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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2018 TO 08/05/2018

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
2018/05/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	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
2018/05/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	2025	03/05/2018			Bond Future	133.8620	133.8620	133.8620	133.8620	0.000	0.0000	0.0000	0
2018/05/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2025	02/08/2018			Bond Future	134.7160	134.7160	134.9431	134.9431	0.169	0.0000	0.0000	864
2018/05/08	2025	02/08/2018	136.65	Put	Bond Future	1,934.0300	1.9340	1,706.9000	1.7069	(11.744)	0	0	0
2018/05/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2025	02/08/2018	136.67	Put	Bond Future	1,954.0300	1.9540	1,726.9000	1.7269	(11.624)	0	0	0
2018/05/08	2025	02/08/2018	136.66	Put	Bond Future	1,944.0300	1.9440	1,716.9000	1.7169	(11.683)	0	0	0
2018/05/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2025	01/11/2018			Bond Future	137.1574	137.1574	137.3868	137.3868	0.167	0.0000	0.0000	0
2018/05/08	2025	07/02/2019			Bond Future	138.4349	138.4349	138.6696	138.6696	0.169	0.0000	0.0000	0
2018/05/08	2029	03/05/2018			Bond Future	100.8648	100.8648	100.8648	100.8648	0.000	0.0000	0.0000	0
2018/05/08	2029	02/08/2018			Bond Future	103.3089	103.3089	103.5222	103.5222	0.206	0.0000	0.0000	1,370
2018/05/08	2029	01/11/2018			Bond Future	104.1316	104.1316	104.3474	104.3474	0.207	0.0000	0.0000	0
2018/05/08	2029	07/02/2019			Bond Future	106.1747	106.1747	106.3952	106.3952	0.208	0.0000	0.0000	0
2018/05/08	2030	03/05/2018			Bond Future	8.6700	97.2498	8.6700	97.2498	0.000	0.0000	0.0000	0
2018/05/08	2030	02/08/2018	8.51	Call	Bond Future	956.0700	0.9561	832.7300	0.8327	(12.901)	0	0	7,850
2018/05/08	2030	02/08/2018	8.91	Call	Bond Future	2,293.9100	2.2939	2,082.7700	2.0828	(9.204)	0	0	7,850
2018/05/08	2030	02/08/2018	9.46	Put	Bond Future	442.9800	0.4430	496.7500	0.4967	12.138	0	0	0
2018/05/08	2030	02/08/2018			Bond Future	8.7782	94.5898	8.8293	94.2394	0.582	0.0000	0.0000	41,204
2018/05/08	2030	02/08/2018	8.51	Put	Bond Future	2,824.4200	2.8244	3,051.5300	3.0515	8.041	0	0	0
2018/05/08	2030	02/08/2018	9.46	Call	Bond Future	4,976.7800	4.9768	4,680.1000	4.6801	(5.961)	0	0	0
2018/05/08	2030	02/08/2018	8.91	Put	Bond Future	1,394.0100	1.3940	1,533.3200	1.5333	9.993	0	0	0
2018/05/08	2030	02/08/2018	9.50	Call	Bond Future	5,195.5200	5.1955	4,894.7300	4.8947	(5.789)	0	0	0
2018/05/08	2030	02/08/2018	9.47	Call	Bond Future	5,031.2700	5.0313	4,733.5300	4.7335	(5.918)	0	0	0
2018/05/08	2030	02/08/2018	9.45	Put	Bond Future	452.9800	0.4530	507.8200	0.5078	12.106	0	0	0
2018/05/08	2030	02/08/2018	9.50	Put	Bond Future	404.9400	0.4049	454.6000	0.4546	12.264	0	0	7,850
2018/05/08	2030	02/08/2018	9.47	Put	Bond Future	433.1800	0.4332	485.8900	0.4859	12.168	0	0	0
2018/05/08	2030	02/08/2018	9.45	Call	Bond Future	4,922.4400	4.9224	4,626.8300	4.6268	(6.005)	0	0	0
2018/05/08	2030	01/11/2018	8.60	Call	Bond Future	1,865.7800	1.8658	1,713.1800	1.7132	(8.179)	0	0	0
2018/05/08	2030	01/11/2018	8.58	Put	Bond Future	3,498.5600	3.4986	3,707.3500	3.7074	5.968	0	0	0
2018/05/08	2030	01/11/2018			Bond Future	8.8272	96.2889	8.8803	95.9307	0.602	0.0000	0.0000	0
2018/05/08	2030	01/11/2018	8.60	Put	Bond Future	3,418.8300	3.4188	3,624.5100	3.6245	6.016	0	0	0
2018/05/08	2030	01/11/2018	8.58	Call	Bond Future	1,807.1600	1.8072	1,657.6700	1.6577	(8.272)	0	0	0
2018/05/08	2030	01/11/2018	8.59	Put	Bond Future	3,458.6600	3.4587	3,665.8900	3.6659	5.992	0	0	0
2018/05/08	2030	01/11/2018	8.59	Call	Bond Future	1,836.4700	1.8365	1,685.4200	1.6854	(8.225)	0	0	0
2018/05/08	2030	07/02/2019	8.62	Call	Bond Future	2,524.7600	2.5248	2,363.9200	2.3639	(6.371)	0	0	0
2018/05/08	2030	07/02/2019			Bond Future	8.8835	94.1482	8.9387	93.7833	0.621	0.0000	0.0000	0
2018/05/08	2030	07/02/2019	8.62	Put	Bond Future	4,294.5100	4.2945	4,498.5700	4.4986	4.752	0	0	0
2018/05/08	2030	07/02/2019	8.63	Call	Bond Future	2,554.5700	2.5546	2,392.5300	2.3925	(6.343)	0	0	0
2018/05/08	2030	07/02/2019	8.63	Put	Bond Future	4,256.3600	4.2564	4,459.2200	4.4592	4.766	0	0	0

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2018/05/08	2030	07/02/2019	8.64	Call	Bond Future	2,584.9000	2.5849	2,421.6600	2.4217	(6.315)	0	0	0
2018/05/08	2030	07/02/2019	8.64	Put	Bond Future	4,218.7800	4.2188	4,420.4400	4.4204	4.780	0	0	0
2018/05/08	2032	03/05/2018			Bond Future	8.8450	96.1356	8.8450	96.1356	0.000	0.0000	0.0000	0
2018/05/08	2032	02/08/2018	9.67	Call	Bond Future	5,648.9100	5.6489	5,355.5100	5.3555	(5.194)	0	0	0
2018/05/08	2032	02/08/2018	9.66	Put	Bond Future	481.6000	0.4816	531.6400	0.5316	10.390	0	0	0
2018/05/08	2032	02/08/2018			Bond Future	8.9511	97.4275	8.9969	97.0850	0.512	0.0000	0.0000	30,350
2018/05/08	2032	02/08/2018	9.68	Call	Bond Future	5,707.9100	5.7079	5,413.5600	5.4136	(5.157)	0	0	0
2018/05/08	2032	02/08/2018	9.68	Put	Bond Future	461.1900	0.4612	509.3200	0.5093	10.436	0	0	0
2018/05/08	2032	02/08/2018	9.67	Put	Bond Future	471.3500	0.4713	520.4300	0.5204	10.413	0	0	0
2018/05/08	2032	02/08/2018	9.66	Call	Bond Future	5,589.9200	5.5899	5,297.4800	5.2975	(5.232)	0	0	0
2018/05/08	2032	01/11/2018	8.77	Put	Bond Future	3,836.1100	3.8361	4,035.2500	4.0352	5.191	0	0	0
2018/05/08	2032	01/11/2018			Bond Future	9.0041	95.0226	9.0516	94.6724	0.528	0.0000	0.0000	0
2018/05/08	2032	01/11/2018	8.76	Call	Bond Future	2,054.5300	2.0545	1,904.9600	1.9050	(7.280)	0	0	0
2018/05/08	2032	01/11/2018	8.76	Put	Bond Future	3,880.1800	3.8802	4,080.8000	4.0808	5.170	0	0	0
2018/05/08	2032	01/11/2018	8.77	Call	Bond Future	2,086.2300	2.0862	1,935.1800	1.9352	(7.240)	0	0	0
2018/05/08	2032	01/11/2018	8.75	Call	Bond Future	2,022.8500	2.0228	1,874.7700	1.8748	(7.320)	0	0	0
2018/05/08	2032	01/11/2018	8.75	Put	Bond Future	3,924.3500	3.9244	4,126.4600	4.1265	5.150	0	0	0
2018/05/08	2032	07/02/2019	8.81	Call	Bond Future	2,841.7500	2.8418	2,681.4800	2.6815	(5.640)	0	0	0
2018/05/08	2032	07/02/2019	8.80	Put	Bond Future	4,752.2700	4.7523	4,949.7800	4.9498	4.156	0	0	0
2018/05/08	2032	07/02/2019			Bond Future	9.0639	96.8666	9.1132	96.5100	0.543	0.0000	0.0000	0
2018/05/08	2032	07/02/2019	8.82	Call	Bond Future	2,874.8200	2.8748	2,713.3800	2.7134	(5.616)	0	0	0
2018/05/08	2032	07/02/2019	8.82	Put	Bond Future	4,669.2900	4.6693	4,864.4700	4.8645	4.180	0	0	0
