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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2018 TO 07/05/2018

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
2018/05/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	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
2018/05/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	2025	03/05/2018			Bond Future	133.8620	133.8620	133.8620	133.8620	0.000	0.0000	0.0000	0
2018/05/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2025	02/08/2018			Bond Future	134.7428	134.7428	134.7160	134.7160	(0.020)	0.0000	0.0000	864
2018/05/07	2025	02/08/2018	136.65	Put	Bond Future	1,907.2200	1.9072	1,934.0300	1.9340	1.406	0	0	0
2018/05/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2025	02/08/2018	136.67	Put	Bond Future	1,927.2200	1.9272	1,954.0300	1.9540	1.391	0	0	0
2018/05/07	2025	02/08/2018	136.66	Put	Bond Future	1,917.2200	1.9172	1,944.0300	1.9440	1.398	0	0	0
2018/05/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2025	01/11/2018			Bond Future	137.1846	137.1846	137.1574	137.1574	(0.020)	0.0000	0.0000	0
2018/05/07	2025	07/02/2019			Bond Future	138.4675	138.4675	138.4349	138.4349	(0.023)	0.0000	0.0000	0
2018/05/07	2029	03/05/2018			Bond Future	100.8648	100.8648	100.8648	100.8648	0.000	0.0000	0.0000	0
2018/05/07	2029	02/08/2018			Bond Future	102.7962	102.7962	103.3089	103.3089	0.499	0.0000	0.0000	1,370
2018/05/07	2029	01/11/2018			Bond Future	103.6093	103.6093	104.1316	104.1316	0.504	0.0000	0.0000	0
2018/05/07	2029	07/02/2019			Bond Future	105.6458	105.6458	106.1747	106.1747	0.501	0.0000	0.0000	0
2018/05/07	2030	03/05/2018			Bond Future	8.6700	97.2498	8.6700	97.2498	0.000	0.0000	0.0000	0
2018/05/07	2030	02/08/2018	8.51	Call	Bond Future	875.8800	0.8759	956.0700	0.9561	9.155	0	0	7,850
2018/05/07	2030	02/08/2018	8.91	Call	Bond Future	2,138.5900	2.1386	2,293.9100	2.2939	7.263	0	0	7,850
2018/05/07	2030	02/08/2018	9.46	Put	Bond Future	521.6900	0.5217	442.9800	0.4430	(15.088)	0	0	0
2018/05/07	2030	02/08/2018			Bond Future	8.8255	94.2660	8.7782	94.5898	(0.535)	0.0000	0.0000	41,204
2018/05/07	2030	02/08/2018	8.51	Put	Bond Future	3,068.0700	3.0681	2,824.4200	2.8244	(7.941)	0	0	0
2018/05/07	2030	02/08/2018	9.46	Call	Bond Future	4,731.6500	4.7317	4,976.7800	4.9768	5.181	0	0	0
2018/05/07	2030	02/08/2018	8.91	Put	Bond Future	1,562.5300	1.5625	1,394.0100	1.3940	(10.785)	0	0	0
2018/05/07	2030	02/08/2018	9.50	Call	Bond Future	4,945.4300	4.9454	5,195.5200	5.1955	5.057	0	0	0
2018/05/07	2030	02/08/2018	9.47	Call	Bond Future	4,784.8700	4.7849	5,031.2700	5.0313	5.150	0	0	0
2018/05/07	2030	02/08/2018	9.45	Put	Bond Future	532.9700	0.5330	452.9800	0.4530	(15.008)	0	0	0
2018/05/07	2030	02/08/2018	9.50	Put	Bond Future	478.6900	0.4787	404.9400	0.4049	(15.407)	0	0	7,850
2018/05/07	2030	02/08/2018	9.47	Put	Bond Future	510.6200	0.5106	433.1800	0.4332	(15.166)	0	0	0
2018/05/07	2030	02/08/2018	9.45	Call	Bond Future	4,678.5900	4.6786	4,922.4400	4.9224	5.212	0	0	0
2018/05/07	2030	01/11/2018	8.60	Call	Bond Future	1,752.0000	1.7520	1,865.7800	1.8658	6.494	0	0	0
2018/05/07	2030	01/11/2018	8.58	Put	Bond Future	3,717.1800	3.7172	3,498.5600	3.4986	(5.881)	0	0	0
2018/05/07	2030	01/11/2018			Bond Future	8.8761	95.9592	8.8272	96.2889	(0.551)	0.0000	0.0000	0
2018/05/07	2030	01/11/2018	8.60	Put	Bond Future	3,634.8100	3.6348	3,418.8300	3.4188	(5.942)	0	0	0
2018/05/07	2030	01/11/2018	8.58	Call	Bond Future	1,696.0200	1.6960	1,807.1600	1.8072	6.553	0	0	0
2018/05/07	2030	01/11/2018	8.59	Put	Bond Future	3,675.9600	3.6760	3,458.6600	3.4587	(5.911)	0	0	0
2018/05/07	2030	01/11/2018	8.59	Call	Bond Future	1,724.0100	1.7240	1,836.4700	1.8365	6.523	0	0	0
2018/05/07	2030	07/02/2019	8.62	Call	Bond Future	2,400.6300	2.4006	2,524.7600	2.5248	5.171	0	0	0
2018/05/07	2030	07/02/2019			Bond Future	8.9338	93.8155	8.8835	94.1482	(0.563)	0.0000	0.0000	0
2018/05/07	2030	07/02/2019	8.62	Put	Bond Future	4,503.1400	4.5031	4,294.5100	4.2945	(4.633)	0	0	0
2018/05/07	2030	07/02/2019	8.63	Call	Bond Future	2,429.4100	2.4294	2,554.5700	2.5546	5.152	0	0	0
2018/05/07	2030	07/02/2019	8.63	Put	Bond Future	4,463.9600	4.4640	4,256.3600	4.2564	(4.651)	0	0	0

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2018/05/07	2030	07/02/2019	8.64	Call	Bond Future	2,458.7000	2.4587	2,584.9000	2.5849	5.133	0	0	0
2018/05/07	2030	07/02/2019	8.64	Put	Bond Future	4,425.3400	4.4253	4,218.7800	4.2188	(4.668)	0	0	0
2018/05/07	2032	03/05/2018			Bond Future	8.8450	96.1356	8.8450	96.1356	0.000	0.0000	0.0000	0
2018/05/07	2032	02/08/2018	9.67	Call	Bond Future	5,348.8200	5.3488	5,648.9100	5.6489	5.610	0	0	0
2018/05/07	2032	02/08/2018	9.66	Put	Bond Future	573.0300	0.5730	481.6000	0.4816	(15.956)	0	0	0
2018/05/07	2032	02/08/2018			Bond Future	9.0033	97.0374	8.9511	97.4275	(0.580)	0.0000	0.0000	30,350
2018/05/07	2032	02/08/2018	9.68	Call	Bond Future	5,406.4000	5.4064	5,707.9100	5.7079	5.577	0	0	0
2018/05/07	2032	02/08/2018	9.68	Put	Bond Future	549.7800	0.5498	461.1900	0.4612	(16.114)	0	0	0
2018/05/07	2032	02/08/2018	9.67	Put	Bond Future	561.3600	0.5614	471.3500	0.4713	(16.034)	0	0	0
2018/05/07	2032	02/08/2018	9.66	Call	Bond Future	5,291.2500	5.2913	5,589.9200	5.5899	5.645	0	0	0
2018/05/07	2032	01/11/2018	8.77	Put	Bond Future	4,094.2800	4.0943	3,836.1100	3.8361	(6.306)	0	0	0
2018/05/07	2032	01/11/2018			Bond Future	9.0580	94.6254	9.0041	95.0226	(0.596)	0.0000	0.0000	0
2018/05/07	2032	01/11/2018	8.76	Call	Bond Future	1,917.1000	1.9171	2,054.5300	2.0545	7.169	0	0	0
2018/05/07	2032	01/11/2018	8.76	Put	Bond Future	4,139.9100	4.1399	3,880.1800	3.8802	(6.274)	0	0	0
2018/05/07	2032	01/11/2018	8.77	Call	Bond Future	1,947.2400	1.9472	2,086.2300	2.0862	7.138	0	0	0
2018/05/07	2032	01/11/2018	8.75	Call	Bond Future	1,886.9800	1.8870	2,022.8500	2.0228	7.200	0	0	0
2018/05/07	2032	01/11/2018	8.75	Put	Bond Future	4,185.6400	4.1856	3,924.3500	3.9244	(6.243)	0	0	0
2018/05/07	2032	07/02/2019	8.81	Call	Bond Future	2,688.4500	2.6885	2,841.7500	2.8418	5.702	0	0	0
2018/05/07	2032	07/02/2019	8.80	Put	Bond Future	5,001.6600	5.0017	4,752.2700	4.7523	(4.986)	0	0	0
2018/05/07	2032	07/02/2019			Bond Future	9.1194	96.4651	9.0639	96.8666	(0.608)	0.0000	0.0000	0
2018/05/07	2032	07/02/2019	8.82	Call	Bond Future	2,720.2800	2.7203	2,874.8200	2.8748	5.681	0	0	0
2018/05/07	2032	07/02/2019	8.82	Put	Bond Future	4,916.2000	4.9162	4,669.2900	4.6693	(5.022)	0	0	0
2018/05/07	2032	07/02/2019	8.81	Put	Bond Future	4,958.9500	4.9589	4,710.8000	4.7108	(5.004)	0	0	0
