14.290)	0	0	0
2018/05/02	R248	02/08/2018	8.98	Call	Bond Future	2,250.0500		2.2500	1,694.1800	1.6942	(24.705)	0	0	0
2018/05/02	R248	02/08/2018	8.97	Put	Bond Future	3,337.2400		3.3372	4,135.0000	4.1350	23.905	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
2018/05/02	R248	02/08/2018			Bond Future	9.0832	100.3906	9.2206	99.0448	1.513	0.0000	0.0000	100,451
2018/05/02	R248	02/08/2018	8.99	Call	Bond Future	2,296.8400	2.2968	1,732.8900	1.7329	(24.553)	0	0	0
2018/05/02	R248	02/08/2018	8.99	Put	Bond Future	3,228.3400	3.2283	4,010.1500	4.0101	24.217	0	0	0
2018/05/02	R248	02/08/2018	8.98	Put	Bond Future	3,282.4400	3.2824	4,072.3300	4.0723	24.064	0	0	0
2018/05/02	R248	02/08/2018	8.97	Call	Bond Future	2,203.7900	2.2038	1,655.7900	1.6558	(24.866)	0	0	0
2018/05/02	R248	01/11/2018	9.03	Call	Bond Future	3,572.7200	3.5727	2,956.8400	2.9568	(17.238)	0	0	0
2018/05/02	R248	01/11/2018			Bond Future	9.1258	97.7799	9.2670	96.4093	1.548	0.0000	0.0000	0
2018/05/02	R248	01/11/2018	9.01	Call	Bond Future	3,477.4800	3.4775	2,872.5300	2.8725	(17.396)	0	0	0
2018/05/02	R248	01/11/2018	9.01	Put	Bond Future	4,626.8600	4.6269	5,392.5200	5.3925	16.548	0	0	0
2018/05/02	R248	01/11/2018	9.03	Put	Bond Future	4,521.8900	4.5219	5,276.6200	5.2766	16.691	0	0	0
2018/05/02	R248	01/11/2018	9.02	Call	Bond Future	3,525.0800	3.5251	2,914.6600	2.9147	(17.316)	0	0	0
2018/05/02	R248	01/11/2018	9.02	Put	Bond Future	4,574.2700	4.5743	5,334.4600	5.3345	16.619	0	0	0
2018/05/02	R248	07/02/2019	9.06	Put	Bond Future	5,741.2300	5.7412	6,501.6700	6.5017	13.245	0	0	0
2018/05/02	R248	07/02/2019			Bond Future	9.1729	99.7109	9.3185	98.3122	1.588	0.0000	0.0000	0
2018/05/02	R248	07/02/2019	9.06	Call	Bond Future	4,632.4400	4.6324	3,994.1300	3.9941	(13.779)	0	0	0
2018/05/02	R248	07/02/2019	9.05	Put	Bond Future	5,792.4000	5.7924	6,557.1700	6.5572	13.203	0	0	0
2018/05/02	R248	07/02/2019	9.07	Call	Bond Future	4,680.7900	4.6808	4,038.1400	4.0381	(13.730)	0	0	0
2018/05/02	R248	07/02/2019	9.07	Put	Bond Future	5,690.4600	5.6905	6,446.5600	6.4466	13.287	0	0	0
2018/05/02	R248	07/02/2019	9.05	Call	Bond Future	4,584.3200	4.5843	3,950.3400	3.9503	(13.829)	0	0	0

Total

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