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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2018 TO 10/05/2018

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
2018/05/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	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
2018/05/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2025	02/08/2018			Bond Future	134.9886	134.9886	135.0040	135.0040	0.011	0.0000	0.0000	864
2018/05/10	2025	02/08/2018	136.65	Put	Bond Future	1,661.3900	1.6614	1,646.0000	1.6460	(0.926)	0	0	0
2018/05/10	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2025	02/08/2018	136.67	Put	Bond Future	1,681.3900	1.6814	1,666.0000	1.6660	(0.915)	0	0	0
2018/05/10	2025	02/08/2018	136.66	Put	Bond Future	1,671.3900	1.6714	1,656.0000	1.6560	(0.921)	0	0	0
2018/05/10	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2025	01/11/2018			Bond Future	137.4344	137.4344	137.4490	137.4490	0.011	0.0000	0.0000	0
2018/05/10	2025	07/02/2019			Bond Future	138.7151	138.7151	138.7314	138.7314	0.012	0.0000	0.0000	0
2018/05/10	2029	02/08/2018			Bond Future	103.5589	103.5589	103.3705	103.3705	(0.182)	0.0000	0.0000	1,370
2018/05/10	2029	01/11/2018			Bond Future	104.3856	104.3856	104.1930	104.1930	(0.185)	0.0000	0.0000	0
2018/05/10	2029	07/02/2019			Bond Future	106.4319	106.4319	106.2367	106.2367	(0.183)	0.0000	0.0000	0
2018/05/10	2030	02/08/2018	8.51	Call	Bond Future	620.1100	0.6201	747.0200	0.7470	20.466	0	0	7,850
2018/05/10	2030	02/08/2018	8.91	Call	Bond Future	1,689.7400	1.6897	1,936.9300	1.9369	14.629	0	0	7,850
2018/05/10	2030	02/08/2018	9.46	Put	Bond Future	617.0800	0.6171	507.6400	0.5076	(17.735)	0	0	0
2018/05/10	2030	02/08/2018			Bond Future	8.9308	93.5486	8.8578	94.0449	(0.818)	0.0000	0.0000	41,256
2018/05/10	2030	02/08/2018	8.51	Put	Bond Future	3,529.6400	3.5296	3,160.2800	3.1603	(10.465)	0	0	0
2018/05/10	2030	02/08/2018	9.46	Call	Bond Future	4,109.7000	4.1097	4,496.5300	4.4965	9.413	0	0	0
2018/05/10	2030	02/08/2018	8.91	Put	Bond Future	1,831.0200	1.8310	1,581.9400	1.5819	(13.603)	0	0	0
2018/05/10	2030	02/08/2018	9.50	Call	Bond Future	4,315.5100	4.3155	4,709.7700	4.7098	9.136	0	0	0
2018/05/10	2030	02/08/2018	9.47	Call	Bond Future	4,160.8500	4.1608	4,549.5700	4.5496	9.342	0	0	0
2018/05/10	2030	02/08/2018	9.45	Put	Bond Future	630.3400	0.6303	518.9900	0.5190	(17.665)	0	0	0
2018/05/10	2030	02/08/2018	9.50	Put	Bond Future	566.1100	0.5661	464.1000	0.4641	(18.019)	0	0	7,850
2018/05/10	2030	02/08/2018	9.47	Put	Bond Future	603.9400	0.6039	496.3900	0.4964	(17.808)	0	0	0
2018/05/10	2030	02/08/2018	9.45	Call	Bond Future	4,058.6200	4.0586	4,443.5400	4.4435	9.484	0	0	0
2018/05/10	2030	01/11/2018	8.60	Call	Bond Future	1,444.6300	1.4446	1,623.4400	1.6234	12.378	0	0	0
2018/05/10	2030	01/11/2018	8.58	Put	Bond Future	4,147.1900	4.1472	3,817.2700	3.8173	(7.955)	0	0	0
2018/05/10	2030	01/11/2018			Bond Future	8.9853	95.2282	8.9098	95.7328	(0.840)	0.0000	0.0000	0
2018/05/10	2030	01/11/2018	8.60	Put	Bond Future	4,058.4100	4.0584	3,732.6500	3.7326	(8.027)	0	0	0
2018/05/10	2030	01/11/2018	8.58	Call	Bond Future	1,395.0600	1.3951	1,569.7100	1.5697	12.519	0	0	0
2018/05/10	2030	01/11/2018	8.59	Put	Bond Future	4,102.7600	4.1028	3,774.9200	3.7749	(7.991)	0	0	0
2018/05/10	2030	01/11/2018	8.59	Call	Bond Future	1,419.8400	1.4198	1,596.5700	1.5966	12.447	0	0	0
2018/05/10	2030	07/02/2019	8.62	Call	Bond Future	2,081.6800	2.0817	2,279.0600	2.2791	9.482	0	0	0
2018/05/10	2030	07/02/2019			Bond Future	9.0480	93.0655	8.9694	93.5807	(0.869)	0.0000	0.0000	0
2018/05/10	2030	07/02/2019	8.62	Put	Bond Future	4,934.1300	4.9341	4,616.3100	4.6163	(6.441)	0	0	0
2018/05/10	2030	07/02/2019	8.63	Call	Bond Future	2,108.6000	2.1086	2,307.6300	2.3076	9.439	0	0	0
2018/05/10	2030	07/02/2019	8.63	Put	Bond Future	4,893.0900	4.8931	4,576.9200	4.5769	(6.462)	0	0	0
2018/05/10	2030	07/02/2019	8.64	Call	Bond Future	2,135.4200	2.1354	2,336.0900	2.3361	9.397	0	0	0
2018/05/10	2030	07/02/2019	8.64	Put	Bond Future	4,852.0000	4.8520	4,537.4700	4.5375	(6.482)	0	0	0

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2018/05/10	2032	02/08/2018	9.67	Call	Bond Future	4,750.8400		4.7508	5,146.9000	5.1469	8.337	0	0	0
2018/05/10	2032	02/08/2018	9.66	Put	Bond Future	642.1100		0.6421	535.8000	0.5358	(16.556)	0	0	0
2018/05/10	2032	02/08/2018			Bond Future	9.0930		96.3721	9.0254	96.8727	(0.744)	0.0000	0.0000	32,131
2018/05/10	2032	02/08/2018	9.68	Call	Bond Future	4,806.9300		4.8069	5,204.7600	5.2048	8.276	0	0	0
2018/05/10	2032	02/08/2018	9.68	Put	Bond Future	615.5700		0.6156	512.8500	0.5128	(16.687)	0	0	0
2018/05/10	2032	02/08/2018	9.67	Put	Bond Future	628.6400		0.6286	524.1500	0.5241	(16.622)	0	0	0
2018/05/10	2032	02/08/2018	9.66	Call	Bond Future	4,695.0700		4.6951	5,089.3100	5.0893	8.397	0	0	0
2018/05/10	2032	01/11/2018	8.77	Put	Bond Future	4,469.8500		4.4699	4,143.1500	4.1431	(7.309)	0	0	0
2018/05/10	2032	01/11/2018			Bond Future	9.1509		93.9474	9.0811	94.4564	(0.763)	0.0000	0.0000	0
2018/05/10	2032	01/11/2018	8.76	Call	Bond Future	1,617.4100		1.6174	1,797.5500	1.7975	11.138	0	0	0
2018/05/10	2032	01/11/2018	8.76	Put	Bond Future	4,518.1900		4.5182	4,189.4200	4.1894	(7.277)	0	0	0
2018/05/10	2032	01/11/2018	8.77	Call	Bond Future	1,644.8400		1.6448	1,827.0500	1.8271	11.078	0	0	0
2018/05/10	2032	01/11/2018	8.75	Call	Bond Future	1,590.2500		1.5903	1,768.3400	1.7683	11.199	0	0	0
2018/05/10	2032	01/11/2018	8.75	Put	Bond Future	4,566.8800		4.5669	4,236.0600	4.2361	(7.244)	0	0	0
2018/05/10	2032	07/02/2019	8.81	Call	Bond Future	2,369.4000		2.3694	2,572.0700	2.5721	8.554	0	0	0
2018/05/10	2032	07/02/2019	8.80	Put	Bond Future	5,380.9100		5.3809	5,062.2500	5.0623	(5.922)	0	0	0
2018/05/10	2032	07/02/2019			Bond Future	9.2163		95.7692	9.1438	96.2889	(0.786)	0.0000	0.0000	0
2018/05/10	2032	07/02/2019	8.82	Call	Bond Future	2,398.9100		2.3989	2,603.2300	2.6032	8.517	0	0	0
2018/05/10	2032	07/02/2019	8.82	Put	Bond Future	5,290.8000		5.2908	4,975.4400	4.9754	(5.961)	0	0	0
2018/05/10	2032	07/02/2019	8.81	Put	Bond Future	5,335.8700		5.3359	5,018.8600	5.0189	(5.941)	0	0	0
2018/05/10	2032	07/02/2019	8.80	Call	Bond Future	2,339.7800		2.3398	2,540.8000	2.5408	8.591	0	0	0
