



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2018 TO 03/05/2018

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
2018/05/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	2025	03/05/2018	133.21	Call	Bond Future	636.7700	0.6368	652.0200	0.6520	2.395	0	0	0
2018/05/03	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	03/05/2018			Bond Future	133.8468	133.8468	133.8620	133.8620	0.011	0.0000	0.0000	0
2018/05/03	2025	03/05/2018	133.22	Call	Bond Future	626.7700	0.6268	642.0200	0.6420	2.433	0	0	0
2018/05/03	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	03/05/2018	133.20	Call	Bond Future	646.7700	0.6468	662.0200	0.6620	2.358	0	0	0
2018/05/03	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	02/08/2018			Bond Future	134.9087	134.9087	134.9236	134.9236	0.011	0.0000	0.0000	864
2018/05/03	2025	02/08/2018	136.65	Put	Bond Future	1,741.3300	1.7413	1,726.3500	1.7263	(0.860)	0	0	0
2018/05/03	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	02/08/2018	136.67	Put	Bond Future	1,761.3300	1.7613	1,746.3500	1.7463	(0.850)	0	0	0
2018/05/03	2025	02/08/2018	136.66	Put	Bond Future	1,751.3300	1.7513	1,736.3500	1.7363	(0.855)	0	0	0
2018/05/03	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2025	01/11/2018			Bond Future	137.3835	137.3835	137.3966	137.3966	0.010	0.0000	0.0000	0
2018/05/03	2025	07/02/2019			Bond Future	138.7290	138.7290	138.7441	138.7441	0.011	0.0000	0.0000	0
2018/05/03	2029	03/05/2018			Bond Future	100.8525	100.8525	100.8648	100.8648	0.012	0.0000	0.0000	0
2018/05/03	2029	02/08/2018			Bond Future	102.6920	102.6920	102.7040	102.7040	0.012	0.0000	0.0000	1,370
2018/05/03	2029	01/11/2018			Bond Future	103.5261	103.5261	103.5368	103.5368	0.010	0.0000	0.0000	0
2018/05/03	2029	07/02/2019			Bond Future	105.6053	105.6053	105.6175	105.6175	0.012	0.0000	0.0000	0
2018/05/03	2030	03/05/2018	9.51	Call	Bond Future	5,418.8600	5.4189	5,668.8300	5.6688	4.613	0	0	0
2018/05/03	2030	03/05/2018			Bond Future	8.7056	96.9998	8.6700	97.2498	(0.409)	0.0000	0.0000	0
2018/05/03	2030	03/05/2018	9.49	Call	Bond Future	5,289.2900	5.2893	5,539.2600	5.5393	4.726	0	0	0
2018/05/03	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2030	03/05/2018	9.50	Call	Bond Future	5,354.1100	5.3541	5,604.0800	5.6041	4.669	0	0	0
2018/05/03	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2030	02/08/2018	9.46	Put	Bond Future	453.8100	0.4538	423.5400	0.4235	(6.670)	0	0	0
2018/05/03	2030	02/08/2018	8.51	Call	Bond Future	1,051.6800	1.0517	1,095.9400	1.0959	4.209	0	0	7,850
2018/05/03	2030	02/08/2018	8.91	Call	Bond Future	2,429.4500	2.4294	2,508.0700	2.5081	3.236	0	0	7,850
2018/05/03	2030	02/08/2018			Bond Future	8.7573	94.7338	8.7361	94.8802	(0.242)	0.0000	0.0000	41,020
2018/05/03	2030	02/08/2018	9.46	Call	Bond Future	5,131.6300	5.1316	5,247.7500	5.2477	2.263	0	0	0
2018/05/03	2030	02/08/2018	8.51	Put	Bond Future	2,776.0100	2.7760	2,673.8800	2.6739	(3.679)	0	0	0
2018/05/03	2030	02/08/2018	9.47	Call	Bond Future	5,186.1900	5.1862	5,302.8100	5.3028	2.249	0	0	0
2018/05/03	2030	02/08/2018	9.45	Put	Bond Future	463.7400	0.4637	432.9600	0.4330	(6.637)	0	0	0
2018/05/03	2030	02/08/2018	8.91	Put	Bond Future	1,385.5300	1.3855	1,317.7600	1.3178	(4.891)	0	0	0
2018/05/03	2030	02/08/2018	9.50	Call	Bond Future	5,350.6100	5.3506	5,468.7000	5.4687	2.207	0	0	0
2018/05/03	2030	02/08/2018	9.47	Put	Bond Future	444.0800	0.4441	414.3100	0.4143	(6.704)	0	0	0
2018/05/03	2030	02/08/2018	9.45	Call	Bond Future	5,077.2200	5.0772	5,192.8300	5.1928	2.277	0	0	0
2018/05/03	2030	02/08/2018	9.50	Put	Bond Future	416.0100	0.4160	387.7100	0.3877	(6.803)	0	0	7,850

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2018/05/03	2030	01/11/2018	8.60	Call	Bond Future	1,970.3400	1.9703	2,027.7100	2.0277	2.912	0	0	0
2018/05/03	2030	01/11/2018	8.58	Put	Bond Future	3,436.9500	3.4369	3,344.6100	3.3446	(2.687)	0	0	0
2018/05/03	2030	01/11/2018			Bond Future	8.8029	96.4535	8.7810	96.6020	(0.249)	0.0000	0.0000	0
2018/05/03	2030	01/11/2018	8.60	Put	Bond Future	3,358.8400	3.3588	3,267.7100	3.2677	(2.713)	0	0	0
2018/05/03	2030	01/11/2018	8.58	Call	Bond Future	1,910.1000	1.9101	1,966.2600	1.9663	2.940	0	0	0
2018/05/03	2030	01/11/2018	8.59	Put	Bond Future	3,397.8600	3.3979	3,306.1300	3.3061	(2.700)	0	0	0
2018/05/03	2030	01/11/2018	8.59	Call	Bond Future	1,940.2200	1.9402	1,996.9900	1.9970	2.926	0	0	0
2018/05/03	2030	07/02/2019	8.62	Call	Bond Future	2,641.7000	2.6417	2,703.6300	2.7036	2.344	0	0	0
2018/05/03	2030	07/02/2019			Bond Future	8.8535	94.3476	8.8307	94.4993	(0.257)	0.0000	0.0000	0
2018/05/03	2030	07/02/2019	8.62	Put	Bond Future	4,212.0600	4.2121	4,122.3000	4.1223	(2.131)	0	0	0
2018/05/03	2030	07/02/2019	8.63	Call	Bond Future	2,672.2100	2.6722	2,734.6300	2.7346	2.336	0	0	0
2018/05/03	2030	07/02/2019	8.63	Put	Bond Future	4,174.6100	4.1746	4,085.3400	4.0853	(2.138)	0	0	0
2018/05/03	2030	07/02/2019	8.64	Call	Bond Future	2,703.2500	2.7032	2,766.1400	2.7661	2.326	0	0	0
2018/05/03	2030	07/02/2019	8.64	Put	Bond Future	4,137.7400	4.1377	4,048.9400	4.0489	(2.146)	0	0	0
2018/05/03	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2032	03/05/2018	9.70	Call	Bond Future	5,925.7000	5.9257	6,235.2800	6.2353	5.224	0	0	0
2018/05/03	2032	03/05/2018			Bond Future	8.8856	95.8260	8.8450	96.1356	(0.457)	0.0000	0.0000	0
2018/05/03	2032	03/05/2018	9.71	Call	Bond Future	5,995.1600	5.9952	6,304.7400	6.3047	5.164	0	0	0
2018/05/03	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2032	03/05/2018	9.72	Call	Bond Future	6,064.5500	6.0646	6,374.1300	6.3741	5.105	0	0	0
2018/05/03	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2032	02/08/2018	9.67	Call	Bond Future	5,785.0200	5.7850	5,911.6800	5.9117	2.189	0	0	0
2018/05/03	2032	02/08/2018	9.66	Put	Bond Future	500.7900	0.5008	468.0000	0.4680	(6.548)	0	0	0
2018/05/03	2032	02/08/2018			Bond Future	8.9355	97.5445	8.9143	97.7034	(0.237)	0.0000	0.0000	30,302
2018/05/03	2032	02/08/2018	9.68	Call	Bond Future	5,843.9600	5.8440	5,971.1400	5.9711	2.176	0	0	0
2018/05/03	2032	02/08/2018	9.68	Put	Bond Future	480.2700	0.4803	448.5300	0.4485	(6.609)	0	0	0
2018/05/03	2032	02/08/2018	9.67	Put	Bond Future	490.4900	0.4905	458.2300	0.4582	(6.577)	0	0	0
2018/05/03	2032	02/08/2018	9.66	Call	Bond Future	5,726.0800	5.7261	5,852.2100	5.8522	2.203	0	0	0
2018/05/03	2032	01/11/2018	8.77	Put	Bond Future	3,796.0000	3.7960	3,696.6200	3.6966	(2.618)	0	0	0
2018/05/03	2032	01/11/2018			Bond Future	8.9855	95.1598	8.9637	95.3210	(0.242)	0.0000	0.0000	0
2018/05/03	2032	01/11/2018	8.76	Call	Bond Future	2,151.0100	2.1510	2,212.1800	2.2122	2.844	0	0	0
2018/05/03	2032	01/11/2018	8.76	Put	Bond Future	3,839.3900	3.8394	3,739.3600	3.7394	(2.605)	0	0	0
2018/05/03	2032	01/11/2018	8.77	Call	Bond Future	2,183.3900	2.1834	2,245.2100	2.2452	2.831	0	0	0
2018/05/03	2032	01/11/2018	8.75	Call	Bond Future	2,118.6400	2.1186	2,179.1700	2.1792	2.857	0	0	0
2018/05/03	2032	01/11/2018	8.75	Put	Bond Future	3,882.8700	3.8829	3,782.2000	3.7822	(2.593)	0	0	0
2018/05/03	2032	07/02/2019	8.81	Call	Bond Future	2,950.4000	2.9504	3,018.0300	3.0180	2.292	0	0	0
2018/05/03	2032	07/02/2019	8.80	Put	Bond Future	4,688.9600	4.6890	4,591.3800	4.5914	(2.081)	0	0	0
2018/05/03	2032	07/02/2019			Bond Future	9.0404	97.0379	9.0178	97.2026	(0.250)	0.0000	0.0000	0
2018/05/03	2032	07/02/2019	8.82	Call	Bond Future	2,984.0900	2.9841	3,052.2300	3.0522	2.283	0	0	0
2018/05/03	2032	07/02/2019	8.82	Put	Bond Future	4,607.2200	4.6072	4,510.6700	4.5107	(2.096)	0	0	0
2018/05/03	2032	07/02/2019	8.81	Put	Bond Future	4,648.1100	4.6481	4,551.0500	4.5511	(2.088)	0	0	0
2018/05/03	2032	07/02/2019	8.80	Call	Bond Future	2,916.5900	2.9166	2,983.7000	2.9837	2.301	0	0	0
2018/05/03	2033	03/05/2018	107.71	Put	Bond Future	2,985.1700	2.9852	2,972.1800	2.9722	(0.435)	0	0	0
2018/05/03	2033	03/05/2018			Bond Future	104.7248	104.7248	104.7378	104.7378	0.012	0.0000	0.0000	0
2018/05/03	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	03/05/2018	107.70	Put	Bond Future	2,975.1700	2.9752	2,962.1800	2.9622	(0.437)	0	0	0

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2018/05/03	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	03/05/2018	107.69	Put	Bond Future	2,965.1700	2.9652	2,952.1800	2.9522	(0.438)	0	0	0
2018/05/03	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	02/08/2018			Bond Future	106.6351	106.6351	106.6477	106.6477	0.012	0.0000	0.0000	6,151
2018/05/03	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	02/08/2018	109.92	Put	Bond Future	3,284.8800	3.2849	3,272.3100	3.2723	(0.383)	0	0	0
