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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2018 TO 09/05/2018

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
2018/05/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	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
2018/05/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2025	02/08/2018			Bond Future	134.9431	134.9431	134.9886	134.9886	0.034	0.0000	0.0000	864
2018/05/09	2025	02/08/2018	136.65	Put	Bond Future	1,706.9000	1.7069	1,661.3900	1.6614	(2.666)	0	0	0
2018/05/09	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2025	02/08/2018	136.67	Put	Bond Future	1,726.9000	1.7269	1,681.3900	1.6814	(2.635)	0	0	0
2018/05/09	2025	02/08/2018	136.66	Put	Bond Future	1,716.9000	1.7169	1,671.3900	1.6714	(2.651)	0	0	0
2018/05/09	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2025	01/11/2018			Bond Future	137.3868	137.3868	137.4344	137.4344	0.035	0.0000	0.0000	0
2018/05/09	2025	07/02/2019			Bond Future	138.6696	138.6696	138.7151	138.7151	0.033	0.0000	0.0000	0
2018/05/09	2029	02/08/2018			Bond Future	103.5222	103.5222	103.5589	103.5589	0.035	0.0000	0.0000	1,370
2018/05/09	2029	01/11/2018			Bond Future	104.3474	104.3474	104.3856	104.3856	0.037	0.0000	0.0000	0
2018/05/09	2029	07/02/2019			Bond Future	106.3952	106.3952	106.4319	106.4319	0.034	0.0000	0.0000	0
2018/05/09	2030	02/08/2018	8.51	Call	Bond Future	832.7300	0.8327	620.1100	0.6201	(25.533)	0	0	7,850
2018/05/09	2030	02/08/2018	8.91	Call	Bond Future	2,082.7700	2.0828	1,689.7400	1.6897	(18.871)	0	0	7,850
2018/05/09	2030	02/08/2018	9.46	Put	Bond Future	496.7500	0.4967	617.0800	0.6171	24.223	0	0	0
2018/05/09	2030	02/08/2018			Bond Future	8.8293	94.2394	8.9308	93.5486	1.149	0.0000	0.0000	41,242
2018/05/09	2030	02/08/2018	8.51	Put	Bond Future	3,051.5300	3.0515	3,529.6400	3.5296	15.668	0	0	0
2018/05/09	2030	02/08/2018	9.46	Call	Bond Future	4,680.1000	4.6801	4,109.7000	4.1097	(12.188)	0	0	0
2018/05/09	2030	02/08/2018	8.91	Put	Bond Future	1,533.3200	1.5333	1,831.0200	1.8310	19.415	0	0	0
2018/05/09	2030	02/08/2018	9.50	Call	Bond Future	4,894.7300	4.8947	4,315.5100	4.3155	(11.834)	0	0	0
2018/05/09	2030	02/08/2018	9.47	Call	Bond Future	4,733.5300	4.7335	4,160.8500	4.1608	(12.098)	0	0	0
2018/05/09	2030	02/08/2018	9.45	Put	Bond Future	507.8200	0.5078	630.3400	0.6303	24.127	0	0	0
2018/05/09	2030	02/08/2018	9.50	Put	Bond Future	454.6000	0.4546	566.1100	0.5661	24.529	0	0	7,850
2018/05/09	2030	02/08/2018	9.47	Put	Bond Future	485.8900	0.4859	603.9400	0.6039	24.296	0	0	0
2018/05/09	2030	02/08/2018	9.45	Call	Bond Future	4,626.8300	4.6268	4,058.6200	4.0586	(12.281)	0	0	0
2018/05/09	2030	01/11/2018	8.60	Call	Bond Future	1,713.1800	1.7132	1,444.6300	1.4446	(15.676)	0	0	0
2018/05/09	2030	01/11/2018	8.58	Put	Bond Future	3,707.3500	3.7074	4,147.1900	4.1472	11.864	0	0	0
2018/05/09	2030	01/11/2018			Bond Future	8.8803	95.9307	8.9853	95.2282	1.182	0.0000	0.0000	0
2018/05/09	2030	01/11/2018	8.60	Put	Bond Future	3,624.5100	3.6245	4,058.4100	4.0584	11.971	0	0	0
2018/05/09	2030	01/11/2018	8.58	Call	Bond Future	1,657.6700	1.6577	1,395.0600	1.3951	(15.842)	0	0	0
2018/05/09	2030	01/11/2018	8.59	Put	Bond Future	3,665.8900	3.6659	4,102.7600	4.1028	11.917	0	0	0
2018/05/09	2030	01/11/2018	8.59	Call	Bond Future	1,685.4200	1.6854	1,419.8400	1.4198	(15.757)	0	0	0
2018/05/09	2030	07/02/2019	8.62	Call	Bond Future	2,363.9200	2.3639	2,081.6800	2.0817	(11.939)	0	0	0
2018/05/09	2030	07/02/2019			Bond Future	8.9387	93.7833	9.0480	93.0655	1.223	0.0000	0.0000	0
2018/05/09	2030	07/02/2019	8.62	Put	Bond Future	4,498.5700	4.4986	4,934.1300	4.9341	9.682	0	0	0
2018/05/09	2030	07/02/2019	8.63	Call	Bond Future	2,392.5300	2.3925	2,108.6000	2.1086	(11.867)	0	0	0
2018/05/09	2030	07/02/2019	8.63	Put	Bond Future	4,459.2200	4.4592	4,893.0900	4.8931	9.730	0	0	0
2018/05/09	2030	07/02/2019	8.64	Call	Bond Future	2,421.6600	2.4217	2,135.4200	2.1354	(11.820)	0	0	0
2018/05/09	2030	07/02/2019	8.64	Put	Bond Future	4,420.4400	4.4204	4,852.0000	4.8520	9.763	0	0	0

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2018/05/09	2032	02/08/2018	9.67	Call	Bond Future	5,355.5100	5.3555	4,750.8400	4.7508	(11.291)	0	0	0
2018/05/09	2032	02/08/2018	9.66	Put	Bond Future	531.6400	0.5316	642.1100	0.6421	20.779	0	0	0
2018/05/09	2032	02/08/2018			Bond Future	8.9969	97.0850	9.0930	96.3721	1.069	0.0000	0.0000	30,365
2018/05/09	2032	02/08/2018	9.68	Call	Bond Future	5,413.5600	5.4136	4,806.9300	4.8069	(11.206)	0	0	0
2018/05/09	2032	02/08/2018	9.68	Put	Bond Future	509.3200	0.5093	615.5700	0.6156	20.861	0	0	0
2018/05/09	2032	02/08/2018	9.67	Put	Bond Future	520.4300	0.5204	628.6400	0.6286	20.792	0	0	0
2018/05/09	2032	02/08/2018	9.66	Call	Bond Future	5,297.4800	5.2975	4,695.0700	4.6951	(11.372)	0	0	0
2018/05/09	2032	01/11/2018	8.77	Put	Bond Future	4,035.2500	4.0352	4,469.8500	4.4699	10.770	0	0	0
2018/05/09	2032	01/11/2018			Bond Future	9.0516	94.6724	9.1509	93.9474	1.097	0.0000	0.0000	0
2018/05/09	2032	01/11/2018	8.76	Call	Bond Future	1,904.9600	1.9050	1,617.4100	1.6174	(15.095)	0	0	0
2018/05/09	2032	01/11/2018	8.76	Put	Bond Future	4,080.8000	4.0808	4,518.1900	4.5182	10.718	0	0	0
2018/05/09	2032	01/11/2018	8.77	Call	Bond Future	1,935.1800	1.9352	1,644.8400	1.6448	(15.003)	0	0	0
2018/05/09	2032	01/11/2018	8.75	Call	Bond Future	1,874.7700	1.8748	1,590.2500	1.5903	(15.176)	0	0	0
2018/05/09	2032	01/11/2018	8.75	Put	Bond Future	4,126.4600	4.1265	4,566.8800	4.5669	10.673	0	0	0
2018/05/09	2032	07/02/2019	8.81	Call	Bond Future	2,681.4800	2.6815	2,369.4000	2.3694	(11.638)	0	0	0
2018/05/09	2032	07/02/2019	8.80	Put	Bond Future	4,949.7800	4.9498	5,380.9100	5.3809	8.710	0	0	0
2018/05/09	2032	07/02/2019			Bond Future	9.1132	96.5100	9.2163	95.7692	1.132	0.0000	0.0000	0
2018/05/09	2032	07/02/2019	8.82	Call	Bond Future	2,713.3800	2.7134	2,398.9100	2.3989	(11.590)	0	0	0
2018/05/09	2032	07/02/2019	8.82	Put	Bond Future	4,864.4700	4.8645	5,290.8000	5.2908	8.764	0	0	0
2018/05/09	2032	07/02/2019	8.81	Put	Bond Future	4,907.1500	4.9071	5,335.8700	5.3359	8.737	0	0	0
2018/05/09	2032	07/02/2019	8.80	Call	Bond Future	2,649.4500	2.6494	2,339.7800	2.3398	(11.688)	0	0	0
