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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2018 TO 28/05/2018

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
2018/05/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	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
2018/05/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2025	02/08/2018			Bond Future	133.8070	133.8070	133.8223	133.8223	0.011	0.0000	0.0000	864
2018/05/28	2025	02/08/2018	136.65	Put	Bond Future	2,842.9500	2.8430	2,827.7100	2.8277	(0.536)	0	0	0
2018/05/28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2025	02/08/2018	136.67	Put	Bond Future	2,862.9500	2.8630	2,847.7100	2.8477	(0.532)	0	0	0
2018/05/28	2025	02/08/2018	136.66	Put	Bond Future	2,852.9500	2.8530	2,837.7100	2.8377	(0.534)	0	0	0
2018/05/28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2025	01/11/2018			Bond Future	136.2269	136.2269	136.2422	136.2422	0.011	0.0000	0.0000	0
2018/05/28	2025	07/02/2019			Bond Future	137.4859	137.4859	137.5007	137.5007	0.011	0.0000	0.0000	0
2018/05/28	2029	02/08/2018			Bond Future	102.2617	102.2617	102.2738	102.2738	0.012	0.0000	0.0000	1,370
2018/05/28	2029	01/11/2018			Bond Future	103.0615	103.0615	103.0737	103.0737	0.012	0.0000	0.0000	0
2018/05/28	2029	07/02/2019			Bond Future	105.0834	105.0834	105.0952	105.0952	0.011	0.0000	0.0000	0
2018/05/28	2030	02/08/2018	8.51	Call	Bond Future	497.1200	0.4971	505.7600	0.5058	1.738	0	0	7,850
2018/05/28	2030	02/08/2018	8.91	Call	Bond Future	1,534.7300	1.5347	1,573.2700	1.5733	2.511	0	0	7,850
2018/05/28	2030	02/08/2018	9.46	Put	Bond Future	453.9100	0.4539	402.8700	0.4029	(11.245)	0	0	0
2018/05/28	2030	02/08/2018			Bond Future	8.9201	93.6212	8.8990	93.7648	(0.237)	0.0000	0.0000	41,513
2018/05/28	2030	02/08/2018	8.51	Put	Bond Future	3,334.0800	3.3341	3,199.1300	3.1991	(4.048)	0	0	0
2018/05/28	2030	02/08/2018	9.46	Call	Bond Future	4,019.1000	4.0191	4,111.6500	4.1117	2.303	0	0	0
2018/05/28	2030	02/08/2018	8.91	Put	Bond Future	1,603.4400	1.6034	1,498.3900	1.4984	(6.552)	0	0	0
2018/05/28	2030	02/08/2018	9.50	Call	Bond Future	4,232.2800	4.2323	4,328.1800	4.3282	2.266	0	0	0
2018/05/28	2030	02/08/2018	9.47	Call	Bond Future	4,072.1500	4.0721	4,165.5500	4.1656	2.294	0	0	0
2018/05/28	2030	02/08/2018	9.45	Put	Bond Future	465.4100	0.4654	413.5100	0.4135	(11.151)	0	0	0
2018/05/28	2030	02/08/2018	9.50	Put	Bond Future	410.3100	0.4103	362.6200	0.3626	(11.623)	0	0	7,850
2018/05/28	2030	02/08/2018	9.47	Put	Bond Future	442.6700	0.4427	392.4800	0.3925	(11.338)	0	0	0
2018/05/28	2030	02/08/2018	9.45	Call	Bond Future	3,966.2600	3.9663	4,057.9500	4.0580	2.312	0	0	0
2018/05/28	2030	01/11/2018	8.60	Call	Bond Future	1,352.9000	1.3529	1,383.4600	1.3835	2.259	0	0	0
2018/05/28	2030	01/11/2018	8.58	Put	Bond Future	3,987.1800	3.9872	3,870.6400	3.8706	(2.923)	0	0	0
2018/05/28	2030	01/11/2018			Bond Future	8.9750	95.2972	8.9531	95.4432	(0.244)	0.0000	0.0000	0
2018/05/28	2030	01/11/2018	8.60	Put	Bond Future	3,897.7300	3.8977	3,782.2300	3.7822	(2.963)	0	0	0
2018/05/28	2030	01/11/2018	8.58	Call	Bond Future	1,304.0000	1.3040	1,333.5200	1.3335	2.264	0	0	0
2018/05/28	2030	01/11/2018	8.59	Put	Bond Future	3,942.1600	3.9422	3,826.1400	3.8261	(2.943)	0	0	0
2018/05/28	2030	01/11/2018	8.59	Call	Bond Future	1,328.1900	1.3282	1,358.2300	1.3582	2.262	0	0	0
2018/05/28	2030	07/02/2019	8.62	Call	Bond Future	2,018.1700	2.0182	2,057.6100	2.0576	1.954	0	0	0
2018/05/28	2030	07/02/2019			Bond Future	9.0371	93.1369	9.0144	93.2856	(0.251)	0.0000	0.0000	0
2018/05/28	2030	07/02/2019	8.62	Put	Bond Future	4,799.2700	4.7993	4,690.0200	4.6900	(2.276)	0	0	0
2018/05/28	2030	07/02/2019	8.63	Call	Bond Future	2,044.7100	2.0447	2,084.5800	2.0846	1.950	0	0	0
2018/05/28	2030	07/02/2019	8.63	Put	Bond Future	4,757.8500	4.7579	4,649.0300	4.6490	(2.287)	0	0	0
2018/05/28	2030	07/02/2019	8.64	Call	Bond Future	2,071.7500	2.0718	2,112.0500	2.1121	1.945	0	0	0
2018/05/28	2030	07/02/2019	8.64	Put	Bond Future	4,716.9800	4.7170	4,608.5900	4.6086	(2.298)	0	0	0

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2018/05/28	2032	02/08/2018	9.67	Call	Bond Future	4,556.7900	4.5568	4,690.2300	4.6902	2.928	0	0	0
2018/05/28	2032	02/08/2018	9.66	Put	Bond Future	485.5500	0.4855	424.5000	0.4245	(12.573)	0	0	0
2018/05/28	2032	02/08/2018			Bond Future	9.0984	96.3330	9.0721	96.5265	(0.288)	0.0000	0.0000	32,734
2018/05/28	2032	02/08/2018	9.68	Call	Bond Future	4,614.3000	4.6143	4,748.7600	4.7488	2.914	0	0	0
2018/05/28	2032	02/08/2018	9.68	Put	Bond Future	462.0900	0.4621	403.0900	0.4031	(12.768)	0	0	0
2018/05/28	2032	02/08/2018	9.67	Put	Bond Future	473.7400	0.4737	413.7200	0.4137	(12.669)	0	0	0
2018/05/28	2032	02/08/2018	9.66	Call	Bond Future	4,499.3600	4.4994	4,631.7700	4.6318	2.943	0	0	0
2018/05/28	2032	01/11/2018	8.77	Put	Bond Future	4,368.3100	4.3683	4,217.7200	4.2177	(3.447)	0	0	0
2018/05/28	2032	01/11/2018			Bond Future	9.1571	93.9026	9.1300	94.0994	(0.296)	0.0000	0.0000	0
2018/05/28	2032	01/11/2018	8.76	Call	Bond Future	1,471.9100	1.4719	1,517.3800	1.5174	3.089	0	0	0
2018/05/28	2032	01/11/2018	8.76	Put	Bond Future	4,417.4900	4.4175	4,266.1900	4.2662	(3.425)	0	0	0
2018/05/28	2032	01/11/2018	8.77	Call	Bond Future	1,498.5000	1.4985	1,544.6800	1.5447	3.082	0	0	0
2018/05/28	2032	01/11/2018	8.75	Call	Bond Future	1,445.6200	1.4456	1,490.3700	1.4904	3.096	0	0	0
2018/05/28	2032	01/11/2018	8.75	Put	Bond Future	4,467.0500	4.4670	4,315.0300	4.3150	(3.403)	0	0	0
2018/05/28	2032	07/02/2019	8.81	Call	Bond Future	2,248.7800	2.2488	2,307.1300	2.3071	2.595	0	0	0
2018/05/28	2032	07/02/2019	8.80	Put	Bond Future	5,305.3400	5.3053	5,162.6600	5.1627	(2.689)	0	0	0
2018/05/28	2032	07/02/2019			Bond Future	9.2226	95.7246	9.1945	95.9250	(0.304)	0.0000	0.0000	0
2018/05/28	2032	07/02/2019	8.82	Call	Bond Future	2,278.1200	2.2781	2,337.0700	2.3371	2.588	0	0	0
2018/05/28	2032	07/02/2019	8.82	Put	Bond Future	5,214.5700	5.2146	5,073.0800	5.0731	(2.713)	0	0	0
2018/05/28	2032	07/02/2019	8.81	Put	Bond Future	5,259.8100	5.2598	5,117.7200	5.1177	(2.701)	0	0	0
2018/05/28	2032	07/02/2019	8.80	Call	Bond Future	2,219.6500	2.2197	2,277.4100	2.2774	2.602	0	0	0