2018/05/07	2032	07/02/2019	8.80	Call	Bond Future	2,656.5000	2.6565	2,808.5600	2.8086	5.724	0	0	0
2018/05/07	2033	03/05/2018			Bond Future	104.7378	104.7378	104.7378	104.7378	0.000	0.0000	0.0000	0
2018/05/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2033	02/08/2018			Bond Future	106.6398	106.6398	107.0587	107.0587	0.393	0.0000	0.0000	6,151
2018/05/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2033	02/08/2018	109.92	Put	Bond Future	3,280.2500	3.2802	2,861.2600	2.8613	(12.773)	0	0	0
2018/05/07	2033	02/08/2018	109.94	Put	Bond Future	3,300.2500	3.3002	2,881.2600	2.8813	(12.696)	0	0	0
2018/05/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2033	02/08/2018	109.93	Put	Bond Future	3,290.2500	3.2902	2,871.2600	2.8713	(12.734)	0	0	0
2018/05/07	2033	01/11/2018			Bond Future	107.4511	107.4511	107.8780	107.8780	0.397	0.0000	0.0000	0
2018/05/07	2033	07/02/2019			Bond Future	109.5632	109.5632	109.9945	109.9945	0.394	0.0000	0.0000	0
2018/05/07	2037	03/05/2018			Bond Future	9.0600	97.2487	9.0600	97.2487	0.000	0.0000	0.0000	0
2018/05/07	2037	02/08/2018	9.96	Put	Bond Future	579.7500	0.5798	493.0900	0.4931	(14.948)	0	0	0
2018/05/07	2037	02/08/2018	9.95	Call	Bond Future	6,529.3900	6.5294	6,836.8200	6.8368	4.708	0	0	0
2018/05/07	2037	02/08/2018			Bond Future	9.2057	93.9450	9.1587	94.3404	(0.511)	0.0000	0.0000	51,971
2018/05/07	2037	02/08/2018	9.96	Call	Bond Future	6,593.5000	6.5935	6,902.2600	6.9023	4.683	0	0	0
2018/05/07	2037	02/08/2018	9.95	Put	Bond Future	591.4400	0.5914	503.4500	0.5034	(14.877)	0	0	0
2018/05/07	2037	02/08/2018	9.97	Call	Bond Future	6,657.7300	6.6577	6,967.7900	6.9678	4.657	0	0	0
2018/05/07	2037	02/08/2018	9.97	Put	Bond Future	568.2800	0.5683	482.9200	0.4829	(15.021)	0	0	0
2018/05/07	2037	01/11/2018	9.03	Call	Bond Future	2,499.7800	2.4998	2,648.1300	2.6481	5.935	0	0	0
2018/05/07	2037	01/11/2018			Bond Future	9.2570	95.6324	9.2086	96.0350	(0.523)	0.0000	0.0000	0
2018/05/07	2037	01/11/2018	9.01	Call	Bond Future	2,427.0100	2.4270	2,572.2300	2.5722	5.983	0	0	0

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2018/05/07	2037	01/11/2018	9.01	Put	Bond Future	4,509.4300	4.5094	4,252.0000	4.2520	(5.709)	0	0	0
2018/05/07	2037	01/11/2018	9.03	Put	Bond Future	4,411.0000	4.4110	4,156.7000	4.1567	(5.765)	0	0	0
2018/05/07	2037	01/11/2018	9.02	Call	Bond Future	2,463.1100	2.4631	2,609.9000	2.6099	5.960	0	0	0
2018/05/07	2037	01/11/2018	9.02	Put	Bond Future	4,459.8700	4.4599	4,204.0100	4.2040	(5.737)	0	0	0
2018/05/07	2037	07/02/2019	9.06	Put	Bond Future	5,508.8600	5.5089	5,263.1700	5.2632	(4.460)	0	0	0
2018/05/07	2037	07/02/2019	9.05	Call	Bond Future	3,350.4100	3.3504	3,510.4600	3.5105	4.777	0	0	0
2018/05/07	2037	07/02/2019			Bond Future	9.3149	93.2318	9.2653	93.6388	(0.532)	0.0000	0.0000	0
2018/05/07	2037	07/02/2019	9.06	Call	Bond Future	3,387.7600	3.3878	3,549.0300	3.5490	4.760	0	0	0
2018/05/07	2037	07/02/2019	9.05	Put	Bond Future	5,556.2200	5.5562	5,309.3100	5.3093	(4.444)	0	0	0
2018/05/07	2037	07/02/2019	9.07	Call	Bond Future	3,425.3200	3.4253	3,587.8200	3.5878	4.744	0	0	0
2018/05/07	2037	07/02/2019	9.07	Put	Bond Future	5,461.8300	5.4618	5,217.3700	5.2174	(4.476)	0	0	0
2018/05/07	2038	03/05/2018			Bond Future	128.0212	128.0212	128.0212	128.0212	0.000	0.0000	0.0000	0
2018/05/07	2038	02/08/2018	134.55	Put	Bond Future	5,755.6800	5.7557	5,536.3400	5.5363	(3.811)	0	0	0
2018/05/07	2038	02/08/2018			Bond Future	128.7943	128.7943	129.0137	129.0137	0.170	0.0000	0.0000	9,180
2018/05/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2038	02/08/2018	134.54	Put	Bond Future	5,745.6800	5.7457	5,526.3400	5.5263	(3.817)	0	0	0
2018/05/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2038	02/08/2018	134.53	Put	Bond Future	5,735.6800	5.7357	5,516.3400	5.5163	(3.824)	0	0	0
2018/05/07	2038	01/11/2018			Bond Future	131.1283	131.1283	131.3518	131.3518	0.171	0.0000	0.0000	0
2018/05/07	2038	07/02/2019			Bond Future	132.1154	132.1154	132.3388	132.3388	0.169	0.0000	0.0000	0
2018/05/07	2040	03/05/2018			Bond Future	9.1250	101.2138	9.1250	101.2138	0.000	0.0000	0.0000	0
2018/05/07	2040	02/08/2018	10.04	Call	Bond Future	7,342.2900	7.3423	7,679.4500	7.6795	4.592	0	0	0
2018/05/07	2040	02/08/2018	10.03	Put	Bond Future	618.2500	0.6183	525.9600	0.5260	(14.928)	0	0	0
2018/05/07	2040	02/08/2018			Bond Future	9.2549	97.8077	9.2079	98.2358	(0.507)	0.0000	0.0000	22,620
2018/05/07	2040	02/08/2018	10.05	Call	Bond Future	7,411.4100	7.4114	7,749.9300	7.7499	4.568	0	0	0
2018/05/07	2040	02/08/2018	10.05	Put	Bond Future	594.4100	0.5944	504.8600	0.5049	(15.065)	0	0	0
2018/05/07	2040	02/08/2018	10.04	Put	Bond Future	606.2200	0.6062	515.3100	0.5153	(14.996)	0	0	0
2018/05/07	2040	02/08/2018	10.03	Call	Bond Future	7,273.2800	7.2733	7,609.0600	7.6091	4.617	0	0	0
2018/05/07	2040	01/11/2018	9.09	Put	Bond Future	4,789.7700	4.7898	4,516.8400	4.5168	(5.698)	0	0	0
2018/05/07	2040	01/11/2018			Bond Future	9.3055	99.5645	9.2571	100.0004	(0.519)	0.0000	0.0000	0
2018/05/07	2040	01/11/2018	9.08	Call	Bond Future	2,782.7500	2.7827	2,944.0100	2.9440	5.795	0	0	0
2018/05/07	2040	01/11/2018	9.08	Put	Bond Future	4,842.7400	4.8427	4,568.1500	4.5681	(5.670)	0	0	0
2018/05/07	2040	01/11/2018	9.10	Put	Bond Future	0.0000	0.0000	4,466.2500	4.4663	100.000	0	0	0
2018/05/07	2040	01/11/2018	9.09	Call	Bond Future	2,822.6000	2.8226	2,985.5200	2.9855	5.772	0	0	0
2018/05/07	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	3,027.6200	3.0276	100.000	0	0	5,900
2018/05/07	2040	01/11/2018	8.50	Put	Bond Future	0.0000	0.0000	8,334.2400	8.3342	100.000	0	0	0
2018/05/07	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	1,083.2300	1.0832	100.000	0	0	5,900
2018/05/07	2040	01/11/2018	9.07	Call	Bond Future	2,742.9300	2.7429	2,902.5300	2.9025	5.819	0	0	0
2018/05/07	2040	01/11/2018	9.07	Put	Bond Future	4,895.8900	4.8959	4,619.6400	4.6196	(5.642)	0	0	0
2018/05/07	2040	07/02/2019	9.13	Call	Bond Future	3,811.3600	3.8114	3,989.4500	3.9894	4.673	0	0	0
2018/05/07	2040	07/02/2019	9.11	Put	Bond Future	6,010.8400	6.0108	5,745.6100	5.7456	(4.413)	0	0	0
2018/05/07	2040	07/02/2019			Bond Future	9.3624	96.9898	9.3129	97.4305	(0.528)	0.0000	0.0000	0
2018/05/07	2040	07/02/2019	9.13	Put	Bond Future	5,908.9300	5.9089	5,646.3300	5.6463	(4.444)	0	0	0
2018/05/07	2040	07/02/2019	9.11	Call	Bond Future	3,729.3900	3.7294	3,904.8500	3.9049	4.705	0	0	0