2018/05/09	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2033	02/08/2018			Bond Future	107.0718	107.0718	107.9272	107.9272	0.799	0.0000	0.0000	6,271
2018/05/09	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2033	02/08/2018	109.92	Put	Bond Future	2,848.2300	2.8482	1,992.8000	1.9928	(30.034)	0	0	0
2018/05/09	2033	02/08/2018	109.94	Put	Bond Future	2,868.2300	2.8682	2,012.8000	2.0128	(29.824)	0	0	0
2018/05/09	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2033	02/08/2018	109.93	Put	Bond Future	2,858.2300	2.8582	2,002.8000	2.0028	(29.929)	0	0	0
2018/05/09	2033	01/11/2018			Bond Future	107.8898	107.8898	108.7617	108.7617	0.808	0.0000	0.0000	0
2018/05/09	2033	07/02/2019			Bond Future	110.0072	110.0072	110.8937	110.8937	0.806	0.0000	0.0000	0
2018/05/09	2037	02/08/2018	9.96	Put	Bond Future	555.9700	0.5560	677.0200	0.6770	21.773	0	0	0
2018/05/09	2037	02/08/2018	9.95	Call	Bond Future	6,429.9400	6.4299	5,670.3800	5.6704	(11.813)	0	0	0
2018/05/09	2037	02/08/2018			Bond Future	9.2147	93.8695	9.3209	92.9867	1.152	0.0000	0.0000	53,703
2018/05/09	2037	02/08/2018	9.96	Call	Bond Future	6,494.2000	6.4942	5,732.4400	5.7324	(11.730)	0	0	0
2018/05/09	2037	02/08/2018	9.95	Put	Bond Future	567.5100	0.5675	690.7600	0.6908	21.718	0	0	0
2018/05/09	2037	02/08/2018	9.97	Call	Bond Future	6,558.5800	6.5586	5,794.5300	5.7945	(11.650)	0	0	0
2018/05/09	2037	02/08/2018	9.97	Put	Bond Future	544.6500	0.5447	663.4100	0.6634	21.805	0	0	0
2018/05/09	2037	01/11/2018	9.03	Call	Bond Future	2,430.0800	2.4301	2,039.6700	2.0397	(16.066)	0	0	0
2018/05/09	2037	01/11/2018			Bond Future	9.2665	95.5541	9.3757	94.6561	1.179	0.0000	0.0000	0
2018/05/09	2037	01/11/2018	9.01	Call	Bond Future	2,358.1600	2.3582	1,975.2100	1.9752	(16.239)	0	0	0
2018/05/09	2037	01/11/2018	9.01	Put	Bond Future	4,518.8700	4.5189	5,033.8900	5.0339	11.397	0	0	0
2018/05/09	2037	01/11/2018	9.03	Put	Bond Future	4,419.5900	4.4196	4,927.1500	4.9271	11.484	0	0	0
2018/05/09	2037	01/11/2018	9.02	Call	Bond Future	2,393.8400	2.3938	2,007.4100	2.0074	(16.143)	0	0	0
2018/05/09	2037	01/11/2018	9.02	Put	Bond Future	4,468.8900	4.4689	4,980.4300	4.9804	11.447	0	0	0
2018/05/09	2037	07/02/2019	9.06	Put	Bond Future	5,524.2200	5.5242	6,023.7200	6.0237	9.042	0	0	0
2018/05/09	2037	07/02/2019	9.05	Call	Bond Future	3,283.1000	3.2831	2,868.4700	2.8685	(12.629)	0	0	0

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2018/05/09	2037	07/02/2019			Bond Future		9.3250	93.1488	9.4381	92.2318	1.213	0.0000	0.0000	0
2018/05/09	2037	07/02/2019	9.06	Call	Bond Future	3,320.1300		3.3201	2,902.5900	2.9026	(12.576)	0	0	0
2018/05/09	2037	07/02/2019	9.05	Put	Bond Future	5,571.9000		5.5719	6,074.3100	6.0743	9.017	0	0	0
2018/05/09	2037	07/02/2019	9.07	Call	Bond Future	3,357.3800		3.3574	2,937.2300	2.9372	(12.514)	0	0	0
2018/05/09	2037	07/02/2019	9.07	Put	Bond Future	5,476.8800		5.4769	5,973.7700	5.9738	9.073	0	0	0
2018/05/09	2038	02/08/2018	134.55	Put	Bond Future	4,703.1700		4.7032	5,064.9800	5.0650	7.693	0	0	0
2018/05/09	2038	02/08/2018			Bond Future	129.8468		129.8468	129.4850	129.4850	(0.279)	0.0000	0.0000	9,239
2018/05/09	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2038	02/08/2018	134.54	Put	Bond Future	4,693.1700		4.6932	5,054.9800	5.0550	7.709	0	0	0
2018/05/09	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2038	02/08/2018	134.53	Put	Bond Future	4,683.1700		4.6832	5,044.9800	5.0450	7.726	0	0	0
2018/05/09	2038	01/11/2018			Bond Future	132.1983		132.1983	131.8310	131.8310	(0.278)	0.0000	0.0000	0
2018/05/09	2038	07/02/2019			Bond Future	133.2026		133.2026	132.8253	132.8253	(0.283)	0.0000	0.0000	0
2018/05/09	2040	02/08/2018	10.04	Call	Bond Future	7,077.5000		7.0775	6,214.1200	6.2141	(12.199)	0	0	0
2018/05/09	2040	02/08/2018	10.03	Put	Bond Future	622.1900		0.6222	759.1900	0.7592	22.019	0	0	0
2018/05/09	2040	02/08/2018			Bond Future	9.2845		97.5393	9.3958	96.5414	1.198	0.0000	0.0000	22,620
2018/05/09	2040	02/08/2018	10.05	Call	Bond Future	7,146.2900		7.1463	6,280.4000	6.2804	(12.117)	0	0	0
2018/05/09	2040	02/08/2018	10.05	Put	Bond Future	597.6800		0.5977	729.7500	0.7297	22.097	0	0	0
2018/05/09	2040	02/08/2018	10.04	Put	Bond Future	609.8200		0.6098	744.4000	0.7444	22.069	0	0	0
2018/05/09	2040	02/08/2018	10.03	Call	Bond Future	7,008.8300		7.0088	6,147.8700	6.1479	(12.284)	0	0	0
2018/05/09	2040	01/11/2018	9.09	Put	Bond Future	4,906.5500		4.9065	5,474.6600	5.4747	11.579	0	0	0
2018/05/09	2040	01/11/2018			Bond Future	9.3361		99.2898	9.4505	98.2746	1.226	0.0000	0.0000	0
2018/05/09	2040	01/11/2018	9.08	Call	Bond Future	2,626.0200		2.6260	2,182.8700	2.1829	(16.875)	0	0	0
2018/05/09	2040	01/11/2018	9.08	Put	Bond Future	4,960.7300		4.9607	5,532.7300	5.5327	11.531	0	0	0
2018/05/09	2040	01/11/2018	9.10	Put	Bond Future	4,853.0900		4.8531	5,417.0400	5.4170	11.620	0	0	0
2018/05/09	2040	01/11/2018	9.09	Call	Bond Future	2,664.6600		2.6647	2,217.6200	2.2176	(16.777)	0	0	0
2018/05/09	2040	01/11/2018	9.10	Call	Bond Future	2,703.8900		2.7039	2,252.6900	2.2527	(16.687)	0	0	5,900
2018/05/09	2040	01/11/2018	8.50	Put	Bond Future	8,887.1500		8.8872	9,687.0800	9.6871	9.001	0	0	0
2018/05/09	2040	01/11/2018	8.50	Call	Bond Future	925.5700		0.9256	710.3500	0.7103	(23.253)	0	0	5,900
2018/05/09	2040	01/11/2018	9.07	Call	Bond Future	2,587.4100		2.5874	2,148.4300	2.1484	(16.966)	0	0	0
2018/05/09	2040	01/11/2018	9.07	Put	Bond Future	5,015.0900		5.0151	5,591.2600	5.5913	11.489	0	0	0
2018/05/09	2040	07/02/2019	9.13	Call	Bond Future	3,650.1600		3.6502	3,165.8900	3.1659	(13.267)	0	0	0
2018/05/09	2040	07/02/2019	9.11	Put	Bond Future	6,134.8400		6.1348	6,693.4000	6.6934	9.105	0	0	0
2018/05/09	2040	07/02/2019			Bond Future	9.3944		96.7064	9.5127	95.6699	1.260	0.0000	0.0000	0
2018/05/09	2040	07/02/2019	9.13	Put	Bond Future	6,031.0500		6.0311	6,583.3600	6.5834	9.158	0	0	0
2018/05/09	2040	07/02/2019	9.11	Call	Bond Future	3,570.0700		3.5701	3,092.0500	3.0920	(13.390)	0	0	0
2018/05/09	2040	07/02/2019	9.12	Put	Bond Future	6,082.6000		6.0826	6,638.2000	6.6382	9.134	0	0	0
2018/05/09	2040	07/02/2019	9.12	Call	Bond Future	3,609.8400		3.6098	3,128.8600	3.1289	(13.324)	0	0	0
