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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2018 TO 15/05/2018

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
2018/05/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2025	02/08/2018			Bond Future	135.0338	135.0338	135.0485	135.0485	0.011	0.0000	0.0000	864
2018/05/15	2025	02/08/2018	136.65	Put	Bond Future	1,616.1900	1.6162	1,601.4500	1.6015	(0.912)	0	0	0
2018/05/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2025	02/08/2018	136.67	Put	Bond Future	1,636.1900	1.6362	1,621.4500	1.6215	(0.901)	0	0	0
2018/05/15	2025	02/08/2018	136.66	Put	Bond Future	1,626.1900	1.6262	1,611.4500	1.6115	(0.906)	0	0	0
2018/05/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2025	01/11/2018			Bond Future	137.4775	137.4775	137.4933	137.4933	0.012	0.0000	0.0000	0
2018/05/15	2025	07/02/2019			Bond Future	138.7612	138.7612	138.7755	138.7755	0.010	0.0000	0.0000	0
2018/05/15	2029	02/08/2018			Bond Future	103.1943	103.1943	103.2063	103.2063	0.012	0.0000	0.0000	1,370
2018/05/15	2029	01/11/2018			Bond Future	104.0122	104.0122	104.0250	104.0250	0.012	0.0000	0.0000	0
2018/05/15	2029	07/02/2019			Bond Future	106.0529	106.0529	106.0645	106.0645	0.011	0.0000	0.0000	0
2018/05/15	2030	02/08/2018	8.51	Call	Bond Future	844.5300	0.8445	543.2300	0.5432	(35.677)	0	0	7,850
2018/05/15	2030	02/08/2018	8.91	Call	Bond Future	2,137.8100	2.1378	1,566.8500	1.5669	(26.708)	0	0	7,850
2018/05/15	2030	02/08/2018	9.46	Put	Bond Future	402.5800	0.4026	593.1700	0.5932	47.342	0	0	0
2018/05/15	2030	02/08/2018			Bond Future	8.7946	94.4774	8.9488	93.4268	1.754	0.0000	0.0000	41,248
2018/05/15	2030	02/08/2018	8.51	Put	Bond Future	2,825.3200	2.8253	3,574.5500	3.5745	26.518	0	0	0
2018/05/15	2030	02/08/2018	9.46	Call	Bond Future	4,823.9400	4.8239	3,964.0000	3.9640	(17.827)	0	0	0
2018/05/15	2030	02/08/2018	8.91	Put	Bond Future	1,350.3500	1.3503	1,829.9200	1.8299	35.514	0	0	0
2018/05/15	2030	02/08/2018	9.50	Call	Bond Future	5,044.1000	5.0441	4,169.7800	4.1698	(17.334)	0	0	0
2018/05/15	2030	02/08/2018	9.47	Call	Bond Future	4,878.7500	4.8788	4,015.1300	4.0151	(17.702)	0	0	0
2018/05/15	2030	02/08/2018	9.45	Put	Bond Future	412.1500	0.4122	606.4700	0.6065	47.148	0	0	0
2018/05/15	2030	02/08/2018	9.50	Put	Bond Future	365.9600	0.3660	542.1700	0.5422	48.150	0	0	7,850
2018/05/15	2030	02/08/2018	9.47	Put	Bond Future	393.1000	0.3931	580.0100	0.5800	47.548	0	0	0
2018/05/15	2030	02/08/2018	9.45	Call	Bond Future	4,769.1700	4.7692	3,912.9600	3.9130	(17.953)	0	0	0
2018/05/15	2030	01/11/2018	8.60	Call	Bond Future	1,768.8600	1.7689	1,360.9700	1.3610	(23.059)	0	0	0
2018/05/15	2030	01/11/2018	8.58	Put	Bond Future	3,520.6700	3.5207	4,190.8800	4.1909	19.036	0	0	0
2018/05/15	2030	01/11/2018			Bond Future	8.8446	96.1713	9.0042	95.1023	1.804	0.0000	0.0000	0
2018/05/15	2030	01/11/2018	8.60	Put	Bond Future	3,439.5800	3.4396	4,100.6200	4.1006	19.219	0	0	0
2018/05/15	2030	01/11/2018	8.58	Call	Bond Future	1,711.6000	1.7116	1,312.8800	1.3129	(23.295)	0	0	0
2018/05/15	2030	01/11/2018	8.59	Put	Bond Future	3,480.0800	3.4801	4,145.7000	4.1457	19.127	0	0	0
2018/05/15	2030	01/11/2018	8.59	Call	Bond Future	1,740.2200	1.7402	1,336.9100	1.3369	(23.176)	0	0	0
2018/05/15	2030	07/02/2019	8.62	Call	Bond Future	2,441.6500	2.4416	1,998.9000	1.9989	(18.133)	0	0	0
2018/05/15	2030	07/02/2019			Bond Future	8.9017	94.0279	9.0677	92.9373	1.865	0.0000	0.0000	0
2018/05/15	2030	07/02/2019	8.62	Put	Bond Future	4,331.7400	4.3317	4,979.5500	4.9795	14.955	0	0	0
2018/05/15	2030	07/02/2019	8.63	Call	Bond Future	2,471.6300	2.4716	2,025.2900	2.0253	(18.059)	0	0	0
2018/05/15	2030	07/02/2019	8.63	Put	Bond Future	4,293.7600	4.2938	4,937.9800	4.9380	15.004	0	0	0
2018/05/15	2030	07/02/2019	8.64	Call	Bond Future	2,501.4900	2.5015	2,051.5700	2.0516	(17.986)	0	0	0
2018/05/15	2030	07/02/2019	8.64	Put	Bond Future	4,255.7100	4.2557	4,896.3500	4.8963	15.054	0	0	0

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2018/05/15	2032	02/08/2018	9.67	Call	Bond Future	5,507.6300	5.5076	4,530.7100	4.5307	(17.738)	0	0	0
2018/05/15	2032	02/08/2018	9.66	Put	Bond Future	425.1600	0.4252	631.3000	0.6313	48.485	0	0	0
2018/05/15	2032	02/08/2018			Bond Future	8.9625	97.3422	9.1214	96.1631	1.774	0.0000	0.0000	32,131
2018/05/15	2032	02/08/2018	9.68	Call	Bond Future	5,567.2900	5.5673	4,586.5200	4.5865	(17.617)	0	0	0
2018/05/15	2032	02/08/2018	9.68	Put	Bond Future	405.8500	0.4059	604.2100	0.6042	48.875	0	0	0
2018/05/15	2032	02/08/2018	9.67	Put	Bond Future	415.3500	0.4153	617.5600	0.6176	48.684	0	0	0
2018/05/15	2032	02/08/2018	9.66	Call	Bond Future	5,448.2000	5.4482	4,475.2100	4.4752	(17.859)	0	0	0
2018/05/15	2032	01/11/2018	8.77	Put	Bond Future	3,825.5800	3.8256	4,564.3100	4.5643	19.310	0	0	0
2018/05/15	2032	01/11/2018			Bond Future	9.0163	94.9326	9.1805	93.7326	1.822	0.0000	0.0000	0
2018/05/15	2032	01/11/2018	8.76	Call	Bond Future	1,954.3400	1.9543	1,498.1800	1.4982	(23.341)	0	0	0
2018/05/15	2032	01/11/2018	8.76	Put	Bond Future	3,869.9700	3.8700	4,613.7500	4.6138	19.219	0	0	0
2018/05/15	2032	01/11/2018	8.77	Call	Bond Future	1,985.7200	1.9857	1,524.5100	1.5245	(23.226)	0	0	0
2018/05/15	2032	01/11/2018	8.75	Call	Bond Future	1,923.2500	1.9232	1,472.1400	1.4721	(23.456)	0	0	0
2018/05/15	2032	01/11/2018	8.75	Put	Bond Future	3,914.7300	3.9147	4,663.5600	4.6636	19.129	0	0	0
2018/05/15	2032	07/02/2019	8.81	Call	Bond Future	2,751.4500	2.7514	2,246.9000	2.2469	(18.338)	0	0	0
2018/05/15	2032	07/02/2019	8.80	Put	Bond Future	4,754.5200	4.7545	5,478.0700	5.4781	15.218	0	0	0
2018/05/15	2032	07/02/2019			Bond Future	9.0766	96.7744	9.2470	95.5503	1.877	0.0000	0.0000	0
2018/05/15	2032	07/02/2019	8.82	Call	Bond Future	2,784.1200	2.7841	2,275.5900	2.2756	(18.265)	0	0	0
2018/05/15	2032	07/02/2019	8.82	Put	Bond Future	4,670.7300	4.6707	5,386.3100	5.3863	15.321	0	0	0
2018/05/15	2032	07/02/2019	8.81	Put	Bond Future	4,712.6400	4.7126	5,432.2000	5.4322	15.269	0	0	0
2018/05/15	2032	07/02/2019	8.80	Call	Bond Future	2,718.6700	2.7187	2,218.1100	2.2181	(18.412)	0	0	0