2018/05/28	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2033	02/08/2018			Bond Future	106.5060	106.5060	106.5186	106.5186	0.012	0.0000	0.0000	6,151
2018/05/28	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2033	02/08/2018	109.92	Put	Bond Future	3,413.9500	3.4139	3,401.3900	3.4014	(0.368)	0	0	0
2018/05/28	2033	02/08/2018	109.94	Put	Bond Future	3,433.9500	3.4339	3,421.3900	3.4214	(0.366)	0	0	0
2018/05/28	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2033	02/08/2018	109.93	Put	Bond Future	3,423.9500	3.4239	3,411.3900	3.4114	(0.367)	0	0	0
2018/05/28	2033	01/11/2018			Bond Future	107.3111	107.3111	107.3239	107.3239	0.012	0.0000	0.0000	0
2018/05/28	2033	07/02/2019			Bond Future	109.4165	109.4165	109.4288	109.4288	0.011	0.0000	0.0000	0
2018/05/28	2037	02/08/2018	9.96	Put	Bond Future	438.1400	0.4381	379.7700	0.3798	(13.322)	0	0	0
2018/05/28	2037	02/08/2018	9.95	Call	Bond Future	5,771.3300	5.7713	5,929.8600	5.9299	2.747	0	0	0
2018/05/28	2037	02/08/2018			Bond Future	9.2795	93.3295	9.2533	93.5474	(0.282)	0.0000	0.0000	55,768
2018/05/28	2037	02/08/2018	9.96	Call	Bond Future	5,836.4100	5.8364	5,995.9500	5.9960	2.734	0	0	0
2018/05/28	2037	02/08/2018	9.95	Put	Bond Future	448.8600	0.4489	389.4800	0.3895	(13.229)	0	0	0
2018/05/28	2037	02/08/2018	9.97	Call	Bond Future	5,901.5200	5.9015	6,062.0800	6.0621	2.721	0	0	0
2018/05/28	2037	02/08/2018	9.97	Put	Bond Future	427.5500	0.4276	370.2000	0.3702	(13.414)	0	0	0
2018/05/28	2037	01/11/2018	9.03	Call	Bond Future	2,028.0700	2.0281	2,087.1800	2.0872	2.915	0	0	0
2018/05/28	2037	01/11/2018			Bond Future	9.3337	95.0002	9.3067	95.2219	(0.289)	0.0000	0.0000	0
2018/05/28	2037	01/11/2018	9.01	Call	Bond Future	1,961.9800	1.9620	2,019.4200	2.0194	2.928	0	0	0
2018/05/28	2037	01/11/2018	9.01	Put	Bond Future	4,676.5900	4.6766	4,512.3300	4.5123	(3.512)	0	0	0
2018/05/28	2037	01/11/2018	9.03	Put	Bond Future	4,571.4800	4.5715	4,408.8900	4.4089	(3.557)	0	0	0
2018/05/28	2037	01/11/2018	9.02	Call	Bond Future	1,994.7400	1.9947	2,053.0200	2.0530	2.922	0	0	0
2018/05/28	2037	01/11/2018	9.02	Put	Bond Future	4,623.6900	4.6237	4,460.2700	4.4603	(3.534)	0	0	0
2018/05/28	2037	07/02/2019	9.06	Put	Bond Future	5,666.9000	5.6669	5,512.6400	5.5126	(2.722)	0	0	0
2018/05/28	2037	07/02/2019	9.05	Call	Bond Future	2,862.7500	2.8627	2,933.6000	2.9336	2.475	0	0	0

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2018/05/28	2037	07/02/2019			Bond Future	9.3945	92.5836	9.3667	92.8094	(0.296)	0.0000	0.0000	0
2018/05/28	2037	07/02/2019	9.06	Call	Bond Future	2,897.6100	2.8976	2,969.1300	2.9691	2.468	0	0	0
2018/05/28	2037	07/02/2019	9.05	Put	Bond Future	5,716.7500	5.7167	5,561.8200	5.5618	(2.710)	0	0	0
2018/05/28	2037	07/02/2019	9.07	Call	Bond Future	2,932.9900	2.9330	3,005.2000	3.0052	2.462	0	0	0
2018/05/28	2037	07/02/2019	9.07	Put	Bond Future	5,617.6900	5.6177	5,464.1200	5.4641	(2.734)	0	0	0
2018/05/28	2038	02/08/2018	134.55	Put	Bond Future	6,835.7500	6.8358	6,820.1200	6.8201	(0.229)	0	0	0
2018/05/28	2038	02/08/2018			Bond Future	127.7142	127.7142	127.7299	127.7299	0.012	0.0000	0.0000	8,997
2018/05/28	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2038	02/08/2018	134.54	Put	Bond Future	6,825.7500	6.8258	6,810.1200	6.8101	(0.229)	0	0	0
2018/05/28	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2038	02/08/2018	134.53	Put	Bond Future	6,815.7500	6.8158	6,800.1200	6.8001	(0.229)	0	0	0
2018/05/28	2038	01/11/2018			Bond Future	130.0240	130.0240	130.0395	130.0395	0.012	0.0000	0.0000	0
2018/05/28	2038	07/02/2019			Bond Future	130.9846	130.9846	130.9997	130.9997	0.012	0.0000	0.0000	0
2018/05/28	2040	02/08/2018	10.04	Call	Bond Future	6,318.9000	6.3189	6,490.3400	6.4903	2.713	0	0	0
2018/05/28	2040	02/08/2018	10.03	Put	Bond Future	491.5200	0.4915	426.9800	0.4270	(13.131)	0	0	0
2018/05/28	2040	02/08/2018			Bond Future	9.3544	96.9106	9.3282	97.1455	(0.280)	0.0000	0.0000	22,600
2018/05/28	2040	02/08/2018	10.05	Call	Bond Future	6,388.5500	6.3886	6,561.0500	6.5611	2.700	0	0	0
2018/05/28	2040	02/08/2018	10.05	Put	Bond Future	468.7100	0.4687	406.3100	0.4063	(13.313)	0	0	0
2018/05/28	2040	02/08/2018	10.04	Put	Bond Future	479.9900	0.4800	416.5300	0.4165	(13.221)	0	0	0
2018/05/28	2040	02/08/2018	10.03	Call	Bond Future	6,249.3900	6.2494	6,419.7500	6.4198	2.726	0	0	0
2018/05/28	2040	01/11/2018	9.09	Put	Bond Future	5,051.8600	5.0519	4,875.3100	4.8753	(3.495)	0	0	0
2018/05/28	2040	01/11/2018			Bond Future	9.4085	98.6453	9.3816	98.8844	(0.286)	0.0000	0.0000	0
2018/05/28	2040	01/11/2018	9.08	Call	Bond Future	2,130.0500	2.1300	2,191.6300	2.1916	2.891	0	0	0
2018/05/28	2040	01/11/2018	9.08	Put	Bond Future	5,109.2000	5.1092	4,931.7600	4.9318	(3.473)	0	0	0
2018/05/28	2040	01/11/2018	9.10	Put	Bond Future	4,994.9900	4.9950	4,819.3300	4.8193	(3.517)	0	0	0
2018/05/28	2040	01/11/2018	9.09	Call	Bond Future	2,165.5300	2.1655	2,228.0000	2.2280	2.885	0	0	0
2018/05/28	2040	01/11/2018	9.10	Call	Bond Future	2,201.3500	2.2013	2,264.7100	2,2647	2.878	0	0	5,900
2018/05/28	2040	01/11/2018	8.50	Put	Bond Future	9,257.0800	9.2571	9,038.4600	9.0385	(2.362)	0	0	0
2018/05/28	2040	01/11/2018	8.50	Call	Bond Future	651.0600	0.6511	671.4600	0.6715	3.133	0	0	5,900
2018/05/28	2040	01/11/2018	9.07	Call	Bond Future	2,094.9000	2.0949	2,155.6000	2.1556	2.898	0	0	0
2018/05/28	2040	01/11/2018	9.07	Put	Bond Future	5,167.0200	5.1670	4,988.7000	4.9887	(3.451)	0	0	0
2018/05/28	2040	07/02/2019	9.13	Call	Bond Future	3,151.3300	3.1513	3,228.2600	3.2283	2.441	0	0	0
2018/05/28	2040	07/02/2019	9.11	Put	Bond Future	6,298.3200	6.2983	6,130.3900	6.1304	(2.666)	0	0	0
2018/05/28	2040	07/02/2019			Bond Future	9.4692	96.0489	9.4414	96.2923	(0.294)	0.0000	0.0000	0
2018/05/28	2040	07/02/2019	9.13	Put	Bond Future	6,189.8100	6.1898	6,023.3400	6.0233	(2.689)	0	0	0
2018/05/28	2040	07/02/2019	9.11	Call	Bond Future	3,075.9600	3.0760	3,151.4300	3.1514	2.454	0	0	0
2018/05/28	2040	07/02/2019	9.12	Put	Bond Future	6,243.8700	6.2439	6,076.6700	6.0767	(2.678)	0	0	0
2018/05/28	2040	07/02/2019	9.12	Call	Bond Future	3,113.5200	3.1135	3,189.7200	3.1897	2.447	0	0	0