2018/05/09	2044	02/08/2018	10.07	Call	Bond Future	7,075.3000		7.0753	6,164.9300	6.1649	(12.867)	0	0	0
2018/05/09	2044	02/08/2018			Bond Future	9.3331		94.5265	9.4495	93.4647	1.247	0.0000	0.0000	30,512
2018/05/09	2044	02/08/2018	10.05	Call	Bond Future	6,938.2100		6.9382	6,033.4400	6.0334	(13.040)	0	0	0
2018/05/09	2044	02/08/2018	10.05	Put	Bond Future	702.2600		0.7023	859.2600	0.8593	22.356	0	0	0
2018/05/09	2044	02/08/2018	10.07	Put	Bond Future	675.4300		0.6754	826.8300	0.8268	22.415	0	0	0
2018/05/09	2044	02/08/2018	10.06	Call	Bond Future	7,006.7000		7.0067	6,099.1000	6.0991	(12.953)	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
2018/05/09	2044	02/08/2018	10.06	Put	Bond Future	688.7300	0.6887	842.9000	0.8429	22.385	0	0	0
2018/05/09	2044	01/11/2018	9.12	Call	Bond Future	2,666.8200	2.6668	2,189.6000	2.1896	(17.895)	0	0	0
2018/05/09	2044	01/11/2018			Bond Future	9.3834	96.2228	9.5029	95.1427	1.275	0.0000	0.0000	0
2018/05/09	2044	01/11/2018	9.12	Put	Bond Future	5,120.2700	5.1203	5,723.1900	5.7232	11.775	0	0	0
2018/05/09	2044	01/11/2018	9.13	Call	Bond Future	2,706.1800	2.7062	2,224.5200	2.2245	(17.799)	0	0	0
2018/05/09	2044	01/11/2018	9.14	Put	Bond Future	5,009.5300	5.0095	5,603.5500	5.6036	11.858	0	0	0
2018/05/09	2044	01/11/2018	9.13	Put	Bond Future	5,064.5300	5.0645	5,663.0100	5.6630	11.817	0	0	0
2018/05/09	2044	01/11/2018	9.14	Call	Bond Future	2,746.1200	2.7461	2,260.0000	2.2600	(17.702)	0	0	0
2018/05/09	2044	07/02/2019	9.18	Put	Bond Future	6,199.5000	6.1995	6,770.1800	6.7702	9.205	0	0	0
2018/05/09	2044	07/02/2019			Bond Future	9.4400	93.7053	9.5636	92.6025	1.309	0.0000	0.0000	0
2018/05/09	2044	07/02/2019	9.17	Call	Bond Future	3,765.5200	3.7655	3,236.9200	3.2369	(14.038)	0	0	0
2018/05/09	2044	07/02/2019	9.17	Put	Bond Future	6,252.4200	6.2524	6,826.5900	6.8266	9.183	0	0	0
2018/05/09	2044	07/02/2019	9.18	Call	Bond Future	3,806.6600	3.8067	3,274.5700	3.2746	(13.978)	0	0	0
2018/05/09	2044	07/02/2019	9.16	Call	Bond Future	3,724.2900	3.7243	3,199.1800	3.1992	(14.100)	0	0	0
2018/05/09	2044	07/02/2019	9.16	Put	Bond Future	6,305.4000	6.3054	6,883.0600	6.8831	9.161	0	0	0
2018/05/09	2046	02/08/2018	128.78	Put	Bond Future	2,967.5100	2.9675	4,402.3700	4.4024	48.352	0	0	0
2018/05/09	2046	02/08/2018			Bond Future	125.8125	125.8125	124.3776	124.3776	(1.140)	0.0000	0.0000	10,917
2018/05/09	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2046	02/08/2018	128.77	Put	Bond Future	2,957.5100	2.9575	4,392.3700	4.3924	48.516	0	0	0
2018/05/09	2046	02/08/2018	128.79	Put	Bond Future	2,977.5100	2.9775	4,412.3700	4.4124	48.190	0	0	0
2018/05/09	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2046	01/11/2018			Bond Future	126.4417	126.4417	124.9819	124.9819	(1.154)	0.0000	0.0000	0
2018/05/09	2046	07/02/2019			Bond Future	128.9229	128.9229	127.4319	127.4319	(1.157)	0.0000	0.0000	0
2018/05/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2050	02/08/2018	137.54	Put	Bond Future	5,560.4000	5.5604	7,243.0400	7.2430	30.261	0	0	0
2018/05/09	2050	02/08/2018	137.52	Put	Bond Future	5,540.4000	5.5404	7,223.0400	7.2230	30.370	0	0	0
2018/05/09	2050	02/08/2018			Bond Future	131.9796	131.9796	130.2970	130.2970	(1.275)	0.0000	0.0000	9,775
2018/05/09	2050	02/08/2018	137.53	Put	Bond Future	5,550.4000	5.5504	7,233.0400	7.2330	30.316	0	0	0
2018/05/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	2050	01/11/2018			Bond Future	134.3697	134.3697	132.6576	132.6576	(1.274)	0.0000	0.0000	0
2018/05/09	2050	07/02/2019			Bond Future	135.2349	135.2349	133.4867	133.4867	(1.293)	0.0000	0.0000	0
2018/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	AL37	02/08/2018			Index Future	592.7900	592.7900	591.4400	591.4400	(0.228)	0.0000	0.0000	0
2018/05/09	AL37	01/11/2018			Index Future	603.4310	603.4310	602.0600	602.0600	(0.227)	0.0000	0.0000	0
2018/05/09	AL37	07/02/2019			Index Future	615.1500	615.1500	613.7400	613.7400	(0.229)	0.0000	0.0000	0
2018/05/09	AL7T	02/08/2018			Index Future	694.1400	694.1400	690.3820	690.3820	(0.541)	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
2018/05/09	AL7T	01/11/2018			Index Future	706.6010	706.6010	702.7790	702.7790	(0.541)	0.0000	0.0000	0
2018/05/09	AL7T	07/02/2019			Index Future	720.3230	720.3230	716.4130	716.4130	(0.543)	0.0000	0.0000	0
2018/05/09	ALBI	02/08/2018			Index Future	633.3120	633.3120	628.6250	628.6250	(0.740)	0.0000	0.0000	878
2018/05/09	ALBI	01/11/2018			Index Future	644.6800	644.6800	639.9130	639.9130	(0.739)	0.0000	0.0000	0
2018/05/09	ALBI	07/02/2019			Index Future	657.2000	657.2000	652.3280	652.3280	(0.741)	0.0000	0.0000	0
2018/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	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
2018/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/09	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	EL28	02/08/2018			Bond Future	131.8233	131.8233	131.8774	131.8774	0.041	0.0000	0.0000	0
2018/05/09	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	EL28	02/08/2018	134.93	Put	Bond Future	3,106.7500	3.1068	3,052.5900	3.0526	(1.743)	0	0	0
2018/05/09	EL28	02/08/2018	134.95	Put	Bond Future	3,126.7500	3.1268	3,072.5900	3.0726	(1.732)	0	0	0
2018/05/09	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	EL28	02/08/2018	134.94	Put	Bond Future	3,116.7500	3.1168	3,062.5900	3.0626	(1.738)	0	0	0
2018/05/09	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	ES33	02/08/2018	11.14	Call	Bond Future	3,692.8800	3.6929	3,075.3500	3.0754	(16.722)	0	0	0
2018/05/09	ES33	02/08/2018			Bond Future	10.5237	80.3094	10.6237	79.6919	0.950	0.0000	0.0000	9,466
2018/05/09	ES33	02/08/2018	11.15	Call	Bond Future	3,750.6300	3.7506	3,133.1000	3.1331	(16.465)	0	0	0
2018/05/09	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	ES33	02/08/2018	11.16	Call	Bond Future	3,808.3200	3.8083	3,190.7900	3.1908	(16.215)	0	0	0
2018/05/09	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	ES33	01/11/2018			Bond Future	10.6253	77.9623	10.7287	77.3342	0.973	0.0000	0.0000	0
2018/05/09	ES33	07/02/2019			Bond Future	10.7417	79.4755	10.8493	78.8339	1.002	0.0000	0.0000	0
2018/05/09	ES42	02/08/2018			Bond Future	10.7004	83.5598	10.8108	82.7728	1.031	0.0000	0.0000	7,957