2018/05/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2033	02/08/2018			Bond Future	107.6922	107.6922	107.1612	107.1612	(0.493)	0.0000	0.0000	6,151
2018/05/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2033	02/08/2018	109.92	Put	Bond Future	2,227.8300	2.2278	2,758.8400	2.7588	23.835	0	0	0
2018/05/15	2033	02/08/2018	109.94	Put	Bond Future	2,247.8300	2.2478	2,778.8400	2.7788	23.623	0	0	0
2018/05/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2033	02/08/2018	109.93	Put	Bond Future	2,237.8300	2.2378	2,768.8400	2.7688	23.729	0	0	0
2018/05/15	2033	01/11/2018			Bond Future	108.5200	108.5200	107.9800	107.9800	(0.498)	0.0000	0.0000	0
2018/05/15	2033	07/02/2019			Bond Future	110.6492	110.6492	110.0971	110.0971	(0.499)	0.0000	0.0000	0
2018/05/15	2037	02/08/2018	9.96	Put	Bond Future	456.7400	0.4567	669.0900	0.6691	46.493	0	0	0
2018/05/15	2037	02/08/2018	9.95	Call	Bond Future	6,490.3600	6.4904	5,388.3500	5.3884	(16.979)	0	0	0
2018/05/15	2037	02/08/2018			Bond Future	9.1955	94.0305	9.3542	92.7122	1.726	0.0000	0.0000	54,961
2018/05/15	2037	02/08/2018	9.96	Call	Bond Future	6,556.0000	6.5560	5,450.0400	5.4500	(16.869)	0	0	0
2018/05/15	2037	02/08/2018	9.95	Put	Bond Future	466.9000	0.4669	683.2000	0.6832	46.327	0	0	0
2018/05/15	2037	02/08/2018	9.97	Call	Bond Future	6,621.6500	6.6216	5,511.7900	5.5118	(16.761)	0	0	0
2018/05/15	2037	02/08/2018	9.97	Put	Bond Future	446.6900	0.4467	655.1400	0.6551	46.665	0	0	0
2018/05/15	2037	01/11/2018	9.03	Call	Bond Future	2,422.1400	2.4221	1,882.6800	1.8827	(22.272)	0	0	0
2018/05/15	2037	01/11/2018			Bond Future	9.2469	95.7164	9.4103	94.3749	1.767	0.0000	0.0000	0
2018/05/15	2037	01/11/2018	9.01	Call	Bond Future	2,349.3000	2.3493	1,820.9700	1.8210	(22.489)	0	0	0
2018/05/15	2037	01/11/2018	9.01	Put	Bond Future	4,347.6800	4.3477	5,160.8900	5.1609	18.704	0	0	0
2018/05/15	2037	01/11/2018	9.03	Put	Bond Future	4,249.3200	4.2493	5,051.4000	5.0514	18.875	0	0	0
2018/05/15	2037	01/11/2018	9.02	Call	Bond Future	2,385.7000	2.3857	1,851.7900	1.8518	(22.380)	0	0	0
2018/05/15	2037	01/11/2018	9.02	Put	Bond Future	4,298.4200	4.2984	5,106.0500	5.1061	18.789	0	0	0
2018/05/15	2037	07/02/2019	9.06	Put	Bond Future	5,365.8700	5.3659	6,150.3400	6.1503	14.620	0	0	0
2018/05/15	2037	07/02/2019	9.05	Call	Bond Future	3,289.1200	3.2891	2,709.4000	2.7094	(17.625)	0	0	0

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2018/05/15	2037	07/02/2019			Bond Future	9.3049	93.3136	9.4738	91.9450	1.816	0.0000	0.0000	0
2018/05/15	2037	07/02/2019	9.06	Call	Bond Future	3,326.5500	3.3265	2,742.4900	2.7425	(17.558)	0	0	0
2018/05/15	2037	07/02/2019	9.05	Put	Bond Future	5,413.1500	5.4132	6,201.9600	6.2020	14.572	0	0	0
2018/05/15	2037	07/02/2019	9.07	Call	Bond Future	3,364.5200	3.3645	2,776.1000	2.7761	(17.489)	0	0	0
2018/05/15	2037	07/02/2019	9.07	Put	Bond Future	5,319.2500	5.3192	6,099.3600	6.0994	14.666	0	0	0
2018/05/15	2038	02/08/2018	134.55	Put	Bond Future	5,628.9700	5.6290	5,613.3700	5.6134	(0.277)	0	0	0
2018/05/15	2038	02/08/2018			Bond Future	128.9210	128.9210	128.9366	128.9366	0.012	0.0000	0.0000	9,239
2018/05/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2038	02/08/2018	134.54	Put	Bond Future	5,618.9700	5.6190	5,603.3700	5.6034	(0.278)	0	0	0
2018/05/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2038	02/08/2018	134.53	Put	Bond Future	5,608.9700	5.6090	5,593.3700	5.5934	(0.278)	0	0	0
2018/05/15	2038	01/11/2018			Bond Future	131.2540	131.2540	131.2707	131.2707	0.013	0.0000	0.0000	0
2018/05/15	2038	07/02/2019			Bond Future	132.2389	132.2389	132.2542	132.2542	0.012	0.0000	0.0000	0
2018/05/15	2040	02/08/2018	10.04	Call	Bond Future	7,020.1300	7.0201	5,836.3800	5.8364	(16.862)	0	0	0
2018/05/15	2040	02/08/2018	10.03	Put	Bond Future	529.5700	0.5296	768.7300	0.7687	45.161	0	0	0
2018/05/15	2040	02/08/2018			Bond Future	9.2807	97.5734	9.4393	96.1548	1.709	0.0000	0.0000	22,604
2018/05/15	2040	02/08/2018	10.05	Call	Bond Future	7,089.9400	7.0899	5,901.9900	5.9020	(16.755)	0	0	0
2018/05/15	2040	02/08/2018	10.05	Put	Bond Future	507.2200	0.5072	737.9200	0.7379	45.483	0	0	0
2018/05/15	2040	02/08/2018	10.04	Put	Bond Future	518.3400	0.5183	753.2400	0.7532	45.318	0	0	0
2018/05/15	2040	02/08/2018	10.03	Call	Bond Future	6,950.3200	6.9503	5,770.8300	5.7708	(16.970)	0	0	0
2018/05/15	2040	01/11/2018	9.09	Put	Bond Future	4,794.5600	4.7946	5,667.3800	5.6674	18.204	0	0	0
2018/05/15	2040	01/11/2018			Bond Future	9.3324	99.3228	9.4956	97.8792	1.749	0.0000	0.0000	0
2018/05/15	2040	01/11/2018	9.08	Call	Bond Future	2,546.8900	2.5469	1,981.9700	1.9820	(22.181)	0	0	0
2018/05/15	2040	01/11/2018	9.08	Put	Bond Future	4,848.5800	4.8486	5,727.2800	5.7273	18.123	0	0	0
2018/05/15	2040	01/11/2018	9.10	Put	Bond Future	4,740.9900	4.7410	5,607.9300	5.6079	18.286	0	0	0
2018/05/15	2040	01/11/2018	9.09	Call	Bond Future	2,585.6900	2.5857	2,014.8900	2.0149	(22.075)	0	0	0
2018/05/15	2040	01/11/2018	9.10	Call	Bond Future	2,624.8100	2.6248	2,048.1300	2.0481	(21.970)	0	0	5,900
2018/05/15	2040	01/11/2018	8.50	Put	Bond Future	8,794.7800	8.7948	9,985.6800	9.9857	13.541	0	0	0
2018/05/15	2040	01/11/2018	8.50	Call	Bond Future	866.2200	0.8662	613.5000	0.6135	(29.175)	0	0	5,900
2018/05/15	2040	01/11/2018	9.07	Call	Bond Future	2,508.4100	2.5084	1,949.3600	1.9494	(22.287)	0	0	0
2018/05/15	2040	01/11/2018	9.07	Put	Bond Future	4,903.0700	4.9031	5,787.6400	5.7876	18.041	0	0	0
2018/05/15	2040	07/02/2019	9.13	Call	Bond Future	3,580.0500	3.5800	2,955.2800	2.9553	(17.451)	0	0	0
2018/05/15	2040	07/02/2019	9.11	Put	Bond Future	6,031.5300	6.0315	6,888.6800	6.8887	14.211	0	0	0
2018/05/15	2040	07/02/2019			Bond Future	9.3907	96.7394	9.5593	95.2668	1.796	0.0000	0.0000	0
2018/05/15	2040	07/02/2019	9.13	Put	Bond Future	5,927.9900	5.9280	6,775.8400	6.7758	14.302	0	0	0
2018/05/15	2040	07/02/2019	9.11	Call	Bond Future	3,499.7100	3.4997	2,884.2400	2.8842	(17.586)	0	0	0
2018/05/15	2040	07/02/2019	9.12	Put	Bond Future	5,979.5800	5.9796	6,832.0800	6.8321	14.257	0	0	0
2018/05/15	2040	07/02/2019	9.12	Call	Bond Future	3,539.7700	3.5398	2,919.6500	2.9196	(17.519)	0	0	0
2018/05/15	2044	02/08/2018	10.07	Call	Bond Future	7,089.2700	7.0893	5,891.7300	5.8917	(16.892)	0	0	0
