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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2018 TO 17/05/2018

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
2018/05/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	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
2018/05/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2025	02/08/2018			Bond Future	135.0946	135.0946	134.5200	134.5200	(0.425)	0.0000	0.0000	864
2018/05/17	2025	02/08/2018	136.65	Put	Bond Future	1,555.4100	1.5554	2,129.9900	2.1300	36.941	0	0	0
2018/05/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2025	02/08/2018	136.67	Put	Bond Future	1,575.4100	1.5754	2,149.9900	2.1500	36.472	0	0	0
2018/05/17	2025	02/08/2018	136.66	Put	Bond Future	1,565.4100	1.5654	2,139.9900	2.1400	36.705	0	0	0
2018/05/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2025	01/11/2018			Bond Future	137.5406	137.5406	136.9545	136.9545	(0.426)	0.0000	0.0000	0
2018/05/17	2025	07/02/2019			Bond Future	138.8244	138.8244	138.2274	138.2274	(0.430)	0.0000	0.0000	0
2018/05/17	2029	02/08/2018			Bond Future	103.2435	103.2435	103.2555	103.2555	0.012	0.0000	0.0000	1,370
2018/05/17	2029	01/11/2018			Bond Future	104.0633	104.0633	104.0746	104.0746	0.011	0.0000	0.0000	0
2018/05/17	2029	07/02/2019			Bond Future	106.1040	106.1040	106.1161	106.1161	0.011	0.0000	0.0000	0
2018/05/17	2030	02/08/2018	8.51	Call	Bond Future	555.2800	0.5553	481.7900	0.4818	(13.235)	0	0	7,850
2018/05/17	2030	02/08/2018	8.91	Call	Bond Future	1,597.0200	1.5970	1,450.1200	1.4501	(9.198)	0	0	7,850
2018/05/17	2030	02/08/2018	9.46	Put	Bond Future	566.4700	0.5665	615.1300	0.6151	8.590	0	0	0
2018/05/17	2030	02/08/2018			Bond Future	8.9364	93.5107	8.9770	93.2368	0.454	0.0000	0.0000	40,623
2018/05/17	2030	02/08/2018	8.51	Put	Bond Future	3,502.7900	3.5028	3,703.1500	3.7031	5.720	0	0	0
2018/05/17	2030	02/08/2018	9.46	Call	Bond Future	4,021.1100	4.0211	3,795.9200	3.7959	(5.600)	0	0	0
2018/05/17	2030	02/08/2018	8.91	Put	Bond Future	1,776.2800	1.7763	1,903.2300	1.9032	7.147	0	0	0
2018/05/17	2030	02/08/2018	9.50	Call	Bond Future	4,228.5100	4.2285	3,999.5600	3.9996	(5.414)	0	0	0
2018/05/17	2030	02/08/2018	9.47	Call	Bond Future	4,072.6500	4.0726	3,846.5900	3.8466	(5.551)	0	0	0
2018/05/17	2030	02/08/2018	9.45	Put	Bond Future	579.3500	0.5794	629.1500	0.6291	8.596	0	0	0
2018/05/17	2030	02/08/2018	9.50	Put	Bond Future	517.0900	0.5171	561.9900	0.5620	8.683	0	0	7,850
2018/05/17	2030	02/08/2018	9.47	Put	Bond Future	553.7200	0.5537	601.5100	0.6015	8.631	0	0	0
2018/05/17	2030	02/08/2018	9.45	Call	Bond Future	3,969.6500	3.9696	3,745.6000	3.7456	(5.644)	0	0	0
2018/05/17	2030	01/11/2018	8.60	Call	Bond Future	1,383.7900	1.3838	1,285.5400	1.2855	(7.100)	0	0	0
2018/05/17	2030	01/11/2018	8.58	Put	Bond Future	4,127.4600	4.1275	4,311.7900	4.3118	4.466	0	0	0
2018/05/17	2030	01/11/2018			Bond Future	8.9913	95.1879	9.0335	94.9077	0.469	0.0000	0.0000	0
2018/05/17	2030	01/11/2018	8.60	Put	Bond Future	4,037.8400	4.0378	4,219.8000	4.2198	4.506	0	0	0
2018/05/17	2030	01/11/2018	8.58	Call	Bond Future	1,335.0600	1.3351	1,239.1800	1.2392	(7.182)	0	0	0
2018/05/17	2030	01/11/2018	8.59	Put	Bond Future	4,082.6000	4.0826	4,265.7400	4.2657	4.486	0	0	0
2018/05/17	2030	01/11/2018	8.59	Call	Bond Future	1,359.4100	1.3594	1,262.3400	1.2623	(7.141)	0	0	0
2018/05/17	2030	07/02/2019	8.62	Call	Bond Future	2,026.1600	2.0262	1,901.0200	1.9010	(6.176)	0	0	0
2018/05/17	2030	07/02/2019			Bond Future	9.0542	93.0249	9.0980	92.7396	0.484	0.0000	0.0000	0
2018/05/17	2030	07/02/2019	8.62	Put	Bond Future	4,919.2100	4.9192	5,079.3500	5.0794	3.255	0	0	0
2018/05/17	2030	07/02/2019	8.63	Call	Bond Future	2,052.8100	2.0528	1,926.3800	1.9264	(6.159)	0	0	0
2018/05/17	2030	07/02/2019	8.63	Put	Bond Future	4,877.9000	4.8779	5,036.7500	5.0368	3.257	0	0	0
2018/05/17	2030	07/02/2019	8.64	Call	Bond Future	2,079.3500	2.0794	1,951.9500	1.9519	(6.127)	0	0	0
2018/05/17	2030	07/02/2019	8.64	Put	Bond Future	4,836.5300	4.8365	4,994.4100	4.9944	3.264	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
2018/05/17	2032	02/08/2018	9.67	Call	Bond Future	4,593.0100	4.5930	4,341.7200	4.3417	(5.471)	0	0	0
2018/05/17	2032	02/08/2018	9.66	Put	Bond Future	603.1300	0.6031	649.9500	0.6500	7.763	0	0	0
2018/05/17	2032	02/08/2018			Bond Future	9.1092	96.2531	9.1497	95.9559	0.444	0.0000	0.0000	31,906
2018/05/17	2032	02/08/2018	9.68	Call	Bond Future	4,649.2500	4.6493	4,396.8600	4.3969	(5.429)	0	0	0
2018/05/17	2032	02/08/2018	9.68	Put	Bond Future	576.8900	0.5769	621.7600	0.6218	7.778	0	0	0
2018/05/17	2032	02/08/2018	9.67	Put	Bond Future	589.8100	0.5898	635.7800	0.6358	7.794	0	0	0
2018/05/17	2032	02/08/2018	9.66	Call	Bond Future	4,537.0900	4.5371	4,286.6500	4.2867	(5.520)	0	0	0
2018/05/17	2032	01/11/2018	8.77	Put	Bond Future	4,496.7800	4.4968	4,668.9400	4.6689	3.829	0	0	0
2018/05/17	2032	01/11/2018			Bond Future	9.1678	93.8247	9.2099	93.5207	0.458	0.0000	0.0000	0
2018/05/17	2032	01/11/2018	8.76	Call	Bond Future	1,522.3200	1.5223	1,391.8600	1.3919	(8.570)	0	0	0
2018/05/17	2032	01/11/2018	8.76	Put	Bond Future	4,545.8800	4.5459	4,719.4300	4.7194	3.818	0	0	0
2018/05/17	2032	01/11/2018	8.77	Call	Bond Future	1,548.9900	1.5490	1,417.1400	1.4171	(8.512)	0	0	0
2018/05/17	2032	01/11/2018	8.75	Call	Bond Future	1,495.9400	1.4959	1,366.8700	1.3669	(8.628)	0	0	0
2018/05/17	2032	01/11/2018	8.75	Put	Bond Future	4,595.3500	4.5954	4,770.2900	4.7703	3.807	0	0	0
2018/05/17	2032	07/02/2019	8.81	Call	Bond Future	2,276.5400	2.2765	2,165.0200	2.1650	(4.899)	0	0	0
2018/05/17	2032	07/02/2019	8.80	Put	Bond Future	5,413.2600	5.4133	5,612.3800	5.6124	3.678	0	0	0
2018/05/17	2032	07/02/2019			Bond Future	9.2338	95.6445	9.2773	95.3349	0.472	0.0000	0.0000	0
2018/05/17	2032	07/02/2019	8.82	Call	Bond Future	2,305.5100	2.3055	2,193.3100	2.1933	(4.867)	0	0	0
2018/05/17	2032	07/02/2019	8.82	Put	Bond Future	5,322.0600	5.3221	5,519.5200	5.5195	3.710	0	0	0
2018/05/17	2032	07/02/2019	8.81	Put	Bond Future	5,367.6700	5.3677	5,565.8100	5.5658	3.691	0	0	0
2018/05/17	2032	07/02/2019	8.80	Call	Bond Future	2,247.4700	2.2475	2,136.9300	2.1369	(4.918)	0	0	0