2018/05/03	2033	02/08/2018	109.94	Put	Bond Future	3,304.8800	3.3049	3,292.3100	3.2923	(0.380)	0	0	0
2018/05/03	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2033	02/08/2018	109.93	Put	Bond Future	3,294.8800	3.2949	3,282.3100	3.2823	(0.382)	0	0	0
2018/05/03	2033	01/11/2018			Bond Future	107.4700	107.4700	107.4813	107.4813	0.010	0.0000	0.0000	0
2018/05/03	2033	07/02/2019			Bond Future	109.6284	109.6284	109.6412	109.6412	0.012	0.0000	0.0000	0
2018/05/03	2037	03/05/2018	9.99	Call	Bond Future	7,161.6600	7.1617	7,509.8100	7.5098	4.861	0	0	0
2018/05/03	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2037	03/05/2018			Bond Future	9.1006	96.9005	9.0600	97.2487	(0.446)	0.0000	0.0000	0
2018/05/03	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2037	03/05/2018	9.97	Call	Bond Future	7,009.9300	7.0099	7,358.0800	7.3581	4.967	0	0	0
2018/05/03	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2037	03/05/2018	9.98	Call	Bond Future	7,085.8500	7.0859	7,434.0000	7.4340	4.913	0	0	0
2018/05/03	2037	02/08/2018	9.96	Put	Bond Future	528.9900	0.5290	488.5600	0.4886	(7.643)	0	0	0
2018/05/03	2037	02/08/2018	9.95	Call	Bond Future	6,915.0100	6.9150	7,096.4700	7.0965	2.624	0	0	0
2018/05/03	2037	02/08/2018			Bond Future	9.1537	94.3824	9.1274	94.6049	(0.287)	0.0000	0.0000	51,147
2018/05/03	2037	02/08/2018	9.96	Call	Bond Future	6,980.1200	6.9801	7,162.2200	7.1622	2.609	0	0	0
2018/05/03	2037	02/08/2018	9.95	Put	Bond Future	539.6800	0.5397	498.6100	0.4986	(7.610)	0	0	0
2018/05/03	2037	02/08/2018	9.97	Call	Bond Future	7,045.3200	7.0453	7,228.0600	7.2281	2.594	0	0	0
2018/05/03	2037	02/08/2018	9.97	Put	Bond Future	518.4900	0.5185	478.7000	0.4787	(7.674)	0	0	0
2018/05/03	2037	01/11/2018	9.03	Call	Bond Future	2,721.2100	2.7212	2,814.9200	2.8149	3.444	0	0	0
2018/05/03	2037	01/11/2018			Bond Future	9.2014	96.0956	9.1743	96.3217	(0.294)	0.0000	0.0000	0
2018/05/03	2037	01/11/2018	9.01	Call	Bond Future	2,644.6000	2.6446	2,736.5300	2.7365	3.476	0	0	0
2018/05/03	2037	01/11/2018	9.01	Put	Bond Future	4,263.8400	4.2638	4,129.6600	4.1297	(3.147)	0	0	0
2018/05/03	2037	01/11/2018	9.03	Put	Bond Future	4,169.2500	4.1693	4,036.8500	4.0369	(3.176)	0	0	0
2018/05/03	2037	01/11/2018	9.02	Call	Bond Future	2,682.6200	2.6826	2,775.4400	2.7754	3.460	0	0	0
2018/05/03	2037	01/11/2018	9.02	Put	Bond Future	4,216.2000	4.2162	4,082.9100	4.0829	(3.161)	0	0	0
2018/05/03	2037	07/02/2019	9.06	Put	Bond Future	5,251.7900	5.2518	5,121.4800	5.1215	(2.481)	0	0	0
2018/05/03	2037	07/02/2019	9.05	Call	Bond Future	3,592.0200	3.5920	3,691.7200	3.6917	2.776	0	0	0
2018/05/03	2037	07/02/2019			Bond Future	9.2540	93.7321	9.2261	93.9628	(0.302)	0.0000	0.0000	0
2018/05/03	2037	07/02/2019	9.06	Call	Bond Future	3,630.9500	3.6310	3,731.3500	3.7313	2.765	0	0	0
2018/05/03	2037	07/02/2019	9.05	Put	Bond Future	5,297.5700	5.2976	5,166.5600	5.1666	(2.473)	0	0	0
2018/05/03	2037	07/02/2019	9.07	Call	Bond Future	3,670.0900	3.6701	3,771.1900	3.7712	2.755	0	0	0
2018/05/03	2037	07/02/2019	9.07	Put	Bond Future	5,206.3400	5.2063	5,076.7300	5.0767	(2.489)	0	0	0
2018/05/03	2038	03/05/2018	132.28	Put	Bond Future	4,274.7900	4.2748	4,258.8100	4.2588	(0.374)	0	0	0
2018/05/03	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2038	03/05/2018			Bond Future	128.0052	128.0052	128.0212	128.0212	0.012	0.0000	0.0000	0
2018/05/03	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2038	03/05/2018	132.27	Put	Bond Future	4,264.7900	4.2648	4,248.8100	4.2488	(0.375)	0	0	0
2018/05/03	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
2018/05/03	2038	03/05/2018	132.29	Put	Bond Future	4,284.7900	4.2848	4,268.8100	4.2688	(0.373)	0	0	0
2018/05/03	2038	02/08/2018	134.55	Put	Bond Future	5,761.6800	5.7617	5,746.1000	5.7461	(0.270)	0	0	0
2018/05/03	2038	02/08/2018			Bond Future	128.7883	128.7883	128.8039	128.8039	0.012	0.0000	0.0000	9,180
2018/05/03	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2038	02/08/2018	134.54	Put	Bond Future	5,751.6800	5.7517	5,736.1000	5.7361	(0.271)	0	0	0
2018/05/03	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2038	02/08/2018	134.53	Put	Bond Future	5,741.6800	5.7417	5,726.1000	5.7261	(0.271)	0	0	0
2018/05/03	2038	01/11/2018			Bond Future	131.1507	131.1507	131.1647	131.1647	0.011	0.0000	0.0000	0
2018/05/03	2038	07/02/2019			Bond Future	132.1943	132.1943	132.2102	132.2102	0.012	0.0000	0.0000	0
2018/05/03	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2040	03/05/2018			Bond Future	9.1606	100.8837	9.1250	101.2138	(0.389)	0.0000	0.0000	0
2018/05/03	2040	03/05/2018	10.07	Call	Bond Future	7,868.8900	7.8689	8,199.0100	8.1990	4.195	0	0	0
2018/05/03	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2040	03/05/2018	8.50	Put	Bond Future	6,423.4000	6.4234	6,093.2800	6.0933	(5.139)	0	0	0
2018/05/03	2040	03/05/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2040	03/05/2018	10.08	Call	Bond Future	7,949.7200	7.9497	8,279.8400	8.2798	4.153	0	0	0
2018/05/03	2040	03/05/2018	10.06	Call	Bond Future	7,787.9500	7.7879	8,118.0700	8.1181	4.239	0	0	0
2018/05/03	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2040	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2040	03/05/2018	10.00	Call	Bond Future	7,299.8000	7.2998	7,629.9200	7.6299	4.522	0	0	0
2018/05/03	2040	03/05/2018	9.00	Put	Bond Future	1,504.7700	1.5048	1,173.1800	1.1732	(22.036)	0	0	0
2018/05/03	2040	03/05/2018	9.00	Call	Bond Future	1.4700	0.0015	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	2040	02/08/2018	10.04	Call	Bond Future	7,682.4600	7.6825	7,839.4000	7.8394	2.043	0	0	0
2018/05/03	2040	02/08/2018	10.03	Put	Bond Future	578.7600	0.5788	541.6000	0.5416	(6.421)	0	0	0
2018/05/03	2040	02/08/2018			Bond Future	9.2133	98.1866	9.1922	98.3801	(0.229)	0.0000	0.0000	23,766
2018/05/03	2040	02/08/2018	10.05	Call	Bond Future	7,752.3600	7.7524	7,909.8500	7.9099	2.032	0	0	0
2018/05/03	2040	02/08/2018	10.05	Put	Bond Future	556.4800	0.5565	520.4400	0.5204	(6.476)	0	0	0
2018/05/03	2040	02/08/2018	10.04	Put	Bond Future	567.5100	0.5675	530.9200	0.5309	(6.447)	0	0	0
2018/05/03	2040	02/08/2018	10.03	Call	Bond Future	7,612.6700	7.6127	7,769.0400	7.7690	2.054	0	0	0
2018/05/03	2040	01/11/2018	9.09	Put	Bond Future	4,584.9500	4.5850	4,468.0200	4.4680	(2.550)	0	0	0
2018/05/03	2040	01/11/2018			Bond Future	9.2606	99.9689	9.2389	100.1654	(0.234)	0.0000	0.0000	0
2018/05/03	2040	01/11/2018	9.08	Call	Bond Future	2,980.6500	2.9806	3,059.4700	3.0595	2.644	0	0	0
2018/05/03	2040	01/11/2018	9.08	Put	Bond Future	4,636.2800	4.6363	4,518.5900	4.5186	(2.538)	0	0	0
2018/05/03	2040	01/11/2018	9.09	Call	Bond Future	3,022.1400	3.0221	3,101.7200	3.1017	2.633	0	0	0
2018/05/03	2040	01/11/2018	9.07	Call	Bond Future	2,939.1800	2.9392	3,017.2400	3.0172	2.656	0	0	0
2018/05/03	2040	01/11/2018	9.07	Put	Bond Future	4,687.7800	4.6878	4,569.3300	4.5693	(2.527)	0	0	0
2018/05/03	2040	07/02/2019	9.13	Call	Bond Future	4,032.4100	4.0324	4,118.7900	4.1188	2.142	0	0	0
2018/05/03	2040	07/02/2019	9.11	Put	Bond Future	5,787.6200	5.7876	5,672.2400	5.6722	(1.994)	0	0	0
2018/05/03	2040	07/02/2019			Bond Future	9.3128	97.4313	9.2904	97.6318	(0.241)	0.0000	0.0000	0
2018/05/03	2040	07/02/2019	9.13	Put	Bond Future	5,688.4800	5.6885	5,574.3100	5.5743	(2.007)	0	0	0
2018/05/03	2040	07/02/2019	9.11	Call	Bond Future	3,947.6700	3.9477	4,032.8400	4.0328	2.157	0	0	0
2018/05/03	2040	07/02/2019	9.12	Put	Bond Future	5,737.7000	5.7377	5,622.9300	5.6229	(2.000)	0	0	0
2018/05/03	2040	07/02/2019	9.12	Call	Bond Future	3,989.7600	3.9898	4,075.5400	4.0755	2.150	0	0	0
2018/05/03	2044	03/05/2018	10.10	Call	Bond Future	7,943.4600	7.9435	8,280.4900	8.2805	4.243	0	0	0
2018/05/03	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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2018/05/03	2044	03/05/2018			Bond Future	9.1956	97.9539	9.1600	98.2909	(0.387)	0.0000	0.0000	0
2018/05/03	2044	03/05/2018	10.11	Call	Bond Future	8,025.0000	8.0250	8,362.0300	8.3620	4.200	0	0	0
2018/05/03	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2044	03/05/2018	10.09	Call	Bond Future	7,861.8000	7.8618	8,198.8300	8.1988	4.287	0	0	0
2018/05/03	2044	02/08/2018	10.07	Call	Bond Future	7,810.4800	7.8105	7,969.5400	7.9695	2.036	0	0	0
2018/05/03	2044	02/08/2018			Bond Future	9.2465	95.3295	9.2254	95.5269	(0.228)	0.0000	0.0000	32,701
2018/05/03	2044	02/08/2018	10.05	Call	Bond Future	7,670.2600	7.6703	7,828.1700	7.8282	2.059	0	0	0
2018/05/03	2044	02/08/2018	10.05	Put	Bond Future	631.3100	0.6313	591.7600	0.5918	(6.265)	0	0	0
2018/05/03	2044	02/08/2018	10.07	Put	Bond Future	607.6100	0.6076	569.2100	0.5692	(6.320)	0	0	0