2018/05/10	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2033	02/08/2018			Bond Future	107.9272		107.9272	107.6670	107.6670	(0.241)	0.0000	0.0000	6,151
2018/05/10	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2033	02/08/2018	109.92	Put	Bond Future	1,992.8000		1.9928	2,252.9900	2.2530	13.057	0	0	0
2018/05/10	2033	02/08/2018	109.94	Put	Bond Future	2,012.8000		2.0128	2,272.9900	2.2730	12.927	0	0	0
2018/05/10	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2033	02/08/2018	109.93	Put	Bond Future	2,002.8000		2.0028	2,262.9900	2.2630	12.991	0	0	0
2018/05/10	2033	01/11/2018			Bond Future	108.7617		108.7617	108.4959	108.4959	(0.244)	0.0000	0.0000	0
2018/05/10	2033	07/02/2019			Bond Future	110.8937		110.8937	110.6241	110.6241	(0.243)	0.0000	0.0000	0
2018/05/10	2037	02/08/2018	9.96	Put	Bond Future	677.0200		0.6770	574.2700	0.5743	(15.177)	0	0	0
2018/05/10	2037	02/08/2018	9.95	Call	Bond Future	5,670.3800		5.6704	6,083.3800	6.0834	7.283	0	0	0
2018/05/10	2037	02/08/2018			Bond Future	9.3209		92.9867	9.2585	93.5041	(0.670)	0.0000	0.0000	53,703
2018/05/10	2037	02/08/2018	9.96	Call	Bond Future	5,732.4400		5.7324	6,147.1400	6.1471	7.234	0	0	0
2018/05/10	2037	02/08/2018	9.95	Put	Bond Future	690.7600		0.6908	586.3100	0.5863	(15.121)	0	0	0
2018/05/10	2037	02/08/2018	9.97	Call	Bond Future	5,794.5300		5.7945	6,210.9200	6.2109	7.186	0	0	0
2018/05/10	2037	02/08/2018	9.97	Put	Bond Future	663.4100		0.6634	562.3500	0.5623	(15.233)	0	0	0
2018/05/10	2037	01/11/2018	9.03	Call	Bond Future	2,039.6700		2.0397	2,236.6700	2.2367	9.658	0	0	0
2018/05/10	2037	01/11/2018			Bond Future	9.3757		94.6561	9.3115	95.1823	(0.685)	0.0000	0.0000	0
2018/05/10	2037	01/11/2018	9.01	Call	Bond Future	1,975.2100		1.9752	2,168.0000	2.1680	9.760	0	0	0
2018/05/10	2037	01/11/2018	9.01	Put	Bond Future	5,033.8900		5.0339	4,700.5100	4.7005	(6.623)	0	0	0
2018/05/10	2037	01/11/2018	9.03	Put	Bond Future	4,927.1500		4.9271	4,597.9800	4.5980	(6.681)	0	0	0
2018/05/10	2037	01/11/2018	9.02	Call	Bond Future	2,007.4100		2.0074	2,202.3100	2.2023	9.709	0	0	0
2018/05/10	2037	01/11/2018	9.02	Put	Bond Future	4,980.4300		4.9804	4,649.1600	4.6492	(6.651)	0	0	0
2018/05/10	2037	07/02/2019	9.06	Put	Bond Future	6,023.7200		6.0237	5,703.2900	5.7033	(5.319)	0	0	0
2018/05/10	2037	07/02/2019	9.05	Call	Bond Future	2,868.4700		2.8685	3,083.5500	3.0836	7.498	0	0	0

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2018/05/10	2037	07/02/2019			Bond Future	9.4381	92.2318	9.3717	92.7689	(0.704)	0.0000	0.0000	0
2018/05/10	2037	07/02/2019	9.06	Call	Bond Future	2,902.5900	2.9026	3,119.3300	3.1193	7.467	0	0	0
2018/05/10	2037	07/02/2019	9.05	Put	Bond Future	6,074.3100	6.0743	5,752.2200	5.7522	(5.302)	0	0	0
2018/05/10	2037	07/02/2019	9.07	Call	Bond Future	2,937.2300	2.9372	3,155.6400	3.1556	7.436	0	0	0
2018/05/10	2037	07/02/2019	9.07	Put	Bond Future	5,973.7700	5.9738	5,655.0100	5.6550	(5.336)	0	0	0
2018/05/10	2038	02/08/2018	134.55	Put	Bond Future	5,064.9800	5.0650	5,048.9000	5.0489	(0.317)	0	0	0
2018/05/10	2038	02/08/2018			Bond Future	129.4850	129.4850	129.5011	129.5011	0.012	0.0000	0.0000	9,239
2018/05/10	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2038	02/08/2018	134.54	Put	Bond Future	5,054.9800	5.0550	5,038.9000	5.0389	(0.318)	0	0	0
2018/05/10	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2038	02/08/2018	134.53	Put	Bond Future	5,044.9800	5.0450	5,028.9000	5.0289	(0.319)	0	0	0
2018/05/10	2038	01/11/2018			Bond Future	131.8310	131.8310	131.8463	131.8463	0.012	0.0000	0.0000	0
2018/05/10	2038	07/02/2019			Bond Future	132.8253	132.8253	132.8422	132.8422	0.013	0.0000	0.0000	0
2018/05/10	2040	02/08/2018	10.04	Call	Bond Future	6,214.1200	6.2141	6,583.6800	6.5837	5.947	0	0	0
2018/05/10	2040	02/08/2018	10.03	Put	Bond Future	759.1900	0.7592	661.9900	0.6620	(12.803)	0	0	0
2018/05/10	2040	02/08/2018			Bond Future	9.3958	96.5414	9.3437	97.0066	(0.554)	0.0000	0.0000	22,604
2018/05/10	2040	02/08/2018	10.05	Call	Bond Future	6,280.4000	6.2804	6,651.4800	6.6515	5.909	0	0	0
2018/05/10	2040	02/08/2018	10.05	Put	Bond Future	729.7500	0.7297	635.6000	0.6356	(12.902)	0	0	0
2018/05/10	2040	02/08/2018	10.04	Put	Bond Future	744.4000	0.7444	648.7300	0.6487	(12.852)	0	0	0
2018/05/10	2040	02/08/2018	10.03	Call	Bond Future	6,147.8700	6.1479	6,515.9000	6.5159	5.986	0	0	0
2018/05/10	2040	01/11/2018	9.09	Put	Bond Future	5,474.6600	5.4747	5,174.8600	5.1749	(5.476)	0	0	0
2018/05/10	2040	01/11/2018			Bond Future	9.4505	98.2746	9.3970	98.7476	(0.567)	0.0000	0.0000	0
2018/05/10	2040	01/11/2018	9.08	Call	Bond Future	2,182.8700	2.1829	2,354.1700	2,3542	7.847	0	0	0
2018/05/10	2040	01/11/2018	9.08	Put	Bond Future	5,532.7300	5.5327	5,231.0800	5.2311	(5.452)	0	0	0
2018/05/10	2040	01/11/2018	9.10	Put	Bond Future	5,417.0400	5.4170	5,119.0900	5.1191	(5.500)	0	0	0
2018/05/10	2040	01/11/2018	9.09	Call	Bond Future	2,217.6200	2.2176	2,390.7700	2,3908	7.808	0	0	0
2018/05/10	2040	01/11/2018	9.10	Call	Bond Future	2,252.6900	2.2527	2,427.6900	2,4277	7.768	0	0	5,900
2018/05/10	2040	01/11/2018	8.50	Put	Bond Future	9,687.0800	9.6871	9,289.1600	9,2892	(4.108)	0	0	0
2018/05/10	2040	01/11/2018	8.50	Call	Bond Future	710.3500	0.7103	785.3800	0.7854	10.562	0	0	5,900
2018/05/10	2040	01/11/2018	9.07	Call	Bond Future	2,148.4300	2.1484	2,317.8900	2,3179	7.888	0	0	0
2018/05/10	2040	01/11/2018	9.07	Put	Bond Future	5,591.2600	5.5913	5,287.7700	5,2878	(5.428)	0	0	0
2018/05/10	2040	07/02/2019	9.13	Call	Bond Future	3,165.8900	3.1659	3,358.8900	3,3589	6.096	0	0	0
2018/05/10	2040	07/02/2019	9.11	Put	Bond Future	6,693.4000	6.6934	6,400.4600	6,4005	(4.377)	0	0	0
2018/05/10	2040	07/02/2019			Bond Future	9.5127	95.6699	9.4573	96.1528	(0.582)	0.0000	0.0000	0
2018/05/10	2040	07/02/2019	9.13	Put	Bond Future	6,583.3600	6.5834	6,293.3900	6,2934	(4.405)	0	0	0
2018/05/10	2040	07/02/2019	9.11	Call	Bond Future	3,092.0500	3.0920	3,282.0800	3,2821	6.146	0	0	0
2018/05/10	2040	07/02/2019	9.12	Put	Bond Future	6,638.2000	6.6382	6,346.7400	6,3467	(4.391)	0	0	0
2018/05/10	2040	07/02/2019	9.12	Call	Bond Future	3,128.8600	3.1289	3,320.3700	3,3204	6.121	0	0	0