2018/05/15	2044	02/08/2018			Bond Future	9.3192	94.6550	9.4777	93.2103	1.701	0.0000	0.0000	30,273
2018/05/15	2044	02/08/2018	10.05	Call	Bond Future	6,949.5200	6.9495	5,760.7800	5.7608	(17.105)	0	0	0
2018/05/15	2044	02/08/2018	10.05	Put	Bond Future	585.0200	0.5850	841.0000	0.8410	43.756	0	0	0
2018/05/15	2044	02/08/2018	10.07	Put	Bond Future	560.8500	0.5609	808.0300	0.8080	44.072	0	0	0
2018/05/15	2044	02/08/2018	10.06	Call	Bond Future	7,019.3400	7.0193	5,826.1700	5.8262	(16.998)	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
2018/05/15	2044	02/08/2018	10.06	Put	Bond Future	572.8200	0.5728	824.3700	0.8244	43.914	0	0	0
2018/05/15	2044	01/11/2018	9.12	Call	Bond Future	2,615.2600	2.6153	2,036.5900	2.0366	(22.127)	0	0	0
2018/05/15	2044	01/11/2018			Bond Future	9.3692	96.3521	9.5322	94.8818	1.740	0.0000	0.0000	0
2018/05/15	2044	01/11/2018	9.12	Put	Bond Future	4,939.4500	4.9394	5,831.1000	5.8311	18.052	0	0	0
2018/05/15	2044	01/11/2018	9.13	Call	Bond Future	2,654.8700	2.6549	2,070.2000	2.0702	(22.023)	0	0	0
2018/05/15	2044	01/11/2018	9.14	Put	Bond Future	4,829.2100	4.8292	5,708.8500	5.7088	18.215	0	0	0
2018/05/15	2044	01/11/2018	9.13	Put	Bond Future	4,883.9600	4.8840	5,769.6100	5.7696	18.134	0	0	0
2018/05/15	2044	01/11/2018	9.14	Call	Bond Future	2,695.0600	2.6951	2,104.3800	2.1044	(21.917)	0	0	0
2018/05/15	2044	07/02/2019	9.18	Put	Bond Future	6,024.9000	6.0249	6,877.5600	6.8776	14.152	0	0	0
2018/05/15	2044	07/02/2019			Bond Future	9.4255	93.8362	9.5937	92.3366	1.785	0.0000	0.0000	0
2018/05/15	2044	07/02/2019	9.17	Call	Bond Future	3,721.5900	3.7216	3,079.3300	3.0793	(17.258)	0	0	0
2018/05/15	2044	07/02/2019	9.17	Put	Bond Future	6,077.5700	6.0776	6,934.9300	6.9349	14.107	0	0	0
2018/05/15	2044	07/02/2019	9.18	Call	Bond Future	3,762.9800	3.7630	3,116.0200	3.1160	(17.193)	0	0	0
2018/05/15	2044	07/02/2019	9.16	Call	Bond Future	3,680.1100	3.6801	3,042.5600	3.0426	(17.324)	0	0	0
2018/05/15	2044	07/02/2019	9.16	Put	Bond Future	6,130.3000	6.1303	6,992.3700	6.9924	14.062	0	0	0
2018/05/15	2046	02/08/2018	128.78	Put	Bond Future	5,573.7600	5.5738	5,558.9500	5.5589	(0.266)	0	0	0
2018/05/15	2046	02/08/2018			Bond Future	123.2062	123.2062	123.2210	123.2210	0.012	0.0000	0.0000	10,917
2018/05/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2046	02/08/2018	128.77	Put	Bond Future	5,563.7600	5.5638	5,548.9500	5.5489	(0.266)	0	0	0
2018/05/15	2046	02/08/2018	128.79	Put	Bond Future	5,583.7600	5.5838	5,568.9500	5.5689	(0.265)	0	0	0
2018/05/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2046	01/11/2018			Bond Future	123.7866	123.7866	123.8025	123.8025	0.013	0.0000	0.0000	0
2018/05/15	2046	07/02/2019			Bond Future	126.2150	126.2150	126.2297	126.2297	0.012	0.0000	0.0000	0
2018/05/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2050	02/08/2018	137.54	Put	Bond Future	8,896.6500	8.8966	8,880.8000	8.8808	(0.178)	0	0	0
2018/05/15	2050	02/08/2018	137.52	Put	Bond Future	8,876.6500	8.8766	8,860.8000	8.8608	(0.179)	0	0	0
2018/05/15	2050	02/08/2018			Bond Future	128.6433	128.6433	128.6592	128.6592	0.012	0.0000	0.0000	9,775
2018/05/15	2050	02/08/2018	137.53	Put	Bond Future	8,886.6500	8.8866	8,870.8000	8.8708	(0.178)	0	0	0
2018/05/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	2050	01/11/2018			Bond Future	130.9713	130.9713	130.9881	130.9881	0.013	0.0000	0.0000	0
2018/05/15	2050	07/02/2019			Bond Future	131.7693	131.7693	131.7848	131.7848	0.012	0.0000	0.0000	0
2018/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	AL37	02/08/2018			Index Future	593.2100	593.2100	589.7240	589.7240	(0.588)	0.0000	0.0000	0
2018/05/15	AL37	01/11/2018			Index Future	603.8480	603.8480	600.3030	600.3030	(0.587)	0.0000	0.0000	0
2018/05/15	AL37	07/02/2019			Index Future	615.5700	615.5700	611.9510	611.9510	(0.588)	0.0000	0.0000	0
2018/05/15	AL7T	02/08/2018			Index Future	695.6970	695.6970	689.4380	689.4380	(0.900)	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
2018/05/15	AL7T	01/11/2018			Index Future	708.1730	708.1730	701.8050	701.8050	(0.899)	0.0000	0.0000	0
2018/05/15	AL7T	07/02/2019			Index Future	721.9200	721.9200	715.4220	715.4220	(0.900)	0.0000	0.0000	0
2018/05/15	ALBI	02/08/2018			Index Future	634.3630	634.3630	627.2050	627.2050	(1.128)	0.0000	0.0000	877
2018/05/15	ALBI	01/11/2018			Index Future	645.7400	645.7400	638.4560	638.4560	(1.128)	0.0000	0.0000	0
2018/05/15	ALBI	07/02/2019			Index Future	658.2750	658.2750	650.8440	650.8440	(1.129)	0.0000	0.0000	0
2018/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	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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2018/05/15	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	EL28	02/08/2018			Bond Future	131.9312		131.9312	131.9489	131.9489	0.013	0.0000	0.0000	0
2018/05/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	EL28	02/08/2018	134.93	Put	Bond Future	2,998.8400		2,998.8	2,981.1500	2,981.2	(0.590)	0	0	0
2018/05/15	EL28	02/08/2018	134.95	Put	Bond Future	3,018.8400		3,018.8	3,001.1500	3,001.2	(0.586)	0	0	0
2018/05/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	EL28	02/08/2018	134.94	Put	Bond Future	3,008.8400		3,008.8	2,991.1500	2,991.2	(0.588)	0	0	0
2018/05/15	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	ES33	02/08/2018	11.14	Call	Bond Future	3,861.0900		3,861.1	2,881.3100	2,881.3	(25.376)	0	0	0
2018/05/15	ES33	02/08/2018			Bond Future	10.4967		80.4776	10.6554	79.4978	1.512	0.0000	0.0000	9,466
2018/05/15	ES33	02/08/2018	11.15	Call	Bond Future	3,918.8400		3,918.8	2,939.0600	2,939.1	(25.002)	0	0	0
2018/05/15	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	ES33	02/08/2018	11.16	Call	Bond Future	3,976.5300		3,976.5	2,996.7500	2,996.8	(24.639)	0	0	0
2018/05/15	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	ES33	01/11/2018			Bond Future	10.5975		78.1322	10.7617	77.1352	1.550	0.0000	0.0000	0
2018/05/15	ES33	07/02/2019			Bond Future	10.7129		79.6480	10.8837	78.6309	1.594	0.0000	0.0000	0
2018/05/15	ES42	02/08/2018			Bond Future	10.6891		83.6415	10.8477	82.5123	1.484	0.0000	0.0000	7,957