2018/05/03	2044	02/08/2018	10.06	Call	Bond Future	7,740.3200	7.7403	7,898.8100	7.8988	2.048	0	0	0
2018/05/03	2044	02/08/2018	10.06	Put	Bond Future	619.3500	0.6194	580.3800	0.5804	(6.292)	0	0	0
2018/05/03	2044	01/11/2018	9.12	Call	Bond Future	3,092.6500	3.0926	3,173.8900	3.1739	2.627	0	0	0
2018/05/03	2044	01/11/2018			Bond Future	9.2922	97.0599	9.2706	97.2604	(0.233)	0.0000	0.0000	0
2018/05/03	2044	01/11/2018	9.12	Put	Bond Future	4,709.0500	4.7090	4,589.7700	4.5898	(2.533)	0	0	0
2018/05/03	2044	01/11/2018	9.13	Call	Bond Future	3,135.4900	3.1355	3,217.5000	3.2175	2.616	0	0	0
2018/05/03	2044	01/11/2018	9.14	Put	Bond Future	4,605.2600	4.6053	4,487.5300	4.4875	(2.556)	0	0	0
2018/05/03	2044	01/11/2018	9.13	Put	Bond Future	4,656.7900	4.6568	4,538.2800	4.5383	(2.545)	0	0	0
2018/05/03	2044	01/11/2018	9.14	Call	Bond Future	3,178.9000	3.1789	3,261.6900	3.2617	2.604	0	0	0
2018/05/03	2044	07/02/2019	9.18	Put	Bond Future	5,777.3600	5.7774	5,662.3600	5.6624	(1.991)	0	0	0
2018/05/03	2044	07/02/2019			Bond Future	9.3426	94.5901	9.3203	94.7948	(0.239)	0.0000	0.0000	0
2018/05/03	2044	07/02/2019	9.17	Call	Bond Future	4,225.3900	4.2254	4,314.4900	4.3145	2.109	0	0	0
2018/05/03	2044	07/02/2019	9.17	Put	Bond Future	5,827.5000	5.8275	5,711.9000	5.7119	(1.984)	0	0	0
2018/05/03	2044	07/02/2019	9.18	Call	Bond Future	4,269.3100	4.2693	4,359.0100	4.3590	2.101	0	0	0
2018/05/03	2044	07/02/2019	9.16	Call	Bond Future	4,181.3600	4.1814	4,269.8500	4.2699	2.116	0	0	0
2018/05/03	2044	07/02/2019	9.16	Put	Bond Future	5,877.6800	5.8777	5,761.4700	5.7615	(1.977)	0	0	0
2018/05/03	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	03/05/2018			Bond Future	120.8724	120.8724	120.8878	120.8878	0.013	0.0000	0.0000	0
2018/05/03	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	03/05/2018	127.93	Put	Bond Future	7,057.6300	7.0576	7,042.1800	7.0422	(0.219)	0	0	0
2018/05/03	2046	03/05/2018	127.95	Put	Bond Future	7,077.6300	7.0776	7,062.1800	7.0622	(0.218)	0	0	0
2018/05/03	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	03/05/2018	127.94	Put	Bond Future	7,067.6300	7.0676	7,052.1800	7.0522	(0.219)	0	0	0
2018/05/03	2046	02/08/2018	128.78	Put	Bond Future	5,702.9000	5.7029	5,687.8700	5.6879	(0.264)	0	0	0
2018/05/03	2046	02/08/2018			Bond Future	123.0771	123.0771	123.0921	123.0921	0.012	0.0000	0.0000	10,917
2018/05/03	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	02/08/2018	128.77	Put	Bond Future	5,692.9000	5.6929	5,677.8700	5.6779	(0.264)	0	0	0
2018/05/03	2046	02/08/2018	128.79	Put	Bond Future	5,712.9000	5.7129	5,697.8700	5.6979	(0.263)	0	0	0
2018/05/03	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2046	01/11/2018			Bond Future	123.6856	123.6856	123.6990	123.6990	0.011	0.0000	0.0000	0
2018/05/03	2046	07/02/2019			Bond Future	126.1696	126.1696	126.1848	126.1848	0.012	0.0000	0.0000	0
2018/05/03	2050	03/05/2018	135.62	Put	Bond Future	6,893.7500	6.8938	6,877.3100	6.8773	(0.238)	0	0	0
2018/05/03	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2050	03/05/2018			Bond Future	128.7263	128.7263	128.7427	128.7427	0.013	0.0000	0.0000	0
2018/05/03	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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2018/05/03	2050	03/05/2018	135.61	Put	Bond Future	6,883.7500	6.8838	6,867.3100	6.8673	(0.239)	0	0	0
2018/05/03	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2050	03/05/2018	135.63	Put	Bond Future	6,903.7500	6.9038	6,887.3100	6.8873	(0.238)	0	0	0
2018/05/03	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2050	02/08/2018	137.54	Put	Bond Future	8,193.8700	8.1939	8,170.9100	8.1709	(0.280)	0	0	0
2018/05/03	2050	02/08/2018	137.52	Put	Bond Future	8,173.8700	8.1739	8,150.9100	8.1509	(0.281)	0	0	0
2018/05/03	2050	02/08/2018			Bond Future	129.3461	129.3461	129.3691	129.3691	0.018	0.0000	0.0000	9,775
2018/05/03	2050	02/08/2018	137.53	Put	Bond Future	8,183.8700	8.1839	8,160.9100	8.1609	(0.281)	0	0	0
2018/05/03	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	2050	01/11/2018			Bond Future	131.7191	131.7191	131.7402	131.7402	0.016	0.0000	0.0000	0
2018/05/03	2050	07/02/2019			Bond Future	132.5925	132.5925	132.6158	132.6158	0.018	0.0000	0.0000	0
2018/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	AL37	03/05/2018			Index Future	582.5720	582.5720	583.3710	583.3710	0.137	0.0000	0.0000	0
2018/05/03	AL37	02/08/2018			Index Future	593.0190	593.0190	593.7140	593.7140	0.117	0.0000	0.0000	0
2018/05/03	AL37	01/11/2018			Index Future	603.7850	603.7850	604.4900	604.4900	0.117	0.0000	0.0000	0
2018/05/03	AL37	07/02/2019			Index Future	615.7050	615.7050	616.4250	616.4250	0.117	0.0000	0.0000	0
2018/05/03	AL7T	03/05/2018			Index Future	684.2180	684.2180	685.8420	685.8420	0.237	0.0000	0.0000	0
2018/05/03	AL7T	02/08/2018			Index Future	696.4880	696.4880	697.6380	697.6380	0.165	0.0000	0.0000	0
2018/05/03	AL7T	01/11/2018			Index Future	709.1320	709.1320	710.3000	710.3000	0.165	0.0000	0.0000	0
2018/05/03	AL7T	07/02/2019			Index Future	723.1320	723.1320	724.3240	724.3240	0.165	0.0000	0.0000	0
2018/05/03	ALBI	03/05/2018			Index Future	625.0720	625.0720	626.7950	626.7950	0.276	0.0000	0.0000	0
2018/05/03	ALBI	02/08/2018			Index Future	636.2820	636.2820	637.3710	637.3710	0.171	0.0000	0.0000	884
2018/05/03	ALBI	01/11/2018			Index Future	647.8330	647.8330	648.9390	648.9390	0.171	0.0000	0.0000	0
2018/05/03	ALBI	07/02/2019			Index Future	660.6230	660.6230	661.7520	661.7520	0.171	0.0000	0.0000	0
2018/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	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
2018/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/03	EL28	03/05/2018	133.20	Put	Bond Future	3,727.6600	3.7277	3,709.5500	3.7095	(0.486)	0	0	0
2018/05/03	EL28	03/05/2018			Bond Future	129.4723	129.4723	129.4905	129.4905	0.014	0.0000	0.0000	0
2018/05/03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	03/05/2018	133.19	Put	Bond Future	3,717.6600	3.7177	3,699.5500	3.6995	(0.487)	0	0	0
2018/05/03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	03/05/2018	133.18	Put	Bond Future	3,707.6600	3.7077	3,689.5500	3.6895	(0.488)	0	0	0
2018/05/03	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	02/08/2018			Bond Future	131.8340	131.8340	131.8517	131.8517	0.013	0.0000	0.0000	0
2018/05/03	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	02/08/2018	134.93	Put	Bond Future	3,095.9600	3.0960	3,078.2800	3.0783	(0.571)	0	0	0
2018/05/03	EL28	02/08/2018	134.95	Put	Bond Future	3,115.9600	3.1160	3,098.2800	3.0983	(0.567)	0	0	0
2018/05/03	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	EL28	02/08/2018	134.94	Put	Bond Future	3,105.9600	3.1060	3,088.2800	3.0883	(0.569)	0	0	0
2018/05/03	ES33	03/05/2018	11.22	Call	Bond Future	5,099.7300	5.0997	5,329.0200	5.3290	4.496	0	0	0
2018/05/03	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	03/05/2018			Bond Future	10.3760	79.2277	10.3400	79.4570	(0.347)	0.0000	0.0000	0
2018/05/03	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	03/05/2018	11.20	Call	Bond Future	4,984.6600	4.9847	5,213.9500	5.2139	4.600	0	0	0
2018/05/03	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	03/05/2018	11.21	Call	Bond Future	5,042.2300	5.0422	5,271.5200	5.2715	4.547	0	0	0
2018/05/03	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	02/08/2018	11.14	Call	Bond Future	4,032.0300	4.0320	4,199.9500	4.2000	4.165	0	0	0
2018/05/03	ES33	02/08/2018			Bond Future	10.4693	80.6485	10.4424	80.8165	(0.256)	0.0000	0.0000	9,466
2018/05/03	ES33	02/08/2018	11.15	Call	Bond Future	4,089.7800	4.0898	4,257.7000	4.2577	4.106	0	0	0
2018/05/03	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	02/08/2018	11.16	Call	Bond Future	4,147.4700	4.1475	4,315.3900	4.3154	4.049	0	0	0
2018/05/03	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	ES33	01/11/2018			Bond Future	10.5663	78.3237	10.5386	78.4942	(0.262)	0.0000	0.0000	0
2018/05/03	ES33	07/02/2019			Bond Future	10.6762	79.8695	10.6474	80.0436	(0.269)	0.0000	0.0000	0
2018/05/03	ES42	03/05/2018			Bond Future	10.5410	82.5836	10.5050	82.8498	(0.341)	0.0000	0.0000	0
2018/05/03	ES42	02/08/2018			Bond Future	10.6306	84.0647	10.6090	84.2218	(0.203)	0.0000	0.0000	7,957
2018/05/03	ES42	01/11/2018			Bond Future	10.7228	81.3306	10.7005	81.4902	(0.208)	0.0000	0.0000	0
2018/05/03	ES42	07/02/2019			Bond Future	10.8236	82.9356	10.8005	83.0985	(0.214)	0.0000	0.0000	0
2018/05/03	GOVI	03/05/2018	590.29	Call	GOVI	316,420.0000	31.6420	332,570.0000	33.2570	5.104	0	0	0