2018/05/17	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2033	02/08/2018			Bond Future	106.9295	106.9295	106.8072	106.8072	(0.114)	0.0000	0.0000	6,151
2018/05/17	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2033	02/08/2018	109.92	Put	Bond Future	2,990.5100	2.9905	3,112.8200	3.1128	4.090	0	0	0
2018/05/17	2033	02/08/2018	109.94	Put	Bond Future	3,010.5100	3.0105	3,132.8200	3.1328	4.063	0	0	0
2018/05/17	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2033	02/08/2018	109.93	Put	Bond Future	3,000.5100	3.0005	3,122.8200	3.1228	4.076	0	0	0
2018/05/17	2033	01/11/2018			Bond Future	107.7446	107.7446	107.6191	107.6191	(0.116)	0.0000	0.0000	0
2018/05/17	2033	07/02/2019			Bond Future	109.8576	109.8576	109.7301	109.7301	(0.116)	0.0000	0.0000	0
2018/05/17	2037	02/08/2018	9.96	Put	Bond Future	615.3600	0.6154	644.1900	0.6442	4.685	0	0	0
2018/05/17	2037	02/08/2018	9.95	Call	Bond Future	5,562.2500	5.5623	5,217.7000	5.2177	(6.194)	0	0	0
2018/05/17	2037	02/08/2018			Bond Future	9.3264	92.9407	9.3720	92.5665	0.488	0.0000	0.0000	54,895
2018/05/17	2037	02/08/2018	9.96	Call	Bond Future	5,624.8100	5.6248	5,279.4300	5.2794	(6.140)	0	0	0
2018/05/17	2037	02/08/2018	9.95	Put	Bond Future	628.6000	0.6286	658.2600	0.6583	4.718	0	0	0
2018/05/17	2037	02/08/2018	9.97	Call	Bond Future	5,687.4100	5.6874	5,341.2200	5.3412	(6.087)	0	0	0
2018/05/17	2037	02/08/2018	9.97	Put	Bond Future	602.2600	0.6023	630.2800	0.6303	4.652	0	0	0
2018/05/17	2037	01/11/2018	9.03	Call	Bond Future	1,959.6100	1.9596	1,806.2200	1.8062	(7.828)	0	0	0
2018/05/17	2037	01/11/2018			Bond Future	9.3817	94.6077	9.4287	94.2253	0.502	0.0000	0.0000	0
2018/05/17	2037	01/11/2018	9.01	Call	Bond Future	1,896.0800	1.8961	1,745.9300	1.7459	(7.919)	0	0	0
2018/05/17	2037	01/11/2018	9.01	Put	Bond Future	5,003.2000	5.0032	5,235.4300	5.2354	4.642	0	0	0
2018/05/17	2037	01/11/2018	9.03	Put	Bond Future	4,895.5300	4.8955	5,124.5200	5.1245	4.678	0	0	0
2018/05/17	2037	01/11/2018	9.02	Call	Bond Future	1,927.8100	1.9278	1,775.8100	1.7758	(7.885)	0	0	0
2018/05/17	2037	01/11/2018	9.02	Put	Bond Future	4,949.2700	4.9493	5,179.6500	5.1797	4.655	0	0	0
2018/05/17	2037	07/02/2019	9.06	Put	Bond Future	6,000.1100	6.0001	6,190.8700	6.1909	3.179	0	0	0
2018/05/17	2037	07/02/2019	9.05	Call	Bond Future	2,796.2500	2.7963	2,598.8600	2.5989	(7.059)	0	0	0

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2018/05/17	2037	07/02/2019			Bond Future	9.4442	92.1829	9.4928	91.7934	0.514	0.0000	0.0000	0
2018/05/17	2037	07/02/2019	9.06	Call	Bond Future	2,830.0700	2.8301	2,631.3400	2.6313	(7.022)	0	0	0
2018/05/17	2037	07/02/2019	9.05	Put	Bond Future	6,051.0000	6.0510	6,243.1000	6.2431	3.175	0	0	0
2018/05/17	2037	07/02/2019	9.07	Call	Bond Future	2,864.4100	2.8644	2,664.3400	2.6643	(6.985)	0	0	0
2018/05/17	2037	07/02/2019	9.07	Put	Bond Future	5,949.8600	5.9499	6,139.2800	6.1393	3.184	0	0	0
2018/05/17	2038	02/08/2018	134.55	Put	Bond Future	5,565.5600	5.5656	6,359.0500	6.3590	14.257	0	0	0
2018/05/17	2038	02/08/2018			Bond Future	128.9844	128.9844	128.1909	128.1909	(0.615)	0.0000	0.0000	9,239
2018/05/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2038	02/08/2018	134.54	Put	Bond Future	5,555.5600	5.5556	6,349.0500	6.3490	14.283	0	0	0
2018/05/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2038	02/08/2018	134.53	Put	Bond Future	5,545.5600	5.5456	6,339.0500	6.3390	14.309	0	0	0
2018/05/17	2038	01/11/2018			Bond Future	131.3200	131.3200	130.5108	130.5108	(0.616)	0.0000	0.0000	0
2018/05/17	2038	07/02/2019			Bond Future	132.3050	132.3050	131.4805	131.4805	(0.623)	0.0000	0.0000	0
2018/05/17	2040	02/08/2018	10.04	Call	Bond Future	6,096.9600	6.0970	5,712.0400	5.7120	(6.313)	0	0	0
2018/05/17	2040	02/08/2018	10.03	Put	Bond Future	691.1200	0.6911	755.9400	0.7559	9.379	0	0	0
2018/05/17	2040	02/08/2018			Bond Future	9.4013	96.4917	9.4520	96.0434	0.538	0.0000	0.0000	22,604
2018/05/17	2040	02/08/2018	10.05	Call	Bond Future	6,163.7900	6.1638	5,777.7300	5.7777	(6.263)	0	0	0
2018/05/17	2040	02/08/2018	10.05	Put	Bond Future	662.7700	0.6628	725.0300	0.7250	9.394	0	0	0
2018/05/17	2040	02/08/2018	10.04	Put	Bond Future	676.8700	0.6769	740.2700	0.7403	9.367	0	0	0
2018/05/17	2040	02/08/2018	10.03	Call	Bond Future	6,030.1700	6.0302	5,646.6700	5.6467	(6.360)	0	0	0
2018/05/17	2040	01/11/2018	9.09	Put	Bond Future	5,439.4900	5.4395	5,682.9100	5.6829	4.475	0	0	0
2018/05/17	2040	01/11/2018			Bond Future	9.4565	98.2224	9.5088	97.7646	0.553	0.0000	0.0000	0
2018/05/17	2040	01/11/2018	9.08	Call	Bond Future	2,095.9700	2.0960	1,883.6500	1.8837	(10.130)	0	0	0
2018/05/17	2040	01/11/2018	9.08	Put	Bond Future	5,498.0600	5.4981	5,743.5200	5.7435	4.464	0	0	0
2018/05/17	2040	01/11/2018	9.10	Put	Bond Future	5,381.3700	5.3814	5,622.7500	5.6227	4.485	0	0	0
2018/05/17	2040	01/11/2018	9.09	Call	Bond Future	2,130.2200	2.1302	1,915.8600	1.9159	(10.063)	0	0	0
2018/05/17	2040	01/11/2018	9.10	Call	Bond Future	2,164.7900	2.1648	1,948.3900	1.9484	(9.996)	0	0	5,900
2018/05/17	2040	01/11/2018	8.50	Put	Bond Future	9,689.3700	9.6894	10,048.0500	10,0480	3.702	0	0	0
2018/05/17	2040	01/11/2018	8.50	Call	Bond Future	660.4100	0.6604	561.3100	0.5613	(15.006)	0	0	5,900
2018/05/17	2040	01/11/2018	9.07	Call	Bond Future	2,062.0500	2.0621	1,851.7700	1.8518	(10.198)	0	0	0
2018/05/17	2040	01/11/2018	9.07	Put	Bond Future	5,557.1100	5.5571	5,804.6100	5.8046	4.454	0	0	0
2018/05/17	2040	07/02/2019	9.13	Call	Bond Future	3,086.9400	3.0869	2,850.0300	2.8500	(7.675)	0	0	0
2018/05/17	2040	07/02/2019	9.11	Put	Bond Future	6,667.8700	6.6679	6,900.5200	6.9005	3.489	0	0	0
2018/05/17	2040	07/02/2019			Bond Future	9.5188	95.6171	9.5728	95.1507	0.567	0.0000	0.0000	0
2018/05/17	2040	07/02/2019	9.13	Put	Bond Future	6,557.1800	6.5572	6,786.6500	6.7866	3.500	0	0	0
2018/05/17	2040	07/02/2019	9.11	Call	Bond Future	3,013.7500	3.0138	2,780.0200	2.7800	(7.755)	0	0	0
2018/05/17	2040	07/02/2019	9.12	Put	Bond Future	6,612.3400	6.6123	6,843.4000	6.8434	3.494	0	0	0
2018/05/17	2040	07/02/2019	9.12	Call	Bond Future	3,050.2300	3.0502	2,814.9100	2.8149	(7.715)	0	0	0