2018/05/28	2044	02/08/2018	10.07	Call	Bond Future	6,328.7000	6.3287	6,500.0100	6.5000	2.707	0	0	0
2018/05/28	2044	02/08/2018			Bond Future	9.3981	93.9306	9.3720	94.1696	(0.278)	0.0000	0.0000	34,441
2018/05/28	2044	02/08/2018	10.05	Call	Bond Future	6,189.7500	6.1898	6,358.8100	6.3588	2.731	0	0	0
2018/05/28	2044	02/08/2018	10.05	Put	Bond Future	549.6600	0.5497	479.7800	0.4798	(12.713)	0	0	0
2018/05/28	2044	02/08/2018	10.07	Put	Bond Future	524.6900	0.5247	457.0600	0.4571	(12.890)	0	0	0
2018/05/28	2044	02/08/2018	10.06	Call	Bond Future	6,259.1000	6.2591	6,429.2900	6.4293	2.719	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
2018/05/28	2044	02/08/2018	10.06	Put	Bond Future	536.9900	0.5370	468.2400	0.4682	(12.803)	0	0	0
2018/05/28	2044	01/11/2018	9.12	Call	Bond Future	2,162.0800	2.1621	2,224.5400	2.2245	2.889	0	0	0
2018/05/28	2044	01/11/2018			Bond Future	9.4507	95.6121	9.4238	95.8551	(0.284)	0.0000	0.0000	0
2018/05/28	2044	01/11/2018	9.12	Put	Bond Future	5,226.2600	5.2263	5,045.7300	5.0457	(3.454)	0	0	0
2018/05/28	2044	01/11/2018	9.13	Call	Bond Future	2,198.0900	2.1981	2,261.4500	2.2615	2.883	0	0	0
2018/05/28	2044	01/11/2018	9.14	Put	Bond Future	5,108.8100	5.1088	4,930.1000	4.9301	(3.498)	0	0	0
2018/05/28	2044	01/11/2018	9.13	Put	Bond Future	5,167.1700	5.1672	4,987.5400	4.9875	(3.476)	0	0	0
2018/05/28	2044	01/11/2018	9.14	Call	Bond Future	2,234.6700	2.2347	2,298.9500	2.2990	2.876	0	0	0
2018/05/28	2044	07/02/2019	9.18	Put	Bond Future	6,302.1300	6.3021	6,133.6800	6.1337	(2.673)	0	0	0
2018/05/28	2044	07/02/2019			Bond Future	9.5095	93.0820	9.4818	93.3296	(0.291)	0.0000	0.0000	0
2018/05/28	2044	07/02/2019	9.17	Call	Bond Future	3,247.2500	3.2473	3,325.6600	3.3257	2.415	0	0	0
2018/05/28	2044	07/02/2019	9.17	Put	Bond Future	6,357.4700	6.3575	6,188.2800	6.1883	(2.661)	0	0	0
2018/05/28	2044	07/02/2019	9.18	Call	Bond Future	3,285.9700	3.2860	3,365.1200	3.3651	2.409	0	0	0
2018/05/28	2044	07/02/2019	9.16	Call	Bond Future	3,208.4600	3.2085	3,286.1400	3.2861	2.421	0	0	0
2018/05/28	2044	07/02/2019	9.16	Put	Bond Future	6,412.8900	6.4129	6,242.9700	6.2430	(2.650)	0	0	0
2018/05/28	2046	02/08/2018	128.78	Put	Bond Future	8,235.7200	8.2357	8,220.8500	8.2209	(0.181)	0	0	0
2018/05/28	2046	02/08/2018			Bond Future	120.5443	120.5443	120.5592	120.5592	0.012	0.0000	0.0000	10,876
2018/05/28	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2046	02/08/2018	128.77	Put	Bond Future	8,225.7200	8.2257	8,210.8500	8.2109	(0.181)	0	0	0
2018/05/28	2046	02/08/2018	128.79	Put	Bond Future	8,245.7200	8.2457	8,230.8500	8.2309	(0.180)	0	0	0
2018/05/28	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2046	01/11/2018			Bond Future	121.0751	121.0751	121.0900	121.0900	0.012	0.0000	0.0000	0
2018/05/28	2046	07/02/2019			Bond Future	123.4502	123.4502	123.4650	123.4650	0.012	0.0000	0.0000	0
2018/05/28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2050	02/08/2018	137.54	Put	Bond Future	11,732.4800	11.7325	11,716.5500	11.7165	(0.136)	0	0	0
2018/05/28	2050	02/08/2018	137.52	Put	Bond Future	11,712.4800	11.7125	11,696.5500	11.6965	(0.136)	0	0	0
2018/05/28	2050	02/08/2018			Bond Future	125.8075	125.8075	125.8234	125.8234	0.013	0.0000	0.0000	9,567
2018/05/28	2050	02/08/2018	137.53	Put	Bond Future	11,722.4800	11.7225	11,706.5500	11.7065	(0.136)	0	0	0
2018/05/28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	2050	01/11/2018			Bond Future	128.0825	128.0825	128.0988	128.0988	0.013	0.0000	0.0000	0
2018/05/28	2050	07/02/2019			Bond Future	128.8239	128.8239	128.8395	128.8395	0.012	0.0000	0.0000	0
2018/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	AL37	02/08/2018			Index Future	590.8050	590.8050	591.3170	591.3170	0.087	0.0000	0.0000	0
2018/05/28	AL37	01/11/2018			Index Future	601.3830	601.3830	601.9040	601.9040	0.087	0.0000	0.0000	0
2018/05/28	AL37	07/02/2019			Index Future	613.0560	613.0560	613.5870	613.5870	0.087	0.0000	0.0000	0
2018/05/28	AL7T	02/08/2018			Index Future	690.6810	690.6810	691.5940	691.5940	0.132	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
2018/05/28	AL7T	01/11/2018			Index Future	703.0480	703.0480	703.9770	703.9770	0.132	0.0000	0.0000	0
2018/05/28	AL7T	07/02/2019			Index Future	716.6940	716.6940	717.6410	717.6410	0.132	0.0000	0.0000	0
2018/05/28	ALBI	02/08/2018			Index Future	629.8920	629.8920	631.0650	631.0650	0.186	0.0000	0.0000	878
2018/05/28	ALBI	01/11/2018			Index Future	641.1700	641.1700	642.3640	642.3640	0.186	0.0000	0.0000	0
2018/05/28	ALBI	07/02/2019			Index Future	653.6150	653.6150	654.8320	654.8320	0.186	0.0000	0.0000	0
2018/05/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2018/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	EL28	02/08/2018			Bond Future	130.1301	130.1301	130.1481	130.1481	0.014	0.0000	0.0000	0
2018/05/28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	EL28	02/08/2018	134.93	Put	Bond Future	4,799.9400	4.7999	4,781.8600	4.7819	(0.377)	0	0	0
2018/05/28	EL28	02/08/2018	134.95	Put	Bond Future	4,819.9400	4.8199	4,801.8600	4.8019	(0.375)	0	0	0
2018/05/28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	EL28	02/08/2018	134.94	Put	Bond Future	4,809.9400	4.8099	4,791.8600	4.7919	(0.376)	0	0	0
2018/05/28	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	ES33	02/08/2018	11.14	Call	Bond Future	3,437.4200	3.4374	3,602.7100	3.6027	4.809	0	0	0
2018/05/28	ES33	02/08/2018			Bond Future	10.5649	80.0539	10.5382	80.2192	(0.253)	0.0000	0.0000	9,466
2018/05/28	ES33	02/08/2018	11.15	Call	Bond Future	3,495.1700	3.4952	3,660.4600	3.6605	4.729	0	0	0
2018/05/28	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	ES33	02/08/2018	11.16	Call	Bond Future	3,552.8600	3.5529	3,718.1500	3.7181	4.652	0	0	0
2018/05/28	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	ES33	01/11/2018			Bond Future	10.6685	77.6988	10.6409	77.8669	(0.259)	0.0000	0.0000	0
2018/05/28	ES33	07/02/2019			Bond Future	10.7867	79.2063	10.7580	79.3775	(0.266)	0.0000	0.0000	0
2018/05/28	ES42	02/08/2018			Bond Future	10.7680	83.0767	10.7413	83.2669	(0.248)	0.0000	0.0000	7,957
