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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2018 TO 14/05/2018

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
2018/05/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2025	02/08/2018			Bond Future	135.0185	135.0185	135.0338	135.0338	0.011	0.0000	0.0000	864
2018/05/14	2025	02/08/2018	136.65	Put	Bond Future	1,631.5000	1.6315	1,616.1900	1.6162	(0.938)	0	0	0
2018/05/14	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2025	02/08/2018	136.67	Put	Bond Future	1,651.5000	1.6515	1,636.1900	1.6362	(0.927)	0	0	0
2018/05/14	2025	02/08/2018	136.66	Put	Bond Future	1,641.5000	1.6415	1,626.1900	1.6262	(0.933)	0	0	0
2018/05/14	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2025	01/11/2018			Bond Future	137.4638	137.4638	137.4775	137.4775	0.010	0.0000	0.0000	0
2018/05/14	2025	07/02/2019			Bond Future	138.7463	138.7463	138.7612	138.7612	0.011	0.0000	0.0000	0
2018/05/14	2029	02/08/2018			Bond Future	103.1818	103.1818	103.1943	103.1943	0.012	0.0000	0.0000	1,370
2018/05/14	2029	01/11/2018			Bond Future	104.0011	104.0011	104.0122	104.0122	0.011	0.0000	0.0000	0
2018/05/14	2029	07/02/2019			Bond Future	106.0408	106.0408	106.0529	106.0529	0.011	0.0000	0.0000	0
2018/05/14	2030	02/08/2018	8.51	Call	Bond Future	836.2800	0.8363	844.5300	0.8445	0.987	0	0	7,850
2018/05/14	2030	02/08/2018	8.91	Call	Bond Future	2,105.5400	2.1055	2,137.8100	2.1378	1.533	0	0	7,850
2018/05/14	2030	02/08/2018	9.46	Put	Bond Future	442.3600	0.4424	402.5800	0.4026	(8.993)	0	0	0
2018/05/14	2030	02/08/2018			Bond Future	8.8107	94.3668	8.7946	94.4774	(0.183)	0.0000	0.0000	41,248
2018/05/14	2030	02/08/2018	8.51	Put	Bond Future	2,927.6100	2.9276	2,825.3200	2.8253	(3.494)	0	0	0
2018/05/14	2030	02/08/2018	9.46	Call	Bond Future	4,753.1800	4.7532	4,823.9400	4.8239	1.489	0	0	0
2018/05/14	2030	02/08/2018	8.91	Put	Bond Future	1,428.6200	1.4286	1,350.3500	1.3503	(5.479)	0	0	0
2018/05/14	2030	02/08/2018	9.50	Call	Bond Future	4,970.9800	4.9710	5,044.1000	5.0441	1.471	0	0	0
2018/05/14	2030	02/08/2018	9.47	Call	Bond Future	4,807.3900	4.8074	4,878.7500	4.8788	1.484	0	0	0
2018/05/14	2030	02/08/2018	9.45	Put	Bond Future	452.5400	0.4525	412.1500	0.4122	(8.925)	0	0	0
2018/05/14	2030	02/08/2018	9.50	Put	Bond Future	403.3800	0.4034	365.9600	0.3660	(9.277)	0	0	7,850
2018/05/14	2030	02/08/2018	9.47	Put	Bond Future	432.2800	0.4323	393.1000	0.3931	(9.064)	0	0	0
2018/05/14	2030	02/08/2018	9.45	Call	Bond Future	4,699.0200	4.6990	4,769.1700	4.7692	1.493	0	0	0
2018/05/14	2030	01/11/2018	8.60	Call	Bond Future	1,744.9300	1.7449	1,768.8600	1.7689	1.371	0	0	0
2018/05/14	2030	01/11/2018	8.58	Put	Bond Future	3,608.8200	3.6088	3,520.6700	3.5207	(2.443)	0	0	0
2018/05/14	2030	01/11/2018			Bond Future	8.8611	96.0600	8.8446	96.1713	(0.186)	0.0000	0.0000	0
2018/05/14	2030	01/11/2018	8.60	Put	Bond Future	3,526.9300	3.5269	3,439.5800	3.4396	(2.477)	0	0	0
2018/05/14	2030	01/11/2018	8.58	Call	Bond Future	1,688.4700	1.6885	1,711.6000	1.7116	1.370	0	0	0
2018/05/14	2030	01/11/2018	8.59	Put	Bond Future	3,567.8300	3.5678	3,480.0800	3.4801	(2.459)	0	0	0
2018/05/14	2030	01/11/2018	8.59	Call	Bond Future	1,716.6900	1.7167	1,740.2200	1.7402	1.371	0	0	0
2018/05/14	2030	07/02/2019	8.62	Call	Bond Future	2,411.1600	2.4112	2,441.6500	2.4416	1.265	0	0	0
2018/05/14	2030	07/02/2019			Bond Future	8.9189	93.9140	8.9017	94.0279	(0.193)	0.0000	0.0000	0
2018/05/14	2030	07/02/2019	8.62	Put	Bond Future	4,415.1800	4.4152	4,331.7400	4.3317	(1.890)	0	0	0
2018/05/14	2030	07/02/2019	8.63	Call	Bond Future	2,440.8000	2.4408	2,471.6300	2.4716	1.263	0	0	0
2018/05/14	2030	07/02/2019	8.63	Put	Bond Future	4,376.8600	4.3769	4,293.7600	4.2938	(1.899)	0	0	0
2018/05/14	2030	07/02/2019	8.64	Call	Bond Future	2,470.3300	2.4703	2,501.4900	2.5015	1.261	0	0	0
2018/05/14	2030	07/02/2019	8.64	Put	Bond Future	4,338.4800	4.3385	4,255.7100	4.2557	(1.908)	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
2018/05/14	2032	02/08/2018	9.67	Call	Bond Future	5,429.3700	5.4294	5,507.6300	5.5076	1.441	0	0	0
2018/05/14	2032	02/08/2018	9.66	Put	Bond Future	467.4500	0.4674	425.1600	0.4252	(9.047)	0	0	0
2018/05/14	2032	02/08/2018			Bond Future	8.9785	97.2223	8.9625	97.3422	(0.179)	0.0000	0.0000	32,131
2018/05/14	2032	02/08/2018	9.68	Call	Bond Future	5,488.4100	5.4884	5,567.2900	5.5673	1.437	0	0	0
2018/05/14	2032	02/08/2018	9.68	Put	Bond Future	446.8800	0.4469	405.8500	0.4059	(9.181)	0	0	0
2018/05/14	2032	02/08/2018	9.67	Put	Bond Future	457.0000	0.4570	415.3500	0.4153	(9.114)	0	0	0
2018/05/14	2032	02/08/2018	9.66	Call	Bond Future	5,370.5800	5.3706	5,448.2000	5.4482	1.445	0	0	0
2018/05/14	2032	01/11/2018	8.77	Put	Bond Future	3,920.7300	3.9207	3,825.5800	3.8256	(2.427)	0	0	0
2018/05/14	2032	01/11/2018			Bond Future	9.0327	94.8117	9.0163	94.9326	(0.182)	0.0000	0.0000	0
2018/05/14	2032	01/11/2018	8.76	Call	Bond Future	1,929.0700	1.9291	1,954.3400	1.9543	1.310	0	0	0
2018/05/14	2032	01/11/2018	8.76	Put	Bond Future	3,965.5500	3.9656	3,869.9700	3.8700	(2.410)	0	0	0
2018/05/14	2032	01/11/2018	8.77	Call	Bond Future	1,960.0200	1.9600	1,985.7200	1.9857	1.311	0	0	0
2018/05/14	2032	01/11/2018	8.75	Call	Bond Future	1,898.4000	1.8984	1,923.2500	1.9232	1.309	0	0	0
2018/05/14	2032	01/11/2018	8.75	Put	Bond Future	4,010.7300	4.0107	3,914.7300	3.9147	(2.394)	0	0	0
2018/05/14	2032	07/02/2019	8.81	Call	Bond Future	2,717.9300	2.7179	2,751.4500	2.7514	1.233	0	0	0
2018/05/14	2032	07/02/2019	8.80	Put	Bond Future	4,845.0000	4.8450	4,754.5200	4.7545	(1.867)	0	0	0
2018/05/14	2032	07/02/2019			Bond Future	9.0937	96.6508	9.0766	96.7744	(0.188)	0.0000	0.0000	0
2018/05/14	2032	07/02/2019	8.82	Call	Bond Future	2,750.2400	2.7502	2,784.1200	2.7841	1.232	0	0	0
2018/05/14	2032	07/02/2019	8.82	Put	Bond Future	4,760.5000	4.7605	4,670.7300	4.6707	(1.886)	0	0	0
2018/05/14	2032	07/02/2019	8.81	Put	Bond Future	4,802.7700	4.8028	4,712.6400	4.7126	(1.877)	0	0	0
2018/05/14	2032	07/02/2019	8.80	Call	Bond Future	2,685.5000	2.6855	2,718.6700	2.7187	1.235	0	0	0