2018/05/17	2044	02/08/2018	10.07	Call	Bond Future	6,116.4700	6.1165	5,732.4300	5.7324	(6.279)	0	0	0
2018/05/17	2044	02/08/2018			Bond Future	9.4449	93.5061	9.4904	93.0962	0.482	0.0000	0.0000	30,285
2018/05/17	2044	02/08/2018	10.05	Call	Bond Future	5,983.3100	5.9833	5,600.8500	5.6009	(6.392)	0	0	0
2018/05/17	2044	02/08/2018	10.05	Put	Bond Future	767.7100	0.7677	795.1400	0.7951	3.573	0	0	0
2018/05/17	2044	02/08/2018	10.07	Put	Bond Future	736.9500	0.7369	762.8000	0.7628	3.508	0	0	0
2018/05/17	2044	02/08/2018	10.06	Call	Bond Future	6,049.8100	6.0498	5,666.4900	5.6665	(6.336)	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
2018/05/17	2044	02/08/2018	10.06	Put	Bond Future	752.1900	0.7522	778.7600	0.7788	3.532	0	0	0
2018/05/17	2044	01/11/2018	9.12	Call	Bond Future	2,135.7100	2.1357	1,958.1800	1.9582	(8.312)	0	0	0
2018/05/17	2044	01/11/2018			Bond Future	9.4984	95.1833	9.5454	94.7646	0.494	0.0000	0.0000	0
2018/05/17	2044	01/11/2018	9.12	Put	Bond Future	5,628.7600	5.6288	5,869.9000	5.8699	4.284	0	0	0
2018/05/17	2044	01/11/2018	9.13	Call	Bond Future	2,170.4800	2.1705	1,991.1600	1.9912	(8.262)	0	0	0
2018/05/17	2044	01/11/2018	9.14	Put	Bond Future	5,508.8400	5.5088	5,746.1500	5.7462	4.308	0	0	0
2018/05/17	2044	01/11/2018	9.13	Put	Bond Future	5,568.4300	5.5684	5,807.7800	5.8078	4.298	0	0	0
2018/05/17	2044	01/11/2018	9.14	Call	Bond Future	2,205.8300	2.2058	2,024.4700	2.0245	(8.222)	0	0	0
2018/05/17	2044	07/02/2019	9.18	Put	Bond Future	6,686.2200	6.6862	6,875.7800	6.8758	2.835	0	0	0
2018/05/17	2044	07/02/2019			Bond Future	9.5588	92.6442	9.6073	92.2177	0.507	0.0000	0.0000	0
2018/05/17	2044	07/02/2019	9.17	Call	Bond Future	3,194.7000	3.1947	2,959.2400	2.9592	(7.370)	0	0	0
2018/05/17	2044	07/02/2019	9.17	Put	Bond Future	6,742.6500	6.7426	6,933.6900	6.9337	2.833	0	0	0
2018/05/17	2044	07/02/2019	9.18	Call	Bond Future	3,232.3300	3.2323	2,995.3900	2.9954	(7.330)	0	0	0
2018/05/17	2044	07/02/2019	9.16	Call	Bond Future	3,157.0000	3.1570	2,923.0200	2.9230	(7.411)	0	0	0
2018/05/17	2044	07/02/2019	9.16	Put	Bond Future	6,799.1600	6.7992	6,991.6800	6.9917	2.832	0	0	0
2018/05/17	2046	02/08/2018	128.78	Put	Bond Future	5,512.6000	5.5126	6,460.3700	6.4604	17.193	0	0	0
2018/05/17	2046	02/08/2018			Bond Future	123.2674	123.2674	122.3196	122.3196	(0.769)	0.0000	0.0000	10,917
2018/05/17	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2046	02/08/2018	128.77	Put	Bond Future	5,502.6000	5.5026	6,450.3700	6.4504	17.224	0	0	0
2018/05/17	2046	02/08/2018	128.79	Put	Bond Future	5,522.6000	5.5226	6,470.3700	6.4704	17.162	0	0	0
2018/05/17	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2046	01/11/2018			Bond Future	123.8502	123.8502	122.8842	122.8842	(0.780)	0.0000	0.0000	0
2018/05/17	2046	07/02/2019			Bond Future	126.2788	126.2788	125.2944	125.2944	(0.779)	0.0000	0.0000	0
2018/05/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2050	02/08/2018	137.54	Put	Bond Future	8,831.2900	8.8313	9,655.7500	9.6558	9.336	0	0	0
2018/05/17	2050	02/08/2018	137.52	Put	Bond Future	8,811.2900	8.8113	9,635.7500	9.6358	9.357	0	0	0
2018/05/17	2050	02/08/2018			Bond Future	128.7087	128.7087	127.8842	127.8842	(0.641)	0.0000	0.0000	9,775
2018/05/17	2050	02/08/2018	137.53	Put	Bond Future	8,821.2900	8.8213	9,645.7500	9.6458	9.346	0	0	0
2018/05/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	2050	01/11/2018			Bond Future	131.0393	131.0393	130.1986	130.1986	(0.642)	0.0000	0.0000	0
2018/05/17	2050	07/02/2019			Bond Future	131.8373	131.8373	130.9810	130.9810	(0.649)	0.0000	0.0000	0
2018/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	AL37	02/08/2018			Index Future	590.4150	590.4150	589.5240	589.5240	(0.151)	0.0000	0.0000	0
2018/05/17	AL37	01/11/2018			Index Future	601.0070	601.0070	600.0910	600.0910	(0.152)	0.0000	0.0000	0
2018/05/17	AL37	07/02/2019			Index Future	612.6690	612.6690	611.7370	611.7370	(0.152)	0.0000	0.0000	0
2018/05/17	AL7T	02/08/2018			Index Future	690.1580	690.1580	688.3860	688.3860	(0.257)	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
2018/05/17	AL7T	01/11/2018			Index Future	702.5390	702.5390	700.7240	700.7240	(0.258)	0.0000	0.0000	0
2018/05/17	AL7T	07/02/2019			Index Future	716.1710	716.1710	714.3230	714.3230	(0.258)	0.0000	0.0000	0
2018/05/17	ALBI	02/08/2018			Index Future	628.3070	628.3070	626.3230	626.3230	(0.316)	0.0000	0.0000	877
2018/05/17	ALBI	01/11/2018			Index Future	639.5780	639.5780	637.5490	637.5490	(0.317)	0.0000	0.0000	0
2018/05/17	ALBI	07/02/2019			Index Future	651.9880	651.9880	649.9220	649.9220	(0.317)	0.0000	0.0000	0
2018/05/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	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
2018/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	EL28	02/08/2018			Bond Future	132.0034	132.0034	132.0212	132.0212	0.013	0.0000	0.0000	0
2018/05/17	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	EL28	02/08/2018	134.93	Put	Bond Future	2,926.5900	2.9266	2,908.7700	2.9088	(0.609)	0	0	0
2018/05/17	EL28	02/08/2018	134.95	Put	Bond Future	2,946.5900	2.9466	2,928.7700	2.9288	(0.605)	0	0	0
2018/05/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	EL28	02/08/2018	134.94	Put	Bond Future	2,936.5900	2.9366	2,918.7700	2.9188	(0.607)	0	0	0
2018/05/17	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	ES33	02/08/2018	11.14	Call	Bond Future	3,059.8900	3.0599	2,814.7500	2.8148	(8.011)	0	0	0
2018/05/17	ES33	02/08/2018			Bond Future	10.6262	79.6764	10.6663	79.4313	0.377	0.0000	0.0000	9,466
2018/05/17	ES33	02/08/2018	11.15	Call	Bond Future	3,117.6400	3.1176	2,872.5000	2.8725	(7.863)	0	0	0
2018/05/17	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	ES33	02/08/2018	11.16	Call	Bond Future	3,175.3300	3.1753	2,930.1900	2.9302	(7.720)	0	0	0
2018/05/17	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	ES33	01/11/2018			Bond Future	10.7315	77.3172	10.7732	77.0664	0.388	0.0000	0.0000	0
2018/05/17	ES33	07/02/2019			Bond Future	10.8522	78.8168	10.8954	78.5615	0.398	0.0000	0.0000	0
2018/05/17	ES42	02/08/2018			Bond Future	10.8238	82.6806	10.8690	82.3627	0.418	0.0000	0.0000	7,957
