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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2018 TO 29/05/2018

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
2018/05/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	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
2018/05/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2025	02/08/2018			Bond Future	133.8223	133.8223	133.6714	133.6714	(0.113)	0.0000	0.0000	864
2018/05/29	2025	02/08/2018	136.65	Put	Bond Future	2,827.7100	2.8277	2,978.5700	2.9786	5.335	0	0	0
2018/05/29	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2025	02/08/2018	136.67	Put	Bond Future	2,847.7100	2.8477	2,998.5700	2.9986	5.298	0	0	0
2018/05/29	2025	02/08/2018	136.66	Put	Bond Future	2,837.7100	2.8377	2,988.5700	2.9886	5.316	0	0	0
2018/05/29	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2025	01/11/2018			Bond Future	136.2422	136.2422	136.0892	136.0892	(0.112)	0.0000	0.0000	0
2018/05/29	2025	07/02/2019			Bond Future	137.5007	137.5007	137.3436	137.3436	(0.114)	0.0000	0.0000	0
2018/05/29	2029	02/08/2018			Bond Future	102.2738	102.2738	102.0891	102.0891	(0.181)	0.0000	0.0000	1,370
2018/05/29	2029	01/11/2018			Bond Future	103.0737	103.0737	102.8861	102.8861	(0.182)	0.0000	0.0000	0
2018/05/29	2029	07/02/2019			Bond Future	105.0952	105.0952	104.9030	104.9030	(0.183)	0.0000	0.0000	0
2018/05/29	2030	02/08/2018	8.51	Call	Bond Future	505.7600	0.5058	371.8800	0.3719	(26.471)	0	0	7,850
2018/05/29	2030	02/08/2018	8.91	Call	Bond Future	1,573.2700	1.5733	1,277.3100	1.2773	(18.812)	0	0	7,850
2018/05/29	2030	02/08/2018	9.46	Put	Bond Future	402.8700	0.4029	507.8600	0.5079	26.061	0	0	0
2018/05/29	2030	02/08/2018			Bond Future	8.8990	93.7648	8.9856	93.1791	0.973	0.0000	0.0000	41,311
2018/05/29	2030	02/08/2018	8.51	Put	Bond Future	3,199.1300	3.1991	3,650.9900	3.6510	14.124	0	0	0
2018/05/29	2030	02/08/2018	9.46	Call	Bond Future	4,111.6500	4.1117	3,630.9000	3.6309	(11.692)	0	0	0
2018/05/29	2030	02/08/2018	8.91	Put	Bond Future	1,498.3900	1.4984	1,788.1700	1.7882	19.339	0	0	0
2018/05/29	2030	02/08/2018	9.50	Call	Bond Future	4,328.1800	4.3282	3,838.4900	3.8385	(11.314)	0	0	0
2018/05/29	2030	02/08/2018	9.47	Call	Bond Future	4,165.5500	4.1656	3,682.5000	3.6825	(11.596)	0	0	0
2018/05/29	2030	02/08/2018	9.45	Put	Bond Future	413.5100	0.4135	520.8300	0.5208	25.953	0	0	0
2018/05/29	2030	02/08/2018	9.50	Put	Bond Future	362.6200	0.3626	458.6700	0.4587	26.488	0	0	7,850
2018/05/29	2030	02/08/2018	9.47	Put	Bond Future	392.4800	0.3925	495.1700	0.4952	26.164	0	0	0
2018/05/29	2030	02/08/2018	9.45	Call	Bond Future	4,057.9500	4.0580	3,579.5300	3.5795	(11.790)	0	0	0
2018/05/29	2030	01/11/2018	8.60	Call	Bond Future	1,383.4600	1.3835	1,175.4600	1.1755	(15.035)	0	0	0
2018/05/29	2030	01/11/2018	8.58	Put	Bond Future	3,870.6400	3.8706	4,263.9800	4.2640	10.162	0	0	0
2018/05/29	2030	01/11/2018			Bond Future	8.9531	95.4432	9.0427	94.8471	1.001	0.0000	0.0000	0
2018/05/29	2030	01/11/2018	8.60	Put	Bond Future	3,782.2300	3.7822	4,170.3400	4.1703	10.261	0	0	0
2018/05/29	2030	01/11/2018	8.58	Call	Bond Future	1,333.5200	1.3335	1,130.7500	1.1308	(15.206)	0	0	0
2018/05/29	2030	01/11/2018	8.59	Put	Bond Future	3,826.1400	3.8261	4,216.8800	4.2169	10.212	0	0	0
2018/05/29	2030	01/11/2018	8.59	Call	Bond Future	1,358.2300	1.3582	1,152.8600	1.1529	(15.120)	0	0	0
2018/05/29	2030	07/02/2019	8.62	Call	Bond Future	2,057.6100	2.0576	1,824.6900	1.8247	(11.320)	0	0	0
2018/05/29	2030	07/02/2019			Bond Future	9.0144	93.2856	9.1077	92.6767	1.036	0.0000	0.0000	0
2018/05/29	2030	07/02/2019	8.62	Put	Bond Future	4,690.0200	4.6900	5,065.9800	5.0660	8.016	0	0	0
2018/05/29	2030	07/02/2019	8.63	Call	Bond Future	2,084.5800	2.0846	1,849.6300	1.8496	(11.271)	0	0	0
2018/05/29	2030	07/02/2019	8.63	Put	Bond Future	4,649.0300	4.6490	5,022.9600	5.0230	8.043	0	0	0
2018/05/29	2030	07/02/2019	8.64	Call	Bond Future	2,112.0500	2.1121	1,875.0600	1.8751	(11.221)	0	0	0
2018/05/29	2030	07/02/2019	8.64	Put	Bond Future	4,608.5900	4.6086	4,980.4800	4.9805	8.069	0	0	0

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2018/05/29	2032	02/08/2018	9.67	Call	Bond Future	4,690.2300		4.6902	4,161.1900	4.1612	(11.280)	0	0	0
2018/05/29	2032	02/08/2018	9.66	Put	Bond Future	424.5000		0.4245	533.6400	0.5336	25.710	0	0	0
2018/05/29	2032	02/08/2018			Bond Future	9.0721		96.5265	9.1586	95.8906	0.953	0.0000	0.0000	32,591
2018/05/29	2032	02/08/2018	9.68	Call	Bond Future	4,748.7600		4.7488	4,217.3900	4.2174	(11.190)	0	0	0
2018/05/29	2032	02/08/2018	9.68	Put	Bond Future	403.0900		0.4031	507.5500	0.5076	25.915	0	0	0
2018/05/29	2032	02/08/2018	9.67	Put	Bond Future	413.7200		0.4137	520.5100	0.5205	25.812	0	0	0
2018/05/29	2032	02/08/2018	9.66	Call	Bond Future	4,631.7700		4.6318	4,105.0800	4.1051	(11.371)	0	0	0
2018/05/29	2032	01/11/2018	8.77	Put	Bond Future	4,217.7200		4.2177	4,637.4600	4.6375	9.952	0	0	0
2018/05/29	2032	01/11/2018			Bond Future	9.1300		94.0994	9.2193	93.4523	0.978	0.0000	0.0000	0
2018/05/29	2032	01/11/2018	8.76	Call	Bond Future	1,517.3800		1.5174	1,292.7700	1.2928	(14.802)	0	0	0
2018/05/29	2032	01/11/2018	8.76	Put	Bond Future	4,266.1900		4.2662	4,688.7200	4.6887	9.904	0	0	0
2018/05/29	2032	01/11/2018	8.77	Call	Bond Future	1,544.6800		1.5447	1,317.2800	1.3173	(14.721)	0	0	0
2018/05/29	2032	01/11/2018	8.75	Call	Bond Future	1,490.3700		1.4904	1,268.5600	1.2686	(14.883)	0	0	0
2018/05/29	2032	01/11/2018	8.75	Put	Bond Future	4,315.0300		4.3150	4,740.3600	4.7404	9.857	0	0	0
2018/05/29	2032	07/02/2019	8.81	Call	Bond Future	2,307.1300		2.3071	2,050.5400	2.0505	(11.122)	0	0	0
2018/05/29	2032	07/02/2019	8.80	Put	Bond Future	5,162.6600		5.1627	5,569.1700	5.5692	7.874	0	0	0
2018/05/29	2032	07/02/2019			Bond Future	9.1945		95.9250	9.2873	95.2642	1.009	0.0000	0.0000	0
2018/05/29	2032	07/02/2019	8.82	Call	Bond Future	2,337.0700		2.3371	2,078.2800	2.0783	(11.073)	0	0	0
2018/05/29	2032	07/02/2019	8.82	Put	Bond Future	5,073.0800		5.0731	5,475.1900	5.4752	7.926	0	0	0
2018/05/29	2032	07/02/2019	8.81	Put	Bond Future	5,117.7200		5.1177	5,522.0300	5.5220	7.900	0	0	0