2018/05/07	2040	07/02/2019	9.12	Put	Bond Future	5,959.5400	5.9595	5,695.6200	5.6956	(4.429)	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
2018/05/07	2040	07/02/2019	9.12	Call	Bond Future	3,770.1000	3.7701	3,946.8700	3.9469	4.689	0	0	0
2018/05/07	2044	03/05/2018			Bond Future	9.1600	98.2909	9.1600	98.2909	0.000	0.0000	0.0000	0
2018/05/07	2044	02/08/2018	10.07	Call	Bond Future	7,464.4000	7.4644	7,805.8900	7.8059	4.575	0	0	0
2018/05/07	2044	02/08/2018			Bond Future	9.2880	94.9430	9.2412	95.3799	(0.505)	0.0000	0.0000	32,691
2018/05/07	2044	02/08/2018	10.05	Call	Bond Future	7,325.8100	7.3258	7,664.4800	7.6645	4.623	0	0	0
2018/05/07	2044	02/08/2018	10.05	Put	Bond Future	673.3600	0.6734	575.1600	0.5752	(14.584)	0	0	0
2018/05/07	2044	02/08/2018	10.07	Put	Bond Future	648.0300	0.6480	552.6500	0.5527	(14.718)	0	0	0
2018/05/07	2044	02/08/2018	10.06	Call	Bond Future	7,395.0500	7.3950	7,735.1400	7.7351	4.599	0	0	0
2018/05/07	2044	02/08/2018	10.06	Put	Bond Future	660.5800	0.6606	563.8000	0.5638	(14.651)	0	0	0
2018/05/07	2044	01/11/2018	9.12	Call	Bond Future	2,889.2100	2.8892	3,055.5600	3.0556	5.758	0	0	0
2018/05/07	2044	01/11/2018			Bond Future	9.3369	96.6484	9.2886	97.0931	(0.516)	0.0000	0.0000	0
2018/05/07	2044	01/11/2018	9.12	Put	Bond Future	4,917.1400	4.9171	4,638.7300	4.6387	(5.662)	0	0	0
2018/05/07	2044	01/11/2018	9.13	Call	Bond Future	2,930.3800	2.9304	3,098.4200	3.0984	5.734	0	0	0
2018/05/07	2044	01/11/2018	9.14	Put	Bond Future	4,810.0100	4.8100	4,535.0000	4.5350	(5.717)	0	0	0
2018/05/07	2044	01/11/2018	9.13	Put	Bond Future	4,863.2100	4.8632	4,586.4900	4.5865	(5.690)	0	0	0
2018/05/07	2044	01/11/2018	9.14	Call	Bond Future	2,972.1200	2.9721	3,141.8700	3.1419	5.711	0	0	0
2018/05/07	2044	07/02/2019	9.18	Put	Bond Future	5,996.8400	5.9968	5,732.1200	5.7321	(4.414)	0	0	0
2018/05/07	2044	07/02/2019			Bond Future	9.3917	94.1422	9.3424	94.5921	(0.525)	0.0000	0.0000	0
2018/05/07	2044	07/02/2019	9.17	Call	Bond Future	3,998.3700	3.9984	4,182.2300	4.1822	4.598	0	0	0
2018/05/07	2044	07/02/2019	9.17	Put	Bond Future	6,048.3700	6.0484	5,782.3200	5.7823	(4.399)	0	0	0
2018/05/07	2044	07/02/2019	9.18	Call	Bond Future	4,040.9000	4.0409	4,226.0900	4.2261	4.583	0	0	0
2018/05/07	2044	07/02/2019	9.16	Call	Bond Future	3,955.7400	3.9557	4,138.2500	4.1382	4.614	0	0	0
2018/05/07	2044	07/02/2019	9.16	Put	Bond Future	6,099.9500	6.1000	5,832.5500	5.8325	(4.384)	0	0	0
2018/05/07	2046	03/05/2018			Bond Future	120.8878	120.8878	120.8878	120.8878	0.000	0.0000	0.0000	0
2018/05/07	2046	02/08/2018	128.78	Put	Bond Future	5,696.4500	5.6964	4,952.4500	4.9525	(13.061)	0	0	0
2018/05/07	2046	02/08/2018			Bond Future	123.0835	123.0835	123.8275	123.8275	0.604	0.0000	0.0000	10,917
2018/05/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2046	02/08/2018	128.77	Put	Bond Future	5,686.4500	5.6864	4,942.4500	4.9425	(13.084)	0	0	0
2018/05/07	2046	02/08/2018	128.79	Put	Bond Future	5,706.4500	5.7064	4,962.4500	4.9625	(13.038)	0	0	0
2018/05/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2046	01/11/2018			Bond Future	123.6648	123.6648	124.4226	124.4226	0.613	0.0000	0.0000	0
2018/05/07	2046	07/02/2019			Bond Future	126.0953	126.0953	126.8635	126.8635	0.609	0.0000	0.0000	0
2018/05/07	2050	03/05/2018			Bond Future	128.7427	128.7427	128.7427	128.7427	0.000	0.0000	0.0000	0
2018/05/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2050	02/08/2018	137.54	Put	Bond Future	8,745.8500	8.7459	7,594.3200	7.5943	(13.167)	0	0	0
2018/05/07	2050	02/08/2018	137.52	Put	Bond Future	8,725.8500	8.7259	7,574.3200	7.5743	(13.197)	0	0	0
2018/05/07	2050	02/08/2018			Bond Future	128.7942	128.7942	129.9457	129.9457	0.894	0.0000	0.0000	9,775
2018/05/07	2050	02/08/2018	137.53	Put	Bond Future	8,735.8500	8.7359	7,584.3200	7.5843	(13.182)	0	0	0
2018/05/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	2050	01/11/2018			Bond Future	131.1281	131.1281	132.3007	132.3007	0.894	0.0000	0.0000	0
2018/05/07	2050	07/02/2019			Bond Future	131.9338	131.9338	133.1249	133.1249	0.903	0.0000	0.0000	0
2018/05/07	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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2018/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	AL37	02/08/2018			Index Future	592.5050	592.5050	593.8010	593.8010	0.219	0.0000	0.0000	0
2018/05/07	AL37	01/11/2018			Index Future	603.1490	603.1490	604.4700	604.4700	0.219	0.0000	0.0000	0
2018/05/07	AL37	07/02/2019			Index Future	614.8800	614.8800	616.2070	616.2070	0.216	0.0000	0.0000	0
2018/05/07	AL7T	02/08/2018			Index Future	694.3840	694.3840	696.2260	696.2260	0.265	0.0000	0.0000	0
2018/05/07	AL7T	01/11/2018			Index Future	706.8580	706.8580	708.7350	708.7350	0.266	0.0000	0.0000	0
2018/05/07	AL7T	07/02/2019			Index Future	720.6070	720.6070	722.4970	722.4970	0.262	0.0000	0.0000	0
2018/05/07	ALBI	02/08/2018			Index Future	634.0560	634.0560	636.3000	636.3000	0.354	0.0000	0.0000	885
2018/05/07	ALBI	01/11/2018			Index Future	645.4470	645.4470	647.7330	647.7330	0.354	0.0000	0.0000	0
2018/05/07	ALBI	07/02/2019			Index Future	658.0000	658.0000	660.3100	660.3100	0.351	0.0000	0.0000	0
2018/05/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	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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2018/05/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/07	EL28	03/05/2018			Bond Future	129.4905	129.4905	129.4905	129.4905	0.000	0.0000	0.0000	0
2018/05/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	EL28	02/08/2018			Bond Future	131.6724	131.6724	131.8050	131.8050	0.101	0.0000	0.0000	0
2018/05/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	EL28	02/08/2018	134.93	Put	Bond Future	3,257.6400	3.2576	3,124.9800	3.1250	(4.072)	0	0	0
2018/05/07	EL28	02/08/2018	134.95	Put	Bond Future	3,277.6400	3.2776	3,144.9800	3.1450	(4.047)	0	0	0
2018/05/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	EL28	02/08/2018	134.94	Put	Bond Future	3,267.6400	3.2676	3,134.9800	3.1350	(4.060)	0	0	0
2018/05/07	ES33	03/05/2018			Bond Future	10.3400	79.4570	10.3400	79.4570	0.000	0.0000	0.0000	0
2018/05/07	ES33	02/08/2018	11.15	Put	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/07	ES33	02/08/2018	11.14	Call	Bond Future	3,743.5900	3.7436	4,040.2800	4.0403	7.925	0	0	0
2018/05/07	ES33	02/08/2018			Bond Future	10.5155	80.3601	10.4680	80.6568	(0.453)	0.0000	0.0000	9,466
2018/05/07	ES33	02/08/2018	11.15	Call	Bond Future	3,801.3400	3.8013	4,098.0300	4.0980	7.805	0	0	0
