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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2018 TO 23/05/2018

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
2018/05/23	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	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
2018/05/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2025	02/08/2018			Bond Future	134.3140	134.3140	133.7760	133.7760	(0.401)	0.0000	0.0000	864
2018/05/23	2025	02/08/2018	136.65	Put	Bond Future	2,336.0000	2.3360	2,873.9900	2.8740	23.030	0	0	0
2018/05/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2025	02/08/2018	136.67	Put	Bond Future	2,356.0000	2.3560	2,893.9900	2.8940	22.835	0	0	0
2018/05/23	2025	02/08/2018	136.66	Put	Bond Future	2,346.0000	2.3460	2,883.9900	2.8840	22.932	0	0	0
2018/05/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2025	01/11/2018			Bond Future	136.7442	136.7442	136.1965	136.1965	(0.401)	0.0000	0.0000	0
2018/05/23	2025	07/02/2019			Bond Future	138.0123	138.0123	137.4525	137.4525	(0.406)	0.0000	0.0000	0
2018/05/23	2029	02/08/2018			Bond Future	102.1997	102.1997	101.6470	101.6470	(0.541)	0.0000	0.0000	1,370
2018/05/23	2029	01/11/2018			Bond Future	102.9993	102.9993	102.4366	102.4366	(0.546)	0.0000	0.0000	0
2018/05/23	2029	07/02/2019			Bond Future	105.0192	105.0192	104.4444	104.4444	(0.547)	0.0000	0.0000	0
2018/05/23	2030	02/08/2018	8.51	Call	Bond Future	397.8100	0.3978	434.4200	0.4344	9.203	0	0	7,850
2018/05/23	2030	02/08/2018	8.91	Call	Bond Future	1,291.7800	1.2918	1,384.7600	1.3848	7.198	0	0	7,850
2018/05/23	2030	02/08/2018	9.46	Put	Bond Future	623.0500	0.6230	543.6300	0.5436	(12.747)	0	0	0
2018/05/23	2030	02/08/2018			Bond Future	9.0110	93.0078	8.9729	93.2646	(0.423)	0.0000	0.0000	41,084
2018/05/23	2030	02/08/2018	8.51	Put	Bond Future	3,848.1400	3.8481	3,628.0000	3.6280	(5.721)	0	0	0
2018/05/23	2030	02/08/2018	9.46	Call	Bond Future	3,574.8700	3.5749	3,752.2000	3.7522	4.960	0	0	0
2018/05/23	2030	02/08/2018	8.91	Put	Bond Future	1,973.8600	1.9739	1,810.0900	1.8101	(8.297)	0	0	0
2018/05/23	2030	02/08/2018	9.50	Call	Bond Future	3,776.3100	3.7763	3,958.9600	3.9590	4.837	0	0	0
2018/05/23	2030	02/08/2018	9.47	Call	Bond Future	3,624.9700	3.6250	3,803.6100	3.8036	4.928	0	0	0
2018/05/23	2030	02/08/2018	9.45	Put	Bond Future	637.6600	0.6377	556.7800	0.5568	(12.684)	0	0	0
2018/05/23	2030	02/08/2018	9.50	Put	Bond Future	567.7100	0.5677	493.6100	0.4936	(13.052)	0	0	7,850
2018/05/23	2030	02/08/2018	9.47	Put	Bond Future	608.8600	0.6089	530.7500	0.5308	(12.829)	0	0	0
2018/05/23	2030	02/08/2018	9.45	Call	Bond Future	3,525.1400	3.5251	3,701.0100	3.7010	4.989	0	0	0