2018/05/28	ES42	01/11/2018			Bond Future	10.8678	80.3041	10.8403	80.4976	(0.254)	0.0000	0.0000	0

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2018/05/28	ES42	07/02/2019			Bond Future	10.9778	81.8620	10.9493	82.0590	(0.260)	0.0000	0.0000	0
2018/05/28	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	02/08/2018			GOVI	626.0110	626.0110	627.2220	627.2220	0.193	0.0000	0.0000	472
2018/05/28	GOVI	02/08/2018	605.71	Call	GOVI	203,010.0000	20.3010	215,120.0000	21.5120	5.965	0	0	0
2018/05/28	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	02/08/2018	605.72	Call	GOVI	202,910.0000	20.2910	215,020.0000	21.5020	5.968	0	0	0
2018/05/28	GOVI	02/08/2018	605.70	Call	GOVI	203,110.0000	20.3110	215,220.0000	21.5220	5.962	0	0	0
2018/05/28	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	01/11/2018	653.50	Put	GOVI	162,800.0000	16.2800	150,470.0000	15.0470	(7.574)	0	0	0
2018/05/28	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	01/11/2018			GOVI	637.2200	637.2200	638.4530	638.4530	0.193	0.0000	0.0000	0
2018/05/28	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	01/11/2018	653.49	Put	GOVI	162,700.0000	16.2700	150,370.0000	15.0370	(7.578)	0	0	0
2018/05/28	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	01/11/2018	653.51	Put	GOVI	162,900.0000	16.2900	150,570.0000	15.0570	(7.569)	0	0	0
2018/05/28	GOVI	07/02/2019	666.53	Put	GOVI	169,420.0000	16.9420	156,850.0000	15.6850	(7.419)	0	0	0
2018/05/28	GOVI	07/02/2019			GOVI	649.5880	649.5880	650.8450	650.8450	0.194	0.0000	0.0000	0
2018/05/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	07/02/2019	666.52	Put	GOVI	169,320.0000	16.9320	156,750.0000	15.6750	(7.424)	0	0	0
2018/05/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	GOVI	07/02/2019	666.51	Put	GOVI	169,220.0000	16.9220	156,650.0000	15.6650	(7.428)	0	0	0
2018/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/28	IGOV	02/08/2018			Index Future	257.3040	257.3040	257.4040	257.4040	0.039	0.0000	0.0000	861
2018/05/28	IGOV	01/11/2018			Index Future	261.9580	261.9580	262.0600	262.0600	0.039	0.0000	0.0000	241
2018/05/28	IGOV	07/02/2019			Index Future	267.0970	267.0970	267.2010	267.2010	0.039	0.0000	0.0000	0
2018/05/28	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/28	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/28	IS01	20/12/2018			Interest Rate Swap	100.4900	100.4900	100.4900	100.4900	0.000	0.0000	0.0000	0
2018/05/28	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0
2018/05/28	IS01	20/06/2019			Interest Rate Swap	100.1700	100.1700	100.1700	100.1700	0.000	0.0000	0.0000	0
2018/05/28	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/28	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/28	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8700	98.8700	0.000	0.0000	0.0000	0
2018/05/28	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2400	99.2400	0.000	0.0000	0.0000	0
2018/05/28	IS02	21/06/2019			Interest Rate Swap	99.6300	99.6300	99.6200	99.6200	(0.010)	0.0000	0.0000	0
2018/05/28	IS02	20/09/2019			Interest Rate Swap	100.0100	100.0100	100.0000	100.0000	(0.010)	0.0000	0.0000	0
2018/05/28	IS02	20/12/2019			Interest Rate Swap	100.9300	100.9300	100.9300	100.9300	0.000	0.0000	0.0000	0
2018/05/28	IS02	23/03/2020			Interest Rate Swap	98.6600	98.6600	98.6500	98.6500	(0.010)	0.0000	0.0000	0
2018/05/28	IS02	22/06/2020			Interest Rate Swap	100.5200	100.5200	100.5000	100.5000	(0.020)	0.0000	0.0000	0
2018/05/28	IS05	17/12/2020			Interest Rate Swap	96.0500	96.0500	96.0200	96.0200	(0.031)	0.0000	0.0000	0
2018/05/28	IS05	16/03/2021			Interest Rate Swap	95.2400	95.2400	95.2000	95.2000	(0.042)	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
2018/05/28	IS05	15/06/2021			Interest Rate Swap	94.3900	94.3900	94.3500	94.3500	(0.042)	0.0000	0.0000	0
2018/05/28	IS05	21/09/2021			Interest Rate Swap	94.5400	94.5400	94.4900	94.4900	(0.053)	0.0000	0.0000	0
2018/05/28	IS05	21/12/2021			Interest Rate Swap	96.7100	96.7100	96.6500	96.6500	(0.062)	0.0000	0.0000	51
2018/05/28	IS05	15/03/2022			Interest Rate Swap	96.8100	96.8100	96.7500	96.7500	(0.062)	0.0000	0.0000	0
2018/05/28	IS05	21/06/2022			Interest Rate Swap	97.9900	97.9900	97.9200	97.9200	(0.071)	0.0000	0.0000	0
2018/05/28	IS05	20/09/2022			Interest Rate Swap	100.1700	100.1700	100.1000	100.1000	(0.070)	0.0000	0.0000	0
2018/05/28	IS05	20/12/2022			Interest Rate Swap	101.4100	101.4100	101.3300	101.3300	(0.079)	0.0000	0.0000	0
2018/05/28	IS05	22/03/2023			Interest Rate Swap	96.5000	96.5000	96.4100	96.4100	(0.093)	0.0000	0.0000	0
2018/05/28	IS05	20/06/2023			Interest Rate Swap	100.8100	100.8100	100.7100	100.7100	(0.099)	0.0000	0.0000	0
2018/05/28	IS10	17/12/2025			Interest Rate Swap	94.4200	94.4200	94.2900	94.2900	(0.138)	0.0000	0.0000	0
2018/05/28	IS10	16/03/2026			Interest Rate Swap	91.3900	91.3900	91.2600	91.2600	(0.142)	0.0000	0.0000	0
2018/05/28	IS10	15/06/2026			Interest Rate Swap	90.1000	90.1000	89.9600	89.9600	(0.155)	0.0000	0.0000	0
2018/05/28	IS10	21/09/2026			Interest Rate Swap	92.2300	92.2300	92.0900	92.0900	(0.152)	0.0000	0.0000	0
2018/05/28	IS10	21/12/2026			Interest Rate Swap	95.9800	95.9800	95.8500	95.8500	(0.135)	0.0000	0.0000	0
2018/05/28	IS10	15/03/2027			Interest Rate Swap	94.5000	94.5000	94.3700	94.3700	(0.138)	0.0000	0.0000	0
2018/05/28	IS10	21/06/2027			Interest Rate Swap	96.5500	96.5500	96.4200	96.4200	(0.135)	0.0000	0.0000	0
2018/05/28	IS10	20/09/2027			Interest Rate Swap	100.2500	100.2500	100.1200	100.1200	(0.130)	0.0000	0.0000	0
2018/05/28	IS10	20/12/2027			Interest Rate Swap	100.5800	100.5800	100.4400	100.4400	(0.139)	0.0000	0.0000	0
2018/05/28	IS10	22/03/2028			Interest Rate Swap	95.7800	95.7800	95.6300	95.6300	(0.157)	0.0000	0.0000	0
2018/05/28	IS10	20/06/2028			Interest Rate Swap	101.2300	101.2300	101.0800	101.0800	(0.148)	0.0000	0.0000	0
2018/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/28	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/28	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/28	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/28	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/28	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/28	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/28	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R023	02/08/2018			Bond Future	7.8738	102.8941	7.8524	102.9744	(0.271)	0.0000	0.0000	33,849