2018/05/03	GOVI	03/05/2018	590.27	Call	GOVI	316,620.0000	31.6620	332,770.0000	33.2770	5.101	0	0	0
2018/05/03	GOVI	03/05/2018			GOVI	621.9320	621.9320	623.5470	623.5470	0.260	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
2018/05/03	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	03/05/2018	590.28	Call	GOVI	316,520.0000	31.6520	332,670.0000	33.2670	5.102	0	0	0
2018/05/03	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	02/08/2018			GOVI	633.0850	633.0850	634.0310	634.0310	0.149	0.0000	0.0000	464
2018/05/03	GOVI	02/08/2018	605.71	Call	GOVI	273,750.0000	27.3750	283,210.0000	28.3210	3.456	0	0	0
2018/05/03	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	02/08/2018	605.72	Call	GOVI	273,650.0000	27.3650	283,110.0000	28.3110	3.457	0	0	0
2018/05/03	GOVI	02/08/2018	605.70	Call	GOVI	273,850.0000	27.3850	283,310.0000	28.3310	3.454	0	0	0
2018/05/03	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	01/11/2018	653.50	Put	GOVI	89,220.0000	8.9220	79,620.0000	7.9620	(10.760)	0	0	0
2018/05/03	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	01/11/2018			GOVI	644.5780	644.5780	645.5380	645.5380	0.149	0.0000	0.0000	0
2018/05/03	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	01/11/2018	653.49	Put	GOVI	89,120.0000	8.9120	79,520.0000	7.9520	(10.772)	0	0	0
2018/05/03	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	01/11/2018	653.51	Put	GOVI	89,320.0000	8.9320	79,720.0000	7.9720	(10.748)	0	0	0
2018/05/03	GOVI	07/02/2019	666.53	Put	GOVI	92,260.0000	9.2260	82,460.0000	8.2460	(10.622)	0	0	0
2018/05/03	GOVI	07/02/2019			GOVI	657.3040	657.3040	658.2840	658.2840	0.149	0.0000	0.0000	0
2018/05/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	07/02/2019	666.52	Put	GOVI	92,160.0000	9.2160	82,360.0000	8.2360	(10.634)	0	0	0
2018/05/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	GOVI	07/02/2019	666.51	Put	GOVI	92,060.0000	9.2060	82,260.0000	8.2260	(10.645)	0	0	0
2018/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/03	IGOV	03/05/2018			Index Future	255.2460	255.2460	255.2770	255.2770	0.012	0.0000	0.0000	0
2018/05/03	IGOV	02/08/2018			Index Future	259.9020	259.9020	259.9320	259.9320	0.012	0.0000	0.0000	884
2018/05/03	IGOV	01/11/2018			Index Future	264.6700	264.6700	264.6960	264.6960	0.010	0.0000	0.0000	241
2018/05/03	IGOV	07/02/2019			Index Future	269.9860	269.9860	270.0160	270.0160	0.011	0.0000	0.0000	0
2018/05/03	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/03	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/05/03	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4600	100.4600	(0.010)	0.0000	0.0000	0
2018/05/03	IS01	22/03/2019			Interest Rate Swap	99.4500	99.4500	99.4400	99.4400	(0.010)	0.0000	0.0000	0
2018/05/03	IS01	20/06/2019			Interest Rate Swap	100.0900	100.0900	100.0900	100.0900	0.000	0.0000	0.0000	0
2018/05/03	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/03	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8400	98.8400	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.1900	99.1900	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	21/06/2019			Interest Rate Swap	99.5500	99.5500	99.5400	99.5400	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	20/09/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	20/12/2019			Interest Rate Swap	100.7800	100.7800	100.7700	100.7700	(0.010)	0.0000	0.0000	0
2018/05/03	IS02	23/03/2020			Interest Rate Swap	98.4800	98.4800	98.4600	98.4600	(0.020)	0.0000	0.0000	0
2018/05/03	IS02	22/06/2020			Interest Rate Swap	100.3000	100.3000	100.2800	100.2800	(0.020)	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
2018/05/03	IS05	17/12/2020			Interest Rate Swap	95.8100	95.8100	95.7600	95.7600	(0.052)	0.0000	0.0000	0
2018/05/03	IS05	16/03/2021			Interest Rate Swap	94.9900	94.9900	94.9400	94.9400	(0.053)	0.0000	0.0000	0
2018/05/03	IS05	15/06/2021			Interest Rate Swap	94.1400	94.1400	94.0800	94.0800	(0.064)	0.0000	0.0000	0
2018/05/03	IS05	21/09/2021			Interest Rate Swap	94.2600	94.2600	94.2000	94.2000	(0.064)	0.0000	0.0000	0
2018/05/03	IS05	21/12/2021			Interest Rate Swap	96.4200	96.4200	96.3500	96.3500	(0.073)	0.0000	0.0000	51
2018/05/03	IS05	15/03/2022			Interest Rate Swap	96.5200	96.5200	96.4500	96.4500	(0.073)	0.0000	0.0000	0
2018/05/03	IS05	21/06/2022			Interest Rate Swap	97.6700	97.6700	97.6000	97.6000	(0.072)	0.0000	0.0000	0
2018/05/03	IS05	20/09/2022			Interest Rate Swap	99.8500	99.8500	99.7600	99.7600	(0.090)	0.0000	0.0000	0
2018/05/03	IS05	20/12/2022			Interest Rate Swap	101.0700	101.0700	100.9800	100.9800	(0.089)	0.0000	0.0000	0
2018/05/03	IS05	22/03/2023			Interest Rate Swap	96.1300	96.1300	96.0300	96.0300	(0.104)	0.0000	0.0000	0
2018/05/03	IS05	20/06/2023			Interest Rate Swap	100.4300	100.4300	100.3200	100.3200	(0.110)	0.0000	0.0000	0
2018/05/03	IS10	17/12/2025			Interest Rate Swap	93.8600	93.8600	93.7600	93.7600	(0.107)	0.0000	0.0000	0
2018/05/03	IS10	16/03/2026			Interest Rate Swap	90.8000	90.8000	90.6900	90.6900	(0.121)	0.0000	0.0000	0
2018/05/03	IS10	15/06/2026			Interest Rate Swap	89.4800	89.4800	89.3600	89.3600	(0.134)	0.0000	0.0000	0
2018/05/03	IS10	21/09/2026			Interest Rate Swap	91.5900	91.5900	91.4700	91.4700	(0.131)	0.0000	0.0000	0
2018/05/03	IS10	21/12/2026			Interest Rate Swap	95.3500	95.3500	95.2200	95.2200	(0.136)	0.0000	0.0000	0
2018/05/03	IS10	15/03/2027			Interest Rate Swap	93.8700	93.8700	93.7300	93.7300	(0.149)	0.0000	0.0000	0
2018/05/03	IS10	21/06/2027			Interest Rate Swap	95.9000	95.9000	95.7600	95.7600	(0.146)	0.0000	0.0000	0
2018/05/03	IS10	20/09/2027			Interest Rate Swap	99.6100	99.6100	99.4600	99.4600	(0.151)	0.0000	0.0000	0
2018/05/03	IS10	20/12/2027			Interest Rate Swap	99.9200	99.9200	99.7700	99.7700	(0.150)	0.0000	0.0000	0
2018/05/03	IS10	22/03/2028			Interest Rate Swap	95.1000	95.1000	94.9300	94.9300	(0.179)	0.0000	0.0000	0
2018/05/03	IS10	20/06/2028			Interest Rate Swap	100.5500	100.5500	100.3900	100.3900	(0.159)	0.0000	0.0000	0
2018/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/03	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/03	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/03	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/03	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/03	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/03	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/03	R023	03/05/2018	8.27	Call	Bond Future	2,089.6500	2.0897	2,229.7200	2.2297	6.703	0	0	0
2018/05/03	R023	03/05/2018			Bond Future	7.7353	101.4939	7.7000	101.6339	(0.457)	0.0000	0.0000	0
2018/05/03	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R023	03/05/2018	8.28	Call	Bond Future	2,128.2200	2.1282	2,268.2900	2.2683	6.582	0	0	0
2018/05/03	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R023	03/05/2018	8.29	Call	Bond Future	2,166.7700	2.1668	2,306.8400	2.3068	6.464	0	0	0
2018/05/03	R023	03/05/2018	9.19	Call	Bond Future	5,561.8700	5.5619	5,701.9400	5.7019	2.518	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/03	R023	03/05/2018	9.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R023	02/08/2018	10.40	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R023	02/08/2018			Bond Future	7.7625		103.3140	7.7303	103.4356	(0.414)	0.0000	0.0000	34,952
2018/05/03	R023	02/08/2018	10.40	Call	Bond Future	9,396.5900		9.3966	9,518.2200	9,518.2200	1.294	0	0	0
2018/05/03	R023	02/08/2018	10.41	Call	Bond Future	9,430.1000		9.4301	9,551.7300	9,551.7300	1.290	0	0	0
2018/05/03	R023	02/08/2018	10.39	Call	Bond Future	9,363.0600		9.3631	9,484.7000	9,484.7000	1.299	0	0	0
2018/05/03	R023	02/08/2018	10.39	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/03	R023	02/08/2018	10.41	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R023	01/11/2018	10.57	Put	Bond Future	1.0600		0.0011	0.9000	0.0009	(15.094)	0	0	0
2018/05/03	R023	01/11/2018	10.58	Call	Bond Future	9,457.3900		9.4574	9,580.5600	9,580.5600	1.302	0	0	0
2018/05/03	R023	01/11/2018			Bond Future	7.7929		101.2626	7.7587	101.3859	(0.439)	0.0000	0.0000	0
2018/05/03	R023	01/11/2018	10.59	Call	Bond Future	9,489.2500		9.4892	9,612.4300	9,612.4300	1.298	0	0	0
2018/05/03	R023	01/11/2018	10.59	Put	Bond Future	0.9800		0.0010	0.8300	0.0008	(15.306)	0	0	0
2018/05/03	R023	01/11/2018	10.57	Call	Bond Future	9,425.5200		9.4255	9,548.6900	9,548.6900	1.307	0	0	0
2018/05/03	R023	01/11/2018	10.58	Put	Bond Future	1.0200		0.0010	0.8600	0.0009	(15.686)	0	0	0
2018/05/03	R023	07/02/2019	10.59	Call	Bond Future	8,903.6000		8.9036	9,027.9700	9,027.9700	1.397	0	0	0