2018/05/29	2032	07/02/2019	8.80	Call	Bond Future	2,277.4100		2.2774	2,023.0200	2.0230	(11.170)	0	0	0
2018/05/29	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2033	02/08/2018			Bond Future	106.5186		106.5186	106.5313	106.5313	0.012	0.0000	0.0000	6,151
2018/05/29	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2033	02/08/2018	109.92	Put	Bond Future	3,401.3900		3.4014	3,388.7000	3.3887	(0.373)	0	0	0
2018/05/29	2033	02/08/2018	109.94	Put	Bond Future	3,421.3900		3.4214	3,408.7000	3.4087	(0.371)	0	0	0
2018/05/29	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2033	02/08/2018	109.93	Put	Bond Future	3,411.3900		3.4114	3,398.7000	3.3987	(0.372)	0	0	0
2018/05/29	2033	01/11/2018			Bond Future	107.3239		107.3239	107.3373	107.3373	0.012	0.0000	0.0000	0
2018/05/29	2033	07/02/2019			Bond Future	109.4288		109.4288	109.4414	109.4414	0.012	0.0000	0.0000	0
2018/05/29	2037	02/08/2018	9.96	Put	Bond Future	379.7700		0.3798	491.3300	0.4913	29.376	0	0	0
2018/05/29	2037	02/08/2018	9.95	Call	Bond Future	5,929.8600		5.9299	5,244.9000	5.2449	(11.551)	0	0	0
2018/05/29	2037	02/08/2018			Bond Future	9.2533		93.5474	9.3498	92.7484	1.043	0.0000	0.0000	55,631
2018/05/29	2037	02/08/2018	9.96	Call	Bond Future	5,995.9500		5.9960	5,308.5300	5.3085	(11.465)	0	0	0
2018/05/29	2037	02/08/2018	9.95	Put	Bond Future	389.4800		0.3895	503.5000	0.5035	29.275	0	0	0
2018/05/29	2037	02/08/2018	9.97	Call	Bond Future	6,062.0800		6.0621	5,372.2300	5.3722	(11.380)	0	0	0
2018/05/29	2037	02/08/2018	9.97	Put	Bond Future	370.2000		0.3702	479.3300	0.4793	29.479	0	0	0
2018/05/29	2037	01/11/2018	9.03	Call	Bond Future	2,087.1800		2.0872	1,770.4600	1.7705	(15.175)	0	0	0
2018/05/29	2037	01/11/2018			Bond Future	9.3067		95.2219	9.4061	94.4088	1.068	0.0000	0.0000	0
2018/05/29	2037	01/11/2018	9.01	Call	Bond Future	2,019.4200		2.0194	1,709.7100	1.7097	(15.337)	0	0	0
2018/05/29	2037	01/11/2018	9.01	Put	Bond Future	4,512.3300		4.5123	5,015.7600	5.0158	11.157	0	0	0
2018/05/29	2037	01/11/2018	9.03	Put	Bond Future	4,408.8900		4.4089	4,905.3100	4.9053	11.260	0	0	0
2018/05/29	2037	01/11/2018	9.02	Call	Bond Future	2,053.0200		2.0530	1,739.8100	1.7398	(15.256)	0	0	0
2018/05/29	2037	01/11/2018	9.02	Put	Bond Future	4,460.2700		4.4603	4,960.2000	4.9602	11.209	0	0	0
2018/05/29	2037	07/02/2019	9.06	Put	Bond Future	5,512.6400		5.5126	5,996.3500	5.9963	8.775	0	0	0
2018/05/29	2037	07/02/2019	9.05	Call	Bond Future	2,933.6000		2.9336	2,589.9000	2.5899	(11.716)	0	0	0

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2018/05/29	2037	07/02/2019			Bond Future		9.3667	92.8094	9.4696	91.9793	1.098	0.0000	0.0000	0
2018/05/29	2037	07/02/2019	9.06	Call	Bond Future	2,969.1300		2.9691	2,622.7100	2.6227	(11.667)	0	0	0
2018/05/29	2037	07/02/2019	9.05	Put	Bond Future	5,561.8200		5.5618	6,048.2500	6.0483	8.746	0	0	0
2018/05/29	2037	07/02/2019	9.07	Call	Bond Future	3,005.2000		3.0052	2,656.0400	2.6560	(11.619)	0	0	0
2018/05/29	2037	07/02/2019	9.07	Put	Bond Future	5,464.1200		5.4641	5,945.0900	5.9451	8.802	0	0	0
2018/05/29	2038	02/08/2018	134.55	Put	Bond Future	6,820.1200		6.8201	6,804.5000	6.8045	(0.229)	0	0	0
2018/05/29	2038	02/08/2018			Bond Future	127.7299		127.7299	127.7455	127.7455	0.012	0.0000	0.0000	8,997
2018/05/29	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2038	02/08/2018	134.54	Put	Bond Future	6,810.1200		6.8101	6,794.5000	6.7945	(0.229)	0	0	0
2018/05/29	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2038	02/08/2018	134.53	Put	Bond Future	6,800.1200		6.8001	6,784.5000	6.7845	(0.230)	0	0	0
2018/05/29	2038	01/11/2018			Bond Future	130.0395		130.0395	130.0559	130.0559	0.013	0.0000	0.0000	0
2018/05/29	2038	07/02/2019			Bond Future	130.9997		130.9997	131.0154	131.0154	0.012	0.0000	0.0000	0
2018/05/29	2040	02/08/2018	10.04	Call	Bond Future	6,490.3400		6.4903	5,750.1300	5.7501	(11.405)	0	0	0
2018/05/29	2040	02/08/2018	10.03	Put	Bond Future	426.9800		0.4270	550.2300	0.5502	28.866	0	0	0
2018/05/29	2040	02/08/2018			Bond Future	9.3282		97.1455	9.4247	96.2846	1.034	0.0000	0.0000	22,514
2018/05/29	2040	02/08/2018	10.05	Call	Bond Future	6,561.0500		6.5611	5,818.2800	5.8183	(11.321)	0	0	0
2018/05/29	2040	02/08/2018	10.05	Put	Bond Future	406.3100		0.4063	524.3800	0.5244	29.059	0	0	0
2018/05/29	2040	02/08/2018	10.04	Put	Bond Future	416.5300		0.4165	537.1600	0.5372	28.961	0	0	0
2018/05/29	2040	02/08/2018	10.03	Call	Bond Future	6,419.7500		6.4198	5,682.1600	5.6822	(11.489)	0	0	0
2018/05/29	2040	01/11/2018	9.09	Put	Bond Future	4,875.3100		4.8753	5,413.9800	5.4140	11.049	0	0	0
2018/05/29	2040	01/11/2018			Bond Future	9.3816		98.8844	9.4809	98.0082	1.059	0.0000	0.0000	0
2018/05/29	2040	01/11/2018	9.08	Call	Bond Future	2,191.6300		2.1916	1,857.9100	1.8579	(15.227)	0	0	0
2018/05/29	2040	01/11/2018	9.08	Put	Bond Future	4,931.7600		4.9318	5,474.1800	5.4742	10.999	0	0	0
2018/05/29	2040	01/11/2018	9.10	Put	Bond Future	4,819.3300		4.8193	5,354.2500	5.3542	11.099	0	0	0
2018/05/29	2040	01/11/2018	9.09	Call	Bond Future	2,228.0000		2.2280	1,890.5300	1.8905	(15.147)	0	0	0
2018/05/29	2040	01/11/2018	9.10	Call	Bond Future	2,264.7100		2.2647	1,923.4900	1.9235	(15.067)	0	0	5,900
2018/05/29	2040	01/11/2018	8.50	Put	Bond Future	9,038.4600		9.0385	9,775.7700	9.7758	8.157	0	0	0
2018/05/29	2040	01/11/2018	8.50	Call	Bond Future	671.4600		0.6715	532.6300	0.5326	(20.676)	0	0	5,900
2018/05/29	2040	01/11/2018	9.07	Call	Bond Future	2,155.6000		2.1556	1,825.6200	1.8256	(15.308)	0	0	0
2018/05/29	2040	01/11/2018	9.07	Put	Bond Future	4,988.7000		4.9887	5,534.8600	5.5349	10.948	0	0	0
2018/05/29	2040	07/02/2019	9.13	Call	Bond Future	3,228.2600		3.2283	2,854.5200	2.8545	(11.577)	0	0	0
2018/05/29	2040	07/02/2019	9.11	Put	Bond Future	6,130.3900		6.1304	6,656.8300	6.6568	8.587	0	0	0
2018/05/29	2040	07/02/2019			Bond Future	9.4414		96.2923	9.5441	95.3979	1.088	0.0000	0.0000	0
2018/05/29	2040	07/02/2019	9.13	Put	Bond Future	6,023.3400		6.0233	6,543.9300	6.5439	8.643	0	0	0
2018/05/29	2040	07/02/2019	9.11	Call	Bond Future	3,151.4300		3.1514	2,783.5400	2.7835	(11.674)	0	0	0
2018/05/29	2040	07/02/2019	9.12	Put	Bond Future	6,076.6700		6.0767	6,600.1900	6.6002	8.615	0	0	0
