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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2018 TO 24/05/2018

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
2018/05/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	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
2018/05/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2025	02/08/2018			Bond Future	133.7760	133.7760	133.7913	133.7913	0.011	0.0000	0.0000	864
2018/05/24	2025	02/08/2018	136.65	Put	Bond Future	2,873.9900	2.8740	2,858.6700	2.8587	(0.533)	0	0	0
2018/05/24	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2025	02/08/2018	136.67	Put	Bond Future	2,893.9900	2.8940	2,878.6700	2.8787	(0.529)	0	0	0
2018/05/24	2025	02/08/2018	136.66	Put	Bond Future	2,883.9900	2.8840	2,868.6700	2.8687	(0.531)	0	0	0
2018/05/24	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2025	01/11/2018			Bond Future	136.1965	136.1965	136.2115	136.2115	0.011	0.0000	0.0000	0
2018/05/24	2025	07/02/2019			Bond Future	137.4525	137.4525	137.4692	137.4692	0.012	0.0000	0.0000	0
2018/05/24	2029	02/08/2018			Bond Future	101.6470	101.6470	101.6103	101.6103	(0.036)	0.0000	0.0000	1,370
2018/05/24	2029	01/11/2018			Bond Future	102.4366	102.4366	102.3988	102.3988	(0.037)	0.0000	0.0000	0
2018/05/24	2029	07/02/2019			Bond Future	104.4444	104.4444	104.4069	104.4069	(0.036)	0.0000	0.0000	0
2018/05/24	2030	02/08/2018	8.51	Call	Bond Future	434.4200	0.4344	529.2200	0.5292	21.822	0	0	7,850
2018/05/24	2030	02/08/2018	8.91	Call	Bond Future	1,384.7600	1.3848	1,596.6700	1.5967	15.303	0	0	7,850
2018/05/24	2030	02/08/2018	9.46	Put	Bond Future	543.6300	0.5436	443.4300	0.4434	(18.432)	0	0	0
2018/05/24	2030	02/08/2018			Bond Future	8.9729	93.2646	8.9054	93.7211	(0.752)	0.0000	0.0000	41,513
2018/05/24	2030	02/08/2018	8.51	Put	Bond Future	3,628.0000	3.6280	3,266.2500	3.2663	(9.971)	0	0	0
2018/05/24	2030	02/08/2018	9.46	Call	Bond Future	3,752.2000	3.7522	4,108.5500	4.1086	9.497	0	0	0
2018/05/24	2030	02/08/2018	8.91	Put	Bond Future	1,810.0900	1.8101	1,565.4500	1.5654	(13.515)	0	0	0
2018/05/24	2030	02/08/2018	9.50	Call	Bond Future	3,958.9600	3.9590	4,322.8600	4.3229	9.192	0	0	0
2018/05/24	2030	02/08/2018	9.47	Call	Bond Future	3,803.6100	3.8036	4,161.8900	4.1619	9.419	0	0	0
2018/05/24	2030	02/08/2018	9.45	Put	Bond Future	556.7800	0.5568	454.6300	0.4546	(18.347)	0	0	0
2018/05/24	2030	02/08/2018	9.50	Put	Bond Future	493.6100	0.4936	400.9600	0.4010	(18.770)	0	0	7,850
2018/05/24	2030	02/08/2018	9.47	Put	Bond Future	530.7500	0.5308	432.4800	0.4325	(18.515)	0	0	0
2018/05/24	2030	02/08/2018	9.45	Call	Bond Future	3,701.0100	3.7010	4,055.4100	4.0554	9.576	0	0	0
2018/05/24	2030	01/11/2018	8.60	Call	Bond Future	1,244.0800	1.2441	1,395.9000	1.3959	12.203	0	0	0
2018/05/24	2030	01/11/2018	8.58	Put	Bond Future	4,243.3400	4.2433	3,926.7500	3.9268	(7.461)	0	0	0
2018/05/24	2030	01/11/2018			Bond Future	9.0294	94.9351	8.9596	95.3996	(0.773)	0.0000	0.0000	0
2018/05/24	2030	01/11/2018	8.60	Put	Bond Future	4,150.9600	4.1510	3,838.2700	3.8383	(7.533)	0	0	0
2018/05/24	2030	01/11/2018	8.58	Call	Bond Future	1,198.1100	1.1981	1,346.0300	1.3460	12.346	0	0	0
2018/05/24	2030	01/11/2018	8.59	Put	Bond Future	4,196.8700	4.1969	3,882.2200	3.8822	(7.497)	0	0	0
2018/05/24	2030	01/11/2018	8.59	Call	Bond Future	1,220.8500	1.2208	1,370.7100	1.3707	12.275	0	0	0
2018/05/24	2030	07/02/2019	8.62	Call	Bond Future	1,891.5800	1.8916	2,063.8000	2.0638	9.105	0	0	0
2018/05/24	2030	07/02/2019			Bond Future	9.0940	92.7662	9.0213	93.2404	(0.799)	0.0000	0.0000	0
2018/05/24	2030	07/02/2019	8.62	Put	Bond Future	5,043.3900	5.0434	4,741.4000	4.7414	(5.988)	0	0	0
2018/05/24	2030	07/02/2019	8.63	Call	Bond Future	1,916.9400	1.9169	2,090.7000	2.0907	9.064	0	0	0
2018/05/24	2030	07/02/2019	8.63	Put	Bond Future	5,000.7900	5.0008	4,700.3400	4.7003	(6.008)	0	0	0
2018/05/24	2030	07/02/2019	8.64	Call	Bond Future	1,942.8100	1.9428	2,118.1000	2.1181	9.022	0	0	0
2018/05/24	2030	07/02/2019	8.64	Put	Bond Future	4,958.7500	4.9588	4,659.8300	4.6598	(6.028)	0	0	0

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2018/05/24	2032	02/08/2018	9.67	Call	Bond Future	4,293.8700	4.2939	4,654.8900	4.6549	8.408	0	0	0
2018/05/24	2032	02/08/2018	9.66	Put	Bond Future	572.7800	0.5728	474.7000	0.4747	(17.124)	0	0	0
2018/05/24	2032	02/08/2018			Bond Future	9.1458	95.9844	9.0836	96.4416	(0.680)	0.0000	0.0000	32,735
2018/05/24	2032	02/08/2018	9.68	Call	Bond Future	4,349.8300	4.3498	4,712.6900	4.7127	8.342	0	0	0
2018/05/24	2032	02/08/2018	9.68	Put	Bond Future	546.2100	0.5462	451.8300	0.4518	(17.279)	0	0	0
2018/05/24	2032	02/08/2018	9.67	Put	Bond Future	559.4100	0.5594	463.1900	0.4632	(17.200)	0	0	0
2018/05/24	2032	02/08/2018	9.66	Call	Bond Future	4,238.0000	4.2380	4,597.1600	4.5972	8.475	0	0	0
2018/05/24	2032	01/11/2018	8.77	Put	Bond Future	4,617.2600	4.6173	4,303.8300	4.3038	(6.788)	0	0	0
2018/05/24	2032	01/11/2018			Bond Future	9.2060	93.5488	9.1417	94.0140	(0.697)	0.0000	0.0000	0
2018/05/24	2032	01/11/2018	8.76	Call	Bond Future	1,368.4200	1.3684	1,518.2800	1.5183	10.951	0	0	0
2018/05/24	2032	01/11/2018	8.76	Put	Bond Future	4,667.8400	4.6678	4,352.5000	4.3525	(6.756)	0	0	0
2018/05/24	2032	01/11/2018	8.77	Call	Bond Future	1,393.6100	1.3936	1,545.3800	1.5454	10.890	0	0	0
2018/05/24	2032	01/11/2018	8.75	Call	Bond Future	1,343.5200	1.3435	1,491.4800	1.4915	11.013	0	0	0
2018/05/24	2032	01/11/2018	8.75	Put	Bond Future	4,718.7900	4.7188	4,401.5500	4.4015	(6.723)	0	0	0
2018/05/24	2032	07/02/2019	8.81	Call	Bond Future	2,124.8300	2.1248	2,298.9300	2.2989	8.194	0	0	0
2018/05/24	2032	07/02/2019	8.80	Put	Bond Future	5,544.9600	5.5450	5,242.5200	5.2425	(5.454)	0	0	0
2018/05/24	2032	07/02/2019			Bond Future	9.2735	95.3622	9.2068	95.8372	(0.719)	0.0000	0.0000	0
2018/05/24	2032	07/02/2019	8.82	Call	Bond Future	2,153.0300	2.1530	2,328.6700	2.3287	8.158	0	0	0
2018/05/24	2032	07/02/2019	8.82	Put	Bond Future	5,451.9100	5.4519	5,152.5400	5.1525	(5.491)	0	0	0
2018/05/24	2032	07/02/2019	8.81	Put	Bond Future	5,498.2900	5.4983	5,197.3800	5.1974	(5.473)	0	0	0