2018/05/09	ES42	01/11/2018			Bond Future	10.7974	80.7995	10.9115	79.9990	1.057	0.0000	0.0000	0

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2018/05/09	ES42	07/02/2019			Bond Future	10.9047	82.3676	11.0233	81.5500	1.088	0.0000	0.0000	0
2018/05/09	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	02/08/2018			GOVI	629.7130	629.7130	624.8010	624.8010	(0.780)	0.0000	0.0000	465
2018/05/09	GOVI	02/08/2018	605.71	Call	GOVI	240,030.0000	24.0030	190,910.0000	19.0910	(20.464)	0	0	0
2018/05/09	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	02/08/2018	605.72	Call	GOVI	239,930.0000	23.9930	190,810.0000	19.0810	(20.473)	0	0	0
2018/05/09	GOVI	02/08/2018	605.70	Call	GOVI	240,130.0000	24.0130	191,010.0000	19.1010	(20.456)	0	0	0
2018/05/09	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	01/11/2018	653.50	Put	GOVI	124,830.0000	12.4830	174,800.0000	17.4800	40.030	0	0	0
2018/05/09	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	01/11/2018			GOVI	641.0170	641.0170	636.0200	636.0200	(0.780)	0.0000	0.0000	0
2018/05/09	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	01/11/2018	653.49	Put	GOVI	124,730.0000	12.4730	174,700.0000	17.4700	40.063	0	0	0
2018/05/09	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	01/11/2018	653.51	Put	GOVI	124,930.0000	12.4930	174,900.0000	17.4900	39.998	0	0	0
2018/05/09	GOVI	07/02/2019	666.53	Put	GOVI	130,640.0000	13.0640	181,710.0000	18.1710	39.092	0	0	0
2018/05/09	GOVI	07/02/2019			GOVI	653.4660	653.4660	648.3590	648.3590	(0.782)	0.0000	0.0000	0
2018/05/09	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	07/02/2019	666.52	Put	GOVI	130,540.0000	13.0540	181,610.0000	18.1610	39.122	0	0	0
2018/05/09	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	GOVI	07/02/2019	666.51	Put	GOVI	130,440.0000	13.0440	181,510.0000	18.1510	39.152	0	0	0
2018/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/09	IGOV	02/08/2018			Index Future	261.5960	261.5960	260.8880	260.8880	(0.271)	0.0000	0.0000	884
2018/05/09	IGOV	01/11/2018			Index Future	266.3340	266.3340	265.6150	265.6150	(0.270)	0.0000	0.0000	241
2018/05/09	IGOV	07/02/2019			Index Future	271.5620	271.5620	270.8230	270.8230	(0.272)	0.0000	0.0000	0
2018/05/09	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/09	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/05/09	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4800	100.4800	0.010	0.0000	0.0000	0
2018/05/09	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.4700	99.4700	0.000	0.0000	0.0000	0
2018/05/09	IS01	20/06/2019			Interest Rate Swap	100.1200	100.1200	100.1400	100.1400	0.020	0.0000	0.0000	0
2018/05/09	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/09	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/05/09	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8600	98.8600	0.010	0.0000	0.0000	0
2018/05/09	IS02	15/03/2019			Interest Rate Swap	99.2100	99.2100	99.2200	99.2200	0.010	0.0000	0.0000	0
2018/05/09	IS02	21/06/2019			Interest Rate Swap	99.5700	99.5700	99.5900	99.5900	0.020	0.0000	0.0000	0
2018/05/09	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.9500	99.9500	0.020	0.0000	0.0000	0
2018/05/09	IS02	20/12/2019			Interest Rate Swap	100.8300	100.8300	100.8700	100.8700	0.040	0.0000	0.0000	0
2018/05/09	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.6000	98.6000	0.041	0.0000	0.0000	0
2018/05/09	IS02	22/06/2020			Interest Rate Swap	100.4000	100.4000	100.4500	100.4500	0.050	0.0000	0.0000	0
2018/05/09	IS05	17/12/2020			Interest Rate Swap	95.9200	95.9200	96.0000	96.0000	0.083	0.0000	0.0000	0
2018/05/09	IS05	16/03/2021			Interest Rate Swap	95.1000	95.1000	95.2000	95.2000	0.105	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
2018/05/09	IS05	15/06/2021			Interest Rate Swap	94.2500	94.2500	94.3700	94.3700	0.127	0.0000	0.0000	0
2018/05/09	IS05	21/09/2021			Interest Rate Swap	94.3700	94.3700	94.5200	94.5200	0.159	0.0000	0.0000	0
2018/05/09	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	96.7000	96.7000	0.176	0.0000	0.0000	51
2018/05/09	IS05	15/03/2022			Interest Rate Swap	96.6300	96.6300	96.8200	96.8200	0.197	0.0000	0.0000	0
2018/05/09	IS05	21/06/2022			Interest Rate Swap	97.7900	97.7900	97.9900	97.9900	0.205	0.0000	0.0000	0
2018/05/09	IS05	20/09/2022			Interest Rate Swap	99.9700	99.9700	100.1800	100.1800	0.210	0.0000	0.0000	0
2018/05/09	IS05	20/12/2022			Interest Rate Swap	101.2000	101.2000	101.4200	101.4200	0.217	0.0000	0.0000	0
2018/05/09	IS05	22/03/2023			Interest Rate Swap	96.2700	96.2700	96.5100	96.5100	0.249	0.0000	0.0000	0
2018/05/09	IS05	20/06/2023			Interest Rate Swap	100.5700	100.5700	100.8100	100.8100	0.239	0.0000	0.0000	0
2018/05/09	IS10	17/12/2025			Interest Rate Swap	94.1100	94.1100	94.4300	94.4300	0.340	0.0000	0.0000	0
2018/05/09	IS10	16/03/2026			Interest Rate Swap	91.0600	91.0600	91.4000	91.4000	0.373	0.0000	0.0000	0
2018/05/09	IS10	15/06/2026			Interest Rate Swap	89.7400	89.7400	90.1000	90.1000	0.401	0.0000	0.0000	0
2018/05/09	IS10	21/09/2026			Interest Rate Swap	91.8500	91.8500	92.2300	92.2300	0.414	0.0000	0.0000	0
2018/05/09	IS10	21/12/2026			Interest Rate Swap	95.5900	95.5900	95.9900	95.9900	0.418	0.0000	0.0000	0
2018/05/09	IS10	15/03/2027			Interest Rate Swap	94.1100	94.1100	94.5200	94.5200	0.436	0.0000	0.0000	0
2018/05/09	IS10	21/06/2027			Interest Rate Swap	96.1500	96.1500	96.5600	96.5600	0.426	0.0000	0.0000	0
2018/05/09	IS10	20/09/2027			Interest Rate Swap	99.8700	99.8700	100.2700	100.2700	0.401	0.0000	0.0000	0
2018/05/09	IS10	20/12/2027			Interest Rate Swap	100.2000	100.2000	100.5900	100.5900	0.389	0.0000	0.0000	0
2018/05/09	IS10	22/03/2028			Interest Rate Swap	95.4100	95.4100	95.8000	95.8000	0.409	0.0000	0.0000	0
2018/05/09	IS10	20/06/2028			Interest Rate Swap	100.8700	100.8700	101.2500	101.2500	0.377	0.0000	0.0000	0
2018/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/09	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/09	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/09	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/09	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/09	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/09	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/09	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/09	R023	02/08/2018			Bond Future	7.7755	103.2645	7.8382	103.0281	0.805	0.0000	0.0000	34,860