2018/05/17	ES42	01/11/2018			Bond Future	10.9252	79.9038	10.9722	79.5789	0.430	0.0000	0.0000	0

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2018/05/17	ES42	07/02/2019			Bond Future	11.0375	81.4533	11.0862	81.1224	0.441	0.0000	0.0000	0
2018/05/17	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	02/08/2018			GOVI	624.4930	624.4930	622.4330	622.4330	(0.330)	0.0000	0.0000	469
2018/05/17	GOVI	02/08/2018	605.71	Call	GOVI	187,830.0000	18.7830	167,230.0000	16.7230	(10.967)	0	0	0
2018/05/17	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	02/08/2018	605.72	Call	GOVI	187,730.0000	18.7730	167,130.0000	16.7130	(10.973)	0	0	0
2018/05/17	GOVI	02/08/2018	605.70	Call	GOVI	187,930.0000	18.7930	167,330.0000	16.7330	(10.962)	0	0	0
2018/05/17	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	01/11/2018	653.50	Put	GOVI	178,040.0000	17.8040	199,110.0000	19.9110	11.834	0	0	0
2018/05/17	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	01/11/2018			GOVI	635.6960	635.6960	633.5890	633.5890	(0.331)	0.0000	0.0000	0
2018/05/17	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	01/11/2018	653.49	Put	GOVI	177,940.0000	17.7940	199,010.0000	19.9010	11.841	0	0	0
2018/05/17	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	01/11/2018	653.51	Put	GOVI	178,140.0000	17.8140	199,210.0000	19.9210	11.828	0	0	0
2018/05/17	GOVI	07/02/2019	666.53	Put	GOVI	184,990.0000	18.4990	206,450.0000	20.6450	11.601	0	0	0
2018/05/17	GOVI	07/02/2019			GOVI	648.0310	648.0310	645.8850	645.8850	(0.331)	0.0000	0.0000	0
2018/05/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	07/02/2019	666.52	Put	GOVI	184,890.0000	18.4890	206,350.0000	20.6350	11.607	0	0	0
2018/05/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	GOVI	07/02/2019	666.51	Put	GOVI	184,790.0000	18.4790	206,250.0000	20.6250	11.613	0	0	0
2018/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/17	IGOV	02/08/2018			Index Future	260.0290	260.0290	259.2320	259.2320	(0.307)	0.0000	0.0000	884
2018/05/17	IGOV	01/11/2018			Index Future	264.7380	264.7380	263.9230	263.9230	(0.308)	0.0000	0.0000	241
2018/05/17	IGOV	07/02/2019			Index Future	269.9300	269.9300	269.1010	269.1010	(0.307)	0.0000	0.0000	0
2018/05/17	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/17	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/05/17	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4800	100.4800	0.010	0.0000	0.0000	0
2018/05/17	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4700	99.4700	0.010	0.0000	0.0000	0
2018/05/17	IS01	20/06/2019			Interest Rate Swap	100.1200	100.1200	100.1400	100.1400	0.020	0.0000	0.0000	0
2018/05/17	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/17	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/05/17	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8600	98.8600	0.010	0.0000	0.0000	0
2018/05/17	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.2200	99.2200	0.020	0.0000	0.0000	0
2018/05/17	IS02	21/06/2019			Interest Rate Swap	99.5700	99.5700	99.5900	99.5900	0.020	0.0000	0.0000	0
2018/05/17	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.9600	99.9600	0.030	0.0000	0.0000	0
2018/05/17	IS02	20/12/2019			Interest Rate Swap	100.8400	100.8400	100.8800	100.8800	0.040	0.0000	0.0000	0
2018/05/17	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.6000	98.6000	0.051	0.0000	0.0000	0
2018/05/17	IS02	22/06/2020			Interest Rate Swap	100.3900	100.3900	100.4400	100.4400	0.050	0.0000	0.0000	0
2018/05/17	IS05	17/12/2020			Interest Rate Swap	95.9100	95.9100	95.9900	95.9900	0.083	0.0000	0.0000	0
2018/05/17	IS05	16/03/2021			Interest Rate Swap	95.0900	95.0900	95.1900	95.1900	0.105	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/17	IS05	15/06/2021			Interest Rate Swap	94.2500	94.2500	94.3600	94.3600	0.117	0.0000	0.0000	0
2018/05/17	IS05	21/09/2021			Interest Rate Swap	94.3900	94.3900	94.5100	94.5100	0.127	0.0000	0.0000	0
2018/05/17	IS05	21/12/2021			Interest Rate Swap	96.5600	96.5600	96.7000	96.7000	0.145	0.0000	0.0000	51
2018/05/17	IS05	15/03/2022			Interest Rate Swap	96.6700	96.6700	96.8200	96.8200	0.155	0.0000	0.0000	0
2018/05/17	IS05	21/06/2022			Interest Rate Swap	97.8400	97.8400	98.0000	98.0000	0.164	0.0000	0.0000	0
2018/05/17	IS05	20/09/2022			Interest Rate Swap	100.0300	100.0300	100.2000	100.2000	0.170	0.0000	0.0000	0
2018/05/17	IS05	20/12/2022			Interest Rate Swap	101.2700	101.2700	101.4600	101.4600	0.188	0.0000	0.0000	0
2018/05/17	IS05	22/03/2023			Interest Rate Swap	96.3500	96.3500	96.5500	96.5500	0.208	0.0000	0.0000	0
2018/05/17	IS05	20/06/2023			Interest Rate Swap	100.6600	100.6600	100.8700	100.8700	0.209	0.0000	0.0000	0
2018/05/17	IS10	17/12/2025			Interest Rate Swap	94.1700	94.1700	94.5400	94.5400	0.393	0.0000	0.0000	0
2018/05/17	IS10	16/03/2026			Interest Rate Swap	91.1100	91.1100	91.5200	91.5200	0.450	0.0000	0.0000	0
2018/05/17	IS10	15/06/2026			Interest Rate Swap	89.8100	89.8100	90.2200	90.2200	0.457	0.0000	0.0000	0
2018/05/17	IS10	21/09/2026			Interest Rate Swap	91.9500	91.9500	92.3500	92.3500	0.435	0.0000	0.0000	0
2018/05/17	IS10	21/12/2026			Interest Rate Swap	95.7300	95.7300	96.1000	96.1000	0.387	0.0000	0.0000	0
2018/05/17	IS10	15/03/2027			Interest Rate Swap	94.2600	94.2600	94.6200	94.6200	0.382	0.0000	0.0000	0
2018/05/17	IS10	21/06/2027			Interest Rate Swap	96.3200	96.3200	96.6600	96.6600	0.353	0.0000	0.0000	0
2018/05/17	IS10	20/09/2027			Interest Rate Swap	100.0300	100.0300	100.3700	100.3700	0.340	0.0000	0.0000	0
2018/05/17	IS10	20/12/2027			Interest Rate Swap	100.3500	100.3500	100.7100	100.7100	0.359	0.0000	0.0000	0
2018/05/17	IS10	22/03/2028			Interest Rate Swap	95.5400	95.5400	95.9200	95.9200	0.398	0.0000	0.0000	0
2018/05/17	IS10	20/06/2028			Interest Rate Swap	100.9900	100.9900	101.3700	101.3700	0.376	0.0000	0.0000	0
2018/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/17	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/17	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/17	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/17	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/17	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/17	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/17	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/17	R023	02/08/2018			Bond Future	7.8881	102.8400	7.9352	102.6633	0.596	0.0000	0.0000	35,735