2018/05/24	2032	07/02/2019	8.80	Call	Bond Future	2,096.8400	2.0968	2,269.4100	2.2694	8.230	0	0	0
2018/05/24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2033	02/08/2018			Bond Future	105.8117	105.8117	106.2251	106.2251	0.391	0.0000	0.0000	6,151
2018/05/24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2033	02/08/2018	109.92	Put	Bond Future	4,108.3000	4.1083	3,694.8700	3.6949	(10.063)	0	0	0
2018/05/24	2033	02/08/2018	109.94	Put	Bond Future	4,128.3000	4.1283	3,714.8700	3.7149	(10.015)	0	0	0
2018/05/24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2033	02/08/2018	109.93	Put	Bond Future	4,118.3000	4.1183	3,704.8700	3.7049	(10.039)	0	0	0
2018/05/24	2033	01/11/2018			Bond Future	106.6053	106.6053	107.0257	107.0257	0.394	0.0000	0.0000	0
2018/05/24	2033	07/02/2019			Bond Future	108.6948	108.6948	109.1245	109.1245	0.395	0.0000	0.0000	0
2018/05/24	2037	02/08/2018	9.96	Put	Bond Future	549.3400	0.5493	441.8700	0.4419	(19.563)	0	0	0
2018/05/24	2037	02/08/2018	9.95	Call	Bond Future	5,323.5200	5.3235	5,812.0200	5.8120	9.176	0	0	0
2018/05/24	2037	02/08/2018			Bond Future	9.3474	92.7684	9.2750	93.3665	(0.774)	0.0000	0.0000	55,440
2018/05/24	2037	02/08/2018	9.96	Call	Bond Future	5,386.5300	5.3865	5,877.0900	5.8771	9.107	0	0	0
2018/05/24	2037	02/08/2018	9.95	Put	Bond Future	562.1300	0.5621	452.6000	0.4526	(19.485)	0	0	0
2018/05/24	2037	02/08/2018	9.97	Call	Bond Future	5,449.6000	5.4496	5,942.2100	5.9422	9.039	0	0	0
2018/05/24	2037	02/08/2018	9.97	Put	Bond Future	536.7100	0.5367	431.2900	0.4313	(19.642)	0	0	0
2018/05/24	2037	01/11/2018	9.03	Call	Bond Future	1,832.4300	1.8324	2,052.3400	2.0523	12.001	0	0	0
2018/05/24	2037	01/11/2018			Bond Future	9.4035	94.4301	9.3290	95.0386	(0.792)	0.0000	0.0000	0
2018/05/24	2037	01/11/2018	9.01	Call	Bond Future	1,770.9500	1.7709	1,985.8500	1.9859	12.135	0	0	0
2018/05/24	2037	01/11/2018	9.01	Put	Bond Future	5,055.6200	5.0556	4,662.0500	4.6620	(7.785)	0	0	0
2018/05/24	2037	01/11/2018	9.03	Put	Bond Future	4,945.9000	4.9459	4,557.3400	4.5573	(7.856)	0	0	0
2018/05/24	2037	01/11/2018	9.02	Call	Bond Future	1,801.4200	1.8014	2,018.8200	2.0188	12.068	0	0	0
2018/05/24	2037	01/11/2018	9.02	Put	Bond Future	5,000.4300	5.0004	4,609.3600	4.6094	(7.821)	0	0	0
2018/05/24	2037	07/02/2019	9.06	Put	Bond Future	6,028.8100	6.0288	5,652.3900	5.6524	(6.244)	0	0	0
2018/05/24	2037	07/02/2019	9.05	Call	Bond Future	2,643.6400	2.6436	2,886.2400	2.8862	9.177	0	0	0

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2018/05/24	2037	07/02/2019			Bond Future	9.4669	92.0008	9.3898	92.6217	(0.814)	0.0000	0.0000	0
2018/05/24	2037	07/02/2019	9.06	Call	Bond Future	2,676.6600	2.6767	2,921.2400	2.9212	9.138	0	0	0
2018/05/24	2037	07/02/2019	9.05	Put	Bond Future	6,080.5000	6.0805	5,702.1000	5.7021	(6.223)	0	0	0
2018/05/24	2037	07/02/2019	9.07	Call	Bond Future	2,710.2000	2.7102	2,956.7700	2.9568	9.098	0	0	0
2018/05/24	2037	07/02/2019	9.07	Put	Bond Future	5,977.7600	5.9778	5,603.3300	5.6033	(6.264)	0	0	0
2018/05/24	2038	02/08/2018	134.55	Put	Bond Future	6,867.1900	6.8672	6,851.5700	6.8516	(0.227)	0	0	0
2018/05/24	2038	02/08/2018			Bond Future	127.6828	127.6828	127.6984	127.6984	0.012	0.0000	0.0000	9,261
2018/05/24	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2038	02/08/2018	134.54	Put	Bond Future	6,857.1900	6.8572	6,841.5700	6.8416	(0.228)	0	0	0
2018/05/24	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2038	02/08/2018	134.53	Put	Bond Future	6,847.1900	6.8472	6,831.5700	6.8316	(0.228)	0	0	0
2018/05/24	2038	01/11/2018			Bond Future	129.9929	129.9929	130.0084	130.0084	0.012	0.0000	0.0000	0
2018/05/24	2038	07/02/2019			Bond Future	130.9507	130.9507	130.9676	130.9676	0.013	0.0000	0.0000	0
2018/05/24	2040	02/08/2018	10.04	Call	Bond Future	5,760.5700	5.7606	6,362.8700	6.3629	10.456	0	0	0
2018/05/24	2040	02/08/2018	10.03	Put	Bond Future	630.7900	0.6308	495.6400	0.4956	(21.426)	0	0	0
2018/05/24	2040	02/08/2018			Bond Future	9.4325	96.2155	9.3499	96.9504	(0.875)	0.0000	0.0000	22,600
2018/05/24	2040	02/08/2018	10.05	Call	Bond Future	5,827.7500	5.8277	6,432.5100	6.4325	10.377	0	0	0
2018/05/24	2040	02/08/2018	10.05	Put	Bond Future	603.0000	0.6030	472.8200	0.4728	(21.589)	0	0	0
2018/05/24	2040	02/08/2018	10.04	Put	Bond Future	616.7500	0.6167	484.1100	0.4841	(21.506)	0	0	0
2018/05/24	2040	02/08/2018	10.03	Call	Bond Future	5,693.5700	5.6936	6,293.3600	6.2934	10.535	0	0	0
2018/05/24	2040	01/11/2018	9.09	Put	Bond Future	5,517.4300	5.5174	5,036.5200	5.0365	(8.716)	0	0	0
2018/05/24	2040	01/11/2018			Bond Future	9.4888	97.9389	9.4038	98.6867	(0.895)	0.0000	0.0000	0
2018/05/24	2040	01/11/2018	9.08	Call	Bond Future	1,892.0200	1.8920	2,155.8500	2.1559	13.944	0	0	0
2018/05/24	2040	01/11/2018	9.08	Put	Bond Future	5,577.6100	5.5776	5,093.6500	5.0937	(8.677)	0	0	0
2018/05/24	2040	01/11/2018	9.10	Put	Bond Future	5,457.7100	5.4577	4,979.8700	4.9799	(8.755)	0	0	0
2018/05/24	2040	01/11/2018	9.09	Call	Bond Future	1,924.6600	1.9247	2,191.5400	2.1915	13.866	0	0	0
2018/05/24	2040	01/11/2018	9.10	Call	Bond Future	1,957.6300	1.9576	2,227.5800	2.2276	13.790	0	0	5,900
2018/05/24	2040	01/11/2018	8.50	Put	Bond Future	9,868.5900	9.8686	9,228.5100	9.2285	(6.486)	0	0	0
2018/05/24	2040	01/11/2018	8.50	Call	Bond Future	556.1300	0.5561	663.8400	0.6638	19.368	0	0	5,900
2018/05/24	2040	01/11/2018	9.07	Call	Bond Future	1,859.7100	1.8597	2,120.4900	2.1205	14.023	0	0	0
2018/05/24	2040	01/11/2018	9.07	Put	Bond Future	5,638.2700	5.6383	5,151.2600	5.1513	(8.638)	0	0	0
2018/05/24	2040	07/02/2019	9.13	Call	Bond Future	2,876.1500	2.8762	3,176.9300	3.1769	10.458	0	0	0
2018/05/24	2040	07/02/2019	9.11	Put	Bond Future	6,749.6100	6.7496	6,282.4400	6.2824	(6.921)	0	0	0
2018/05/24	2040	07/02/2019			Bond Future	9.5524	95.3269	9.4645	96.0900	(0.919)	0.0000	0.0000	0
2018/05/24	2040	07/02/2019	9.13	Put	Bond Future	6,636.5700	6.6366	6,174.2400	6.1742	(6.966)	0	0	0
2018/05/24	2040	07/02/2019	9.11	Call	Bond Future	2,805.3100	2.8053	3,101.2500	3.1013	10.549	0	0	0
2018/05/24	2040	07/02/2019	9.12	Put	Bond Future	6,692.9000	6.6929	6,228.1500	6.2282	(6.944)	0	0	0
2018/05/24	2040	07/02/2019	9.12	Call	Bond Future	2,840.6100	2.8406	3,138.9700	3.1390	10.503	0	0	0