2018/05/10	2044	02/08/2018	10.07	Call	Bond Future	6,164.9300	6.1649	6,572.6100	6,5726	6.613	0	0	0
2018/05/10	2044	02/08/2018			Bond Future	9.4495	93.4647	9.3923	93.9840	(0.605)	0.0000	0.0000	31,495
2018/05/10	2044	02/08/2018	10.05	Call	Bond Future	6,033.4400	6.0334	6,437.6100	6,4376	6.699	0	0	0
2018/05/10	2044	02/08/2018	10.05	Put	Bond Future	859.2600	0.8593	744.1800	0.7442	(13.393)	0	0	0
2018/05/10	2044	02/08/2018	10.07	Put	Bond Future	826.8300	0.8268	715.2600	0.7153	(13.494)	0	0	0
2018/05/10	2044	02/08/2018	10.06	Call	Bond Future	6,099.1000	6.0991	6,505.0400	6,5050	6.656	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
2018/05/10	2044	02/08/2018	10.06	Put	Bond Future	842.9000	0.8429	729.5900	0.7296	(13.443)	0	0	0
2018/05/10	2044	01/11/2018	9.12	Call	Bond Future	2,189.6000	2.1896	2,380.3400	2.3803	8.711	0	0	0
2018/05/10	2044	01/11/2018			Bond Future	9.5029	95.1427	9.4442	95.6707	(0.618)	0.0000	0.0000	0
2018/05/10	2044	01/11/2018	9.12	Put	Bond Future	5,723.1900	5.7232	5,385.9500	5.3860	(5.893)	0	0	0
2018/05/10	2044	01/11/2018	9.13	Call	Bond Future	2,224.5200	2.2245	2,417.3200	2.4173	8.667	0	0	0
2018/05/10	2044	01/11/2018	9.14	Put	Bond Future	5,603.5500	5.6036	5,270.4400	5.2704	(5.945)	0	0	0
2018/05/10	2044	01/11/2018	9.13	Put	Bond Future	5,663.0100	5.6630	5,327.8300	5.3278	(5.919)	0	0	0
2018/05/10	2044	01/11/2018	9.14	Call	Bond Future	2,260.0000	2.2600	2,454.8700	2.4549	8.623	0	0	0
2018/05/10	2044	07/02/2019	9.18	Put	Bond Future	6,770.1800	6.7702	6,448.9200	6.4489	(4.745)	0	0	0
2018/05/10	2044	07/02/2019			Bond Future	9.5636	92.6025	9.5029	93.1415	(0.635)	0.0000	0.0000	0
2018/05/10	2044	07/02/2019	9.17	Call	Bond Future	3,236.9200	3.2369	3,453.0300	3.4530	6.676	0	0	0
2018/05/10	2044	07/02/2019	9.17	Put	Bond Future	6,826.5900	6.8266	6,503.6800	6.5037	(4.730)	0	0	0
2018/05/10	2044	07/02/2019	9.18	Call	Bond Future	3,274.5700	3.2746	3,492.3300	3.4923	6.650	0	0	0
2018/05/10	2044	07/02/2019	9.16	Call	Bond Future	3,199.1800	3.1992	3,413.6400	3.4136	6.704	0	0	0
2018/05/10	2044	07/02/2019	9.16	Put	Bond Future	6,883.0600	6.8831	6,558.5000	6.5585	(4.715)	0	0	0
2018/05/10	2046	02/08/2018	128.78	Put	Bond Future	4,402.3700	4.4024	4,875.5000	4.8755	10.747	0	0	0
2018/05/10	2046	02/08/2018			Bond Future	124.3776	124.3776	123.9045	123.9045	(0.380)	0.0000	0.0000	10,917
2018/05/10	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2046	02/08/2018	128.77	Put	Bond Future	4,392.3700	4.3924	4,865.5000	4.8655	10.772	0	0	0
2018/05/10	2046	02/08/2018	128.79	Put	Bond Future	4,412.3700	4.4124	4,885.5000	4.8855	10.723	0	0	0
2018/05/10	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2046	01/11/2018			Bond Future	124.9819	124.9819	124.4992	124.4992	(0.386)	0.0000	0.0000	0
2018/05/10	2046	07/02/2019			Bond Future	127.4319	127.4319	126.9411	126.9411	(0.385)	0.0000	0.0000	0
2018/05/10	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2050	02/08/2018	137.54	Put	Bond Future	7,243.0400	7.2430	7,797.1900	7.7972	7.651	0	0	0
2018/05/10	2050	02/08/2018	137.52	Put	Bond Future	7,223.0400	7.2230	7,777.1900	7.7772	7.672	0	0	0
2018/05/10	2050	02/08/2018			Bond Future	130.2970	130.2970	129.7428	129.7428	(0.425)	0.0000	0.0000	9,775
2018/05/10	2050	02/08/2018	137.53	Put	Bond Future	7,233.0400	7.2330	7,787.1900	7.7872	7.661	0	0	0
2018/05/10	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	2050	01/11/2018			Bond Future	132.6576	132.6576	132.0926	132.0926	(0.426)	0.0000	0.0000	0
2018/05/10	2050	07/02/2019			Bond Future	133.4867	133.4867	132.9117	132.9117	(0.431)	0.0000	0.0000	0
2018/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	AL37	02/08/2018			Index Future	591.4400	591.4400	592.1350	592.1350	0.118	0.0000	0.0000	0
2018/05/10	AL37	01/11/2018			Index Future	602.0600	602.0600	602.7640	602.7640	0.117	0.0000	0.0000	0
2018/05/10	AL37	07/02/2019			Index Future	613.7400	613.7400	614.4630	614.4630	0.118	0.0000	0.0000	0
2018/05/10	AL7T	02/08/2018			Index Future	690.3820	690.3820	693.2060	693.2060	0.409	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
2018/05/10	AL7T	01/11/2018			Index Future	702.7790	702.7790	705.6500	705.6500	0.409	0.0000	0.0000	0
2018/05/10	AL7T	07/02/2019			Index Future	716.4130	716.4130	719.3450	719.3450	0.409	0.0000	0.0000	0
2018/05/10	ALBI	02/08/2018			Index Future	628.6250	628.6250	631.3860	631.3860	0.439	0.0000	0.0000	878
2018/05/10	ALBI	01/11/2018			Index Future	639.9130	639.9130	642.7200	642.7200	0.439	0.0000	0.0000	0
2018/05/10	ALBI	07/02/2019			Index Future	652.3280	652.3280	655.1940	655.1940	0.439	0.0000	0.0000	0
2018/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/10	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/10	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	EL28	02/08/2018			Bond Future	131.8774		131.8774	131.8957	131.8957	0.014	0.0000	0.0000	0
2018/05/10	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	EL28	02/08/2018	134.93	Put	Bond Future	3,052.5900		3.0526	3,034.3400	3.0343	(0.598)	0	0	0
2018/05/10	EL28	02/08/2018	134.95	Put	Bond Future	3,072.5900		3.0726	3,054.3400	3.0543	(0.594)	0	0	0
2018/05/10	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	EL28	02/08/2018	134.94	Put	Bond Future	3,062.5900		3.0626	3,044.3400	3.0443	(0.596)	0	0	0
2018/05/10	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	ES33	02/08/2018	11.14	Call	Bond Future	3,075.3500		3.0754	3,463.7000	3.4637	12.628	0	0	0
2018/05/10	ES33	02/08/2018			Bond Future	10.6237		79.6919	10.5607	80.0802	(0.593)	0.0000	0.0000	9,466
2018/05/10	ES33	02/08/2018	11.15	Call	Bond Future	3,133.1000		3.1331	3,521.4500	3.5214	12.395	0	0	0
2018/05/10	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	ES33	02/08/2018	11.16	Call	Bond Future	3,190.7900		3.1908	3,579.1400	3.5791	12.171	0	0	0
2018/05/10	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	ES33	01/11/2018			Bond Future	10.7287		77.3342	10.6635	77.7291	(0.607)	0.0000	0.0000	0
2018/05/10	ES33	07/02/2019			Bond Future	10.8493		78.8339	10.7815	79.2371	(0.625)	0.0000	0.0000	0
2018/05/10	ES42	02/08/2018			Bond Future	10.8108		82.7728	10.7530	83.1833	(0.535)	0.0000	0.0000	7,957