2018/05/17	R023	02/08/2018	10.40	Call	Bond Future	8,922.5700	8.9226	8,745.8800	8.7459	(1.980)	0	0	0
2018/05/17	R023	02/08/2018	10.41	Call	Bond Future	8,956.0800	8.9561	8,779.3900	8.7794	(1.973)	0	0	0
2018/05/17	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/17	R023	02/08/2018	10.39	Call	Bond Future	8,889.0400	8.8890	8,712.3500	8.7124	(1.988)	0	0	0
2018/05/17	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/05/17	R023	01/11/2018	10.58	Call	Bond Future	8,953.5600	8.9536	8,772.8000	8.7728	(2.019)	0	0	0
2018/05/17	R023	01/11/2018	10.57	Put	Bond Future	1.4200	0.0014	2.0600	0.0021	45.070	0	0	0
2018/05/17	R023	01/11/2018			Bond Future	7.9332	100.7584	7.9839	100.5771	0.639	0.0000	0.0000	0
2018/05/17	R023	01/11/2018	10.59	Call	Bond Future	8,985.4100	8.9854	8,804.6300	8.8046	(2.012)	0	0	0
2018/05/17	R023	01/11/2018	10.59	Put	Bond Future	1.3100	0.0013	1.9100	0.0019	45.802	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
2018/05/17	R023	01/11/2018	10.58	Put	Bond Future	1.3600	0.0014	1.9800	0.0020	45.588	0	0	0
2018/05/17	R023	01/11/2018	10.57	Call	Bond Future	8,921.7100	8.9217	8,740.9700	8.7410	(2.026)	0	0	0
2018/05/17	R023	07/02/2019	10.59	Call	Bond Future	8,360.0900	8.3601	8,183.4400	8.1834	(2.113)	0	0	0
2018/05/17	R023	07/02/2019			Bond Future	7.9893	102.7130	8.0439	102.5284	0.684	0.0000	0.0000	0
2018/05/17	R023	07/02/2019	10.57	Call	Bond Future	8,300.3300	8.3003	8,123.9800	8.1240	(2.125)	0	0	0
2018/05/17	R023	07/02/2019	10.57	Put	Bond Future	22.3500	0.0223	30.5800	0.0306	36.823	0	0	0
2018/05/17	R023	07/02/2019	10.59	Put	Bond Future	21.3400	0.0213	29.2700	0.0293	37.160	0	0	0
2018/05/17	R023	07/02/2019	10.58	Call	Bond Future	8,330.2100	8.3302	8,153.7100	8.1537	(2.119)	0	0	0
2018/05/17	R023	07/02/2019	10.58	Put	Bond Future	21.8400	0.0218	29.9200	0.0299	36.996	0	0	0
2018/05/17	R035	02/08/2018	9.42	Call	Bond Future	2,995.6100	2.9956	2,713.4800	2.7135	(9.418)	0	0	0
2018/05/17	R035	02/08/2018			Bond Future	9.2382	100.7969	9.2837	100.4239	0.493	0.0000	0.0000	65,685
2018/05/17	R035	02/08/2018	9.42	Put	Bond Future	1,519.4900	1.5195	1,610.3500	1.6103	5.980	0	0	0
2018/05/17	R035	02/08/2018	9.43	Call	Bond Future	3,046.6400	3.0466	2,762.6200	2.7626	(9.322)	0	0	0
2018/05/17	R035	02/08/2018	9.44	Put	Bond Future	1,461.6300	1.4616	1,548.9100	1.5489	5.971	0	0	0
2018/05/17	R035	02/08/2018	9.43	Put	Bond Future	1,490.3200	1.4903	1,579.2900	1.5793	5.970	0	0	0
2018/05/17	R035	02/08/2018	9.44	Call	Bond Future	3,098.0500	3.0981	2,812.3400	2.8123	(9.222)	0	0	0
2018/05/17	R035	01/11/2018	8.93	Call	Bond Future	1,868.9800	1.8690	1,725.2100	1.7252	(7.692)	0	0	0
2018/05/17	R035	01/11/2018	8.92	Put	Bond Future	4,966.4500	4.9664	5,205.2100	5.2052	4.807	0	0	0
2018/05/17	R035	01/11/2018			Bond Future	9.2972	98.1088	9.3444	97.7276	0.508	0.0000	0.0000	0
2018/05/17	R035	01/11/2018	8.94	Call	Bond Future	1,900.3800	1.9004	1,754.7600	1.7548	(7.663)	0	0	0
2018/05/17	R035	01/11/2018	8.94	Put	Bond Future	4,859.1000	4.8591	5,094.6600	5.0947	4.848	0	0	0
2018/05/17	R035	01/11/2018	8.93	Put	Bond Future	4,912.4400	4.9124	5,149.8500	5.1499	4.833	0	0	0
2018/05/17	R035	01/11/2018	8.92	Call	Bond Future	1,838.1500	1.8381	1,695.7300	1.6957	(7.748)	0	0	0
2018/05/17	R035	07/02/2019	8.98	Call	Bond Future	2,767.4700	2.7675	2,576.3800	2.5764	(6.905)	0	0	0
2018/05/17	R035	07/02/2019			Bond Future	9.3647	100.0118	9.4136	99.6236	0.521	0.0000	0.0000	0
2018/05/17	R035	07/02/2019	8.96	Call	Bond Future	2,700.7600	2.7008	2,512.0000	2.5120	(6.989)	0	0	0
2018/05/17	R035	07/02/2019	8.96	Put	Bond Future	6,010.0900	6.0101	6,209.5800	6.2096	3.319	0	0	0
2018/05/17	R035	07/02/2019	8.98	Put	Bond Future	5,909.3500	5.9093	6,106.5100	6.1065	3.336	0	0	0
2018/05/17	R035	07/02/2019	8.97	Call	Bond Future	2,734.0000	2.7340	2,544.2400	2.5442	(6.941)	0	0	0
2018/05/17	R035	07/02/2019	8.97	Put	Bond Future	5,959.5500	5.9596	6,158.0400	6.1580	3.331	0	0	0
2018/05/17	R186	02/08/2018	8.25	Call	Bond Future	801.0300	0.8010	698.3700	0.6984	(12.816)	0	0	3,020
2018/05/17	R186	02/08/2018	8.48	Put	Bond Future	1,575.9900	1.5760	1,716.3000	1.7163	8.903	0	0	0
2018/05/17	R186	02/08/2018			Bond Future	8.5016	113.1259	8.5476	112.8339	0.542	0.0000	0.0000	104,149
2018/05/17	R186	02/08/2018	8.50	Call	Bond Future	1,504.9800	1.5050	1,348.4300	1.3484	(10.402)	0	0	0
2018/05/17	R186	02/08/2018	8.50	Put	Bond Future	1,515.1500	1.5151	1,650.6300	1.6506	8.942	0	0	2,500
2018/05/17	R186	02/08/2018	8.47	Call	Bond Future	1,406.2700	1.4063	1,256.5700	1.2566	(10.645)	0	0	0
2018/05/17	R186	02/08/2018	8.47	Put	Bond Future	1,607.2900	1.6073	1,749.6200	1.7496	8.855	0	0	0
2018/05/17	R186	02/08/2018	8.25	Put	Bond Future	2,414.7600	2.4148	2,604.1300	2.6041	7.842	0	0	0
2018/05/17	R186	02/08/2018	7.50	Put	Bond Future	6,641.5900	6.6416	6,925.1700	6.9252	4.270	0	0	0
2018/05/17	R186	02/08/2018	8.48	Call	Bond Future	1,438.6300	1.4386	1,286.9100	1.2869	(10.546)	0	0	0
2018/05/17	R186	02/08/2018	7.50	Call	Bond Future	33.3100	0.0333	24.8600	0.0249	(25.368)	0	0	3,020
2018/05/17	R186	02/08/2018	8.46	Call	Bond Future	1,374.1100	1.3741	1,226.8500	1.2269	(10.717)	0	0	0
2018/05/17	R186	02/08/2018	8.46	Put	Bond Future	1,638.8400	1.6388	1,783.6100	1.7836	8.834	0	0	0
2018/05/17	R186	01/11/2018	9.14	Call	Bond Future	4,567.2900	4.5673	4,347.1600	4.3472	(4.820)	0	0	0
2018/05/17	R186	01/11/2018	7.96	Put	Bond Future	4,547.4700	4.5475	4,773.6400	4.7736	4.974	0	0	0
2018/05/17	R186	01/11/2018	8.54	Put	Bond Future	2,312.1600	2.3122	2,460.9800	2.4610	6.436	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
2018/05/17	R186	01/11/2018			Bond Future	8.5560	115.1552	8.6044	114.8562	0.566	0.0000	0.0000	0
2018/05/17	R186	01/11/2018	8.46	Put	Bond Future	2,557.6700	2.5577	2,718.9900	2.7190	6.307	0	0	0
2018/05/17	R186	01/11/2018	8.46	Call	Bond Future	1,961.9000	1.9619	1,824.2400	1.8242	(7.017)	0	0	5,000