2018/05/24	2044	02/08/2018	10.07	Call	Bond Future	5,767.4000	5.7674	6,373.6800	6.3737	10.512	0	0	0
2018/05/24	2044	02/08/2018			Bond Future	9.4761	93.2241	9.3937	93.9713	(0.870)	0.0000	0.0000	34,838
2018/05/24	2044	02/08/2018	10.05	Call	Bond Future	5,633.6500	5.6337	6,234.7200	6.2347	10.669	0	0	0
2018/05/24	2044	02/08/2018	10.05	Put	Bond Future	700.1100	0.7001	553.9700	0.5540	(20.874)	0	0	0
2018/05/24	2044	02/08/2018	10.07	Put	Bond Future	669.9400	0.6699	529.0100	0.5290	(21.036)	0	0	0
2018/05/24	2044	02/08/2018	10.06	Call	Bond Future	5,700.3800	5.7004	6,304.0800	6.3041	10.591	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
2018/05/24	2044	02/08/2018	10.06	Put	Bond Future	684.8200	0.6848	541.3100	0.5413	(20.956)	0	0	0
2018/05/24	2044	01/11/2018	9.12	Call	Bond Future	1,920.2900	1.9203	2,188.3600	2.1884	13.960	0	0	0
2018/05/24	2044	01/11/2018			Bond Future	9.5308	94.8938	9.4460	95.6543	(0.890)	0.0000	0.0000	0
2018/05/24	2044	01/11/2018	9.12	Put	Bond Future	5,702.7800	5.7028	5,210.4000	5.2104	(8.634)	0	0	0
2018/05/24	2044	01/11/2018	9.13	Call	Bond Future	1,953.4000	1.9534	2,224.5800	2.2246	13.882	0	0	0
2018/05/24	2044	01/11/2018	9.14	Put	Bond Future	5,579.5200	5.5795	5,093.3800	5.0934	(8.713)	0	0	0
2018/05/24	2044	01/11/2018	9.13	Put	Bond Future	5,640.7900	5.6408	5,151.5200	5.1515	(8.674)	0	0	0
2018/05/24	2044	01/11/2018	9.14	Call	Bond Future	1,987.0700	1.9871	2,261.3800	2.2614	13.805	0	0	0
2018/05/24	2044	07/02/2019	9.18	Put	Bond Future	6,752.7000	6.7527	6,286.5000	6.2865	(6.904)	0	0	0
2018/05/24	2044	07/02/2019			Bond Future	9.5924	92.3481	9.5048	93.1241	(0.913)	0.0000	0.0000	0
2018/05/24	2044	07/02/2019	9.17	Call	Bond Future	2,966.2600	2.9663	3,273.5500	3.2736	10.360	0	0	0
2018/05/24	2044	07/02/2019	9.17	Put	Bond Future	6,810.3400	6.8103	6,341.6800	6.3417	(6.882)	0	0	0
2018/05/24	2044	07/02/2019	9.18	Call	Bond Future	3,002.6800	3.0027	3,312.4300	3.3124	10.316	0	0	0
2018/05/24	2044	07/02/2019	9.16	Call	Bond Future	2,929.7700	2.9298	3,234.6100	3.2346	10.405	0	0	0
2018/05/24	2044	07/02/2019	9.16	Put	Bond Future	6,868.0600	6.8681	6,396.9500	6.3970	(6.859)	0	0	0
2018/05/24	2046	02/08/2018	128.78	Put	Bond Future	8,734.8300	8.7348	8,719.5700	8.7196	(0.175)	0	0	0
2018/05/24	2046	02/08/2018			Bond Future	120.0452	120.0452	120.0604	120.0604	0.013	0.0000	0.0000	10,917
2018/05/24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2046	02/08/2018	128.77	Put	Bond Future	8,724.8300	8.7248	8,709.5700	8.7096	(0.175)	0	0	0
2018/05/24	2046	02/08/2018	128.79	Put	Bond Future	8,744.8300	8.7448	8,729.5700	8.7296	(0.175)	0	0	0
2018/05/24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2046	01/11/2018			Bond Future	120.5683	120.5683	120.5829	120.5829	0.012	0.0000	0.0000	0
2018/05/24	2046	07/02/2019			Bond Future	122.9313	122.9313	122.9476	122.9476	0.013	0.0000	0.0000	0
2018/05/24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2050	02/08/2018	137.54	Put	Bond Future	12,580.0200	12.5800	12,563.9600	12.5640	(0.128)	0	0	0
2018/05/24	2050	02/08/2018	137.52	Put	Bond Future	12,560.0200	12.5600	12,543.9600	12.5440	(0.128)	0	0	0
2018/05/24	2050	02/08/2018			Bond Future	124.9600	124.9600	124.9760	124.9760	0.013	0.0000	0.0000	9,799
2018/05/24	2050	02/08/2018	137.53	Put	Bond Future	12,570.0200	12.5700	12,553.9600	12.5540	(0.128)	0	0	0
2018/05/24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	2050	01/11/2018			Bond Future	127.2212	127.2212	127.2368	127.2368	0.012	0.0000	0.0000	0
2018/05/24	2050	07/02/2019			Bond Future	127.9432	127.9432	127.9606	127.9606	0.014	0.0000	0.0000	0
2018/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	AL37	02/08/2018			Index Future	590.2050	590.2050	591.2270	591.2270	0.173	0.0000	0.0000	0
2018/05/24	AL37	01/11/2018			Index Future	600.7790	600.7790	601.8170	601.8170	0.173	0.0000	0.0000	0
2018/05/24	AL37	07/02/2019			Index Future	612.4290	612.4290	613.4930	613.4930	0.174	0.0000	0.0000	0
2018/05/24	AL7T	02/08/2018			Index Future	688.5540	688.5540	691.2780	691.2780	0.396	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
2018/05/24	AL7T	01/11/2018			Index Future	700.8890	700.8890	703.6600	703.6600	0.395	0.0000	0.0000	0
2018/05/24	AL7T	07/02/2019			Index Future	714.4810	714.4810	717.3110	717.3110	0.396	0.0000	0.0000	0
2018/05/24	ALBI	02/08/2018			Index Future	627.0350	627.0350	630.3060	630.3060	0.522	0.0000	0.0000	878
2018/05/24	ALBI	01/11/2018			Index Future	638.2680	638.2680	641.5960	641.5960	0.521	0.0000	0.0000	0
2018/05/24	ALBI	07/02/2019			Index Future	650.6450	650.6450	654.0430	654.0430	0.522	0.0000	0.0000	0
2018/05/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	EL28	02/08/2018			Bond Future	129.7579	129.7579	129.7760	129.7760	0.014	0.0000	0.0000	0
2018/05/24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	EL28	02/08/2018	134.93	Put	Bond Future	5,172.1400	5.1721	5,154.0100	5.1540	(0.351)	0	0	0
2018/05/24	EL28	02/08/2018	134.95	Put	Bond Future	5,192.1400	5.1921	5,174.0100	5.1740	(0.349)	0	0	0
2018/05/24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	EL28	02/08/2018	134.94	Put	Bond Future	5,182.1400	5.1821	5,164.0100	5.1640	(0.350)	0	0	0
2018/05/24	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	ES33	02/08/2018	11.14	Call	Bond Future	3,013.1500	3.0131	3,462.3400	3.4623	14.908	0	0	0
2018/05/24	ES33	02/08/2018			Bond Future	10.6338	79.6297	10.5609	80.0789	(0.686)	0.0000	0.0000	9,466
2018/05/24	ES33	02/08/2018	11.15	Call	Bond Future	3,070.9000	3.0709	3,520.0900	3.5201	14.627	0	0	0
2018/05/24	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	ES33	02/08/2018	11.16	Call	Bond Future	3,128.5900	3.1286	3,577.7800	3.5778	14.358	0	0	0
2018/05/24	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	ES33	01/11/2018			Bond Future	10.7397	77.2677	10.6642	77.7247	(0.703)	0.0000	0.0000	0
2018/05/24	ES33	07/02/2019			Bond Future	10.8609	78.7655	10.7824	79.2320	(0.723)	0.0000	0.0000	0
2018/05/24	ES42	02/08/2018			Bond Future	10.8471	82.5170	10.7639	83.1056	(0.767)	0.0000	0.0000	7,957
2018/05/24	ES42	01/11/2018			Bond Future	10.9496	79.7352	10.8635	80.3341	(0.786)	0.0000	0.0000	0