2018/05/09	R023	02/08/2018	10.40	Call	Bond Future	9,347.1100	9.3471	9,110.7100	9.1107	(2.529)	0	0	0
2018/05/09	R023	02/08/2018	10.41	Call	Bond Future	9,380.6200	9.3806	9,144.2200	9.1442	(2.520)	0	0	0
2018/05/09	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/09	R023	02/08/2018	10.39	Call	Bond Future	9,313.5800	9.3136	9,077.1800	9.0772	(2.538)	0	0	0
2018/05/09	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/09	R023	01/11/2018	10.58	Call	Bond Future	9,386.3000	9.3863	9,146.9000	9.1469	(2.551)	0	0	0
2018/05/09	R023	01/11/2018	10.57	Put	Bond Future	0.9400	0.0009	1.4400	0.0014	53.191	0	0	0
2018/05/09	R023	01/11/2018			Bond Future	7.8126	101.1916	7.8793	100.9517	0.854	0.0000	0.0000	0
2018/05/09	R023	01/11/2018	10.59	Call	Bond Future	9,418.1700	9.4182	9,178.7500	9.1788	(2.542)	0	0	0
2018/05/09	R023	01/11/2018	10.59	Put	Bond Future	0.8700	0.0009	1.3400	0.0013	54.023	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	
2018/05/09	R023	01/11/2018	10.58	Put	Bond Future		0.9000	0.0009	1.3900	0.0014	54.444	0	0	0
2018/05/09	R023	01/11/2018	10.57	Call	Bond Future	9,354.4300		9.3544	9,115.0400	9.1150	(2.559)	0	0	0
2018/05/09	R023	07/02/2019	10.59	Call	Bond Future	8,798.0800		8.7981	8,555.7800	8.5558	(2.754)	0	0	0
2018/05/09	R023	07/02/2019			Bond Future		7.8587	103.1560	7.9312	102.9096	0.923	0.0000	0.0000	0
2018/05/09	R023	07/02/2019	10.57	Call	Bond Future	8,738.1100		8.7381	8,495.9700	8.4960	(2.771)	0	0	0
2018/05/09	R023	07/02/2019	10.57	Put	Bond Future		17.1600	0.0172	21.3900	0.0214	24.650	0	0	0
2018/05/09	R023	07/02/2019	10.59	Put	Bond Future		16.3600	0.0164	20.4300	0.0204	24.878	0	0	0
2018/05/09	R023	07/02/2019	10.58	Call	Bond Future	8,768.1000		8.7681	8,525.8800	8.5259	(2.763)	0	0	0
2018/05/09	R023	07/02/2019	10.58	Put	Bond Future		16.7600	0.0168	20.9100	0.0209	24.761	0	0	0
2018/05/09	R035	02/08/2018	9.42	Call	Bond Future	3,761.2300		3.7612	3,143.9800	3.1440	(16.411)	0	0	0
2018/05/09	R035	02/08/2018			Bond Future		9.1207	101.7680	9.2271	100.8878	1.166	0.0000	0.0000	65,685
2018/05/09	R035	02/08/2018	9.42	Put	Bond Future	1,314.0000		1.3140	1,576.9100	1.5769	20.008	0	0	0
2018/05/09	R035	02/08/2018	9.43	Call	Bond Future	3,816.6800		3.8167	3,195.2400	3.1952	(16.282)	0	0	0
2018/05/09	R035	02/08/2018	9.44	Put	Bond Future	1,264.9000		1.2649	1,519.4800	1.5195	20.126	0	0	0
2018/05/09	R035	02/08/2018	9.43	Put	Bond Future	1,289.2500		1.2893	1,547.9700	1.5480	20.067	0	0	0
2018/05/09	R035	02/08/2018	9.44	Call	Bond Future	3,872.4300		3.8724	3,246.8500	3.2469	(16.155)	0	0	0
2018/05/09	R035	01/11/2018	8.93	Call	Bond Future	2,344.4700		2.3445	1,964.1700	1.9642	(16.221)	0	0	0
2018/05/09	R035	01/11/2018	8.92	Put	Bond Future	4,448.0500		4.4481	4,966.7100	4.9667	11.660	0	0	0
2018/05/09	R035	01/11/2018			Bond Future		9.1760	99.0983	9.2856	98.2031	1.195	0.0000	0.0000	0
2018/05/09	R035	01/11/2018	8.94	Call	Bond Future	2,380.2600		2.3803	1,996.2200	1.9962	(16.134)	0	0	0
2018/05/09	R035	01/11/2018	8.94	Put	Bond Future	4,349.4700		4.3495	4,860.6700	4.8607	11.753	0	0	0
2018/05/09	R035	01/11/2018	8.93	Put	Bond Future	4,398.4200		4.3984	4,913.3600	4.9134	11.707	0	0	0
2018/05/09	R035	01/11/2018	8.92	Call	Bond Future	2,309.2600		2.3093	1,932.6800	1.9327	(16.307)	0	0	0
2018/05/09	R035	07/02/2019	8.98	Call	Bond Future	3,272.6500		3.2726	2,857.8100	2.8578	(12.676)	0	0	0
2018/05/09	R035	07/02/2019			Bond Future		9.2390	101.0219	9.3527	100.1075	1.231	0.0000	0.0000	0
2018/05/09	R035	07/02/2019	8.96	Call	Bond Future	3,198.8400		3.1988	2,790.2000	2.7902	(12.775)	0	0	0
2018/05/09	R035	07/02/2019	8.96	Put	Bond Future	5,498.1300		5.4981	6,003.8400	6.0038	9.198	0	0	0
2018/05/09	R035	07/02/2019	8.98	Put	Bond Future	5,404.4900		5.4045	5,904.0000	5.9040	9.243	0	0	0
2018/05/09	R035	07/02/2019	8.97	Call	Bond Future	3,235.8100		3.2358	2,823.9000	2.8239	(12.730)	0	0	0
2018/05/09	R035	07/02/2019	8.97	Put	Bond Future	5,451.3200		5.4513	5,953.7600	5.9538	9.217	0	0	0
2018/05/09	R186	02/08/2018	8.25	Call	Bond Future	1,101.5900		1.1016	872.9000	0.8729	(20.760)	0	0	3,020
2018/05/09	R186	02/08/2018	8.48	Put	Bond Future	1,385.5700		1.3856	1,623.0100	1.6230	17.137	0	0	0
2018/05/09	R186	02/08/2018			Bond Future		8.4089	113.7171	8.4957	113.1637	1.032	0.0000	0.0000	101,954
2018/05/09	R186	02/08/2018	8.50	Call	Bond Future	1,913.1800		1.9132	1,590.4400	1.5904	(16.869)	0	0	0
2018/05/09	R186	02/08/2018	8.50	Put	Bond Future	1,332.1700		1.3322	1,562.8600	1.5629	17.317	0	0	2,500
2018/05/09	R186	02/08/2018	8.47	Call	Bond Future	1,803.1600		1.8032	1,490.6800	1.4907	(17.330)	0	0	0
2018/05/09	R186	02/08/2018	8.47	Put	Bond Future	1,413.0000		1.4130	1,653.9500	1.6540	17.052	0	0	0
2018/05/09	R186	02/08/2018	8.25	Put	Bond Future	2,124.1400		2.1241	2,448.8800	2.4489	15.288	0	0	0
2018/05/09	R186	02/08/2018	7.50	Put	Bond Future	6,088.2500		6.0883	6,614.7800	6.6148	8.648	0	0	0
2018/05/09	R186	02/08/2018	8.48	Call	Bond Future	1,839.3900		1.8394	1,523.4000	1.5234	(17.179)	0	0	0
2018/05/09	R186	02/08/2018	7.50	Call	Bond Future		71.1500	0.0712	44.2500	0.0442	(37.807)	0	0	3,020
2018/05/09	R186	02/08/2018	8.46	Call	Bond Future	1,767.0800		1.7671	1,458.1300	1.4581	(17.484)	0	0	0
2018/05/09	R186	02/08/2018	8.46	Put	Bond Future	1,440.6300		1.4406	1,685.1100	1.6851	16.970	0	0	0
2018/05/09	R186	01/11/2018	9.14	Call	Bond Future	5,067.2600		5.0673	4,638.1000	4.6381	(8.469)	0	0	0
2018/05/09	R186	01/11/2018	7.96	Put	Bond Future	4,153.5200		4.1535	4,552.3500	4.5524	9.602	0	0	0
2018/05/09	R186	01/11/2018	8.54	Put	Bond Future	2,089.5300		2.0895	2,338.5100	2.3385	11.916	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
2018/05/09	R186	01/11/2018			Bond Future	8.4588	115.7581	8.5494	115.1956	1.071	0.0000	0.0000	0
2018/05/09	R186	01/11/2018	8.46	Put	Bond Future	2,310.6000	2.3106	2,582.0600	2.5821	11.748	0	0	0
2018/05/09	R186	01/11/2018	8.46	Call	Bond Future	2,317.7600	2.3178	2,026.7000	2.0267	(12.558)	0	0	5,000