2018/05/17	R186	01/11/2018	8.53	Call	Bond Future	2,180.7400	2.1807	2,032.5200	2.0325	(6.797)	0	0	0
2018/05/17	R186	01/11/2018	8.53	Put	Bond Future	2,341.5000	2.3415	2,492.2600	2.4923	6.439	0	0	0
2018/05/17	R186	01/11/2018	9.14	Put	Bond Future	1,029.3800	1.0294	1,108.2300	1.1082	7.660	0	0	5,000
2018/05/17	R186	01/11/2018	7.96	Call	Bond Future	779.1900	0.7792	706.3800	0.7064	(9.344)	0	0	5,000
2018/05/17	R186	01/11/2018	8.54	Call	Bond Future	2,213.3600	2.2134	2,063.2000	2.0632	(6.784)	0	0	0
2018/05/17	R186	01/11/2018	8.52	Call	Bond Future	2,148.6800	2.1487	2,001.7900	2.0018	(6.836)	0	0	0
2018/05/17	R186	01/11/2018	8.52	Put	Bond Future	2,371.4500	2.3715	2,523.5400	2.5235	6.413	0	0	0
2018/05/17	R186	07/02/2019	8.21	Put	Bond Future	4,285.3300	4.2853	4,487.1600	4.4872	4.710	0	0	0
2018/05/17	R186	07/02/2019	8.20	Call	Bond Future	1,771.5000	1.7715	1,669.6300	1.6696	(5.750)	0	0	0
2018/05/17	R186	07/02/2019			Bond Future	8.6187	112.0836	8.6694	111.7793	0.589	0.0000	0.0000	0
2018/05/17	R186	07/02/2019	8.21	Call	Bond Future	1,795.4000	1.7954	1,692.9000	1.6929	(5.709)	0	0	0
2018/05/17	R186	07/02/2019	8.20	Put	Bond Future	4,323.2600	4.3233	4,525.7200	4.5257	4.683	0	0	0
2018/05/17	R186	07/02/2019	8.22	Call	Bond Future	1,819.8500	1.8199	1,716.3600	1.7164	(5.687)	0	0	0
2018/05/17	R186	07/02/2019	8.22	Put	Bond Future	4,247.9900	4.2480	4,448.8300	4.4488	4.728	0	0	0
2018/05/17	R197	02/08/2018			Bond Future	304.7693	304.7693	304.4310	304.4310	(0.111)	0.0000	0.0000	2,350
2018/05/17	R197	01/11/2018			Bond Future	310.2877	310.2877	309.9406	309.9406	(0.112)	0.0000	0.0000	0
2018/05/17	R197	07/02/2019			Bond Future	309.0158	309.0158	308.6632	308.6632	(0.114)	0.0000	0.0000	0
2018/05/17	R202	02/08/2018			Bond Future	242.6395	242.6395	241.7822	241.7822	(0.353)	0.0000	0.0000	22,452
2018/05/17	R202	01/11/2018			Bond Future	247.0331	247.0331	246.1578	246.1578	(0.354)	0.0000	0.0000	0
2018/05/17	R202	07/02/2019			Bond Future	247.9701	247.9701	247.0787	247.0787	(0.359)	0.0000	0.0000	0
2018/05/17	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R204	02/08/2018			Bond Future	6.4408	101.5626	6.4981	101.5415	0.891	0.0000	0.0000	10,121
2018/05/17	R204	02/08/2018	8.98	Call	Bond Future	929.7900	0.9298	908.6000	0.9086	(2.279)	0	0	0
2018/05/17	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R204	02/08/2018	8.99	Call	Bond Future	933.4200	0.9334	912.2300	0.9122	(2.270)	0	0	0
2018/05/17	R204	02/08/2018	8.97	Call	Bond Future	926.1700	0.9262	904.9800	0.9050	(2.288)	0	0	0
2018/05/17	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R207	02/08/2018	6.86	Put	Bond Future	648.9800	0.6490	689.7400	0.6897	6.281	0	0	0
2018/05/17	R207	02/08/2018	6.85	Call	Bond Future	12.8400	0.0128	8.0100	0.0080	(37.617)	0	0	0
2018/05/17	R207	02/08/2018			Bond Future	7.3314	100.3368	7.3657	100.2909	0.467	0.0000	0.0000	20,909
2018/05/17	R207	02/08/2018	6.86	Call	Bond Future	13.9700	0.0140	8.8100	0.0088	(36.936)	0	0	0
2018/05/17	R207	02/08/2018	6.85	Put	Bond Future	661.3800	0.6614	702.4700	0.7025	6.213	0	0	0
2018/05/17	R207	02/08/2018	6.87	Call	Bond Future	15.1700	0.0152	9.6700	0.0097	(36.256)	0	0	0
2018/05/17	R207	02/08/2018	6.87	Put	Bond Future	636.6600	0.6367	677.0800	0.6771	6.349	0	0	0
2018/05/17	R207	01/11/2018	6.76	Put	Bond Future	689.8500	0.6898	728.5400	0.7285	5.608	0	0	0
2018/05/17	R207	01/11/2018			Bond Future	7.3339	102.1366	7.3769	102.0883	0.587	0.0000	0.0000	0
2018/05/17	R207	01/11/2018	6.75	Call	Bond Future	41.3700	0.0414	32.1100	0.0321	(22.383)	0	0	0
2018/05/17	R207	01/11/2018	6.75	Put	Bond Future	699.3000	0.6993	738.2900	0.7383	5.576	0	0	0
2018/05/17	R207	01/11/2018	6.76	Call	Bond Future	43.2400	0.0432	33.6800	0.0337	(22.109)	0	0	0
2018/05/17	R207	01/11/2018	6.74	Call	Bond Future	39.5600	0.0396	30.6000	0.0306	(22.649)	0	0	0
2018/05/17	R207	01/11/2018	6.74	Put	Bond Future	708.8100	0.7088	748.1000	0.7481	5.543	0	0	0

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2018/05/17	R207	07/02/2019	6.52	Call	Bond Future	44.5700	0.0446	36.2400	0.0362	(18.690)	0	0	0
2018/05/17	R207	07/02/2019	6.51	Put	Bond Future	776.0400	0.7760	816.7500	0.8167	5.246	0	0	0
2018/05/17	R207	07/02/2019			Bond Future	7.3407	100.4728	7.3964	100.4239	0.759	0.0000	0.0000	0
2018/05/17	R207	07/02/2019	6.53	Call	Bond Future	46.1500	0.0462	37.6100	0.0376	(18.505)	0	0	0
2018/05/17	R207	07/02/2019	6.53	Put	Bond Future	761.2400	0.7612	801.5500	0.8016	5.295	0	0	0
2018/05/17	R207	07/02/2019	6.52	Put	Bond Future	768.5300	0.7685	809.0500	0.8091	5.272	0	0	0
2018/05/17	R207	07/02/2019	6.51	Call	Bond Future	43.2100	0.0432	35.0700	0.0351	(18.838)	0	0	0
2018/05/17	R208	02/08/2018	7.14	Call	Bond Future	65.9200	0.0659	45.9800	0.0460	(30.249)	0	0	0
2018/05/17	R208	02/08/2018	7.12	Call	Bond Future	58.4700	0.0585	40.2100	0.0402	(31.230)	0	0	0
2018/05/17	R208	02/08/2018			Bond Future	7.5573	100.4613	7.6004	100.3608	0.570	0.0000	0.0000	29,520
2018/05/17	R208	02/08/2018	7.12	Put	Bond Future	1,085.3400	1.0853	1,167.5700	1.1676	7.576	0	0	0
2018/05/17	R208	02/08/2018	7.14	Put	Bond Future	1,045.5400	1.0455	1,126.0900	1.1261	7.704	0	0	0
2018/05/17	R208	02/08/2018	7.13	Call	Bond Future	62.1600	0.0622	43.0600	0.0431	(30.727)	0	0	0
2018/05/17	R208	02/08/2018	7.13	Put	Bond Future	1,065.4000	1.0654	1,146.7900	1.1468	7.639	0	0	0
2018/05/17	R208	01/11/2018	7.11	Put	Bond Future	1,194.0500	1.1941	1,277.1300	1.2771	6.958	0	0	0
2018/05/17	R208	01/11/2018			Bond Future	7.5907	98.8637	7.6394	98.7600	0.641	0.0000	0.0000	0
2018/05/17	R208	01/11/2018	7.11	Call	Bond Future	162.2800	0.1623	141.6100	0.1416	(12.737)	0	0	0
2018/05/17	R208	01/11/2018	7.12	Call	Bond Future	167.7600	0.1678	146.3800	0.1464	(12.744)	0	0	0
2018/05/17	R208	01/11/2018	7.10	Put	Bond Future	1,210.2900	1.2103	1,293.9000	1.2939	6.908	0	0	0
2018/05/17	R208	01/11/2018	7.12	Put	Bond Future	1,177.9300	1.1779	1,260.3000	1.2603	6.993	0	0	0
2018/05/17	R208	01/11/2018	7.10	Call	Bond Future	156.9100	0.1569	136.7700	0.1368	(12.835)	0	0	0
2018/05/17	R208	07/02/2019	7.07	Call	Bond Future	222.3800	0.2224	202.7700	0.2028	(8.818)	0	0	0
2018/05/17	R208	07/02/2019	7.08	Put	Bond Future	1,297.1400	1.2971	1,382.5700	1.3826	6.586	0	0	0