2018/05/08	2032	07/02/2019	8.81	Put	Bond Future	4,710.8000	4.7108	4,907.1500	4.9071	4.168	0	0	0
2018/05/08	2032	07/02/2019	8.80	Call	Bond Future	2,808.5600	2.8086	2,649.4500	2.6494	(5.665)	0	0	0
2018/05/08	2033	03/05/2018			Bond Future	104.7378	104.7378	104.7378	104.7378	0.000	0.0000	0.0000	0
2018/05/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2033	02/08/2018			Bond Future	107.0587	107.0587	107.0718	107.0718	0.012	0.0000	0.0000	6,271
2018/05/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2033	02/08/2018	109.92	Put	Bond Future	2,861.2600	2.8613	2,848.2300	2.8482	(0.455)	0	0	0
2018/05/08	2033	02/08/2018	109.94	Put	Bond Future	2,881.2600	2.8813	2,868.2300	2.8682	(0.452)	0	0	0
2018/05/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2033	02/08/2018	109.93	Put	Bond Future	2,871.2600	2.8713	2,858.2300	2.8582	(0.454)	0	0	0
2018/05/08	2033	01/11/2018			Bond Future	107.8780	107.8780	107.8898	107.8898	0.011	0.0000	0.0000	0
2018/05/08	2033	07/02/2019			Bond Future	109.9945	109.9945	110.0072	110.0072	0.012	0.0000	0.0000	0
2018/05/08	2037	03/05/2018			Bond Future	9.0600	97.2487	9.0600	97.2487	0.000	0.0000	0.0000	0
2018/05/08	2037	02/08/2018	9.96	Put	Bond Future	493.0900	0.4931	555.9700	0.5560	12.752	0	0	0
2018/05/08	2037	02/08/2018	9.95	Call	Bond Future	6,836.8200	6.8368	6,429.9400	6.4299	(5.951)	0	0	0
2018/05/08	2037	02/08/2018			Bond Future	9.1587	94.3404	9.2147	93.8695	0.612	0.0000	0.0000	51,971
2018/05/08	2037	02/08/2018	9.96	Call	Bond Future	6,902.2600	6.9023	6,494.2000	6.4942	(5.912)	0	0	0
2018/05/08	2037	02/08/2018	9.95	Put	Bond Future	503.4500	0.5034	567.5100	0.5675	12.724	0	0	0
2018/05/08	2037	02/08/2018	9.97	Call	Bond Future	6,967.7900	6.9678	6,558.5800	6.5586	(5.873)	0	0	0
2018/05/08	2037	02/08/2018	9.97	Put	Bond Future	482.9200	0.4829	544.6500	0.5447	12.783	0	0	0
2018/05/08	2037	01/11/2018	9.03	Call	Bond Future	2,648.1300	2.6481	2,430.0800	2.4301	(8.234)	0	0	0
2018/05/08	2037	01/11/2018			Bond Future	9.2086	96.0350	9.2665	95.5541	0.628	0.0000	0.0000	0
2018/05/08	2037	01/11/2018	9.01	Call	Bond Future	2,572.2300	2.5722	2,358.1600	2.3582	(8.322)	0	0	0

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2018/05/08	2037	01/11/2018	9.01	Put	Bond Future	4,252.0000	4.2520	4,518.8700	4.5189	6.276	0	0	0
2018/05/08	2037	01/11/2018	9.03	Put	Bond Future	4,156.7000	4.1567	4,419.5900	4.4196	6.324	0	0	0
2018/05/08	2037	01/11/2018	9.02	Call	Bond Future	2,609.9000	2.6099	2,393.8400	2.3938	(8.278)	0	0	0
2018/05/08	2037	01/11/2018	9.02	Put	Bond Future	4,204.0100	4.2040	4,468.8900	4.4689	6.301	0	0	0
2018/05/08	2037	07/02/2019	9.06	Put	Bond Future	5,263.1700	5.2632	5,524.2200	5.5242	4.960	0	0	0
2018/05/08	2037	07/02/2019	9.05	Call	Bond Future	3,510.4600	3.5105	3,283.1000	3.2831	(6.477)	0	0	0
2018/05/08	2037	07/02/2019			Bond Future	9.2653	93.6388	9.3250	93.1488	0.645	0.0000	0.0000	0
2018/05/08	2037	07/02/2019	9.06	Call	Bond Future	3,549.0300	3.5490	3,320.1300	3.3201	(6.450)	0	0	0
2018/05/08	2037	07/02/2019	9.05	Put	Bond Future	5,309.3100	5.3093	5,571.9000	5.5719	4.946	0	0	0
2018/05/08	2037	07/02/2019	9.07	Call	Bond Future	3,587.8200	3.5878	3,357.3800	3.3574	(6.423)	0	0	0
2018/05/08	2037	07/02/2019	9.07	Put	Bond Future	5,217.3700	5.2174	5,476.8800	5.4769	4.974	0	0	0
2018/05/08	2038	03/05/2018			Bond Future	128.0212	128.0212	128.0212	128.0212	0.000	0.0000	0.0000	0
2018/05/08	2038	02/08/2018	134.55	Put	Bond Future	5,536.3400	5.5363	4,703.1700	4.7032	(15.049)	0	0	0
2018/05/08	2038	02/08/2018			Bond Future	129.0137	129.0137	129.8468	129.8468	0.646	0.0000	0.0000	9,239
2018/05/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2038	02/08/2018	134.54	Put	Bond Future	5,526.3400	5.5263	4,693.1700	4.6932	(15.076)	0	0	0
2018/05/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2038	02/08/2018	134.53	Put	Bond Future	5,516.3400	5.5163	4,683.1700	4.6832	(15.104)	0	0	0
2018/05/08	2038	01/11/2018			Bond Future	131.3518	131.3518	132.1983	132.1983	0.644	0.0000	0.0000	0
2018/05/08	2038	07/02/2019			Bond Future	132.3388	132.3388	133.2026	133.2026	0.653	0.0000	0.0000	0
2018/05/08	2040	03/05/2018			Bond Future	9.1250	101.2138	9.1250	101.2138	0.000	0.0000	0.0000	0
2018/05/08	2040	02/08/2018	10.04	Call	Bond Future	7,679.4500	7.6795	7,077.5000	7.0775	(7.838)	0	0	0
2018/05/08	2040	02/08/2018	10.03	Put	Bond Future	525.9600	0.5260	622.1900	0.6222	18.296	0	0	0
2018/05/08	2040	02/08/2018			Bond Future	9.2079	98.2358	9.2845	97.5393	0.832	0.0000	0.0000	22,620
2018/05/08	2040	02/08/2018	10.05	Call	Bond Future	7,749.9300	7.7499	7,146.2900	7.1463	(7.789)	0	0	0
2018/05/08	2040	02/08/2018	10.05	Put	Bond Future	504.8600	0.5049	597.6800	0.5977	18.385	0	0	0
2018/05/08	2040	02/08/2018	10.04	Put	Bond Future	515.3100	0.5153	609.8200	0.6098	18.340	0	0	0
2018/05/08	2040	02/08/2018	10.03	Call	Bond Future	7,609.0600	7.6091	7,008.8300	7.0088	(7.888)	0	0	0
2018/05/08	2040	01/11/2018	9.09	Put	Bond Future	4,516.8400	4.5168	4,906.5500	4.9065	8.628	0	0	0
2018/05/08	2040	01/11/2018			Bond Future	9.2571	100.0004	9.3361	99.2898	0.853	0.0000	0.0000	0
2018/05/08	2040	01/11/2018	9.08	Call	Bond Future	2,944.0100	2.9440	2,626.0200	2.6260	(10.801)	0	0	0
2018/05/08	2040	01/11/2018	9.08	Put	Bond Future	4,568.1500	4.5681	4,960.7300	4.9607	8.594	0	0	0
2018/05/08	2040	01/11/2018	9.10	Put	Bond Future	4,466.2500	4.4663	4,853.0900	4.8531	8.661	0	0	0
2018/05/08	2040	01/11/2018	9.09	Call	Bond Future	2,985.5200	2.9855	2,664.6600	2.6647	(10.747)	0	0	0
2018/05/08	2040	01/11/2018	9.10	Call	Bond Future	3,027.6200	3.0276	2,703.8900	2.7039	(10.693)	0	0	5,900
2018/05/08	2040	01/11/2018	8.50	Put	Bond Future	8,334.2400	8.3342	8,887.1500	8.8872	6.634	0	0	0
2018/05/08	2040	01/11/2018	8.50	Call	Bond Future	1,083.2300	1.0832	925.5700	0.9256	(14.555)	0	0	5,900
2018/05/08	2040	01/11/2018	9.07	Call	Bond Future	2,902.5300	2.9025	2,587.4100	2.5874	(10.857)	0	0	0
2018/05/08	2040	01/11/2018	9.07	Put	Bond Future	4,619.6400	4.6196	5,015.0900	5.0151	8.560	0	0	0
2018/05/08	2040	07/02/2019	9.13	Call	Bond Future	3,989.4500	3.9894	3,650.1600	3.6502	(8.505)	0	0	0
2018/05/08	2040	07/02/2019	9.11	Put	Bond Future	5,745.6100	5.7456	6,134.8400	6.1348	6.774	0	0	0
2018/05/08	2040	07/02/2019			Bond Future	9.3129	97.4305	9.3944	96.7064	0.875	0.0000	0.0000	0
2018/05/08	2040	07/02/2019	9.13	Put	Bond Future	5,646.3300	5.6463	6,031.0500	6.0311	6.814	0	0	0
2018/05/08	2040	07/02/2019	9.11	Call	Bond Future	3,904.8500	3.9049	3,570.0700	3.5701	(8.573)	0	0	0