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2018/05/24	ES42	07/02/2019			Bond Future	11.0629	81.2806	10.9735	81.8917	(0.808)	0.0000	0.0000	0
2018/05/24	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	02/08/2018			GOVI	623.0270	623.0270	626.4500	626.4500	0.549	0.0000	0.0000	472
2018/05/24	GOVI	02/08/2018	605.71	Call	GOVI	173,170.0000	17.3170	207,400.0000	20.7400	19.767	0	0	0
2018/05/24	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	02/08/2018	605.72	Call	GOVI	173,070.0000	17.3070	207,300.0000	20.7300	19.778	0	0	0
2018/05/24	GOVI	02/08/2018	605.70	Call	GOVI	173,270.0000	17.3270	207,500.0000	20.7500	19.755	0	0	0
2018/05/24	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	01/11/2018	653.50	Put	GOVI	193,120.0000	19.3120	158,290.0000	15.8290	(18.035)	0	0	0
2018/05/24	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	01/11/2018			GOVI	634.1880	634.1880	637.6710	637.6710	0.549	0.0000	0.0000	0
2018/05/24	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	01/11/2018	653.49	Put	GOVI	193,020.0000	19.3020	158,190.0000	15.8190	(18.045)	0	0	0
2018/05/24	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	01/11/2018	653.51	Put	GOVI	193,220.0000	19.3220	158,390.0000	15.8390	(18.026)	0	0	0
2018/05/24	GOVI	07/02/2019	666.53	Put	GOVI	200,440.0000	20.0440	164,880.0000	16.4880	(17.741)	0	0	0
2018/05/24	GOVI	07/02/2019			GOVI	646.4860	646.4860	650.0420	650.0420	0.550	0.0000	0.0000	0
2018/05/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	07/02/2019	666.52	Put	GOVI	200,340.0000	20.0340	164,780.0000	16.4780	(17.750)	0	0	0
2018/05/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	GOVI	07/02/2019	666.51	Put	GOVI	200,240.0000	20.0240	164,680.0000	16.4680	(17.759)	0	0	0
2018/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/24	IGOV	02/08/2018			Index Future	256.4040	256.4040	256.7860	256.7860	0.149	0.0000	0.0000	884
2018/05/24	IGOV	01/11/2018			Index Future	261.0440	261.0440	261.4310	261.4310	0.148	0.0000	0.0000	241
2018/05/24	IGOV	07/02/2019			Index Future	266.1610	266.1610	266.5580	266.5580	0.149	0.0000	0.0000	0
2018/05/24	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/24	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/24	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4900	100.4900	0.010	0.0000	0.0000	0
2018/05/24	IS01	22/03/2019			Interest Rate Swap	99.4800	99.4800	99.4900	99.4900	0.010	0.0000	0.0000	0
2018/05/24	IS01	20/06/2019			Interest Rate Swap	100.1500	100.1500	100.1600	100.1600	0.010	0.0000	0.0000	0
2018/05/24	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/24	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/24	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8700	98.8700	0.010	0.0000	0.0000	0
2018/05/24	IS02	15/03/2019			Interest Rate Swap	99.2300	99.2300	99.2400	99.2400	0.010	0.0000	0.0000	0
2018/05/24	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.6200	99.6200	0.020	0.0000	0.0000	0
2018/05/24	IS02	20/09/2019			Interest Rate Swap	99.9600	99.9600	99.9900	99.9900	0.030	0.0000	0.0000	0
2018/05/24	IS02	20/12/2019			Interest Rate Swap	100.8800	100.8800	100.9100	100.9100	0.030	0.0000	0.0000	0
2018/05/24	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6400	98.6400	0.041	0.0000	0.0000	0
2018/05/24	IS02	22/06/2020			Interest Rate Swap	100.4500	100.4500	100.5000	100.5000	0.050	0.0000	0.0000	0
2018/05/24	IS05	17/12/2020			Interest Rate Swap	95.9700	95.9700	96.0300	96.0300	0.063	0.0000	0.0000	0
2018/05/24	IS05	16/03/2021			Interest Rate Swap	95.1700	95.1700	95.2100	95.2100	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
2018/05/24	IS05	15/06/2021			Interest Rate Swap	94.3300	94.3300	94.3700	94.3700	0.042	0.0000	0.0000	0
2018/05/24	IS05	21/09/2021			Interest Rate Swap	94.4900	94.4900	94.5200	94.5200	0.032	0.0000	0.0000	0
2018/05/24	IS05	21/12/2021			Interest Rate Swap	96.6700	96.6700	96.6900	96.6900	0.021	0.0000	0.0000	51
2018/05/24	IS05	15/03/2022			Interest Rate Swap	96.8000	96.8000	96.8000	96.8000	0.000	0.0000	0.0000	0
2018/05/24	IS05	21/06/2022			Interest Rate Swap	97.9900	97.9900	97.9800	97.9800	(0.010)	0.0000	0.0000	0
2018/05/24	IS05	20/09/2022			Interest Rate Swap	100.1900	100.1900	100.1700	100.1700	(0.020)	0.0000	0.0000	0
2018/05/24	IS05	20/12/2022			Interest Rate Swap	101.4400	101.4400	101.4100	101.4100	(0.030)	0.0000	0.0000	0
2018/05/24	IS05	22/03/2023			Interest Rate Swap	96.5300	96.5300	96.4900	96.4900	(0.041)	0.0000	0.0000	0
2018/05/24	IS05	20/06/2023			Interest Rate Swap	100.8500	100.8500	100.8000	100.8000	(0.050)	0.0000	0.0000	0
2018/05/24	IS10	17/12/2025			Interest Rate Swap	94.5100	94.5100	94.3800	94.3800	(0.138)	0.0000	0.0000	0
2018/05/24	IS10	16/03/2026			Interest Rate Swap	91.4900	91.4900	91.3400	91.3400	(0.164)	0.0000	0.0000	0
2018/05/24	IS10	15/06/2026			Interest Rate Swap	90.2000	90.2000	90.0400	90.0400	(0.177)	0.0000	0.0000	0
2018/05/24	IS10	21/09/2026			Interest Rate Swap	92.3300	92.3300	92.1700	92.1700	(0.173)	0.0000	0.0000	0
2018/05/24	IS10	21/12/2026			Interest Rate Swap	96.0900	96.0900	95.9300	95.9300	(0.167)	0.0000	0.0000	0
2018/05/24	IS10	15/03/2027			Interest Rate Swap	94.6200	94.6200	94.4500	94.4500	(0.180)	0.0000	0.0000	0
2018/05/24	IS10	21/06/2027			Interest Rate Swap	96.6700	96.6700	96.5000	96.5000	(0.176)	0.0000	0.0000	0
2018/05/24	IS10	20/09/2027			Interest Rate Swap	100.3700	100.3700	100.2100	100.2100	(0.159)	0.0000	0.0000	0
2018/05/24	IS10	20/12/2027			Interest Rate Swap	100.7000	100.7000	100.5400	100.5400	(0.159)	0.0000	0.0000	0
2018/05/24	IS10	22/03/2028			Interest Rate Swap	95.9000	95.9000	95.7500	95.7500	(0.156)	0.0000	0.0000	0
2018/05/24	IS10	20/06/2028			Interest Rate Swap	101.3400	101.3400	101.2000	101.2000	(0.138)	0.0000	0.0000	0
2018/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/24	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/24	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/24	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/24	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/24	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/24	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/24	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R023	02/08/2018			Bond Future	7.9009	102.7921	7.8532	102.9715	(0.603)	0.0000	0.0000	33,280