2018/05/29	2040	07/02/2019	9.12	Call	Bond Future	3,189.7200		3.1897	2,818.9100	2.8189	(11.625)	0	0	0
2018/05/29	2044	02/08/2018	10.07	Call	Bond Future	6,500.0100		6.5000	5,752.9200	5.7529	(11.494)	0	0	0
2018/05/29	2044	02/08/2018			Bond Future	9.3720		94.1696	9.4684	93.2936	1.029	0.0000	0.0000	34,441
2018/05/29	2044	02/08/2018	10.05	Call	Bond Future	6,358.8100		6.3588	5,617.1900	5.6172	(11.663)	0	0	0
2018/05/29	2044	02/08/2018	10.05	Put	Bond Future	479.7800		0.4798	614.1200	0.6141	28.000	0	0	0
2018/05/29	2044	02/08/2018	10.07	Put	Bond Future	457.0600		0.4571	585.9300	0.5859	28.195	0	0	0
2018/05/29	2044	02/08/2018	10.06	Call	Bond Future	6,429.2900		6.4293	5,684.9100	5.6849	(11.578)	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
2018/05/29	2044	02/08/2018	10.06	Put	Bond Future	468.2400	0.4682	599.8200	0.5998	28.101	0	0	0
2018/05/29	2044	01/11/2018	9.12	Call	Bond Future	2,224.5400	2.2245	1,885.3000	1.8853	(15.250)	0	0	0
2018/05/29	2044	01/11/2018			Bond Future	9.4238	95.8551	9.5230	94.9637	1.053	0.0000	0.0000	0
2018/05/29	2044	01/11/2018	9.12	Put	Bond Future	5,045.7300	5.0457	5,597.9300	5.5979	10.944	0	0	0
2018/05/29	2044	01/11/2018	9.13	Call	Bond Future	2,261.4500	2.2615	1,918.3800	1.9184	(15.170)	0	0	0
2018/05/29	2044	01/11/2018	9.14	Put	Bond Future	4,930.1000	4.9301	5,474.6300	5.4746	11.045	0	0	0
2018/05/29	2044	01/11/2018	9.13	Put	Bond Future	4,987.5400	4.9875	5,535.9100	5.5359	10.995	0	0	0
2018/05/29	2044	01/11/2018	9.14	Call	Bond Future	2,298.9500	2.2990	1,952.0400	1.9520	(15.090)	0	0	0
2018/05/29	2044	07/02/2019	9.18	Put	Bond Future	6,133.6800	6.1337	6,658.5300	6.6585	8.557	0	0	0
2018/05/29	2044	07/02/2019			Bond Future	9.4818	93.3296	9.5843	92.4197	1.081	0.0000	0.0000	0
2018/05/29	2044	07/02/2019	9.17	Call	Bond Future	3,325.6600	3.3257	2,943.5600	2.9436	(11.489)	0	0	0
2018/05/29	2044	07/02/2019	9.17	Put	Bond Future	6,188.2800	6.1883	6,716.0900	6.7161	8.529	0	0	0
2018/05/29	2044	07/02/2019	9.18	Call	Bond Future	3,365.1200	3.3651	2,980.0600	2.9801	(11.443)	0	0	0
2018/05/29	2044	07/02/2019	9.16	Call	Bond Future	3,286.1400	3.2861	2,907.0000	2.9070	(11.538)	0	0	0
2018/05/29	2044	07/02/2019	9.16	Put	Bond Future	6,242.9700	6.2430	6,773.7400	6.7737	8.502	0	0	0
2018/05/29	2046	02/08/2018	128.78	Put	Bond Future	8,220.8500	8.2209	8,205.7400	8.2057	(0.184)	0	0	0
2018/05/29	2046	02/08/2018			Bond Future	120.5592	120.5592	120.5743	120.5743	0.013	0.0000	0.0000	10,876
2018/05/29	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2046	02/08/2018	128.77	Put	Bond Future	8,210.8500	8.2109	8,195.7400	8.1957	(0.184)	0	0	0
2018/05/29	2046	02/08/2018	128.79	Put	Bond Future	8,230.8500	8.2309	8,215.7400	8.2157	(0.184)	0	0	0
2018/05/29	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2046	01/11/2018			Bond Future	121.0900	121.0900	121.1059	121.1059	0.013	0.0000	0.0000	0
2018/05/29	2046	07/02/2019			Bond Future	123.4650	123.4650	123.4800	123.4800	0.012	0.0000	0.0000	0
2018/05/29	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2050	02/08/2018	137.54	Put	Bond Future	11,716.5500	11.7165	11,700.6100	11.7006	(0.136)	0	0	0
2018/05/29	2050	02/08/2018	137.52	Put	Bond Future	11,696.5500	11.6965	11,680.6100	11.6806	(0.136)	0	0	0
2018/05/29	2050	02/08/2018			Bond Future	125.8234	125.8234	125.8394	125.8394	0.013	0.0000	0.0000	9,567
2018/05/29	2050	02/08/2018	137.53	Put	Bond Future	11,706.5500	11.7065	11,690.6100	11.6906	(0.136)	0	0	0
2018/05/29	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	2050	01/11/2018			Bond Future	128.0988	128.0988	128.1156	128.1156	0.013	0.0000	0.0000	0
2018/05/29	2050	07/02/2019			Bond Future	128.8395	128.8395	128.8556	128.8556	0.013	0.0000	0.0000	0
2018/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	AL37	02/08/2018			Index Future	591.3170	591.3170	589.3460	589.3460	(0.333)	0.0000	0.0000	0
2018/05/29	AL37	01/11/2018			Index Future	601.9040	601.9040	599.8980	599.8980	(0.333)	0.0000	0.0000	0
2018/05/29	AL37	07/02/2019			Index Future	613.5870	613.5870	611.5350	611.5350	(0.334)	0.0000	0.0000	0
2018/05/29	AL7T	02/08/2018			Index Future	691.5940	691.5940	687.9670	687.9670	(0.524)	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
2018/05/29	AL7T	01/11/2018			Index Future	703.9770	703.9770	700.2850	700.2850	(0.524)	0.0000	0.0000	0
2018/05/29	AL7T	07/02/2019			Index Future	717.6410	717.6410	713.8690	713.8690	(0.526)	0.0000	0.0000	0
2018/05/29	ALBI	02/08/2018			Index Future	631.0650	631.0650	626.8350	626.8350	(0.670)	0.0000	0.0000	878
2018/05/29	ALBI	01/11/2018			Index Future	642.3640	642.3640	638.0590	638.0590	(0.670)	0.0000	0.0000	0
2018/05/29	ALBI	07/02/2019			Index Future	654.8320	654.8320	650.4360	650.4360	(0.671)	0.0000	0.0000	0
2018/05/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	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
2018/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/29	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	EL28	02/08/2018			Bond Future	130.1481	130.1481	130.1662	130.1662	0.014	0.0000	0.0000	0
2018/05/29	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	EL28	02/08/2018	134.93	Put	Bond Future	4,781.8600	4.7819	4,763.7800	4.7638	(0.378)	0	0	0
2018/05/29	EL28	02/08/2018	134.95	Put	Bond Future	4,801.8600	4.8019	4,783.7800	4.7838	(0.377)	0	0	0
2018/05/29	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	EL28	02/08/2018	134.94	Put	Bond Future	4,791.8600	4.7919	4,773.7800	4.7738	(0.377)	0	0	0
2018/05/29	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	ES33	02/08/2018	11.14	Call	Bond Future	3,602.7100	3.6027	3,008.8600	3.0089	(16.483)	0	0	0
2018/05/29	ES33	02/08/2018			Bond Future	10.5382	80.2192	10.6345	79.6254	0.914	0.0000	0.0000	9,466
2018/05/29	ES33	02/08/2018	11.15	Call	Bond Future	3,660.4600	3.6605	3,066.6100	3.0666	(16.223)	0	0	0
2018/05/29	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	ES33	02/08/2018	11.16	Call	Bond Future	3,718.1500	3.7181	3,124.3000	3.1243	(15.972)	0	0	0
2018/05/29	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	ES33	01/11/2018			Bond Future	10.6409	77.8669	10.7406	77.2625	0.937	0.0000	0.0000	0
2018/05/29	ES33	07/02/2019			Bond Future	10.7580	79.3775	10.8617	78.7605	0.964	0.0000	0.0000	0