2018/05/08	2040	07/02/2019	9.12	Put	Bond Future	5,695.6200	5.6956	6,082.6000	6.0826	6.794	0	0	0

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2018/05/08	2040	07/02/2019	9.12	Call	Bond Future	3,946.8700	3.9469	3,609.8400	3.6098	(8.539)	0	0	0
2018/05/08	2044	03/05/2018			Bond Future	9.1600	98.2909	9.1600	98.2909	0.000	0.0000	0.0000	0
2018/05/08	2044	02/08/2018	10.07	Call	Bond Future	7,805.8900	7.8059	7,075.3000	7.0753	(9.359)	0	0	0
2018/05/08	2044	02/08/2018			Bond Future	9.2412	95.3799	9.3331	94.5265	0.995	0.0000	0.0000	30,512
2018/05/08	2044	02/08/2018	10.05	Call	Bond Future	7,664.4800	7.6645	6,938.2100	6.9382	(9.476)	0	0	0
2018/05/08	2044	02/08/2018	10.05	Put	Bond Future	575.1600	0.5752	702.2600	0.7023	22.098	0	0	0
2018/05/08	2044	02/08/2018	10.07	Put	Bond Future	552.6500	0.5527	675.4300	0.6754	22.217	0	0	0
2018/05/08	2044	02/08/2018	10.06	Call	Bond Future	7,735.1400	7.7351	7,006.7000	7.0067	(9.417)	0	0	0
2018/05/08	2044	02/08/2018	10.06	Put	Bond Future	563.8000	0.5638	688.7300	0.6887	22.159	0	0	0
2018/05/08	2044	01/11/2018	9.12	Call	Bond Future	3,055.5600	3.0556	2,666.8200	2.6668	(12.722)	0	0	0
2018/05/08	2044	01/11/2018			Bond Future	9.2886	97.0931	9.3834	96.2228	1.020	0.0000	0.0000	0
2018/05/08	2044	01/11/2018	9.12	Put	Bond Future	4,638.7300	4.6387	5,120.2700	5.1203	10.381	0	0	0
2018/05/08	2044	01/11/2018	9.13	Call	Bond Future	3,098.4200	3.0984	2,706.1800	2.7062	(12.659)	0	0	0
2018/05/08	2044	01/11/2018	9.14	Put	Bond Future	4,535.0000	4.5350	5,009.5300	5.0095	10.464	0	0	0
2018/05/08	2044	01/11/2018	9.13	Put	Bond Future	4,586.4900	4.5865	5,064.5300	5.0645	10.423	0	0	0
2018/05/08	2044	01/11/2018	9.14	Call	Bond Future	3,141.8700	3.1419	2,746.1200	2.7461	(12.596)	0	0	0
2018/05/08	2044	07/02/2019	9.18	Put	Bond Future	5,732.1200	5.7321	6,199.5000	6.1995	8.154	0	0	0
2018/05/08	2044	07/02/2019			Bond Future	9.3424	94.5921	9.4400	93.7053	1.045	0.0000	0.0000	0
2018/05/08	2044	07/02/2019	9.17	Call	Bond Future	4,182.2300	4.1822	3,765.5200	3.7655	(9.964)	0	0	0
2018/05/08	2044	07/02/2019	9.17	Put	Bond Future	5,782.3200	5.7823	6,252.4200	6.2524	8.130	0	0	0
2018/05/08	2044	07/02/2019	9.18	Call	Bond Future	4,226.0900	4.2261	3,806.6600	3.8067	(9.925)	0	0	0
2018/05/08	2044	07/02/2019	9.16	Call	Bond Future	4,138.2500	4.1382	3,724.2900	3.7243	(10.003)	0	0	0
2018/05/08	2044	07/02/2019	9.16	Put	Bond Future	5,832.5500	5.8325	6,305.4000	6.3054	8.107	0	0	0
2018/05/08	2046	03/05/2018			Bond Future	120.8878	120.8878	120.8878	120.8878	0.000	0.0000	0.0000	0
2018/05/08	2046	02/08/2018	128.78	Put	Bond Future	4,952.4500	4.9525	2,967.5100	2.9675	(40.080)	0	0	0
2018/05/08	2046	02/08/2018			Bond Future	123.8275	123.8275	125.8125	125.8125	1.603	0.0000	0.0000	10,917
2018/05/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2046	02/08/2018	128.77	Put	Bond Future	4,942.4500	4.9425	2,957.5100	2.9575	(40.161)	0	0	0
2018/05/08	2046	02/08/2018	128.79	Put	Bond Future	4,962.4500	4.9625	2,977.5100	2.9775	(39.999)	0	0	0
2018/05/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2046	01/11/2018			Bond Future	124.4226	124.4226	126.4417	126.4417	1.623	0.0000	0.0000	0
2018/05/08	2046	07/02/2019			Bond Future	126.8635	126.8635	128.9229	128.9229	1.623	0.0000	0.0000	0
2018/05/08	2050	03/05/2018			Bond Future	128.7427	128.7427	128.7427	128.7427	0.000	0.0000	0.0000	0
2018/05/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2050	02/08/2018	137.54	Put	Bond Future	7,594.3200	7.5943	5,560.4000	5.5604	(26.782)	0	0	0
2018/05/08	2050	02/08/2018	137.52	Put	Bond Future	7,574.3200	7.5743	5,540.4000	5.5404	(26.853)	0	0	0
2018/05/08	2050	02/08/2018			Bond Future	129.9457	129.9457	131.9796	131.9796	1.565	0.0000	0.0000	9,775
2018/05/08	2050	02/08/2018	137.53	Put	Bond Future	7,584.3200	7.5843	5,550.4000	5.5504	(26.817)	0	0	0
2018/05/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	2050	01/11/2018			Bond Future	132.3007	132.3007	134.3697	134.3697	1.564	0.0000	0.0000	0
2018/05/08	2050	07/02/2019			Bond Future	133.1249	133.1249	135.2349	135.2349	1.585	0.0000	0.0000	0
2018/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	AL37	02/08/2018			Index Future	593.8010	593.8010	592.7900	592.7900	(0.170)	0.0000	0.0000	0
2018/05/08	AL37	01/11/2018			Index Future	604.4700	604.4700	603.4310	603.4310	(0.172)	0.0000	0.0000	0
2018/05/08	AL37	07/02/2019			Index Future	616.2070	616.2070	615.1500	615.1500	(0.172)	0.0000	0.0000	0
2018/05/08	AL7T	02/08/2018			Index Future	696.2260	696.2260	694.1400	694.1400	(0.300)	0.0000	0.0000	0
2018/05/08	AL7T	01/11/2018			Index Future	708.7350	708.7350	706.6010	706.6010	(0.301)	0.0000	0.0000	0
2018/05/08	AL7T	07/02/2019			Index Future	722.4970	722.4970	720.3230	720.3230	(0.301)	0.0000	0.0000	0
2018/05/08	ALBI	02/08/2018			Index Future	636.3000	636.3000	633.3120	633.3120	(0.470)	0.0000	0.0000	878
2018/05/08	ALBI	01/11/2018			Index Future	647.7330	647.7330	644.6800	644.6800	(0.471)	0.0000	0.0000	0
2018/05/08	ALBI	07/02/2019			Index Future	660.3100	660.3100	657.2000	657.2000	(0.471)	0.0000	0.0000	0
2018/05/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/05/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/08	EL28	03/05/2018			Bond Future	129.4905	129.4905	129.4905	129.4905	0.000	0.0000	0.0000	0
2018/05/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	EL28	02/08/2018			Bond Future	131.8050	131.8050	131.8233	131.8233	0.014	0.0000	0.0000	0
2018/05/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	EL28	02/08/2018	134.93	Put	Bond Future	3,124.9800	3.1250	3,106.7500	3.1068	(0.583)	0	0	0
2018/05/08	EL28	02/08/2018	134.95	Put	Bond Future	3,144.9800	3.1450	3,126.7500	3.1268	(0.580)	0	0	0
2018/05/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	EL28	02/08/2018	134.94	Put	Bond Future	3,134.9800	3.1350	3,116.7500	3.1168	(0.582)	0	0	0
2018/05/08	ES33	03/05/2018			Bond Future	10.3400	79.4570	10.3400	79.4570	0.000	0.0000	0.0000	0
2018/05/08	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/05/08	ES33	02/08/2018	11.14	Call	Bond Future	4,040.2800	4.0403	3,692.8800	3.6929	(8.598)	0	0	0
2018/05/08	ES33	02/08/2018			Bond Future	10.4680	80.6568	10.5237	80.3094	0.533	0.0000	0.0000	9,466
2018/05/08	ES33	02/08/2018	11.15	Call	Bond Future	4,098.0300	4.0980	3,750.6300	3.7506	(8.477)	0	0	0
2018/05/08	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	ES33	02/08/2018	11.16	Call	Bond Future	4,155.7200	4.1557	3,808.3200	3.8083	(8.360)	0	0	0