2018/05/03	R023	07/02/2019			Bond Future	7.8277		103.2614	7.7908	103.3874	(0.472)	0.0000	0.0000	0
2018/05/03	R023	07/02/2019	10.57	Call	Bond Future	8,843.6200		8.8436	8,967.9200	8,967.9200	1.406	0	0	0
2018/05/03	R023	07/02/2019	10.57	Put	Bond Future	17.2700		0.0173	15.6100	0.0156	(9.612)	0	0	0
2018/05/03	R023	07/02/2019	10.59	Put	Bond Future	16.4800		0.0165	14.8900	0.0149	(9.648)	0	0	0
2018/05/03	R023	07/02/2019	10.58	Call	Bond Future	8,873.6100		8.8736	8,997.9500	8,997.9500	1.401	0	0	0
2018/05/03	R023	07/02/2019	10.58	Put	Bond Future	16.8700		0.0169	15.2500	0.0152	(9.603)	0	0	0
2018/05/03	R035	03/05/2018	9.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R035	03/05/2018	8.75	Put	Bond Future	2,295.7900		2.2958	1,950.1700	1,950.1700	(15.055)	0	0	0
2018/05/03	R035	03/05/2018			Bond Future	9.0156		100.4361	8.9750	100.7817	(0.450)	0.0000	0.0000	0
2018/05/03	R035	03/05/2018	9.90	Call	Bond Future	7,110.9900		7.1110	7,456.6100	7,456.6100	4.860	0	0	0
2018/05/03	R035	03/05/2018	9.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R035	03/05/2018	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R035	03/05/2018	9.25	Call	Bond Future	1,963.1600		1.9632	2,308.7300	2,308.7300	17.603	0	0	0
2018/05/03	R035	03/05/2018	9.25	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R035	03/05/2018	9.91	Call	Bond Future	7,186.9500		7.1870	7,532.5700	7,532.5700	4.809	0	0	0
2018/05/03	R035	03/05/2018	9.89	Call	Bond Future	7,034.9400		7.0349	7,380.5600	7,380.5600	4.913	0	0	0
2018/05/03	R035	03/05/2018	9.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R035	02/08/2018	9.42	Call	Bond Future	4,154.6500		4.1546	4,297.9000	4,297.9000	3.448	0	0	0
2018/05/03	R035	02/08/2018			Bond Future	9.0646		102.2372	9.0384	102.4579	(0.290)	0.0000	0.0000	65,685
2018/05/03	R035	02/08/2018	9.42	Put	Bond Future	1,238.2300		1.2382	1,160.7500	1,160.7500	(6.257)	0	0	0
2018/05/03	R035	02/08/2018	9.44	Put	Bond Future	1,192.7300		1.1927	1,117.3100	1,117.3100	(6.323)	0	0	0
2018/05/03	R035	02/08/2018	9.43	Call	Bond Future	4,211.9100		4.2119	4,356.2000	4,356.2000	3.426	0	0	0
2018/05/03	R035	02/08/2018	9.44	Call	Bond Future	4,269.4500		4.2694	4,414.7600	4,414.7600	3.403	0	0	0
2018/05/03	R035	02/08/2018	9.43	Put	Bond Future	1,215.2900		1.2153	1,138.8500	1,138.8500	(6.290)	0	0	0
2018/05/03	R035	01/11/2018	8.92	Put	Bond Future	4,215.5800		4.2156	4,081.8800	4,081.8800	(3.172)	0	0	0
2018/05/03	R035	01/11/2018	8.93	Call	Bond Future	2,612.2000		2.6122	2,703.6200	2,703.6200	3.500	0	0	0
2018/05/03	R035	01/11/2018			Bond Future	9.1156		99.5963	9.0886	99.8205	(0.296)	0.0000	0.0000	0
2018/05/03	R035	01/11/2018	8.94	Call	Bond Future	2,650.1700		2.6502	2,742.4700	2,742.4700	3.483	0	0	0
2018/05/03	R035	01/11/2018	8.94	Put	Bond Future	4,121.3600		4.1214	3,989.4300	3,989.4300	(3.201)	0	0	0
2018/05/03	R035	01/11/2018	8.92	Call	Bond Future	2,574.8100		2.5748	2,665.3400	2,665.3400	3.516	0	0	0
2018/05/03	R035	01/11/2018	8.93	Put	Bond Future	4,168.1300		4.1681	4,035.3200	4,035.3200	(3.186)	0	0	0

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2018/05/03	R035	07/02/2019	8.98	Call	Bond Future	3,562.2500	3.5623	3,661.4200	3.6614	2.784	0	0	0
2018/05/03	R035	07/02/2019			Bond Future	9.1726	101.5621	9.1446	101.7909	(0.305)	0.0000	0.0000	0
2018/05/03	R035	07/02/2019	8.96	Call	Bond Future	3,484.8800	3.4849	3,582.6500	3.5826	2.806	0	0	0
2018/05/03	R035	07/02/2019	8.96	Put	Bond Future	5,243.9600	5.2440	5,112.8700	5.1129	(2.500)	0	0	0
2018/05/03	R035	07/02/2019	8.98	Put	Bond Future	5,153.8800	5.1539	5,024.1900	5.0242	(2.516)	0	0	0
2018/05/03	R035	07/02/2019	8.97	Call	Bond Future	3,523.6300	3.5236	3,622.1100	3.6221	2.795	0	0	0
2018/05/03	R035	07/02/2019	8.97	Put	Bond Future	5,198.9300	5.1989	5,068.5500	5.0686	(2.508)	0	0	0
2018/05/03	R186	03/05/2018	8.92	Call	Bond Future	3,924.1800	3.9242	4,191.8700	4.1919	6.822	0	0	0
2018/05/03	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.69	Call	Bond Future	2,464.5700	2.4646	2,732.2600	2.7323	10.862	0	0	0
2018/05/03	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.40	Put	Bond Future	12.6100	0.0126	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R186	03/05/2018	8.00	Put	Bond Future	2,071.0200	2.0710	1,803.3300	1.8033	(12.926)	0	0	0
2018/05/03	R186	03/05/2018	8.45	Put	Bond Future	1.6300	0.0016	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R186	03/05/2018	8.50	Call	Bond Future	1,239.5100	1.2395	1,507.0700	1.5071	21.586	0	0	0
2018/05/03	R186	03/05/2018	8.25	Call	Bond Future	30.9400	0.0309	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R186	03/05/2018	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.35	Put	Bond Future	61.2300	0.0612	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R186	03/05/2018			Bond Future	8.3106	117.2493	8.2700	117.5170	(0.488)	0.0000	0.0000	0
2018/05/03	R186	03/05/2018	8.93	Call	Bond Future	3,987.0700	3.9871	4,254.7600	4.2548	6.714	0	0	0
2018/05/03	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	9.30	Call	Bond Future	6,280.5700	6.2806	6,548.2600	6.5483	4.262	0	0	0
2018/05/03	R186	03/05/2018	10.14	Call	Bond Future	11,255.4700	11.2555	11,523.1600	11.5232	2.378	0	0	0
2018/05/03	R186	03/05/2018	7.85	Put	Bond Future	3,089.0900	3.0891	2,821.4000	2.8214	(8.666)	0	0	0
2018/05/03	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.91	Call	Bond Future	3,861.2500	3.8613	4,128.9400	4.1289	6.933	0	0	0
2018/05/03	R186	03/05/2018	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	9.72	Call	Bond Future	8,807.3800	8.8074	9,075.0700	9.0751	3.039	0	0	0
2018/05/03	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.40	Call	Bond Future	599.9900	0.6000	855.0700	0.8551	42.514	0	0	0
2018/05/03	R186	03/05/2018	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.45	Call	Bond Future	915.6300	0.9156	1,181.6900	1.1817	29.058	0	0	0
2018/05/03	R186	03/05/2018	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.50	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R186	03/05/2018	8.25	Put	Bond Future	430.9400	0.4309	132.3100	0.1323	(69.297)	0	0	0
2018/05/03	R186	03/05/2018	8.35	Call	Bond Future	320.7400	0.3207	527.2000	0.5272	64.370	0	0	0
2018/05/03	R186	03/05/2018	9.75	Call	Bond Future	8,984.8200	8.9848	9,252.5100	9.2525	2.979	0	0	0
2018/05/03	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	9.19	Call	Bond Future	5,605.4300	5.6054	5,873.1200	5.8731	4.776	0	0	0
2018/05/03	R186	03/05/2018	8.85	Call	Bond Future	3,482.6500	3.4826	3,750.3400	3.7503	7.686	0	0	0
2018/05/03	R186	03/05/2018	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R186	03/05/2018	8.70	Call	Bond Future	2,528.5600	2.5286	2,796.2500	2.7963	10.587	0	0	0
2018/05/03	R186	02/08/2018	8.48	Put	Bond Future	1,294.4700	1.2945	1,202.3000	1.2023	(7.120)	0	0	0
2018/05/03	R186	02/08/2018	8.25	Call	Bond Future	1,295.6700	1.2957	1,378.8200	1.3788	6.418	0	0	3,020
2018/05/03	R186	02/08/2018			Bond Future	8.3564	114.0533	8.3247	114.2577	(0.380)	0.0000	0.0000	126,990

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2018/05/03	R186	02/08/2018	8.47	Call	Bond Future	2,046.3100		2.0463	2,157.2700	2.1573	5.422	0	0	0
2018/05/03	R186	02/08/2018	8.47	Put	Bond Future	1,319.9200		1.3199	1,226.5200	1.2265	(7.076)	0	0	0
2018/05/03	R186	02/08/2018	8.50	Call	Bond Future	2,162.2100		2.1622	2,276.8200	2.2768	5.301	0	0	0
2018/05/03	R186	02/08/2018	8.50	Put	Bond Future	1,244.9700		1.2450	1,155.2200	1.1552	(7.209)	0	0	2,500
2018/05/03	R186	02/08/2018	8.48	Call	Bond Future	2,084.5200		2.0845	2,196.7100	2.1967	5.382	0	0	0
2018/05/03	R186	02/08/2018	8.25	Put	Bond Future	1,981.9900		1.9820	1,860.7800	1.8608	(6.116)	0	0	0
2018/05/03	R186	02/08/2018	7.50	Put	Bond Future	5,785.2100		5.7852	5,592.3700	5.5924	(3.333)	0	0	0
2018/05/03	R186	02/08/2018	8.46	Call	Bond Future	2,008.2100		2.0082	2,117.9500	2.1179	5.465	0	0	0
2018/05/03	R186	02/08/2018	8.46	Put	Bond Future	1,345.5300		1.3455	1,250.9100	1.2509	(7.032)	0	0	0
2018/05/03	R186	02/08/2018	7.50	Call	Bond Future	104.3400		0.1043	115.8600	0.1159	11.041	0	0	3,020
2018/05/03	R186	01/11/2018	9.14	Call	Bond Future	5,379.4300		5.3794	5,535.3200	5.5353	2.898	0	0	0
2018/05/03	R186	01/11/2018	7.96	Put	Bond Future	3,932.2100		3.9322	3,786.8200	3.7868	(3.697)	0	0	0
2018/05/03	R186	01/11/2018	8.54	Put	Bond Future	1,966.2500		1.9663	1,871.7000	1.8717	(4.809)	0	0	0
2018/05/03	R186	01/11/2018			Bond Future	8.4003		116.1238	8.3672	116.3312	(0.394)	0.0000	0.0000	0
2018/05/03	R186	01/11/2018	8.46	Put	Bond Future	2,175.0300		2.1750	2,073.6500	2.0737	(4.661)	0	0	0
2018/05/03	R186	01/11/2018	8.46	Call	Bond Future	2,547.9000		2.5479	2,653.9500	2.6539	4.162	0	0	5,000