2018/05/17	R208	07/02/2019	7.06	Put	Bond Future	1,324.7200	1.3247	1,410.9400	1.4109	6.509	0	0	0
2018/05/17	R208	07/02/2019			Bond Future	7.6353	100.7814	7.6905	100.6760	0.723	0.0000	0.0000	0
2018/05/17	R208	07/02/2019	7.07	Put	Bond Future	1,310.7400	1.3107	1,396.5700	1.3966	6.548	0	0	0
2018/05/17	R208	07/02/2019	7.08	Call	Bond Future	228.1600	0.2282	208.1500	0.2082	(8.770)	0	0	0
2018/05/17	R208	07/02/2019	7.06	Call	Bond Future	216.9700	0.2170	197.7500	0.1977	(8.858)	0	0	0
2018/05/17	R209	02/08/2018	9.66	Call	Bond Future	3,545.5600	3.5456	3,303.5000	3.3035	(6.827)	0	0	435
2018/05/17	R209	02/08/2018	8.96	Put	Bond Future	2,984.3200	2.9843	3,142.4600	3.1425	5.299	0	0	0
2018/05/17	R209	02/08/2018	8.49	Call	Bond Future	180.2800	0.1803	140.2800	0.1403	(22.188)	0	0	500
2018/05/17	R209	02/08/2018	8.46	Put	Bond Future	5,979.2500	5.9792	6,222.1000	6.2221	4.062	0	0	0
2018/05/17	R209	02/08/2018	10.38	Call	Bond Future	7,370.7900	7.3708	7,112.4100	7.1124	(3.505)	0	0	0
2018/05/17	R209	02/08/2018	9.21	Call	Bond Future	1,637.8400	1.6378	1,463.6900	1.4637	(10.633)	0	0	0
2018/05/17	R209	02/08/2018	10.39	Put	Bond Future	137.1200	0.1371	157.2900	0.1573	14.710	0	0	0
2018/05/17	R209	02/08/2018			Bond Future	9.2548	76.2984	9.2951	76.0193	0.436	9.3186	9.3186	75,995
2018/05/17	R209	02/08/2018	10.21	Call	Bond Future	6,437.9600	6.4380	6,179.0500	6.1790	(4.022)	0	0	0
2018/05/17	R209	02/08/2018	10.21	Put	Bond Future	231.4100	0.2314	251.5500	0.2516	8.703	0	0	435
2018/05/17	R209	02/08/2018	8.96	Call	Bond Future	899.6600	0.8997	778.7500	0.7788	(13.440)	0	0	5,000
2018/05/17	R209	02/08/2018	9.43	Call	Bond Future	2,492.0600	2.4921	2,277.5400	2.2775	(8.608)	0	0	0
2018/05/17	R209	02/08/2018	9.43	Put	Bond Future	1,292.2200	1.2922	1,356.7500	1.3568	4.994	0	0	5,000
2018/05/17	R209	02/08/2018	10.84	Call	Bond Future	9,915.0600	9.9151	9,641.8300	9.6418	(2.756)	0	0	0
2018/05/17	R209	02/08/2018	10.84	Put	Bond Future	31.4200	0.0314	37.2400	0.0372	18.523	0	0	435
2018/05/17	R209	02/08/2018	8.83	Call	Bond Future	619.5600	0.6196	524.1600	0.5242	(15.398)	0	0	0
2018/05/17	R209	02/08/2018	8.83	Put	Bond Future	3,650.8800	3.6509	3,834.5300	3.8345	5.030	0	0	500
2018/05/17	R209	02/08/2018	8.49	Put	Bond Future	5,769.7200	5.7697	6,008.7700	6.0088	4.143	0	0	0

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2018/05/17	R209	02/08/2018	9.21	Put	Bond Future	1,949.0400	1.9490	2,053.9400	2.0539	5.382	0	0	500
2018/05/17	R209	02/08/2018	9.66	Put	Bond Future	813.8700	0.8139	850.8600	0.8509	4.545	0	0	0
2018/05/17	R209	02/08/2018	8.46	Call	Bond Future	158.2300	0.1582	122.0300	0.1220	(22.878)	0	0	5,000
2018/05/17	R209	02/08/2018	10.38	Put	Bond Future	141.3000	0.1413	161.9700	0.1620	14.628	0	0	0
2018/05/17	R209	02/08/2018	10.39	Call	Bond Future	7,426.0600	7.4261	7,167.1800	7.1672	(3.486)	0	0	0
2018/05/17	R209	02/08/2018	10.40	Call	Bond Future	7,481.3500	7.4813	7,221.9800	7.2220	(3.467)	0	0	0
2018/05/17	R209	02/08/2018	10.40	Put	Bond Future	133.0400	0.1330	152.7200	0.1527	14.793	0	0	0
2018/05/17	R209	01/11/2018	1,016.00	Call	Bond Future	73,631.3200	73.6313	73,346.1200	73.3461	(0.387)	0	0	0
2018/05/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R209	01/11/2018	9.34	Put	Bond Future	2,626.3300	2.6263	2,749.3000	2.7493	4.682	0	0	0
2018/05/17	R209	01/11/2018	10.00	Call	Bond Future	5,689.6000	5.6896	5,469.6400	5.4696	(3.866)	0	0	0
2018/05/17	R209	01/11/2018	9.97	Call	Bond Future	5,547.2400	5.5472	5,329.4900	5.3295	(3.925)	0	0	0
2018/05/17	R209	01/11/2018			Bond Future	9.3078	74.5192	9.3495	74.2340	0.448	0.0000	0.0000	0
2018/05/17	R209	01/11/2018	1,016.01	Call	Bond Future	73,631.3200	73.6313	73,346.1200	73.3461	(0.387)	0	0	0
2018/05/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/17	R209	01/11/2018	1,015.99	Call	Bond Future	73,631.3100	73.6313	73,346.1100	73.3461	(0.387)	0	0	0
2018/05/17	R209	01/11/2018	9.34	Call	Bond Future	2,846.5200	2.8465	2,684.2900	2.6843	(5.699)	0	0	0
2018/05/17	R209	01/11/2018	10.00	Put	Bond Future	1,159.5800	1.1596	1,224.8200	1.2248	5.626	0	0	5,850
2018/05/17	R209	01/11/2018	9.97	Put	Bond Future	1,204.9300	1.2049	1,272.3800	1.2724	5.598	0	0	0
2018/05/17	R209	01/11/2018	9.94	Call	Bond Future	5,405.7900	5.4058	5,190.1400	5.1901	(3.989)	0	0	0
2018/05/17	R209	01/11/2018	9.94	Put	Bond Future	1,251.9500	1.2519	1,321.5000	1.3215	5.555	0	0	0
2018/05/17	R209	01/11/2018	10.57	Call	Bond Future	8,445.2100	8.4452	8,208.8400	8.2088	(2.799)	0	0	0
2018/05/17	R209	01/11/2018	10.57	Put	Bond Future	487.6700	0.4877	536.5000	0.5365	10.013	0	0	0
2018/05/17	R209	07/02/2019	8.97	Put	Bond Future	5,086.5700	5.0866	5,234.6200	5.2346	2.911	0	0	0
2018/05/17	R209	07/02/2019			Bond Future	9.3670	75.9646	9.4100	75.6741	0.459	0.0000	0.0000	0
2018/05/17	R209	07/02/2019	8.96	Call	Bond Future	2,295.9200	2.2959	2,154.2300	2.1542	(6.171)	0	0	0
2018/05/17	R209	07/02/2019	8.96	Put	Bond Future	5,129.9800	5.1300	5,278.7700	5.2788	2.900	0	0	0
2018/05/17	R209	07/02/2019	8.97	Call	Bond Future	2,324.0300	2.3240	2,181.6000	2.1816	(6.129)	0	0	0
2018/05/17	R209	07/02/2019	8.95	Call	Bond Future	2,267.7400	2.2677	2,127.0500	2.1271	(6.204)	0	0	0
2018/05/17	R209	07/02/2019	8.95	Put	Bond Future	5,173.4200	5.1734	5,323.2100	5.3232	2.895	0	0	0
2018/05/17	R210	02/08/2018			Bond Future	191.4573	191.4573	191.4794	191.4794	0.012	0.0000	0.0000	2,159
2018/05/17	R210	01/11/2018			Bond Future	192.4239	192.4239	192.4446	192.4446	0.011	0.0000	0.0000	0
2018/05/17	R210	07/02/2019			Bond Future	196.1973	196.1973	196.2193	196.2193	0.011	0.0000	0.0000	0
2018/05/17	R212	02/08/2018			Bond Future	155.5865	155.5865	155.6030	155.6030	0.011	0.0000	0.0000	3,975
2018/05/17	R212	01/11/2018			Bond Future	158.4036	158.4036	158.4189	158.4189	0.010	0.0000	0.0000	0
2018/05/17	R212	07/02/2019			Bond Future	159.3561	159.3561	159.3725	159.3725	0.010	0.0000	0.0000	0
2018/05/17	R213	02/08/2018	9.06	Call	Bond Future	1,851.7800	1.8518	1,692.1600	1.6922	(8.620)	0	0	0
2018/05/17	R213	02/08/2018	9.05	Put	Bond Future	1,554.8700	1.5549	1,666.1700	1.6662	7.158	0	0	0
2018/05/17	R213	02/08/2018			Bond Future	9.0109	88.0918	9.0514	87.8225	0.450	0.0000	0.0000	29,226