2018/05/08	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	ES33	01/11/2018			Bond Future	10.5673	78.3172	10.6253	77.9623	0.548	0.0000	0.0000	0
2018/05/08	ES33	07/02/2019			Bond Future	10.6816	79.8370	10.7417	79.4755	0.563	0.0000	0.0000	0
2018/05/08	ES42	03/05/2018			Bond Future	10.5050	82.8498	10.5050	82.8498	0.000	0.0000	0.0000	0
2018/05/08	ES42	02/08/2018			Bond Future	10.6240	84.1123	10.7004	83.5598	0.719	0.0000	0.0000	7,957
2018/05/08	ES42	01/11/2018			Bond Future	10.7182	81.3633	10.7974	80.7995	0.739	0.0000	0.0000	0
2018/05/08	ES42	07/02/2019			Bond Future	10.8227	82.9419	10.9047	82.3676	0.758	0.0000	0.0000	0
2018/05/08	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	02/08/2018			GOVI	632.8830	632.8830	629.7130	629.7130	(0.501)	0.0000	0.0000	465
2018/05/08	GOVI	02/08/2018	605.71	Call	GOVI	271,730.0000	27.1730	240,030.0000	24.0030	(11.666)	0	0	0
2018/05/08	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	02/08/2018	605.72	Call	GOVI	271,630.0000	27.1630	239,930.0000	23.9930	(11.670)	0	0	0
2018/05/08	GOVI	02/08/2018	605.70	Call	GOVI	271,830.0000	27.1830	240,130.0000	24.0130	(11.662)	0	0	0
2018/05/08	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	01/11/2018	653.50	Put	GOVI	92,460.0000	9.2460	124,830.0000	12.4830	35.010	0	0	0
2018/05/08	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	01/11/2018			GOVI	644.2540	644.2540	641.0170	641.0170	(0.502)	0.0000	0.0000	0
2018/05/08	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	01/11/2018	653.49	Put	GOVI	92,360.0000	9.2360	124,730.0000	12.4730	35.048	0	0	0
2018/05/08	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	01/11/2018	653.51	Put	GOVI	92,560.0000	9.2560	124,930.0000	12.4930	34.972	0	0	0
2018/05/08	GOVI	07/02/2019	666.53	Put	GOVI	97,660.0000	9.7660	130,640.0000	13.0640	33.770	0	0	0
2018/05/08	GOVI	07/02/2019			GOVI	656.7640	656.7640	653.4660	653.4660	(0.502)	0.0000	0.0000	0
2018/05/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	07/02/2019	666.52	Put	GOVI	97,560.0000	9.7560	130,540.0000	13.0540	33.805	0	0	0
2018/05/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	GOVI	07/02/2019	666.51	Put	GOVI	97,460.0000	9.7460	130,440.0000	13.0440	33.840	0	0	0
2018/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/08	IGOV	02/08/2018			Index Future	260.1520	260.1520	261.5960	261.5960	0.555	0.0000	0.0000	884
2018/05/08	IGOV	01/11/2018			Index Future	264.8670	264.8670	266.3340	266.3340	0.554	0.0000	0.0000	241
2018/05/08	IGOV	07/02/2019			Index Future	270.0650	270.0650	271.5620	271.5620	0.554	0.0000	0.0000	0
2018/05/08	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/08	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/05/08	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4700	100.4700	0.000	0.0000	0.0000	0
2018/05/08	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4700	99.4700	0.010	0.0000	0.0000	0
2018/05/08	IS01	20/06/2019			Interest Rate Swap	100.1000	100.1000	100.1200	100.1200	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
2018/05/08	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/08	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/05/08	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8500	98.8500	0.000	0.0000	0.0000	0
2018/05/08	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.2100	99.2100	0.010	0.0000	0.0000	0
2018/05/08	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.5700	99.5700	0.010	0.0000	0.0000	0
2018/05/08	IS02	20/09/2019			Interest Rate Swap	99.9100	99.9100	99.9300	99.9300	0.020	0.0000	0.0000	0
2018/05/08	IS02	20/12/2019			Interest Rate Swap	100.8100	100.8100	100.8300	100.8300	0.020	0.0000	0.0000	0
2018/05/08	IS02	23/03/2020			Interest Rate Swap	98.5100	98.5100	98.5600	98.5600	0.051	0.0000	0.0000	0
2018/05/08	IS02	22/06/2020			Interest Rate Swap	100.3300	100.3300	100.4000	100.4000	0.070	0.0000	0.0000	0
2018/05/08	IS05	17/12/2020			Interest Rate Swap	95.8300	95.8300	95.9200	95.9200	0.094	0.0000	0.0000	0
2018/05/08	IS05	16/03/2021			Interest Rate Swap	95.0000	95.0000	95.1000	95.1000	0.105	0.0000	0.0000	0
2018/05/08	IS05	15/06/2021			Interest Rate Swap	94.1400	94.1400	94.2500	94.2500	0.117	0.0000	0.0000	0
2018/05/08	IS05	21/09/2021			Interest Rate Swap	94.2600	94.2600	94.3700	94.3700	0.117	0.0000	0.0000	0
2018/05/08	IS05	21/12/2021			Interest Rate Swap	96.4100	96.4100	96.5300	96.5300	0.124	0.0000	0.0000	51
2018/05/08	IS05	15/03/2022			Interest Rate Swap	96.5100	96.5100	96.6300	96.6300	0.124	0.0000	0.0000	0
2018/05/08	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.7900	97.7900	0.133	0.0000	0.0000	0
2018/05/08	IS05	20/09/2022			Interest Rate Swap	99.8300	99.8300	99.9700	99.9700	0.140	0.0000	0.0000	0
2018/05/08	IS05	20/12/2022			Interest Rate Swap	101.0400	101.0400	101.2000	101.2000	0.158	0.0000	0.0000	0
2018/05/08	IS05	22/03/2023			Interest Rate Swap	96.1000	96.1000	96.2700	96.2700	0.177	0.0000	0.0000	0
2018/05/08	IS05	20/06/2023			Interest Rate Swap	100.3900	100.3900	100.5700	100.5700	0.179	0.0000	0.0000	0
2018/05/08	IS10	17/12/2025			Interest Rate Swap	93.8200	93.8200	94.1100	94.1100	0.309	0.0000	0.0000	0
2018/05/08	IS10	16/03/2026			Interest Rate Swap	90.7500	90.7500	91.0600	91.0600	0.342	0.0000	0.0000	0
2018/05/08	IS10	15/06/2026			Interest Rate Swap	89.4300	89.4300	89.7400	89.7400	0.347	0.0000	0.0000	0
2018/05/08	IS10	21/09/2026			Interest Rate Swap	91.5400	91.5400	91.8500	91.8500	0.339	0.0000	0.0000	0
2018/05/08	IS10	21/12/2026			Interest Rate Swap	95.2900	95.2900	95.5900	95.5900	0.315	0.0000	0.0000	0
2018/05/08	IS10	15/03/2027			Interest Rate Swap	93.8000	93.8000	94.1100	94.1100	0.330	0.0000	0.0000	0
2018/05/08	IS10	21/06/2027			Interest Rate Swap	95.8400	95.8400	96.1500	96.1500	0.323	0.0000	0.0000	0
2018/05/08	IS10	20/09/2027			Interest Rate Swap	99.5500	99.5500	99.8700	99.8700	0.321	0.0000	0.0000	0
2018/05/08	IS10	20/12/2027			Interest Rate Swap	99.8800	99.8800	100.2000	100.2000	0.320	0.0000	0.0000	0
2018/05/08	IS10	22/03/2028			Interest Rate Swap	95.0700	95.0700	95.4100	95.4100	0.358	0.0000	0.0000	0
2018/05/08	IS10	20/06/2028			Interest Rate Swap	100.5400	100.5400	100.8700	100.8700	0.328	0.0000	0.0000	0
2018/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/08	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/08	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/08	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/08	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/08	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/08	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0