2018/05/28	R023	02/08/2018	10.40	Call	Bond Future	8,976.6700	8.9767	9,056.9900	9.0570	0.895	0	0	0
2018/05/28	R023	02/08/2018	10.41	Call	Bond Future	9,010.1800	9.0102	9,090.5000	9.0905	0.891	0	0	0
2018/05/28	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R023	02/08/2018	10.39	Call	Bond Future	8,943.1400	8.9431	9,023.4600	9.0235	0.898	0	0	0
2018/05/28	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R023	01/11/2018	10.58	Call	Bond Future	9,005.0000	9.0050	9,086.4000	9.0864	0.904	0	0	0
2018/05/28	R023	01/11/2018	10.57	Put	Bond Future	1.2500	0.0013	1.0200	0.0010	(18.400)	0	0	0
2018/05/28	R023	01/11/2018			Bond Future	7.9188	100.8100	7.8960	100.8917	(0.287)	0.0000	0.0000	0
2018/05/28	R023	01/11/2018	10.59	Call	Bond Future	9,036.8600	9.0369	9,118.2600	9.1183	0.901	0	0	0
2018/05/28	R023	01/11/2018	10.59	Put	Bond Future	1.1600	0.0012	0.9400	0.0009	(18.966)	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	
2018/05/28	R023	01/11/2018	10.58	Put	Bond Future		1.2000	0.0012	0.9800	0.0010	(18.333)	0	0	0
2018/05/28	R023	01/11/2018	10.57	Call	Bond Future		8,973.1400	8.9731	9,054.5300	9.0545	0.907	0	0	0
2018/05/28	R023	07/02/2019	10.59	Call	Bond Future		8,415.5500	8.4155	8,496.3000	8.4963	0.960	0	0	0
2018/05/28	R023	07/02/2019			Bond Future		7.9736	102.7663	7.9491	102.8492	(0.307)	0.0000	0.0000	0
2018/05/28	R023	07/02/2019	10.57	Call	Bond Future		8,355.8600	8.3559	8,436.5300	8.4365	0.965	0	0	0
2018/05/28	R023	07/02/2019	10.57	Put	Bond Future		24.6200	0.0246	22.3600	0.0224	(9.180)	0	0	0
2018/05/28	R023	07/02/2019	10.59	Put	Bond Future		23.5400	0.0235	21.3600	0.0214	(9.261)	0	0	0
2018/05/28	R023	07/02/2019	10.58	Call	Bond Future		8,385.7100	8.3857	8,466.4100	8.4664	0.962	0	0	0
2018/05/28	R023	07/02/2019	10.58	Put	Bond Future		24.0800	0.0241	21.8500	0.0219	(9.261)	0	0	0
2018/05/28	R035	02/08/2018	9.42	Call	Bond Future		3,107.6300	3.1076	3,182.2500	3.1823	2.401	0	0	0
2018/05/28	R035	02/08/2018			Bond Future		9.1865	101.2224	9.1654	101.3965	(0.229)	0.0000	0.0000	67,030
2018/05/28	R035	02/08/2018	9.42	Put	Bond Future		1,205.9900	1.2060	1,106.5100	1.1065	(8.249)	0	0	0
2018/05/28	R035	02/08/2018	9.43	Call	Bond Future		3,161.7200	3.1617	3,237.5400	3.2375	2.398	0	0	0
2018/05/28	R035	02/08/2018	9.44	Put	Bond Future		1,154.2400	1.1542	1,057.1700	1.0572	(8.410)	0	0	0
2018/05/28	R035	02/08/2018	9.43	Put	Bond Future		1,179.8800	1.1799	1,081.6000	1.0816	(8.330)	0	0	0
2018/05/28	R035	02/08/2018	9.44	Call	Bond Future		3,216.1800	3.2162	3,293.2100	3.2932	2.395	0	0	0
2018/05/28	R035	01/11/2018	8.93	Call	Bond Future		1,930.4900	1.9305	1,971.3800	1.9714	2.118	0	0	0
2018/05/28	R035	01/11/2018	8.92	Put	Bond Future		4,596.7900	4.5968	4,459.9600	4.4600	(2.977)	0	0	0
2018/05/28	R035	01/11/2018			Bond Future		9.2443	98.5386	9.2226	98.7157	(0.235)	0.0000	0.0000	0
2018/05/28	R035	01/11/2018	8.94	Call	Bond Future		1,963.2600	1.9633	2,004.8000	2.0048	2.116	0	0	0
2018/05/28	R035	01/11/2018	8.94	Put	Bond Future		4,492.1800	4.4922	4,356.6500	4.3567	(3.017)	0	0	0
2018/05/28	R035	01/11/2018	8.93	Put	Bond Future		4,544.1500	4.5442	4,407.9700	4.4080	(2.997)	0	0	0
2018/05/28	R035	01/11/2018	8.92	Call	Bond Future		1,898.2900	1.8983	1,938.5300	1.9385	2.120	0	0	0
2018/05/28	R035	07/02/2019	8.98	Call	Bond Future		2,856.4200	2.8564	2,908.8400	2.9088	1.835	0	0	0
2018/05/28	R035	07/02/2019			Bond Future		9.3099	100.4507	9.2875	100.6309	(0.241)	0.0000	0.0000	0
2018/05/28	R035	07/02/2019	8.96	Call	Bond Future		2,787.0400	2.7870	2,838.4000	2.8384	1.843	0	0	0
2018/05/28	R035	07/02/2019	8.96	Put	Bond Future		5,657.5600	5.6576	5,528.6700	5.5287	(2.278)	0	0	0
2018/05/28	R035	07/02/2019	8.98	Put	Bond Future		5,559.4900	5.5595	5,431.6600	5.4317	(2.299)	0	0	0
2018/05/28	R035	07/02/2019	8.97	Call	Bond Future		2,821.7800	2.8218	2,873.6700	2.8737	1.839	0	0	0
2018/05/28	R035	07/02/2019	8.97	Put	Bond Future		5,608.5200	5.6085	5,480.1600	5.4802	(2.289)	0	0	0
2018/05/28	R186	02/08/2018	8.25	Call	Bond Future		737.0800	0.7371	755.2500	0.7553	2.465	0	0	3,020
2018/05/28	R186	02/08/2018	8.48	Put	Bond Future		1,440.5800	1.4406	1,342.9100	1.3429	(6.780)	0	0	0
2018/05/28	R186	02/08/2018			Bond Future		8.4907	113.1950	8.4695	113.3302	(0.250)	0.0000	0.0000	102,782
2018/05/28	R186	02/08/2018	8.50	Call	Bond Future		1,438.5900	1.4386	1,478.0100	1.4780	2.740	0	0	0
2018/05/28	R186	02/08/2018	8.50	Put	Bond Future		1,379.6600	1.3797	1,283.9100	1.2839	(6.940)	0	0	2,500
2018/05/28	R186	02/08/2018	8.47	Call	Bond Future		1,339.8400	1.3398	1,376.3900	1.3764	2.728	0	0	0
2018/05/28	R186	02/08/2018	8.47	Put	Bond Future		1,471.7600	1.4718	1,373.1400	1.3731	(6.701)	0	0	0
2018/05/28	R186	02/08/2018	8.25	Put	Bond Future		2,281.7100	2.2817	2,164.7100	2.1647	(5.128)	0	0	0
2018/05/28	R186	02/08/2018	7.50	Put	Bond Future		6,563.8100	6.5638	6,428.0200	6.4280	(2.069)	0	0	0
2018/05/28	R186	02/08/2018	8.48	Call	Bond Future		1,372.3200	1.3723	1,409.8200	1.4098	2.733	0	0	0
2018/05/28	R186	02/08/2018	7.50	Call	Bond Future		24.6300	0.0246	24.0100	0.0240	(2.517)	0	0	3,020
2018/05/28	R186	02/08/2018	8.46	Call	Bond Future		1,307.6000	1.3076	1,343.2100	1.3432	2.723	0	0	0
2018/05/28	R186	02/08/2018	8.46	Put	Bond Future		1,503.2300	1.5032	1,403.6700	1.4037	(6.623)	0	0	0
2018/05/28	R186	01/11/2018	9.14	Call	Bond Future		4,553.8600	4.5539	4,638.4300	4.6384	1.857	0	0	0
2018/05/28	R186	01/11/2018	7.96	Put	Bond Future		4,450.9900	4.4510	4,332.5200	4.3325	(2.662)	0	0	0
2018/05/28	R186	01/11/2018	8.54	Put	Bond Future		2,215.1900	2.2152	2,127.4200	2.1274	(3.962)	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
2018/05/28	R186	01/11/2018			Bond Future	8.5452	115.2216	8.5230	115.3590	(0.260)	0.0000	0.0000	0
2018/05/28	R186	01/11/2018	8.46	Put	Bond Future	2,460.8700	2.4609	2,368.3000	2.3683	(3.762)	0	0	0
2018/05/28	R186	01/11/2018	8.46	Call	Bond Future	1,931.5100	1.9315	1,976.3800	1.9764	2.323	0	0	5,000