2018/05/23	2030	01/11/2018	8.60	Call	Bond Future	1,177.4600	1.1775	1,244.0800	1.2441	5.658	0	0	0
2018/05/23	2030	01/11/2018	8.58	Put	Bond Future	4,439.6500	4.4396	4,243.3400	4.2433	(4.422)	0	0	0
2018/05/23	2030	01/11/2018			Bond Future	9.0688	94.6742	9.0294	94.9351	(0.435)	0.0000	0.0000	0
2018/05/23	2030	01/11/2018	8.60	Put	Bond Future	4,345.3000	4.3453	4,150.9600	4.1510	(4.472)	0	0	0
2018/05/23	2030	01/11/2018	8.58	Call	Bond Future	1,133.4600	1.1335	1,198.1100	1.1981	5.704	0	0	0
2018/05/23	2030	01/11/2018	8.59	Put	Bond Future	4,392.4100	4.3924	4,196.8700	4.1969	(4.452)	0	0	0
2018/05/23	2030	01/11/2018	8.59	Call	Bond Future	1,155.4300	1.1554	1,220.8500	1.2208	5.662	0	0	0
2018/05/23	2030	07/02/2019	8.62	Call	Bond Future	1,787.6100	1.7876	1,891.5800	1.8916	5.816	0	0	0
2018/05/23	2030	07/02/2019			Bond Future	9.1348	92.5014	9.0940	92.7662	(0.447)	0.0000	0.0000	0
2018/05/23	2030	07/02/2019	8.62	Put	Bond Future	5,204.2000	5.2042	5,043.3900	5.0434	(3.090)	0	0	0
2018/05/23	2030	07/02/2019	8.63	Call	Bond Future	1,812.0900	1.8121	1,916.9400	1.9169	5.786	0	0	0
2018/05/23	2030	07/02/2019	8.63	Put	Bond Future	5,160.7200	5.1607	5,000.7900	5.0008	(3.099)	0	0	0
2018/05/23	2030	07/02/2019	8.64	Call	Bond Future	1,836.7800	1.8368	1,942.8100	1.9428	5.773	0	0	0
2018/05/23	2030	07/02/2019	8.64	Put	Bond Future	5,117.5000	5.1175	4,958.7500	4.9588	(3.102)	0	0	0

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2018/05/23	2032	02/08/2018	9.67	Call	Bond Future	4,098.8300	4.0988	4,293.8700	4.2939	4.758	0	0	0
2018/05/23	2032	02/08/2018	9.66	Put	Bond Future	656.6300	0.6566	572.7800	0.5728	(12.770)	0	0	0
2018/05/23	2032	02/08/2018			Bond Future	9.1837	95.7069	9.1458	95.9844	(0.413)	0.0000	0.0000	32,611
2018/05/23	2032	02/08/2018	9.68	Call	Bond Future	4,153.4200	4.1534	4,349.8300	4.3498	4.729	0	0	0
2018/05/23	2032	02/08/2018	9.68	Put	Bond Future	627.3200	0.6273	546.2100	0.5462	(12.930)	0	0	0
2018/05/23	2032	02/08/2018	9.67	Put	Bond Future	641.8900	0.6419	559.4100	0.5594	(12.850)	0	0	0
2018/05/23	2032	02/08/2018	9.66	Call	Bond Future	4,044.3300	4.0443	4,238.0000	4.2380	4.789	0	0	0
2018/05/23	2032	01/11/2018	8.77	Put	Bond Future	4,804.6500	4.8046	4,617.2600	4.6173	(3.900)	0	0	0
2018/05/23	2032	01/11/2018			Bond Future	9.2451	93.2666	9.2060	93.5488	(0.424)	0.0000	0.0000	0
2018/05/23	2032	01/11/2018	8.76	Call	Bond Future	1,274.8000	1.2748	1,368.4200	1.3684	7.344	0	0	0
2018/05/23	2032	01/11/2018	8.76	Put	Bond Future	4,856.4100	4.8564	4,667.8400	4.6678	(3.883)	0	0	0
2018/05/23	2032	01/11/2018	8.77	Call	Bond Future	1,298.8100	1.2988	1,393.6100	1.3936	7.299	0	0	0
2018/05/23	2032	01/11/2018	8.75	Call	Bond Future	1,251.0700	1.2511	1,343.5200	1.3435	7.390	0	0	0