2018/05/17	R213	02/08/2018	9.07	Call	Bond Future	1,888.9300	1.8889	1,727.6200	1.7276	(8.540)	0	0	0
2018/05/17	R213	02/08/2018	9.07	Put	Bond Future	1,496.2800	1.4963	1,604.2000	1.6042	7.213	0	0	0
2018/05/17	R213	02/08/2018	9.06	Put	Bond Future	1,525.3500	1.5253	1,634.9600	1.6350	7.186	0	0	0
2018/05/17	R213	02/08/2018	9.05	Call	Bond Future	1,815.0100	1.8150	1,657.0800	1.6571	(8.701)	0	0	0
2018/05/17	R213	01/11/2018	8.65	Call	Bond Future	1,319.7400	1.3197	1,223.6000	1.2236	(7.285)	0	0	0

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2018/05/17	R213	01/11/2018	8.64	Put	Bond Future	4,165.4100		4.1654	4,345.5500	4.3456	4.325	0	0	0
2018/05/17	R213	01/11/2018			Bond Future	9.0676		86.1257	9.1097	85.8503	0.464	0.0000	0.0000	0
2018/05/17	R213	01/11/2018	8.66	Call	Bond Future	1,343.6900		1.3437	1,246.1600	1.2462	(7.258)	0	0	0
2018/05/17	R213	01/11/2018	8.66	Put	Bond Future	4,075.7500		4.0757	4,253.5500	4.2536	4.362	0	0	0
2018/05/17	R213	01/11/2018	8.65	Put	Bond Future	4,120.3000		4.1203	4,299.4900	4.2995	4.349	0	0	0
2018/05/17	R213	01/11/2018	8.64	Call	Bond Future	1,296.2800		1.2963	1,201.0900	1.2011	(7.343)	0	0	0
2018/05/17	R213	07/02/2019	8.68	Call	Bond Future	1,980.6100		1.9806	1,881.3500	1.8813	(5.012)	0	0	0
2018/05/17	R213	07/02/2019			Bond Future	9.1329		87.7963	9.1764	87.5159	0.477	0.0000	0.0000	0
2018/05/17	R213	07/02/2019	8.68	Put	Bond Future	4,969.6900		4.9697	5,150.8000	5.1508	3.644	0	0	0
2018/05/17	R213	07/02/2019	8.69	Call	Bond Future	2,006.5500		2.0066	1,906.1100	1.9061	(5.006)	0	0	0
2018/05/17	R213	07/02/2019	8.70	Put	Bond Future	4,886.5000		4.8865	5,065.8200	5.0658	3.670	0	0	0
2018/05/17	R213	07/02/2019	8.69	Put	Bond Future	4,928.1100		4.9281	5,108.0400	5.1080	3.651	0	0	0
2018/05/17	R213	07/02/2019	8.70	Call	Bond Future	2,032.3900		2.0324	1,931.3400	1.9313	(4.972)	0	0	0
2018/05/17	R214	02/08/2018	8.96	Call	Bond Future	644.9100		0.6449	547.3700	0.5474	(15.125)	0	0	0
2018/05/17	R214	02/08/2018			Bond Future	9.3943		75.8902	9.4398	75.5606	0.484	0.0000	0.0000	30,055
2018/05/17	R214	02/08/2018	8.94	Call	Bond Future	606.2800		0.6063	512.7300	0.5127	(15.430)	0	0	0
2018/05/17	R214	02/08/2018	8.94	Put	Bond Future	4,033.7300		4.0337	4,269.8500	4.2699	5.854	0	0	0
2018/05/17	R214	02/08/2018	8.96	Put	Bond Future	3,916.1500		3.9162	4,148.2800	4.1483	5.928	0	0	0
2018/05/17	R214	02/08/2018	8.95	Call	Bond Future	625.3400		0.6253	529.8500	0.5298	(15.270)	0	0	0
2018/05/17	R214	02/08/2018	8.95	Put	Bond Future	3,974.6200		3.9746	4,208.8000	4.2088	5.892	0	0	0
2018/05/17	R214	01/11/2018	8.99	Put	Bond Future	4,884.4200		4.8844	5,074.9700	5.0750	3.901	0	0	0
2018/05/17	R214	01/11/2018	8.98	Call	Bond Future	1,436.3800		1.4364	1,291.5900	1.2916	(10.080)	0	0	0
2018/05/17	R214	01/11/2018			Bond Future	9.4482		73.9585	9.4951	73.6218	0.497	0.0000	0.0000	0
2018/05/17	R214	01/11/2018	8.99	Call	Bond Future	1,461.6300		1.4616	1,315.4800	1.3155	(9.999)	0	0	0
2018/05/17	R214	01/11/2018	8.98	Put	Bond Future	4,936.6800		4.9367	5,128.5900	5.1286	3.887	0	0	0
2018/05/17	R214	01/11/2018	9.00	Call	Bond Future	1,487.3500		1.4874	1,339.8200	1.3398	(9.919)	0	0	0
2018/05/17	R214	01/11/2018	9.00	Put	Bond Future	4,832.7400		4.8327	5,021.9100	5.0219	3.914	0	0	0
2018/05/17	R214	07/02/2019	9.05	Put	Bond Future	5,669.2100		5.6692	5,881.2300	5.8812	3.740	0	0	0
2018/05/17	R214	07/02/2019			Bond Future	9.5093		75.3932	9.5576	75.0502	0.508	0.0000	0.0000	0
2018/05/17	R214	07/02/2019	9.04	Call	Bond Future	2,249.6500		2.2497	2,119.5400	2.1195	(5.784)	0	0	0
2018/05/17	R214	07/02/2019	9.04	Put	Bond Future	5,717.2300		5.7172	5,930.1100	5.9301	3.723	0	0	0
2018/05/17	R214	07/02/2019	9.05	Call	Bond Future	2,278.2300		2.2782	2,147.2600	2.1473	(5.749)	0	0	0
2018/05/17	R214	07/02/2019	9.03	Call	Bond Future	2,221.0200		2.2210	2,092.2700	2.0923	(5.797)	0	0	0
2018/05/17	R214	07/02/2019	9.03	Put	Bond Future	5,765.3200		5.7653	5,979.5600	5.9796	3.716	0	0	0
2018/05/17	R248	02/08/2018	8.98	Call	Bond Future	876.9600		0.8770	742.2800	0.7423	(15.358)	0	0	0
2018/05/17	R248	02/08/2018	8.97	Put	Bond Future	5,175.6000		5.1756	5,467.5600	5.4676	5.641	0	0	0
2018/05/17	R248	02/08/2018			Bond Future	9.4145		97.1995	9.4600	96.7756	0.483	0.0000	0.0000	101,451
2018/05/17	R248	02/08/2018	8.99	Call	Bond Future	903.3200		0.9033	765.9200	0.7659	(15.211)	0	0	0
2018/05/17	R248	02/08/2018	8.99	Put	Bond Future	5,025.8400		5.0258	5,312.3800	5.3124	5.701	0	0	0
2018/05/17	R248	02/08/2018	8.98	Put	Bond Future	5,100.3700		5.1004	5,389.6300	5.3896	5.671	0	0	0
2018/05/17	R248	02/08/2018	8.97	Call	Bond Future	851.1300		0.8511	719.1500	0.7192	(15.506)	0	0	0
2018/05/17	R248	01/11/2018	9.03	Call	Bond Future	2,023.8300		2.0238	1,816.0200	1.8160	(10.268)	0	0	0
2018/05/17	R248	01/11/2018			Bond Future	9.4686		94.5102	9.5156	94.0772	0.496	0.0000	0.0000	0
2018/05/17	R248	01/11/2018	9.01	Call	Bond Future	1,956.3900		1.9564	1,752.6400	1.7526	(10.415)	0	0	0
2018/05/17	R248	01/11/2018	9.01	Put	Bond Future	6,375.4200		6.3754	6,604.7100	6.6047	3.596	0	0	0
2018/05/17	R248	01/11/2018	9.03	Put	Bond Future	6,242.6500		6.2426	6,467.8800	6.4679	3.608	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
2018/05/17	R248	01/11/2018	9.02	Call	Bond Future	1,989.9400	1.9899	1,784.1600	1.7842	(10.341)	0	0	0
2018/05/17	R248	01/11/2018	9.02	Put	Bond Future	6,308.7800	6.3088	6,536.0400	6.5360	3.602	0	0	0
2018/05/17	R248	07/02/2019	9.06	Put	Bond Future	7,464.9100	7.4649	7,663.3400	7.6633	2.658	0	0	0
2018/05/17	R248	07/02/2019			Bond Future	9.5300	96.3435	9.5784	95.9024	0.508	0.0000	0.0000	0
2018/05/17	R248	07/02/2019	9.06	Call	Bond Future	2,988.6500	2.9887	2,745.9800	2.7460	(8.120)	0	0	0
2018/05/17	R248	07/02/2019	9.05	Put	Bond Future	7,527.0100	7.5270	7,727.0600	7.7271	2.658	0	0	0
2018/05/17	R248	07/02/2019	9.07	Call	Bond Future	3,026.0900	3.0261	2,781.5000	2.7815	(8.083)	0	0	0
2018/05/17	R248	07/02/2019	9.07	Put	Bond Future	7,403.2300	7.4032	7,599.7400	7.5997	2.654	0	0	0
2018/05/17	R248	07/02/2019	9.05	Call	Bond Future	2,951.4600	2.9515	2,710.4100	2.7104	(8.167)	0	0	0

**Total**

**889901**