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2018/05/08	R023	03/05/2018			Bond Future	7.7000	101.6339	7.7000	101.6339	0.000	0.0000	0.0000	0
2018/05/08	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R023	02/08/2018			Bond Future	7.7281	103.4442	7.7755	103.2645	0.614	0.0000	0.0000	35,060
2018/05/08	R023	02/08/2018	10.40	Call	Bond Future	9,526.8300	9.5268	9,347.1100	9.3471	(1.886)	0	0	0
2018/05/08	R023	02/08/2018	10.41	Call	Bond Future	9,560.3400	9.5603	9,380.6200	9.3806	(1.880)	0	0	0
2018/05/08	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R023	02/08/2018	10.39	Call	Bond Future	9,493.3000	9.4933	9,313.5800	9.3136	(1.893)	0	0	0
2018/05/08	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R023	01/11/2018	10.58	Call	Bond Future	9,570.7200	9.5707	9,386.3000	9.3863	(1.927)	0	0	0
2018/05/08	R023	01/11/2018	10.57	Put	Bond Future	0.7900	0.0008	0.9400	0.0009	18.987	0	0	0
2018/05/08	R023	01/11/2018			Bond Future	7.7614	101.3762	7.8126	101.1916	0.660	0.0000	0.0000	0
2018/05/08	R023	01/11/2018	10.59	Call	Bond Future	9,602.5900	9.6026	9,418.1700	9.4182	(1.921)	0	0	0
2018/05/08	R023	01/11/2018	10.59	Put	Bond Future	0.7300	0.0007	0.8700	0.0009	19.178	0	0	0
2018/05/08	R023	01/11/2018	10.58	Put	Bond Future	0.7600	0.0008	0.9000	0.0009	18.421	0	0	0
2018/05/08	R023	01/11/2018	10.57	Call	Bond Future	9,538.8400	9.5388	9,354.4300	9.3544	(1.933)	0	0	0
2018/05/08	R023	07/02/2019	10.59	Call	Bond Future	8,984.0000	8.9840	8,798.0800	8.7981	(2.069)	0	0	0
2018/05/08	R023	07/02/2019			Bond Future	7.8036	103.3437	7.8587	103.1560	0.707	0.0000	0.0000	0
2018/05/08	R023	07/02/2019	10.57	Call	Bond Future	8,923.9400	8.9239	8,738.1100	8.7381	(2.082)	0	0	0
2018/05/08	R023	07/02/2019	10.57	Put	Bond Future	15.2400	0.0152	17.1600	0.0172	12.598	0	0	0
2018/05/08	R023	07/02/2019	10.59	Put	Bond Future	14.5300	0.0145	16.3600	0.0164	12.595	0	0	0
2018/05/08	R023	07/02/2019	10.58	Call	Bond Future	8,953.9700	8.9540	8,768.1000	8.7681	(2.076)	0	0	0
2018/05/08	R023	07/02/2019	10.58	Put	Bond Future	14.8800	0.0149	16.7600	0.0168	12.634	0	0	0
2018/05/08	R035	03/05/2018			Bond Future	8.9750	100.7817	8.9750	100.7817	0.000	0.0000	0.0000	0
2018/05/08	R035	02/08/2018	9.42	Call	Bond Future	4,095.1600	4.0952	3,761.2300	3.7612	(8.154)	0	0	0
2018/05/08	R035	02/08/2018			Bond Future	9.0647	102.2369	9.1207	101.7680	0.619	0.0000	0.0000	65,685
2018/05/08	R035	02/08/2018	9.42	Put	Bond Future	1,179.0700	1.1791	1,314.0000	1.3140	11.444	0	0	0
2018/05/08	R035	02/08/2018	9.43	Call	Bond Future	4,152.7400	4.1527	3,816.6800	3.8167	(8.092)	0	0	0
2018/05/08	R035	02/08/2018	9.44	Put	Bond Future	1,134.2000	1.1342	1,264.9000	1.2649	11.524	0	0	0
2018/05/08	R035	02/08/2018	9.43	Put	Bond Future	1,156.4500	1.1564	1,289.2500	1.2893	11.483	0	0	0
2018/05/08	R035	02/08/2018	9.44	Call	Bond Future	4,210.5900	4.2106	3,872.4300	3.8724	(8.031)	0	0	0
2018/05/08	R035	01/11/2018	8.93	Call	Bond Future	2,558.7500	2.5588	2,344.4700	2.3445	(8.374)	0	0	0
2018/05/08	R035	01/11/2018	8.92	Put	Bond Future	4,181.4600	4.1815	4,448.0500	4.4481	6.376	0	0	0
2018/05/08	R035	01/11/2018			Bond Future	9.1179	99.5772	9.1760	99.0983	0.636	0.0000	0.0000	0
2018/05/08	R035	01/11/2018	8.94	Call	Bond Future	2,596.5300	2.5965	2,380.2600	2.3803	(8.329)	0	0	0
2018/05/08	R035	01/11/2018	8.94	Put	Bond Future	4,086.8600	4.0869	4,349.4700	4.3495	6.426	0	0	0
2018/05/08	R035	01/11/2018	8.93	Put	Bond Future	4,133.8200	4.1338	4,398.4200	4.3984	6.401	0	0	0
2018/05/08	R035	01/11/2018	8.92	Call	Bond Future	2,521.5500	2.5216	2,309.2600	2.3093	(8.419)	0	0	0
2018/05/08	R035	07/02/2019	8.98	Call	Bond Future	3,500.0700	3.5001	3,272.6500	3.2726	(6.498)	0	0	0
2018/05/08	R035	07/02/2019			Bond Future	9.1790	101.5098	9.2390	101.0219	0.654	0.0000	0.0000	0
2018/05/08	R035	07/02/2019	8.96	Call	Bond Future	3,423.1600	3.4232	3,198.8400	3.1988	(6.553)	0	0	0
2018/05/08	R035	07/02/2019	8.96	Put	Bond Future	5,234.5600	5.2346	5,498.1300	5.4981	5.035	0	0	0
2018/05/08	R035	07/02/2019	8.98	Put	Bond Future	5,144.0200	5.1440	5,404.4900	5.4045	5.064	0	0	0
2018/05/08	R035	07/02/2019	8.97	Call	Bond Future	3,461.6800	3.4617	3,235.8100	3.2358	(6.525)	0	0	0
2018/05/08	R035	07/02/2019	8.97	Put	Bond Future	5,189.3000	5.1893	5,451.3200	5.4513	5.049	0	0	0
2018/05/08	R186	03/05/2018			Bond Future	8.2700	117.5170	8.2700	117.5170	0.000	0.0000	0.0000	0

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2018/05/08	R186	02/08/2018	8.25	Call	Bond Future	1,249.3100	1.2493	1,101.5900	1.1016	(11.824)	0	0	3,020
2018/05/08	R186	02/08/2018	8.48	Put	Bond Future	1,251.9700	1.2520	1,385.5700	1.3856	10.671	0	0	0
2018/05/08	R186	02/08/2018			Bond Future	8.3573	114.0476	8.4089	113.7171	0.617	0.0000	0.0000	100,978
2018/05/08	R186	02/08/2018	8.50	Call	Bond Future	2,114.1000	2.1141	1,913.1800	1.9132	(9.504)	0	0	0
2018/05/08	R186	02/08/2018	8.50	Put	Bond Future	1,202.5800	1.2026	1,332.1700	1.3322	10.776	0	0	2,500
2018/05/08	R186	02/08/2018	8.47	Call	Bond Future	1,998.0400	1.9980	1,803.1600	1.8032	(9.754)	0	0	0
2018/05/08	R186	02/08/2018	8.47	Put	Bond Future	1,277.3700	1.2774	1,413.0000	1.4130	10.618	0	0	0
2018/05/08	R186	02/08/2018	8.25	Put	Bond Future	1,941.3500	1.9413	2,124.1400	2.1241	9.416	0	0	0
2018/05/08	R186	02/08/2018	7.50	Put	Bond Future	5,778.0900	5.7781	6,088.2500	6.0883	5.368	0	0	0
2018/05/08	R186	02/08/2018	8.48	Call	Bond Future	2,036.3000	2.0363	1,839.3900	1.8394	(9.670)	0	0	0
2018/05/08	R186	02/08/2018	7.50	Call	Bond Future	91.5000	0.0915	71.1500	0.0712	(22.240)	0	0	3,020
2018/05/08	R186	02/08/2018	8.46	Call	Bond Future	1,959.9100	1.9599	1,767.0800	1.7671	(9.839)	0	0	0
2018/05/08	R186	02/08/2018	8.46	Put	Bond Future	1,302.9500	1.3029	1,440.6300	1.4406	10.567	0	0	0
2018/05/08	R186	01/11/2018	9.14	Call	Bond Future	5,331.6400	5.3316	5,067.2600	5.0673	(4.959)	0	0	0
2018/05/08	R186	01/11/2018	7.96	Put	Bond Future	3,923.4600	3.9235	4,153.5200	4.1535	5.864	0	0	0
2018/05/08	R186	01/11/2018	8.54	Put	Bond Future	1,945.7700	1.9458	2,089.5300	2.0895	7.388	0	0	0
2018/05/08	R186	01/11/2018			Bond Future	8.4047	116.0964	8.4588	115.7581	0.645	0.0000	0.0000	0
2018/05/08	R186	01/11/2018	8.46	Put	Bond Future	2,155.4300	2.1554	2,310.6000	2.3106	7.199	0	0	0