2018/05/23	2032	01/11/2018	8.75	Put	Bond Future	4,908.5300	4.9085	4,718.7900	4.7188	(3.866)	0	0	0
2018/05/23	2032	07/02/2019	8.81	Call	Bond Future	2,038.9200	2.0389	2,124.8300	2.1248	4.214	0	0	0
2018/05/23	2032	07/02/2019	8.80	Put	Bond Future	5,746.2800	5.7463	5,544.9600	5.5450	(3.503)	0	0	0
2018/05/23	2032	07/02/2019			Bond Future	9.3139	95.0758	9.2735	95.3622	(0.434)	0.0000	0.0000	0
2018/05/23	2032	07/02/2019	8.82	Call	Bond Future	2,066.2600	2.0663	2,153.0300	2.1530	4.199	0	0	0
2018/05/23	2032	07/02/2019	8.82	Put	Bond Future	5,651.5100	5.6515	5,451.9100	5.4519	(3.532)	0	0	0
2018/05/23	2032	07/02/2019	8.81	Put	Bond Future	5,698.7500	5.6988	5,498.2900	5.4983	(3.518)	0	0	0
2018/05/23	2032	07/02/2019	8.80	Call	Bond Future	2,011.7900	2.0118	2,096.8400	2.0968	4.228	0	0	0
2018/05/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2033	02/08/2018			Bond Future	106.4417	106.4417	105.8117	105.8117	(0.592)	0.0000	0.0000	6,151
2018/05/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2033	02/08/2018	109.92	Put	Bond Future	3,478.2800	3.4783	4,108.3000	4.1083	18.113	0	0	0
2018/05/23	2033	02/08/2018	109.94	Put	Bond Future	3,498.2800	3.4983	4,128.3000	4.1283	18.009	0	0	0
2018/05/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2033	02/08/2018	109.93	Put	Bond Future	3,488.2800	3.4883	4,118.3000	4.1183	18.061	0	0	0
2018/05/23	2033	01/11/2018			Bond Future	107.2467	107.2467	106.6053	106.6053	(0.598)	0.0000	0.0000	0
2018/05/23	2033	07/02/2019			Bond Future	109.3499	109.3499	108.6948	108.6948	(0.599)	0.0000	0.0000	0
2018/05/23	2037	02/08/2018	9.96	Put	Bond Future	621.3600	0.6214	549.3400	0.5493	(11.591)	0	0	0
2018/05/23	2037	02/08/2018	9.95	Call	Bond Future	5,043.4100	5.0434	5,323.5200	5.3235	5.554	0	0	0
2018/05/23	2037	02/08/2018			Bond Future	9.3904	92.4150	9.3474	92.7684	(0.459)	0.0000	0.0000	55,455
2018/05/23	2037	02/08/2018	9.96	Call	Bond Future	5,105.1000	5.1051	5,386.5300	5.3865	5.513	0	0	0
2018/05/23	2037	02/08/2018	9.95	Put	Bond Future	635.4700	0.6355	562.1300	0.5621	(11.541)	0	0	0
2018/05/23	2037	02/08/2018	9.97	Call	Bond Future	5,166.8600	5.1669	5,449.6000	5.4496	5.472	0	0	0
2018/05/23	2037	02/08/2018	9.97	Put	Bond Future	607.4200	0.6074	536.7100	0.5367	(11.641)	0	0	0
2018/05/23	2037	01/11/2018	9.03	Call	Bond Future	1,708.4200	1.7084	1,832.4300	1.8324	7.259	0	0	0
2018/05/23	2037	01/11/2018			Bond Future	9.4478	94.0706	9.4035	94.4301	(0.470)	0.0000	0.0000	0
2018/05/23	2037	01/11/2018	9.01	Call	Bond Future	1,649.8600	1.6499	1,770.9500	1.7709	7.339	0	0	0
2018/05/23	2037	01/11/2018	9.01	Put	Bond Future	5,294.0600	5.2941	5,055.6200	5.0556	(4.504)	0	0	0
2018/05/23	2037	01/11/2018	9.03	Put	Bond Future	5,181.4200	5.1814	4,945.9000	4.9459	(4.545)	0	0	0