2018/05/29	ES42	02/08/2018			Bond Future	10.7413	83.2669	10.8376	82.5836	0.897	0.0000	0.0000	7,957
2018/05/29	ES42	01/11/2018			Bond Future	10.8403	80.4976	10.9399	79.8022	0.919	0.0000	0.0000	0

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2018/05/29	ES42	07/02/2019			Bond Future	10.9493	82.0590	11.0528	81.3491	0.946	0.0000	0.0000	0
2018/05/29	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	02/08/2018			GOVI	627.2220	627.2220	622.8360	622.8360	(0.699)	0.0000	0.0000	472
2018/05/29	GOVI	02/08/2018	605.71	Call	GOVI	215,120.0000	21.5120	171,260.0000	17.1260	(20.389)	0	0	0
2018/05/29	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	02/08/2018	605.72	Call	GOVI	215,020.0000	21.5020	171,160.0000	17.1160	(20.398)	0	0	0
2018/05/29	GOVI	02/08/2018	605.70	Call	GOVI	215,220.0000	21.5220	171,360.0000	17.1360	(20.379)	0	0	0
2018/05/29	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	01/11/2018	653.50	Put	GOVI	150,470.0000	15.0470	195,110.0000	19.5110	29.667	0	0	0
2018/05/29	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	01/11/2018			GOVI	638.4530	638.4530	633.9890	633.9890	(0.699)	0.0000	0.0000	0
2018/05/29	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	01/11/2018	653.49	Put	GOVI	150,370.0000	15.0370	195,010.0000	19.5010	29.687	0	0	0
2018/05/29	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	01/11/2018	653.51	Put	GOVI	150,570.0000	15.0570	195,210.0000	19.5210	29.647	0	0	0
2018/05/29	GOVI	07/02/2019	666.53	Put	GOVI	156,850.0000	15.6850	202,440.0000	20.2440	29.066	0	0	0
2018/05/29	GOVI	07/02/2019			GOVI	650.8450	650.8450	646.2860	646.2860	(0.700)	0.0000	0.0000	0
2018/05/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	07/02/2019	666.52	Put	GOVI	156,750.0000	15.6750	202,340.0000	20.2340	29.085	0	0	0
2018/05/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	GOVI	07/02/2019	666.51	Put	GOVI	156,650.0000	15.6650	202,240.0000	20.2240	29.103	0	0	0
2018/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/29	IGOV	02/08/2018			Index Future	257.4040	257.4040	257.3760	257.3760	(0.011)	0.0000	0.0000	861
2018/05/29	IGOV	01/11/2018			Index Future	262.0600	262.0600	262.0320	262.0320	(0.011)	0.0000	0.0000	241
2018/05/29	IGOV	07/02/2019			Index Future	267.2010	267.2010	267.1700	267.1700	(0.012)	0.0000	0.0000	0
2018/05/29	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/29	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/29	IS01	20/12/2018			Interest Rate Swap	100.4900	100.4900	100.5000	100.5000	0.010	0.0000	0.0000	0
2018/05/29	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.5100	99.5100	0.020	0.0000	0.0000	0
2018/05/29	IS01	20/06/2019			Interest Rate Swap	100.1700	100.1700	100.2000	100.2000	0.030	0.0000	0.0000	0
2018/05/29	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/29	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/29	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8800	98.8800	0.010	0.0000	0.0000	0
2018/05/29	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2500	99.2500	0.010	0.0000	0.0000	0
2018/05/29	IS02	21/06/2019			Interest Rate Swap	99.6200	99.6200	99.6500	99.6500	0.030	0.0000	0.0000	0
2018/05/29	IS02	20/09/2019			Interest Rate Swap	100.0000	100.0000	100.0400	100.0400	0.040	0.0000	0.0000	0
2018/05/29	IS02	20/12/2019			Interest Rate Swap	100.9300	100.9300	100.9800	100.9800	0.050	0.0000	0.0000	0
2018/05/29	IS02	23/03/2020			Interest Rate Swap	98.6500	98.6500	98.7200	98.7200	0.071	0.0000	0.0000	0
2018/05/29	IS02	22/06/2020			Interest Rate Swap	100.5000	100.5000	100.5900	100.5900	0.090	0.0000	0.0000	0
2018/05/29	IS05	17/12/2020			Interest Rate Swap	96.0200	96.0200	96.1400	96.1400	0.125	0.0000	0.0000	0
2018/05/29	IS05	16/03/2021			Interest Rate Swap	95.2000	95.2000	95.3300	95.3300	0.137	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
2018/05/29	IS05	15/06/2021			Interest Rate Swap	94.3500	94.3500	94.5000	94.5000	0.159	0.0000	0.0000	0
2018/05/29	IS05	21/09/2021			Interest Rate Swap	94.4900	94.4900	94.6600	94.6600	0.180	0.0000	0.0000	0
2018/05/29	IS05	21/12/2021			Interest Rate Swap	96.6500	96.6500	96.8400	96.8400	0.197	0.0000	0.0000	51
2018/05/29	IS05	15/03/2022			Interest Rate Swap	96.7500	96.7500	96.9600	96.9600	0.217	0.0000	0.0000	0
2018/05/29	IS05	21/06/2022			Interest Rate Swap	97.9200	97.9200	98.1500	98.1500	0.235	0.0000	0.0000	0
2018/05/29	IS05	20/09/2022			Interest Rate Swap	100.1000	100.1000	100.3600	100.3600	0.260	0.0000	0.0000	0
2018/05/29	IS05	20/12/2022			Interest Rate Swap	101.3300	101.3300	101.6100	101.6100	0.276	0.0000	0.0000	0
2018/05/29	IS05	22/03/2023			Interest Rate Swap	96.4100	96.4100	96.7100	96.7100	0.311	0.0000	0.0000	0
2018/05/29	IS05	20/06/2023			Interest Rate Swap	100.7100	100.7100	101.0200	101.0200	0.308	0.0000	0.0000	0
2018/05/29	IS10	17/12/2025			Interest Rate Swap	94.2900	94.2900	94.6800	94.6800	0.414	0.0000	0.0000	0
2018/05/29	IS10	16/03/2026			Interest Rate Swap	91.2600	91.2600	91.6600	91.6600	0.438	0.0000	0.0000	0
2018/05/29	IS10	15/06/2026			Interest Rate Swap	89.9600	89.9600	90.3700	90.3700	0.456	0.0000	0.0000	0
2018/05/29	IS10	21/09/2026			Interest Rate Swap	92.0900	92.0900	92.5100	92.5100	0.456	0.0000	0.0000	0
2018/05/29	IS10	21/12/2026			Interest Rate Swap	95.8500	95.8500	96.2800	96.2800	0.449	0.0000	0.0000	0
2018/05/29	IS10	15/03/2027			Interest Rate Swap	94.3700	94.3700	94.8200	94.8200	0.477	0.0000	0.0000	0
2018/05/29	IS10	21/06/2027			Interest Rate Swap	96.4200	96.4200	96.8700	96.8700	0.467	0.0000	0.0000	0
2018/05/29	IS10	20/09/2027			Interest Rate Swap	100.1200	100.1200	100.5800	100.5800	0.459	0.0000	0.0000	0
2018/05/29	IS10	20/12/2027			Interest Rate Swap	100.4400	100.4400	100.9200	100.9200	0.478	0.0000	0.0000	0
2018/05/29	IS10	22/03/2028			Interest Rate Swap	95.6300	95.6300	96.1300	96.1300	0.523	0.0000	0.0000	0
2018/05/29	IS10	20/06/2028			Interest Rate Swap	101.0800	101.0800	101.5800	101.5800	0.495	0.0000	0.0000	0