2018/05/15	ES42	01/11/2018			Bond Future	10.7859		80.8813	10.9500	79.7322	1.522	0.0000	0.0000	0

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2018/05/15	ES42	07/02/2019			Bond Future	10.8929	82.4502	11.0632	81.2781	1.564	0.0000	0.0000	0
2018/05/15	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	02/08/2018			GOVI	630.8750	630.8750	623.4100	623.4100	(1.183)	0.0000	0.0000	468
2018/05/15	GOVI	02/08/2018	605.71	Call	GOVI	251,650.0000	25.1650	177,000.0000	17.7000	(29.664)	0	0	0
2018/05/15	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	02/08/2018	605.72	Call	GOVI	251,550.0000	25.1550	176,900.0000	17.6900	(29.676)	0	0	0
2018/05/15	GOVI	02/08/2018	605.70	Call	GOVI	251,750.0000	25.1750	177,100.0000	17.7100	(29.652)	0	0	0
2018/05/15	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	01/11/2018	653.50	Put	GOVI	113,110.0000	11.3110	189,070.0000	18.9070	67.156	0	0	0
2018/05/15	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	01/11/2018			GOVI	642.1890	642.1890	634.5930	634.5930	(1.183)	0.0000	0.0000	0
2018/05/15	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	01/11/2018	653.49	Put	GOVI	113,010.0000	11.3010	188,970.0000	18.8970	67.215	0	0	0
2018/05/15	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	01/11/2018	653.51	Put	GOVI	113,210.0000	11.3210	189,170.0000	18.9170	67.097	0	0	0
2018/05/15	GOVI	07/02/2019	666.53	Put	GOVI	118,740.0000	11.8740	196,240.0000	19.6240	65.269	0	0	0
2018/05/15	GOVI	07/02/2019			GOVI	654.6560	654.6560	646.9060	646.9060	(1.184)	0.0000	0.0000	0
2018/05/15	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	07/02/2019	666.52	Put	GOVI	118,640.0000	11.8640	196,140.0000	19.6140	65.324	0	0	0
2018/05/15	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	GOVI	07/02/2019	666.51	Put	GOVI	118,540.0000	11.8540	196,040.0000	19.6040	65.379	0	0	0
2018/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/15	IGOV	02/08/2018			Index Future	260.2860	260.2860	260.0270	260.0270	(0.100)	0.0000	0.0000	884
2018/05/15	IGOV	01/11/2018			Index Future	264.9970	264.9970	264.7350	264.7350	(0.099)	0.0000	0.0000	241
2018/05/15	IGOV	07/02/2019			Index Future	270.1980	270.1980	269.9270	269.9270	(0.100)	0.0000	0.0000	0
2018/05/15	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/15	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/05/15	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4800	100.4800	0.020	0.0000	0.0000	0
2018/05/15	IS01	22/03/2019			Interest Rate Swap	99.4400	99.4400	99.4800	99.4800	0.040	0.0000	0.0000	0
2018/05/15	IS01	20/06/2019			Interest Rate Swap	100.0800	100.0800	100.1500	100.1500	0.070	0.0000	0.0000	0
2018/05/15	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/15	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/05/15	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2018/05/15	IS02	15/03/2019			Interest Rate Swap	99.1900	99.1900	99.2200	99.2200	0.030	0.0000	0.0000	0
2018/05/15	IS02	21/06/2019			Interest Rate Swap	99.5300	99.5300	99.6000	99.6000	0.070	0.0000	0.0000	0
2018/05/15	IS02	20/09/2019			Interest Rate Swap	99.8800	99.8800	99.9700	99.9700	0.090	0.0000	0.0000	0
2018/05/15	IS02	20/12/2019			Interest Rate Swap	100.7700	100.7700	100.8800	100.8800	0.109	0.0000	0.0000	0
2018/05/15	IS02	23/03/2020			Interest Rate Swap	98.4600	98.4600	98.6000	98.6000	0.142	0.0000	0.0000	0
2018/05/15	IS02	22/06/2020			Interest Rate Swap	100.2700	100.2700	100.4400	100.4400	0.170	0.0000	0.0000	0
2018/05/15	IS05	17/12/2020			Interest Rate Swap	95.7300	95.7300	95.9600	95.9600	0.240	0.0000	0.0000	0
2018/05/15	IS05	16/03/2021			Interest Rate Swap	94.8900	94.8900	95.1500	95.1500	0.274	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
2018/05/15	IS05	15/06/2021			Interest Rate Swap	94.0100	94.0100	94.3100	94.3100	0.319	0.0000	0.0000	0
2018/05/15	IS05	21/09/2021			Interest Rate Swap	94.1200	94.1200	94.4500	94.4500	0.351	0.0000	0.0000	0
2018/05/15	IS05	21/12/2021			Interest Rate Swap	96.2600	96.2600	96.6200	96.6200	0.374	0.0000	0.0000	51
2018/05/15	IS05	15/03/2022			Interest Rate Swap	96.3400	96.3400	96.7300	96.7300	0.405	0.0000	0.0000	0
2018/05/15	IS05	21/06/2022			Interest Rate Swap	97.4800	97.4800	97.9100	97.9100	0.441	0.0000	0.0000	0
2018/05/15	IS05	20/09/2022			Interest Rate Swap	99.6400	99.6400	100.1000	100.1000	0.462	0.0000	0.0000	0
2018/05/15	IS05	20/12/2022			Interest Rate Swap	100.8500	100.8500	101.3500	101.3500	0.496	0.0000	0.0000	0
2018/05/15	IS05	22/03/2023			Interest Rate Swap	95.8900	95.8900	96.4400	96.4400	0.574	0.0000	0.0000	0
2018/05/15	IS05	20/06/2023			Interest Rate Swap	100.1800	100.1800	100.7500	100.7500	0.569	0.0000	0.0000	0
2018/05/15	IS10	17/12/2025			Interest Rate Swap	93.5000	93.5000	94.3200	94.3200	0.877	0.0000	0.0000	0
2018/05/15	IS10	16/03/2026			Interest Rate Swap	90.4200	90.4200	91.2700	91.2700	0.940	0.0000	0.0000	0
2018/05/15	IS10	15/06/2026			Interest Rate Swap	89.0900	89.0900	89.9700	89.9700	0.988	0.0000	0.0000	0
2018/05/15	IS10	21/09/2026			Interest Rate Swap	91.2200	91.2200	92.1000	92.1000	0.965	0.0000	0.0000	0
2018/05/15	IS10	21/12/2026			Interest Rate Swap	94.9900	94.9900	95.8500	95.8500	0.905	0.0000	0.0000	0
2018/05/15	IS10	15/03/2027			Interest Rate Swap	93.5000	93.5000	94.3800	94.3800	0.941	0.0000	0.0000	0
2018/05/15	IS10	21/06/2027			Interest Rate Swap	95.5400	95.5400	96.4200	96.4200	0.921	0.0000	0.0000	0
2018/05/15	IS10	20/09/2027			Interest Rate Swap	99.2400	99.2400	100.1100	100.1100	0.877	0.0000	0.0000	0
2018/05/15	IS10	20/12/2027			Interest Rate Swap	99.5400	99.5400	100.4300	100.4300	0.894	0.0000	0.0000	0
2018/05/15	IS10	22/03/2028			Interest Rate Swap	94.6800	94.6800	95.6200	95.6200	0.993	0.0000	0.0000	0
2018/05/15	IS10	20/06/2028			Interest Rate Swap	100.1400	100.1400	101.0600	101.0600	0.919	0.0000	0.0000	0
2018/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/15	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/15	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/15	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/15	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/15	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/15	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/15	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/15	R023	02/08/2018			Bond Future	7.7575	103.3326	7.9213	102.7154	2.111	0.0000	0.0000	34,900