2018/05/10	ES42	01/11/2018			Bond Future	10.9115		79.9990	10.8518	80.4164	(0.547)	0.0000	0.0000	0

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2018/05/10	ES42	07/02/2019			Bond Future	11.0233	81.5500	10.9612	81.9763	(0.563)	0.0000	0.0000	0
2018/05/10	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	02/08/2018			GOVI	624.8010	624.8010	627.7250	627.7250	0.468	0.0000	0.0000	465
2018/05/10	GOVI	02/08/2018	605.71	Call	GOVI	190,910.0000	19.0910	220,150.0000	22.0150	15.316	0	0	0
2018/05/10	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	02/08/2018	605.72	Call	GOVI	190,810.0000	19.0810	220,050.0000	22.0050	15.324	0	0	0
2018/05/10	GOVI	02/08/2018	605.70	Call	GOVI	191,010.0000	19.1010	220,250.0000	22.0250	15.308	0	0	0
2018/05/10	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	01/11/2018	653.50	Put	GOVI	174,800.0000	17.4800	145,070.0000	14.5070	(17.008)	0	0	0
2018/05/10	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	01/11/2018			GOVI	636.0200	636.0200	638.9930	638.9930	0.467	0.0000	0.0000	0
2018/05/10	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	01/11/2018	653.49	Put	GOVI	174,700.0000	17.4700	144,970.0000	14.4970	(17.018)	0	0	0
2018/05/10	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	01/11/2018	653.51	Put	GOVI	174,900.0000	17.4900	145,170.0000	14.5170	(16.998)	0	0	0
2018/05/10	GOVI	07/02/2019	666.53	Put	GOVI	181,710.0000	18.1710	151,350.0000	15.1350	(16.708)	0	0	0
2018/05/10	GOVI	07/02/2019			GOVI	648.3590	648.3590	651.3950	651.3950	0.468	0.0000	0.0000	0
2018/05/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	07/02/2019	666.52	Put	GOVI	181,610.0000	18.1610	151,250.0000	15.1250	(16.717)	0	0	0
2018/05/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	GOVI	07/02/2019	666.51	Put	GOVI	181,510.0000	18.1510	151,150.0000	15.1150	(16.726)	0	0	0
2018/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/10	IGOV	02/08/2018			Index Future	260.8880	260.8880	260.5710	260.5710	(0.122)	0.0000	0.0000	884
2018/05/10	IGOV	01/11/2018			Index Future	265.6150	265.6150	265.2900	265.2900	(0.122)	0.0000	0.0000	241
2018/05/10	IGOV	07/02/2019			Index Future	270.8230	270.8230	270.4940	270.4940	(0.121)	0.0000	0.0000	0
2018/05/10	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/10	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/05/10	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4700	100.4700	(0.010)	0.0000	0.0000	0
2018/05/10	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.4600	99.4600	(0.010)	0.0000	0.0000	0
2018/05/10	IS01	20/06/2019			Interest Rate Swap	100.1400	100.1400	100.1100	100.1100	(0.030)	0.0000	0.0000	0
2018/05/10	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/10	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/05/10	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8500	98.8500	(0.010)	0.0000	0.0000	0
2018/05/10	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.2000	99.2000	(0.020)	0.0000	0.0000	0
2018/05/10	IS02	21/06/2019			Interest Rate Swap	99.5900	99.5900	99.5600	99.5600	(0.030)	0.0000	0.0000	0
2018/05/10	IS02	20/09/2019			Interest Rate Swap	99.9500	99.9500	99.9100	99.9100	(0.040)	0.0000	0.0000	0
2018/05/10	IS02	20/12/2019			Interest Rate Swap	100.8700	100.8700	100.8200	100.8200	(0.050)	0.0000	0.0000	0
2018/05/10	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.5200	98.5200	(0.081)	0.0000	0.0000	0
2018/05/10	IS02	22/06/2020			Interest Rate Swap	100.4500	100.4500	100.3600	100.3600	(0.090)	0.0000	0.0000	0
2018/05/10	IS05	17/12/2020			Interest Rate Swap	96.0000	96.0000	95.8700	95.8700	(0.135)	0.0000	0.0000	0
2018/05/10	IS05	16/03/2021			Interest Rate Swap	95.2000	95.2000	95.0600	95.0600	(0.147)	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
2018/05/10	IS05	15/06/2021			Interest Rate Swap	94.3700	94.3700	94.2100	94.2100	(0.170)	0.0000	0.0000	0
2018/05/10	IS05	21/09/2021			Interest Rate Swap	94.5200	94.5200	94.3400	94.3400	(0.190)	0.0000	0.0000	0
2018/05/10	IS05	21/12/2021			Interest Rate Swap	96.7000	96.7000	96.5000	96.5000	(0.207)	0.0000	0.0000	51
2018/05/10	IS05	15/03/2022			Interest Rate Swap	96.8200	96.8200	96.6000	96.6000	(0.227)	0.0000	0.0000	0
2018/05/10	IS05	21/06/2022			Interest Rate Swap	97.9900	97.9900	97.7500	97.7500	(0.245)	0.0000	0.0000	0
2018/05/10	IS05	20/09/2022			Interest Rate Swap	100.1800	100.1800	99.9300	99.9300	(0.250)	0.0000	0.0000	0
2018/05/10	IS05	20/12/2022			Interest Rate Swap	101.4200	101.4200	101.1500	101.1500	(0.266)	0.0000	0.0000	0
2018/05/10	IS05	22/03/2023			Interest Rate Swap	96.5100	96.5100	96.2100	96.2100	(0.311)	0.0000	0.0000	0
2018/05/10	IS05	20/06/2023			Interest Rate Swap	100.8100	100.8100	100.5000	100.5000	(0.308)	0.0000	0.0000	0
2018/05/10	IS10	17/12/2025			Interest Rate Swap	94.4300	94.4300	93.9500	93.9500	(0.508)	0.0000	0.0000	0
2018/05/10	IS10	16/03/2026			Interest Rate Swap	91.4000	91.4000	90.8900	90.8900	(0.558)	0.0000	0.0000	0
2018/05/10	IS10	15/06/2026			Interest Rate Swap	90.1000	90.1000	89.5800	89.5800	(0.577)	0.0000	0.0000	0
2018/05/10	IS10	21/09/2026			Interest Rate Swap	92.2300	92.2300	91.7100	91.7100	(0.564)	0.0000	0.0000	0
2018/05/10	IS10	21/12/2026			Interest Rate Swap	95.9900	95.9900	95.4700	95.4700	(0.542)	0.0000	0.0000	0
2018/05/10	IS10	15/03/2027			Interest Rate Swap	94.5200	94.5200	94.0000	94.0000	(0.550)	0.0000	0.0000	0
2018/05/10	IS10	21/06/2027			Interest Rate Swap	96.5600	96.5600	96.0400	96.0400	(0.539)	0.0000	0.0000	0
2018/05/10	IS10	20/09/2027			Interest Rate Swap	100.2700	100.2700	99.7500	99.7500	(0.519)	0.0000	0.0000	0
2018/05/10	IS10	20/12/2027			Interest Rate Swap	100.5900	100.5900	100.0600	100.0600	(0.527)	0.0000	0.0000	0
2018/05/10	IS10	22/03/2028			Interest Rate Swap	95.8000	95.8000	95.2400	95.2400	(0.585)	0.0000	0.0000	0
2018/05/10	IS10	20/06/2028			Interest Rate Swap	101.2500	101.2500	100.7000	100.7000	(0.543)	0.0000	0.0000	0
2018/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/10	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/10	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/10	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/10	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/10	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/10	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/10	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/10	R023	02/08/2018			Bond Future	7.8382	103.0281	7.8059	103.1498	(0.411)	0.0000	0.0000	34,886