2018/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/29	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/29	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/29	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/29	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/29	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/29	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/29	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R023	02/08/2018			Bond Future	7.8524	102.9744	7.9463	102.6214	1.196	0.0000	0.0000	33,849
2018/05/29	R023	02/08/2018	10.40	Call	Bond Future	9,056.9900	9.0570	8,704.0000	8.7040	(3.897)	0	0	0
2018/05/29	R023	02/08/2018	10.41	Call	Bond Future	9,090.5000	9.0905	8,737.5100	8.7375	(3.883)	0	0	0
2018/05/29	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R023	02/08/2018	10.39	Call	Bond Future	9,023.4600	9.0235	8,670.4700	8.6705	(3.912)	0	0	0
2018/05/29	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R023	01/11/2018	10.58	Call	Bond Future	9,086.4000	9.0864	8,727.6500	8.7276	(3.948)	0	0	0
2018/05/29	R023	01/11/2018	10.57	Put	Bond Future	1.0200	0.0010	1.4700	0.0015	44.118	0	0	0
2018/05/29	R023	01/11/2018			Bond Future	7.8960	100.8917	7.9963	100.5325	1.271	0.0000	0.0000	0
2018/05/29	R023	01/11/2018	10.59	Call	Bond Future	9,118.2600	9.1183	8,759.4900	8.7595	(3.935)	0	0	0
2018/05/29	R023	01/11/2018	10.59	Put	Bond Future	0.9400	0.0009	1.3600	0.0014	44.681	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
2018/05/29	R023	01/11/2018	10.58	Put	Bond Future	0.9800	0.0010	1.4200	0.0014	44.898	0	0	0
2018/05/29	R023	01/11/2018	10.57	Call	Bond Future	9,054.5300	9.0545	8,695.7900	8.6958	(3.962)	0	0	0
2018/05/29	R023	07/02/2019	10.59	Call	Bond Future	8,496.3000	8.4963	8,134.5200	8.1345	(4.258)	0	0	0
2018/05/29	R023	07/02/2019			Bond Future	7.9491	102.8492	8.0577	102.4818	1.367	0.0000	0.0000	0
2018/05/29	R023	07/02/2019	10.57	Call	Bond Future	8,436.5300	8.4365	8,074.9900	8.0750	(4.285)	0	0	0
2018/05/29	R023	07/02/2019	10.57	Put	Bond Future	22.3600	0.0224	28.2500	0.0283	26.342	0	0	0
2018/05/29	R023	07/02/2019	10.59	Put	Bond Future	21.3600	0.0214	27.0100	0.0270	26.451	0	0	0
2018/05/29	R023	07/02/2019	10.58	Call	Bond Future	8,466.4100	8.4664	8,104.7500	8.1048	(4.272)	0	0	0
2018/05/29	R023	07/02/2019	10.58	Put	Bond Future	21.8500	0.0219	27.6200	0.0276	26.407	0	0	0
2018/05/29	R035	02/08/2018	9.42	Call	Bond Future	3,182.2500	3.1823	2,657.0700	2.6571	(16.503)	0	0	0
2018/05/29	R035	02/08/2018			Bond Future	9.1654	101.3965	9.2620	100.6011	1.054	0.0000	0.0000	66,917
2018/05/29	R035	02/08/2018	9.42	Put	Bond Future	1,106.5100	1.1065	1,376.7200	1.3767	24.420	0	0	0
2018/05/29	R035	02/08/2018	9.43	Call	Bond Future	3,237.5400	3.2375	2,707.7000	2.7077	(16.366)	0	0	0
2018/05/29	R035	02/08/2018	9.44	Put	Bond Future	1,057.1700	1.0572	1,318.1100	1.3181	24.683	0	0	0
2018/05/29	R035	02/08/2018	9.43	Put	Bond Future	1,081.6000	1.0816	1,347.1500	1.3472	24.552	0	0	0
2018/05/29	R035	02/08/2018	9.44	Call	Bond Future	3,293.2100	3.2932	2,758.7600	2.7588	(16.229)	0	0	0
2018/05/29	R035	01/11/2018	8.93	Call	Bond Future	1,971.3800	1.9714	1,664.2800	1.6643	(15.578)	0	0	0
2018/05/29	R035	01/11/2018	8.92	Put	Bond Future	4,459.9600	4.4600	4,965.9800	4.9660	11.346	0	0	0
2018/05/29	R035	01/11/2018			Bond Future	9.2226	98.7157	9.3223	97.9060	1.080	0.0000	0.0000	0
2018/05/29	R035	01/11/2018	8.94	Call	Bond Future	2,004.8000	2.0048	1,694.1700	1.6942	(15.494)	0	0	0
2018/05/29	R035	01/11/2018	8.94	Put	Bond Future	4,356.6500	4.3567	4,855.6300	4.8556	11.453	0	0	0
2018/05/29	R035	01/11/2018	8.93	Put	Bond Future	4,407.9700	4.4080	4,910.4800	4.9105	11.400	0	0	0
2018/05/29	R035	01/11/2018	8.92	Call	Bond Future	1,938.5300	1.9385	1,634.9400	1.6349	(15.661)	0	0	0
2018/05/29	R035	07/02/2019	8.98	Call	Bond Future	2,908.8400	2.9088	2,566.5400	2.5665	(11.768)	0	0	0
2018/05/29	R035	07/02/2019			Bond Future	9.2875	100.6309	9.3908	99.8043	1.112	0.0000	0.0000	0
2018/05/29	R035	07/02/2019	8.96	Call	Bond Future	2,838.4000	2.8384	2,501.5500	2.5016	(11.868)	0	0	0
2018/05/29	R035	07/02/2019	8.96	Put	Bond Future	5,528.6700	5.5287	6,018.3700	6.0184	8.857	0	0	0
2018/05/29	R035	07/02/2019	8.98	Put	Bond Future	5,431.6600	5.4317	5,915.9100	5.9159	8.915	0	0	0
2018/05/29	R035	07/02/2019	8.97	Call	Bond Future	2,873.6700	2.8737	2,534.0900	2.5341	(11.817)	0	0	0
2018/05/29	R035	07/02/2019	8.97	Put	Bond Future	5,480.1600	5.4802	5,967.1300	5.9671	8.886	0	0	0
2018/05/29	R186	02/08/2018	8.25	Call	Bond Future	755.2500	0.7553	564.0100	0.5640	(25.321)	0	0	3,020
2018/05/29	R186	02/08/2018	8.48	Put	Bond Future	1,342.9100	1.3429	1,637.2700	1.6373	21.920	0	0	0
2018/05/29	R186	02/08/2018			Bond Future	8.4695	113.3302	8.5618	112.7443	1.090	0.0000	0.0000	102,782
2018/05/29	R186	02/08/2018	8.50	Call	Bond Future	1,478.0100	1.4780	1,177.8200	1.1778	(20.310)	0	0	0
2018/05/29	R186	02/08/2018	8.50	Put	Bond Future	1,283.9100	1.2839	1,569.5700	1.5696	22.249	0	0	2,500
2018/05/29	R186	02/08/2018	8.47	Call	Bond Future	1,376.3900	1.3764	1,089.2700	1.0893	(20.860)	0	0	0
2018/05/29	R186	02/08/2018	8.47	Put	Bond Future	1,373.1400	1.3731	1,671.8700	1.6719	21.755	0	0	0
2018/05/29	R186	02/08/2018	8.25	Put	Bond Future	2,164.7100	2.1647	2,559.3200	2.5593	18.229	0	0	0
2018/05/29	R186	02/08/2018	7.50	Put	Bond Future	6,428.0200	6.4280	7,003.0900	7.0031	8.946	0	0	0
2018/05/29	R186	02/08/2018	8.48	Call	Bond Future	1,409.8200	1.4098	1,118.3300	1.1183	(20.676)	0	0	0
2018/05/29	R186	02/08/2018	7.50	Call	Bond Future	24.0100	0.0240	13.2300	0.0132	(44.898)	0	0	3,020
2018/05/29	R186	02/08/2018	8.46	Call	Bond Future	1,343.2100	1.3432	1,060.4800	1.0605	(21.049)	0	0	0
2018/05/29	R186	02/08/2018	8.46	Put	Bond Future	1,403.6700	1.4037	1,706.7900	1.7068	21.595	0	0	0
2018/05/29	R186	01/11/2018	9.14	Call	Bond Future	4,638.4300	4.6384	4,194.8600	4.1949	(9.563)	0	0	0
2018/05/29	R186	01/11/2018	7.96	Put	Bond Future	4,332.5200	4.3325	4,782.9600	4.7830	10.397	0	0	0
2018/05/29	R186	01/11/2018	8.54	Put	Bond Future	2,127.4200	2.1274	2,421.3800	2.4214	13.818	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
2018/05/29	R186	01/11/2018			Bond Future	8.5230	115.3590	8.6195	114.7628	1.132	0.0000	0.0000	0
2018/05/29	R186	01/11/2018	8.46	Put	Bond Future	2,368.3000	2.3683	2,684.2200	2.6842	13.340	0	0	0
2018/05/29	R186	01/11/2018	8.46	Call	Bond Future	1,976.3800	1.9764	1,696.1200	1.6961	(14.180)	0	0	5,000