2018/05/07	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	ES33	02/08/2018	11.16	Call	Bond Future	3,859.0300	3.8590	4,155.7200	4.1557	7.688	0	0	0
2018/05/07	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	ES33	01/11/2018			Bond Future	10.6166	78.0151	10.5673	78.3172	(0.464)	0.0000	0.0000	0
2018/05/07	ES33	07/02/2019			Bond Future	10.7323	79.5319	10.6816	79.8370	(0.472)	0.0000	0.0000	0
2018/05/07	ES42	03/05/2018			Bond Future	10.5050	82.8498	10.5050	82.8498	0.000	0.0000	0.0000	0
2018/05/07	ES42	02/08/2018			Bond Future	10.6767	83.7307	10.6240	84.1123	(0.493)	0.0000	0.0000	7,957
2018/05/07	ES42	01/11/2018			Bond Future	10.7727	80.9748	10.7182	81.3633	(0.506)	0.0000	0.0000	0
2018/05/07	ES42	07/02/2019			Bond Future	10.8787	82.5488	10.8227	82.9419	(0.515)	0.0000	0.0000	0
2018/05/07	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	02/08/2018			GOVI	630.5550	630.5550	632.8830	632.8830	0.369	0.0000	0.0000	464
2018/05/07	GOVI	02/08/2018	605.71	Call	GOVI	248,450.0000	24.8450	271,730.0000	27.1730	9.370	0	0	0
2018/05/07	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	02/08/2018	605.72	Call	GOVI	248,350.0000	24.8350	271,630.0000	27.1630	9.374	0	0	0
2018/05/07	GOVI	02/08/2018	605.70	Call	GOVI	248,550.0000	24.8550	271,830.0000	27.1830	9.366	0	0	0
2018/05/07	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	01/11/2018	653.50	Put	GOVI	116,170.0000	11.6170	92,460.0000	9.2460	(20.410)	0	0	0
2018/05/07	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	01/11/2018			GOVI	641.8830	641.8830	644.2540	644.2540	0.369	0.0000	0.0000	0
2018/05/07	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	01/11/2018	653.49	Put	GOVI	116,070.0000	11.6070	92,360.0000	9.2360	(20.427)	0	0	0
2018/05/07	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	01/11/2018	653.51	Put	GOVI	116,270.0000	11.6270	92,560.0000	9.2560	(20.392)	0	0	0
2018/05/07	GOVI	07/02/2019	666.53	Put	GOVI	121,620.0000	12.1620	97,660.0000	9.7660	(19.701)	0	0	0
2018/05/07	GOVI	07/02/2019			GOVI	654.3680	654.3680	656.7640	656.7640	0.366	0.0000	0.0000	0
2018/05/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	07/02/2019	666.52	Put	GOVI	121,520.0000	12.1520	97,560.0000	9.7560	(19.717)	0	0	0
2018/05/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	GOVI	07/02/2019	666.51	Put	GOVI	121,420.0000	12.1420	97,460.0000	9.7460	(19.733)	0	0	0
2018/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/07	IGOV	02/08/2018			Index Future	259.5760	259.5760	260.1520	260.1520	0.222	0.0000	0.0000	884
2018/05/07	IGOV	01/11/2018			Index Future	264.2800	264.2800	264.8670	264.8670	0.222	0.0000	0.0000	241
2018/05/07	IGOV	07/02/2019			Index Future	269.4750	269.4750	270.0650	270.0650	0.219	0.0000	0.0000	0
2018/05/07	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/07	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/05/07	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4700	100.4700	0.000	0.0000	0.0000	0
2018/05/07	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4600	99.4600	0.000	0.0000	0.0000	0
2018/05/07	IS01	20/06/2019			Interest Rate Swap	100.1100	100.1100	100.1000	100.1000	(0.010)	0.0000	0.0000	0

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2018/05/07	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/07	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/05/07	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8500	98.8500	0.000	0.0000	0.0000	0
2018/05/07	IS02	15/03/2019			Interest Rate Swap	99.2100	99.2100	99.2000	99.2000	(0.010)	0.0000	0.0000	0
2018/05/07	IS02	21/06/2019			Interest Rate Swap	99.5700	99.5700	99.5600	99.5600	(0.010)	0.0000	0.0000	0
2018/05/07	IS02	20/09/2019			Interest Rate Swap	99.9200	99.9200	99.9100	99.9100	(0.010)	0.0000	0.0000	0
2018/05/07	IS02	20/12/2019			Interest Rate Swap	100.8300	100.8300	100.8100	100.8100	(0.020)	0.0000	0.0000	0
2018/05/07	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5100	98.5100	(0.030)	0.0000	0.0000	0
2018/05/07	IS02	22/06/2020			Interest Rate Swap	100.3700	100.3700	100.3300	100.3300	(0.040)	0.0000	0.0000	0
2018/05/07	IS05	17/12/2020			Interest Rate Swap	95.8800	95.8800	95.8300	95.8300	(0.052)	0.0000	0.0000	0
2018/05/07	IS05	16/03/2021			Interest Rate Swap	95.0700	95.0700	95.0000	95.0000	(0.074)	0.0000	0.0000	0
2018/05/07	IS05	15/06/2021			Interest Rate Swap	94.2200	94.2200	94.1400	94.1400	(0.085)	0.0000	0.0000	0
2018/05/07	IS05	21/09/2021			Interest Rate Swap	94.3500	94.3500	94.2600	94.2600	(0.095)	0.0000	0.0000	0
2018/05/07	IS05	21/12/2021			Interest Rate Swap	96.5100	96.5100	96.4100	96.4100	(0.104)	0.0000	0.0000	51
2018/05/07	IS05	15/03/2022			Interest Rate Swap	96.6100	96.6100	96.5100	96.5100	(0.104)	0.0000	0.0000	0
2018/05/07	IS05	21/06/2022			Interest Rate Swap	97.7700	97.7700	97.6600	97.6600	(0.113)	0.0000	0.0000	0
2018/05/07	IS05	20/09/2022			Interest Rate Swap	99.9400	99.9400	99.8300	99.8300	(0.110)	0.0000	0.0000	0
2018/05/07	IS05	20/12/2022			Interest Rate Swap	101.1600	101.1600	101.0400	101.0400	(0.119)	0.0000	0.0000	0
2018/05/07	IS05	22/03/2023			Interest Rate Swap	96.2200	96.2200	96.1000	96.1000	(0.125)	0.0000	0.0000	0
2018/05/07	IS05	20/06/2023			Interest Rate Swap	100.5200	100.5200	100.3900	100.3900	(0.129)	0.0000	0.0000	0
2018/05/07	IS10	17/12/2025			Interest Rate Swap	93.9700	93.9700	93.8200	93.8200	(0.160)	0.0000	0.0000	0
2018/05/07	IS10	16/03/2026			Interest Rate Swap	90.9000	90.9000	90.7500	90.7500	(0.165)	0.0000	0.0000	0
2018/05/07	IS10	15/06/2026			Interest Rate Swap	89.5900	89.5900	89.4300	89.4300	(0.179)	0.0000	0.0000	0
2018/05/07	IS10	21/09/2026			Interest Rate Swap	91.7100	91.7100	91.5400	91.5400	(0.185)	0.0000	0.0000	0
2018/05/07	IS10	21/12/2026			Interest Rate Swap	95.4800	95.4800	95.2900	95.2900	(0.199)	0.0000	0.0000	0
2018/05/07	IS10	15/03/2027			Interest Rate Swap	94.0000	94.0000	93.8000	93.8000	(0.213)	0.0000	0.0000	0
2018/05/07	IS10	21/06/2027			Interest Rate Swap	96.0500	96.0500	95.8400	95.8400	(0.219)	0.0000	0.0000	0
2018/05/07	IS10	20/09/2027			Interest Rate Swap	99.7600	99.7600	99.5500	99.5500	(0.211)	0.0000	0.0000	0
2018/05/07	IS10	20/12/2027			Interest Rate Swap	100.0900	100.0900	99.8800	99.8800	(0.210)	0.0000	0.0000	0
2018/05/07	IS10	22/03/2028			Interest Rate Swap	95.2800	95.2800	95.0700	95.0700	(0.220)	0.0000	0.0000	0
2018/05/07	IS10	20/06/2028			Interest Rate Swap	100.7400	100.7400	100.5400	100.5400	(0.199)	0.0000	0.0000	0