2018/05/03	R186	01/11/2018	8.53	Call	Bond Future	2,799.3600		2.7994	2,911.3900	2.9114	4.002	0	0	0
2018/05/03	R186	01/11/2018	8.53	Put	Bond Future	1,991.4800		1.9915	1,896.0800	1.8961	(4.790)	0	0	0
2018/05/03	R186	01/11/2018	9.14	Put	Bond Future	872.8800		0.8729	821.3400	0.8213	(5.905)	0	0	5,000
2018/05/03	R186	01/11/2018	7.96	Call	Bond Future	1,132.5700		1.1326	1,194.6100	1.1946	5.478	0	0	5,000
2018/05/03	R186	01/11/2018	8.54	Call	Bond Future	2,836.0900		2.8361	2,948.9700	2.9490	3.980	0	0	0
2018/05/03	R186	01/11/2018	8.52	Call	Bond Future	2,762.8500		2.7629	2,874.0400	2.8740	4.024	0	0	0
2018/05/03	R186	01/11/2018	8.52	Put	Bond Future	2,016.9800		2.0170	1,920.7400	1.9207	(4.771)	0	0	0
2018/05/03	R186	07/02/2019	8.21	Put	Bond Future	3,734.7700		3.7348	3,610.9600	3.6110	(3.315)	0	0	0
2018/05/03	R186	07/02/2019	8.20	Call	Bond Future	2,243.3100		2.2433	2,330.5800	2.3306	3.890	0	0	0
2018/05/03	R186	07/02/2019			Bond Future	8.4488		113.1096	8.4140	113.3214	(0.412)	0.0000	0.0000	0
2018/05/03	R186	07/02/2019	8.21	Call	Bond Future	2,270.8300		2.2708	2,358.7900	2.3588	3.873	0	0	0
2018/05/03	R186	07/02/2019	8.20	Put	Bond Future	3,769.0800		3.7691	3,644.5800	3.6446	(3.303)	0	0	0
2018/05/03	R186	07/02/2019	8.22	Call	Bond Future	2,298.9200		2.2989	2,387.5900	2.3876	3.857	0	0	0
2018/05/03	R186	07/02/2019	8.22	Put	Bond Future	3,701.0700		3.7011	3,577.9700	3.5780	(3.326)	0	0	0
2018/05/03	R197	03/05/2018	304.46	Call	Bond Future	1,183.8100		1.1838	1,217.6900	1.2177	2.862	0	0	0
2018/05/03	R197	03/05/2018			Bond Future	305.6438		305.6438	305.6777	305.6777	0.011	0.0000	0.0000	0
2018/05/03	R197	03/05/2018	304.44	Call	Bond Future	1,203.8100		1.2038	1,237.6900	1.2377	2.814	0	0	0
2018/05/03	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R197	03/05/2018	304.45	Call	Bond Future	1,193.8100		1.1938	1,227.6900	1.2277	2.838	0	0	0
2018/05/03	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R197	02/08/2018			Bond Future	304.0546		304.0546	304.0934	304.0934	0.013	0.0000	0.0000	2,350
2018/05/03	R197	01/11/2018			Bond Future	309.6322		309.6322	309.6670	309.6670	0.011	0.0000	0.0000	0
2018/05/03	R197	07/02/2019			Bond Future	308.4919		308.4919	308.5312	308.5312	0.013	0.0000	0.0000	0
2018/05/03	R202	03/05/2018	247.48	Put	Bond Future	5,230.9400		5.2309	5,201.1400	5.2011	(0.570)	0	0	0
2018/05/03	R202	03/05/2018	247.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R202	03/05/2018			Bond Future	242.2491		242.2491	242.2789	242.2789	0.012	0.0000	0.0000	0
2018/05/03	R202	03/05/2018	247.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R202	03/05/2018	247.47	Put	Bond Future	5,220.9400		5.2209	5,191.1400	5.1911	(0.571)	0	0	0
2018/05/03	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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2018/05/03	R202	03/05/2018	247.49	Put	Bond Future	5,240.9400	5.2409	5,211.1400	5.2111	(0.569)	0	0	0
2018/05/03	R202	02/08/2018			Bond Future	242.8625	242.8625	242.8945	242.8945	0.013	0.0000	0.0000	22,199
2018/05/03	R202	01/11/2018			Bond Future	247.3178	247.3178	247.3466	247.3466	0.012	0.0000	0.0000	0
2018/05/03	R202	07/02/2019			Bond Future	248.3762	248.3762	248.4089	248.4089	0.013	0.0000	0.0000	0
2018/05/03	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R204	03/05/2018			Bond Future	6.7232	103.7848	6.7550	103.7655	0.473	0.0000	0.0000	0
2018/05/03	R204	03/05/2018	7.09	Call	Bond Future	221.2100	0.2212	201.9800	0.2020	(8.693)	0	0	0
2018/05/03	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R204	03/05/2018	7.10	Call	Bond Future	227.2300	0.2272	208.0000	0.2080	(8.463)	0	0	0
2018/05/03	R204	03/05/2018	7.08	Call	Bond Future	215.1900	0.2152	195.9600	0.1960	(8.936)	0	0	0
2018/05/03	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R204	02/08/2018			Bond Future	6.3157	101.6089	6.3291	101.6039	0.212	0.0000	0.0000	10,121
2018/05/03	R204	02/08/2018	8.98	Call	Bond Future	976.0200	0.9760	971.0700	0.9711	(0.507)	0	0	0
2018/05/03	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R204	02/08/2018	8.99	Call	Bond Future	979.6500	0.9797	974.7000	0.9747	(0.505)	0	0	0
2018/05/03	R204	02/08/2018	8.97	Call	Bond Future	972.4000	0.9724	967.4500	0.9675	(0.509)	0	0	0
2018/05/03	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R207	03/05/2018	7.57	Call	Bond Future	576.8600	0.5769	624.1500	0.6241	8.198	0	0	0
2018/05/03	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R207	03/05/2018			Bond Future	7.2002	102.3259	7.1700	102.3732	(0.419)	0.0000	0.0000	0
2018/05/03	R207	03/05/2018	7.58	Call	Bond Future	592.4000	0.5924	639.6900	0.6397	7.983	0	0	0
2018/05/03	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R207	03/05/2018	7.56	Call	Bond Future	561.3200	0.5613	608.6100	0.6086	8.425	0	0	0
2018/05/03	R207	02/08/2018	6.86	Put	Bond Future	496.1000	0.4961	463.1900	0.4632	(6.634)	0	0	0
2018/05/03	R207	02/08/2018	6.85	Call	Bond Future	41.1700	0.0412	47.3700	0.0474	15.060	0	0	0
2018/05/03	R207	02/08/2018			Bond Future	7.1954	100.5195	7.1661	100.5589	(0.407)	0.0000	0.0000	20,771
2018/05/03	R207	02/08/2018	6.86	Call	Bond Future	43.8100	0.0438	50.3100	0.0503	14.837	0	0	0
2018/05/03	R207	02/08/2018	6.85	Put	Bond Future	506.9900	0.5070	473.7800	0.4738	(6.550)	0	0	0
2018/05/03	R207	02/08/2018	6.87	Call	Bond Future	46.5700	0.0466	53.3700	0.0534	14.602	0	0	0
2018/05/03	R207	02/08/2018	6.87	Put	Bond Future	485.3400	0.4853	452.7300	0.4527	(6.719)	0	0	0
2018/05/03	R207	01/11/2018	6.76	Put	Bond Future	530.4600	0.5305	500.4200	0.5004	(5.663)	0	0	0
2018/05/03	R207	01/11/2018			Bond Future	7.1490	102.3442	7.1138	102.3838	(0.492)	0.0000	0.0000	0
2018/05/03	R207	01/11/2018	6.75	Call	Bond Future	88.3700	0.0884	97.6600	0.0977	10.513	0	0	0
2018/05/03	R207	01/11/2018	6.75	Put	Bond Future	538.6100	0.5386	508.3300	0.5083	(5.622)	0	0	0
2018/05/03	R207	01/11/2018	6.76	Call	Bond Future	91.5400	0.0915	101.0700	0.1011	10.411	0	0	0
2018/05/03	R207	01/11/2018	6.74	Call	Bond Future	85.2800	0.0853	94.3300	0.0943	10.612	0	0	0
2018/05/03	R207	01/11/2018	6.74	Put	Bond Future	546.8400	0.5468	516.3200	0.5163	(5.581)	0	0	0
2018/05/03	R207	07/02/2019	6.52	Call	Bond Future	99.0300	0.0990	108.9300	0.1089	9.997	0	0	0
2018/05/03	R207	07/02/2019	6.51	Put	Bond Future	583.3200	0.5833	552.4800	0.5525	(5.287)	0	0	0
2018/05/03	R207	07/02/2019			Bond Future	7.0606	100.7189	7.0146	100.7595	(0.652)	0.0000	0.0000	0
2018/05/03	R207	07/02/2019	6.53	Call	Bond Future	101.7600	0.1018	111.8500	0.1119	9.915	0	0	0
2018/05/03	R207	07/02/2019	6.53	Put	Bond Future	570.7200	0.5707	540.2400	0.5402	(5.341)	0	0	0
2018/05/03	R207	07/02/2019	6.52	Put	Bond Future	576.8600	0.5769	546.1900	0.5462	(5.317)	0	0	0
2018/05/03	R207	07/02/2019	6.51	Call	Bond Future	96.6200	0.0966	106.3500	0.1063	10.070	0	0	0

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2018/05/03	R208	03/05/2018	7.77	Call	Bond Future	920.7600	0.9208	1,010.2900	1.0103	9.723	0	0	0
2018/05/03	R208	03/05/2018			Bond Future	7.4052	99.0105	7.3700	99.1000	(0.476)	0.0000	0.0000	0
2018/05/03	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R208	03/05/2018	7.78	Call	Bond Future	945.8500	0.9458	1,035.3800	1.0354	9.466	0	0	0
2018/05/03	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R208	03/05/2018	7.79	Call	Bond Future	970.9300	0.9709	1,060.4600	1.0605	9.221	0	0	0
2018/05/03	R208	02/08/2018	7.14	Call	Bond Future	153.0000	0.1530	164.9100	0.1649	7.784	0	0	0
2018/05/03	R208	02/08/2018	7.12	Call	Bond Future	139.7800	0.1398	150.9000	0.1509	7.955	0	0	0
2018/05/03	R208	02/08/2018			Bond Future	7.4184	100.7860	7.3963	100.8376	(0.297)	0.0000	0.0000	30,909
2018/05/03	R208	02/08/2018	7.12	Put	Bond Future	841.8500	0.8419	801.3700	0.8014	(4.808)	0	0	0
2018/05/03	R208	02/08/2018	7.14	Put	Bond Future	807.8200	0.8078	768.1300	0.7681	(4.913)	0	0	0
2018/05/03	R208	02/08/2018	7.13	Call	Bond Future	146.2900	0.1463	157.8000	0.1578	7.868	0	0	0
2018/05/03	R208	02/08/2018	7.13	Put	Bond Future	824.7300	0.8247	784.6400	0.7846	(4.861)	0	0	0
2018/05/03	R208	01/11/2018	7.11	Put	Bond Future	959.4000	0.9594	922.7700	0.9228	(3.818)	0	0	0
2018/05/03	R208	01/11/2018			Bond Future	7.4260	99.2158	7.4017	99.2678	(0.327)	0.0000	0.0000	0
2018/05/03	R208	01/11/2018	7.11	Call	Bond Future	279.7300	0.2797	295.0800	0.2951	5.487	0	0	0
2018/05/03	R208	01/11/2018	7.12	Call	Bond Future	287.2400	0.2872	302.8800	0.3029	5.445	0	0	0
2018/05/03	R208	01/11/2018	7.10	Put	Bond Future	973.3800	0.9734	936.4600	0.9365	(3.793)	0	0	0
2018/05/03	R208	01/11/2018	7.12	Put	Bond Future	945.3100	0.9453	908.9700	0.9090	(3.844)	0	0	0