2018/05/14	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2033	02/08/2018			Bond Future	107.6793	107.6793	107.6922	107.6922	0.012	0.0000	0.0000	6,151
2018/05/14	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2033	02/08/2018	109.92	Put	Bond Future	2,240.6800	2.2407	2,227.8300	2.2278	(0.573)	0	0	0
2018/05/14	2033	02/08/2018	109.94	Put	Bond Future	2,260.6800	2.2607	2,247.8300	2.2478	(0.568)	0	0	0
2018/05/14	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2033	02/08/2018	109.93	Put	Bond Future	2,250.6800	2.2507	2,237.8300	2.2378	(0.571)	0	0	0
2018/05/14	2033	01/11/2018			Bond Future	108.5086	108.5086	108.5200	108.5200	0.011	0.0000	0.0000	0
2018/05/14	2033	07/02/2019			Bond Future	110.6366	110.6366	110.6492	110.6492	0.011	0.0000	0.0000	0
2018/05/14	2037	02/08/2018	9.96	Put	Bond Future	509.1300	0.5091	456.7400	0.4567	(10.290)	0	0	0
2018/05/14	2037	02/08/2018	9.95	Call	Bond Future	6,365.7500	6.3658	6,490.3600	6.4904	1.958	0	0	0
2018/05/14	2037	02/08/2018			Bond Future	9.2167	93.8527	9.1955	94.0305	(0.230)	0.0000	0.0000	53,703
2018/05/14	2037	02/08/2018	9.96	Call	Bond Future	6,430.6100	6.4306	6,556.0000	6.5560	1.950	0	0	0
2018/05/14	2037	02/08/2018	9.95	Put	Bond Future	520.0700	0.5201	466.9000	0.4669	(10.224)	0	0	0
2018/05/14	2037	02/08/2018	9.97	Call	Bond Future	6,495.4900	6.4955	6,621.6500	6.6216	1.942	0	0	0
2018/05/14	2037	02/08/2018	9.97	Put	Bond Future	498.3100	0.4983	446.6900	0.4467	(10.359)	0	0	0
2018/05/14	2037	01/11/2018	9.03	Call	Bond Future	2,373.5300	2.3735	2,422.1400	2.4221	2.048	0	0	0
2018/05/14	2037	01/11/2018			Bond Future	9.2686	95.5366	9.2469	95.7164	(0.234)	0.0000	0.0000	0
2018/05/14	2037	01/11/2018	9.01	Call	Bond Future	2,302.0100	2.3020	2,349.3000	2.3493	2.054	0	0	0
2018/05/14	2037	01/11/2018	9.01	Put	Bond Future	4,480.1900	4.4802	4,347.6800	4.3477	(2.958)	0	0	0
2018/05/14	2037	01/11/2018	9.03	Put	Bond Future	4,380.5100	4.3805	4,249.3200	4.2493	(2.995)	0	0	0
2018/05/14	2037	01/11/2018	9.02	Call	Bond Future	2,337.7500	2.3378	2,385.7000	2.3857	2.051	0	0	0
2018/05/14	2037	01/11/2018	9.02	Put	Bond Future	4,430.2700	4.4303	4,298.4200	4.2984	(2.976)	0	0	0
2018/05/14	2037	07/02/2019	9.06	Put	Bond Future	5,491.3200	5.4913	5,365.8700	5.3659	(2.285)	0	0	0
2018/05/14	2037	07/02/2019	9.05	Call	Bond Future	3,231.3800	3.2314	3,289.1200	3.2891	1.787	0	0	0

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2018/05/14	2037	07/02/2019			Bond Future	9.3274	93.1299	9.3049	93.3136	(0.241)	0.0000	0.0000	0
2018/05/14	2037	07/02/2019	9.06	Call	Bond Future	3,268.2800	3.2683	3,326.5500	3.3265	1.783	0	0	0
2018/05/14	2037	07/02/2019	9.05	Put	Bond Future	5,539.1300	5.5391	5,413.1500	5.4132	(2.274)	0	0	0
2018/05/14	2037	07/02/2019	9.07	Call	Bond Future	3,305.7100	3.3057	3,364.5200	3.3645	1.779	0	0	0
2018/05/14	2037	07/02/2019	9.07	Put	Bond Future	5,444.1600	5.4442	5,319.2500	5.3192	(2.294)	0	0	0
2018/05/14	2038	02/08/2018	134.55	Put	Bond Future	5,644.9700	5.6450	5,628.9700	5.6290	(0.283)	0	0	0
2018/05/14	2038	02/08/2018			Bond Future	128.9050	128.9050	128.9210	128.9210	0.012	0.0000	0.0000	9,239
2018/05/14	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2038	02/08/2018	134.54	Put	Bond Future	5,634.9700	5.6350	5,618.9700	5.6190	(0.284)	0	0	0
2018/05/14	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2038	02/08/2018	134.53	Put	Bond Future	5,624.9700	5.6250	5,608.9700	5.6090	(0.284)	0	0	0
2018/05/14	2038	01/11/2018			Bond Future	131.2398	131.2398	131.2540	131.2540	0.011	0.0000	0.0000	0
2018/05/14	2038	07/02/2019			Bond Future	132.2234	132.2234	132.2389	132.2389	0.012	0.0000	0.0000	0
2018/05/14	2040	02/08/2018	10.04	Call	Bond Future	6,886.8800	6.8869	7,020.1300	7.0201	1.935	0	0	0
2018/05/14	2040	02/08/2018	10.03	Put	Bond Future	588.6200	0.5886	529.5700	0.5296	(10.032)	0	0	0
2018/05/14	2040	02/08/2018			Bond Future	9.3019	97.3820	9.2807	97.5734	(0.228)	0.0000	0.0000	22,604
2018/05/14	2040	02/08/2018	10.05	Call	Bond Future	6,955.8600	6.9559	7,089.9400	7.0899	1.928	0	0	0
2018/05/14	2040	02/08/2018	10.05	Put	Bond Future	564.6000	0.5646	507.2200	0.5072	(10.163)	0	0	0
2018/05/14	2040	02/08/2018	10.04	Put	Bond Future	576.5500	0.5766	518.3400	0.5183	(10.096)	0	0	0
2018/05/14	2040	02/08/2018	10.03	Call	Bond Future	6,817.9100	6.8179	6,950.3200	6.9503	1.942	0	0	0
2018/05/14	2040	01/11/2018	9.09	Put	Bond Future	4,937.8000	4.9378	4,794.5600	4.7946	(2.901)	0	0	0
2018/05/14	2040	01/11/2018			Bond Future	9.3541	99.1292	9.3324	99.3228	(0.232)	0.0000	0.0000	0
2018/05/14	2040	01/11/2018	9.08	Call	Bond Future	2,497.1600	2.4972	2,546.8900	2.5469	1.991	0	0	0
2018/05/14	2040	01/11/2018	9.08	Put	Bond Future	4,992.5100	4.9925	4,848.5800	4.8486	(2.883)	0	0	0
2018/05/14	2040	01/11/2018	9.10	Put	Bond Future	4,883.5300	4.8835	4,740.9900	4.7410	(2.919)	0	0	0
2018/05/14	2040	01/11/2018	9.09	Call	Bond Future	2,535.2700	2.5353	2,585.6900	2.5857	1.989	0	0	0
2018/05/14	2040	01/11/2018	9.10	Call	Bond Future	2,573.6900	2.5737	2,624.8100	2.6248	1.986	0	0	5,900
2018/05/14	2040	01/11/2018	8.50	Put	Bond Future	8,971.3500	8.9713	8,794.7800	8.7948	(1.968)	0	0	0
2018/05/14	2040	01/11/2018	8.50	Call	Bond Future	849.1300	0.8491	866.2200	0.8662	2.013	0	0	5,900
2018/05/14	2040	01/11/2018	9.07	Call	Bond Future	2,459.3700	2.4594	2,508.4100	2.5084	1.994	0	0	0
2018/05/14	2040	01/11/2018	9.07	Put	Bond Future	5,047.6900	5.0477	4,903.0700	4.9031	(2.865)	0	0	0
2018/05/14	2040	07/02/2019	9.13	Call	Bond Future	3,518.1300	3.5181	3,580.0500	3.5800	1.760	0	0	0
2018/05/14	2040	07/02/2019	9.11	Put	Bond Future	6,168.6600	6.1687	6,031.5300	6.0315	(2.223)	0	0	0
2018/05/14	2040	07/02/2019			Bond Future	9.4131	96.5415	9.3907	96.7394	(0.238)	0.0000	0.0000	0
2018/05/14	2040	07/02/2019	9.13	Put	Bond Future	6,063.9800	6.0640	5,927.9900	5.9280	(2.243)	0	0	0
2018/05/14	2040	07/02/2019	9.11	Call	Bond Future	3,438.9300	3.4389	3,499.7100	3.4997	1.767	0	0	0
2018/05/14	2040	07/02/2019	9.12	Put	Bond Future	6,116.1300	6.1161	5,979.5800	5.9796	(2.233)	0	0	0
2018/05/14	2040	07/02/2019	9.12	Call	Bond Future	3,478.4100	3.4784	3,539.7700	3.5398	1.764	0	0	0
2018/05/14	2044	02/08/2018	10.07	Call	Bond Future	6,916.2100	6.9162	7,089.2700	7.0893	2.502	0	0	0