2018/05/10	R023	02/08/2018	10.40	Call	Bond Future	9,110.7100	9.1107	9,232.3700	9.2324	1.335	0	0	0
2018/05/10	R023	02/08/2018	10.41	Call	Bond Future	9,144.2200	9.1442	9,265.8800	9.2659	1.330	0	0	0
2018/05/10	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/10	R023	02/08/2018	10.39	Call	Bond Future	9,077.1800	9.0772	9,198.8500	9.1988	1.340	0	0	0
2018/05/10	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/10	R023	01/11/2018	10.58	Call	Bond Future	9,146.9000	9.1469	9,269.8700	9.2699	1.344	0	0	0
2018/05/10	R023	01/11/2018	10.57	Put	Bond Future	1.4400	0.0014	1.2300	0.0012	(14.583)	0	0	0
2018/05/10	R023	01/11/2018			Bond Future	7.8793	100.9517	7.8450	101.0749	(0.435)	0.0000	0.0000	0
2018/05/10	R023	01/11/2018	10.59	Call	Bond Future	9,178.7500	9.1788	9,301.7200	9.3017	1.340	0	0	0
2018/05/10	R023	01/11/2018	10.59	Put	Bond Future	1.3400	0.0013	1.1300	0.0011	(15.672)	0	0	0

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2018/05/10	R023	01/11/2018	10.58	Put	Bond Future	1.3900	0.0014	1.1800	0.0012	(15.108)	0	0	0
2018/05/10	R023	01/11/2018	10.57	Call	Bond Future	9,115.0400	9.1150	9,238.0100	9.2380	1.349	0	0	0
2018/05/10	R023	07/02/2019	10.59	Call	Bond Future	8,555.7800	8.5558	8,680.2600	8.6803	1.455	0	0	0
2018/05/10	R023	07/02/2019			Bond Future	7.9312	102.9096	7.8940	103.0360	(0.470)	0.0000	0.0000	0
2018/05/10	R023	07/02/2019	10.57	Call	Bond Future	8,495.9700	8.4960	8,620.3700	8.6204	1.464	0	0	0
2018/05/10	R023	07/02/2019	10.57	Put	Bond Future	21.3900	0.0214	19.3600	0.0194	(9.490)	0	0	0
2018/05/10	R023	07/02/2019	10.59	Put	Bond Future	20.4300	0.0204	18.4800	0.0185	(9.545)	0	0	0
2018/05/10	R023	07/02/2019	10.58	Call	Bond Future	8,525.8800	8.5259	8,650.3200	8.6503	1.460	0	0	0
2018/05/10	R023	07/02/2019	10.58	Put	Bond Future	20.9100	0.0209	18.9200	0.0189	(9.517)	0	0	0
2018/05/10	R035	02/08/2018	9.42	Call	Bond Future	3,143.9800	3.1440	3,458.8200	3.4588	10.014	0	0	0
2018/05/10	R035	02/08/2018			Bond Future	9.2271	100.8878	9.1647	101.4026	(0.676)	0.0000	0.0000	65,685
2018/05/10	R035	02/08/2018	9.42	Put	Bond Future	1,576.9100	1.5769	1,376.9500	1.3769	(12.680)	0	0	0
2018/05/10	R035	02/08/2018	9.43	Call	Bond Future	3,195.2400	3.1952	3,512.7800	3.5128	9.938	0	0	0
2018/05/10	R035	02/08/2018	9.44	Put	Bond Future	1,519.4800	1.5195	1,324.9000	1.3249	(12.806)	0	0	0
2018/05/10	R035	02/08/2018	9.43	Put	Bond Future	1,547.9700	1.5480	1,350.7100	1.3507	(12.743)	0	0	0
2018/05/10	R035	02/08/2018	9.44	Call	Bond Future	3,246.8500	3.2469	3,567.0700	3.5671	9.862	0	0	0
2018/05/10	R035	01/11/2018	8.93	Call	Bond Future	1,964.1700	1.9642	2,157.1200	2.1571	9.823	0	0	0
2018/05/10	R035	01/11/2018	8.92	Put	Bond Future	4,966.7100	4.9667	4,634.1800	4.6342	(6.695)	0	0	0
2018/05/10	R035	01/11/2018			Bond Future	9.2856	98.2031	9.2213	98.7264	(0.692)	0.0000	0.0000	0
2018/05/10	R035	01/11/2018	8.94	Call	Bond Future	1,996.2200	1.9962	2,191.2800	2.1913	9.771	0	0	0
2018/05/10	R035	01/11/2018	8.94	Put	Bond Future	4,860.6700	4.8607	4,532.3400	4.5323	(6.755)	0	0	0
2018/05/10	R035	01/11/2018	8.93	Put	Bond Future	4,913.3600	4.9134	4,582.9200	4.5829	(6.725)	0	0	0
2018/05/10	R035	01/11/2018	8.92	Call	Bond Future	1,932.6800	1.9327	2,123.5400	2.1235	9.875	0	0	0
2018/05/10	R035	07/02/2019	8.98	Call	Bond Future	2,857.8100	2.8578	3,072.8400	3.0728	7.524	0	0	0
2018/05/10	R035	07/02/2019			Bond Future	9.3527	100.1075	9.2861	100.6419	(0.713)	0.0000	0.0000	0
2018/05/10	R035	07/02/2019	8.96	Call	Bond Future	2,790.2000	2.7902	3,001.9000	3.0019	7.587	0	0	0
2018/05/10	R035	07/02/2019	8.96	Put	Bond Future	6,003.8400	6.0038	5,681.1400	5.6811	(5.375)	0	0	0
2018/05/10	R035	07/02/2019	8.98	Put	Bond Future	5,904.0000	5.9040	5,584.6300	5.5846	(5.409)	0	0	0
2018/05/10	R035	07/02/2019	8.97	Call	Bond Future	2,823.9000	2.8239	3,037.2600	3.0373	7.556	0	0	0
2018/05/10	R035	07/02/2019	8.97	Put	Bond Future	5,953.7600	5.9538	5,632.7200	5.6327	(5.392)	0	0	0
2018/05/10	R186	02/08/2018	8.25	Call	Bond Future	872.9000	0.8729	1,024.6500	1.0247	17.385	0	0	3,020
2018/05/10	R186	02/08/2018	8.48	Put	Bond Future	1,623.0100	1.6230	1,404.2600	1.4043	(13.478)	0	0	0
2018/05/10	R186	02/08/2018			Bond Future	8.4957	113.1637	8.4273	113.5991	(0.804)	0.0000	0.0000	102,381
2018/05/10	R186	02/08/2018	8.50	Call	Bond Future	1,590.4400	1.5904	1,812.6600	1.8127	13.972	0	0	0
2018/05/10	R186	02/08/2018	8.50	Put	Bond Future	1,562.8600	1.5629	1,349.6800	1.3497	(13.640)	0	0	2,500
2018/05/10	R186	02/08/2018	8.47	Call	Bond Future	1,490.6800	1.4907	1,704.5300	1.7045	14.346	0	0	0
2018/05/10	R186	02/08/2018	8.47	Put	Bond Future	1,653.9500	1.6540	1,432.4000	1.4324	(13.395)	0	0	0
2018/05/10	R186	02/08/2018	8.25	Put	Bond Future	2,448.8800	2.4489	2,165.2300	2.1652	(11.583)	0	0	0
2018/05/10	R186	02/08/2018	7.50	Put	Bond Future	6,614.7800	6.6148	6,194.1000	6.1941	(6.360)	0	0	0
2018/05/10	R186	02/08/2018	8.48	Call	Bond Future	1,523.4000	1.5234	1,740.0500	1.7400	14.221	0	0	0
2018/05/10	R186	02/08/2018	7.50	Call	Bond Future	44.2500	0.0442	58.9700	0.0590	33.266	0	0	3,020
2018/05/10	R186	02/08/2018	8.46	Call	Bond Future	1,458.1300	1.4581	1,669.1700	1.6692	14.473	0	0	0
2018/05/10	R186	02/08/2018	8.46	Put	Bond Future	1,685.1100	1.6851	1,460.7500	1.4607	(13.314)	0	0	0
2018/05/10	R186	01/11/2018	9.14	Call	Bond Future	4,638.1000	4.6381	4,960.3800	4.9604	6.949	0	0	0
2018/05/10	R186	01/11/2018	7.96	Put	Bond Future	4,552.3500	4.5524	4,224.4800	4.2245	(7.202)	0	0	0
2018/05/10	R186	01/11/2018	8.54	Put	Bond Future	2,338.5100	2.3385	2,120.0800	2.1201	(9.341)	0	0	0

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2018/05/10	R186	01/11/2018			Bond Future	8.5494	115.1956	8.4781	115.6381	(0.834)	0.0000	0.0000	0
2018/05/10	R186	01/11/2018	8.46	Put	Bond Future	2,582.0600	2.5821	2,348.4500	2.3484	(9.047)	0	0	0
2018/05/10	R186	01/11/2018	8.46	Call	Bond Future	2,026.7000	2.0267	2,235.5700	2.2356	10.306	0	0	5,000