2018/05/24	R023	02/08/2018	10.40	Call	Bond Future	8,874.7400	8.8747	9,054.0900	9.0541	2.021	0	0	0
2018/05/24	R023	02/08/2018	10.41	Call	Bond Future	8,908.2500	8.9083	9,087.6000	9.0876	2.013	0	0	0
2018/05/24	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R023	02/08/2018	10.39	Call	Bond Future	8,841.2100	8.8412	9,020.5600	9.0206	2.029	0	0	0
2018/05/24	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R023	01/11/2018	10.58	Call	Bond Future	8,902.5100	8.9025	9,084.5200	9.0845	2.044	0	0	0
2018/05/24	R023	01/11/2018	10.57	Put	Bond Future	1.5000	0.0015	1.1900	0.0012	(20.667)	0	0	0
2018/05/24	R023	01/11/2018			Bond Future	7.9475	100.7073	7.8966	100.8896	(0.640)	0.0000	0.0000	0
2018/05/24	R023	01/11/2018	10.59	Call	Bond Future	8,934.3500	8.9343	9,116.3800	9.1164	2.037	0	0	0
2018/05/24	R023	01/11/2018	10.59	Put	Bond Future	1.3900	0.0014	1.1000	0.0011	(20.863)	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
2018/05/24	R023	01/11/2018	10.58	Put	Bond Future	1.4500	0.0014	1.1400	0.0011	(21.379)	0	0	0
2018/05/24	R023	01/11/2018	10.57	Call	Bond Future	8,870.6500	8.8707	9,052.6600	9.0527	2.052	0	0	0
2018/05/24	R023	07/02/2019	10.59	Call	Bond Future	8,311.3800	8.3114	8,494.7100	8.4947	2.206	0	0	0
2018/05/24	R023	07/02/2019			Bond Future	8.0051	102.6597	7.9499	102.8464	(0.689)	0.0000	0.0000	0
2018/05/24	R023	07/02/2019	10.57	Call	Bond Future	8,251.7900	8.2518	8,434.9800	8.4350	2.220	0	0	0
2018/05/24	R023	07/02/2019	10.57	Put	Bond Future	27.1300	0.0271	23.6500	0.0237	(12.827)	0	0	0
2018/05/24	R023	07/02/2019	10.59	Put	Bond Future	25.9500	0.0260	22.6100	0.0226	(12.871)	0	0	0
2018/05/24	R023	07/02/2019	10.58	Call	Bond Future	8,281.5900	8.2816	8,464.8400	8.4648	2.213	0	0	0
2018/05/24	R023	07/02/2019	10.58	Put	Bond Future	26.5400	0.0265	23.1200	0.0231	(12.886)	0	0	0
2018/05/24	R035	02/08/2018	9.42	Call	Bond Future	2,781.0300	2.7810	3,145.6700	3.1457	13.112	0	0	0
2018/05/24	R035	02/08/2018			Bond Future	9.2543	100.6646	9.1820	101.2597	(0.781)	0.0000	0.0000	67,030
2018/05/24	R035	02/08/2018	9.42	Put	Bond Future	1,437.2100	1.4372	1,206.7500	1.2067	(16.035)	0	0	0
2018/05/24	R035	02/08/2018	9.43	Call	Bond Future	2,831.7800	2.8318	3,199.9000	3.1999	13.000	0	0	0
2018/05/24	R035	02/08/2018	9.44	Put	Bond Future	1,378.8000	1.3788	1,155.2800	1.1553	(16.211)	0	0	0
2018/05/24	R035	02/08/2018	9.43	Put	Bond Future	1,407.7600	1.4078	1,180.7800	1.1808	(16.123)	0	0	0
2018/05/24	R035	02/08/2018	9.44	Call	Bond Future	2,882.9200	2.8829	3,254.5000	3.2545	12.889	0	0	0
2018/05/24	R035	01/11/2018	8.93	Call	Bond Future	1,739.8300	1.7398	1,954.2900	1.9543	12.326	0	0	0
2018/05/24	R035	01/11/2018	8.92	Put	Bond Future	4,975.3000	4.9753	4,581.7400	4.5817	(7.910)	0	0	0
2018/05/24	R035	01/11/2018			Bond Future	9.3142	97.9717	9.2396	98.5772	(0.801)	0.0000	0.0000	0
2018/05/24	R035	01/11/2018	8.94	Call	Bond Future	1,770.2800	1.7703	1,987.2700	1.9873	12.257	0	0	0
2018/05/24	R035	01/11/2018	8.94	Put	Bond Future	4,866.0600	4.8661	4,477.5400	4.4775	(7.984)	0	0	0
2018/05/24	R035	01/11/2018	8.93	Put	Bond Future	4,920.3500	4.9204	4,529.3000	4.5293	(7.948)	0	0	0
2018/05/24	R035	01/11/2018	8.92	Call	Bond Future	1,709.9400	1.7099	1,921.8900	1.9219	12.395	0	0	0
2018/05/24	R035	07/02/2019	8.98	Call	Bond Future	2,637.3200	2.6373	2,879.9800	2.8800	9.201	0	0	0
2018/05/24	R035	07/02/2019			Bond Future	9.3824	99.8710	9.3051	100.4890	(0.824)	0.0000	0.0000	0
2018/05/24	R035	07/02/2019	8.96	Call	Bond Future	2,571.6100	2.5716	2,810.3100	2.8103	9.282	0	0	0
2018/05/24	R035	07/02/2019	8.96	Put	Bond Future	6,021.7800	6.0218	5,642.4400	5.6424	(6.299)	0	0	0
2018/05/24	R035	07/02/2019	8.98	Put	Bond Future	5,920.0400	5.9200	5,544.6600	5.5447	(6.341)	0	0	0
2018/05/24	R035	07/02/2019	8.97	Call	Bond Future	2,604.5100	2.6045	2,845.1900	2.8452	9.241	0	0	0
2018/05/24	R035	07/02/2019	8.97	Put	Bond Future	5,970.9000	5.9709	5,593.5400	5.5935	(6.320)	0	0	0
2018/05/24	R186	02/08/2018	8.25	Call	Bond Future	648.2900	0.6483	778.0600	0.7781	20.017	0	0	3,020
2018/05/24	R186	02/08/2018	8.48	Put	Bond Future	1,635.6800	1.6357	1,403.8300	1.4038	(14.175)	0	0	0
2018/05/24	R186	02/08/2018			Bond Future	8.5437	112.8588	8.4759	113.2896	(0.794)	0.0000	0.0000	102,862
2018/05/24	R186	02/08/2018	8.50	Call	Bond Future	1,292.7000	1.2927	1,497.7500	1.4978	15.862	0	0	0
2018/05/24	R186	02/08/2018	8.50	Put	Bond Future	1,570.0100	1.5700	1,344.2800	1.3443	(14.378)	0	0	2,500
2018/05/24	R186	02/08/2018	8.47	Call	Bond Future	1,201.0600	1.2011	1,396.9400	1.3969	16.309	0	0	0
2018/05/24	R186	02/08/2018	8.47	Put	Bond Future	1,669.2200	1.6692	1,434.3200	1.4343	(14.072)	0	0	0
2018/05/24	R186	02/08/2018	8.25	Put	Bond Future	2,529.1600	2.5292	2,228.1500	2.2281	(11.902)	0	0	0
2018/05/24	R186	02/08/2018	7.50	Put	Bond Future	6,895.5900	6.8956	6,472.6300	6.4726	(6.134)	0	0	0
2018/05/24	R186	02/08/2018	8.48	Call	Bond Future	1,231.1800	1.2312	1,430.1100	1.4301	16.158	0	0	0
2018/05/24	R186	02/08/2018	7.50	Call	Bond Future	20.1700	0.0202	27.9900	0.0280	38.770	0	0	3,020
2018/05/24	R186	02/08/2018	8.46	Call	Bond Future	1,171.1900	1.1712	1,364.0000	1.3640	16.463	0	0	0
2018/05/24	R186	02/08/2018	8.46	Put	Bond Future	1,703.0600	1.7031	1,465.0900	1.4651	(13.973)	0	0	0
2018/05/24	R186	01/11/2018	9.14	Call	Bond Future	4,316.8200	4.3168	4,631.9800	4.6320	7.301	0	0	0
2018/05/24	R186	01/11/2018	7.96	Put	Bond Future	4,720.6300	4.7206	4,383.4400	4.3834	(7.143)	0	0	0
2018/05/24	R186	01/11/2018	8.54	Put	Bond Future	2,401.1100	2.4011	2,174.5200	2.1745	(9.437)	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
2018/05/24	R186	01/11/2018			Bond Future	8.6004	114.8805	8.5296	115.3187	(0.824)	0.0000	0.0000	0
2018/05/24	R186	01/11/2018	8.46	Put	Bond Future	2,658.9500	2.6589	2,416.6200	2.4166	(9.114)	0	0	0
2018/05/24	R186	01/11/2018	8.46	Call	Bond Future	1,788.5500	1.7885	1,984.4000	1.9844	10.950	0	0	5,000
2018/05/24	R186	01/11/2018	8.53	Call	Bond Future	1,996.6500	1.9966	2,206.2900	2.2063	10.500	0	0	0