2018/05/14	2044	02/08/2018			Bond Future	9.3455	94.4127	9.3192	94.6550	(0.281)	0.0000	0.0000	31,333
2018/05/14	2044	02/08/2018	10.05	Call	Bond Future	6,778.4600	6.7785	6,949.5200	6.9495	2.524	0	0	0
2018/05/14	2044	02/08/2018	10.05	Put	Bond Future	656.2500	0.6563	585.0200	0.5850	(10.854)	0	0	0
2018/05/14	2044	02/08/2018	10.07	Put	Bond Future	630.0800	0.6301	560.8500	0.5609	(10.987)	0	0	0
2018/05/14	2044	02/08/2018	10.06	Call	Bond Future	6,847.2700	6.8473	7,019.3400	7.0193	2.513	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
2018/05/14	2044	02/08/2018	10.06	Put	Bond Future	643.0400	0.6430	572.8200	0.5728	(10.920)	0	0	0
2018/05/14	2044	01/11/2018	9.12	Call	Bond Future	2,544.5800	2.5446	2,615.2600	2.6153	2.778	0	0	0
2018/05/14	2044	01/11/2018			Bond Future	9.3961	96.1067	9.3692	96.3521	(0.286)	0.0000	0.0000	0
2018/05/14	2044	01/11/2018	9.12	Put	Bond Future	5,114.1800	5.1142	4,939.4500	4.9394	(3.417)	0	0	0
2018/05/14	2044	01/11/2018	9.13	Call	Bond Future	2,583.2800	2.5833	2,654.8700	2.6549	2.771	0	0	0
2018/05/14	2044	01/11/2018	9.14	Put	Bond Future	5,002.1200	5.0021	4,829.2100	4.8292	(3.457)	0	0	0
2018/05/14	2044	01/11/2018	9.13	Put	Bond Future	5,057.7800	5.0578	4,883.9600	4.8840	(3.437)	0	0	0
2018/05/14	2044	01/11/2018	9.14	Call	Bond Future	2,622.5600	2.6226	2,695.0600	2.6951	2.764	0	0	0
2018/05/14	2044	07/02/2019	9.18	Put	Bond Future	6,189.6300	6.1896	6,024.9000	6.0249	(2.661)	0	0	0
2018/05/14	2044	07/02/2019			Bond Future	9.4533	93.5857	9.4255	93.8362	(0.294)	0.0000	0.0000	0
2018/05/14	2044	07/02/2019	9.17	Call	Bond Future	3,636.5900	3.6366	3,721.5900	3.7216	2.337	0	0	0
2018/05/14	2044	07/02/2019	9.17	Put	Bond Future	6,243.0400	6.2430	6,077.5700	6.0776	(2.650)	0	0	0
2018/05/14	2044	07/02/2019	9.18	Call	Bond Future	3,677.2400	3.6772	3,762.9800	3.7630	2.332	0	0	0
2018/05/14	2044	07/02/2019	9.16	Call	Bond Future	3,595.8400	3.5958	3,680.1100	3.6801	2.344	0	0	0
2018/05/14	2044	07/02/2019	9.16	Put	Bond Future	6,296.5000	6.2965	6,130.3000	6.1303	(2.640)	0	0	0
2018/05/14	2046	02/08/2018	128.78	Put	Bond Future	5,589.2900	5.5893	5,573.7600	5.5738	(0.278)	0	0	0
2018/05/14	2046	02/08/2018			Bond Future	123.1907	123.1907	123.2062	123.2062	0.013	0.0000	0.0000	10,917
2018/05/14	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2046	02/08/2018	128.77	Put	Bond Future	5,579.2900	5.5793	5,563.7600	5.5638	(0.278)	0	0	0
2018/05/14	2046	02/08/2018	128.79	Put	Bond Future	5,599.2900	5.5993	5,583.7600	5.5838	(0.277)	0	0	0
2018/05/14	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2046	01/11/2018			Bond Future	123.7727	123.7727	123.7866	123.7866	0.011	0.0000	0.0000	0
2018/05/14	2046	07/02/2019			Bond Future	126.2000	126.2000	126.2150	126.2150	0.012	0.0000	0.0000	0
2018/05/14	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2050	02/08/2018	137.54	Put	Bond Future	8,913.3300	8.9133	8,896.6500	8.8966	(0.187)	0	0	0
2018/05/14	2050	02/08/2018	137.52	Put	Bond Future	8,893.3300	8.8933	8,876.6500	8.8766	(0.188)	0	0	0
2018/05/14	2050	02/08/2018			Bond Future	128.6267	128.6267	128.6433	128.6433	0.013	0.0000	0.0000	9,775
2018/05/14	2050	02/08/2018	137.53	Put	Bond Future	8,903.3300	8.9033	8,886.6500	8.8866	(0.187)	0	0	0
2018/05/14	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	2050	01/11/2018			Bond Future	130.9562	130.9562	130.9713	130.9713	0.012	0.0000	0.0000	0
2018/05/14	2050	07/02/2019			Bond Future	131.7533	131.7533	131.7693	131.7693	0.012	0.0000	0.0000	0
2018/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	AL37	02/08/2018			Index Future	593.1680	593.1680	593.2100	593.2100	0.007	0.0000	0.0000	0
2018/05/14	AL37	01/11/2018			Index Future	603.8120	603.8120	603.8480	603.8480	0.006	0.0000	0.0000	0
2018/05/14	AL37	07/02/2019			Index Future	615.5290	615.5290	615.5700	615.5700	0.007	0.0000	0.0000	0
2018/05/14	AL7T	02/08/2018			Index Future	695.1250	695.1250	695.6970	695.6970	0.082	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
2018/05/14	AL7T	01/11/2018			Index Future	707.5990	707.5990	708.1730	708.1730	0.081	0.0000	0.0000	0
2018/05/14	AL7T	07/02/2019			Index Future	721.3300	721.3300	721.9200	721.9200	0.082	0.0000	0.0000	0
2018/05/14	ALBI	02/08/2018			Index Future	633.4350	633.4350	634.3630	634.3630	0.147	0.0000	0.0000	877
2018/05/14	ALBI	01/11/2018			Index Future	644.8020	644.8020	645.7400	645.7400	0.145	0.0000	0.0000	0
2018/05/14	ALBI	07/02/2019			Index Future	657.3150	657.3150	658.2750	658.2750	0.146	0.0000	0.0000	0
2018/05/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2018/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/14	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	EL28	02/08/2018			Bond Future	131.9130	131.9130	131.9312	131.9312	0.014	0.0000	0.0000	0
2018/05/14	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	EL28	02/08/2018	134.93	Put	Bond Future	3,016.9800	3.0170	2,998.8400	2.9988	(0.601)	0	0	0
2018/05/14	EL28	02/08/2018	134.95	Put	Bond Future	3,036.9800	3.0370	3,018.8400	3.0188	(0.597)	0	0	0
2018/05/14	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	EL28	02/08/2018	134.94	Put	Bond Future	3,026.9800	3.0270	3,008.8400	3.0088	(0.599)	0	0	0
2018/05/14	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	ES33	02/08/2018	11.14	Call	Bond Future	3,726.0000	3.7260	3,861.0900	3.8611	3.626	0	0	0
2018/05/14	ES33	02/08/2018			Bond Future	10.5184	80.3425	10.4967	80.4776	(0.206)	0.0000	0.0000	9,466
2018/05/14	ES33	02/08/2018	11.15	Call	Bond Future	3,783.7500	3.7838	3,918.8400	3.9188	3.570	0	0	0
2018/05/14	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	ES33	02/08/2018	11.16	Call	Bond Future	3,841.4400	3.8414	3,976.5300	3.9765	3.517	0	0	0
2018/05/14	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	ES33	01/11/2018			Bond Future	10.6198	77.9956	10.5975	78.1322	(0.210)	0.0000	0.0000	0
2018/05/14	ES33	07/02/2019			Bond Future	10.7362	79.5085	10.7129	79.6480	(0.216)	0.0000	0.0000	0
2018/05/14	ES42	02/08/2018			Bond Future	10.7159	83.4488	10.6891	83.6415	(0.250)	0.0000	0.0000	7,957
2018/05/14	ES42	01/11/2018			Bond Future	10.8135	80.6862	10.7859	80.8813	(0.255)	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