2018/05/29	R186	01/11/2018	8.53	Call	Bond Future	2,199.3300	2.1993	1,899.8400	1.8998	(13.617)	0	0	0
2018/05/29	R186	01/11/2018	8.53	Put	Bond Future	2,156.2400	2.1562	2,452.9300	2.4529	13.760	0	0	0
2018/05/29	R186	01/11/2018	9.14	Put	Bond Future	896.6700	0.8967	1,049.2800	1.0493	17.020	0	0	5,000
2018/05/29	R186	01/11/2018	7.96	Call	Bond Future	768.0900	0.7681	622.3500	0.6223	(18.974)	0	0	5,000
2018/05/29	R186	01/11/2018	8.54	Call	Bond Future	2,232.4700	2.2325	1,930.2500	1.9303	(13.537)	0	0	0
2018/05/29	R186	01/11/2018	8.52	Call	Bond Future	2,166.7500	2.1668	1,869.9800	1.8700	(13.697)	0	0	0
2018/05/29	R186	01/11/2018	8.52	Put	Bond Future	2,185.6700	2.1857	2,485.0800	2.4851	13.699	0	0	0
2018/05/29	R186	07/02/2019	8.21	Put	Bond Future	4,106.4500	4.1064	4,485.8600	4.4859	9.239	0	0	0
2018/05/29	R186	07/02/2019	8.20	Call	Bond Future	1,800.0800	1.8001	1,572.4700	1.5725	(12.644)	0	0	0
2018/05/29	R186	07/02/2019			Bond Future	8.5840	112.2920	8.6856	111.6828	1.183	0.0000	0.0000	0
2018/05/29	R186	07/02/2019	8.21	Call	Bond Future	1,824.8500	1.8249	1,595.1400	1.5951	(12.588)	0	0	0
2018/05/29	R186	07/02/2019	8.20	Put	Bond Future	4,143.5100	4.1435	4,525.0200	4.5250	9.207	0	0	0
2018/05/29	R186	07/02/2019	8.22	Call	Bond Future	1,849.8200	1.8498	1,618.0100	1.6180	(12.531)	0	0	0
2018/05/29	R186	07/02/2019	8.22	Put	Bond Future	4,069.6300	4.0696	4,446.9400	4.4469	9.271	0	0	0
2018/05/29	R197	02/08/2018			Bond Future	302.5988	302.5988	302.4855	302.4855	(0.037)	0.0000	0.0000	2,388
2018/05/29	R197	01/11/2018			Bond Future	308.0709	308.0709	307.9569	307.9569	(0.037)	0.0000	0.0000	0
2018/05/29	R197	07/02/2019			Bond Future	306.7563	306.7563	306.6375	306.6375	(0.039)	0.0000	0.0000	0
2018/05/29	R202	02/08/2018			Bond Future	241.1665	241.1665	241.1954	241.1954	0.012	0.0000	0.0000	21,940
2018/05/29	R202	01/11/2018			Bond Future	245.5278	245.5278	245.5583	245.5583	0.012	0.0000	0.0000	0
2018/05/29	R202	07/02/2019			Bond Future	246.4358	246.4358	246.4648	246.4648	0.012	0.0000	0.0000	0
2018/05/29	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R204	02/08/2018			Bond Future	6.3990	101.5781	6.4764	101.5495	1.209	0.0000	0.0000	10,121
2018/05/29	R204	02/08/2018	8.98	Call	Bond Future	945.2400	0.9452	916.6400	0.9166	(3.026)	0	0	0
2018/05/29	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R204	02/08/2018	8.99	Call	Bond Future	948.8700	0.9489	920.2700	0.9203	(3.014)	0	0	0
2018/05/29	R204	02/08/2018	8.97	Call	Bond Future	941.6200	0.9416	913.0200	0.9130	(3.037)	0	0	0
2018/05/29	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R207	02/08/2018	6.86	Put	Bond Future	554.6800	0.5547	689.6600	0.6897	24.335	0	0	0
2018/05/29	R207	02/08/2018	6.85	Call	Bond Future	14.6500	0.0147	5.9600	0.0060	(59.317)	0	0	0
2018/05/29	R207	02/08/2018			Bond Future	7.2597	100.4331	7.3673	100.2888	1.482	0.0000	0.0000	20,979
2018/05/29	R207	02/08/2018	6.86	Call	Bond Future	15.9900	0.0160	6.6100	0.0066	(58.662)	0	0	0
2018/05/29	R207	02/08/2018	6.85	Put	Bond Future	566.8700	0.5669	702.5400	0.7025	23.933	0	0	0
2018/05/29	R207	02/08/2018	6.87	Call	Bond Future	17.4200	0.0174	7.3000	0.0073	(58.094)	0	0	0
2018/05/29	R207	02/08/2018	6.87	Put	Bond Future	542.5900	0.5426	676.8300	0.6768	24.741	0	0	0
2018/05/29	R207	01/11/2018	6.76	Put	Bond Future	604.9500	0.6049	730.6800	0.7307	20.784	0	0	0
2018/05/29	R207	01/11/2018			Bond Future	7.2497	102.2310	7.3806	102.0842	1.805	0.0000	0.0000	0
2018/05/29	R207	01/11/2018	6.75	Call	Bond Future	50.5500	0.0505	30.1600	0.0302	(40.336)	0	0	0
2018/05/29	R207	01/11/2018	6.75	Put	Bond Future	614.0400	0.6140	740.4900	0.7405	20.593	0	0	0
2018/05/29	R207	01/11/2018	6.76	Call	Bond Future	52.7800	0.0528	31.6700	0.0317	(39.996)	0	0	0
2018/05/29	R207	01/11/2018	6.74	Call	Bond Future	48.3900	0.0484	28.7200	0.0287	(40.649)	0	0	0
2018/05/29	R207	01/11/2018	6.74	Put	Bond Future	623.2000	0.6232	750.3700	0.7504	20.406	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
2018/05/29	R207	07/02/2019	6.52	Call	Bond Future	54.5400	0.0545	33.7800	0.0338	(38.064)	0	0	0
2018/05/29	R207	07/02/2019	6.51	Put	Bond Future	689.0600	0.6891	819.7500	0.8197	18.966	0	0	0
2018/05/29	R207	07/02/2019			Bond Future	7.2305	100.5695	7.4025	100.4185	2.379	0.0000	0.0000	0
2018/05/29	R207	07/02/2019	6.53	Call	Bond Future	56.4100	0.0564	35.0900	0.0351	(37.795)	0	0	0
2018/05/29	R207	07/02/2019	6.53	Put	Bond Future	674.8100	0.6748	804.4400	0.8044	19.210	0	0	0
2018/05/29	R207	07/02/2019	6.52	Put	Bond Future	681.8100	0.6818	812.0000	0.8120	19.095	0	0	0
2018/05/29	R207	07/02/2019	6.51	Call	Bond Future	52.9200	0.0529	32.6600	0.0327	(38.284)	0	0	0
2018/05/29	R208	02/08/2018	7.14	Call	Bond Future	58.8600	0.0589	31.0500	0.0310	(47.248)	0	0	0
2018/05/29	R208	02/08/2018	7.12	Call	Bond Future	51.5100	0.0515	26.6400	0.0266	(48.282)	0	0	0
2018/05/29	R208	02/08/2018			Bond Future	7.5107	100.5700	7.6126	100.3324	1.356	0.0000	0.0000	29,508
2018/05/29	R208	02/08/2018	7.12	Put	Bond Future	969.6300	0.9696	1,182.4000	1.1824	21.943	0	0	0
2018/05/29	R208	02/08/2018	7.14	Put	Bond Future	929.7300	0.9297	1,139.5600	1.1396	22.569	0	0	0
2018/05/29	R208	02/08/2018	7.13	Call	Bond Future	55.1400	0.0551	28.8100	0.0288	(47.751)	0	0	0
2018/05/29	R208	02/08/2018	7.13	Put	Bond Future	949.6300	0.9496	1,160.9400	1.1609	22.252	0	0	0
2018/05/29	R208	01/11/2018	7.11	Put	Bond Future	1,098.9300	1.0989	1,289.3500	1.2894	17.328	0	0	0
2018/05/29	R208	01/11/2018			Bond Future	7.5405	98.9708	7.6539	98.7291	1.504	0.0000	0.0000	0
2018/05/29	R208	01/11/2018	7.11	Call	Bond Future	174.2900	0.1743	122.9400	0.1229	(29.462)	0	0	0
2018/05/29	R208	01/11/2018	7.12	Call	Bond Future	180.1700	0.1802	127.5000	0.1275	(29.234)	0	0	0
2018/05/29	R208	01/11/2018	7.10	Put	Bond Future	1,114.7900	1.1148	1,306.5100	1.3065	17.198	0	0	0
2018/05/29	R208	01/11/2018	7.12	Put	Bond Future	1,083.2100	1.0832	1,272.3100	1.2723	17.457	0	0	0
2018/05/29	R208	01/11/2018	7.10	Call	Bond Future	168.5400	0.1685	118.4900	0.1185	(29.696)	0	0	0
2018/05/29	R208	07/02/2019	7.07	Call	Bond Future	246.6100	0.2466	186.2500	0.1863	(24.476)	0	0	0