2018/05/28	R186	01/11/2018	8.53	Call	Bond Future	2,150.2600	2.1503	2,199.3300	2.1993	2.282	0	0	0
2018/05/28	R186	01/11/2018	8.53	Put	Bond Future	2,244.6100	2.2446	2,156.2400	2.1562	(3.937)	0	0	0
2018/05/28	R186	01/11/2018	9.14	Put	Bond Future	949.5400	0.9495	896.6700	0.8967	(5.568)	0	0	5,000
2018/05/28	R186	01/11/2018	7.96	Call	Bond Future	749.1200	0.7491	768.0900	0.7681	2.532	0	0	5,000
2018/05/28	R186	01/11/2018	8.54	Call	Bond Future	2,182.8000	2.1828	2,232.4700	2.2325	2.276	0	0	0
2018/05/28	R186	01/11/2018	8.52	Call	Bond Future	2,118.2800	2.1183	2,166.7500	2.1668	2.288	0	0	0
2018/05/28	R186	01/11/2018	8.52	Put	Bond Future	2,274.6400	2.2746	2,185.6700	2.1857	(3.911)	0	0	0
2018/05/28	R186	07/02/2019	8.21	Put	Bond Future	4,208.4900	4.2085	4,106.4500	4.1064	(2.425)	0	0	0
2018/05/28	R186	07/02/2019	8.20	Call	Bond Future	1,762.7600	1.7628	1,800.0800	1.8001	2.117	0	0	0
2018/05/28	R186	07/02/2019			Bond Future	8.6073	112.1522	8.5840	112.2920	(0.270)	0.0000	0.0000	0
2018/05/28	R186	07/02/2019	8.21	Call	Bond Future	1,787.1100	1.7871	1,824.8500	1.8249	2.112	0	0	0
2018/05/28	R186	07/02/2019	8.20	Put	Bond Future	4,245.9700	4.2460	4,143.5100	4.1435	(2.413)	0	0	0
2018/05/28	R186	07/02/2019	8.22	Call	Bond Future	1,811.6600	1.8117	1,849.8200	1.8498	2.106	0	0	0
2018/05/28	R186	07/02/2019	8.22	Put	Bond Future	4,171.2500	4.1713	4,069.6300	4.0696	(2.436)	0	0	0
2018/05/28	R197	02/08/2018			Bond Future	302.5658	302.5658	302.5988	302.5988	0.011	0.0000	0.0000	2,388
2018/05/28	R197	01/11/2018			Bond Future	308.0378	308.0378	308.0709	308.0709	0.011	0.0000	0.0000	0
2018/05/28	R197	07/02/2019			Bond Future	306.7244	306.7244	306.7563	306.7563	0.010	0.0000	0.0000	0
2018/05/28	R202	02/08/2018			Bond Future	241.1379	241.1379	241.1665	241.1665	0.012	0.0000	0.0000	21,940
2018/05/28	R202	01/11/2018			Bond Future	245.4990	245.4990	245.5278	245.5278	0.012	0.0000	0.0000	0
2018/05/28	R202	07/02/2019			Bond Future	246.4077	246.4077	246.4358	246.4358	0.011	0.0000	0.0000	0
2018/05/28	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R204	02/08/2018			Bond Future	6.4171	101.5714	6.3990	101.5781	(0.283)	0.0000	0.0000	10,121
2018/05/28	R204	02/08/2018	8.98	Call	Bond Future	938.5300	0.9385	945.2400	0.9452	0.715	0	0	0
2018/05/28	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R204	02/08/2018	8.99	Call	Bond Future	942.1600	0.9422	948.8700	0.9489	0.712	0	0	0
2018/05/28	R204	02/08/2018	8.97	Call	Bond Future	934.9100	0.9349	941.6200	0.9416	0.718	0	0	0
2018/05/28	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R207	02/08/2018	6.86	Put	Bond Future	577.1100	0.5771	554.6800	0.5547	(3.887)	0	0	0
2018/05/28	R207	02/08/2018	6.85	Call	Bond Future	14.1300	0.0141	14.6500	0.0147	3.680	0	0	0
2018/05/28	R207	02/08/2018			Bond Future	7.2768	100.4101	7.2597	100.4331	(0.236)	0.0000	0.0000	20,943
2018/05/28	R207	02/08/2018	6.86	Call	Bond Future	15.4100	0.0154	15.9900	0.0160	3.764	0	0	0
2018/05/28	R207	02/08/2018	6.85	Put	Bond Future	589.3600	0.5894	566.8700	0.5669	(3.816)	0	0	0
2018/05/28	R207	02/08/2018	6.87	Call	Bond Future	16.7800	0.0168	17.4200	0.0174	3.814	0	0	0
2018/05/28	R207	02/08/2018	6.87	Put	Bond Future	564.9600	0.5650	542.5900	0.5426	(3.960)	0	0	0
2018/05/28	R207	01/11/2018	6.76	Put	Bond Future	625.7000	0.6257	604.9500	0.6049	(3.316)	0	0	0
2018/05/28	R207	01/11/2018			Bond Future	7.2704	102.2077	7.2497	102.2310	(0.285)	0.0000	0.0000	0
2018/05/28	R207	01/11/2018	6.75	Call	Bond Future	48.1300	0.0481	50.5500	0.0505	5.028	0	0	0
2018/05/28	R207	01/11/2018	6.75	Put	Bond Future	634.8900	0.6349	614.0400	0.6140	(3.284)	0	0	0
2018/05/28	R207	01/11/2018	6.76	Call	Bond Future	50.2600	0.0503	52.7800	0.0528	5.014	0	0	0
2018/05/28	R207	01/11/2018	6.74	Call	Bond Future	46.0600	0.0461	48.3900	0.0484	5.059	0	0	0
2018/05/28	R207	01/11/2018	6.74	Put	Bond Future	644.1400	0.6441	623.2000	0.6232	(3.251)	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
2018/05/28	R207	07/02/2019	6.52	Call	Bond Future	51.7100	0.0517	54.5400	0.0545	5.473	0	0	0
2018/05/28	R207	07/02/2019	6.51	Put	Bond Future	709.7700	0.7098	689.0600	0.6891	(2.918)	0	0	0
2018/05/28	R207	07/02/2019			Bond Future	7.2572	100.5460	7.2305	100.5695	(0.368)	0.0000	0.0000	0
2018/05/28	R207	07/02/2019	6.53	Call	Bond Future	53.5000	0.0535	56.4100	0.0564	5.439	0	0	0
2018/05/28	R207	07/02/2019	6.53	Put	Bond Future	695.3700	0.6954	674.8100	0.6748	(2.957)	0	0	0
2018/05/28	R207	07/02/2019	6.52	Put	Bond Future	702.4500	0.7025	681.8100	0.6818	(2.938)	0	0	0
2018/05/28	R207	07/02/2019	6.51	Call	Bond Future	50.1600	0.0502	52.9200	0.0529	5.502	0	0	0
2018/05/28	R208	02/08/2018	7.14	Call	Bond Future	55.8300	0.0558	58.8600	0.0589	5.427	0	0	0
2018/05/28	R208	02/08/2018	7.12	Call	Bond Future	48.8800	0.0489	51.5100	0.0515	5.381	0	0	0
2018/05/28	R208	02/08/2018			Bond Future	7.5325	100.5192	7.5107	100.5700	(0.289)	0.0000	0.0000	29,520
2018/05/28	R208	02/08/2018	7.12	Put	Bond Future	1,017.8500	1.0178	969.6300	0.9696	(4.737)	0	0	0
2018/05/28	R208	02/08/2018	7.14	Put	Bond Future	977.5500	0.9775	929.7300	0.9297	(4.892)	0	0	0
2018/05/28	R208	02/08/2018	7.13	Call	Bond Future	52.3100	0.0523	55.1400	0.0551	5.410	0	0	0
2018/05/28	R208	02/08/2018	7.13	Put	Bond Future	997.6500	0.9977	949.6300	0.9496	(4.813)	0	0	0
2018/05/28	R208	01/11/2018	7.11	Put	Bond Future	1,142.2800	1.1423	1,098.9300	1.0989	(3.795)	0	0	0
2018/05/28	R208	01/11/2018			Bond Future	7.5647	98.9192	7.5405	98.9708	(0.320)	0.0000	0.0000	0
2018/05/28	R208	01/11/2018	7.11	Call	Bond Future	166.0500	0.1661	174.2900	0.1743	4.962	0	0	0
2018/05/28	R208	01/11/2018	7.12	Call	Bond Future	171.6900	0.1717	180.1700	0.1802	4.939	0	0	0
2018/05/28	R208	01/11/2018	7.10	Put	Bond Future	1,158.3700	1.1584	1,114.7900	1.1148	(3.762)	0	0	0
2018/05/28	R208	01/11/2018	7.12	Put	Bond Future	1,126.3200	1.1263	1,083.2100	1.0832	(3.828)	0	0	0
2018/05/28	R208	01/11/2018	7.10	Call	Bond Future	160.5300	0.1605	168.5400	0.1685	4.990	0	0	0
2018/05/28	R208	07/02/2019	7.07	Call	Bond Future	235.8900	0.2359	246.6100	0.2466	4.544	0	0	0
2018/05/28	R208	07/02/2019	7.08	Put	Bond Future	1,253.6000	1.2536	1,212.1800	1.2122	(3.304)	0	0	0