2018/05/14	ES42	07/02/2019			Bond Future	10.9215	82.2510	10.8929	82.4502	(0.262)	0.0000	0.0000	0
2018/05/14	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	02/08/2018			GOVI	629.9000	629.9000	630.8750	630.8750	0.155	0.0000	0.0000	466
2018/05/14	GOVI	02/08/2018	605.71	Call	GOVI	241,900.0000	24.1900	251,650.0000	25.1650	4.031	0	0	0
2018/05/14	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	02/08/2018	605.72	Call	GOVI	241,800.0000	24.1800	251,550.0000	25.1550	4.032	0	0	0
2018/05/14	GOVI	02/08/2018	605.70	Call	GOVI	242,000.0000	24.2000	251,750.0000	25.1750	4.029	0	0	0
2018/05/14	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	01/11/2018	653.50	Put	GOVI	122,960.0000	12.2960	113,110.0000	11.3110	(8.011)	0	0	0
2018/05/14	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	01/11/2018			GOVI	641.2040	641.2040	642.1890	642.1890	0.154	0.0000	0.0000	0
2018/05/14	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	01/11/2018	653.49	Put	GOVI	122,860.0000	12.2860	113,010.0000	11.3010	(8.017)	0	0	0
2018/05/14	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	01/11/2018	653.51	Put	GOVI	123,060.0000	12.3060	113,210.0000	11.3210	(8.004)	0	0	0
2018/05/14	GOVI	07/02/2019	666.53	Put	GOVI	128,840.0000	12.8840	118,740.0000	11.8740	(7.839)	0	0	0
2018/05/14	GOVI	07/02/2019			GOVI	653.6460	653.6460	654.6560	654.6560	0.155	0.0000	0.0000	0
2018/05/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	07/02/2019	666.52	Put	GOVI	128,740.0000	12.8740	118,640.0000	11.8640	(7.845)	0	0	0
2018/05/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	GOVI	07/02/2019	666.51	Put	GOVI	128,640.0000	12.8640	118,540.0000	11.8540	(7.851)	0	0	0
2018/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/14	IGOV	02/08/2018			Index Future	259.9950	259.9950	260.2860	260.2860	0.112	0.0000	0.0000	884
2018/05/14	IGOV	01/11/2018			Index Future	264.7040	264.7040	264.9970	264.9970	0.111	0.0000	0.0000	241
2018/05/14	IGOV	07/02/2019			Index Future	269.8960	269.8960	270.1980	270.1980	0.112	0.0000	0.0000	0
2018/05/14	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/14	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/05/14	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4600	100.4600	0.000	0.0000	0.0000	0
2018/05/14	IS01	22/03/2019			Interest Rate Swap	99.4500	99.4500	99.4400	99.4400	(0.010)	0.0000	0.0000	0
2018/05/14	IS01	20/06/2019			Interest Rate Swap	100.0900	100.0900	100.0800	100.0800	(0.010)	0.0000	0.0000	0
2018/05/14	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/14	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/05/14	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8400	98.8400	0.000	0.0000	0.0000	0
2018/05/14	IS02	15/03/2019			Interest Rate Swap	99.1900	99.1900	99.1900	99.1900	0.000	0.0000	0.0000	0
2018/05/14	IS02	21/06/2019			Interest Rate Swap	99.5400	99.5400	99.5300	99.5300	(0.010)	0.0000	0.0000	0
2018/05/14	IS02	20/09/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/05/14	IS02	20/12/2019			Interest Rate Swap	100.7800	100.7800	100.7700	100.7700	(0.010)	0.0000	0.0000	0
2018/05/14	IS02	23/03/2020			Interest Rate Swap	98.4800	98.4800	98.4600	98.4600	(0.020)	0.0000	0.0000	0
2018/05/14	IS02	22/06/2020			Interest Rate Swap	100.3000	100.3000	100.2700	100.2700	(0.030)	0.0000	0.0000	0
2018/05/14	IS05	17/12/2020			Interest Rate Swap	95.7900	95.7900	95.7300	95.7300	(0.063)	0.0000	0.0000	0
2018/05/14	IS05	16/03/2021			Interest Rate Swap	94.9700	94.9700	94.8900	94.8900	(0.084)	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
2018/05/14	IS05	15/06/2021			Interest Rate Swap	94.1100	94.1100	94.0100	94.0100	(0.106)	0.0000	0.0000	0
2018/05/14	IS05	21/09/2021			Interest Rate Swap	94.2300	94.2300	94.1200	94.1200	(0.117)	0.0000	0.0000	0
2018/05/14	IS05	21/12/2021			Interest Rate Swap	96.3800	96.3800	96.2600	96.2600	(0.125)	0.0000	0.0000	51
2018/05/14	IS05	15/03/2022			Interest Rate Swap	96.4700	96.4700	96.3400	96.3400	(0.135)	0.0000	0.0000	0
2018/05/14	IS05	21/06/2022			Interest Rate Swap	97.6200	97.6200	97.4800	97.4800	(0.143)	0.0000	0.0000	0
2018/05/14	IS05	20/09/2022			Interest Rate Swap	99.7800	99.7800	99.6400	99.6400	(0.140)	0.0000	0.0000	0
2018/05/14	IS05	20/12/2022			Interest Rate Swap	100.9900	100.9900	100.8500	100.8500	(0.139)	0.0000	0.0000	0
2018/05/14	IS05	22/03/2023			Interest Rate Swap	96.0400	96.0400	95.8900	95.8900	(0.156)	0.0000	0.0000	0
2018/05/14	IS05	20/06/2023			Interest Rate Swap	100.3300	100.3300	100.1800	100.1800	(0.150)	0.0000	0.0000	0
2018/05/14	IS10	17/12/2025			Interest Rate Swap	93.7400	93.7400	93.5000	93.5000	(0.256)	0.0000	0.0000	0
2018/05/14	IS10	16/03/2026			Interest Rate Swap	90.6700	90.6700	90.4200	90.4200	(0.276)	0.0000	0.0000	0
2018/05/14	IS10	15/06/2026			Interest Rate Swap	89.3600	89.3600	89.0900	89.0900	(0.302)	0.0000	0.0000	0
2018/05/14	IS10	21/09/2026			Interest Rate Swap	91.4700	91.4700	91.2200	91.2200	(0.273)	0.0000	0.0000	0
2018/05/14	IS10	21/12/2026			Interest Rate Swap	95.2300	95.2300	94.9900	94.9900	(0.252)	0.0000	0.0000	0
2018/05/14	IS10	15/03/2027			Interest Rate Swap	93.7500	93.7500	93.5000	93.5000	(0.267)	0.0000	0.0000	0
2018/05/14	IS10	21/06/2027			Interest Rate Swap	95.7900	95.7900	95.5400	95.5400	(0.261)	0.0000	0.0000	0
2018/05/14	IS10	20/09/2027			Interest Rate Swap	99.5000	99.5000	99.2400	99.2400	(0.261)	0.0000	0.0000	0
2018/05/14	IS10	20/12/2027			Interest Rate Swap	99.8200	99.8200	99.5400	99.5400	(0.281)	0.0000	0.0000	0
2018/05/14	IS10	22/03/2028			Interest Rate Swap	94.9900	94.9900	94.6800	94.6800	(0.326)	0.0000	0.0000	0
2018/05/14	IS10	20/06/2028			Interest Rate Swap	100.4500	100.4500	100.1400	100.1400	(0.309)	0.0000	0.0000	0
2018/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/14	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/14	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/14	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/14	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/14	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/14	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/14	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R023	02/08/2018			Bond Future	7.7579	103.3312	7.7575	103.3326	(0.005)	0.0000	0.0000	34,900