2018/05/10	R186	01/11/2018	8.53	Call	Bond Future	2,247.2700	2.2473	2,469.4300	2.4694	9.886	0	0	0
2018/05/10	R186	01/11/2018	8.53	Put	Bond Future	2,367.6200	2.3676	2,147.3000	2.1473	(9.306)	0	0	0
2018/05/10	R186	01/11/2018	9.14	Put	Bond Future	1,059.7800	1.0598	939.5800	0.9396	(11.342)	0	0	5,000
2018/05/10	R186	01/11/2018	7.96	Call	Bond Future	824.4800	0.8245	939.0900	0.9391	13.901	0	0	5,000
2018/05/10	R186	01/11/2018	8.54	Call	Bond Future	2,280.1200	2.2801	2,504.1700	2.5042	9.826	0	0	0
2018/05/10	R186	01/11/2018	8.52	Call	Bond Future	2,214.9700	2.2150	2,435.2500	2.4353	9.945	0	0	0
2018/05/10	R186	01/11/2018	8.52	Put	Bond Future	2,397.3300	2.3973	2,175.1300	2.1751	(9.269)	0	0	0
2018/05/10	R186	07/02/2019	8.21	Put	Bond Future	4,295.3100	4.2953	4,015.6100	4.0156	(6.512)	0	0	0
2018/05/10	R186	07/02/2019	8.20	Call	Bond Future	1,821.9000	1.8219	1,992.7900	1.9928	9.380	0	0	0
2018/05/10	R186	07/02/2019			Bond Future	8.6119	112.1243	8.5368	112.5764	(0.871)	0.0000	0.0000	0
2018/05/10	R186	07/02/2019	8.21	Call	Bond Future	1,846.0500	1.8460	2,018.4400	2.0184	9.338	0	0	0
2018/05/10	R186	07/02/2019	8.20	Put	Bond Future	4,332.9900	4.3330	4,051.7900	4.0518	(6.490)	0	0	0
2018/05/10	R186	07/02/2019	8.22	Call	Bond Future	1,870.7700	1.8708	2,044.6500	2.0447	9.295	0	0	0
2018/05/10	R186	07/02/2019	8.22	Put	Bond Future	4,258.2400	4.2582	3,980.0300	3.9800	(6.533)	0	0	0
2018/05/10	R197	02/08/2018			Bond Future	304.5350	304.5350	304.5689	304.5689	0.011	0.0000	0.0000	2,350
2018/05/10	R197	01/11/2018			Bond Future	310.0527	310.0527	310.0849	310.0849	0.010	0.0000	0.0000	0
2018/05/10	R197	07/02/2019			Bond Future	308.7739	308.7739	308.8100	308.8100	0.012	0.0000	0.0000	0
2018/05/10	R202	02/08/2018			Bond Future	243.6215	243.6215	243.0559	243.0559	(0.232)	0.0000	0.0000	22,259
2018/05/10	R202	01/11/2018			Bond Future	248.0355	248.0355	247.4579	247.4579	(0.233)	0.0000	0.0000	0
2018/05/10	R202	07/02/2019			Bond Future	248.9905	248.9905	248.4040	248.4040	(0.236)	0.0000	0.0000	0
2018/05/10	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R204	02/08/2018			Bond Future	6.4353	101.5647	6.3575	101.5934	(1.209)	0.0000	0.0000	10,121
2018/05/10	R204	02/08/2018	8.98	Call	Bond Future	931.8000	0.9318	960.5600	0.9606	3.086	0	0	0
2018/05/10	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R204	02/08/2018	8.99	Call	Bond Future	935.4300	0.9354	964.1900	0.9642	3.075	0	0	0
2018/05/10	R204	02/08/2018	8.97	Call	Bond Future	928.1800	0.9282	956.9400	0.9569	3.099	0	0	0
2018/05/10	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R207	02/08/2018	6.86	Put	Bond Future	619.2300	0.6192	541.3000	0.5413	(12.585)	0	0	0
2018/05/10	R207	02/08/2018	6.85	Call	Bond Future	18.3800	0.0184	26.9800	0.0270	46.790	0	0	0
2018/05/10	R207	02/08/2018			Bond Future	7.3049	100.3724	7.2400	100.4595	(0.888)	0.0000	0.0000	20,909
2018/05/10	R207	02/08/2018	6.86	Call	Bond Future	19.8400	0.0198	28.9700	0.0290	46.018	0	0	0
2018/05/10	R207	02/08/2018	6.85	Put	Bond Future	631.3000	0.6313	552.8400	0.5528	(12.428)	0	0	0
2018/05/10	R207	02/08/2018	6.87	Call	Bond Future	21.3800	0.0214	31.0500	0.0310	45.229	0	0	0
2018/05/10	R207	02/08/2018	6.87	Put	Bond Future	607.2500	0.6073	529.8600	0.5299	(12.744)	0	0	0
2018/05/10	R207	01/11/2018	6.76	Put	Bond Future	660.4600	0.6605	587.7900	0.5878	(11.003)	0	0	0
2018/05/10	R207	01/11/2018			Bond Future	7.3000	102.1746	7.2216	102.2626	(1.073)	0.0000	0.0000	0
2018/05/10	R207	01/11/2018	6.75	Call	Bond Future	49.7500	0.0497	64.6200	0.0646	29.889	0	0	0
2018/05/10	R207	01/11/2018	6.75	Put	Bond Future	669.6500	0.6697	596.5300	0.5965	(10.919)	0	0	0
2018/05/10	R207	01/11/2018	6.76	Call	Bond Future	51.8800	0.0519	67.2000	0.0672	29.530	0	0	0
2018/05/10	R207	01/11/2018	6.74	Call	Bond Future	47.6900	0.0477	62.1100	0.0621	30.237	0	0	0
2018/05/10	R207	01/11/2018	6.74	Put	Bond Future	678.9100	0.6789	605.3400	0.6053	(10.836)	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
2018/05/10	R207	07/02/2019	6.52	Call	Bond Future	52.0000	0.0520	66.9300	0.0669	28.712	0	0	0
2018/05/10	R207	07/02/2019	6.51	Put	Bond Future	744.9900	0.7450	669.0400	0.6690	(10.195)	0	0	0
2018/05/10	R207	07/02/2019			Bond Future	7.2970	100.5111	7.1939	100.6017	(1.413)	0.0000	0.0000	0
2018/05/10	R207	07/02/2019	6.53	Call	Bond Future	53.7600	0.0538	69.0500	0.0691	28.441	0	0	0
2018/05/10	R207	07/02/2019	6.53	Put	Bond Future	730.5300	0.7305	655.2600	0.6553	(10.303)	0	0	0
2018/05/10	R207	07/02/2019	6.52	Put	Bond Future	737.6400	0.7376	662.0100	0.6620	(10.253)	0	0	0
2018/05/10	R207	07/02/2019	6.51	Call	Bond Future	50.4800	0.0505	65.0900	0.0651	28.942	0	0	0
2018/05/10	R208	02/08/2018	7.14	Call	Bond Future	88.7800	0.0888	109.3500	0.1094	23.170	0	0	0
2018/05/10	R208	02/08/2018	7.12	Call	Bond Future	79.6200	0.0796	98.5900	0.0986	23.826	0	0	0
2018/05/10	R208	02/08/2018			Bond Future	7.5216	100.5447	7.4719	100.6608	(0.660)	0.0000	0.0000	30,946
2018/05/10	R208	02/08/2018	7.12	Put	Bond Future	1,023.0600	1.0231	925.9400	0.9259	(9.493)	0	0	0
2018/05/10	R208	02/08/2018	7.14	Put	Bond Future	984.9700	0.9850	889.4500	0.8894	(9.698)	0	0	0
2018/05/10	R208	02/08/2018	7.13	Call	Bond Future	84.1700	0.0842	103.9400	0.1039	23.488	0	0	0
2018/05/10	R208	02/08/2018	7.13	Put	Bond Future	1,003.9800	1.0040	907.6600	0.9077	(9.594)	0	0	0
2018/05/10	R208	01/11/2018	7.11	Put	Bond Future	1,135.4800	1.1355	1,046.8700	1.0469	(7.804)	0	0	0
2018/05/10	R208	01/11/2018			Bond Future	7.5501	98.9504	7.4951	99.0679	(0.729)	0.0000	0.0000	0
2018/05/10	R208	01/11/2018	7.11	Call	Bond Future	190.4100	0.1904	219.3300	0.2193	15.188	0	0	0
2018/05/10	R208	01/11/2018	7.12	Call	Bond Future	196.4900	0.1965	226.0500	0.2261	15.044	0	0	0
2018/05/10	R208	01/11/2018	7.10	Put	Bond Future	1,151.1400	1.1511	1,061.8900	1.0619	(7.753)	0	0	0
2018/05/10	R208	01/11/2018	7.12	Put	Bond Future	1,119.9600	1.1200	1,031.9900	1.0320	(7.855)	0	0	0
2018/05/10	R208	01/11/2018	7.10	Call	Bond Future	184.4600	0.1845	212.7400	0.2127	15.331	0	0	0
2018/05/10	R208	07/02/2019	7.07	Call	Bond Future	251.2700	0.2513	283.8700	0.2839	12.974	0	0	0
2018/05/10	R208	07/02/2019	7.08	Put	Bond Future	1,238.5600	1.2386	1,150.9900	1.1510	(7.070)	0	0	0