2018/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/07	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/07	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/07	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/07	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/07	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/07	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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2018/05/07	R023	03/05/2018			Bond Future	7.7000	101.6339	7.7000	101.6339	0.000	0.0000	0.0000	0
2018/05/07	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/07	R023	02/08/2018			Bond Future	7.7870	103.2213	7.7281	103.4442	(0.757)	0.0000	0.0000	35,060
2018/05/07	R023	02/08/2018	10.40	Call	Bond Future	9,303.9200	9.3039	9,526.8300	9.5268	2.396	0	0	0
2018/05/07	R023	02/08/2018	10.41	Call	Bond Future	9,337.4300	9.3374	9,560.3400	9.5603	2.387	0	0	0
2018/05/07	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/07	R023	02/08/2018	10.39	Call	Bond Future	9,270.3900	9.2704	9,493.3000	9.4933	2.405	0	0	0
2018/05/07	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/07	R023	01/11/2018	10.58	Call	Bond Future	9,344.0300	9.3440	9,570.7200	9.5707	2.426	0	0	0
2018/05/07	R023	01/11/2018	10.57	Put	Bond Future	1.1200	0.0011	0.7900	0.0008	(29.464)	0	0	0
2018/05/07	R023	01/11/2018			Bond Future	7.8243	101.1492	7.7614	101.3762	(0.805)	0.0000	0.0000	0
2018/05/07	R023	01/11/2018	10.59	Call	Bond Future	9,375.8900	9.3759	9,602.5900	9.6026	2.418	0	0	0
2018/05/07	R023	01/11/2018	10.59	Put	Bond Future	1.0400	0.0010	0.7300	0.0007	(29.808)	0	0	0
2018/05/07	R023	01/11/2018	10.58	Put	Bond Future	1.0800	0.0011	0.7600	0.0008	(29.630)	0	0	0
2018/05/07	R023	01/11/2018	10.57	Call	Bond Future	9,312.1600	9.3122	9,538.8400	9.5388	2.434	0	0	0
2018/05/07	R023	07/02/2019	10.59	Call	Bond Future	8,759.4900	8.7595	8,984.0000	8.9840	2.563	0	0	0
2018/05/07	R023	07/02/2019			Bond Future	7.8704	103.1160	7.8036	103.3437	(0.850)	0.0000	0.0000	0
2018/05/07	R023	07/02/2019	10.57	Call	Bond Future	8,699.5600	8.6996	8,923.9400	8.9239	2.579	0	0	0
2018/05/07	R023	07/02/2019	10.57	Put	Bond Future	18.6000	0.0186	15.2400	0.0152	(18.065)	0	0	0
2018/05/07	R023	07/02/2019	10.59	Put	Bond Future	17.7600	0.0178	14.5300	0.0145	(18.187)	0	0	0
2018/05/07	R023	07/02/2019	10.58	Call	Bond Future	8,729.5300	8.7295	8,953.9700	8.9540	2.571	0	0	0
2018/05/07	R023	07/02/2019	10.58	Put	Bond Future	18.1800	0.0182	14.8800	0.0149	(18.152)	0	0	0
2018/05/07	R035	03/05/2018			Bond Future	8.9750	100.7817	8.9750	100.7817	0.000	0.0000	0.0000	0
2018/05/07	R035	02/08/2018	9.42	Call	Bond Future	3,861.5600	3.8616	4,095.1600	4.0952	6.049	0	0	0
2018/05/07	R035	02/08/2018			Bond Future	9.1116	101.8440	9.0647	102.2369	(0.515)	0.0000	0.0000	65,685
2018/05/07	R035	02/08/2018	9.42	Put	Bond Future	1,338.3800	1.3384	1,179.0700	1.1791	(11.903)	0	0	0
2018/05/07	R035	02/08/2018	9.43	Call	Bond Future	3,917.1400	3.9171	4,152.7400	4.1527	6.015	0	0	0
2018/05/07	R035	02/08/2018	9.44	Put	Bond Future	1,289.5400	1.2895	1,134.2000	1.1342	(12.046)	0	0	0
2018/05/07	R035	02/08/2018	9.43	Put	Bond Future	1,313.7600	1.3138	1,156.4500	1.1564	(11.974)	0	0	0
2018/05/07	R035	02/08/2018	9.44	Call	Bond Future	3,973.0200	3.9730	4,210.5900	4.2106	5.980	0	0	0
2018/05/07	R035	01/11/2018	8.93	Call	Bond Future	2,413.1700	2.4132	2,558.7500	2.5588	6.033	0	0	0
2018/05/07	R035	01/11/2018	8.92	Put	Bond Future	4,437.5000	4.4375	4,181.4600	4.1815	(5.770)	0	0	0
2018/05/07	R035	01/11/2018			Bond Future	9.1664	99.1771	9.1179	99.5772	(0.529)	0.0000	0.0000	0
2018/05/07	R035	01/11/2018	8.94	Call	Bond Future	2,449.3900	2.4494	2,596.5300	2.5965	6.007	0	0	0
2018/05/07	R035	01/11/2018	8.94	Put	Bond Future	4,339.7800	4.3398	4,086.8600	4.0869	(5.828)	0	0	0
2018/05/07	R035	01/11/2018	8.93	Put	Bond Future	4,388.3000	4.3883	4,133.8200	4.1338	(5.799)	0	0	0
2018/05/07	R035	01/11/2018	8.92	Call	Bond Future	2,377.5300	2.3775	2,521.5500	2.5216	6.058	0	0	0
2018/05/07	R035	07/02/2019	8.98	Call	Bond Future	3,339.9400	3.3399	3,500.0700	3.5001	4.794	0	0	0
2018/05/07	R035	07/02/2019			Bond Future	9.2287	101.1055	9.1790	101.5098	(0.539)	0.0000	0.0000	0
2018/05/07	R035	07/02/2019	8.96	Call	Bond Future	3,265.4800	3.2655	3,423.1600	3.4232	4.829	0	0	0
2018/05/07	R035	07/02/2019	8.96	Put	Bond Future	5,481.1400	5.4811	5,234.5600	5.2346	(4.499)	0	0	0
2018/05/07	R035	07/02/2019	8.98	Put	Bond Future	5,388.1500	5.3882	5,144.0200	5.1440	(4.531)	0	0	0
2018/05/07	R035	07/02/2019	8.97	Call	Bond Future	3,302.7800	3.3028	3,461.6800	3.4617	4.811	0	0	0
2018/05/07	R035	07/02/2019	8.97	Put	Bond Future	5,434.6600	5.4347	5,189.3000	5.1893	(4.515)	0	0	0
2018/05/07	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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2018/05/07	R186	02/08/2018	8.25	Call	Bond Future	1,160.3800	1.1604	1,249.3100	1.2493	7.664	0	0	3,020
2018/05/07	R186	02/08/2018	8.48	Put	Bond Future	1,395.8600	1.3959	1,251.9700	1.2520	(10.308)	0	0	0
2018/05/07	R186	02/08/2018			Bond Future	8.3997	113.7761	8.3573	114.0476	(0.504)	0.0000	0.0000	125,768
2018/05/07	R186	02/08/2018	8.50	Call	Bond Future	1,983.1200	1.9831	2,114.1000	2.1141	6.605	0	0	0
2018/05/07	R186	02/08/2018	8.50	Put	Bond Future	1,343.1100	1.3431	1,202.5800	1.2026	(10.463)	0	0	2,500
2018/05/07	R186	02/08/2018	8.47	Call	Bond Future	1,872.1100	1.8721	1,998.0400	1.9980	6.727	0	0	0
2018/05/07	R186	02/08/2018	8.47	Put	Bond Future	1,422.9500	1.4229	1,277.3700	1.2774	(10.231)	0	0	0
2018/05/07	R186	02/08/2018	8.25	Put	Bond Future	2,123.9300	2.1239	1,941.3500	1.9413	(8.596)	0	0	0
2018/05/07	R186	02/08/2018	7.50	Put	Bond Future	6,040.9200	6.0409	5,778.0900	5.7781	(4.351)	0	0	0
2018/05/07	R186	02/08/2018	8.48	Call	Bond Future	1,908.6800	1.9087	2,036.3000	2.0363	6.686	0	0	0
2018/05/07	R186	02/08/2018	7.50	Call	Bond Future	82.8200	0.0828	91.5000	0.0915	10.481	0	0	3,020
2018/05/07	R186	02/08/2018	8.46	Call	Bond Future	1,835.6700	1.8357	1,959.9100	1.9599	6.768	0	0	0
2018/05/07	R186	02/08/2018	8.46	Put	Bond Future	1,450.2200	1.4502	1,302.9500	1.3029	(10.155)	0	0	0
2018/05/07	R186	01/11/2018	9.14	Call	Bond Future	5,136.1900	5.1362	5,331.6400	5.3316	3.805	0	0	0
2018/05/07	R186	01/11/2018	7.96	Put	Bond Future	4,131.3300	4.1313	3,923.4600	3.9235	(5.032)	0	0	0
2018/05/07	R186	01/11/2018	8.54	Put	Bond Future	2,087.5800	2.0876	1,945.7700	1.9458	(6.793)	0	0	0
2018/05/07	R186	01/11/2018			Bond Future	8.4489	115.8199	8.4047	116.0964	(0.524)	0.0000	0.0000	0