2018/05/24	R186	01/11/2018	8.53	Put	Bond Future	2,432.0400	2.4320	2,203.5000	2.2035	(9.397)	0	0	0
2018/05/24	R186	01/11/2018	9.14	Put	Bond Future	1,053.5400	1.0535	930.5200	0.9305	(11.677)	0	0	5,000
2018/05/24	R186	01/11/2018	7.96	Call	Bond Future	677.7200	0.6777	778.7100	0.7787	14.901	0	0	5,000
2018/05/24	R186	01/11/2018	8.54	Call	Bond Future	2,027.6800	2.0277	2,239.2700	2.2393	10.435	0	0	0
2018/05/24	R186	01/11/2018	8.52	Call	Bond Future	1,966.1900	1.9662	2,173.8700	2.1739	10.563	0	0	0
2018/05/24	R186	01/11/2018	8.52	Put	Bond Future	2,463.5900	2.4636	2,233.0900	2.2331	(9.356)	0	0	0
2018/05/24	R186	07/02/2019	8.21	Put	Bond Future	4,439.3100	4.4393	4,153.1500	4.1531	(6.446)	0	0	0
2018/05/24	R186	07/02/2019	8.20	Call	Bond Future	1,644.9500	1.6450	1,804.9100	1.8049	9.724	0	0	0
2018/05/24	R186	07/02/2019			Bond Future	8.6656	111.8024	8.5910	112.2500	(0.861)	0.0000	0.0000	0
2018/05/24	R186	07/02/2019	8.21	Call	Bond Future	1,668.1500	1.6681	1,829.6100	1.8296	9.679	0	0	0
2018/05/24	R186	07/02/2019	8.20	Put	Bond Future	4,477.9400	4.4779	4,190.2800	4.1903	(6.424)	0	0	0
2018/05/24	R186	07/02/2019	8.22	Call	Bond Future	1,691.5600	1.6916	1,854.5100	1.8545	9.633	0	0	0
2018/05/24	R186	07/02/2019	8.22	Put	Bond Future	4,400.9300	4.4009	4,116.2600	4.1163	(6.468)	0	0	0
2018/05/24	R197	02/08/2018			Bond Future	301.7660	301.7660	302.0921	302.0921	0.108	0.0000	0.0000	2,388
2018/05/24	R197	01/11/2018			Bond Future	307.2264	307.2264	307.5571	307.5571	0.108	0.0000	0.0000	0
2018/05/24	R197	07/02/2019			Bond Future	305.8915	305.8915	306.2319	306.2319	0.111	0.0000	0.0000	0
2018/05/24	R202	02/08/2018			Bond Future	239.6174	239.6174	241.1082	241.1082	0.622	0.0000	0.0000	22,452
2018/05/24	R202	01/11/2018			Bond Future	243.9532	243.9532	245.4699	245.4699	0.622	0.0000	0.0000	0
2018/05/24	R202	07/02/2019			Bond Future	244.8275	244.8275	246.3764	246.3764	0.633	0.0000	0.0000	0
2018/05/24	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R204	02/08/2018			Bond Future	6.3949	101.5796	6.3914	101.5809	(0.055)	0.0000	0.0000	10,121
2018/05/24	R204	02/08/2018	8.98	Call	Bond Future	946.7400	0.9467	948.0300	0.9480	0.136	0	0	0
2018/05/24	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R204	02/08/2018	8.99	Call	Bond Future	950.3700	0.9504	951.6600	0.9517	0.136	0	0	0
2018/05/24	R204	02/08/2018	8.97	Call	Bond Future	943.1200	0.9431	944.4100	0.9444	0.137	0	0	0
2018/05/24	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R207	02/08/2018	6.86	Put	Bond Future	585.6600	0.5857	522.6200	0.5226	(10.764)	0	0	0
2018/05/24	R207	02/08/2018	6.85	Call	Bond Future	14.3300	0.0143	20.1100	0.0201	40.335	0	0	0
2018/05/24	R207	02/08/2018			Bond Future	7.2830	100.4018	7.2315	100.4710	(0.708)	0.0000	0.0000	20,943
2018/05/24	R207	02/08/2018	6.86	Call	Bond Future	15.6100	0.0156	21.8000	0.0218	39.654	0	0	0
2018/05/24	R207	02/08/2018	6.85	Put	Bond Future	597.9100	0.5979	534.4600	0.5345	(10.612)	0	0	0
2018/05/24	R207	02/08/2018	6.87	Call	Bond Future	16.9700	0.0170	23.5800	0.0236	38.951	0	0	0
2018/05/24	R207	02/08/2018	6.87	Put	Bond Future	573.5000	0.5735	510.8800	0.5109	(10.919)	0	0	0
2018/05/24	R207	01/11/2018	6.76	Put	Bond Future	632.8500	0.6328	574.5500	0.5745	(9.212)	0	0	0
2018/05/24	R207	01/11/2018			Bond Future	7.2771	102.2002	7.2146	102.2705	(0.859)	0.0000	0.0000	0
2018/05/24	R207	01/11/2018	6.75	Call	Bond Future	47.8300	0.0478	59.3800	0.0594	24.148	0	0	0
2018/05/24	R207	01/11/2018	6.75	Put	Bond Future	642.0600	0.6421	583.3800	0.5834	(9.139)	0	0	0
2018/05/24	R207	01/11/2018	6.76	Call	Bond Future	49.9400	0.0499	61.8700	0.0619	23.889	0	0	0
2018/05/24	R207	01/11/2018	6.74	Call	Bond Future	45.7800	0.0458	56.9600	0.0570	24.421	0	0	0
2018/05/24	R207	01/11/2018	6.74	Put	Bond Future	651.3300	0.6513	592.2800	0.5923	(9.066)	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
2018/05/24	R207	07/02/2019	6.52	Call	Bond Future	50.8400	0.0508	62.5900	0.0626	23.112	0	0	0
2018/05/24	R207	07/02/2019	6.51	Put	Bond Future	718.3600	0.7184	657.4600	0.6575	(8.478)	0	0	0
2018/05/24	R207	07/02/2019			Bond Future	7.2680	100.5366	7.1856	100.6090	(1.134)	0.0000	0.0000	0
2018/05/24	R207	07/02/2019	6.53	Call	Bond Future	52.6000	0.0526	64.6400	0.0646	22.890	0	0	0
2018/05/24	R207	07/02/2019	6.53	Put	Bond Future	703.9100	0.7039	643.5700	0.6436	(8.572)	0	0	0
2018/05/24	R207	07/02/2019	6.52	Put	Bond Future	711.0200	0.7110	650.3900	0.6504	(8.527)	0	0	0
2018/05/24	R207	07/02/2019	6.51	Call	Bond Future	49.3100	0.0493	60.7900	0.0608	23.281	0	0	0
2018/05/24	R208	02/08/2018	7.14	Call	Bond Future	58.2200	0.0582	72.1000	0.0721	23.841	0	0	0
2018/05/24	R208	02/08/2018	7.12	Call	Bond Future	51.0900	0.0511	63.6400	0.0636	24.564	0	0	0
2018/05/24	R208	02/08/2018			Bond Future	7.5331	100.5177	7.4897	100.6191	(0.577)	0.0000	0.0000	29,582
2018/05/24	R208	02/08/2018	7.12	Put	Bond Future	1,021.5500	1.0216	932.6200	0.9326	(8.705)	0	0	0
2018/05/24	R208	02/08/2018	7.14	Put	Bond Future	981.4300	0.9814	893.8300	0.8938	(8.926)	0	0	0
2018/05/24	R208	02/08/2018	7.13	Call	Bond Future	54.6200	0.0546	67.8300	0.0678	24.185	0	0	0
2018/05/24	R208	02/08/2018	7.13	Put	Bond Future	1,001.4500	1.0014	913.1800	0.9132	(8.814)	0	0	0
2018/05/24	R208	01/11/2018	7.11	Put	Bond Future	1,145.0700	1.1451	1,065.4200	1.0654	(6.956)	0	0	0
2018/05/24	R208	01/11/2018			Bond Future	7.5649	98.9187	7.5166	99.0218	(0.638)	0.0000	0.0000	0
2018/05/24	R208	01/11/2018	7.11	Call	Bond Future	168.3300	0.1683	191.7400	0.1917	13.907	0	0	0
2018/05/24	R208	01/11/2018	7.12	Call	Bond Future	174.0100	0.1740	197.9800	0.1980	13.775	0	0	0
2018/05/24	R208	01/11/2018	7.10	Put	Bond Future	1,161.1300	1.1611	1,080.9100	1.0809	(6.909)	0	0	0
2018/05/24	R208	01/11/2018	7.12	Put	Bond Future	1,129.1500	1.1292	1,050.0600	1.0501	(7.004)	0	0	0
2018/05/24	R208	01/11/2018	7.10	Call	Bond Future	162.7800	0.1628	185.6200	0.1856	14.031	0	0	0
2018/05/24	R208	07/02/2019	7.07	Call	Bond Future	237.2200	0.2372	264.5200	0.2645	11.508	0	0	0
2018/05/24	R208	07/02/2019	7.08	Put	Bond Future	1,257.2700	1.2573	1,179.1800	1.1792	(6.211)	0	0	0