2018/05/14	R023	02/08/2018	10.40	Call	Bond Future	9,413.8000	9.4138	9,415.2000	9.4152	0.015	0	0	0
2018/05/14	R023	02/08/2018	10.41	Call	Bond Future	9,447.3100	9.4473	9,448.7100	9.4487	0.015	0	0	0
2018/05/14	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R023	02/08/2018	10.39	Call	Bond Future	9,380.2700	9.3803	9,381.6700	9.3817	0.015	0	0	0
2018/05/14	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R023	01/11/2018	10.58	Call	Bond Future	9,453.7700	9.4538	9,453.7900	9.4538	0.000	0	0	0
2018/05/14	R023	01/11/2018	10.57	Put	Bond Future	0.9700	0.0010	0.8700	0.0009	(10.309)	0	0	0
2018/05/14	R023	01/11/2018			Bond Future	7.7938	101.2591	7.7938	101.2592	0.000	0.0000	0.0000	0
2018/05/14	R023	01/11/2018	10.59	Call	Bond Future	9,485.6400	9.4856	9,485.6600	9.4857	0.000	0	0	0
2018/05/14	R023	01/11/2018	10.59	Put	Bond Future	0.9000	0.0009	0.8100	0.0008	(10.000)	0	0	0

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2018/05/14	R023	01/11/2018	10.58	Put	Bond Future	0.9300	0.0009	0.8400	0.0008	(9.677)	0	0	0
2018/05/14	R023	01/11/2018	10.57	Call	Bond Future	9,421.9000	9.4219	9,421.9100	9.4219	0.000	0	0	0
2018/05/14	R023	07/02/2019	10.59	Call	Bond Future	8,865.1400	8.8651	8,865.1000	8.8651	0.000	0	0	0
2018/05/14	R023	07/02/2019			Bond Future	7.8389	103.2234	7.8387	103.2240	(0.002)	0.0000	0.0000	0
2018/05/14	R023	07/02/2019	10.57	Call	Bond Future	8,805.1500	8.8051	8,805.0800	8.8051	(0.001)	0	0	0
2018/05/14	R023	07/02/2019	10.57	Put	Bond Future	16.7700	0.0168	16.0800	0.0161	(4.114)	0	0	0
2018/05/14	R023	07/02/2019	10.59	Put	Bond Future	15.9900	0.0160	15.3300	0.0153	(4.128)	0	0	0
2018/05/14	R023	07/02/2019	10.58	Call	Bond Future	8,835.1500	8.8351	8,835.0900	8.8351	(0.001)	0	0	0
2018/05/14	R023	07/02/2019	10.58	Put	Bond Future	16.3800	0.0164	15.7000	0.0157	(4.151)	0	0	0
2018/05/14	R035	02/08/2018	9.42	Call	Bond Future	3,705.7200	3.7057	3,760.0300	3.7600	1.466	0	0	0
2018/05/14	R035	02/08/2018			Bond Future	9.1179	101.7920	9.1018	101.9257	(0.176)	0.0000	0.0000	65,685
2018/05/14	R035	02/08/2018	9.42	Put	Bond Future	1,234.4900	1.2345	1,155.1300	1.1551	(6.429)	0	0	0
2018/05/14	R035	02/08/2018	9.43	Call	Bond Future	3,761.6800	3.7617	3,816.8400	3.8168	1.466	0	0	0
2018/05/14	R035	02/08/2018	9.44	Put	Bond Future	1,186.4200	1.1864	1,108.7600	1.1088	(6.546)	0	0	0
2018/05/14	R035	02/08/2018	9.43	Put	Bond Future	1,210.2500	1.2103	1,131.7400	1.1317	(6.487)	0	0	0
2018/05/14	R035	02/08/2018	9.44	Call	Bond Future	3,817.9500	3.8180	3,873.9600	3.8740	1.467	0	0	0
2018/05/14	R035	01/11/2018	8.93	Call	Bond Future	2,309.4000	2.3094	2,338.8000	2.3388	1.273	0	0	0
2018/05/14	R035	01/11/2018	8.92	Put	Bond Future	4,388.9100	4.3889	4,283.1300	4.2831	(2.410)	0	0	0
2018/05/14	R035	01/11/2018			Bond Future	9.1730	99.1224	9.1567	99.2571	(0.178)	0.0000	0.0000	0
2018/05/14	R035	01/11/2018	8.94	Call	Bond Future	2,345.1600	2.3452	2,375.0500	2.3750	1.275	0	0	0
2018/05/14	R035	01/11/2018	8.94	Put	Bond Future	4,290.2800	4.2903	4,185.4600	4.1855	(2.443)	0	0	0
2018/05/14	R035	01/11/2018	8.93	Put	Bond Future	4,339.2600	4.3393	4,233.9500	4.2339	(2.427)	0	0	0
2018/05/14	R035	01/11/2018	8.92	Call	Bond Future	2,274.2100	2.2742	2,303.1400	2.3031	1.272	0	0	0
2018/05/14	R035	07/02/2019	8.98	Call	Bond Future	3,240.1600	3.2402	3,278.4700	3.2785	1.182	0	0	0
2018/05/14	R035	07/02/2019			Bond Future	9.2362	101.0451	9.2192	101.1830	(0.184)	0.0000	0.0000	0
2018/05/14	R035	07/02/2019	8.96	Call	Bond Future	3,166.6900	3.1667	3,204.2100	3.2042	1.185	0	0	0
2018/05/14	R035	07/02/2019	8.96	Put	Bond Future	5,442.7300	5.4427	5,342.3800	5.3424	(1.844)	0	0	0
2018/05/14	R035	07/02/2019	8.98	Put	Bond Future	5,348.7500	5.3488	5,249.1900	5.2492	(1.861)	0	0	0
2018/05/14	R035	07/02/2019	8.97	Call	Bond Future	3,203.3200	3.2033	3,241.2300	3.2412	1.183	0	0	0
2018/05/14	R035	07/02/2019	8.97	Put	Bond Future	5,395.5800	5.3956	5,295.6200	5.2956	(1.853)	0	0	0
2018/05/14	R186	02/08/2018	8.25	Call	Bond Future	1,138.4500	1.1384	1,141.1400	1.1411	0.236	0	0	3,020
2018/05/14	R186	02/08/2018	8.48	Put	Bond Future	1,260.4300	1.2604	1,202.4900	1.2025	(4.597)	0	0	0
2018/05/14	R186	02/08/2018			Bond Future	8.3800	113.9023	8.3690	113.9729	(0.131)	0.0000	0.0000	102,329
2018/05/14	R186	02/08/2018	8.50	Call	Bond Future	1,975.9400	1.9759	1,989.5500	1.9896	0.689	0	0	0
2018/05/14	R186	02/08/2018	8.50	Put	Bond Future	1,209.7100	1.2097	1,152.7600	1.1528	(4.708)	0	0	2,500
2018/05/14	R186	02/08/2018	8.47	Call	Bond Future	1,862.0000	1.8620	1,874.1300	1.8741	0.651	0	0	0
2018/05/14	R186	02/08/2018	8.47	Put	Bond Future	1,286.6200	1.2866	1,228.1900	1.2282	(4.541)	0	0	0
2018/05/14	R186	02/08/2018	8.25	Put	Bond Future	1,975.7800	1.9758	1,907.9100	1.9079	(3.435)	0	0	0
2018/05/14	R186	02/08/2018	7.50	Put	Bond Future	5,902.8800	5.9029	5,829.4100	5.8294	(1.245)	0	0	0
2018/05/14	R186	02/08/2018	8.48	Call	Bond Future	1,899.4700	1.8995	1,912.0900	1.9121	0.664	0	0	0
2018/05/14	R186	02/08/2018	7.50	Call	Bond Future	71.0000	0.0710	68.0900	0.0681	(4.099)	0	0	3,020
2018/05/14	R186	02/08/2018	8.46	Call	Bond Future	1,824.7000	1.8247	1,836.3300	1.8363	0.637	0	0	0
2018/05/14	R186	02/08/2018	8.46	Put	Bond Future	1,313.0300	1.3130	1,254.1000	1.2541	(4.488)	0	0	0
2018/05/14	R186	01/11/2018	9.14	Call	Bond Future	5,189.3100	5.1893	5,227.2700	5.2273	0.732	0	0	0
2018/05/14	R186	01/11/2018	7.96	Put	Bond Future	4,001.3700	4.0014	3,935.9300	3.9359	(1.635)	0	0	0
2018/05/14	R186	01/11/2018	8.54	Put	Bond Future	1,973.9300	1.9739	1,923.2100	1.9232	(2.569)	0	0	0

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2018/05/14	R186	01/11/2018			Bond Future	8.4287	115.9462	8.4174	116.0165	(0.134)	0.0000	0.0000	0
2018/05/14	R186	01/11/2018	8.46	Put	Bond Future	2,191.7600	2.1918	2,138.6200	2.1386	(2.425)	0	0	0
2018/05/14	R186	01/11/2018	8.46	Call	Bond Future	2,386.9800	2.3870	2,404.1800	2.4042	0.721	0	0	5,000
2018/05/14	R186	01/11/2018	8.53	Call	Bond Future	2,630.0900	2.6301	2,649.4000	2.6494	0.734	0	0	0