2018/05/15	R023	02/08/2018	10.40	Call	Bond Future	9,415.2000	9.4152	8,797.9900	8.7980	(6.555)	0	0	0
2018/05/15	R023	02/08/2018	10.41	Call	Bond Future	9,448.7100	9.4487	8,831.5000	8.8315	(6.532)	0	0	0
2018/05/15	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/15	R023	02/08/2018	10.39	Call	Bond Future	9,381.6700	9.3817	8,764.4600	8.7645	(6.579)	0	0	0
2018/05/15	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/15	R023	01/11/2018	10.58	Call	Bond Future	9,453.7900	9.4538	8,826.7200	8.8267	(6.633)	0	0	0
2018/05/15	R023	01/11/2018	10.57	Put	Bond Future	0.8700	0.0009	1.6800	0.0017	93.103	0	0	0
2018/05/15	R023	01/11/2018			Bond Future	7.7938	101.2592	7.9687	100.6313	2.244	0.0000	0.0000	0
2018/05/15	R023	01/11/2018	10.59	Call	Bond Future	9,485.6600	9.4857	8,858.5600	8.8586	(6.611)	0	0	0
2018/05/15	R023	01/11/2018	10.59	Put	Bond Future	0.8100	0.0008	1.5600	0.0016	92.593	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
2018/05/15	R023	01/11/2018	10.58	Put	Bond Future	0.8400	0.0008	1.6200	0.0016	92.857	0	0	0
2018/05/15	R023	01/11/2018	10.57	Call	Bond Future	9,421.9100	9.4219	8,794.8700	8.7949	(6.655)	0	0	0
2018/05/15	R023	07/02/2019	10.59	Call	Bond Future	8,865.1000	8.8651	8,232.4000	8.2324	(7.137)	0	0	0
2018/05/15	R023	07/02/2019			Bond Future	7.8387	103.2240	8.0277	102.5830	2.412	0.0000	0.0000	0
2018/05/15	R023	07/02/2019	10.57	Call	Bond Future	8,805.0800	8.8051	8,172.7400	8.1727	(7.182)	0	0	0
2018/05/15	R023	07/02/2019	10.57	Put	Bond Future	16.0800	0.0161	24.7500	0.0248	53.918	0	0	0
2018/05/15	R023	07/02/2019	10.59	Put	Bond Future	15.3300	0.0153	23.6400	0.0236	54.207	0	0	0
2018/05/15	R023	07/02/2019	10.58	Call	Bond Future	8,835.0900	8.8351	8,202.5700	8.2026	(7.159)	0	0	0
2018/05/15	R023	07/02/2019	10.58	Put	Bond Future	15.7000	0.0157	24.1900	0.0242	54.076	0	0	0
2018/05/15	R035	02/08/2018	9.42	Call	Bond Future	3,760.0300	3.7600	2,871.3100	2.8713	(23.636)	0	0	0
2018/05/15	R035	02/08/2018			Bond Future	9.1018	101.9257	9.2658	100.5706	1.801	0.0000	0.0000	65,685
2018/05/15	R035	02/08/2018	9.42	Put	Bond Future	1,155.1300	1.1551	1,621.4800	1.6215	40.372	0	0	0
2018/05/15	R035	02/08/2018	9.43	Call	Bond Future	3,816.8400	3.8168	2,921.0700	2.9211	(23.469)	0	0	0
2018/05/15	R035	02/08/2018	9.44	Put	Bond Future	1,108.7600	1.1088	1,561.0700	1.5611	40.794	0	0	0
2018/05/15	R035	02/08/2018	9.43	Put	Bond Future	1,131.7400	1.1317	1,591.0400	1.5910	40.584	0	0	0
2018/05/15	R035	02/08/2018	9.44	Call	Bond Future	3,873.9600	3.8740	2,971.2000	2.9712	(23.303)	0	0	0
2018/05/15	R035	01/11/2018	8.93	Call	Bond Future	2,338.8000	2.3388	1,794.5800	1.7946	(23.269)	0	0	0
2018/05/15	R035	01/11/2018	8.92	Put	Bond Future	4,283.1300	4.2831	5,123.5400	5.1235	19.621	0	0	0
2018/05/15	R035	01/11/2018			Bond Future	9.1567	99.2571	9.3258	97.8782	1.846	0.0000	0.0000	0
2018/05/15	R035	01/11/2018	8.94	Call	Bond Future	2,375.0500	2.3750	1,825.0700	1.8251	(23.157)	0	0	0
2018/05/15	R035	01/11/2018	8.94	Put	Bond Future	4,185.4600	4.1855	5,014.3800	5.0144	19.805	0	0	0
2018/05/15	R035	01/11/2018	8.93	Put	Bond Future	4,233.9500	4.2339	5,068.6300	5.0686	19.714	0	0	0
2018/05/15	R035	01/11/2018	8.92	Call	Bond Future	2,303.1400	2.3031	1,764.6500	1.7647	(23.381)	0	0	0
2018/05/15	R035	07/02/2019	8.98	Call	Bond Future	3,278.4700	3.2785	2,681.4300	2.6814	(18.211)	0	0	0
2018/05/15	R035	07/02/2019			Bond Future	9.2192	101.1830	9.3943	99.7764	1.900	0.0000	0.0000	0
2018/05/15	R035	07/02/2019	8.96	Call	Bond Future	3,204.2100	3.2042	2,616.1600	2.6162	(18.352)	0	0	0
2018/05/15	R035	07/02/2019	8.96	Put	Bond Future	5,342.3800	5.3424	6,160.9600	6.1610	15.322	0	0	0
2018/05/15	R035	07/02/2019	8.98	Put	Bond Future	5,249.1900	5.2492	6,058.7800	6.0588	15.423	0	0	0
2018/05/15	R035	07/02/2019	8.97	Call	Bond Future	3,241.2300	3.2412	2,648.6800	2.6487	(18.282)	0	0	0
2018/05/15	R035	07/02/2019	8.97	Put	Bond Future	5,295.6200	5.2956	6,109.7000	6.1097	15.373	0	0	0
2018/05/15	R186	02/08/2018	8.25	Call	Bond Future	1,141.1400	1.1411	761.8200	0.7618	(33.240)	0	0	3,020
2018/05/15	R186	02/08/2018	8.48	Put	Bond Future	1,202.4900	1.2025	1,660.0600	1.6601	38.052	0	0	0
2018/05/15	R186	02/08/2018			Bond Future	8.3690	113.9729	8.5244	112.9814	1.857	0.0000	0.0000	103,341
2018/05/15	R186	02/08/2018	8.50	Call	Bond Future	1,989.5500	1.9896	1,442.6500	1.4426	(27.489)	0	0	0
2018/05/15	R186	02/08/2018	8.50	Put	Bond Future	1,152.7600	1.1528	1,597.3100	1.5973	38.564	0	0	2,500
2018/05/15	R186	02/08/2018	8.47	Call	Bond Future	1,874.1300	1.8741	1,346.8000	1.3468	(28.137)	0	0	0
2018/05/15	R186	02/08/2018	8.47	Put	Bond Future	1,228.1900	1.2282	1,692.3100	1.6923	37.789	0	0	0
2018/05/15	R186	02/08/2018	8.25	Put	Bond Future	1,907.9100	1.9079	2,520.0400	2.5200	32.084	0	0	0
2018/05/15	R186	02/08/2018	7.50	Put	Bond Future	5,829.4100	5.8294	6,783.6200	6.7836	16.369	0	0	0
2018/05/15	R186	02/08/2018	8.48	Call	Bond Future	1,912.0900	1.9121	1,378.2100	1.3782	(27.921)	0	0	0
2018/05/15	R186	02/08/2018	7.50	Call	Bond Future	68.0900	0.0681	30.8500	0.0308	(54.692)	0	0	3,020
2018/05/15	R186	02/08/2018	8.46	Call	Bond Future	1,836.3300	1.8363	1,315.6000	1.3156	(28.357)	0	0	0
2018/05/15	R186	02/08/2018	8.46	Put	Bond Future	1,254.1000	1.2541	1,724.8200	1.7248	37.534	0	0	0
2018/05/15	R186	01/11/2018	9.14	Call	Bond Future	5,227.2700	5.2273	4,466.1300	4.4661	(14.561)	0	0	0
2018/05/15	R186	01/11/2018	7.96	Put	Bond Future	3,935.9300	3.9359	4,663.5100	4.6635	18.486	0	0	0
2018/05/15	R186	01/11/2018	8.54	Put	Bond Future	1,923.2100	1.9232	2,392.8900	2.3929	24.422	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
2018/05/15	R186	01/11/2018			Bond Future	8.4174	116.0165	8.5798	115.0077	1.929	0.0000	0.0000	0
2018/05/15	R186	01/11/2018	8.46	Put	Bond Future	2,138.6200	2.1386	2,643.5100	2.6435	23.608	0	0	0
2018/05/15	R186	01/11/2018	8.46	Call	Bond Future	2,404.1800	2.4042	1,900.3100	1.9003	(20.958)	0	0	5,000
2018/05/15	R186	01/11/2018	8.53	Call	Bond Future	2,649.4000	2.6494	2,114.6700	2.1147	(20.183)	0	0	0