2018/05/24	R208	07/02/2019	7.06	Put	Bond Future	1,284.3800	1.2844	1,205.3600	1.2054	(6.152)	0	0	0
2018/05/24	R208	07/02/2019			Bond Future	7.6066	100.8364	7.5513	100.9422	(0.727)	0.0000	0.0000	0
2018/05/24	R208	07/02/2019	7.07	Put	Bond Future	1,270.6400	1.2706	1,192.0800	1.1921	(6.183)	0	0	0
2018/05/24	R208	07/02/2019	7.08	Call	Bond Future	243.2300	0.2432	271.0000	0.2710	11.417	0	0	0
2018/05/24	R208	07/02/2019	7.06	Call	Bond Future	231.5700	0.2316	258.4100	0.2584	11.590	0	0	0
2018/05/24	R209	02/08/2018	9.66	Call	Bond Future	3,390.5500	3.3906	3,759.1600	3.7592	10.872	0	0	435
2018/05/24	R209	02/08/2018	8.96	Put	Bond Future	2,945.2200	2.9452	2,599.1500	2.5992	(11.750)	0	0	0
2018/05/24	R209	02/08/2018	8.49	Call	Bond Future	133.4800	0.1335	173.5600	0.1736	30.027	0	0	500
2018/05/24	R209	02/08/2018	8.46	Put	Bond Future	6,014.7100	6.0147	5,548.9700	5.5490	(7.743)	0	0	0
2018/05/24	R209	02/08/2018	10.38	Call	Bond Future	7,275.9400	7.2759	7,747.5700	7.7476	6.482	0	0	0
2018/05/24	R209	02/08/2018	9.21	Call	Bond Future	1,490.6500	1.4906	1,728.3600	1.7284	15.947	0	0	0
2018/05/24	R209	02/08/2018	10.39	Put	Bond Future	120.7600	0.1208	91.8400	0.0918	(23.948)	0	0	0
2018/05/24	R209	02/08/2018			Bond Future	9.2661	76.2202	9.1940	76.7215	(0.778)	0.0000	0.0000	76,687
2018/05/24	R209	02/08/2018	10.21	Call	Bond Future	6,328.2800	6.3283	6,784.9800	6.7850	7.217	0	0	0
2018/05/24	R209	02/08/2018	10.21	Put	Bond Future	199.9100	0.1999	155.2700	0.1553	(22.330)	0	0	435
2018/05/24	R209	02/08/2018	8.96	Call	Bond Future	782.3800	0.7824	937.6500	0.9377	19.846	0	0	5,000
2018/05/24	R209	02/08/2018	9.43	Call	Bond Future	2,332.5000	2.3325	2,639.9100	2.6399	13.179	0	0	0
2018/05/24	R209	02/08/2018	9.43	Put	Bond Future	1,210.8400	1.2108	1,016.9100	1.0169	(16.016)	0	0	5,000
2018/05/24	R209	02/08/2018	10.84	Call	Bond Future	9,831.0700	9.8311	10,325.0000	10.3250	5.024	0	0	0
2018/05/24	R209	02/08/2018	10.84	Put	Bond Future	25.6100	0.0256	18.2000	0.0182	(28.934)	0	0	435
2018/05/24	R209	02/08/2018	8.83	Call	Bond Future	521.1500	0.5212	637.1000	0.6371	22.249	0	0	0
2018/05/24	R209	02/08/2018	8.83	Put	Bond Future	3,630.6500	3.6306	3,245.2600	3.2453	(10.615)	0	0	500
2018/05/24	R209	02/08/2018	8.49	Put	Bond Future	5,801.1000	5.8011	5,339.8400	5.3398	(7.951)	0	0	0

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2018/05/24	R209	02/08/2018	9.21	Put	Bond Future	1,880.0300		1.8800	1,616.4000	1.6164	(14.023)	0	0	500
2018/05/24	R209	02/08/2018	9.66	Put	Bond Future	737.0400		0.7370	604.3100	0.6043	(18.009)	0	0	0
2018/05/24	R209	02/08/2018	8.46	Call	Bond Future	115.5100		0.1155	151.1100	0.1511	30.820	0	0	5,000
2018/05/24	R209	02/08/2018	10.38	Put	Bond Future	124.6300		0.1246	94.9200	0.0949	(23.839)	0	0	0
2018/05/24	R209	02/08/2018	10.39	Call	Bond Future	7,331.5200		7.3315	7,803.9400	7.8039	6.444	0	0	0
2018/05/24	R209	02/08/2018	10.40	Call	Bond Future	7,387.1200		7.3871	7,860.3200	7.8603	6.406	0	0	0
2018/05/24	R209	02/08/2018	10.40	Put	Bond Future	116.9900		0.1170	88.8500	0.0888	(24.053)	0	0	0
2018/05/24	R209	01/11/2018	1,016.00	Call	Bond Future	73,549.9400		73.5499	74,060.0800	74.0601	0.694	0	0	0
2018/05/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R209	01/11/2018	9.34	Put	Bond Future	2,579.4800		2.5795	2,337.3200	2.3373	(9.388)	0	0	0
2018/05/24	R209	01/11/2018	10.00	Call	Bond Future	5,553.4700		5.5535	5,936.8500	5.9368	6.903	0	0	0
2018/05/24	R209	01/11/2018	9.97	Call	Bond Future	5,410.5000		5.4105	5,789.7300	5.7897	7.009	0	0	0
2018/05/24	R209	01/11/2018			Bond Future	9.3197		74.4378	9.2455	74.9480	(0.796)	0.0000	0.0000	0
2018/05/24	R209	01/11/2018	1,016.01	Call	Bond Future	73,549.9400		73.5499	74,060.0800	74.0601	0.694	0	0	0
2018/05/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/24	R209	01/11/2018	1,015.99	Call	Bond Future	73,549.9300		73.5499	74,060.0700	74.0601	0.694	0	0	0
2018/05/24	R209	01/11/2018	9.34	Call	Bond Future	2,718.2900		2.7183	2,986.2700	2.9863	9.858	0	0	0
2018/05/24	R209	01/11/2018	10.00	Put	Bond Future	1,104.8300		1.1048	978.0700	0.9781	(11.473)	0	0	5,850
2018/05/24	R209	01/11/2018	9.97	Put	Bond Future	1,149.5700		1.1496	1,018.6600	1.0187	(11.388)	0	0	0
2018/05/24	R209	01/11/2018	9.94	Call	Bond Future	5,268.6300		5.2686	5,643.6000	5.6436	7.117	0	0	0
2018/05/24	R209	01/11/2018	9.94	Put	Bond Future	1,196.1700		1.1962	1,061.0000	1.0610	(11.300)	0	0	0
2018/05/24	R209	01/11/2018	10.57	Call	Bond Future	8,359.6100		8.3596	8,805.5700	8.8056	5.335	0	0	0
2018/05/24	R209	01/11/2018	10.57	Put	Bond Future	483.4500		0.4834	419.2700	0.4193	(13.275)	0	0	0
2018/05/24	R209	07/02/2019	8.97	Put	Bond Future	5,075.8500		5.0758	4,759.6000	4.7596	(6.230)	0	0	0
2018/05/24	R209	07/02/2019			Bond Future	9.3793		75.8808	9.3028	76.4014	(0.816)	0.0000	0.0000	0
2018/05/24	R209	07/02/2019	8.96	Call	Bond Future	2,201.5900		2.2016	2,404.2900	2.4043	9.207	0	0	0
2018/05/24	R209	07/02/2019	8.96	Put	Bond Future	5,119.4500		5.1194	4,801.5200	4.8015	(6.210)	0	0	0
2018/05/24	R209	07/02/2019	8.97	Call	Bond Future	2,229.5100		2.2295	2,433.8900	2.4339	9.167	0	0	0
2018/05/24	R209	07/02/2019	8.95	Call	Bond Future	2,173.8600		2.1739	2,374.8900	2.3749	9.248	0	0	0
2018/05/24	R209	07/02/2019	8.95	Put	Bond Future	5,163.3400		5.1633	4,843.7400	4.8437	(6.190)	0	0	0
2018/05/24	R210	02/08/2018			Bond Future	188.8327		188.8327	188.8553	188.8553	0.012	0.0000	0.0000	2,159
2018/05/24	R210	01/11/2018			Bond Future	189.7494		189.7494	189.7715	189.7715	0.012	0.0000	0.0000	0
2018/05/24	R210	07/02/2019			Bond Future	193.4684		193.4684	193.4929	193.4929	0.013	0.0000	0.0000	0
2018/05/24	R212	02/08/2018			Bond Future	154.6701		154.6701	154.6872	154.6872	0.011	0.0000	0.0000	3,975
2018/05/24	R212	01/11/2018			Bond Future	157.4686		157.4686	157.4854	157.4854	0.011	0.0000	0.0000	0
2018/05/24	R212	07/02/2019			Bond Future	158.4012		158.4012	158.4200	158.4200	0.012	0.0000	0.0000	0
2018/05/24	R213	02/08/2018	9.06	Call	Bond Future	1,606.7400		1.6067	1,816.4100	1.8164	13.049	0	0	0
2018/05/24	R213	02/08/2018	9.05	Put	Bond Future	1,591.1200		1.5911	1,384.8600	1.3849	(12.963)	0	0	0
2018/05/24	R213	02/08/2018			Bond Future	9.0529		87.8126	8.9908	88.2258	(0.686)	0.0000	0.0000	30,583