2018/05/08	R186	01/11/2018	8.46	Call	Bond Future	2,500.9000	2.5009	2,317.7600	2.3178	(7.323)	0	0	5,000
2018/05/08	R186	01/11/2018	8.53	Call	Bond Future	2,751.5700	2.7516	2,558.4300	2.5584	(7.019)	0	0	0
2018/05/08	R186	01/11/2018	8.53	Put	Bond Future	1,971.0900	1.9711	2,116.2600	2.1163	7.365	0	0	0
2018/05/08	R186	01/11/2018	9.14	Put	Bond Future	852.4900	0.8525	926.4200	0.9264	8.672	0	0	5,000
2018/05/08	R186	01/11/2018	7.96	Call	Bond Future	1,096.4200	1.0964	988.1700	0.9882	(9.873)	0	0	5,000
2018/05/08	R186	01/11/2018	8.54	Call	Bond Future	2,788.2100	2.7882	2,593.6600	2.5937	(6.978)	0	0	0
2018/05/08	R186	01/11/2018	8.52	Call	Bond Future	2,715.1600	2.7152	2,523.4300	2.5234	(7.061)	0	0	0
2018/05/08	R186	01/11/2018	8.52	Put	Bond Future	1,996.6900	1.9967	2,143.2700	2.1433	7.341	0	0	0
2018/05/08	R186	07/02/2019	8.21	Put	Bond Future	3,746.1700	3.7462	3,940.6600	3.9407	5.192	0	0	0
2018/05/08	R186	07/02/2019	8.20	Call	Bond Future	2,189.5600	2.1896	2,040.8000	2.0408	(6.794)	0	0	0
2018/05/08	R186	07/02/2019			Bond Future	8.4596	113.0442	8.5164	112.6998	0.672	0.0000	0.0000	0
2018/05/08	R186	07/02/2019	8.21	Call	Bond Future	2,216.8000	2.2168	2,066.8600	2.0669	(6.764)	0	0	0
2018/05/08	R186	07/02/2019	8.20	Put	Bond Future	3,780.7600	3.7808	3,976.4300	3.9764	5.175	0	0	0
2018/05/08	R186	07/02/2019	8.22	Call	Bond Future	2,244.6100	2.2446	2,093.4900	2.0935	(6.733)	0	0	0
2018/05/08	R186	07/02/2019	8.22	Put	Bond Future	3,712.1900	3.7122	3,905.5000	3.9055	5.207	0	0	0
2018/05/08	R197	03/05/2018			Bond Future	305.6777	305.6777	305.6777	305.6777	0.000	0.0000	0.0000	0
2018/05/08	R197	02/08/2018			Bond Future	304.1015	304.1015	304.4342	304.4342	0.109	0.0000	0.0000	2,350
2018/05/08	R197	01/11/2018			Bond Future	309.6127	309.6127	309.9475	309.9475	0.108	0.0000	0.0000	0
2018/05/08	R197	07/02/2019			Bond Future	308.3302	308.3302	308.6730	308.6730	0.111	0.0000	0.0000	0
2018/05/08	R202	03/05/2018			Bond Future	242.2789	242.2789	242.2789	242.2789	0.000	0.0000	0.0000	0
2018/05/08	R202	02/08/2018			Bond Future	242.1643	242.1643	244.1301	244.1301	0.812	0.0000	0.0000	22,259
2018/05/08	R202	01/11/2018			Bond Future	246.5532	246.5532	248.5514	248.5514	0.810	0.0000	0.0000	0
2018/05/08	R202	07/02/2019			Bond Future	247.4831	247.4831	249.5215	249.5215	0.824	0.0000	0.0000	0
2018/05/08	R204	03/05/2018			Bond Future	6.7550	103.7655	6.7550	103.7655	0.000	0.0000	0.0000	0
2018/05/08	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R204	02/08/2018			Bond Future	6.3572	101.5935	6.3930	101.5803	0.563	0.0000	0.0000	10,121
2018/05/08	R204	02/08/2018	8.98	Call	Bond Future	960.6800	0.9607	947.4400	0.9474	(1.378)	0	0	0

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2018/05/08	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R204	02/08/2018	8.99	Call	Bond Future	964.3100	0.9643	951.0700	0.9511	(1.373)	0	0	0
2018/05/08	R204	02/08/2018	8.97	Call	Bond Future	957.0600	0.9571	943.8200	0.9438	(1.383)	0	0	0
2018/05/08	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R207	03/05/2018			Bond Future	7.1700	102.3732	7.1700	102.3732	0.000	0.0000	0.0000	0
2018/05/08	R207	02/08/2018	6.86	Put	Bond Future	478.0800	0.4781	537.4400	0.5374	12.416	0	0	0
2018/05/08	R207	02/08/2018	6.85	Call	Bond Future	40.8500	0.0408	29.7400	0.0297	(27.197)	0	0	0
2018/05/08	R207	02/08/2018			Bond Future	7.1822	100.5373	7.2350	100.4662	0.736	0.0000	0.0000	20,892
2018/05/08	R207	02/08/2018	6.86	Call	Bond Future	43.5200	0.0435	31.8400	0.0318	(26.838)	0	0	0
2018/05/08	R207	02/08/2018	6.85	Put	Bond Future	488.9400	0.4889	548.8700	0.5489	12.257	0	0	0
2018/05/08	R207	02/08/2018	6.87	Call	Bond Future	46.3200	0.0463	34.0600	0.0341	(26.468)	0	0	0
2018/05/08	R207	02/08/2018	6.87	Put	Bond Future	467.3600	0.4674	526.1400	0.5261	12.577	0	0	0
2018/05/08	R207	01/11/2018	6.76	Put	Bond Future	528.4800	0.5285	585.4100	0.5854	10.772	0	0	0
2018/05/08	R207	01/11/2018			Bond Future	7.1498	102.3433	7.2156	102.2693	0.920	0.0000	0.0000	0
2018/05/08	R207	01/11/2018	6.75	Call	Bond Future	85.4600	0.0855	68.8700	0.0689	(19.413)	0	0	0
2018/05/08	R207	01/11/2018	6.75	Put	Bond Future	536.6800	0.5367	594.0500	0.5941	10.690	0	0	0
2018/05/08	R207	01/11/2018	6.76	Call	Bond Future	88.5800	0.0886	71.5500	0.0716	(19.226)	0	0	0
2018/05/08	R207	01/11/2018	6.74	Call	Bond Future	82.4100	0.0824	66.2700	0.0663	(19.585)	0	0	0
2018/05/08	R207	01/11/2018	6.74	Put	Bond Future	544.9500	0.5449	602.7700	0.6028	10.610	0	0	0
2018/05/08	R207	07/02/2019	6.52	Call	Bond Future	89.0300	0.0890	72.8700	0.0729	(18.151)	0	0	0
2018/05/08	R207	07/02/2019	6.51	Put	Bond Future	607.9100	0.6079	667.0800	0.6671	9.733	0	0	0
2018/05/08	R207	07/02/2019			Bond Future	7.0997	100.6845	7.1850	100.6095	1.201	0.0000	0.0000	0
2018/05/08	R207	07/02/2019	6.53	Call	Bond Future	91.5700	0.0916	75.0800	0.0751	(18.008)	0	0	0
2018/05/08	R207	07/02/2019	6.53	Put	Bond Future	594.9500	0.5949	653.4800	0.6535	9.838	0	0	0
2018/05/08	R207	07/02/2019	6.52	Put	Bond Future	601.2800	0.6013	660.1400	0.6601	9.789	0	0	0
2018/05/08	R207	07/02/2019	6.51	Call	Bond Future	86.7900	0.0868	70.9400	0.0709	(18.262)	0	0	0
2018/05/08	R208	03/05/2018			Bond Future	7.3700	99.1000	7.3700	99.1000	0.000	0.0000	0.0000	0
2018/05/08	R208	02/08/2018	7.14	Call	Bond Future	154.2500	0.1543	121.4400	0.1214	(21.271)	0	0	0
2018/05/08	R208	02/08/2018	7.12	Call	Bond Future	140.7300	0.1407	110.0600	0.1101	(21.794)	0	0	0
2018/05/08	R208	02/08/2018			Bond Future	7.4018	100.8249	7.4565	100.6967	0.740	0.0000	0.0000	30,909
2018/05/08	R208	02/08/2018	7.12	Put	Bond Future	803.9100	0.8039	901.4300	0.9014	12.131	0	0	0
2018/05/08	R208	02/08/2018	7.14	Put	Bond Future	770.1800	0.7702	865.5600	0.8656	12.384	0	0	0
2018/05/08	R208	02/08/2018	7.13	Call	Bond Future	147.3900	0.1474	115.6500	0.1156	(21.535)	0	0	0
2018/05/08	R208	02/08/2018	7.13	Put	Bond Future	786.9400	0.7869	883.3900	0.8834	12.256	0	0	0
2018/05/08	R208	01/11/2018	7.11	Put	Bond Future	938.4200	0.9384	1,029.4600	1.0295	9.701	0	0	0
2018/05/08	R208	01/11/2018			Bond Future	7.4163	99.2366	7.4780	99.1045	0.832	0.0000	0.0000	0
2018/05/08	R208	01/11/2018	7.11	Call	Bond Future	279.5300	0.2795	238.4700	0.2385	(14.689)	0	0	0
2018/05/08	R208	01/11/2018	7.12	Call	Bond Future	287.0900	0.2871	245.2700	0.2453	(14.567)	0	0	0
2018/05/08	R208	01/11/2018	7.10	Put	Bond Future	952.3400	0.9523	1,044.1800	1.0442	9.644	0	0	0
2018/05/08	R208	01/11/2018	7.12	Put	Bond Future	924.3800	0.9244	1,014.6600	1.0147	9.767	0	0	0