2018/05/29	R208	07/02/2019	7.08	Put	Bond Future	1,212.1800	1.2122	1,398.4300	1.3984	15.365	0	0	0
2018/05/29	R208	07/02/2019	7.06	Put	Bond Future	1,238.9000	1.2389	1,427.3100	1.4273	15.208	0	0	0
2018/05/29	R208	07/02/2019			Bond Future	7.5780	100.8910	7.7076	100.6433	1.710	0.0000	0.0000	0
2018/05/29	R208	07/02/2019	7.07	Put	Bond Future	1,225.3500	1.2253	1,412.7000	1.4127	15.290	0	0	0
2018/05/29	R208	07/02/2019	7.08	Call	Bond Future	252.8200	0.2528	191.3600	0.1914	(24.310)	0	0	0
2018/05/29	R208	07/02/2019	7.06	Call	Bond Future	240.7700	0.2408	181.4700	0.1815	(24.629)	0	0	0
2018/05/29	R209	02/08/2018	9.66	Call	Bond Future	3,838.6000	3.8386	3,313.5500	3.3136	(13.678)	0	0	435
2018/05/29	R209	02/08/2018	8.96	Put	Bond Future	2,458.3600	2.4584	2,897.4100	2.8974	17.859	0	0	0
2018/05/29	R209	02/08/2018	8.49	Call	Bond Future	169.2400	0.1692	109.0000	0.1090	(35.594)	0	0	500
2018/05/29	R209	02/08/2018	8.46	Put	Bond Future	5,394.0000	5.3940	6,011.9500	6.0120	11.456	0	0	0
2018/05/29	R209	02/08/2018	10.38	Call	Bond Future	7,879.0600	7.8791	7,234.3100	7.2343	(8.183)	0	0	0
2018/05/29	R209	02/08/2018	9.21	Call	Bond Future	1,759.6000	1.7596	1,409.4000	1.4094	(19.902)	0	0	0
2018/05/29	R209	02/08/2018	10.39	Put	Bond Future	73.1500	0.0732	98.9800	0.0990	35.311	0	0	0
2018/05/29	R209	02/08/2018			Bond Future	9.1724	76.8722	9.2689	76.2008	1.051	0.0000	0.0000	76,687
2018/05/29	R209	02/08/2018	10.21	Call	Bond Future	6,907.7400	6.9077	6,278.5700	6.2786	(9.108)	0	0	0
2018/05/29	R209	02/08/2018	10.21	Put	Bond Future	127.3600	0.1274	169.5700	0.1696	33.142	0	0	435
2018/05/29	R209	02/08/2018	8.96	Call	Bond Future	947.5300	0.9475	715.2000	0.7152	(24.520)	0	0	5,000
2018/05/29	R209	02/08/2018	9.43	Call	Bond Future	2,694.6900	2.6947	2,249.1500	2.2491	(16.534)	0	0	0
2018/05/29	R209	02/08/2018	9.43	Put	Bond Future	921.0200	0.9210	1,146.8600	1.1469	24.521	0	0	5,000
2018/05/29	R209	02/08/2018	10.84	Call	Bond Future	10,470.6600	10.4707	9,804.9000	9.8049	(6.358)	0	0	0
2018/05/29	R209	02/08/2018	10.84	Put	Bond Future	13.1900	0.0132	18.8100	0.0188	42.608	0	0	435
2018/05/29	R209	02/08/2018	8.83	Call	Bond Future	639.6500	0.6397	465.2200	0.4652	(27.270)	0	0	0
2018/05/29	R209	02/08/2018	8.83	Put	Bond Future	3,097.1400	3.0971	3,594.0900	3.5941	16.045	0	0	500
2018/05/29	R209	02/08/2018	8.49	Put	Bond Future	5,184.8500	5.1849	5,795.9900	5.7960	11.787	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
2018/05/29	R209	02/08/2018	9.21	Put	Bond Future	1,496.9700	1.4970	1,818.1500	1.8181	21.455	0	0	500
2018/05/29	R209	02/08/2018	9.66	Put	Bond Future	533.0800	0.5331	679.4100	0.6794	27.450	0	0	0
2018/05/29	R209	02/08/2018	8.46	Call	Bond Future	146.8100	0.1468	93.3800	0.0934	(36.394)	0	0	5,000
2018/05/29	R209	02/08/2018	10.38	Put	Bond Future	75.7400	0.0757	102.3700	0.1024	35.160	0	0	0
2018/05/29	R209	02/08/2018	10.39	Call	Bond Future	7,935.9200	7.9359	7,290.3700	7.2904	(8.135)	0	0	0
2018/05/29	R209	02/08/2018	10.40	Call	Bond Future	7,992.7700	7.9928	7,346.4500	7.3464	(8.086)	0	0	0
2018/05/29	R209	02/08/2018	10.40	Put	Bond Future	70.6300	0.0706	95.6900	0.0957	35.481	0	0	0
2018/05/29	R209	01/11/2018	1,016.00	Call	Bond Future	74,212.6900	74.2127	73,529.4100	73.5294	(0.921)	0	0	0
2018/05/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R209	01/11/2018	9.34	Put	Bond Future	2,237.4500	2.2375	2,539.7700	2.5398	13.512	0	0	0
2018/05/29	R209	01/11/2018	10.00	Call	Bond Future	6,029.2400	6.0292	5,495.7100	5.4957	(8.849)	0	0	0
2018/05/29	R209	01/11/2018	9.97	Call	Bond Future	5,880.5200	5.8805	5,352.3100	5.3523	(8.982)	0	0	0
2018/05/29	R209	01/11/2018			Bond Future	9.2235	75.1006	9.3227	74.4173	1.076	0.0000	0.0000	0
2018/05/29	R209	01/11/2018	1,016.01	Call	Bond Future	74,212.6900	74.2127	73,529.4100	73.5294	(0.921)	0	0	0
2018/05/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/29	R209	01/11/2018	1,015.99	Call	Bond Future	74,212.6800	74.2127	73,529.4000	73.5294	(0.921)	0	0	0
2018/05/29	R209	01/11/2018	9.34	Call	Bond Future	3,039.0100	3.0390	2,658.0500	2.6581	(12.536)	0	0	0
2018/05/29	R209	01/11/2018	10.00	Put	Bond Future	917.8500	0.9178	1,067.6000	1.0676	16.315	0	0	5,850
2018/05/29	R209	01/11/2018	9.97	Put	Bond Future	956.8400	0.9568	1,111.9100	1.1119	16.206	0	0	0
2018/05/29	R209	01/11/2018	9.94	Call	Bond Future	5,732.7600	5.7328	5,210.0400	5.2100	(9.118)	0	0	0
2018/05/29	R209	01/11/2018	9.94	Put	Bond Future	997.5500	0.9975	1,158.1100	1.1581	16.095	0	0	0
2018/05/29	R209	01/11/2018	10.57	Call	Bond Future	8,924.4700	8.9245	8,313.0700	8.3131	(6.851)	0	0	0
2018/05/29	R209	01/11/2018	10.57	Put	Bond Future	385.5600	0.3856	457.4400	0.4574	18.643	0	0	0
2018/05/29	R209	07/02/2019	8.97	Put	Bond Future	4,642.9200	4.6429	5,050.3600	5.0504	8.776	0	0	0
2018/05/29	R209	07/02/2019			Bond Future	9.2800	76.5576	9.3824	75.8601	1.104	0.0000	0.0000	0
2018/05/29	R209	07/02/2019	8.96	Call	Bond Future	2,443.3500	2.4434	2,155.5900	2.1556	(11.777)	0	0	0
2018/05/29	R209	07/02/2019	8.96	Put	Bond Future	4,684.4000	4.6844	5,094.1500	5.0942	8.747	0	0	0
2018/05/29	R209	07/02/2019	8.97	Call	Bond Future	2,473.3900	2.4734	2,183.3200	2.1833	(11.728)	0	0	0
2018/05/29	R209	07/02/2019	8.95	Call	Bond Future	2,413.5100	2.4135	2,128.0600	2.1281	(11.827)	0	0	0
2018/05/29	R209	07/02/2019	8.95	Put	Bond Future	4,726.1800	4.7262	5,138.2400	5.1382	8.719	0	0	0
2018/05/29	R210	02/08/2018			Bond Future	189.3878	189.3878	189.4103	189.4103	0.012	0.0000	0.0000	2,159
2018/05/29	R210	01/11/2018			Bond Future	190.3124	190.3124	190.3360	190.3360	0.012	0.0000	0.0000	0
2018/05/29	R210	07/02/2019			Bond Future	194.0449	194.0449	194.0672	194.0672	0.012	0.0000	0.0000	0
2018/05/29	R212	02/08/2018			Bond Future	154.8299	154.8299	154.9010	154.9010	0.046	0.0000	0.0000	4,575
2018/05/29	R212	01/11/2018			Bond Future	157.6297	157.6297	157.7028	157.7028	0.046	0.0000	0.0000	0
2018/05/29	R212	07/02/2019			Bond Future	158.5674	158.5674	158.6405	158.6405	0.046	0.0000	0.0000	0
2018/05/29	R213	02/08/2018	9.06	Call	Bond Future	1,813.7200	1.8137	1,494.6700	1.4947	(17.591)	0	0	0
2018/05/29	R213	02/08/2018	9.05	Put	Bond Future	1,305.4700	1.3055	1,565.5800	1.5656	19.925	0	0	0