2018/05/15	R186	01/11/2018	8.53	Put	Bond Future	1,948.8300	1.9488	2,422.8600	2.4229	24.324	0	0	0
2018/05/15	R186	01/11/2018	9.14	Put	Bond Future	828.0300	0.8280	1,075.6500	1.0756	29.905	0	0	5,000
2018/05/15	R186	01/11/2018	7.96	Call	Bond Future	1,028.9800	1.0290	747.8000	0.7478	(27.326)	0	0	5,000
2018/05/15	R186	01/11/2018	8.54	Call	Bond Future	2,685.7400	2.6857	2,146.6600	2.1467	(20.072)	0	0	0
2018/05/15	R186	01/11/2018	8.52	Call	Bond Future	2,613.6000	2.6136	2,083.2500	2.0832	(20.292)	0	0	0
2018/05/15	R186	01/11/2018	8.52	Put	Bond Future	1,975.0400	1.9750	2,453.4500	2.4534	24.223	0	0	0
2018/05/15	R186	07/02/2019	8.21	Put	Bond Future	3,768.9200	3.7689	4,384.8900	4.3849	16.343	0	0	0
2018/05/15	R186	07/02/2019	8.20	Call	Bond Future	2,130.7200	2.1307	1,720.8400	1.7208	(19.237)	0	0	0
2018/05/15	R186	07/02/2019			Bond Future	8.4731	112.9623	8.6438	111.9329	2.014	0.0000	0.0000	0
2018/05/15	R186	07/02/2019	8.21	Call	Bond Future	2,157.6100	2.1576	1,744.2500	1.7443	(19.158)	0	0	0
2018/05/15	R186	07/02/2019	8.20	Put	Bond Future	3,803.8600	3.8039	4,423.3100	4.4233	16.285	0	0	0
2018/05/15	R186	07/02/2019	8.22	Call	Bond Future	2,185.0700	2.1851	1,768.2200	1.7682	(19.077)	0	0	0
2018/05/15	R186	07/02/2019	8.22	Put	Bond Future	3,734.5900	3.7346	4,347.0700	4.3471	16.400	0	0	0
2018/05/15	R197	02/08/2018			Bond Future	304.6349	304.6349	304.6675	304.6675	0.011	0.0000	0.0000	2,350
2018/05/15	R197	01/11/2018			Bond Future	310.1479	310.1479	310.1828	310.1828	0.011	0.0000	0.0000	0
2018/05/15	R197	07/02/2019			Bond Future	308.8758	308.8758	308.9074	308.9074	0.010	0.0000	0.0000	0
2018/05/15	R202	02/08/2018			Bond Future	243.7095	243.7095	242.5497	242.5497	(0.476)	0.0000	0.0000	22,459
2018/05/15	R202	01/11/2018			Bond Future	248.1201	248.1201	246.9404	246.9404	(0.475)	0.0000	0.0000	0
2018/05/15	R202	07/02/2019			Bond Future	249.0803	249.0803	247.8747	247.8747	(0.484)	0.0000	0.0000	0
2018/05/15	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R204	02/08/2018			Bond Future	6.3408	101.5996	6.4561	101.5570	1.818	0.0000	0.0000	10,121
2018/05/15	R204	02/08/2018	8.98	Call	Bond Future	966.7500	0.9667	924.1500	0.9242	(4.407)	0	0	0
2018/05/15	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R204	02/08/2018	8.99	Call	Bond Future	970.3800	0.9704	927.7800	0.9278	(4.390)	0	0	0
2018/05/15	R204	02/08/2018	8.97	Call	Bond Future	963.1300	0.9631	920.5300	0.9205	(4.423)	0	0	0
2018/05/15	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R207	02/08/2018	6.86	Put	Bond Future	484.6000	0.4846	702.2200	0.7022	44.907	0	0	0
2018/05/15	R207	02/08/2018	6.85	Call	Bond Future	33.1100	0.0331	9.7700	0.0098	(70.492)	0	0	0
2018/05/15	R207	02/08/2018			Bond Future	7.1930	100.5227	7.3736	100.2802	2.511	0.0000	0.0000	20,909
2018/05/15	R207	02/08/2018	6.86	Call	Bond Future	35.4700	0.0355	10.6600	0.0107	(69.946)	0	0	0
2018/05/15	R207	02/08/2018	6.85	Put	Bond Future	495.7700	0.4958	714.8600	0.7149	44.192	0	0	0
2018/05/15	R207	02/08/2018	6.87	Call	Bond Future	37.9500	0.0380	11.6300	0.0116	(69.354)	0	0	0
2018/05/15	R207	02/08/2018	6.87	Put	Bond Future	473.5600	0.4736	689.6700	0.6897	45.635	0	0	0
2018/05/15	R207	01/11/2018	6.76	Put	Bond Future	536.5000	0.5365	740.4600	0.7405	38.017	0	0	0
2018/05/15	R207	01/11/2018			Bond Future	7.1660	102.3251	7.3855	102.0787	3.062	0.0000	0.0000	0
2018/05/15	R207	01/11/2018	6.75	Call	Bond Future	75.4800	0.0755	34.3900	0.0344	(54.438)	0	0	0
2018/05/15	R207	01/11/2018	6.75	Put	Bond Future	544.9000	0.5449	750.1600	0.7502	37.669	0	0	0
2018/05/15	R207	01/11/2018	6.76	Call	Bond Future	78.4000	0.0784	36.0100	0.0360	(54.069)	0	0	0
2018/05/15	R207	01/11/2018	6.74	Call	Bond Future	72.6400	0.0726	32.8200	0.0328	(54.818)	0	0	0
2018/05/15	R207	01/11/2018	6.74	Put	Bond Future	553.3800	0.5534	759.9100	0.7599	37.322	0	0	0

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2018/05/15	R207	07/02/2019	6.52	Call	Bond Future	78.2200	0.0782	37.3400	0.0373	(52.263)	0	0	0
2018/05/15	R207	07/02/2019	6.51	Put	Bond Future	616.2500	0.6163	828.3700	0.8284	34.421	0	0	0
2018/05/15	R207	07/02/2019			Bond Future	7.1213	100.6655	7.4084	100.4134	4.031	0.0000	0.0000	0
2018/05/15	R207	07/02/2019	6.53	Call	Bond Future	80.6000	0.0806	38.7200	0.0387	(51.960)	0	0	0
2018/05/15	R207	07/02/2019	6.53	Put	Bond Future	602.9700	0.6030	813.1900	0.8132	34.864	0	0	0
2018/05/15	R207	07/02/2019	6.52	Put	Bond Future	609.4600	0.6095	820.6800	0.8207	34.657	0	0	0
2018/05/15	R207	07/02/2019	6.51	Call	Bond Future	76.1400	0.0761	36.1600	0.0362	(52.509)	0	0	0
2018/05/15	R208	02/08/2018	7.14	Call	Bond Future	125.3800	0.1254	56.5700	0.0566	(54.881)	0	0	0
2018/05/15	R208	02/08/2018	7.12	Call	Bond Future	113.3000	0.1133	49.9900	0.0500	(55.878)	0	0	0
2018/05/15	R208	02/08/2018			Bond Future	7.4276	100.7643	7.5913	100.3819	2.203	0.0000	0.0000	30,946
2018/05/15	R208	02/08/2018	7.12	Put	Bond Future	837.1100	0.8371	1,156.1700	1.1562	38.114	0	0	0
2018/05/15	R208	02/08/2018	7.14	Put	Bond Future	801.9400	0.8019	1,115.5000	1.1155	39.100	0	0	0
2018/05/15	R208	02/08/2018	7.13	Call	Bond Future	119.3100	0.1193	53.2500	0.0533	(55.368)	0	0	0
2018/05/15	R208	02/08/2018	7.13	Put	Bond Future	819.4900	0.8195	1,135.8000	1.1358	38.598	0	0	0
2018/05/15	R208	01/11/2018	7.11	Put	Bond Future	967.3800	0.9674	1,259.1700	1.2592	30.163	0	0	0
2018/05/15	R208	01/11/2018			Bond Future	7.4466	99.1715	7.6287	98.7827	2.445	0.0000	0.0000	0
2018/05/15	R208	01/11/2018	7.11	Call	Bond Future	243.4000	0.2434	146.4100	0.1464	(39.848)	0	0	0
2018/05/15	R208	01/11/2018	7.12	Call	Bond Future	250.6700	0.2507	151.5000	0.1515	(39.562)	0	0	0
2018/05/15	R208	01/11/2018	7.10	Put	Bond Future	981.8500	0.9819	1,275.8200	1.2758	29.940	0	0	0
2018/05/15	R208	01/11/2018	7.12	Put	Bond Future	953.0500	0.9531	1,242.6600	1.2427	30.388	0	0	0
2018/05/15	R208	01/11/2018	7.10	Call	Bond Future	236.2600	0.2363	141.4500	0.1414	(40.130)	0	0	0
2018/05/15	R208	07/02/2019	7.07	Call	Bond Future	311.7400	0.3117	203.6700	0.2037	(34.667)	0	0	0
2018/05/15	R208	07/02/2019	7.08	Put	Bond Future	1,073.6500	1.0736	1,361.0300	1.3610	26.767	0	0	0