2018/05/08	R208	01/11/2018	7.10	Call	Bond Future	271.8400	0.2718	231.5800	0.2316	(14.810)	0	0	0
2018/05/08	R208	07/02/2019	7.07	Call	Bond Future	359.9600	0.3600	315.8000	0.3158	(12.268)	0	0	0
2018/05/08	R208	07/02/2019	7.08	Put	Bond Future	1,055.5700	1.0556	1,145.0900	1.1451	8.481	0	0	0
2018/05/08	R208	07/02/2019	7.06	Put	Bond Future	1,079.3000	1.0793	1,170.0500	1.1700	8.408	0	0	0
2018/05/08	R208	07/02/2019			Bond Future	7.4365	101.1625	7.5064	101.0282	0.941	0.0000	0.0000	0
2018/05/08	R208	07/02/2019	7.07	Put	Bond Future	1,067.2200	1.0672	1,157.3700	1.1574	8.447	0	0	0

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2018/05/08	R208	07/02/2019	7.08	Call	Bond Future	367.6900	0.3677	322.9000	0.3229	(12.181)	0	0	0
2018/05/08	R208	07/02/2019	7.06	Call	Bond Future	352.6500	0.3527	309.0900	0.3091	(12.352)	0	0	0
2018/05/08	R209	03/05/2018			Bond Future	9.0100	76.3324	9.0100	76.3324	0.000	0.0000	0.0000	0
2018/05/08	R209	02/08/2018	9.66	Call	Bond Future	4,501.2300	4.5012	4,184.3500	4.1844	(7.040)	0	0	435
2018/05/08	R209	02/08/2018	8.49	Call	Bond Future	379.8400	0.3798	312.2200	0.3122	(17.802)	0	0	500
2018/05/08	R209	02/08/2018	8.46	Put	Bond Future	5,018.6800	5.0187	5,351.5200	5.3515	6.632	0	0	0
2018/05/08	R209	02/08/2018	8.96	Put	Bond Future	2,369.6100	2.3696	2,590.4100	2.5904	9.318	0	0	0
2018/05/08	R209	02/08/2018	10.38	Call	Bond Future	8,476.8600	8.4769	8,098.0200	8.0980	(4.469)	0	0	0
2018/05/08	R209	02/08/2018	9.21	Call	Bond Future	2,352.4300	2.3524	2,118.2600	2.1183	(9.954)	0	0	0
2018/05/08	R209	02/08/2018	10.39	Put	Bond Future	100.6300	0.1006	116.4300	0.1164	15.701	0	0	0
2018/05/08	R209	02/08/2018			Bond Future	9.0916	77.4420	9.1475	77.0469	0.616	9.1099	9.1099	76,021
2018/05/08	R209	02/08/2018	9.43	Call	Bond Future	3,340.4700	3.3405	3,060.9300	3.0609	(8.368)	0	0	0
2018/05/08	R209	02/08/2018	9.43	Put	Bond Future	996.9900	0.9970	1,112.5200	1.1125	11.588	0	0	5,000
2018/05/08	R209	02/08/2018	10.84	Call	Bond Future	11,050.2600	11.0503	10,659.3400	10.6593	(3.538)	0	0	0
2018/05/08	R209	02/08/2018	10.84	Put	Bond Future	22.9800	0.0230	27.1300	0.0271	18.059	0	0	435
2018/05/08	R209	02/08/2018	10.21	Call	Bond Future	7,521.0800	7.5211	7,151.1700	7.1512	(4.918)	0	0	0
2018/05/08	R209	02/08/2018	10.21	Put	Bond Future	170.8900	0.1709	196.0500	0.1961	14.723	0	0	435
2018/05/08	R209	02/08/2018	8.49	Put	Bond Future	4,825.6400	4.8256	5,153.0900	5.1531	6.786	0	0	0
2018/05/08	R209	02/08/2018	8.96	Call	Bond Future	1,428.5900	1.4286	1,254.3200	1.2543	(12.199)	0	0	5,000
2018/05/08	R209	02/08/2018	9.21	Put	Bond Future	1,519.9900	1.5200	1,680.8900	1.6809	10.586	0	0	500
2018/05/08	R209	02/08/2018	8.83	Call	Bond Future	1,049.6600	1.0497	907.4600	0.9075	(13.547)	0	0	0
2018/05/08	R209	02/08/2018	8.83	Put	Bond Future	2,937.3400	2.9373	3,190.2100	3.1902	8.609	0	0	500
2018/05/08	R209	02/08/2018	9.66	Put	Bond Future	625.9000	0.6259	704.0900	0.7041	12.492	0	0	0
2018/05/08	R209	02/08/2018	8.46	Call	Bond Future	341.3000	0.3413	279.0700	0.2791	(18.233)	0	0	5,000
2018/05/08	R209	02/08/2018	10.38	Put	Bond Future	103.7300	0.1037	119.9600	0.1200	15.646	0	0	0
2018/05/08	R209	02/08/2018	10.39	Call	Bond Future	8,533.2100	8.5332	8,153.9400	8.1539	(4.445)	0	0	0
2018/05/08	R209	02/08/2018	10.40	Call	Bond Future	8,589.5700	8.5896	8,209.8700	8.2099	(4.420)	0	0	0
2018/05/08	R209	02/08/2018	10.40	Put	Bond Future	97.6200	0.0976	112.9900	0.1130	15.745	0	0	0
2018/05/08	R209	01/11/2018	1,016.00	Call	Bond Future	74,797.4700	74.7975	74,394.0700	74.3941	(0.539)	0	0	0
2018/05/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R209	01/11/2018	9.34	Put	Bond Future	2,217.3200	2.2173	2,377.0200	2.3770	7.202	0	0	0
2018/05/08	R209	01/11/2018	9.97	Call	Bond Future	6,518.9700	6.5190	6,199.2000	6.1992	(4.905)	0	0	0
2018/05/08	R209	01/11/2018			Bond Future	9.1396	75.6853	9.1974	75.2819	0.632	0.0000	0.0000	0
2018/05/08	R209	01/11/2018	1,016.01	Call	Bond Future	74,797.4700	74.7975	74,394.0700	74.3941	(0.539)	0	0	0
2018/05/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/08	R209	01/11/2018	1,015.99	Call	Bond Future	74,797.4600	74.7975	74,394.0600	74.3941	(0.539)	0	0	0
2018/05/08	R209	01/11/2018	9.34	Call	Bond Future	3,603.6600	3.6037	3,359.9600	3.3600	(6.763)	0	0	0
2018/05/08	R209	01/11/2018	9.97	Put	Bond Future	1,010.5100	1.0105	1,094.1400	1.0941	8.276	0	0	0
2018/05/08	R209	01/11/2018	10.57	Call	Bond Future	9,499.0800	9.4991	9,132.8700	9.1329	(3.855)	0	0	0
2018/05/08	R209	01/11/2018	10.57	Put	Bond Future	375.3900	0.3754	412.5800	0.4126	9.907	0	0	0
2018/05/08	R209	01/11/2018	9.94	Call	Bond Future	6,369.8600	6.3699	6,052.9000	6.0529	(4.976)	0	0	0
2018/05/08	R209	01/11/2018	9.94	Put	Bond Future	1,049.8700	1.0499	1,136.3100	1.1363	8.233	0	0	0
2018/05/08	R209	07/02/2019	8.97	Put	Bond Future	4,471.0400	4.4710	4,692.5000	4.6925	4.953	0	0	0
2018/05/08	R209	07/02/2019			Bond Future	9.1934	77.1541	9.2529	76.7432	0.647	0.0000	0.0000	0
2018/05/08	R209	07/02/2019	8.96	Call	Bond Future	2,865.9800	2.8660	2,677.8500	2.6779	(6.564)	0	0	0
2018/05/08	R209	07/02/2019	8.96	Put	Bond Future	4,510.5200	4.5105	4,733.2900	4.7333	4.939	0	0	0

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2018/05/08	R209	07/02/2019	8.97	Call	Bond Future	2,898.0200	2.8980	2,708.5800	2.7086	(6.537)	0	0	0
2018/05/08	R209	07/02/2019	8.95	Call	Bond Future	2,833.8600	2.8339	2,647.0500	2.6470	(6.592)	0	0	0
2018/05/08	R209	07/02/2019	8.95	Put	Bond Future	4,550.0200	4.5500	4,774.1100	4.7741	4.925	0	0	0
2018/05/08	R210	03/05/2018			Bond Future	187.8597	187.8597	187.8597	187.8597	0.000	0.0000	0.0000	0
2018/05/08	R210	02/08/2018			Bond Future	191.2105	191.2105	191.2331	191.2331	0.012	0.0000	0.0000	2,159
2018/05/08	R210	01/11/2018			Bond Future	192.1756	192.1756	192.1963	192.1963	0.011	0.0000	0.0000	0
2018/05/08	R210	07/02/2019			Bond Future	195.9460	195.9460	195.9679	195.9679	0.011	0.0000	0.0000	0
2018/05/08	R212	03/05/2018			Bond Future	154.8427	154.8427	154.8427	154.8427	0.000	0.0000	0.0000	0
2018/05/08	R212	02/08/2018			Bond Future	155.2912	155.2912	155.5292	155.5292	0.153	0.0000	0.0000	3,975
2018/05/08	R212	01/11/2018			Bond Future	158.1055	158.1055	158.3457	158.3457	0.152	0.0000	0.0000	0
2018/05/08	R212	07/02/2019			Bond Future	159.0537	159.0537	159.2994	159.2994	0.154	0.0000	0.0000	0
2018/05/08	R213	03/05/2018			Bond Future	8.7450	88.0052	8.7450	88.0052	0.000	0.0000	0.0000	0
2018/05/08	R213	02/08/2018	9.06	Call	Bond Future	2,588.0300	2.5880	2,344.7200	2.3447	(9.401)	0	0	0