2018/05/09	R186	01/11/2018	8.53	Call	Bond Future	2,558.4300	2.5584	2,247.2700	2.2473	(12.162)	0	0	0
2018/05/09	R186	01/11/2018	8.53	Put	Bond Future	2,116.2600	2.1163	2,367.6200	2.3676	11.878	0	0	0
2018/05/09	R186	01/11/2018	9.14	Put	Bond Future	926.4200	0.9264	1,059.7800	1.0598	14.395	0	0	5,000
2018/05/09	R186	01/11/2018	7.96	Call	Bond Future	988.1700	0.9882	824.4800	0.8245	(16.565)	0	0	5,000
2018/05/09	R186	01/11/2018	8.54	Call	Bond Future	2,593.6600	2.5937	2,280.1200	2.2801	(12.089)	0	0	0
2018/05/09	R186	01/11/2018	8.52	Call	Bond Future	2,523.4300	2.5234	2,214.9700	2.2150	(12.224)	0	0	0
2018/05/09	R186	01/11/2018	8.52	Put	Bond Future	2,143.2700	2.1433	2,397.3300	2.3973	11.854	0	0	0
2018/05/09	R186	07/02/2019	8.21	Put	Bond Future	3,940.6600	3.9407	4,295.3100	4.2953	9.000	0	0	0
2018/05/09	R186	07/02/2019	8.20	Call	Bond Future	2,040.8000	2.0408	1,821.9000	1.8219	(10.726)	0	0	0
2018/05/09	R186	07/02/2019			Bond Future	8.5164	112.6998	8.6119	112.1243	1.121	0.0000	0.0000	0
2018/05/09	R186	07/02/2019	8.21	Call	Bond Future	2,066.8600	2.0669	1,846.0500	1.8460	(10.683)	0	0	0
2018/05/09	R186	07/02/2019	8.20	Put	Bond Future	3,976.4300	3.9764	4,332.9900	4.3330	8.967	0	0	0
2018/05/09	R186	07/02/2019	8.22	Call	Bond Future	2,093.4900	2.0935	1,870.7700	1.8708	(10.639)	0	0	0
2018/05/09	R186	07/02/2019	8.22	Put	Bond Future	3,905.5000	3.9055	4,258.2400	4.2582	9.032	0	0	0
2018/05/09	R197	02/08/2018			Bond Future	304.4342	304.4342	304.5350	304.5350	0.033	0.0000	0.0000	2,350
2018/05/09	R197	01/11/2018			Bond Future	309.9475	309.9475	310.0527	310.0527	0.034	0.0000	0.0000	0
2018/05/09	R197	07/02/2019			Bond Future	308.6730	308.6730	308.7739	308.7739	0.033	0.0000	0.0000	0
2018/05/09	R202	02/08/2018			Bond Future	244.1301	244.1301	243.6215	243.6215	(0.208)	0.0000	0.0000	22,259
2018/05/09	R202	01/11/2018			Bond Future	248.5514	248.5514	248.0355	248.0355	(0.208)	0.0000	0.0000	0
2018/05/09	R202	07/02/2019			Bond Future	249.5215	249.5215	248.9905	248.9905	(0.213)	0.0000	0.0000	0
2018/05/09	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R204	02/08/2018			Bond Future	6.3930	101.5803	6.4353	101.5647	0.662	0.0000	0.0000	10,121
2018/05/09	R204	02/08/2018	8.98	Call	Bond Future	947.4400	0.9474	931.8000	0.9318	(1.651)	0	0	0
2018/05/09	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R204	02/08/2018	8.99	Call	Bond Future	951.0700	0.9511	935.4300	0.9354	(1.644)	0	0	0
2018/05/09	R204	02/08/2018	8.97	Call	Bond Future	943.8200	0.9438	928.1800	0.9282	(1.657)	0	0	0
2018/05/09	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R207	02/08/2018	6.86	Put	Bond Future	537.4400	0.5374	619.2300	0.6192	15.218	0	0	0
2018/05/09	R207	02/08/2018	6.85	Call	Bond Future	29.7400	0.0297	18.3800	0.0184	(38.198)	0	0	0
2018/05/09	R207	02/08/2018			Bond Future	7.2350	100.4662	7.3049	100.3724	0.965	0.0000	0.0000	20,892
2018/05/09	R207	02/08/2018	6.86	Call	Bond Future	31.8400	0.0318	19.8400	0.0198	(37.688)	0	0	0
2018/05/09	R207	02/08/2018	6.85	Put	Bond Future	548.8700	0.5489	631.3000	0.6313	15.018	0	0	0
2018/05/09	R207	02/08/2018	6.87	Call	Bond Future	34.0600	0.0341	21.3800	0.0214	(37.228)	0	0	0
2018/05/09	R207	02/08/2018	6.87	Put	Bond Future	526.1400	0.5261	607.2500	0.6073	15.416	0	0	0
2018/05/09	R207	01/11/2018	6.76	Put	Bond Future	585.4100	0.5854	660.4600	0.6605	12.820	0	0	0
2018/05/09	R207	01/11/2018			Bond Future	7.2156	102.2693	7.3000	102.1746	1.169	0.0000	0.0000	0
2018/05/09	R207	01/11/2018	6.75	Call	Bond Future	68.8700	0.0689	49.7500	0.0497	(27.762)	0	0	0
2018/05/09	R207	01/11/2018	6.75	Put	Bond Future	594.0500	0.5941	669.6500	0.6697	12.726	0	0	0
2018/05/09	R207	01/11/2018	6.76	Call	Bond Future	71.5500	0.0716	51.8800	0.0519	(27.491)	0	0	0
2018/05/09	R207	01/11/2018	6.74	Call	Bond Future	66.2700	0.0663	47.6900	0.0477	(28.037)	0	0	0
2018/05/09	R207	01/11/2018	6.74	Put	Bond Future	602.7700	0.6028	678.9100	0.6789	12.632	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
2018/05/09	R207	07/02/2019	6.52	Call	Bond Future	72.8700	0.0729	52.0000	0.0520	(28.640)	0	0	0
2018/05/09	R207	07/02/2019	6.51	Put	Bond Future	667.0800	0.6671	744.9900	0.7450	11.679	0	0	0
2018/05/09	R207	07/02/2019			Bond Future	7.1850	100.6095	7.2970	100.5111	1.559	0.0000	0.0000	0
2018/05/09	R207	07/02/2019	6.53	Call	Bond Future	75.0800	0.0751	53.7600	0.0538	(28.396)	0	0	0
2018/05/09	R207	07/02/2019	6.53	Put	Bond Future	653.4800	0.6535	730.5300	0.7305	11.791	0	0	0
2018/05/09	R207	07/02/2019	6.52	Put	Bond Future	660.1400	0.6601	737.6400	0.7376	11.740	0	0	0
2018/05/09	R207	07/02/2019	6.51	Call	Bond Future	70.9400	0.0709	50.4800	0.0505	(28.841)	0	0	0
2018/05/09	R208	02/08/2018	7.14	Call	Bond Future	121.4400	0.1214	88.7800	0.0888	(26.894)	0	0	0
2018/05/09	R208	02/08/2018	7.12	Call	Bond Future	110.0600	0.1101	79.6200	0.0796	(27.658)	0	0	0
2018/05/09	R208	02/08/2018			Bond Future	7.4565	100.6967	7.5216	100.5447	0.872	0.0000	0.0000	30,909
2018/05/09	R208	02/08/2018	7.12	Put	Bond Future	901.4300	0.9014	1,023.0600	1.0231	13.493	0	0	0
2018/05/09	R208	02/08/2018	7.14	Put	Bond Future	865.5600	0.8656	984.9700	0.9850	13.796	0	0	0
2018/05/09	R208	02/08/2018	7.13	Call	Bond Future	115.6500	0.1156	84.1700	0.0842	(27.220)	0	0	0
2018/05/09	R208	02/08/2018	7.13	Put	Bond Future	883.3900	0.8834	1,003.9800	1.0040	13.651	0	0	0
2018/05/09	R208	01/11/2018	7.11	Put	Bond Future	1,029.4600	1.0295	1,135.4800	1.1355	10.299	0	0	0
2018/05/09	R208	01/11/2018			Bond Future	7.4780	99.1045	7.5501	98.9504	0.964	0.0000	0.0000	0
2018/05/09	R208	01/11/2018	7.11	Call	Bond Future	238.4700	0.2385	190.4100	0.1904	(20.153)	0	0	0
2018/05/09	R208	01/11/2018	7.12	Call	Bond Future	245.2700	0.2453	196.4900	0.1965	(19.888)	0	0	0
2018/05/09	R208	01/11/2018	7.10	Put	Bond Future	1,044.1800	1.0442	1,151.1400	1.1511	10.243	0	0	0
2018/05/09	R208	01/11/2018	7.12	Put	Bond Future	1,014.6600	1.0147	1,119.9600	1.1200	10.378	0	0	0
2018/05/09	R208	01/11/2018	7.10	Call	Bond Future	231.5800	0.2316	184.4600	0.1845	(20.347)	0	0	0
2018/05/09	R208	07/02/2019	7.07	Call	Bond Future	315.8000	0.3158	251.2700	0.2513	(20.434)	0	0	0
2018/05/09	R208	07/02/2019	7.08	Put	Bond Future	1,145.0900	1.1451	1,238.5600	1.2386	8.163	0	0	0