2018/05/14	R186	01/11/2018	8.53	Put	Bond Future	1,999.8600	1.9999	1,948.8300	1.9488	(2.552)	0	0	0
2018/05/14	R186	01/11/2018	9.14	Put	Bond Future	860.4100	0.8604	828.0300	0.8280	(3.763)	0	0	5,000
2018/05/14	R186	01/11/2018	7.96	Call	Bond Future	1,024.0800	1.0241	1,028.9800	1.0290	0.478	0	0	5,000
2018/05/14	R186	01/11/2018	8.54	Call	Bond Future	2,666.1200	2.6661	2,685.7400	2.6857	0.736	0	0	0
2018/05/14	R186	01/11/2018	8.52	Call	Bond Future	2,594.6000	2.5946	2,613.6000	2.6136	0.732	0	0	0
2018/05/14	R186	01/11/2018	8.52	Put	Bond Future	2,026.3800	2.0264	1,975.0400	1.9750	(2.534)	0	0	0
2018/05/14	R186	07/02/2019	8.21	Put	Bond Future	3,826.2400	3.8262	3,768.9200	3.7689	(1.498)	0	0	0
2018/05/14	R186	07/02/2019	8.20	Call	Bond Future	2,116.0800	2.1161	2,130.7200	2.1307	0.692	0	0	0
2018/05/14	R186	07/02/2019			Bond Future	8.4850	112.8901	8.4731	112.9623	(0.140)	0.0000	0.0000	0
2018/05/14	R186	07/02/2019	8.21	Call	Bond Future	2,142.7600	2.1428	2,157.6100	2.1576	0.693	0	0	0
2018/05/14	R186	07/02/2019	8.20	Put	Bond Future	3,861.3900	3.8614	3,803.8600	3.8039	(1.490)	0	0	0
2018/05/14	R186	07/02/2019	8.22	Call	Bond Future	2,170.0200	2.1700	2,185.0700	2.1851	0.694	0	0	0
2018/05/14	R186	07/02/2019	8.22	Put	Bond Future	3,791.7100	3.7917	3,734.5900	3.7346	(1.506)	0	0	0
2018/05/14	R197	02/08/2018			Bond Future	304.6009	304.6009	304.6349	304.6349	0.011	0.0000	0.0000	2,350
2018/05/14	R197	01/11/2018			Bond Future	310.1178	310.1178	310.1479	310.1479	0.010	0.0000	0.0000	0
2018/05/14	R197	07/02/2019			Bond Future	308.8429	308.8429	308.8758	308.8758	0.011	0.0000	0.0000	0
2018/05/14	R202	02/08/2018			Bond Future	242.4907	242.4907	243.7095	243.7095	0.503	0.0000	0.0000	22,459
2018/05/14	R202	01/11/2018			Bond Future	246.8827	246.8827	248.1201	248.1201	0.501	0.0000	0.0000	0
2018/05/14	R202	07/02/2019			Bond Future	247.8169	247.8169	249.0803	249.0803	0.510	0.0000	0.0000	0
2018/05/14	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R204	02/08/2018			Bond Future	6.3215	101.6067	6.3408	101.5996	0.305	0.0000	0.0000	10,121
2018/05/14	R204	02/08/2018	8.98	Call	Bond Future	973.8900	0.9739	966.7500	0.9667	(0.733)	0	0	0
2018/05/14	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R204	02/08/2018	8.99	Call	Bond Future	977.5200	0.9775	970.3800	0.9704	(0.730)	0	0	0
2018/05/14	R204	02/08/2018	8.97	Call	Bond Future	970.2700	0.9703	963.1300	0.9631	(0.736)	0	0	0
2018/05/14	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R207	02/08/2018	6.86	Put	Bond Future	486.8300	0.4868	484.6000	0.4846	(0.458)	0	0	0
2018/05/14	R207	02/08/2018	6.85	Call	Bond Future	34.9600	0.0350	33.1100	0.0331	(5.292)	0	0	0
2018/05/14	R207	02/08/2018			Bond Future	7.1932	100.5224	7.1930	100.5227	(0.003)	0.0000	0.0000	20,909
2018/05/14	R207	02/08/2018	6.86	Call	Bond Future	37.3900	0.0374	35.4700	0.0355	(5.135)	0	0	0
2018/05/14	R207	02/08/2018	6.85	Put	Bond Future	497.9300	0.4979	495.7700	0.4958	(0.434)	0	0	0
2018/05/14	R207	02/08/2018	6.87	Call	Bond Future	39.9300	0.0399	37.9500	0.0380	(4.959)	0	0	0
2018/05/14	R207	02/08/2018	6.87	Put	Bond Future	475.8500	0.4759	473.5600	0.4736	(0.481)	0	0	0
2018/05/14	R207	01/11/2018	6.76	Put	Bond Future	537.2900	0.5373	536.5000	0.5365	(0.147)	0	0	0
2018/05/14	R207	01/11/2018			Bond Future	7.1651	102.3261	7.1660	102.3251	0.013	0.0000	0.0000	0
2018/05/14	R207	01/11/2018	6.75	Call	Bond Future	77.2700	0.0773	75.4800	0.0755	(2.317)	0	0	0
2018/05/14	R207	01/11/2018	6.75	Put	Bond Future	545.6600	0.5457	544.9000	0.5449	(0.139)	0	0	0
2018/05/14	R207	01/11/2018	6.76	Call	Bond Future	80.2200	0.0802	78.4000	0.0784	(2.269)	0	0	0
2018/05/14	R207	01/11/2018	6.74	Call	Bond Future	74.4000	0.0744	72.6400	0.0726	(2.366)	0	0	0
2018/05/14	R207	01/11/2018	6.74	Put	Bond Future	554.1100	0.5541	553.3800	0.5534	(0.132)	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
2018/05/14	R207	07/02/2019	6.52	Call	Bond Future	79.4000	0.0794	78.2200	0.0782	(1.486)	0	0	0
2018/05/14	R207	07/02/2019	6.51	Put	Bond Future	616.8500	0.6169	616.2500	0.6163	(0.097)	0	0	0
2018/05/14	R207	07/02/2019			Bond Future	7.1207	100.6661	7.1213	100.6655	0.009	0.0000	0.0000	0
2018/05/14	R207	07/02/2019	6.53	Call	Bond Future	81.7900	0.0818	80.6000	0.0806	(1.455)	0	0	0
2018/05/14	R207	07/02/2019	6.53	Put	Bond Future	603.6000	0.6036	602.9700	0.6030	(0.104)	0	0	0
2018/05/14	R207	07/02/2019	6.52	Put	Bond Future	610.0800	0.6101	609.4600	0.6095	(0.102)	0	0	0
2018/05/14	R207	07/02/2019	6.51	Call	Bond Future	77.3000	0.0773	76.1400	0.0761	(1.501)	0	0	0
2018/05/14	R208	02/08/2018	7.14	Call	Bond Future	130.4900	0.1305	125.3800	0.1254	(3.916)	0	0	0
2018/05/14	R208	02/08/2018	7.12	Call	Bond Future	118.1800	0.1182	113.3000	0.1133	(4.129)	0	0	0
2018/05/14	R208	02/08/2018			Bond Future	7.4279	100.7636	7.4276	100.7643	(0.004)	0.0000	0.0000	30,946
2018/05/14	R208	02/08/2018	7.12	Put	Bond Future	842.6700	0.8427	837.1100	0.8371	(0.660)	0	0	0
2018/05/14	R208	02/08/2018	7.14	Put	Bond Future	807.7300	0.8077	801.9400	0.8019	(0.717)	0	0	0
2018/05/14	R208	02/08/2018	7.13	Call	Bond Future	124.3100	0.1243	119.3100	0.1193	(4.022)	0	0	0
2018/05/14	R208	02/08/2018	7.13	Put	Bond Future	825.1700	0.8252	819.4900	0.8195	(0.688)	0	0	0
2018/05/14	R208	01/11/2018	7.11	Put	Bond Future	970.9000	0.9709	967.3800	0.9674	(0.363)	0	0	0
2018/05/14	R208	01/11/2018			Bond Future	7.4463	99.1721	7.4466	99.1715	0.004	0.0000	0.0000	0
2018/05/14	R208	01/11/2018	7.11	Call	Bond Future	247.5700	0.2476	243.4000	0.2434	(1.684)	0	0	0
2018/05/14	R208	01/11/2018	7.12	Call	Bond Future	254.8900	0.2549	250.6700	0.2507	(1.656)	0	0	0
2018/05/14	R208	01/11/2018	7.10	Put	Bond Future	985.3200	0.9853	981.8500	0.9819	(0.352)	0	0	0
2018/05/14	R208	01/11/2018	7.12	Put	Bond Future	956.6200	0.9566	953.0500	0.9531	(0.373)	0	0	0
2018/05/14	R208	01/11/2018	7.10	Call	Bond Future	240.3800	0.2404	236.2600	0.2363	(1.714)	0	0	0
2018/05/14	R208	07/02/2019	7.07	Call	Bond Future	314.8700	0.3149	311.7400	0.3117	(0.994)	0	0	0
2018/05/14	R208	07/02/2019	7.08	Put	Bond Future	1,076.6400	1.0766	1,073.6500	1.0736	(0.278)	0	0	0
2018/05/14	R208	07/02/2019	7.06	Put	Bond Future	1,101.2700	1.1013	1,098.3400	1.0983	(0.266)	0	0	0