2018/05/07	R186	01/11/2018	8.46	Put	Bond Future	2,306.4600	2.3065	2,155.4300	2.1554	(6.548)	0	0	0
2018/05/07	R186	01/11/2018	8.46	Call	Bond Future	2,375.4500	2.3754	2,500.9000	2.5009	5.281	0	0	5,000
2018/05/07	R186	01/11/2018	8.53	Call	Bond Future	2,618.0500	2.6181	2,751.5700	2.7516	5.100	0	0	0
2018/05/07	R186	01/11/2018	8.53	Put	Bond Future	2,114.0500	2.1141	1,971.0900	1.9711	(6.762)	0	0	0
2018/05/07	R186	01/11/2018	9.14	Put	Bond Future	933.5200	0.9335	852.4900	0.8525	(8.680)	0	0	5,000
2018/05/07	R186	01/11/2018	7.96	Call	Bond Future	1,027.8100	1.0278	1,096.4200	1.0964	6.675	0	0	5,000
2018/05/07	R186	01/11/2018	8.54	Call	Bond Future	2,653.5400	2.6535	2,788.2100	2.7882	5.075	0	0	0
2018/05/07	R186	01/11/2018	8.52	Call	Bond Future	2,582.7900	2.5828	2,715.1600	2.7152	5.125	0	0	0
2018/05/07	R186	01/11/2018	8.52	Put	Bond Future	2,140.8000	2.1408	1,996.6900	1.9967	(6.732)	0	0	0
2018/05/07	R186	07/02/2019	8.21	Put	Bond Future	3,921.9500	3.9219	3,746.1700	3.7462	(4.482)	0	0	0
2018/05/07	R186	07/02/2019	8.20	Call	Bond Future	2,088.4800	2.0885	2,189.5600	2.1896	4.840	0	0	0
2018/05/07	R186	07/02/2019			Bond Future	8.5054	112.7664	8.4596	113.0442	(0.539)	0.0000	0.0000	0
2018/05/07	R186	07/02/2019	8.21	Call	Bond Future	2,114.8300	2.1148	2,216.8000	2.2168	4.822	0	0	0
2018/05/07	R186	07/02/2019	8.20	Put	Bond Future	3,957.4300	3.9574	3,780.7600	3.7808	(4.464)	0	0	0
2018/05/07	R186	07/02/2019	8.22	Call	Bond Future	2,141.7400	2.1417	2,244.6100	2.2446	4.803	0	0	0
2018/05/07	R186	07/02/2019	8.22	Put	Bond Future	3,887.0700	3.8871	3,712.1900	3.7122	(4.499)	0	0	0
2018/05/07	R197	03/05/2018			Bond Future	305.6777	305.6777	305.6777	305.6777	0.000	0.0000	0.0000	0
2018/05/07	R197	02/08/2018			Bond Future	304.0672	304.0672	304.1015	304.1015	0.011	0.0000	0.0000	2,350
2018/05/07	R197	01/11/2018			Bond Future	309.5774	309.5774	309.6127	309.6127	0.011	0.0000	0.0000	0
2018/05/07	R197	07/02/2019			Bond Future	308.3051	308.3051	308.3302	308.3302	0.008	0.0000	0.0000	0
2018/05/07	R202	03/05/2018			Bond Future	242.2789	242.2789	242.2789	242.2789	0.000	0.0000	0.0000	0
2018/05/07	R202	02/08/2018			Bond Future	242.2824	242.2824	242.1643	242.1643	(0.049)	0.0000	0.0000	22,199
2018/05/07	R202	01/11/2018			Bond Future	246.6733	246.6733	246.5532	246.5532	(0.049)	0.0000	0.0000	0
2018/05/07	R202	07/02/2019			Bond Future	247.6141	247.6141	247.4831	247.4831	(0.053)	0.0000	0.0000	0
2018/05/07	R204	03/05/2018			Bond Future	6.7550	103.7655	6.7550	103.7655	0.000	0.0000	0.0000	0
2018/05/07	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R204	02/08/2018			Bond Future	6.4122	101.5732	6.3572	101.5935	(0.857)	0.0000	0.0000	10,121
2018/05/07	R204	02/08/2018	8.98	Call	Bond Future	940.3600	0.9404	960.6800	0.9607	2.161	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
2018/05/07	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R204	02/08/2018	8.99	Call	Bond Future	943.9900	0.9440	964.3100	0.9643	2.153	0	0	0
2018/05/07	R204	02/08/2018	8.97	Call	Bond Future	936.7400	0.9367	957.0600	0.9571	2.169	0	0	0
2018/05/07	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R207	03/05/2018			Bond Future	7.1700	102.3732	7.1700	102.3732	0.000	0.0000	0.0000	0
2018/05/07	R207	02/08/2018	6.86	Put	Bond Future	554.2100	0.5542	478.0800	0.4781	(13.737)	0	0	0
2018/05/07	R207	02/08/2018	6.85	Call	Bond Future	29.8000	0.0298	40.8500	0.0408	37.081	0	0	0
2018/05/07	R207	02/08/2018			Bond Future	7.2475	100.4495	7.1822	100.5373	(0.901)	0.0000	0.0000	20,892
2018/05/07	R207	02/08/2018	6.86	Call	Bond Future	31.8700	0.0319	43.5200	0.0435	36.555	0	0	0
2018/05/07	R207	02/08/2018	6.85	Put	Bond Future	565.6700	0.5657	488.9400	0.4889	(13.564)	0	0	0
2018/05/07	R207	02/08/2018	6.87	Call	Bond Future	34.0600	0.0341	46.3200	0.0463	35.995	0	0	0
2018/05/07	R207	02/08/2018	6.87	Put	Bond Future	542.8800	0.5429	467.3600	0.4674	(13.911)	0	0	0
2018/05/07	R207	01/11/2018	6.76	Put	Bond Future	599.7000	0.5997	528.4800	0.5285	(11.876)	0	0	0
2018/05/07	R207	01/11/2018			Bond Future	7.2294	102.2538	7.1498	102.3433	(1.100)	0.0000	0.0000	0
2018/05/07	R207	01/11/2018	6.75	Call	Bond Future	67.7500	0.0678	85.4600	0.0855	26.140	0	0	0
2018/05/07	R207	01/11/2018	6.75	Put	Bond Future	608.3900	0.6084	536.6800	0.5367	(11.787)	0	0	0
2018/05/07	R207	01/11/2018	6.76	Call	Bond Future	70.3800	0.0704	88.5800	0.0886	25.860	0	0	0
2018/05/07	R207	01/11/2018	6.74	Call	Bond Future	65.1900	0.0652	82.4100	0.0824	26.415	0	0	0
2018/05/07	R207	01/11/2018	6.74	Put	Bond Future	617.1500	0.6172	544.9500	0.5449	(11.699)	0	0	0
2018/05/07	R207	07/02/2019	6.52	Call	Bond Future	71.8000	0.0718	89.0300	0.0890	23.997	0	0	0
2018/05/07	R207	07/02/2019	6.51	Put	Bond Future	678.5400	0.6785	607.9100	0.6079	(10.409)	0	0	0
2018/05/07	R207	07/02/2019			Bond Future	7.1992	100.5970	7.0997	100.6845	(1.382)	0.0000	0.0000	0
2018/05/07	R207	07/02/2019	6.53	Call	Bond Future	73.9800	0.0740	91.5700	0.0916	23.777	0	0	0
2018/05/07	R207	07/02/2019	6.53	Put	Bond Future	664.8800	0.6649	594.9500	0.5949	(10.518)	0	0	0
2018/05/07	R207	07/02/2019	6.52	Put	Bond Future	671.5700	0.6716	601.2800	0.6013	(10.467)	0	0	0
2018/05/07	R207	07/02/2019	6.51	Call	Bond Future	69.9000	0.0699	86.7900	0.0868	24.163	0	0	0
2018/05/07	R208	03/05/2018			Bond Future	7.3700	99.1000	7.3700	99.1000	0.000	0.0000	0.0000	0
2018/05/07	R208	02/08/2018	7.14	Call	Bond Future	124.8100	0.1248	154.2500	0.1543	23.588	0	0	0
2018/05/07	R208	02/08/2018	7.12	Call	Bond Future	113.3500	0.1134	140.7300	0.1407	24.155	0	0	0
2018/05/07	R208	02/08/2018			Bond Future	7.4627	100.6824	7.4018	100.8249	(0.816)	0.0000	0.0000	30,909
2018/05/07	R208	02/08/2018	7.12	Put	Bond Future	919.1100	0.9191	803.9100	0.8039	(12.534)	0	0	0
2018/05/07	R208	02/08/2018	7.14	Put	Bond Future	883.3200	0.8833	770.1800	0.7702	(12.808)	0	0	0
2018/05/07	R208	02/08/2018	7.13	Call	Bond Future	118.9800	0.1190	147.3900	0.1474	23.878	0	0	0
2018/05/07	R208	02/08/2018	7.13	Put	Bond Future	901.1100	0.9011	786.9400	0.7869	(12.670)	0	0	0
2018/05/07	R208	01/11/2018	7.11	Put	Bond Future	1,044.0400	1.0440	938.4200	0.9384	(10.116)	0	0	0
2018/05/07	R208	01/11/2018			Bond Future	7.4841	99.0914	7.4163	99.2366	(0.906)	0.0000	0.0000	0
2018/05/07	R208	01/11/2018	7.11	Call	Bond Future	239.9400	0.2399	279.5300	0.2795	16.500	0	0	0
2018/05/07	R208	01/11/2018	7.12	Call	Bond Future	246.7100	0.2467	287.0900	0.2871	16.367	0	0	0
2018/05/07	R208	01/11/2018	7.10	Put	Bond Future	1,058.7600	1.0588	952.3400	0.9523	(10.051)	0	0	0