2018/05/09	R208	07/02/2019	7.06	Put	Bond Future	1,170.0500	1.1700	1,265.2300	1.2652	8.135	0	0	0
2018/05/09	R208	07/02/2019			Bond Future	7.5064	101.0282	7.5894	100.8694	1.105	0.0000	0.0000	0
2018/05/09	R208	07/02/2019	7.07	Put	Bond Future	1,157.3700	1.1574	1,251.7000	1.2517	8.150	0	0	0
2018/05/09	R208	07/02/2019	7.08	Call	Bond Future	322.9000	0.3229	257.5100	0.2575	(20.251)	0	0	0
2018/05/09	R208	07/02/2019	7.06	Call	Bond Future	309.0900	0.3091	245.4100	0.2454	(20.602)	0	0	0
2018/05/09	R209	02/08/2018	9.66	Call	Bond Future	4,184.3500	4.1844	3,646.4900	3.6465	(12.854)	0	0	435
2018/05/09	R209	02/08/2018	8.96	Put	Bond Future	2,590.4100	2.5904	3,024.6400	3.0246	16.763	0	0	0
2018/05/09	R209	02/08/2018	8.49	Call	Bond Future	312.2200	0.3122	216.5500	0.2166	(30.642)	0	0	500
2018/05/09	R209	02/08/2018	8.46	Put	Bond Future	5,351.5200	5.3515	5,969.7000	5.9697	11.551	0	0	0
2018/05/09	R209	02/08/2018	10.38	Call	Bond Future	8,098.0200	8.0980	7,439.5000	7.4395	(8.132)	0	0	0
2018/05/09	R209	02/08/2018	9.21	Call	Bond Future	2,118.2600	2.1183	1,737.1500	1.7372	(17.992)	0	0	0
2018/05/09	R209	02/08/2018	10.39	Put	Bond Future	116.4300	0.1164	162.3800	0.1624	39.466	0	0	0
2018/05/09	R209	02/08/2018			Bond Future	9.1475	77.0469	9.2486	76.3413	1.104	0.0000	0.0000	76,025
2018/05/09	R209	02/08/2018	10.21	Call	Bond Future	7,151.1700	7.1512	6,515.3700	6.5154	(8.891)	0	0	0
2018/05/09	R209	02/08/2018	10.21	Put	Bond Future	196.0500	0.1961	265.8400	0.2658	35.598	0	0	435
2018/05/09	R209	02/08/2018	8.96	Call	Bond Future	1,254.3200	1.2543	982.9600	0.9830	(21.634)	0	0	5,000
2018/05/09	R209	02/08/2018	9.43	Call	Bond Future	3,060.9300	3.0609	2,596.1300	2.5961	(15.185)	0	0	0
2018/05/09	R209	02/08/2018	9.43	Put	Bond Future	1,112.5200	1.1125	1,353.3100	1.3533	21.644	0	0	5,000
2018/05/09	R209	02/08/2018	10.84	Call	Bond Future	10,659.3400	10.6593	9,967.3800	9.9674	(6.492)	0	0	0
2018/05/09	R209	02/08/2018	10.84	Put	Bond Future	27.1300	0.0271	40.7600	0.0408	50.240	0	0	435
2018/05/09	R209	02/08/2018	8.83	Call	Bond Future	907.4600	0.9075	690.8600	0.6909	(23.869)	0	0	0
2018/05/09	R209	02/08/2018	8.83	Put	Bond Future	3,190.2100	3.1902	3,679.2000	3.6792	15.328	0	0	500
2018/05/09	R209	02/08/2018	8.49	Put	Bond Future	5,153.0900	5.1531	5,763.0100	5.7630	11.836	0	0	0

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2018/05/09	R209	02/08/2018	9.21	Put	Bond Future	1,680.8900		1.6809	2,005.3700	2.0054	19.304	0	0	500
2018/05/09	R209	02/08/2018	9.66	Put	Bond Future	704.0900		0.7041	871.8200	0.8718	23.822	0	0	0
2018/05/09	R209	02/08/2018	8.46	Call	Bond Future	279.0700		0.2791	191.6600	0.1917	(31.322)	0	0	5,000
2018/05/09	R209	02/08/2018	10.38	Put	Bond Future	119.9600		0.1200	167.0300	0.1670	39.238	0	0	0
2018/05/09	R209	02/08/2018	10.39	Call	Bond Future	8,153.9400		8.1539	7,494.3000	7.4943	(8.090)	0	0	0
2018/05/09	R209	02/08/2018	10.40	Call	Bond Future	8,209.8700		8.2099	7,549.1200	7.5491	(8.048)	0	0	0
2018/05/09	R209	02/08/2018	10.40	Put	Bond Future	112.9900		0.1130	157.8300	0.1578	39.685	0	0	0
2018/05/09	R209	01/11/2018	1,016.00	Call	Bond Future	74,394.0700		74.3941	73,676.3800	73.6764	(0.965)	0	0	0
2018/05/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R209	01/11/2018	9.34	Put	Bond Future	2,377.0200		2.3770	2,661.2600	2.6613	11.958	0	0	0
2018/05/09	R209	01/11/2018	10.00	Call	Bond Future	0.0000		0.0000	5,771.8400	5.7718	100.000	0	0	0
2018/05/09	R209	01/11/2018	9.97	Call	Bond Future	6,199.2000		6.1992	5,629.7500	5.6298	(9.186)	0	0	0
2018/05/09	R209	01/11/2018			Bond Future	9.1974		75.2819	9.3012	74.5643	1.129	0.0000	0.0000	0
2018/05/09	R209	01/11/2018	1,016.01	Call	Bond Future	74,394.0700		74.3941	73,676.3800	73.6764	(0.965)	0	0	0
2018/05/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/09	R209	01/11/2018	1,015.99	Call	Bond Future	74,394.0600		74.3941	73,676.3700	73.6764	(0.965)	0	0	0
2018/05/09	R209	01/11/2018	9.34	Call	Bond Future	3,359.9600		3.3600	2,926.5100	2.9265	(12.900)	0	0	0
2018/05/09	R209	01/11/2018	10.00	Put	Bond Future	0.0000		0.0000	1,196.7600	1.1968	100.000	0	0	5,850
2018/05/09	R209	01/11/2018	9.97	Put	Bond Future	1,094.1400		1.0941	1,242.3800	1.2424	13.549	0	0	0
2018/05/09	R209	01/11/2018	9.94	Call	Bond Future	6,052.9000		6.0529	5,488.5400	5.4885	(9.324)	0	0	0
2018/05/09	R209	01/11/2018	9.94	Put	Bond Future	1,136.3100		1.1363	1,289.6400	1.2896	13.494	0	0	0
2018/05/09	R209	01/11/2018	10.57	Call	Bond Future	9,132.8700		9.1329	8,516.8000	8.5168	(6.746)	0	0	0
2018/05/09	R209	01/11/2018	10.57	Put	Bond Future	412.5800		0.4126	514.2000	0.5142	24.630	0	0	0
2018/05/09	R209	07/02/2019	8.97	Put	Bond Future	4,692.5000		4.6925	5,103.1500	5.1031	8.751	0	0	0
2018/05/09	R209	07/02/2019			Bond Future	9.2529		76.7432	9.3602	76.0102	1.160	0.0000	0.0000	0
2018/05/09	R209	07/02/2019	8.96	Call	Bond Future	2,677.8500		2.6779	2,357.8300	2.3578	(11.951)	0	0	0
2018/05/09	R209	07/02/2019	8.96	Put	Bond Future	4,733.2900		4.7333	5,146.2800	5.1463	8.725	0	0	0
2018/05/09	R209	07/02/2019	8.97	Call	Bond Future	2,708.5800		2.7086	2,386.2200	2.3862	(11.901)	0	0	0
2018/05/09	R209	07/02/2019	8.95	Call	Bond Future	2,647.0500		2.6470	2,329.3800	2.3294	(12.001)	0	0	0
2018/05/09	R209	07/02/2019	8.95	Put	Bond Future	4,774.1100		4.7741	5,189.4500	5.1895	8.700	0	0	0
2018/05/09	R210	02/08/2018			Bond Future	191.2331		191.2331	191.3005	191.3005	0.035	0.0000	0.0000	2,159
2018/05/09	R210	01/11/2018			Bond Future	192.1963		192.1963	192.2665	192.2665	0.037	0.0000	0.0000	0
2018/05/09	R210	07/02/2019			Bond Future	195.9679		195.9679	196.0356	196.0356	0.035	0.0000	0.0000	0
2018/05/09	R212	02/08/2018			Bond Future	155.5292		155.5292	155.5795	155.5795	0.032	0.0000	0.0000	3,975
2018/05/09	R212	01/11/2018			Bond Future	158.3457		158.3457	158.3983	158.3983	0.033	0.0000	0.0000	0
2018/05/09	R212	07/02/2019			Bond Future	159.2994		159.2994	159.3495	159.3495	0.031	0.0000	0.0000	0
2018/05/09	R213	02/08/2018	9.06	Call	Bond Future	2,344.7200		2.3447	1,966.3200	1.9663	(16.138)	0	0	0
2018/05/09	R213	02/08/2018	9.05	Put	Bond Future	1,358.2100		1.3582	1,593.7100	1.5937	17.339	0	0	0