2018/05/28	R208	07/02/2019	7.06	Put	Bond Future	1,280.7300	1.2807	1,238.9000	1.2389	(3.266)	0	0	0
2018/05/28	R208	07/02/2019			Bond Future	7.6054	100.8387	7.5780	100.8910	(0.360)	0.0000	0.0000	0
2018/05/28	R208	07/02/2019	7.07	Put	Bond Future	1,266.9800	1.2670	1,225.3500	1.2253	(3.286)	0	0	0
2018/05/28	R208	07/02/2019	7.08	Call	Bond Future	241.8900	0.2419	252.8200	0.2528	4.519	0	0	0
2018/05/28	R208	07/02/2019	7.06	Call	Bond Future	230.2500	0.2302	240.7700	0.2408	4.569	0	0	0
2018/05/28	R209	02/08/2018	9.66	Call	Bond Future	3,724.9800	3.7250	3,838.6000	3.8386	3.050	0	0	435
2018/05/28	R209	02/08/2018	8.96	Put	Bond Future	2,608.9800	2.6090	2,458.3600	2.4584	(5.773)	0	0	0
2018/05/28	R209	02/08/2018	8.49	Call	Bond Future	165.8000	0.1658	169.2400	0.1692	2.075	0	0	500
2018/05/28	R209	02/08/2018	8.46	Put	Bond Future	5,573.6600	5.5737	5,394.0000	5.3940	(3.223)	0	0	0
2018/05/28	R209	02/08/2018	10.38	Call	Bond Future	7,713.9400	7.7139	7,879.0600	7.8791	2.141	0	0	0
2018/05/28	R209	02/08/2018	9.21	Call	Bond Future	1,699.8900	1.6999	1,759.6000	1.7596	3.513	0	0	0
2018/05/28	R209	02/08/2018	10.39	Put	Bond Future	89.9600	0.0900	73.1500	0.0732	(18.686)	0	0	0
2018/05/28	R209	02/08/2018			Bond Future	9.1985	76.6898	9.1724	76.8722	(0.283)	0.0000	0.0000	76,687
2018/05/28	R209	02/08/2018	10.21	Call	Bond Future	6,750.8300	6.7508	6,907.7400	6.9077	2.324	0	0	0
2018/05/28	R209	02/08/2018	10.21	Put	Bond Future	152.8400	0.1528	127.3600	0.1274	(16.671)	0	0	435
2018/05/28	R209	02/08/2018	8.96	Call	Bond Future	915.7600	0.9158	947.5300	0.9475	3.469	0	0	5,000
2018/05/28	R209	02/08/2018	9.43	Call	Bond Future	2,607.6700	2.6077	2,694.6900	2.6947	3.337	0	0	0
2018/05/28	R209	02/08/2018	9.43	Put	Bond Future	1,016.3900	1.0164	921.0200	0.9210	(9.383)	0	0	5,000
2018/05/28	R209	02/08/2018	10.84	Call	Bond Future	10,292.6300	10.2926	10,470.6600	10.4707	1.730	0	0	0
2018/05/28	R209	02/08/2018	10.84	Put	Bond Future	17.5500	0.0175	13.1900	0.0132	(24.843)	0	0	435
2018/05/28	R209	02/08/2018	8.83	Call	Bond Future	619.2600	0.6193	639.6500	0.6397	3.293	0	0	0
2018/05/28	R209	02/08/2018	8.83	Put	Bond Future	3,259.1400	3.2591	3,097.1400	3.0971	(4.971)	0	0	500
2018/05/28	R209	02/08/2018	8.49	Put	Bond Future	5,363.8000	5.3638	5,184.8500	5.1849	(3.336)	0	0	0

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2018/05/28	R209	02/08/2018	9.21	Put	Bond Future	1,619.6500	1.6197	1,496.9700	1.4970	(7.574)	0	0	500
2018/05/28	R209	02/08/2018	9.66	Put	Bond Future	601.8500	0.6019	533.0800	0.5331	(11.426)	0	0	0
2018/05/28	R209	02/08/2018	8.46	Call	Bond Future	144.0800	0.1441	146.8100	0.1468	1.895	0	0	5,000
2018/05/28	R209	02/08/2018	10.38	Put	Bond Future	93.0100	0.0930	75.7400	0.0757	(18.568)	0	0	0
2018/05/28	R209	02/08/2018	10.39	Call	Bond Future	7,770.3400	7.7703	7,935.9200	7.9359	2.131	0	0	0
2018/05/28	R209	02/08/2018	10.40	Call	Bond Future	7,826.7600	7.8268	7,992.7700	7.9928	2.121	0	0	0
2018/05/28	R209	02/08/2018	10.40	Put	Bond Future	87.0100	0.0870	70.6300	0.0706	(18.825)	0	0	0
2018/05/28	R209	01/11/2018	1,016.00	Call	Bond Future	74,027.2500	74.0273	74,212.6900	74.2127	0.251	0	0	0
2018/05/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R209	01/11/2018	9.34	Put	Bond Future	2,343.7100	2.3437	2,237.4500	2.2375	(4.534)	0	0	0
2018/05/28	R209	01/11/2018	10.00	Call	Bond Future	5,904.6600	5.9047	6,029.2400	6.0292	2.110	0	0	0
2018/05/28	R209	01/11/2018	9.97	Call	Bond Future	5,757.6900	5.7577	5,880.5200	5.8805	2.133	0	0	0
2018/05/28	R209	01/11/2018			Bond Future	9.2503	74.9151	9.2235	75.1006	(0.290)	0.0000	0.0000	0
2018/05/28	R209	01/11/2018	1,016.01	Call	Bond Future	74,027.2500	74.0273	74,212.6900	74.2127	0.251	0	0	0
2018/05/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/28	R209	01/11/2018	1,015.99	Call	Bond Future	74,027.2400	74.0272	74,212.6800	74.2127	0.251	0	0	0
2018/05/28	R209	01/11/2018	9.34	Call	Bond Future	2,959.8300	2.9598	3,039.0100	3.0390	2.675	0	0	0
2018/05/28	R209	01/11/2018	10.00	Put	Bond Future	978.7100	0.9787	917.8500	0.9178	(6.218)	0	0	5,850
2018/05/28	R209	01/11/2018	9.97	Put	Bond Future	1,019.4500	1.0194	956.8400	0.9568	(6.142)	0	0	0
2018/05/28	R209	01/11/2018	9.94	Call	Bond Future	5,611.7200	5.6117	5,732.7600	5.7328	2.157	0	0	0
2018/05/28	R209	01/11/2018	9.94	Put	Bond Future	1,061.9500	1.0619	997.5500	0.9975	(6.064)	0	0	0
2018/05/28	R209	01/11/2018	10.57	Call	Bond Future	8,771.9300	8.7719	8,924.4700	8.9245	1.739	0	0	0
2018/05/28	R209	01/11/2018	10.57	Put	Bond Future	418.4600	0.4185	385.5600	0.3856	(7.862)	0	0	0
2018/05/28	R209	07/02/2019	8.97	Put	Bond Future	4,772.2600	4.7723	4,642.9200	4.6429	(2.710)	0	0	0
2018/05/28	R209	07/02/2019			Bond Future	9.3076	76.3687	9.2800	76.5576	(0.297)	0.0000	0.0000	0
2018/05/28	R209	07/02/2019	8.96	Call	Bond Future	2,384.3500	2.3844	2,443.3500	2.4434	2.474	0	0	0
2018/05/28	R209	07/02/2019	8.96	Put	Bond Future	4,814.3100	4.8143	4,684.4000	4.6844	(2.698)	0	0	0
2018/05/28	R209	07/02/2019	8.97	Call	Bond Future	2,413.8200	2.4138	2,473.3900	2.4734	2.468	0	0	0
2018/05/28	R209	07/02/2019	8.95	Call	Bond Future	2,355.0700	2.3551	2,413.5100	2.4135	2.481	0	0	0
2018/05/28	R209	07/02/2019	8.95	Put	Bond Future	4,856.6500	4.8567	4,726.1800	4.7262	(2.686)	0	0	0
2018/05/28	R210	02/08/2018			Bond Future	189.3656	189.3656	189.3878	189.3878	0.012	0.0000	0.0000	2,159
2018/05/28	R210	01/11/2018			Bond Future	190.2900	190.2900	190.3124	190.3124	0.012	0.0000	0.0000	0
2018/05/28	R210	07/02/2019			Bond Future	194.0230	194.0230	194.0449	194.0449	0.011	0.0000	0.0000	0
2018/05/28	R212	02/08/2018			Bond Future	154.7589	154.7589	154.8299	154.8299	0.046	0.0000	0.0000	3,975
2018/05/28	R212	01/11/2018			Bond Future	157.5576	157.5576	157.6297	157.6297	0.046	0.0000	0.0000	0
2018/05/28	R212	07/02/2019			Bond Future	158.4948	158.4948	158.5674	158.5674	0.046	0.0000	0.0000	0
2018/05/28	R213	02/08/2018	9.06	Call	Bond Future	1,750.9600	1.7510	1,813.7200	1.8137	3.584	0	0	0
2018/05/28	R213	02/08/2018	9.05	Put	Bond Future	1,418.5600	1.4186	1,305.4700	1.3055	(7.972)	0	0	0
2018/05/28	R213	02/08/2018			Bond Future	9.0055	88.1273	8.9794	88.3019	(0.291)	0.0000	0.0000	30,574