2018/05/10	R208	07/02/2019	7.06	Put	Bond Future	1,265.2300	1.2652	1,176.5900	1.1766	(7.006)	0	0	0
2018/05/10	R208	07/02/2019			Bond Future	7.5894	100.8694	7.5263	100.9901	(0.830)	0.0000	0.0000	0
2018/05/10	R208	07/02/2019	7.07	Put	Bond Future	1,251.7000	1.2517	1,163.5900	1.1636	(7.039)	0	0	0
2018/05/10	R208	07/02/2019	7.08	Call	Bond Future	257.5100	0.2575	290.6500	0.2907	12.869	0	0	0
2018/05/10	R208	07/02/2019	7.06	Call	Bond Future	245.4100	0.2454	277.4800	0.2775	13.068	0	0	0
2018/05/10	R209	02/08/2018	9.66	Call	Bond Future	3,646.4900	3.6465	3,957.4100	3.9574	8.527	0	0	435
2018/05/10	R209	02/08/2018	8.96	Put	Bond Future	3,024.6400	3.0246	2,735.7400	2.7357	(9.552)	0	0	0
2018/05/10	R209	02/08/2018	8.49	Call	Bond Future	216.5500	0.2166	262.5500	0.2625	21.242	0	0	500
2018/05/10	R209	02/08/2018	8.46	Put	Bond Future	5,969.7000	5.9697	5,578.4200	5.5784	(6.554)	0	0	0
2018/05/10	R209	02/08/2018	10.38	Call	Bond Future	7,439.5000	7.4395	7,840.9600	7.8410	5.396	0	0	0
2018/05/10	R209	02/08/2018	9.21	Call	Bond Future	1,737.1500	1.7372	1,945.9800	1.9460	12.021	0	0	0
2018/05/10	R209	02/08/2018	10.39	Put	Bond Future	162.3800	0.1624	131.6000	0.1316	(18.956)	0	0	0
2018/05/10	R209	02/08/2018			Bond Future	9.2486	76.3413	9.1864	76.7743	(0.672)	0.0000	0.0000	76,025
2018/05/10	R209	02/08/2018	10.21	Call	Bond Future	6,515.3700	6.5154	6,901.9700	6.9020	5.934	0	0	0
2018/05/10	R209	02/08/2018	10.21	Put	Bond Future	265.8400	0.2658	219.4700	0.2195	(17.443)	0	0	435
2018/05/10	R209	02/08/2018	8.96	Call	Bond Future	982.9600	0.9830	1,127.0300	1.1270	14.657	0	0	5,000
2018/05/10	R209	02/08/2018	9.43	Call	Bond Future	2,596.1300	2.5961	2,858.9000	2.8589	10.122	0	0	0
2018/05/10	R209	02/08/2018	9.43	Put	Bond Future	1,353.3100	1.3533	1,183.1100	1.1831	(12.577)	0	0	5,000
2018/05/10	R209	02/08/2018	10.84	Call	Bond Future	9,967.3800	9.9674	10,391.0300	10.3910	4.250	0	0	0
2018/05/10	R209	02/08/2018	10.84	Put	Bond Future	40.7600	0.0408	31.4400	0.0314	(22.866)	0	0	435
2018/05/10	R209	02/08/2018	8.83	Call	Bond Future	690.8600	0.6909	803.0600	0.8031	16.241	0	0	0
2018/05/10	R209	02/08/2018	8.83	Put	Bond Future	3,679.2000	3.6792	3,358.4300	3.3584	(8.718)	0	0	500
2018/05/10	R209	02/08/2018	8.49	Put	Bond Future	5,763.0100	5.7630	5,376.0400	5.3760	(6.715)	0	0	0

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2018/05/10	R209	02/08/2018	9.21	Put	Bond Future	2,005.3700	2.0054	1,781.2300	1.7812	(11.177)	0	0	500
2018/05/10	R209	02/08/2018	9.66	Put	Bond Future	871.8200	0.8718	749.7700	0.7498	(13.999)	0	0	0
2018/05/10	R209	02/08/2018	8.46	Call	Bond Future	191.6600	0.1917	233.3500	0.2334	21.752	0	0	5,000
2018/05/10	R209	02/08/2018	10.38	Put	Bond Future	167.0300	0.1670	135.5200	0.1355	(18.865)	0	0	0
2018/05/10	R209	02/08/2018	10.39	Call	Bond Future	7,494.3000	7.4943	7,896.4900	7.8965	5.367	0	0	0
2018/05/10	R209	02/08/2018	10.40	Call	Bond Future	7,549.1200	7.5491	7,952.0500	7.9521	5.337	0	0	0
2018/05/10	R209	02/08/2018	10.40	Put	Bond Future	157.8300	0.1578	127.7900	0.1278	(19.033)	0	0	0
2018/05/10	R209	01/11/2018	1,016.00	Call	Bond Future	73,676.3800	73.6764	74,116.6700	74.1167	0.598	0	0	0
2018/05/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R209	01/11/2018	9.34	Put	Bond Future	2,661.2600	2.6613	2,453.5600	2.4536	(7.805)	0	0	0
2018/05/10	R209	01/11/2018	10.00	Call	Bond Future	5,771.8400	5.7718	6,099.1700	6.0992	5.671	0	0	0
2018/05/10	R209	01/11/2018	9.97	Call	Bond Future	5,629.7500	5.6298	5,953.6200	5.9536	5.753	0	0	0
2018/05/10	R209	01/11/2018			Bond Future	9.3012	74.5643	9.2374	75.0045	(0.687)	0.0000	0.0000	0
2018/05/10	R209	01/11/2018	1,016.01	Call	Bond Future	73,676.3800	73.6764	74,116.6700	74.1167	0.598	0	0	0
2018/05/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/10	R209	01/11/2018	1,015.99	Call	Bond Future	73,676.3700	73.6764	74,116.6600	74.1167	0.598	0	0	0
2018/05/10	R209	01/11/2018	9.34	Call	Bond Future	2,926.5100	2.9265	3,159.1000	3.1591	7.948	0	0	0
2018/05/10	R209	01/11/2018	10.00	Put	Bond Future	1,196.7600	1.1968	1,083.8000	1.0838	(9.439)	0	0	5,850
2018/05/10	R209	01/11/2018	9.97	Put	Bond Future	1,242.3800	1.2424	1,125.9600	1.1260	(9.371)	0	0	0
2018/05/10	R209	01/11/2018	9.94	Call	Bond Future	5,488.5400	5.4885	5,808.8700	5.8089	5.836	0	0	0
2018/05/10	R209	01/11/2018	9.94	Put	Bond Future	1,289.6400	1.2896	1,169.6800	1.1697	(9.302)	0	0	0
2018/05/10	R209	01/11/2018	10.57	Call	Bond Future	8,516.8000	8.5168	8,899.4500	8.8995	4.493	0	0	0
2018/05/10	R209	01/11/2018	10.57	Put	Bond Future	514.2000	0.5142	456.5600	0.4566	(11.210)	0	0	0
2018/05/10	R209	07/02/2019	8.97	Put	Bond Future	5,103.1500	5.1031	4,833.1200	4.8331	(5.291)	0	0	0
2018/05/10	R209	07/02/2019			Bond Future	9.3602	76.0102	9.2942	76.4597	(0.705)	0.0000	0.0000	0
2018/05/10	R209	07/02/2019	8.96	Call	Bond Future	2,357.8300	2.3578	2,535.8700	2.5359	7.551	0	0	0
2018/05/10	R209	07/02/2019	8.96	Put	Bond Future	5,146.2800	5.1463	4,874.8500	4.8749	(5.274)	0	0	0
2018/05/10	R209	07/02/2019	8.97	Call	Bond Future	2,386.2200	2.3862	2,565.6600	2.5657	7.520	0	0	0
2018/05/10	R209	07/02/2019	8.95	Call	Bond Future	2,329.3800	2.3294	2,506.0100	2.5060	7.583	0	0	0
2018/05/10	R209	07/02/2019	8.95	Put	Bond Future	5,189.4500	5.1895	4,916.6100	4.9166	(5.258)	0	0	0
2018/05/10	R210	02/08/2018			Bond Future	191.3005	191.3005	191.3234	191.3234	0.012	0.0000	0.0000	2,159
2018/05/10	R210	01/11/2018			Bond Future	192.2665	192.2665	192.2882	192.2882	0.011	0.0000	0.0000	0
2018/05/10	R210	07/02/2019			Bond Future	196.0356	196.0356	196.0597	196.0597	0.012	0.0000	0.0000	0
2018/05/10	R212	02/08/2018			Bond Future	155.5795	155.5795	155.7066	155.7066	0.082	0.0000	0.0000	3,975
2018/05/10	R212	01/11/2018			Bond Future	158.3983	158.3983	158.5265	158.5265	0.081	0.0000	0.0000	0
2018/05/10	R212	07/02/2019			Bond Future	159.3495	159.3495	159.4821	159.4821	0.083	0.0000	0.0000	0
2018/05/10	R213	02/08/2018	9.06	Call	Bond Future	1,966.3200	1.9663	2,212.2300	2.2122	12.506	0	0	0
2018/05/10	R213	02/08/2018	9.05	Put	Bond Future	1,593.7100	1.5937	1,384.7600	1.3848	(13.111)	0	0	0
2018/05/10	R213	02/08/2018			Bond Future	8.9996	88.1670	8.9320	88.6192	(0.751)	0.0000	0.0000	29,240