2018/05/24	R213	02/08/2018	9.07	Call	Bond Future	1,641.7900		1.6418	1,854.2000	1.8542	12.938	0	0	0
2018/05/24	R213	02/08/2018	9.07	Put	Bond Future	1,528.3100		1.5283	1,327.5400	1.3275	(13.137)	0	0	0
2018/05/24	R213	02/08/2018	9.06	Put	Bond Future	1,559.4800		1.5595	1,355.9700	1.3560	(13.050)	0	0	0
2018/05/24	R213	02/08/2018	9.05	Call	Bond Future	1,572.0900		1.5721	1,779.0100	1.7790	13.162	0	0	0
2018/05/24	R213	01/11/2018	8.65	Call	Bond Future	1,172.0900		1.1721	1,303.8000	1.3038	11.237	0	0	0

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2018/05/24	R213	01/11/2018	8.64	Put	Bond Future	4,305.3000		4.3053	4,014.9400	4.0149	(6.744)	0	0	0
2018/05/24	R213	01/11/2018			Bond Future	9.1114		85.8394	9.0472	86.2598	(0.704)	0.0000	0.0000	0
2018/05/24	R213	01/11/2018	8.66	Call	Bond Future	1,194.3100		1.1943	1,327.7600	1.3278	11.174	0	0	0
2018/05/24	R213	01/11/2018	8.66	Put	Bond Future	4,212.6000		4.2126	3,925.7200	3.9257	(6.810)	0	0	0
2018/05/24	R213	01/11/2018	8.65	Put	Bond Future	4,258.8800		4.2589	3,970.2600	3.9703	(6.777)	0	0	0
2018/05/24	R213	01/11/2018	8.64	Call	Bond Future	1,149.9400		1.1499	1,279.9100	1.2799	11.302	0	0	0
2018/05/24	R213	07/02/2019	8.68	Call	Bond Future	1,832.6300		1.8326	1,985.0500	1.9850	8.317	0	0	0
2018/05/24	R213	07/02/2019			Bond Future	9.1784		87.5036	9.1117	87.9328	(0.726)	0.0000	0.0000	0
2018/05/24	R213	07/02/2019	8.68	Put	Bond Future	5,114.4700		5.1145	4,837.6700	4.8377	(5.412)	0	0	0
2018/05/24	R213	07/02/2019	8.69	Call	Bond Future	1,857.4600		1.8575	2,011.2600	2.0113	8.280	0	0	0
2018/05/24	R213	07/02/2019	8.70	Put	Bond Future	5,029.3600		5.0294	4,755.3200	4.7553	(5.449)	0	0	0
2018/05/24	R213	07/02/2019	8.69	Put	Bond Future	5,071.7800		5.0718	4,796.3600	4.7964	(5.430)	0	0	0
2018/05/24	R213	07/02/2019	8.70	Call	Bond Future	1,882.4900		1.8825	2,037.6700	2.0377	8.243	0	0	0
2018/05/24	R214	02/08/2018	8.96	Call	Bond Future	511.2700		0.5113	645.4800	0.6455	26.250	0	0	0
2018/05/24	R214	02/08/2018			Bond Future	9.4209		75.6968	9.3387	76.2967	(0.873)	0.0000	0.0000	30,053
2018/05/24	R214	02/08/2018	8.94	Call	Bond Future	477.1000		0.4771	604.6500	0.6047	26.734	0	0	0
2018/05/24	R214	02/08/2018	8.94	Put	Bond Future	4,097.9400		4.0979	3,625.6100	3.6256	(11.526)	0	0	0
2018/05/24	R214	02/08/2018	8.96	Put	Bond Future	3,975.9000		3.9759	3,510.2300	3.5102	(11.712)	0	0	0
2018/05/24	R214	02/08/2018	8.95	Call	Bond Future	493.9300		0.4939	624.7900	0.6248	26.494	0	0	0
2018/05/24	R214	02/08/2018	8.95	Put	Bond Future	4,036.6000		4.0366	3,567.5800	3.5676	(11.619)	0	0	0
2018/05/24	R214	01/11/2018	8.99	Put	Bond Future	4,939.9300		4.9399	4,524.8000	4.5248	(8.404)	0	0	0
2018/05/24	R214	01/11/2018	8.98	Call	Bond Future	1,294.3100		1.2943	1,487.1600	1.4872	14.900	0	0	0
2018/05/24	R214	01/11/2018			Bond Future	9.4758		73.7599	9.3913	74.3703	(0.892)	0.0000	0.0000	0
2018/05/24	R214	01/11/2018	8.99	Call	Bond Future	1,318.4900		1.3185	1,513.8300	1.5138	14.815	0	0	0
2018/05/24	R214	01/11/2018	8.98	Put	Bond Future	4,993.2600		4.9933	4,575.6400	4.5756	(8.364)	0	0	0
2018/05/24	R214	01/11/2018	9.00	Call	Bond Future	1,343.1300		1.3431	1,540.9600	1.5410	14.729	0	0	0
2018/05/24	R214	01/11/2018	9.00	Put	Bond Future	4,887.1700		4.8872	4,474.5300	4.4745	(8.443)	0	0	0
2018/05/24	R214	07/02/2019	9.05	Put	Bond Future	5,729.2400		5.7292	5,338.1500	5.3382	(6.826)	0	0	0
2018/05/24	R214	07/02/2019			Bond Future	9.5379		75.1898	9.4506	75.8127	(0.915)	0.0000	0.0000	0
2018/05/24	R214	07/02/2019	9.04	Call	Bond Future	2,107.1400		2.1071	2,336.9400	2.3369	10.906	0	0	0
2018/05/24	R214	07/02/2019	9.04	Put	Bond Future	5,778.1300		5.7781	5,385.0500	5.3850	(6.803)	0	0	0
2018/05/24	R214	07/02/2019	9.05	Call	Bond Future	2,134.8500		2.1349	2,366.6400	2.3666	10.857	0	0	0
2018/05/24	R214	07/02/2019	9.03	Call	Bond Future	2,079.4000		2.0794	2,307.1900	2.3072	10.955	0	0	0
2018/05/24	R214	07/02/2019	9.03	Put	Bond Future	5,827.1100		5.8271	5,432.0200	5.4320	(6.780)	0	0	0
2018/05/24	R248	02/08/2018	8.98	Call	Bond Future	682.1000		0.6821	855.9100	0.8559	25.482	0	0	0
2018/05/24	R248	02/08/2018	8.97	Put	Bond Future	5,280.2400		5.2802	4,678.4900	4.6785	(11.396)	0	0	0
2018/05/24	R248	02/08/2018			Bond Future	9.4463		96.9033	9.3639	97.6747	(0.871)	0.0000	0.0000	105,120
2018/05/24	R248	02/08/2018	8.99	Call	Bond Future	705.1300		0.7051	883.2400	0.8832	25.259	0	0	0
2018/05/24	R248	02/08/2018	8.99	Put	Bond Future	5,123.8300		5.1238	4,530.6200	4.5306	(11.577)	0	0	0
2018/05/24	R248	02/08/2018	8.98	Put	Bond Future	5,201.6900		5.2017	4,604.1800	4.6042	(11.487)	0	0	0
2018/05/24	R248	02/08/2018	8.97	Call	Bond Future	659.5900		0.6596	829.1600	0.8292	25.708	0	0	0
2018/05/24	R248	01/11/2018	9.03	Call	Bond Future	1,802.0000		1.8020	2,060.2600	2.0603	14.332	0	0	0
2018/05/24	R248	01/11/2018			Bond Future	9.5016		94.2064	9.4169	94.9913	(0.891)	0.0000	0.0000	0
2018/05/24	R248	01/11/2018	9.01	Call	Bond Future	1,738.2700		1.7383	1,990.1900	1.9902	14.493	0	0	0
2018/05/24	R248	01/11/2018	9.01	Put	Bond Future	6,461.1100		6.4611	5,928.1200	5.9281	(8.249)	0	0	0
2018/05/24	R248	01/11/2018	9.03	Put	Bond Future	6,324.6300		6.3246	5,797.9800	5.7980	(8.327)	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
2018/05/24	R248	01/11/2018	9.02	Call	Bond Future	1,769.9600	1.7700	2,025.0500	2.0250	14.412	0	0	0
2018/05/24	R248	01/11/2018	9.02	Put	Bond Future	6,392.6100	6.3926	5,862.7900	5.8628	(8.288)	0	0	0
2018/05/24	R248	07/02/2019	9.06	Put	Bond Future	7,535.9300	7.5359	7,030.6300	7.0306	(6.705)	0	0	0
2018/05/24	R248	07/02/2019			Bond Future	9.5641	96.0327	9.4766	96.8336	(0.914)	0.0000	0.0000	0
2018/05/24	R248	07/02/2019	9.06	Call	Bond Future	2,748.9200	2.7489	3,044.5400	3.0445	10.754	0	0	0
2018/05/24	R248	07/02/2019	9.05	Put	Bond Future	7,599.4000	7.5994	7,091.5500	7.0915	(6.683)	0	0	0
2018/05/24	R248	07/02/2019	9.07	Call	Bond Future	2,784.9900	2.7850	3,083.1700	3.0832	10.707	0	0	0
2018/05/24	R248	07/02/2019	9.07	Put	Bond Future	7,472.8800	7.4729	6,970.1400	6.9701	(6.728)	0	0	0
2018/05/24	R248	07/02/2019	9.05	Call	Bond Future	2,713.1000	2.7131	3,006.1700	3.0062	10.802	0	0	0

Total

900217