2018/05/28	R213	02/08/2018	9.07	Call	Bond Future	1,788.1100	1.7881	1,852.0900	1.8521	3.578	0	0	0
2018/05/28	R213	02/08/2018	9.07	Put	Bond Future	1,359.9500	1.3600	1,249.2900	1.2493	(8.137)	0	0	0
2018/05/28	R213	02/08/2018	9.06	Put	Bond Future	1,389.0200	1.3890	1,277.1400	1.2771	(8.055)	0	0	0
2018/05/28	R213	02/08/2018	9.05	Call	Bond Future	1,714.2100	1.7142	1,775.7600	1.7758	3.591	0	0	0
2018/05/28	R213	01/11/2018	8.65	Call	Bond Future	1,262.8900	1.2629	1,302.8100	1.3028	3.161	0	0	0

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2018/05/28	R213	01/11/2018	8.64	Put	Bond Future	4,075.4600		4.0755	3,937.0700	3.9371	(3.396)	0	0	0
2018/05/28	R213	01/11/2018			Bond Future	9.0626		86.1588	9.0355	86.3365	(0.298)	0.0000	0.0000	0
2018/05/28	R213	01/11/2018	8.66	Call	Bond Future	1,286.3700		1.2864	1,326.9400	1.3269	3.154	0	0	0
2018/05/28	R213	01/11/2018	8.66	Put	Bond Future	3,985.2900		3.9853	3,848.1900	3.8482	(3.440)	0	0	0
2018/05/28	R213	01/11/2018	8.65	Put	Bond Future	4,030.3100		4.0303	3,892.5600	3.8926	(3.418)	0	0	0
2018/05/28	R213	01/11/2018	8.64	Call	Bond Future	1,239.4700		1.2395	1,278.7500	1.2788	3.169	0	0	0
2018/05/28	R213	07/02/2019	8.68	Call	Bond Future	1,940.8600		1.9409	1,991.5900	1.9916	2.614	0	0	0
2018/05/28	R213	07/02/2019			Bond Future	9.1275		87.8307	9.0995	88.0116	(0.307)	0.0000	0.0000	0
2018/05/28	R213	07/02/2019	8.68	Put	Bond Future	4,895.5600		4.8956	4,765.3900	4.7654	(2.659)	0	0	0
2018/05/28	R213	07/02/2019	8.69	Call	Bond Future	1,966.7100		1.9667	2,017.9800	2.0180	2.607	0	0	0
2018/05/28	R213	07/02/2019	8.70	Put	Bond Future	4,812.5000		4.8125	4,683.4000	4.6834	(2.683)	0	0	0
2018/05/28	R213	07/02/2019	8.69	Put	Bond Future	4,853.8900		4.8539	4,724.2600	4.7243	(2.671)	0	0	0
2018/05/28	R213	07/02/2019	8.70	Call	Bond Future	1,992.7700		1.9928	2,044.5700	2.0446	2.599	0	0	0
2018/05/28	R214	02/08/2018	8.96	Call	Bond Future	627.1100		0.6271	647.2900	0.6473	3.218	0	0	0
2018/05/28	R214	02/08/2018			Bond Future	9.3432		76.2634	9.3171	76.4548	(0.279)	0.0000	0.0000	30,053
2018/05/28	R214	02/08/2018	8.94	Call	Bond Future	586.9500		0.5870	605.6000	0.6056	3.177	0	0	0
2018/05/28	R214	02/08/2018	8.94	Put	Bond Future	3,641.2200		3.6412	3,468.4200	3.4684	(4.746)	0	0	0
2018/05/28	R214	02/08/2018	8.96	Put	Bond Future	3,525.1700		3.5252	3,353.9000	3.3539	(4.858)	0	0	0
2018/05/28	R214	02/08/2018	8.95	Call	Bond Future	606.7600		0.6068	626.1600	0.6262	3.197	0	0	0
2018/05/28	R214	02/08/2018	8.95	Put	Bond Future	3,582.8600		3.5829	3,410.8100	3.4108	(4.802)	0	0	0
2018/05/28	R214	01/11/2018	8.99	Put	Bond Future	4,539.5200		4.5395	4,389.4200	4.3894	(3.307)	0	0	0
2018/05/28	R214	01/11/2018	8.98	Call	Bond Future	1,467.5600		1.4676	1,511.5000	1.5115	2.994	0	0	0
2018/05/28	R214	01/11/2018			Bond Future	9.3960		74.3358	9.3693	74.5306	(0.285)	0.0000	0.0000	0
2018/05/28	R214	01/11/2018	8.99	Call	Bond Future	1,494.0400		1.4940	1,538.6800	1.5387	2.988	0	0	0
2018/05/28	R214	01/11/2018	8.98	Put	Bond Future	4,590.5500		4.5906	4,439.7500	4.4398	(3.285)	0	0	0
2018/05/28	R214	01/11/2018	9.00	Call	Bond Future	1,520.9900		1.5210	1,566.3300	1.5663	2.981	0	0	0
2018/05/28	R214	01/11/2018	9.00	Put	Bond Future	4,489.0700		4.4891	4,339.6700	4.3397	(3.328)	0	0	0
2018/05/28	R214	07/02/2019	9.05	Put	Bond Future	5,352.2300		5.3522	5,212.5700	5.2126	(2.609)	0	0	0
2018/05/28	R214	07/02/2019			Bond Future	9.4554		75.7783	9.4279	75.9767	(0.291)	0.0000	0.0000	0
2018/05/28	R214	07/02/2019	9.04	Call	Bond Future	2,316.8000		2.3168	2,374.8900	2.3749	2.507	0	0	0
2018/05/28	R214	07/02/2019	9.04	Put	Bond Future	5,399.2500		5.3992	5,259.0100	5.2590	(2.597)	0	0	0
2018/05/28	R214	07/02/2019	9.05	Call	Bond Future	2,346.3800		2.3464	2,405.0500	2.4050	2.500	0	0	0
2018/05/28	R214	07/02/2019	9.03	Call	Bond Future	2,287.1900		2.2872	2,344.6800	2.3447	2.514	0	0	0
2018/05/28	R214	07/02/2019	9.03	Put	Bond Future	5,446.3600		5.4464	5,305.5200	5.3055	(2.586)	0	0	0
2018/05/28	R248	02/08/2018	8.98	Call	Bond Future	831.9100		0.8319	857.2400	0.8572	3.045	0	0	0
2018/05/28	R248	02/08/2018	8.97	Put	Bond Future	4,697.6500		4.6976	4,475.7100	4.4757	(4.724)	0	0	0
2018/05/28	R248	02/08/2018			Bond Future	9.3685		97.6319	9.3424	97.8782	(0.278)	0.0000	0.0000	99,820
2018/05/28	R248	02/08/2018	8.99	Call	Bond Future	858.8000		0.8588	885.1400	0.8851	3.067	0	0	0
2018/05/28	R248	02/08/2018	8.99	Put	Bond Future	4,548.9200		4.5489	4,328.9600	4.3290	(4.835)	0	0	0
2018/05/28	R248	02/08/2018	8.98	Put	Bond Future	4,622.9200		4.6229	4,401.9500	4.4019	(4.780)	0	0	0
2018/05/28	R248	02/08/2018	8.97	Call	Bond Future	805.5800		0.8056	829.9400	0.8299	3.024	0	0	0
2018/05/28	R248	01/11/2018	9.03	Call	Bond Future	2,034.1300		2.0341	2,092.9700	2.0930	2.893	0	0	0
2018/05/28	R248	01/11/2018			Bond Future	9.4216		94.9471	9.3948	95.1976	(0.284)	0.0000	0.0000	0
2018/05/28	R248	01/11/2018	9.01	Call	Bond Future	1,964.5400		1.9645	2,021.5800	2.0216	2.903	0	0	0
2018/05/28	R248	01/11/2018	9.01	Put	Bond Future	5,946.7200		5.9467	5,753.2100	5.7532	(3.254)	0	0	0
2018/05/28	R248	01/11/2018	9.03	Put	Bond Future	5,816.1000		5.8161	5,624.3900	5.6244	(3.296)	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
2018/05/28	R248	01/11/2018	9.02	Call	Bond Future	1,999.1600	1.9992	2,057.0900	2.0571	2.898	0	0	0
2018/05/28	R248	01/11/2018	9.02	Put	Bond Future	5,881.1500	5.8812	5,688.5300	5.6885	(3.275)	0	0	0
2018/05/28	R248	07/02/2019	9.06	Put	Bond Future	7,048.7900	7.0488	6,868.0400	6.8680	(2.564)	0	0	0
2018/05/28	R248	07/02/2019			Bond Future	9.4814	96.7894	9.4538	97.0446	(0.291)	0.0000	0.0000	0
2018/05/28	R248	07/02/2019	9.06	Call	Bond Future	3,018.5200	3.0185	3,092.9200	3.0929	2.465	0	0	0
2018/05/28	R248	07/02/2019	9.05	Put	Bond Future	7,109.8800	7.1099	6,928.3800	6.9284	(2.553)	0	0	0
2018/05/28	R248	07/02/2019	9.07	Call	Bond Future	3,056.9800	3.0570	3,132.1300	3.1321	2.458	0	0	0
2018/05/28	R248	07/02/2019	9.07	Put	Bond Future	6,988.1300	6.9881	6,808.1300	6.8081	(2.576)	0	0	0
2018/05/28	R248	07/02/2019	9.05	Call	Bond Future	2,980.3200	2.9803	3,053.9700	3.0540	2.471	0	0	0

**Total**

**894193**