2018/05/15	R208	07/02/2019	7.06	Put	Bond Future	1,098.3400	1.0983	1,389.3000	1.3893	26.491	0	0	0
2018/05/15	R208	07/02/2019			Bond Future	7.4713	101.0957	7.6788	100.6985	2.777	0.0000	0.0000	0
2018/05/15	R208	07/02/2019	7.07	Put	Bond Future	1,085.7900	1.0858	1,374.9900	1.3750	26.635	0	0	0
2018/05/15	R208	07/02/2019	7.08	Call	Bond Future	318.9800	0.3190	209.0900	0.2091	(34.450)	0	0	0
2018/05/15	R208	07/02/2019	7.06	Call	Bond Future	304.9000	0.3049	198.5900	0.1986	(34.867)	0	0	0
2018/05/15	R209	02/08/2018	9.66	Call	Bond Future	4,260.0800	4.2601	3,418.6700	3.4187	(19.751)	0	0	435
2018/05/15	R209	02/08/2018	8.96	Put	Bond Future	2,425.6000	2.4256	3,123.1000	3.1231	28.756	0	0	0
2018/05/15	R209	02/08/2018	8.49	Call	Bond Future	299.8200	0.2998	166.9100	0.1669	(44.330)	0	0	500
2018/05/15	R209	02/08/2018	8.46	Put	Bond Future	5,171.8300	5.1718	6,156.9100	6.1569	19.047	0	0	0
2018/05/15	R209	02/08/2018	10.38	Call	Bond Future	8,244.7900	8.2448	7,197.7700	7.1978	(12.699)	0	0	0
2018/05/15	R209	02/08/2018	9.21	Call	Bond Future	2,141.1200	2.1411	1,559.0200	1.5590	(27.187)	0	0	0
2018/05/15	R209	02/08/2018	10.39	Put	Bond Future	96.2300	0.0962	153.2900	0.1533	59.295	0	0	0
2018/05/15	R209	02/08/2018			Bond Future	9.1238	77.2144	9.2822	76.1088	1.736	9.2473	9.2473	76,025
2018/05/15	R209	02/08/2018	10.21	Call	Bond Future	7,288.6100	7.2886	6,272.7200	6.2727	(13.938)	0	0	0
2018/05/15	R209	02/08/2018	10.21	Put	Bond Future	166.0500	0.1661	255.7600	0.2558	54.026	0	0	435
2018/05/15	R209	02/08/2018	8.96	Call	Bond Future	1,256.9500	1.2569	848.8500	0.8489	(32.467)	0	0	5,000
2018/05/15	R209	02/08/2018	9.43	Call	Bond Future	3,110.1400	3.1101	2,388.3900	2.3884	(23.206)	0	0	0
2018/05/15	R209	02/08/2018	9.43	Put	Bond Future	994.2900	0.9943	1,378.1400	1.3781	38.605	0	0	5,000
2018/05/15	R209	02/08/2018	10.84	Call	Bond Future	10,820.5600	10.8206	9,730.3000	9.7303	(10.076)	0	0	0
2018/05/15	R209	02/08/2018	10.84	Put	Bond Future	20.9100	0.0209	36.2500	0.0363	73.362	0	0	435
2018/05/15	R209	02/08/2018	8.83	Call	Bond Future	901.8500	0.9019	581.7000	0.5817	(35.499)	0	0	0
2018/05/15	R209	02/08/2018	8.83	Put	Bond Future	3,017.1600	3.0172	3,802.6100	3.8026	26.033	0	0	500
2018/05/15	R209	02/08/2018	8.49	Put	Bond Future	4,973.2500	4.9732	5,945.9400	5.9459	19.558	0	0	0

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2018/05/15	R209	02/08/2018	9.21	Put	Bond Future	1,536.3100	1.5363	2,059.8100	2.0598	34.075	0	0	500
2018/05/15	R209	02/08/2018	9.66	Put	Bond Future	612.3800	0.6124	876.5700	0.8766	43.142	0	0	0
2018/05/15	R209	02/08/2018	8.46	Call	Bond Future	266.8200	0.2668	146.3000	0.1463	(45.169)	0	0	5,000
2018/05/15	R209	02/08/2018	10.38	Put	Bond Future	99.2900	0.0993	157.8700	0.1579	58.999	0	0	0
2018/05/15	R209	02/08/2018	10.39	Call	Bond Future	8,301.1800	8.3012	7,252.6400	7.2526	(12.631)	0	0	0
2018/05/15	R209	02/08/2018	10.40	Call	Bond Future	8,357.5800	8.3576	7,307.5600	7.3076	(12.564)	0	0	0
2018/05/15	R209	02/08/2018	10.40	Put	Bond Future	93.2600	0.0933	148.8400	0.1488	59.597	0	0	0
2018/05/15	R209	01/11/2018	1,016.00	Call	Bond Future	74,563.2400	74.5632	73,438.0900	73.4381	(1.509)	0	0	0
2018/05/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R209	01/11/2018	9.34	Put	Bond Future	2,230.3100	2.2303	2,726.0700	2.7261	22.228	0	0	0
2018/05/15	R209	01/11/2018	10.00	Call	Bond Future	6,420.4400	6.4204	5,552.3100	5.5523	(13.521)	0	0	0
2018/05/15	R209	01/11/2018	9.97	Call	Bond Future	6,271.2400	6.2712	5,411.5900	5.4116	(13.708)	0	0	0
2018/05/15	R209	01/11/2018			Bond Future	9.1731	75.4511	9.3361	74.3260	1.776	0.0000	0.0000	0
2018/05/15	R209	01/11/2018	1,016.01	Call	Bond Future	74,563.2400	74.5632	73,438.0900	73.4381	(1.509)	0	0	0
2018/05/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/15	R209	01/11/2018	1,015.99	Call	Bond Future	74,563.2300	74.5632	73,438.0800	73.4381	(1.509)	0	0	0
2018/05/15	R209	01/11/2018	9.34	Call	Bond Future	3,382.4200	3.3824	2,753.0300	2.7530	(18.608)	0	0	0
2018/05/15	R209	01/11/2018	10.00	Put	Bond Future	958.5000	0.9585	1,215.5200	1.2155	26.815	0	0	5,850
2018/05/15	R209	01/11/2018	9.97	Put	Bond Future	997.0100	0.9970	1,262.5100	1.2625	26.630	0	0	0
2018/05/15	R209	01/11/2018	9.94	Call	Bond Future	6,122.7600	6.1228	5,271.8200	5.2718	(13.898)	0	0	0
2018/05/15	R209	01/11/2018	9.94	Put	Bond Future	1,037.0000	1.0370	1,311.2100	1.3112	26.443	0	0	0
2018/05/15	R209	01/11/2018	10.57	Call	Bond Future	9,280.9800	9.2810	8,281.1100	8.2811	(10.773)	0	0	0
2018/05/15	R209	01/11/2018	10.57	Put	Bond Future	391.5200	0.3915	516.8000	0.5168	31.998	0	0	0
2018/05/15	R209	07/02/2019	8.97	Put	Bond Future	4,549.1000	4.5491	5,212.1300	5.2121	14.575	0	0	0
2018/05/15	R209	07/02/2019			Bond Future	9.2280	76.9150	9.3962	75.7673	1.822	0.0000	0.0000	0
2018/05/15	R209	07/02/2019	8.96	Call	Bond Future	2,705.7900	2.7058	2,224.7700	2.2248	(17.777)	0	0	0
2018/05/15	R209	07/02/2019	8.96	Put	Bond Future	4,589.4400	4.5894	5,256.1400	5.2561	14.527	0	0	0
2018/05/15	R209	07/02/2019	8.97	Call	Bond Future	2,736.9700	2.7370	2,252.2800	2.2523	(17.709)	0	0	0
2018/05/15	R209	07/02/2019	8.95	Call	Bond Future	2,674.5300	2.6745	2,197.2000	2.1972	(17.847)	0	0	0
2018/05/15	R209	07/02/2019	8.95	Put	Bond Future	4,629.8000	4.6298	5,300.1900	5.3002	14.480	0	0	0
2018/05/15	R210	02/08/2018			Bond Future	191.3675	191.3675	191.3894	191.3894	0.011	0.0000	0.0000	2,159
2018/05/15	R210	01/11/2018			Bond Future	192.3305	192.3305	192.3539	192.3539	0.012	0.0000	0.0000	0
2018/05/15	R210	07/02/2019			Bond Future	196.1037	196.1037	196.1250	196.1250	0.011	0.0000	0.0000	0
2018/05/15	R212	02/08/2018			Bond Future	155.6292	155.6292	155.5355	155.5355	(0.060)	0.0000	0.0000	3,975
2018/05/15	R212	01/11/2018			Bond Future	158.4455	158.4455	158.3510	158.3510	(0.060)	0.0000	0.0000	0
2018/05/15	R212	07/02/2019			Bond Future	159.4002	159.4002	159.3019	159.3019	(0.062)	0.0000	0.0000	0
2018/05/15	R213	02/08/2018	9.06	Call	Bond Future	2,428.2300	2.4282	1,819.2300	1.8192	(25.080)	0	0	0
2018/05/15	R213	02/08/2018	9.05	Put	Bond Future	1,174.4000	1.1744	1,603.4900	1.6035	36.537	0	0	0
2018/05/15	R213	02/08/2018			Bond Future	8.8691	89.0430	9.0230	88.0111	1.735	0.0000	0.0000	29,240