2018/05/03	R208	01/11/2018	7.10	Call	Bond Future	272.1000	0.2721	287.1600	0.2872	5.535	0	0	0
2018/05/03	R208	07/02/2019	7.07	Call	Bond Future	369.2500	0.3692	386.5800	0.3866	4.693	0	0	0
2018/05/03	R208	07/02/2019	7.08	Put	Bond Future	1,053.3900	1.0534	1,017.7100	1.0177	(3.387)	0	0	0
2018/05/03	R208	07/02/2019	7.06	Put	Bond Future	1,076.9400	1.0769	1,040.7800	1.0408	(3.358)	0	0	0
2018/05/03	R208	07/02/2019			Bond Future	7.4304	101.1741	7.4027	101.2273	(0.373)	0.0000	0.0000	0
2018/05/03	R208	07/02/2019	7.07	Put	Bond Future	1,064.9500	1.0650	1,029.0300	1.0290	(3.373)	0	0	0
2018/05/03	R208	07/02/2019	7.08	Call	Bond Future	377.0700	0.3771	394.6400	0.3946	4.660	0	0	0
2018/05/03	R208	07/02/2019	7.06	Call	Bond Future	361.8500	0.3619	378.9400	0.3789	4.723	0	0	0
2018/05/03	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	10.00	Call	Bond Future	6,400.4900	6.4005	6,655.3700	6.6554	3.982	0	0	0
2018/05/03	R209	03/05/2018	10.73	Call	Bond Future	10,762.4100	10.7624	11,017.2900	11.0173	2.368	0	0	0
2018/05/03	R209	03/05/2018	9.75	Call	Bond Future	4,804.4200	4.8044	5,059.3000	5.0593	5.305	0	0	0
2018/05/03	R209	03/05/2018	9.77	Call	Bond Future	4,934.1200	4.9341	5,189.0000	5.1890	5.166	0	0	0
2018/05/03	R209	03/05/2018	9.30	Call	Bond Future	1,789.7400	1.7897	2,044.6100	2.0446	14.241	0	0	0
2018/05/03	R209	03/05/2018			Bond Future	9.0455	76.0775	9.0100	76.3324	(0.393)	0.0000	0.0000	0
2018/05/03	R209	03/05/2018	9.85	Call	Bond Future	5,449.4000	5.4494	5,704.2800	5.7043	4.677	0	0	0
2018/05/03	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	10.22	Call	Bond Future	7,760.7100	7.7607	8,015.5900	8.0156	3.284	0	0	0
2018/05/03	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.86	Call	Bond Future	5,513.4100	5.5134	5,768.2900	5.7683	4.623	0	0	0
2018/05/03	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R209	03/05/2018	8.95	Put	Bond Future	702.2900	0.7023	433.4100	0.4334	(38.286)	0	0	0



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2018/05/03	R209	03/05/2018	9.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.84	Call	Bond Future	5,385.3000		5.3853	5,640.1800	5.6402	4.733	0	0	0
2018/05/03	R209	03/05/2018	9.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	03/05/2018	9.19	Put	Bond Future	2.8300		0.0028	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R209	03/05/2018	9.19	Call	Bond Future	1,026.6900		1.0267	1,278.7400	1.2787	24.550	0	0	0
2018/05/03	R209	03/05/2018	9.47	Call	Bond Future	2,950.6400		2.9506	3,205.5200	3.2055	8.638	0	0	0
2018/05/03	R209	03/05/2018	8.95	Call	Bond Future	14.0000		0.0140	0.0000	0.0000	(100.000)	0	0	0
2018/05/03	R209	02/08/2018	9.66	Call	Bond Future	4,543.1600		4.5432	4,681.7100	4.6817	3.050	0	0	435
2018/05/03	R209	02/08/2018	8.49	Call	Bond Future	411.2300		0.4112	438.1800	0.4382	6.554	0	0	500
2018/05/03	R209	02/08/2018	8.46	Put	Bond Future	5,048.5500		5.0486	4,887.5900	4.8876	(3.188)	0	0	0
2018/05/03	R209	02/08/2018	8.96	Put	Bond Future	2,421.4200		2.4214	2,307.4700	2.3075	(4.706)	0	0	0
2018/05/03	R209	02/08/2018	10.38	Call	Bond Future	8,491.8200		8.4918	8,665.6200	8.6656	2.047	0	0	0
2018/05/03	R209	02/08/2018	9.21	Call	Bond Future	2,405.5400		2.4055	2,504.1000	2.5041	4.097	0	0	0
2018/05/03	R209	02/08/2018	10.39	Put	Bond Future	115.4900		0.1155	103.8400	0.1038	(10.087)	0	0	0
2018/05/03	R209	02/08/2018			Bond Future	9.0916		77.4418	9.0654	77.6275	(0.288)	9.0644	9.0644	90,600
2018/05/03	R209	02/08/2018	9.43	Call	Bond Future	3,389.6800		3.3897	3,509.6200	3.5096	3.538	0	0	0
2018/05/03	R209	02/08/2018	9.43	Put	Bond Future	1,046.4100		1.0464	980.6200	0.9806	(6.287)	0	0	5,000
2018/05/03	R209	02/08/2018	10.84	Call	Bond Future	11,055.1800		11.0552	11,237.4000	11.2374	1.648	0	0	0
2018/05/03	R209	02/08/2018	10.84	Put	Bond Future	28.1100		0.0281	24.6000	0.0246	(12.487)	0	0	435
2018/05/03	R209	02/08/2018	10.21	Call	Bond Future	7,541.9000		7.5419	7,710.0000	7.7100	2.229	0	0	0
2018/05/03	R209	02/08/2018	10.21	Put	Bond Future	191.9200		0.1919	174.2900	0.1743	(9.186)	0	0	435
2018/05/03	R209	02/08/2018	8.49	Put	Bond Future	4,857.2400		4.8572	4,698.4600	4.6985	(3.269)	0	0	0
2018/05/03	R209	02/08/2018	8.96	Call	Bond Future	1,480.1900		1.4802	1,551.9700	1.5520	4.849	0	0	5,000
2018/05/03	R209	02/08/2018	9.21	Put	Bond Future	1,573.3100		1.5733	1,486.1400	1.4861	(5.541)	0	0	500
2018/05/03	R209	02/08/2018	8.83	Call	Bond Future	1,097.6800		1.0977	1,155.6200	1.1556	5.278	0	0	0
2018/05/03	R209	02/08/2018	8.83	Put	Bond Future	2,985.5700		2.9856	2,857.7800	2.8578	(4.280)	0	0	500
2018/05/03	R209	02/08/2018	9.66	Put	Bond Future	668.0400		0.6680	620.8600	0.6209	(7.062)	0	0	0
2018/05/03	R209	02/08/2018	8.46	Call	Bond Future	370.9600		0.3710	395.7300	0.3957	6.677	0	0	5,000
2018/05/03	R209	02/08/2018	10.38	Put	Bond Future	118.9000		0.1189	106.9700	0.1070	(10.034)	0	0	0
2018/05/03	R209	02/08/2018	10.39	Call	Bond Future	8,547.8600		8.5479	8,721.9400	8.7219	2.037	0	0	0
2018/05/03	R209	02/08/2018	10.40	Call	Bond Future	8,603.9100		8.6039	8,778.2700	8.7783	2.027	0	0	0
2018/05/03	R209	02/08/2018	10.40	Put	Bond Future	112.1700		0.1122	100.8000	0.1008	(10.136)	0	0	0
2018/05/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	01/11/2018	9.34	Put	Bond Future	2,250.6400		2.2506	2,167.4900	2.1675	(3.695)	0	0	0
2018/05/03	R209	01/11/2018	1,016.00	Call	Bond Future	74,811.7100		74.8117	75,000.3600	75.0004	0.252	0	0	0
2018/05/03	R209	01/11/2018	9.97	Call	Bond Future	6,562.0600		6.5621	6,703.9200	6.7039	2.162	0	0	0
2018/05/03	R209	01/11/2018			Bond Future	9.1376		75.6996	9.1108	75.8882	(0.294)	0.0000	0.0000	0
2018/05/03	R209	01/11/2018	1,016.01	Call	Bond Future	74,811.7100		74.8117	75,000.3600	75.0004	0.252	0	0	0
2018/05/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	01/11/2018	1,015.99	Call	Bond Future	74,811.7000		74.8117	75,000.3500	75.0003	0.252	0	0	0
2018/05/03	R209	01/11/2018	9.34	Call	Bond Future	3,651.2200		3.6512	3,756.7200	3.7567	2.889	0	0	0
2018/05/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R209	01/11/2018	9.97	Put	Bond Future	1,039.3600		1.0394	992.5700	0.9926	(4.502)	0	0	0
2018/05/03	R209	01/11/2018	10.57	Call	Bond Future	9,530.8900		9.5309	9,697.3400	9.6973	1.746	0	0	0
2018/05/03	R209	01/11/2018	10.57	Put	Bond Future	392.9600		0.3930	370.7600	0.3708	(5.649)	0	0	0
2018/05/03	R209	01/11/2018	9.94	Call	Bond Future	6,413.3200		6.4133	6,553.7900	6.5538	2.190	0	0	0
2018/05/03	R209	01/11/2018	9.94	Put	Bond Future	1,079.0900		1.0791	1,030.9100	1.0309	(4.465)	0	0	0
2018/05/03	R209	07/02/2019	8.97	Put	Bond Future	4,481.7500		4.4818	4,371.5600	4.3716	(2.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/03	R209	07/02/2019			Bond Future		9.1877	77.1937	9.1600	77.3862	(0.301)	0.0000	0.0000	0
2018/05/03	R209	07/02/2019	8.96	Call	Bond Future	2,916.0600		2.9161	2,997.8100	2.9978	2.803	0	0	0
2018/05/03	R209	07/02/2019	8.96	Put	Bond Future	4,521.0500		4.5211	4,410.2700	4.4103	(2.450)	0	0	0
2018/05/03	R209	07/02/2019	8.97	Call	Bond Future	2,948.2800		2.9483	3,030.6200	3.0306	2.793	0	0	0
2018/05/03	R209	07/02/2019	8.95	Call	Bond Future	2,883.7500		2.8838	2,964.9100	2.9649	2.814	0	0	0
2018/05/03	R209	07/02/2019	8.95	Put	Bond Future	4,560.3600		4.5604	4,448.9900	4.4490	(2.442)	0	0	0
2018/05/03	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R210	03/05/2018	191.44	Put	Bond Future	3,602.8800		3.6029	3,580.2700	3.5803	(0.628)	0	0	0
2018/05/03	R210	03/05/2018			Bond Future	187.8371		187.8371	187.8597	187.8597	0.012	0.0000	0.0000	0
2018/05/03	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R210	03/05/2018	191.46	Put	Bond Future	3,622.8800		3.6229	3,600.2700	3.6003	(0.624)	0	0	0
2018/05/03	R210	03/05/2018	191.45	Put	Bond Future	3,612.8800		3.6129	3,590.2700	3.5903	(0.626)	0	0	0
2018/05/03	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R210	02/08/2018			Bond Future	191.2634		191.2634	191.2854	191.2854	0.012	0.0000	0.0000	2,159
2018/05/03	R210	01/11/2018			Bond Future	192.2716		192.2716	192.2910	192.2910	0.010	0.0000	0.0000	0
2018/05/03	R210	07/02/2019			Bond Future	196.1330		196.1330	196.1553	196.1553	0.011	0.0000	0.0000	0
2018/05/03	R212	03/05/2018	154.30	Call	Bond Future	525.8900		0.5259	542.7000	0.5427	3.196	0	0	0
2018/05/03	R212	03/05/2018			Bond Future	154.8259		154.8259	154.8427	154.8427	0.011	0.0000	0.0000	0
2018/05/03	R212	03/05/2018	154.28	Call	Bond Future	545.8900		0.5459	562.7000	0.5627	3.079	0	0	0
2018/05/03	R212	03/05/2018	154.28	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R212	03/05/2018	154.30	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R212	03/05/2018	154.29	Call	Bond Future	535.8900		0.5359	552.7000	0.5527	3.137	0	0	0