2018/05/07	R208	01/11/2018	7.12	Put	Bond Future	1,029.2100	1.0292	924.3800	0.9244	(10.185)	0	0	0
2018/05/07	R208	01/11/2018	7.10	Call	Bond Future	233.0500	0.2330	271.8400	0.2718	16.644	0	0	0
2018/05/07	R208	07/02/2019	7.07	Call	Bond Future	316.8300	0.3168	359.9600	0.3600	13.613	0	0	0
2018/05/07	R208	07/02/2019	7.08	Put	Bond Future	1,156.2600	1.1563	1,055.5700	1.0556	(8.708)	0	0	0
2018/05/07	R208	07/02/2019	7.06	Put	Bond Future	1,181.2400	1.1812	1,079.3000	1.0793	(8.630)	0	0	0
2018/05/07	R208	07/02/2019			Bond Future	7.5117	101.0181	7.4365	101.1625	(1.002)	0.0000	0.0000	0
2018/05/07	R208	07/02/2019	7.07	Put	Bond Future	1,168.5400	1.1685	1,067.2200	1.0672	(8.671)	0	0	0

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2018/05/07	R208	07/02/2019	7.08	Call	Bond Future	323.9300	0.3239	367.6900	0.3677	13.509	0	0	0
2018/05/07	R208	07/02/2019	7.06	Call	Bond Future	310.1400	0.3101	352.6500	0.3527	13.707	0	0	0
2018/05/07	R209	03/05/2018			Bond Future	9.0100	76.3324	9.0100	76.3324	0.000	0.0000	0.0000	0
2018/05/07	R209	02/08/2018	9.66	Call	Bond Future	4,269.4100	4.2694	4,501.2300	4.5012	5.430	0	0	435
2018/05/07	R209	02/08/2018	8.49	Call	Bond Future	344.8800	0.3449	379.8400	0.3798	10.137	0	0	500
2018/05/07	R209	02/08/2018	8.46	Put	Bond Future	5,317.5300	5.3175	5,018.6800	5.0187	(5.620)	0	0	0
2018/05/07	R209	02/08/2018	8.96	Put	Bond Future	2,592.6700	2.5927	2,369.6100	2.3696	(8.603)	0	0	0
2018/05/07	R209	02/08/2018	10.38	Call	Bond Future	8,172.3200	8.1723	8,476.8600	8.4769	3.726	0	0	0
2018/05/07	R209	02/08/2018	9.21	Call	Bond Future	2,197.0700	2.1971	2,352.4300	2.3524	7.071	0	0	0
2018/05/07	R209	02/08/2018	10.39	Put	Bond Future	126.0900	0.1261	100.6300	0.1006	(20.192)	0	0	0
2018/05/07	R209	02/08/2018			Bond Future	9.1384	77.1114	9.0916	77.4420	(0.512)	0.0000	0.0000	90,600
2018/05/07	R209	02/08/2018	9.43	Call	Bond Future	3,144.9700	3.1450	3,340.4700	3.3405	6.216	0	0	0
2018/05/07	R209	02/08/2018	9.43	Put	Bond Future	1,132.1000	1.1321	996.9900	0.9970	(11.934)	0	0	5,000
2018/05/07	R209	02/08/2018	10.84	Call	Bond Future	10,727.4200	10.7274	11,050.2600	11.0503	3.009	0	0	0
2018/05/07	R209	02/08/2018	10.84	Put	Bond Future	30,7500	0.0308	22.9800	0.0230	(25.268)	0	0	435
2018/05/07	R209	02/08/2018	10.21	Call	Bond Future	7,228.6900	7.2287	7,521.0800	7.5211	4.045	0	0	0
2018/05/07	R209	02/08/2018	10.21	Put	Bond Future	209.1100	0.2091	170.8900	0.1709	(18.277)	0	0	435
2018/05/07	R209	02/08/2018	8.49	Put	Bond Future	5,121.2900	5.1213	4,825.6400	4.8256	(5.773)	0	0	0
2018/05/07	R209	02/08/2018	8.96	Call	Bond Future	1,321.0400	1.3210	1,428.5900	1.4286	8.141	0	0	5,000
2018/05/07	R209	02/08/2018	9.21	Put	Bond Future	1,695.2400	1.6952	1,519.9900	1.5200	(10.338)	0	0	500
2018/05/07	R209	02/08/2018	8.83	Call	Bond Future	965.6600	0.9657	1,049.6600	1.0497	8.699	0	0	0
2018/05/07	R209	02/08/2018	8.83	Put	Bond Future	3,183.9500	3.1839	2,937.3400	2.9373	(7.745)	0	0	500
2018/05/07	R209	02/08/2018	9.66	Put	Bond Future	724.6900	0.7247	625.9000	0.6259	(13.632)	0	0	0
2018/05/07	R209	02/08/2018	8.46	Call	Bond Future	309.5400	0.3095	341.3000	0.3413	10.260	0	0	5,000
2018/05/07	R209	02/08/2018	10.38	Put	Bond Future	129.8000	0.1298	103.7300	0.1037	(20.085)	0	0	0
2018/05/07	R209	02/08/2018	10.39	Call	Bond Future	8,228.0600	8.2281	8,533.2100	8.5332	3.709	0	0	0
2018/05/07	R209	02/08/2018	10.40	Call	Bond Future	8,283.8200	8.2838	8,589.5700	8.5896	3.691	0	0	0
2018/05/07	R209	02/08/2018	10.40	Put	Bond Future	122.4800	0.1225	97.6200	0.0976	(20.297)	0	0	0
2018/05/07	R209	01/11/2018	1,016.00	Call	Bond Future	74,460.9200	74.4609	74,797.4700	74.7975	0.452	0	0	0
2018/05/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R209	01/11/2018	9.34	Put	Bond Future	2,380.2100	2.3802	2,217.3200	2.2173	(6.844)	0	0	0
2018/05/07	R209	01/11/2018	9.97	Call	Bond Future	6,277.0500	6.2771	6,518.9700	6.5190	3.854	0	0	0
2018/05/07	R209	01/11/2018			Bond Future	9.1878	75.3488	9.1396	75.6853	(0.524)	0.0000	0.0000	0
2018/05/07	R209	01/11/2018	1,016.01	Call	Bond Future	74,460.9200	74.4609	74,797.4700	74.7975	0.452	0	0	0
2018/05/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/07	R209	01/11/2018	1,015.99	Call	Bond Future	74,460.9100	74.4609	74,797.4600	74.7975	0.452	0	0	0
2018/05/07	R209	01/11/2018	9.34	Call	Bond Future	3,430.0000	3.4300	3,603.6600	3.6037	5.063	0	0	0
2018/05/07	R209	01/11/2018	9.97	Put	Bond Future	1,105.1400	1.1051	1,010.5100	1.0105	(8.563)	0	0	0
2018/05/07	R209	01/11/2018	10.57	Call	Bond Future	9,208.6200	9.2086	9,499.0800	9.4991	3.154	0	0	0
2018/05/07	R209	01/11/2018	10.57	Put	Bond Future	421.4800	0.4215	375.3900	0.3754	(10.935)	0	0	0
2018/05/07	R209	01/11/2018	9.94	Call	Bond Future	6,130.6300	6.1306	6,369.8600	6.3699	3.902	0	0	0
2018/05/07	R209	01/11/2018	9.94	Put	Bond Future	1,147.1900	1.1472	1,049.8700	1.0499	(8.483)	0	0	0
2018/05/07	R209	07/02/2019	8.97	Put	Bond Future	4,678.4300	4.6784	4,471.0400	4.4710	(4.433)	0	0	0
2018/05/07	R209	07/02/2019			Bond Future	9.2427	76.8138	9.1934	77.1541	(0.533)	0.0000	0.0000	0
2018/05/07	R209	07/02/2019	8.96	Call	Bond Future	2,734.0700	2.7341	2,865.9800	2.8660	4.825	0	0	0
2018/05/07	R209	07/02/2019	8.96	Put	Bond Future	4,718.9500	4.7189	4,510.5200	4.5105	(4.417)	0	0	0

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2018/05/07	R209	07/02/2019	8.97	Call	Bond Future	2,765.0700	2.7651	2,898.0200	2.8980	4.808	0	0	0
2018/05/07	R209	07/02/2019	8.95	Call	Bond Future	2,702.9800	2.7030	2,833.8600	2.8339	4.842	0	0	0
2018/05/07	R209	07/02/2019	8.95	Put	Bond Future	4,759.4800	4.7595	4,550.0200	4.5500	(4.401)	0	0	0
2018/05/07	R210	03/05/2018			Bond Future	187.8597	187.8597	187.8597	187.8597	0.000	0.0000	0.0000	0
2018/05/07	R210	02/08/2018			Bond Future	191.0222	191.0222	191.2105	191.2105	0.099	0.0000	0.0000	2,159
2018/05/07	R210	01/11/2018			Bond Future	191.9838	191.9838	192.1756	192.1756	0.100	0.0000	0.0000	0
2018/05/07	R210	07/02/2019			Bond Future	195.7570	195.7570	195.9460	195.9460	0.097	0.0000	0.0000	0
2018/05/07	R212	03/05/2018			Bond Future	154.8427	154.8427	154.8427	154.8427	0.000	0.0000	0.0000	0
2018/05/07	R212	02/08/2018			Bond Future	155.2741	155.2741	155.2912	155.2912	0.011	0.0000	0.0000	3,975
2018/05/07	R212	01/11/2018			Bond Future	158.0878	158.0878	158.1055	158.1055	0.011	0.0000	0.0000	0
2018/05/07	R212	07/02/2019			Bond Future	159.0413	159.0413	159.0537	159.0537	0.008	0.0000	0.0000	0
2018/05/07	R213	03/05/2018			Bond Future	8.7450	88.0052	8.7450	88.0052	0.000	0.0000	0.0000	0