2018/05/29	R213	02/08/2018			Bond Future	8.9794	88.3019	9.0658	87.7267	0.963	0.0000	0.0000	30,574
2018/05/29	R213	02/08/2018	9.07	Call	Bond Future	1,852.0900	1.8521	1,529.0900	1.5291	(17.440)	0	0	0
2018/05/29	R213	02/08/2018	9.07	Put	Bond Future	1,249.2900	1.2493	1,501.4900	1.5015	20.187	0	0	0
2018/05/29	R213	02/08/2018	9.06	Put	Bond Future	1,277.1400	1.2771	1,533.2900	1.5333	20.057	0	0	0
2018/05/29	R213	02/08/2018	9.05	Call	Bond Future	1,775.7600	1.7758	1,460.6700	1.4607	(17.744)	0	0	0
2018/05/29	R213	01/11/2018	8.65	Call	Bond Future	1,302.8100	1.3028	1,105.3100	1.1053	(15.160)	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
2018/05/29	R213	01/11/2018	8.64	Put	Bond Future	3,937.0700	3.9371	4,327.5100	4.3275	9.917	0	0	0
2018/05/29	R213	01/11/2018			Bond Future	9.0355	86.3365	9.1249	85.7511	0.989	0.0000	0.0000	0
2018/05/29	R213	01/11/2018	8.66	Call	Bond Future	1,326.9400	1.3269	1,126.8900	1.1269	(15.076)	0	0	0
2018/05/29	R213	01/11/2018	8.66	Put	Bond Future	3,848.1900	3.8482	4,233.5400	4.2335	10.014	0	0	0
2018/05/29	R213	01/11/2018	8.65	Put	Bond Future	3,892.5600	3.8926	4,280.4600	4.2805	9.965	0	0	0
2018/05/29	R213	01/11/2018	8.64	Call	Bond Future	1,278.7500	1.2788	1,083.7900	1.0838	(15.246)	0	0	0
2018/05/29	R213	07/02/2019	8.68	Call	Bond Future	1,991.5900	1.9916	1,766.5900	1.7666	(11.298)	0	0	0
2018/05/29	R213	07/02/2019			Bond Future	9.0995	88.0116	9.1924	87.4138	1.020	0.0000	0.0000	0
2018/05/29	R213	07/02/2019	8.68	Put	Bond Future	4,765.3900	4.7654	5,138.2200	5.1382	7.824	0	0	0
2018/05/29	R213	07/02/2019	8.69	Call	Bond Future	2,017.9800	2.0180	1,790.9900	1.7910	(11.248)	0	0	0
2018/05/29	R213	07/02/2019	8.70	Put	Bond Future	4,683.4000	4.6834	5,052.2400	5.0522	7.875	0	0	0
2018/05/29	R213	07/02/2019	8.69	Put	Bond Future	4,724.2600	4.7243	5,095.1000	5.0951	7.850	0	0	0
2018/05/29	R213	07/02/2019	8.70	Call	Bond Future	2,044.5700	2.0446	1,815.5800	1.8156	(11.200)	0	0	0
2018/05/29	R214	02/08/2018	8.96	Call	Bond Future	647.2900	0.6473	469.7400	0.4697	(27.430)	0	0	0
2018/05/29	R214	02/08/2018			Bond Future	9.3171	76.4548	9.4135	75.7504	1.035	0.0000	0.0000	30,809
2018/05/29	R214	02/08/2018	8.94	Call	Bond Future	605.6000	0.6056	436.7700	0.4368	(27.878)	0	0	0
2018/05/29	R214	02/08/2018	8.94	Put	Bond Future	3,468.4200	3.4684	4,004.0500	4.0040	15.443	0	0	0
2018/05/29	R214	02/08/2018	8.96	Put	Bond Future	3,353.9000	3.3539	3,880.8100	3.8808	15.710	0	0	0
2018/05/29	R214	02/08/2018	8.95	Call	Bond Future	626.1600	0.6262	453.0000	0.4530	(27.654)	0	0	0
2018/05/29	R214	02/08/2018	8.95	Put	Bond Future	3,410.8100	3.4108	3,942.1100	3.9421	15.577	0	0	0
2018/05/29	R214	01/11/2018	8.99	Put	Bond Future	4,389.4200	4.3894	4,858.2400	4.8582	10.681	0	0	0
2018/05/29	R214	01/11/2018	8.98	Call	Bond Future	1,511.5000	1.5115	1,266.4400	1.2664	(16.213)	0	0	0
2018/05/29	R214	01/11/2018			Bond Future	9.3693	74.5306	9.4684	73.8136	1.057	0.0000	0.0000	0
2018/05/29	R214	01/11/2018	8.99	Call	Bond Future	1,538.6800	1.5387	1,290.5500	1.2906	(16.126)	0	0	0
2018/05/29	R214	01/11/2018	8.98	Put	Bond Future	4,439.7500	4.4398	4,911.6400	4.9116	10.629	0	0	0
2018/05/29	R214	01/11/2018	9.00	Call	Bond Future	1,566.3300	1.5663	1,315.1100	1.3151	(16.039)	0	0	0
2018/05/29	R214	01/11/2018	9.00	Put	Bond Future	4,339.6700	4.3397	4,805.4000	4.8054	10.732	0	0	0
2018/05/29	R214	07/02/2019	9.05	Put	Bond Future	5,212.5700	5.2126	5,655.3100	5.6553	8.494	0	0	0
2018/05/29	R214	07/02/2019			Bond Future	9.4279	75.9767	9.5301	75.2448	1.085	0.0000	0.0000	0
2018/05/29	R214	07/02/2019	9.04	Call	Bond Future	2,374.8900	2.3749	2,088.2200	2.0882	(12.071)	0	0	0
2018/05/29	R214	07/02/2019	9.04	Put	Bond Future	5,259.0100	5.2590	5,704.1700	5.7042	8.465	0	0	0
2018/05/29	R214	07/02/2019	9.05	Call	Bond Future	2,405.0500	2.4050	2,115.9600	2.1160	(12.020)	0	0	0
2018/05/29	R214	07/02/2019	9.03	Call	Bond Future	2,344.6800	2.3447	2,060.4600	2.0605	(12.122)	0	0	0
2018/05/29	R214	07/02/2019	9.03	Put	Bond Future	5,305.5200	5.3055	5,753.1300	5.7531	8.437	0	0	0
2018/05/29	R248	02/08/2018	8.98	Call	Bond Future	857.2400	0.8572	626.8500	0.6269	(26.876)	0	0	0
2018/05/29	R248	02/08/2018	8.97	Put	Bond Future	4,475.7100	4.4757	5,156.6800	5.1567	15.215	0	0	0
2018/05/29	R248	02/08/2018			Bond Future	9.3424	97.8782	9.4388	96.9724	1.032	0.0000	0.0000	99,820
2018/05/29	R248	02/08/2018	8.99	Call	Bond Future	885.1400	0.8851	649.1400	0.6491	(26.662)	0	0	0
2018/05/29	R248	02/08/2018	8.99	Put	Bond Future	4,328.9600	4.3290	4,998.7700	4.9988	15.473	0	0	0
2018/05/29	R248	02/08/2018	8.98	Put	Bond Future	4,401.9500	4.4019	5,077.3700	5.0774	15.344	0	0	0
2018/05/29	R248	02/08/2018	8.97	Call	Bond Future	829.9400	0.8299	605.1000	0.6051	(27.091)	0	0	0
2018/05/29	R248	01/11/2018	9.03	Call	Bond Future	2,092.9700	2.0930	1,764.8000	1.7648	(15.680)	0	0	0
2018/05/29	R248	01/11/2018			Bond Future	9.3948	95.1976	9.4940	94.2758	1.056	0.0000	0.0000	0
2018/05/29	R248	01/11/2018	9.01	Call	Bond Future	2,021.5800	2.0216	1,701.2400	1.7012	(15.846)	0	0	0
2018/05/29	R248	01/11/2018	9.01	Put	Bond Future	5,753.2100	5.7532	6,354.7400	6.3547	10.456	0	0	0
2018/05/29	R248	01/11/2018	9.03	Put	Bond Future	5,624.3900	5.6244	6,218.0900	6.2181	10.556	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
2018/05/29	R248	01/11/2018	9.02	Call	Bond Future	2,057.0900	2.0571	1,732.8500	1.7328	(15.762)	0	0	0
2018/05/29	R248	01/11/2018	9.02	Put	Bond Future	5,688.5300	5.6885	6,286.1600	6.2862	10.506	0	0	0
2018/05/29	R248	07/02/2019	9.06	Put	Bond Future	6,868.0400	6.8680	7,440.0300	7.4400	8.328	0	0	0
2018/05/29	R248	07/02/2019			Bond Future	9.4538	97.0446	9.5563	96.1037	1.084	0.0000	0.0000	0
2018/05/29	R248	07/02/2019	9.06	Call	Bond Future	3,092.9200	3.0929	2,723.9700	2.7240	(11.929)	0	0	0
2018/05/29	R248	07/02/2019	9.05	Put	Bond Future	6,928.3800	6.9284	7,503.4800	7.5035	8.301	0	0	0
2018/05/29	R248	07/02/2019	9.07	Call	Bond Future	3,132.1300	3.1321	2,760.0800	2.7601	(11.878)	0	0	0
2018/05/29	R248	07/02/2019	9.07	Put	Bond Future	6,808.1300	6.8081	7,377.0200	7.3770	8.356	0	0	0
2018/05/29	R248	07/02/2019	9.05	Call	Bond Future	3,053.9700	3.0540	2,688.1300	2.6881	(11.979)	0	0	0

Total

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