2018/05/08	R213	02/08/2018	9.05	Put	Bond Future	1,219.9800	1.2200	1,358.2100	1.3582	11.331	0	0	0
2018/05/08	R213	02/08/2018			Bond Future	8.8523	89.1569	8.9085	88.7774	0.635	0.0000	0.0000	29,247
2018/05/08	R213	02/08/2018	9.07	Call	Bond Future	2,631.1200	2.6311	2,385.7500	2.3857	(9.326)	0	0	0
2018/05/08	R213	02/08/2018	9.07	Put	Bond Future	1,173.3400	1.1733	1,307.4400	1.3074	11.429	0	0	0
2018/05/08	R213	02/08/2018	9.06	Put	Bond Future	1,196.4700	1.1965	1,332.6300	1.3326	11.380	0	0	0
2018/05/08	R213	02/08/2018	9.05	Call	Bond Future	2,545.2500	2.5453	2,304.0100	2.3040	(9.478)	0	0	0
2018/05/08	R213	01/11/2018	8.65	Call	Bond Future	1,810.7000	1.8107	1,649.6100	1.6496	(8.897)	0	0	0
2018/05/08	R213	01/11/2018	8.64	Put	Bond Future	3,564.9400	3.5649	3,793.1400	3.7931	6.401	0	0	0
2018/05/08	R213	01/11/2018			Bond Future	8.9034	87.2122	8.9617	86.8245	0.654	0.0000	0.0000	0
2018/05/08	R213	01/11/2018	8.66	Call	Bond Future	1,839.3300	1.8393	1,676.5900	1.6766	(8.848)	0	0	0
2018/05/08	R213	01/11/2018	8.66	Put	Bond Future	3,484.8800	3.4849	3,709.7800	3.7098	6.454	0	0	0
2018/05/08	R213	01/11/2018	8.65	Put	Bond Future	3,524.7500	3.5248	3,751.3000	3.7513	6.427	0	0	0
2018/05/08	R213	01/11/2018	8.64	Call	Bond Future	1,782.3200	1.7823	1,622.8800	1.6229	(8.946)	0	0	0
2018/05/08	R213	07/02/2019	8.68	Call	Bond Future	2,471.3700	2.4714	2,299.9000	2.2999	(6.938)	0	0	0
2018/05/08	R213	07/02/2019			Bond Future	8.9625	88.9048	9.0228	88.5100	0.673	0.0000	0.0000	0
2018/05/08	R213	07/02/2019	8.68	Put	Bond Future	4,351.9700	4.3520	4,575.3500	4.5754	5.133	0	0	0
2018/05/08	R213	07/02/2019	8.69	Call	Bond Future	2,500.7400	2.5007	2,327.9700	2.3280	(6.909)	0	0	0
2018/05/08	R213	07/02/2019	8.70	Put	Bond Future	4,275.9200	4.2759	4,496.7200	4.4967	5.164	0	0	0
2018/05/08	R213	07/02/2019	8.69	Put	Bond Future	4,313.8200	4.3138	4,535.9000	4.5359	5.148	0	0	0
2018/05/08	R213	07/02/2019	8.70	Call	Bond Future	2,530.2900	2.5303	2,356.2400	2.3562	(6.879)	0	0	0
2018/05/08	R214	03/05/2018			Bond Future	9.1150	76.2681	9.1150	76.2681	0.000	0.0000	0.0000	0
2018/05/08	R214	02/08/2018	8.96	Call	Bond Future	1,235.0800	1.2351	1,023.4300	1.0234	(17.137)	0	0	0
2018/05/08	R214	02/08/2018			Bond Future	9.1901	77.4003	9.2665	76.8291	0.832	0.0000	0.0000	29,851
2018/05/08	R214	02/08/2018	8.94	Call	Bond Future	1,176.4300	1.1764	971.7100	0.9717	(17.402)	0	0	0
2018/05/08	R214	02/08/2018	8.94	Put	Bond Future	3,093.8300	3.0938	3,460.3100	3.4603	11.846	0	0	0
2018/05/08	R214	02/08/2018	8.96	Put	Bond Future	2,996.2700	2.9963	3,355.8200	3.3558	12.000	0	0	0
2018/05/08	R214	02/08/2018	8.95	Call	Bond Future	1,205.5400	1.2055	997.3600	0.9974	(17.269)	0	0	0
2018/05/08	R214	02/08/2018	8.95	Put	Bond Future	3,044.7700	3.0448	3,407.7900	3.4078	11.923	0	0	0
2018/05/08	R214	01/11/2018	8.99	Put	Bond Future	4,022.1400	4.0221	4,361.2500	4.3613	8.431	0	0	0
2018/05/08	R214	01/11/2018	8.98	Call	Bond Future	2,106.5100	2.1065	1,865.3900	1.8654	(11.446)	0	0	0
2018/05/08	R214	01/11/2018			Bond Future	9.2380	75.4976	9.3168	74.9150	0.852	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
2018/05/08	R214	01/11/2018	8.99	Call	Bond Future	2,138.4300	2.1384	1,894.9000	1.8949	(11.388)	0	0	0
2018/05/08	R214	01/11/2018	8.98	Put	Bond Future	4,067.7300	4.0677	4,409.2500	4.4093	8.396	0	0	0
2018/05/08	R214	01/11/2018	9.00	Call	Bond Future	2,170.8200	2.1708	1,924.8900	1.9249	(11.329)	0	0	0
2018/05/08	R214	01/11/2018	9.00	Put	Bond Future	3,977.1300	3.9771	4,313.8400	4.3138	8.466	0	0	0
2018/05/08	R214	07/02/2019	9.05	Put	Bond Future	4,875.9100	4.8759	5,202.3100	5.2023	6.694	0	0	0
2018/05/08	R214	07/02/2019			Bond Future	9.2926	76.9628	9.3737	76.3692	0.873	0.0000	0.0000	0
2018/05/08	R214	07/02/2019	9.04	Call	Bond Future	3,020.7400	3.0207	2,755.3900	2.7554	(8.784)	0	0	0
2018/05/08	R214	07/02/2019	9.04	Put	Bond Future	4,918.6900	4.9187	5,246.9700	5.2470	6.674	0	0	0
2018/05/08	R214	07/02/2019	9.05	Call	Bond Future	3,054.5600	3.0546	2,787.3300	2.7873	(8.749)	0	0	0
2018/05/08	R214	07/02/2019	9.03	Call	Bond Future	2,986.8300	2.9868	2,723.3700	2.7234	(8.821)	0	0	0
2018/05/08	R214	07/02/2019	9.03	Put	Bond Future	4,961.5000	4.9615	5,291.6700	5.2917	6.655	0	0	0
2018/05/08	R248	03/05/2018			Bond Future	9.1450	97.5988	9.1450	97.5988	0.000	0.0000	0.0000	0
2018/05/08	R248	02/08/2018	8.98	Call	Bond Future	1,642.7500	1.6428	1,336.0900	1.3361	(18.667)	0	0	0
2018/05/08	R248	02/08/2018	8.97	Put	Bond Future	4,033.0900	4.0331	4,565.4600	4.5655	13.200	0	0	0
2018/05/08	R248	02/08/2018			Bond Future	9.2153	99.0954	9.3021	98.2613	0.942	0.0000	0.0000	100,451
2018/05/08	R248	02/08/2018	8.99	Call	Bond Future	1,681.3400	1.6813	1,369.7500	1.3697	(18.532)	0	0	0
2018/05/08	R248	02/08/2018	8.99	Put	Bond Future	3,907.9700	3.9080	4,430.4700	4.4305	13.370	0	0	0
2018/05/08	R248	02/08/2018	8.98	Put	Bond Future	3,970.2700	3.9703	4,497.7000	4.4977	13.284	0	0	0
2018/05/08	R248	02/08/2018	8.97	Call	Bond Future	1,604.5100	1.6045	1,302.7900	1.3028	(18.804)	0	0	0
2018/05/08	R248	01/11/2018	9.03	Call	Bond Future	2,917.4800	2.9175	2,556.6900	2.5567	(12.366)	0	0	0
2018/05/08	R248	01/11/2018			Bond Future	9.2635	96.4426	9.3529	95.5919	0.965	0.0000	0.0000	0
2018/05/08	R248	01/11/2018	9.01	Call	Bond Future	2,833.2000	2.8332	2,479.2900	2.4793	(12.492)	0	0	0
2018/05/08	R248	01/11/2018	9.01	Put	Bond Future	5,319.8200	5.3198	5,816.6100	5.8166	9.338	0	0	0
2018/05/08	R248	01/11/2018	9.03	Put	Bond Future	5,203.8900	5.2039	5,693.8000	5.6938	9.414	0	0	0
2018/05/08	R248	01/11/2018	9.02	Call	Bond Future	2,875.3000	2.8753	2,517.9500	2.5179	(12.428)	0	0	0
2018/05/08	R248	01/11/2018	9.02	Put	Bond Future	5,261.7300	5.2617	5,755.0800	5.7551	9.376	0	0	0
2018/05/08	R248	07/02/2019	9.06	Put	Bond Future	6,455.3600	6.4554	6,936.9600	6.9370	7.460	0	0	0
2018/05/08	R248	07/02/2019			Bond Future	9.3183	98.3144	9.4104	97.4475	0.989	0.0000	0.0000	0
2018/05/08	R248	07/02/2019	9.06	Call	Bond Future	3,950.0000	3.9500	3,564.7100	3.5647	(9.754)	0	0	0
2018/05/08	R248	07/02/2019	9.05	Put	Bond Future	6,510.9400	6.5109	6,995.2600	6.9953	7.439	0	0	0
2018/05/08	R248	07/02/2019	9.07	Call	Bond Future	3,993.9400	3.9939	3,605.9300	3.6059	(9.715)	0	0	0
2018/05/08	R248	07/02/2019	9.07	Put	Bond Future	6,400.1800	6.4002	6,879.0600	6.8791	7.482	0	0	0
2018/05/08	R248	07/02/2019	9.05	Call	Bond Future	3,906.2900	3.9063	3,523.7200	3.5237	(9.794)	0	0	0
Total													876688