2018/05/09	R213	02/08/2018			Bond Future	8.9085		88.7774	8.9996	88.1670	1.023	0.0000	0.0000	29,240
2018/05/09	R213	02/08/2018	9.07	Call	Bond Future	2,385.7500		2.3857	2,003.9000	2.0039	(16.005)	0	0	0
2018/05/09	R213	02/08/2018	9.07	Put	Bond Future	1,307.4400		1.3074	1,536.0100	1.5360	17.482	0	0	0
2018/05/09	R213	02/08/2018	9.06	Put	Bond Future	1,332.6300		1.3326	1,564.6500	1.5647	17.411	0	0	0
2018/05/09	R213	02/08/2018	9.05	Call	Bond Future	2,304.0100		2.3040	1,929.0900	1.9291	(16.272)	0	0	0
2018/05/09	R213	01/11/2018	8.65	Call	Bond Future	1,649.6100		1.6496	1,392.4500	1.3925	(15.589)	0	0	0

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2018/05/09	R213	01/11/2018	8.64	Put	Bond Future	3,793.1400	3.7931	4,159.4900	4.1595	9.658	0	0	0
2018/05/09	R213	01/11/2018			Bond Future	8.9617	86.8245	9.0557	86.2037	1.049	0.0000	0.0000	0
2018/05/09	R213	01/11/2018	8.66	Call	Bond Future	1,676.5900	1.6766	1,416.9700	1.4170	(15.485)	0	0	0
2018/05/09	R213	01/11/2018	8.66	Put	Bond Future	3,709.7800	3.7098	4,070.9800	4.0710	9.736	0	0	0
2018/05/09	R213	01/11/2018	8.65	Put	Bond Future	3,751.3000	3.7513	4,114.9600	4.1150	9.694	0	0	0
2018/05/09	R213	01/11/2018	8.64	Call	Bond Future	1,622.8800	1.6229	1,368.4100	1.3684	(15.680)	0	0	0
2018/05/09	R213	07/02/2019	8.68	Call	Bond Future	2,299.9000	2.2999	2,050.3000	2.0503	(10.853)	0	0	0
2018/05/09	R213	07/02/2019			Bond Future	9.0228	88.5100	9.1206	87.8756	1.084	0.0000	0.0000	0
2018/05/09	R213	07/02/2019	8.68	Put	Bond Future	4,575.3500	4.5754	4,960.1400	4.9601	8.410	0	0	0
2018/05/09	R213	07/02/2019	8.69	Call	Bond Future	2,327.9700	2.3280	2,076.6300	2.0766	(10.797)	0	0	0
2018/05/09	R213	07/02/2019	8.70	Put	Bond Future	4,496.7200	4.4967	4,877.7300	4.8777	8.473	0	0	0
2018/05/09	R213	07/02/2019	8.69	Put	Bond Future	4,535.9000	4.5359	4,918.9500	4.9189	8.445	0	0	0
2018/05/09	R213	07/02/2019	8.70	Call	Bond Future	2,356.2400	2.3562	2,102.8600	2.1029	(10.754)	0	0	0
2018/05/09	R214	02/08/2018	8.96	Call	Bond Future	1,023.4300	1.0234	739.6200	0.7396	(27.731)	0	0	0
2018/05/09	R214	02/08/2018			Bond Future	9.2665	76.8291	9.3778	76.0104	1.201	0.0000	0.0000	30,091
2018/05/09	R214	02/08/2018	8.94	Call	Bond Future	971.7100	0.9717	698.0500	0.6981	(28.163)	0	0	0
2018/05/09	R214	02/08/2018	8.94	Put	Bond Future	3,460.3100	3.4603	4,005.3100	4.0053	15.750	0	0	0
2018/05/09	R214	02/08/2018	8.96	Put	Bond Future	3,355.8200	3.3558	3,890.6700	3.8907	15.938	0	0	0
2018/05/09	R214	02/08/2018	8.95	Call	Bond Future	997.3600	0.9974	718.5800	0.7186	(27.952)	0	0	0
2018/05/09	R214	02/08/2018	8.95	Put	Bond Future	3,407.7900	3.4078	3,947.6700	3.9477	15.843	0	0	0
2018/05/09	R214	01/11/2018	8.99	Put	Bond Future	4,361.2500	4.3613	4,855.0300	4.8550	11.322	0	0	0
2018/05/09	R214	01/11/2018	8.98	Call	Bond Future	1,865.3900	1.8654	1,529.8900	1.5299	(17.986)	0	0	0
2018/05/09	R214	01/11/2018			Bond Future	9.3168	74.9150	9.4311	74.0822	1.226	0.0000	0.0000	0
2018/05/09	R214	01/11/2018	8.99	Call	Bond Future	1,894.9000	1.8949	1,555.9300	1.5559	(17.889)	0	0	0
2018/05/09	R214	01/11/2018	8.98	Put	Bond Future	4,409.2500	4.4093	4,906.5000	4.9065	11.277	0	0	0
2018/05/09	R214	01/11/2018	9.00	Call	Bond Future	1,924.8900	1.9249	1,582.4200	1.5824	(17.792)	0	0	0
2018/05/09	R214	01/11/2018	9.00	Put	Bond Future	4,313.8400	4.3138	4,804.1200	4.8041	11.365	0	0	0
2018/05/09	R214	07/02/2019	9.05	Put	Bond Future	5,202.3100	5.2023	5,637.5200	5.6375	8.366	0	0	0
2018/05/09	R214	07/02/2019			Bond Future	9.3737	76.3692	9.4916	75.5189	1.259	0.0000	0.0000	0
2018/05/09	R214	07/02/2019	9.04	Call	Bond Future	2,755.3900	2.7554	2,343.1200	2.3431	(14.962)	0	0	0
2018/05/09	R214	07/02/2019	9.04	Put	Bond Future	5,246.9700	5.2470	5,684.9900	5.6850	8.348	0	0	0
2018/05/09	R214	07/02/2019	9.05	Call	Bond Future	2,787.3300	2.7873	2,372.2500	2.3722	(14.892)	0	0	0
2018/05/09	R214	07/02/2019	9.03	Call	Bond Future	2,723.3700	2.7234	2,313.9400	2.3139	(15.034)	0	0	0
2018/05/09	R214	07/02/2019	9.03	Put	Bond Future	5,291.6700	5.2917	5,732.5300	5.7325	8.331	0	0	0
2018/05/09	R248	02/08/2018	8.98	Call	Bond Future	1,336.0900	1.3361	951.5700	0.9516	(28.779)	0	0	0
2018/05/09	R248	02/08/2018	8.97	Put	Bond Future	4,565.4600	4.5655	5,287.1500	5.2872	15.808	0	0	0
2018/05/09	R248	02/08/2018			Bond Future	9.3021	98.2613	9.4186	97.1617	1.252	0.0000	0.0000	100,451
2018/05/09	R248	02/08/2018	8.99	Call	Bond Future	1,369.7500	1.3697	978.7500	0.9788	(28.545)	0	0	0
2018/05/09	R248	02/08/2018	8.99	Put	Bond Future	4,430.4700	4.4305	5,139.0500	5.1390	15.993	0	0	0
2018/05/09	R248	02/08/2018	8.98	Put	Bond Future	4,497.7000	4.4977	5,212.7600	5.2128	15.898	0	0	0
2018/05/09	R248	02/08/2018	8.97	Call	Bond Future	1,302.7900	1.3028	924.9000	0.9249	(29.006)	0	0	0
2018/05/09	R248	01/11/2018	9.03	Call	Bond Future	2,556.6900	2.5567	2,080.8900	2.0809	(18.610)	0	0	0
2018/05/09	R248	01/11/2018			Bond Future	9.3529	95.5919	9.4726	94.4734	1.280	0.0000	0.0000	0
2018/05/09	R248	01/11/2018	9.01	Call	Bond Future	2,479.2900	2.4793	2,013.0100	2.0130	(18.807)	0	0	0
2018/05/09	R248	01/11/2018	9.01	Put	Bond Future	5,816.6100	5.8166	6,468.8700	6.4689	11.214	0	0	0
2018/05/09	R248	01/11/2018	9.03	Put	Bond Future	5,693.8000	5.6938	6,336.5400	6.3365	11.288	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
2018/05/09	R248	01/11/2018	9.02	Call	Bond Future	2,517.9500	2.5179	2,046.7800	2.0468	(18.712)	0	0	0
2018/05/09	R248	01/11/2018	9.02	Put	Bond Future	5,755.0800	5.7551	6,402.4500	6.4025	11.249	0	0	0
2018/05/09	R248	07/02/2019	9.06	Put	Bond Future	6,936.9600	6.9370	7,548.0700	7.5481	8.809	0	0	0
2018/05/09	R248	07/02/2019			Bond Future	9.4104	97.4475	9.5341	96.3055	1.314	0.0000	0.0000	0
2018/05/09	R248	07/02/2019	9.06	Call	Bond Future	3,564.7100	3.5647	3,033.8900	3.0339	(14.891)	0	0	0
2018/05/09	R248	07/02/2019	9.05	Put	Bond Future	6,995.2600	6.9953	7,610.0800	7.6101	8.789	0	0	0
2018/05/09	R248	07/02/2019	9.07	Call	Bond Future	3,605.9300	3.6059	3,071.4100	3.0714	(14.823)	0	0	0
2018/05/09	R248	07/02/2019	9.07	Put	Bond Future	6,879.0600	6.8791	7,486.4700	7.4865	8.830	0	0	0
2018/05/09	R248	07/02/2019	9.05	Call	Bond Future	3,523.7200	3.5237	2,996.6100	2.9966	(14.959)	0	0	0

Total

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