2018/05/14	R208	07/02/2019			Bond Future	7.4712	101.0959	7.4713	101.0957	0.001	0.0000	0.0000	0
2018/05/14	R208	07/02/2019	7.07	Put	Bond Future	1,088.7500	1.0888	1,085.7900	1.0858	(0.272)	0	0	0
2018/05/14	R208	07/02/2019	7.08	Call	Bond Future	322.1400	0.3221	318.9800	0.3190	(0.981)	0	0	0
2018/05/14	R208	07/02/2019	7.06	Call	Bond Future	308.0000	0.3080	304.9000	0.3049	(1.006)	0	0	0
2018/05/14	R209	02/08/2018	9.66	Call	Bond Future	4,171.1400	4.1711	4,260.0800	4.2601	2.132	0	0	435
2018/05/14	R209	02/08/2018	8.96	Put	Bond Future	2,546.1100	2.5461	2,425.6000	2.4256	(4.733)	0	0	0
2018/05/14	R209	02/08/2018	8.49	Call	Bond Future	296.0900	0.2961	299.8200	0.2998	1.260	0	0	500
2018/05/14	R209	02/08/2018	8.46	Put	Bond Future	5,317.2600	5.3173	5,171.8300	5.1718	(2.735)	0	0	0
2018/05/14	R209	02/08/2018	10.38	Call	Bond Future	8,113.1500	8.1132	8,244.7900	8.2448	1.623	0	0	0
2018/05/14	R209	02/08/2018	9.21	Call	Bond Future	2,091.9500	2.0919	2,141.1200	2.1411	2.350	0	0	0
2018/05/14	R209	02/08/2018	10.39	Put	Bond Future	112.6500	0.1127	96.2300	0.0962	(14.576)	0	0	0
2018/05/14	R209	02/08/2018			Bond Future	9.1448	77.0659	9.1238	77.2144	(0.230)	0.0000	0.0000	76,025
2018/05/14	R209	02/08/2018	10.21	Call	Bond Future	7,164.6800	7.1647	7,288.6100	7.2886	1.730	0	0	0
2018/05/14	R209	02/08/2018	10.21	Put	Bond Future	190.5600	0.1906	166.0500	0.1661	(12.862)	0	0	435
2018/05/14	R209	02/08/2018	8.96	Call	Bond Future	1,229.0200	1.2290	1,256.9500	1.2569	2.273	0	0	5,000
2018/05/14	R209	02/08/2018	9.43	Call	Bond Future	3,040.9100	3.0409	3,110.1400	3.1101	2.277	0	0	0
2018/05/14	R209	02/08/2018	9.43	Put	Bond Future	1,073.5000	1.0735	994.2900	0.9943	(7.379)	0	0	5,000
2018/05/14	R209	02/08/2018	10.84	Call	Bond Future	10,677.1100	10.6771	10,820.5600	10.8206	1.344	0	0	0
2018/05/14	R209	02/08/2018	10.84	Put	Bond Future	25.9000	0.0259	20.9100	0.0209	(19.266)	0	0	435
2018/05/14	R209	02/08/2018	8.83	Call	Bond Future	883.0700	0.8831	901.8500	0.9019	2.127	0	0	0
2018/05/14	R209	02/08/2018	8.83	Put	Bond Future	3,146.8200	3.1468	3,017.1600	3.0172	(4.120)	0	0	500
2018/05/14	R209	02/08/2018	8.49	Put	Bond Future	5,117.9600	5.1180	4,973.2500	4.9732	(2.827)	0	0	0

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2018/05/14	R209	02/08/2018	9.21	Put	Bond Future	1,635.5800	1.6356	1,536.3100	1.5363	(6.069)	0	0	500
2018/05/14	R209	02/08/2018	9.66	Put	Bond Future	671.8800	0.6719	612.3800	0.6124	(8.856)	0	0	0
2018/05/14	R209	02/08/2018	8.46	Call	Bond Future	263.8100	0.2638	266.8200	0.2668	1.141	0	0	5,000
2018/05/14	R209	02/08/2018	10.38	Put	Bond Future	116.0900	0.1161	99.2900	0.0993	(14.472)	0	0	0
2018/05/14	R209	02/08/2018	10.39	Call	Bond Future	8,169.1600	8.1692	8,301.1800	8.3012	1.616	0	0	0
2018/05/14	R209	02/08/2018	10.40	Call	Bond Future	8,225.1700	8.2252	8,357.5800	8.3576	1.610	0	0	0
2018/05/14	R209	02/08/2018	10.40	Put	Bond Future	109.2900	0.1093	93.2600	0.0933	(14.667)	0	0	0
2018/05/14	R209	01/11/2018	1,016.00	Call	Bond Future	74,413.1400	74.4131	74,563.2400	74.5632	0.202	0	0	0
2018/05/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R209	01/11/2018	9.34	Put	Bond Future	2,317.2600	2.3173	2,230.3100	2.2303	(3.752)	0	0	0
2018/05/14	R209	01/11/2018	10.00	Call	Bond Future	6,322.1200	6.3221	6,420.4400	6.4204	1.555	0	0	0
2018/05/14	R209	01/11/2018	9.97	Call	Bond Future	6,174.2900	6.1743	6,271.2400	6.2712	1.570	0	0	0
2018/05/14	R209	01/11/2018			Bond Future	9.1946	75.3010	9.1731	75.4511	(0.234)	0.0000	0.0000	0
2018/05/14	R209	01/11/2018	1,016.01	Call	Bond Future	74,413.1400	74.4131	74,563.2400	74.5632	0.202	0	0	0
2018/05/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/14	R209	01/11/2018	1,015.99	Call	Bond Future	74,413.1300	74.4131	74,563.2300	74.5632	0.202	0	0	0
2018/05/14	R209	01/11/2018	9.34	Call	Bond Future	3,319.2700	3.3193	3,382.4200	3.3824	1.903	0	0	0
2018/05/14	R209	01/11/2018	10.00	Put	Bond Future	1,010.2800	1.0103	958.5000	0.9585	(5.125)	0	0	5,850
2018/05/14	R209	01/11/2018	9.97	Put	Bond Future	1,050.1600	1.0502	997.0100	0.9970	(5.061)	0	0	0
2018/05/14	R209	01/11/2018	9.94	Call	Bond Future	6,027.2200	6.0272	6,122.7600	6.1228	1.585	0	0	0
2018/05/14	R209	01/11/2018	9.94	Put	Bond Future	1,091.5600	1.0916	1,037.0000	1.0370	(4.998)	0	0	0
2018/05/14	R209	01/11/2018	10.57	Call	Bond Future	9,158.8000	9.1588	9,280.9800	9.2810	1.334	0	0	0
2018/05/14	R209	01/11/2018	10.57	Put	Bond Future	419.4400	0.4194	391.5200	0.3915	(6.656)	0	0	0
2018/05/14	R209	07/02/2019	8.97	Put	Bond Future	4,654.4700	4.6545	4,549.1000	4.5491	(2.264)	0	0	0
2018/05/14	R209	07/02/2019			Bond Future	9.2502	76.7616	9.2280	76.9150	(0.241)	0.0000	0.0000	0
2018/05/14	R209	07/02/2019	8.96	Call	Bond Future	2,658.2600	2.6583	2,705.7900	2.7058	1.788	0	0	0
2018/05/14	R209	07/02/2019	8.96	Put	Bond Future	4,695.2600	4.6953	4,589.4400	4.5894	(2.254)	0	0	0
2018/05/14	R209	07/02/2019	8.97	Call	Bond Future	2,688.9900	2.6890	2,736.9700	2.7370	1.784	0	0	0
2018/05/14	R209	07/02/2019	8.95	Call	Bond Future	2,627.4500	2.6275	2,674.5300	2.6745	1.792	0	0	0
2018/05/14	R209	07/02/2019	8.95	Put	Bond Future	4,736.0700	4.7361	4,629.8000	4.6298	(2.244)	0	0	0
2018/05/14	R210	02/08/2018			Bond Future	191.3448	191.3448	191.3675	191.3675	0.012	0.0000	0.0000	2,159
2018/05/14	R210	01/11/2018			Bond Future	192.3103	192.3103	192.3305	192.3305	0.011	0.0000	0.0000	0
2018/05/14	R210	07/02/2019			Bond Future	196.0817	196.0817	196.1037	196.1037	0.011	0.0000	0.0000	0
2018/05/14	R212	02/08/2018			Bond Future	155.7224	155.7224	155.6292	155.6292	(0.060)	0.0000	0.0000	3,975
2018/05/14	R212	01/11/2018			Bond Future	158.5428	158.5428	158.4455	158.4455	(0.061)	0.0000	0.0000	0
2018/05/14	R212	07/02/2019			Bond Future	159.4983	159.4983	159.4002	159.4002	(0.061)	0.0000	0.0000	0
2018/05/14	R213	02/08/2018	9.06	Call	Bond Future	2,391.7100	2.3917	2,428.2300	2.4282	1.527	0	0	0
2018/05/14	R213	02/08/2018	9.05	Put	Bond Future	1,246.7400	1.2467	1,174.4000	1.1744	(5.802)	0	0	0
2018/05/14	R213	02/08/2018			Bond Future	8.8851	88.9349	8.8691	89.0430	(0.180)	0.0000	0.0000	29,240