2018/05/03	R212	03/05/2018	154.29	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R212	02/08/2018			Bond Future	155.5480		155.5480	155.5646	155.5646	0.011	0.0000	0.0000	3,975
2018/05/03	R212	01/11/2018			Bond Future	158.4014		158.4014	158.4158	158.4158	0.009	0.0000	0.0000	0
2018/05/03	R212	07/02/2019			Bond Future	159.4287		159.4287	159.4455	159.4455	0.010	0.0000	0.0000	0
2018/05/03	R213	03/05/2018	9.57	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R213	03/05/2018	9.56	Call	Bond Future	5,116.7100		5.1167	5,396.3500	5.3963	5.465	0	0	0
2018/05/03	R213	03/05/2018			Bond Future	8.7855		87.7256	8.7450	88.0052	(0.461)	0.0000	0.0000	0
2018/05/03	R213	03/05/2018	9.57	Call	Bond Future	5,180.0400		5.1800	5,459.6800	5.4597	5.398	0	0	0
2018/05/03	R213	03/05/2018	9.56	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R213	03/05/2018	9.58	Call	Bond Future	5,243.2900		5.2433	5,522.9300	5.5229	5.333	0	0	0
2018/05/03	R213	03/05/2018	9.58	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R213	02/08/2018	9.06	Call	Bond Future	2,726.7500		2.7268	2,832.5600	2.8326	3.880	0	0	0
2018/05/03	R213	02/08/2018	9.05	Put	Bond Future	1,216.2500		1.2163	1,142.5800	1.1426	(6.057)	0	0	0
2018/05/03	R213	02/08/2018			Bond Future	8.8314		89.2988	8.8051	89.4773	(0.297)	0.0000	0.0000	29,136
2018/05/03	R213	02/08/2018	9.07	Call	Bond Future	2,770.4200		2.7704	2,877.1800	2.8772	3.854	0	0	0
2018/05/03	R213	02/08/2018	9.07	Put	Bond Future	1,170.7800		1.1708	1,099.0300	1.0990	(6.128)	0	0	0
2018/05/03	R213	02/08/2018	9.06	Put	Bond Future	1,193.3300		1.1933	1,120.6300	1.1206	(6.092)	0	0	0
2018/05/03	R213	02/08/2018	9.05	Call	Bond Future	2,683.3800		2.6834	2,788.2200	2.7882	3.907	0	0	0
2018/05/03	R213	01/11/2018	8.65	Call	Bond Future	1,912.3200		1.9123	1,982.5900	1.9826	3.675	0	0	0
2018/05/03	R213	01/11/2018	8.64	Put	Bond Future	3,504.9400		3.5049	3,393.2300	3.3932	(3.187)	0	0	0
2018/05/03	R213	01/11/2018			Bond Future	8.8794		87.3730	8.8523	87.5543	(0.305)	0.0000	0.0000	0
2018/05/03	R213	01/11/2018	8.66	Call	Bond Future	1,941.7400		1.9417	2,012.7400	2.0127	3.657	0	0	0
2018/05/03	R213	01/11/2018	8.66	Put	Bond Future	3,426.4500		3.4264	3,316.2000	3.3162	(3.218)	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
2018/05/03	R213	01/11/2018	8.65	Put	Bond Future	3,465.5300	3.4655	3,354.5500	3.3545	(3.202)	0	0	0
2018/05/03	R213	01/11/2018	8.64	Call	Bond Future	1,883.1600	1.8832	1,952.7000	1.9527	3.693	0	0	0
2018/05/03	R213	07/02/2019	8.68	Call	Bond Future	2,584.3600	2.5844	2,660.5300	2.6605	2.947	0	0	0
2018/05/03	R213	07/02/2019			Bond Future	8.9331	89.0975	8.9050	89.2826	(0.314)	0.0000	0.0000	0
2018/05/03	R213	07/02/2019	8.68	Put	Bond Future	4,272.2100	4.2722	4,163.3000	4.1633	(2.549)	0	0	0
2018/05/03	R213	07/02/2019	8.69	Call	Bond Future	2,614.4100	2.6144	2,691.1600	2.6912	2.936	0	0	0
2018/05/03	R213	07/02/2019	8.70	Put	Bond Future	4,197.5200	4.1975	4,089.7800	4.0898	(2.567)	0	0	0
2018/05/03	R213	07/02/2019	8.69	Put	Bond Future	4,234.7400	4.2347	4,126.4100	4.1264	(2.558)	0	0	0
2018/05/03	R213	07/02/2019	8.70	Call	Bond Future	2,644.6400	2.6446	2,721.9800	2.7220	2.924	0	0	0
2018/05/03	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R214	03/05/2018			Bond Future	9.1505	75.9982	9.1150	76.2681	(0.388)	0.0000	0.0000	0
2018/05/03	R214	03/05/2018	9.98	Call	Bond Future	5,886.9900	5.8870	6,156.8300	6.1568	4.584	0	0	0
2018/05/03	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R214	03/05/2018	9.99	Call	Bond Future	5,953.3500	5.9534	6,223.1900	6.2232	4.533	0	0	0
2018/05/03	R214	03/05/2018	9.97	Call	Bond Future	5,820.5200	5.8205	6,090.3600	6.0904	4.636	0	0	0
2018/05/03	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R214	02/08/2018	8.96	Call	Bond Future	1,273.4700	1.2735	1,323.0600	1.3231	3.894	0	0	0
2018/05/03	R214	02/08/2018			Bond Future	9.1953	77.3611	9.1743	77.5190	(0.228)	0.0000	0.0000	29,851
2018/05/03	R214	02/08/2018	8.94	Call	Bond Future	1,214.5900	1.2146	1,262.4400	1.2624	3.940	0	0	0
2018/05/03	R214	02/08/2018	8.94	Put	Bond Future	3,171.1300	3.1711	3,061.1000	3.0611	(3.470)	0	0	0
2018/05/03	R214	02/08/2018	8.96	Put	Bond Future	3,073.8000	3.0738	2,965.5100	2.9655	(3.523)	0	0	0
2018/05/03	R214	02/08/2018	8.95	Call	Bond Future	1,243.8300	1.2438	1,292.5400	1.2925	3.916	0	0	0
2018/05/03	R214	02/08/2018	8.95	Put	Bond Future	3,122.2000	3.1222	3,013.0300	3.0130	(3.497)	0	0	0
2018/05/03	R214	01/11/2018	8.99	Put	Bond Future	4,077.3100	4.0773	3,976.9100	3.9769	(2.462)	0	0	0
2018/05/03	R214	01/11/2018	8.98	Call	Bond Future	2,136.0600	2.1361	2,195.3800	2.1954	2.777	0	0	0
2018/05/03	R214	01/11/2018			Bond Future	9.2415	75.4720	9.2200	75.6323	(0.233)	0.0000	0.0000	0
2018/05/03	R214	01/11/2018	8.99	Call	Bond Future	2,167.9900	2.1680	2,227.9400	2.2279	2.765	0	0	0
2018/05/03	R214	01/11/2018	8.98	Put	Bond Future	4,122.8900	4.1229	4,021.8600	4.0219	(2.450)	0	0	0
2018/05/03	R214	01/11/2018	9.00	Call	Bond Future	2,200.4000	2.2004	2,260.9800	2.2610	2.753	0	0	0
2018/05/03	R214	01/11/2018	9.00	Put	Bond Future	4,032.3200	4.0323	3,932.5500	3.9325	(2.474)	0	0	0
2018/05/03	R214	07/02/2019	9.05	Put	Bond Future	4,911.0600	4.9111	4,814.9600	4.8150	(1.957)	0	0	0
2018/05/03	R214	07/02/2019			Bond Future	9.2927	76.9616	9.2705	77.1253	(0.239)	0.0000	0.0000	0
2018/05/03	R214	07/02/2019	9.04	Call	Bond Future	3,054.6400	3.0546	3,121.7100	3.1217	2.196	0	0	0
2018/05/03	R214	07/02/2019	9.04	Put	Bond Future	4,953.7700	4.9538	4,857.1700	4.8572	(1.950)	0	0	0
2018/05/03	R214	07/02/2019	9.05	Call	Bond Future	3,088.5300	3.0885	3,156.1000	3.1561	2.188	0	0	0
2018/05/03	R214	07/02/2019	9.03	Call	Bond Future	3,020.6800	3.0207	3,087.2400	3.0872	2.203	0	0	0
2018/05/03	R214	07/02/2019	9.03	Put	Bond Future	4,996.5300	4.9965	4,899.4200	4.8994	(1.944)	0	0	0
2018/05/03	R248	03/05/2018	10.06	Call	Bond Future	8,008.2500	8.0083	8,307.1500	8.3072	3.732	0	0	0
2018/05/03	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R248	03/05/2018			Bond Future	9.1755	97.2999	9.1450	97.5988	(0.333)	0.0000	0.0000	0
2018/05/03	R248	03/05/2018	10.07	Call	Bond Future	8,092.0100	8.0920	8,390.9100	8.3909	3.694	0	0	0
2018/05/03	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/03	R248	03/05/2018	10.05	Call	Bond Future	7,924.3500	7.9243	8,223.2500	8.2233	3.772	0	0	0
2018/05/03	R248	02/08/2018	8.98	Call	Bond Future	1,694.1800	1.6942	1,738.6900	1.7387	2.627	0	0	0
2018/05/03	R248	02/08/2018	8.97	Put	Bond Future	4,135.0000	4.1350	4,024.9200	4.0249	(2.662)	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
2018/05/03	R248	02/08/2018			Bond Future	9.2206	99.0448	9.2047	99.1986	(0.172)	0.0000	0.0000	100,451
2018/05/03	R248	02/08/2018	8.99	Call	Bond Future	1,732.8900	1.7329	1,778.2100	1.7782	2.615	0	0	0
2018/05/03	R248	02/08/2018	8.99	Put	Bond Future	4,010.1500	4.0101	3,901.6800	3.9017	(2.705)	0	0	0
2018/05/03	R248	02/08/2018	8.98	Put	Bond Future	4,072.3300	4.0723	3,963.0500	3.9631	(2.683)	0	0	0
2018/05/03	R248	02/08/2018	8.97	Call	Bond Future	1,655.7900	1.6558	1,699.5000	1.6995	2.640	0	0	0
2018/05/03	R248	01/11/2018	9.03	Call	Bond Future	2,956.8400	2.9568	3,013.5100	3.0135	1.917	0	0	0
2018/05/03	R248	01/11/2018			Bond Future	9.2670	96.4093	9.2508	96.5652	(0.175)	0.0000	0.0000	0
2018/05/03	R248	01/11/2018	9.01	Call	Bond Future	2,872.5300	2.8725	2,928.0100	2.9280	1.931	0	0	0
2018/05/03	R248	01/11/2018	9.01	Put	Bond Future	5,392.5200	5.3925	5,292.0100	5.2920	(1.864)	0	0	0
2018/05/03	R248	01/11/2018	9.03	Put	Bond Future	5,276.6200	5.2766	5,177.3000	5.1773	(1.882)	0	0	0
2018/05/03	R248	01/11/2018	9.02	Call	Bond Future	2,914.6600	2.9147	2,970.7300	2.9707	1.924	0	0	0
2018/05/03	R248	01/11/2018	9.02	Put	Bond Future	5,334.4600	5.3345	5,234.5400	5.2345	(1.873)	0	0	0
2018/05/03	R248	07/02/2019	9.06	Put	Bond Future	6,501.6700	6.5017	6,405.2300	6.4052	(1.483)	0	0	0
2018/05/03	R248	07/02/2019			Bond Future	9.3185	98.3122	9.3018	98.4714	(0.180)	0.0000	0.0000	0
2018/05/03	R248	07/02/2019	9.06	Call	Bond Future	3,994.1300	3.9941	4,056.9400	4.0569	1.573	0	0	0
2018/05/03	R248	07/02/2019	9.05	Put	Bond Future	6,557.1700	6.5572	6,460.2600	6.4603	(1.478)	0	0	0
2018/05/03	R248	07/02/2019	9.07	Call	Bond Future	4,038.1400	4.0381	4,101.4400	4.1014	1.568	0	0	0
2018/05/03	R248	07/02/2019	9.07	Put	Bond Future	6,446.5600	6.4466	6,350.6100	6.3506	(1.488)	0	0	0
2018/05/03	R248	07/02/2019	9.05	Call	Bond Future	3,950.3400	3.9503	4,012.6800	4.0127	1.578	0	0	0

**Total**

**907184**