2018/05/15	R213	02/08/2018	9.07	Call	Bond Future	2,471.0200	2.4710	1,855.8700	1.8559	(24.895)	0	0	0
2018/05/15	R213	02/08/2018	9.07	Put	Bond Future	1,127.1400	1.1271	1,543.8900	1.5439	36.974	0	0	0
2018/05/15	R213	02/08/2018	9.06	Put	Bond Future	1,150.5700	1.1506	1,573.4700	1.5735	36.756	0	0	0
2018/05/15	R213	02/08/2018	9.05	Call	Bond Future	2,385.7700	2.3858	1,782.9600	1.7830	(25.267)	0	0	0
2018/05/15	R213	01/11/2018	8.65	Call	Bond Future	1,689.9000	1.6899	1,298.6200	1.2986	(23.154)	0	0	0

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2018/05/15	R213	01/11/2018	8.64	Put	Bond Future	3,563.7200		3.5637	4,226.9400	4.2269	18.610	0	0	0
2018/05/15	R213	01/11/2018			Bond Future	8.9213		87.0933	9.0802	86.0433	1.782	0.0000	0.0000	0
2018/05/15	R213	01/11/2018	8.66	Call	Bond Future	1,718.0200		1.7180	1,322.2600	1.3223	(23.036)	0	0	0
2018/05/15	R213	01/11/2018	8.66	Put	Bond Future	3,482.3900		3.4824	4,136.6700	4.1367	18.788	0	0	0
2018/05/15	R213	01/11/2018	8.65	Put	Bond Future	3,522.7700		3.5228	4,181.5300	4.1815	18.700	0	0	0
2018/05/15	R213	01/11/2018	8.64	Call	Bond Future	1,662.2800		1.6623	1,275.4600	1.2755	(23.270)	0	0	0
2018/05/15	R213	07/02/2019	8.68	Call	Bond Future	2,385.2600		2.3853	1,954.8900	1.9549	(18.043)	0	0	0
2018/05/15	R213	07/02/2019			Bond Future	8.9810		88.7833	9.1459	87.7120	1.837	0.0000	0.0000	0
2018/05/15	R213	07/02/2019	8.68	Put	Bond Future	4,387.4000		4.3874	5,028.2500	5.0282	14.607	0	0	0
2018/05/15	R213	07/02/2019	8.69	Call	Bond Future	2,414.4400		2.4144	1,980.5800	1.9806	(17.969)	0	0	0
2018/05/15	R213	07/02/2019	8.70	Put	Bond Future	4,310.6900		4.3107	4,944.5600	4.9446	14.705	0	0	0
2018/05/15	R213	07/02/2019	8.69	Put	Bond Future	4,349.0600		4.3491	4,986.4200	4.9864	14.655	0	0	0
2018/05/15	R213	07/02/2019	8.70	Call	Bond Future	2,443.5200		2.4435	2,006.1700	2.0062	(17.898)	0	0	0
2018/05/15	R214	02/08/2018	8.96	Call	Bond Future	950.4600		0.9505	614.6700	0.6147	(35.329)	0	0	0
2018/05/15	R214	02/08/2018			Bond Future	9.2582		76.8909	9.4165	75.7287	1.710	0.0000	0.0000	30,091
2018/05/15	R214	02/08/2018	8.94	Call	Bond Future	899.7200		0.8997	577.5400	0.5775	(35.809)	0	0	0
2018/05/15	R214	02/08/2018	8.94	Put	Bond Future	3,326.5100		3.3265	4,166.5000	4.1665	25.251	0	0	0
2018/05/15	R214	02/08/2018	8.96	Put	Bond Future	3,221.0400		3.2210	4,047.4200	4.0474	25.656	0	0	0
2018/05/15	R214	02/08/2018	8.95	Call	Bond Future	924.8100		0.9248	595.8600	0.5959	(35.569)	0	0	0
2018/05/15	R214	02/08/2018	8.95	Put	Bond Future	3,273.4300		3.2734	4,106.6500	4.1067	25.454	0	0	0
2018/05/15	R214	01/11/2018	8.99	Put	Bond Future	4,248.8800		4.2489	5,002.3400	5.0023	17.733	0	0	0
2018/05/15	R214	01/11/2018	8.98	Call	Bond Future	1,814.6200		1.8146	1,390.2600	1.3903	(23.386)	0	0	0
2018/05/15	R214	01/11/2018			Bond Future	9.3084		74.9765	9.4711	73.7939	1.748	0.0000	0.0000	0
2018/05/15	R214	01/11/2018	8.99	Call	Bond Future	1,844.1200		1.8441	1,414.9100	1.4149	(23.275)	0	0	0
2018/05/15	R214	01/11/2018	8.98	Put	Bond Future	4,296.8900		4.2969	5,055.2000	5.0552	17.648	0	0	0
2018/05/15	R214	01/11/2018	9.00	Call	Bond Future	1,874.0900		1.8741	1,440.0000	1.4400	(23.163)	0	0	0
2018/05/15	R214	01/11/2018	9.00	Put	Bond Future	4,201.4500		4.2014	4,950.0300	4.9500	17.817	0	0	0
2018/05/15	R214	07/02/2019	9.05	Put	Bond Future	5,063.1800		5.0632	5,780.2900	5.7803	14.163	0	0	0
2018/05/15	R214	07/02/2019			Bond Future	9.3651		76.4314	9.5329	75.2250	1.792	0.0000	0.0000	0
2018/05/15	R214	07/02/2019	9.04	Call	Bond Future	2,678.4800		2.6785	2,193.0800	2.1931	(18.122)	0	0	0
2018/05/15	R214	07/02/2019	9.04	Put	Bond Future	5,107.8300		5.1078	5,828.8200	5.8288	14.115	0	0	0
2018/05/15	R214	07/02/2019	9.05	Call	Bond Future	2,710.4300		2.7104	2,221.1500	2.2212	(18.052)	0	0	0
2018/05/15	R214	07/02/2019	9.03	Call	Bond Future	2,646.4800		2.6465	2,164.9700	2.1650	(18.194)	0	0	0
2018/05/15	R214	07/02/2019	9.03	Put	Bond Future	5,152.5500		5.1525	5,877.4300	5.8774	14.068	0	0	0
2018/05/15	R248	02/08/2018	8.98	Call	Bond Future	1,245.7400		1.2457	814.2800	0.8143	(34.635)	0	0	0
2018/05/15	R248	02/08/2018	8.97	Put	Bond Future	4,346.6900		4.3467	5,417.7300	5.4177	24.640	0	0	0
2018/05/15	R248	02/08/2018			Bond Future	9.2886		98.3901	9.4470	96.8962	1.705	0.0000	0.0000	101,451
2018/05/15	R248	02/08/2018	8.99	Call	Bond Future	1,279.2600		1.2793	839.1400	0.8391	(34.404)	0	0	0
2018/05/15	R248	02/08/2018	8.99	Put	Bond Future	4,211.2300		4.2112	5,265.0000	5.2650	25.023	0	0	0
2018/05/15	R248	02/08/2018	8.98	Put	Bond Future	4,278.6000		4.2786	5,341.0300	5.3410	24.831	0	0	0
2018/05/15	R248	02/08/2018	8.97	Call	Bond Future	1,212.7700		1.2128	789.9200	0.7899	(34.866)	0	0	0
2018/05/15	R248	01/11/2018	9.03	Call	Bond Future	2,492.8400		2.4928	1,928.9200	1.9289	(22.622)	0	0	0
2018/05/15	R248	01/11/2018			Bond Future	9.3392		95.7215	9.5021	94.2012	1.744	0.0000	0.0000	0
2018/05/15	R248	01/11/2018	9.01	Call	Bond Future	2,415.4200		2.4154	1,863.8100	1.8638	(22.837)	0	0	0
2018/05/15	R248	01/11/2018	9.01	Put	Bond Future	5,623.2200		5.6232	6,591.9000	6.5919	17.226	0	0	0
2018/05/15	R248	01/11/2018	9.03	Put	Bond Future	5,500.4300		5.5004	6,456.8000	6.4568	17.387	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
2018/05/15	R248	01/11/2018	9.02	Call	Bond Future	2,453.9600	2.4540	1,896.2000	1.8962	(22.729)	0	0	0
2018/05/15	R248	01/11/2018	9.02	Put	Bond Future	5,561.5700	5.5616	6,524.1000	6.5241	17.307	0	0	0
2018/05/15	R248	07/02/2019	9.06	Put	Bond Future	6,743.0700	6.7431	7,670.0700	7.6701	13.747	0	0	0
2018/05/15	R248	07/02/2019			Bond Future	9.3964	97.5788	9.5646	96.0280	1.790	0.0000	0.0000	0
2018/05/15	R248	07/02/2019	9.06	Call	Bond Future	3,502.1000	3.5021	2,878.3400	2.8783	(17.811)	0	0	0
2018/05/15	R248	07/02/2019	9.05	Put	Bond Future	6,801.2000	6.8012	7,733.1300	7.7331	13.702	0	0	0
2018/05/15	R248	07/02/2019	9.07	Call	Bond Future	3,543.5000	3.5435	2,914.8200	2.9148	(17.742)	0	0	0
2018/05/15	R248	07/02/2019	9.07	Put	Bond Future	6,685.3500	6.6853	7,607.4300	7.6074	13.793	0	0	0
2018/05/15	R248	07/02/2019	9.05	Call	Bond Future	3,460.9400	3.4609	2,842.1100	2.8421	(17.880)	0	0	0

**Total**

**890674**