2018/05/14	R213	02/08/2018	9.07	Call	Bond Future	2,433.7800	2.4338	2,471.0200	2.4710	1.530	0	0	0
2018/05/14	R213	02/08/2018	9.07	Put	Bond Future	1,198.0500	1.1981	1,127.1400	1.1271	(5.919)	0	0	0
2018/05/14	R213	02/08/2018	9.06	Put	Bond Future	1,222.2000	1.2222	1,150.5700	1.1506	(5.861)	0	0	0
2018/05/14	R213	02/08/2018	9.05	Call	Bond Future	2,349.9600	2.3500	2,385.7700	2.3858	1.524	0	0	0
2018/05/14	R213	01/11/2018	8.65	Call	Bond Future	1,667.6300	1.6676	1,689.9000	1.6899	1.335	0	0	0

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2018/05/14	R213	01/11/2018	8.64	Put	Bond Future	3,650.7900		3.6508	3,563.7200	3.5637	(2.385)	0	0	0
2018/05/14	R213	01/11/2018			Bond Future	8.9376		86.9844	8.9213	87.0933	(0.183)	0.0000	0.0000	0
2018/05/14	R213	01/11/2018	8.66	Call	Bond Future	1,695.3700		1.6954	1,718.0200	1.7180	1.336	0	0	0
2018/05/14	R213	01/11/2018	8.66	Put	Bond Future	3,568.7000		3.5687	3,482.3900	3.4824	(2.419)	0	0	0
2018/05/14	R213	01/11/2018	8.65	Put	Bond Future	3,609.4600		3.6095	3,522.7700	3.5228	(2.402)	0	0	0
2018/05/14	R213	01/11/2018	8.64	Call	Bond Future	1,640.3900		1.6404	1,662.2800	1.6623	1.334	0	0	0
2018/05/14	R213	07/02/2019	8.68	Call	Bond Future	2,356.2100		2.3562	2,385.2600	2.3853	1.233	0	0	0
2018/05/14	R213	07/02/2019			Bond Future	8.9980		88.6718	8.9810	88.7833	(0.189)	0.0000	0.0000	0
2018/05/14	R213	07/02/2019	8.68	Put	Bond Future	4,469.7900		4.4698	4,387.4000	4.3874	(1.843)	0	0	0
2018/05/14	R213	07/02/2019	8.69	Call	Bond Future	2,385.0700		2.3851	2,414.4400	2.4144	1.231	0	0	0
2018/05/14	R213	07/02/2019	8.70	Put	Bond Future	4,392.4400		4.3924	4,310.6900	4.3107	(1.861)	0	0	0
2018/05/14	R213	07/02/2019	8.69	Put	Bond Future	4,431.1300		4.4311	4,349.0600	4.3491	(1.852)	0	0	0
2018/05/14	R213	07/02/2019	8.70	Call	Bond Future	2,413.8300		2.4138	2,443.5200	2.4435	1.230	0	0	0
2018/05/14	R214	02/08/2018	8.96	Call	Bond Future	919.1300		0.9191	950.4600	0.9505	3.409	0	0	0
2018/05/14	R214	02/08/2018			Bond Future	9.2844		76.6967	9.2582	76.8909	(0.282)	0.0000	0.0000	30,091
2018/05/14	R214	02/08/2018	8.94	Call	Bond Future	870.1500		0.8702	899.7200	0.8997	3.398	0	0	0
2018/05/14	R214	02/08/2018	8.94	Put	Bond Future	3,491.0800		3.4911	3,326.5100	3.3265	(4.714)	0	0	0
2018/05/14	R214	02/08/2018	8.96	Put	Bond Future	3,383.8500		3.3838	3,221.0400	3.2210	(4.811)	0	0	0
2018/05/14	R214	02/08/2018	8.95	Call	Bond Future	894.3700		0.8944	924.8100	0.9248	3.404	0	0	0
2018/05/14	R214	02/08/2018	8.95	Put	Bond Future	3,437.1300		3.4371	3,273.4300	3.2734	(4.763)	0	0	0
2018/05/14	R214	01/11/2018	8.99	Put	Bond Future	4,393.8500		4.3938	4,248.8800	4.2489	(3.299)	0	0	0
2018/05/14	R214	01/11/2018	8.98	Call	Bond Future	1,763.6900		1.7637	1,814.6200	1.8146	2.888	0	0	0
2018/05/14	R214	01/11/2018			Bond Future	9.3352		74.7799	9.3084	74.9765	(0.287)	0.0000	0.0000	0
2018/05/14	R214	01/11/2018	8.99	Call	Bond Future	1,792.4700		1.7925	1,844.1200	1.8441	2.881	0	0	0
2018/05/14	R214	01/11/2018	8.98	Put	Bond Future	4,442.5800		4.4426	4,296.8900	4.2969	(3.279)	0	0	0
2018/05/14	R214	01/11/2018	9.00	Call	Bond Future	1,821.7300		1.8217	1,874.0900	1.8741	2.874	0	0	0
2018/05/14	R214	01/11/2018	9.00	Put	Bond Future	4,345.7100		4.3457	4,201.4500	4.2014	(3.320)	0	0	0
2018/05/14	R214	07/02/2019	9.05	Put	Bond Future	5,199.6000		5.1996	5,063.1800	5.0632	(2.624)	0	0	0
2018/05/14	R214	07/02/2019			Bond Future	9.3927		76.2306	9.3651	76.4314	(0.294)	0.0000	0.0000	0
2018/05/14	R214	07/02/2019	9.04	Call	Bond Future	2,614.6300		2.6146	2,678.4800	2.6785	2.442	0	0	0
2018/05/14	R214	07/02/2019	9.04	Put	Bond Future	5,244.8500		5.2449	5,107.8300	5.1078	(2.612)	0	0	0
2018/05/14	R214	07/02/2019	9.05	Call	Bond Future	2,645.9800		2.6460	2,710.4300	2.7104	2.436	0	0	0
2018/05/14	R214	07/02/2019	9.03	Call	Bond Future	2,583.2100		2.5832	2,646.4800	2.6465	2.449	0	0	0
2018/05/14	R214	07/02/2019	9.03	Put	Bond Future	5,290.1500		5.2901	5,152.5500	5.1525	(2.601)	0	0	0
2018/05/14	R248	02/08/2018	8.98	Call	Bond Future	1,206.7100		1.2067	1,245.7400	1.2457	3.234	0	0	0
2018/05/14	R248	02/08/2018	8.97	Put	Bond Future	4,558.6200		4.5586	4,346.6900	4.3467	(4.649)	0	0	0
2018/05/14	R248	02/08/2018			Bond Future	9.3148		98.1402	9.2886	98.3901	(0.281)	0.0000	0.0000	100,451
2018/05/14	R248	02/08/2018	8.99	Call	Bond Future	1,239.1100		1.2391	1,279.2600	1.2793	3.240	0	0	0
2018/05/14	R248	02/08/2018	8.99	Put	Bond Future	4,420.9400		4.4209	4,211.2300	4.2112	(4.744)	0	0	0
2018/05/14	R248	02/08/2018	8.98	Put	Bond Future	4,489.4300		4.4894	4,278.6000	4.2786	(4.696)	0	0	0
2018/05/14	R248	02/08/2018	8.97	Call	Bond Future	1,174.8400		1.1748	1,212.7700	1.2128	3.229	0	0	0
2018/05/14	R248	01/11/2018	9.03	Call	Bond Future	2,425.4500		2.4254	2,492.8400	2.4928	2.778	0	0	0
2018/05/14	R248	01/11/2018			Bond Future	9.3660		95.4684	9.3392	95.7215	(0.286)	0.0000	0.0000	0
2018/05/14	R248	01/11/2018	9.01	Call	Bond Future	2,349.8500		2.3499	2,415.4200	2.4154	2.790	0	0	0
2018/05/14	R248	01/11/2018	9.01	Put	Bond Future	5,810.7300		5.8107	5,623.2200	5.6232	(3.227)	0	0	0
2018/05/14	R248	01/11/2018	9.03	Put	Bond Future	5,686.1200		5.6861	5,500.4300	5.5004	(3.266)	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
2018/05/14	R248	01/11/2018	9.02	Call	Bond Future	2,387.4800	2.3875	2,453.9600	2.4540	2.785	0	0	0
2018/05/14	R248	01/11/2018	9.02	Put	Bond Future	5,748.1700	5.7482	5,561.5700	5.5616	(3.246)	0	0	0
2018/05/14	R248	07/02/2019	9.06	Put	Bond Future	6,920.1100	6.9201	6,743.0700	6.7431	(2.558)	0	0	0
2018/05/14	R248	07/02/2019			Bond Future	9.4241	97.3202	9.3964	97.5788	(0.294)	0.0000	0.0000	0
2018/05/14	R248	07/02/2019	9.06	Call	Bond Future	3,420.6200	3.4206	3,502.1000	3.5021	2.382	0	0	0
2018/05/14	R248	07/02/2019	9.05	Put	Bond Future	6,978.9900	6.9790	6,801.2000	6.8012	(2.548)	0	0	0
2018/05/14	R248	07/02/2019	9.07	Call	Bond Future	3,461.2700	3.4613	3,543.5000	3.5435	2.376	0	0	0
2018/05/14	R248	07/02/2019	9.07	Put	Bond Future	6,861.6400	6.8616	6,685.3500	6.6853	(2.569)	0	0	0
2018/05/14	R248	07/02/2019	9.05	Call	Bond Future	3,380.2100	3.3802	3,460.9400	3.4609	2.388	0	0	0

Total

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