2018/05/10	R213	02/08/2018	9.07	Call	Bond Future	2,003.9000	2.0039	2,252.4700	2.2525	12.404	0	0	0
2018/05/10	R213	02/08/2018	9.07	Put	Bond Future	1,536.0100	1.5360	1,332.3900	1.3324	(13.256)	0	0	0
2018/05/10	R213	02/08/2018	9.06	Put	Bond Future	1,564.6500	1.5647	1,358.3700	1.3584	(13.184)	0	0	0
2018/05/10	R213	02/08/2018	9.05	Call	Bond Future	1,929.0900	1.9291	2,172.3300	2.1723	12.609	0	0	0
2018/05/10	R213	01/11/2018	8.65	Call	Bond Future	1,392.4500	1.3925	1,551.4400	1.5514	11.418	0	0	0

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2018/05/10	R213	01/11/2018	8.64	Put	Bond Future	4,159.4900		4.1595	3,856.7800	3.8568	(7.278)	0	0	0
2018/05/10	R213	01/11/2018			Bond Future	9.0557		86.2037	8.9860	86.6635	(0.770)	0.0000	0.0000	0
2018/05/10	R213	01/11/2018	8.66	Call	Bond Future	1,416.9700		1.4170	1,577.8500	1.5778	11.354	0	0	0
2018/05/10	R213	01/11/2018	8.66	Put	Bond Future	4,070.9800		4.0710	3,772.0300	3.7720	(7.343)	0	0	0
2018/05/10	R213	01/11/2018	8.65	Put	Bond Future	4,114.9600		4.1150	3,814.1200	3.8141	(7.311)	0	0	0
2018/05/10	R213	01/11/2018	8.64	Call	Bond Future	1,368.4100		1.3684	1,525.5300	1.5255	11.482	0	0	0
2018/05/10	R213	07/02/2019	8.68	Call	Bond Future	2,050.3000		2.0503	2,228.1800	2.2282	8.676	0	0	0
2018/05/10	R213	07/02/2019			Bond Future	9.1206		87.8756	9.0481	88.3450	(0.794)	0.0000	0.0000	0
2018/05/10	R213	07/02/2019	8.68	Put	Bond Future	4,960.1400		4.9601	4,668.5300	4.6685	(5.879)	0	0	0
2018/05/10	R213	07/02/2019	8.69	Call	Bond Future	2,076.6300		2.0766	2,256.0000	2.2560	8.638	0	0	0
2018/05/10	R213	07/02/2019	8.70	Put	Bond Future	4,877.7300		4.8777	4,589.1000	4.5891	(5.917)	0	0	0
2018/05/10	R213	07/02/2019	8.69	Put	Bond Future	4,918.9500		4.9189	4,628.8300	4.6288	(5.898)	0	0	0
2018/05/10	R213	07/02/2019	8.70	Call	Bond Future	2,102.8600		2.1029	2,283.7200	2.2837	8.601	0	0	0
2018/05/10	R214	02/08/2018	8.96	Call	Bond Future	739.6200		0.7396	847.2700	0.8473	14.555	0	0	0
2018/05/10	R214	02/08/2018			Bond Future	9.3778		76.0104	9.3208	76.4280	(0.608)	0.0000	0.0000	30,091
2018/05/10	R214	02/08/2018	8.94	Call	Bond Future	698.0500		0.6981	801.2200	0.8012	14.780	0	0	0
2018/05/10	R214	02/08/2018	8.94	Put	Bond Future	4,005.3100		4.0053	3,690.9200	3.6909	(7.849)	0	0	0
2018/05/10	R214	02/08/2018	8.96	Put	Bond Future	3,890.6700		3.8907	3,580.7600	3.5808	(7.965)	0	0	0
2018/05/10	R214	02/08/2018	8.95	Call	Bond Future	718.5800		0.7186	823.9800	0.8240	14.668	0	0	0
2018/05/10	R214	02/08/2018	8.95	Put	Bond Future	3,947.6700		3.9477	3,635.5100	3.6355	(7.907)	0	0	0
2018/05/10	R214	01/11/2018	8.99	Put	Bond Future	4,855.0300		4.8550	4,573.2300	4.5732	(5.804)	0	0	0
2018/05/10	R214	01/11/2018	8.98	Call	Bond Future	1,529.8900		1.5299	1,670.9500	1.6709	9.220	0	0	0
2018/05/10	R214	01/11/2018			Bond Future	9.4311		74.0822	9.3725	74.5067	(0.620)	0.0000	0.0000	0
2018/05/10	R214	01/11/2018	8.99	Call	Bond Future	1,555.9300		1.5559	1,698.6500	1.6987	9.173	0	0	0
2018/05/10	R214	01/11/2018	8.98	Put	Bond Future	4,906.5000		4.9065	4,623.0400	4.6230	(5.777)	0	0	0
2018/05/10	R214	01/11/2018	9.00	Call	Bond Future	1,582.4200		1.5824	1,726.8200	1.7268	9.125	0	0	0
2018/05/10	R214	01/11/2018	9.00	Put	Bond Future	4,804.1200		4.8041	4,524.0000	4.5240	(5.831)	0	0	0
2018/05/10	R214	07/02/2019	9.05	Put	Bond Future	5,637.5200		5.6375	5,369.8200	5.3698	(4.749)	0	0	0
2018/05/10	R214	07/02/2019			Bond Future	9.4916		75.5189	9.4312	75.9524	(0.637)	0.0000	0.0000	0
2018/05/10	R214	07/02/2019	9.04	Call	Bond Future	2,343.1200		2.3431	2,507.5200	2.5075	7.016	0	0	0
2018/05/10	R214	07/02/2019	9.04	Put	Bond Future	5,684.9900		5.6850	5,415.9400	5.4159	(4.733)	0	0	0
2018/05/10	R214	07/02/2019	9.05	Call	Bond Future	2,372.2500		2.3722	2,538.0000	2.5380	6.987	0	0	0
2018/05/10	R214	07/02/2019	9.03	Call	Bond Future	2,313.9400		2.3139	2,476.9800	2.4770	7.046	0	0	0
2018/05/10	R214	07/02/2019	9.03	Put	Bond Future	5,732.5300		5.7325	5,462.1200	5.4621	(4.717)	0	0	0
2018/05/10	R248	02/08/2018	8.98	Call	Bond Future	951.5700		0.9516	1,086.6100	1.0866	14.191	0	0	0
2018/05/10	R248	02/08/2018	8.97	Put	Bond Future	5,287.1500		5.2872	4,883.6300	4.8836	(7.632)	0	0	0
2018/05/10	R248	02/08/2018			Bond Future	9.4186		97.1617	9.3615	97.6975	(0.606)	0.0000	0.0000	100,451
2018/05/10	R248	02/08/2018	8.99	Call	Bond Future	978.7500		0.9788	1,116.6000	1.1166	14.084	0	0	0
2018/05/10	R248	02/08/2018	8.99	Put	Bond Future	5,139.0500		5.1390	4,741.1400	4.7411	(7.743)	0	0	0
2018/05/10	R248	02/08/2018	8.98	Put	Bond Future	5,212.7600		5.2128	4,812.0400	4.8120	(7.687)	0	0	0
2018/05/10	R248	02/08/2018	8.97	Call	Bond Future	924.9000		0.9249	1,057.1400	1.0571	14.298	0	0	0
2018/05/10	R248	01/11/2018	9.03	Call	Bond Future	2,080.8900		2.0809	2,265.8900	2.2659	8.890	0	0	0
2018/05/10	R248	01/11/2018			Bond Future	9.4726		94.4734	9.4140	95.0182	(0.619)	0.0000	0.0000	0
2018/05/10	R248	01/11/2018	9.01	Call	Bond Future	2,013.0100		2.0130	2,193.8000	2.1938	8.981	0	0	0
2018/05/10	R248	01/11/2018	9.01	Put	Bond Future	6,468.8700		6.4689	6,104.8300	6.1048	(5.628)	0	0	0
2018/05/10	R248	01/11/2018	9.03	Put	Bond Future	6,336.5400		6.3365	5,976.7100	5.9767	(5.679)	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
2018/05/10	R248	01/11/2018	9.02	Call	Bond Future	2,046.7800	2.0468	2,229.6800	2.2297	8.936	0	0	0
2018/05/10	R248	01/11/2018	9.02	Put	Bond Future	6,402.4500	6.4025	6,040.5200	6.0405	(5.653)	0	0	0
2018/05/10	R248	07/02/2019	9.06	Put	Bond Future	7,548.0700	7.5481	7,200.8400	7.2008	(4.600)	0	0	0
2018/05/10	R248	07/02/2019			Bond Future	9.5341	96.3055	9.4736	96.8617	(0.635)	0.0000	0.0000	0
2018/05/10	R248	07/02/2019	9.06	Call	Bond Future	3,033.8900	3.0339	3,242.8100	3.2428	6.886	0	0	0
2018/05/10	R248	07/02/2019	9.05	Put	Bond Future	7,610.0800	7.6101	7,261.1400	7.2611	(4.585)	0	0	0
2018/05/10	R248	07/02/2019	9.07	Call	Bond Future	3,071.4100	3.0714	3,282.0400	3.2820	6.858	0	0	0
2018/05/10	R248	07/02/2019	9.07	Put	Bond Future	7,486.4700	7.4865	7,140.9500	7.1410	(4.615)	0	0	0
2018/05/10	R248	07/02/2019	9.05	Call	Bond Future	2,996.6100	2.9966	3,203.8200	3.2038	6.915	0	0	0

Total

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