2018/05/07	R213	02/08/2018	9.06	Call	Bond Future	2,422.0200	2.4220	2,588.0300	2.5880	6.854	0	0	0
2018/05/07	R213	02/08/2018	9.05	Put	Bond Future	1,373.4200	1.3734	1,219.9800	1.2200	(11.172)	0	0	0
2018/05/07	R213	02/08/2018			Bond Future	8.8993	88.8393	8.8523	89.1569	(0.528)	0.0000	0.0000	29,247
2018/05/07	R213	02/08/2018	9.07	Call	Bond Future	2,463.3000	2.4633	2,631.1200	2.6311	6.813	0	0	0
2018/05/07	R213	02/08/2018	9.07	Put	Bond Future	1,323.1500	1.3231	1,173.3400	1.1733	(11.322)	0	0	0
2018/05/07	R213	02/08/2018	9.06	Put	Bond Future	1,348.0900	1.3481	1,196.4700	1.1965	(11.247)	0	0	0
2018/05/07	R213	02/08/2018	9.05	Call	Bond Future	2,381.0600	2.3811	2,545.2500	2.5453	6.896	0	0	0
2018/05/07	R213	01/11/2018	8.65	Call	Bond Future	1,701.9400	1.7019	1,810.7000	1.8107	6.390	0	0	0
2018/05/07	R213	01/11/2018	8.64	Put	Bond Future	3,780.8500	3.7808	3,564.9400	3.5649	(5.711)	0	0	0
2018/05/07	R213	01/11/2018			Bond Future	8.9520	86.8888	8.9034	87.2122	(0.543)	0.0000	0.0000	0
2018/05/07	R213	01/11/2018	8.66	Call	Bond Future	1,729.3000	1.7293	1,839.3300	1.8393	6.363	0	0	0
2018/05/07	R213	01/11/2018	8.66	Put	Bond Future	3,698.2500	3.6982	3,484.8800	3.4849	(5.769)	0	0	0
2018/05/07	R213	01/11/2018	8.65	Put	Bond Future	3,739.3900	3.7394	3,524.7500	3.5248	(5.740)	0	0	0
2018/05/07	R213	01/11/2018	8.64	Call	Bond Future	1,674.8300	1.6748	1,782.3200	1.7823	6.418	0	0	0
2018/05/07	R213	07/02/2019	8.68	Call	Bond Future	2,351.2000	2.3512	2,471.3700	2.4714	5.111	0	0	0
2018/05/07	R213	07/02/2019			Bond Future	9.0123	88.5783	8.9625	88.9048	(0.554)	0.0000	0.0000	0
2018/05/07	R213	07/02/2019	8.68	Put	Bond Future	4,558.3400	4.5583	4,351.9700	4.3520	(4.527)	0	0	0
2018/05/07	R213	07/02/2019	8.69	Call	Bond Future	2,379.5500	2.3796	2,500.7400	2.5007	5.093	0	0	0
2018/05/07	R213	07/02/2019	8.70	Put	Bond Future	4,480.2700	4.4803	4,275.9200	4.2759	(4.561)	0	0	0
2018/05/07	R213	07/02/2019	8.69	Put	Bond Future	4,519.1700	4.5192	4,313.8200	4.3138	(4.544)	0	0	0
2018/05/07	R213	07/02/2019	8.70	Call	Bond Future	2,408.1000	2.4081	2,530.2900	2.5303	5.074	0	0	0
2018/05/07	R214	03/05/2018			Bond Future	9.1150	76.2681	9.1150	76.2681	0.000	0.0000	0.0000	0
2018/05/07	R214	02/08/2018	8.96	Call	Bond Future	1,126.5000	1.1265	1,235.0800	1.2351	9.639	0	0	0
2018/05/07	R214	02/08/2018			Bond Future	9.2419	77.0120	9.1901	77.4003	(0.561)	0.0000	0.0000	29,851
2018/05/07	R214	02/08/2018	8.94	Call	Bond Future	1,071.9900	1.0720	1,176.4300	1.1764	9.743	0	0	0
2018/05/07	R214	02/08/2018	8.94	Put	Bond Future	3,377.6700	3.3777	3,093.8300	3.0938	(8.403)	0	0	0
2018/05/07	R214	02/08/2018	8.96	Put	Bond Future	3,275.9700	3.2760	2,996.2700	2.9963	(8.538)	0	0	0
2018/05/07	R214	02/08/2018	8.95	Call	Bond Future	1,099.0400	1.0990	1,205.5400	1.2055	9.690	0	0	0
2018/05/07	R214	02/08/2018	8.95	Put	Bond Future	3,326.5500	3.3265	3,044.7700	3.0448	(8.471)	0	0	0
2018/05/07	R214	01/11/2018	8.99	Put	Bond Future	4,279.4600	4.2795	4,022.1400	4.0221	(6.013)	0	0	0
2018/05/07	R214	01/11/2018	8.98	Call	Bond Future	1,970.1000	1.9701	2,106.5100	2.1065	6.924	0	0	0
2018/05/07	R214	01/11/2018			Bond Future	9.2913	75.1023	9.2380	75.4976	(0.574)	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
2018/05/07	R214	01/11/2018	8.99	Call	Bond Future	2,000.4900	2.0005	2,138.4300	2.1384	6.895	0	0	0
2018/05/07	R214	01/11/2018	8.98	Put	Bond Future	4,326.5800	4.3266	4,067.7300	4.0677	(5.983)	0	0	0
2018/05/07	R214	01/11/2018	9.00	Call	Bond Future	2,031.3500	2.0313	2,170.8200	2.1708	6.866	0	0	0
2018/05/07	R214	01/11/2018	9.00	Put	Bond Future	4,232.9200	4.2329	3,977.1300	3.9771	(6.043)	0	0	0
2018/05/07	R214	07/02/2019	9.05	Put	Bond Future	5,119.4700	5.1195	4,875.9100	4.8759	(4.758)	0	0	0
2018/05/07	R214	07/02/2019			Bond Future	9.3471	76.5626	9.2926	76.9628	(0.584)	0.0000	0.0000	0
2018/05/07	R214	07/02/2019	9.04	Call	Bond Future	2,865.3100	2.8653	3,020.7400	3.0207	5.425	0	0	0
2018/05/07	R214	07/02/2019	9.04	Put	Bond Future	5,163.4600	5.1635	4,918.6900	4.9187	(4.740)	0	0	0
2018/05/07	R214	07/02/2019	9.05	Call	Bond Future	2,897.9200	2.8979	3,054.5600	3.0546	5.405	0	0	0
2018/05/07	R214	07/02/2019	9.03	Call	Bond Future	2,832.6200	2.8326	2,986.8300	2.9868	5.444	0	0	0
2018/05/07	R214	07/02/2019	9.03	Put	Bond Future	5,207.4900	5.2075	4,961.5000	4.9615	(4.724)	0	0	0
2018/05/07	R248	03/05/2018			Bond Future	9.1450	97.5988	9.1450	97.5988	0.000	0.0000	0.0000	0
2018/05/07	R248	02/08/2018	8.98	Call	Bond Future	1,520.6400	1.5206	1,642.7500	1.6428	8.030	0	0	0
2018/05/07	R248	02/08/2018	8.97	Put	Bond Future	4,364.4700	4.3645	4,033.0900	4.0331	(7.593)	0	0	0
2018/05/07	R248	02/08/2018			Bond Future	9.2621	98.6443	9.2153	99.0954	(0.505)	0.0000	0.0000	100,451
2018/05/07	R248	02/08/2018	8.99	Call	Bond Future	1,556.8900	1.5569	1,681.3400	1.6813	7.993	0	0	0
2018/05/07	R248	02/08/2018	8.99	Put	Bond Future	4,234.6800	4.2347	3,907.9700	3.9080	(7.715)	0	0	0
2018/05/07	R248	02/08/2018	8.98	Put	Bond Future	4,299.3200	4.2993	3,970.2700	3.9703	(7.654)	0	0	0
2018/05/07	R248	02/08/2018	8.97	Call	Bond Future	1,484.7300	1.4847	1,604.5100	1.6045	8.067	0	0	0
2018/05/07	R248	01/11/2018	9.03	Call	Bond Future	2,756.6400	2.7566	2,917.4800	2.9175	5.835	0	0	0
2018/05/07	R248	01/11/2018			Bond Future	9.3116	95.9833	9.2635	96.4426	(0.516)	0.0000	0.0000	0
2018/05/07	R248	01/11/2018	9.01	Call	Bond Future	2,675.8200	2.6758	2,833.2000	2.8332	5.882	0	0	0
2018/05/07	R248	01/11/2018	9.01	Put	Bond Future	5,621.7400	5.6217	5,319.8200	5.3198	(5.371)	0	0	0
2018/05/07	R248	01/11/2018	9.03	Put	Bond Future	5,502.3500	5.5024	5,203.8900	5.2039	(5.424)	0	0	0
2018/05/07	R248	01/11/2018	9.02	Call	Bond Future	2,716.2000	2.7162	2,875.3000	2.8753	5.857	0	0	0
2018/05/07	R248	01/11/2018	9.02	Put	Bond Future	5,561.9300	5.5619	5,261.7300	5.2617	(5.397)	0	0	0
2018/05/07	R248	07/02/2019	9.06	Put	Bond Future	6,742.2900	6.7423	6,455.3600	6.4554	(4.256)	0	0	0
2018/05/07	R248	07/02/2019			Bond Future	9.3675	97.8495	9.3183	98.3144	(0.526)	0.0000	0.0000	0
2018/05/07	R248	07/02/2019	9.06	Call	Bond Future	3,772.0800	3.7721	3,950.0000	3.9500	4.717	0	0	0
2018/05/07	R248	07/02/2019	9.05	Put	Bond Future	6,799.2600	6.7993	6,510.9400	6.5109	(4.240)	0	0	0
2018/05/07	R248	07/02/2019	9.07	Call	Bond Future	3,814.6300	3.8146	3,993.9400	3.9939	4.701	0	0	0
2018/05/07	R248	07/02/2019	9.07	Put	Bond Future	6,685.7200	6.6857	6,400.1800	6.4002	(4.271)	0	0	0
2018/05/07	R248	07/02/2019	9.05	Call	Bond Future	3,729.7600	3.7298	3,906.2900	3.9063	4.733	0	0	0
Total													918003