2018/05/23	2037	01/11/2018	9.02	Call	Bond Future	1,678.8700	1.6789	1,801.4200	1.8014	7.300	0	0	0
2018/05/23	2037	01/11/2018	9.02	Put	Bond Future	5,237.4100	5.2374	5,000.4300	5.0004	(4.525)	0	0	0
2018/05/23	2037	07/02/2019	9.06	Put	Bond Future	6,251.0300	6.2510	6,028.8100	6.0288	(3.555)	0	0	0
2018/05/23	2037	07/02/2019	9.05	Call	Bond Future	2,501.8100	2.5018	2,643.6400	2.6436	5.669	0	0	0

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2018/05/23	2037	07/02/2019			Bond Future	9.5126	91.6355	9.4669	92.0008	(0.480)	0.0000	0.0000	0
2018/05/23	2037	07/02/2019	9.06	Call	Bond Future	2,533.6700	2.5337	2,676.6600	2.6767	5.644	0	0	0
2018/05/23	2037	07/02/2019	9.05	Put	Bond Future	6,303.8800	6.3039	6,080.5000	6.0805	(3.544)	0	0	0
2018/05/23	2037	07/02/2019	9.07	Call	Bond Future	2,566.0400	2.5660	2,710.2000	2.7102	5.618	0	0	0
2018/05/23	2037	07/02/2019	9.07	Put	Bond Future	6,198.8100	6.1988	5,977.7600	5.9778	(3.566)	0	0	0
2018/05/23	2038	02/08/2018	134.55	Put	Bond Future	6,914.8300	6.9148	6,867.1900	6.8672	(0.689)	0	0	0
2018/05/23	2038	02/08/2018			Bond Future	127.6352	127.6352	127.6828	127.6828	0.037	0.0000	0.0000	9,261
2018/05/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2038	02/08/2018	134.54	Put	Bond Future	6,904.8300	6.9048	6,857.1900	6.8572	(0.690)	0	0	0
2018/05/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2038	02/08/2018	134.53	Put	Bond Future	6,894.8300	6.8948	6,847.1900	6.8472	(0.691)	0	0	0
2018/05/23	2038	01/11/2018			Bond Future	129.9444	129.9444	129.9929	129.9929	0.037	0.0000	0.0000	0
2018/05/23	2038	07/02/2019			Bond Future	130.9025	130.9025	130.9507	130.9507	0.037	0.0000	0.0000	0
2018/05/23	2040	02/08/2018	10.04	Call	Bond Future	5,559.0600	5.5591	5,760.5700	5.7606	3.625	0	0	0
2018/05/23	2040	02/08/2018	10.03	Put	Bond Future	720.6000	0.7206	630.7900	0.6308	(12.463)	0	0	0
2018/05/23	2040	02/08/2018			Bond Future	9.4653	95.9257	9.4325	96.2155	(0.347)	0.0000	0.0000	22,604
2018/05/23	2040	02/08/2018	10.05	Call	Bond Future	5,624.8700	5.6249	5,827.7500	5.8277	3.607	0	0	0
2018/05/23	2040	02/08/2018	10.05	Put	Bond Future	689.9400	0.6899	603.0000	0.6030	(12.601)	0	0	0
2018/05/23	2040	02/08/2018	10.04	Put	Bond Future	705.0600	0.7051	616.7500	0.6167	(12.525)	0	0	0
2018/05/23	2040	02/08/2018	10.03	Call	Bond Future	5,493.5600	5.4936	5,693.5700	5.6936	3.641	0	0	0
2018/05/23	2040	01/11/2018	9.09	Put	Bond Future	5,714.5100	5.7145	5,517.4300	5.5174	(3.449)	0	0	0
2018/05/23	2040	01/11/2018			Bond Future	9.5226	97.6442	9.4888	97.9389	(0.355)	0.0000	0.0000	0
2018/05/23	2040	01/11/2018	9.08	Call	Bond Future	1,795.5700	1.7956	1,892.0200	1.8920	5.372	0	0	0
2018/05/23	2040	01/11/2018	9.08	Put	Bond Future	5,775.8700	5.7759	5,577.6100	5.5776	(3.433)	0	0	0
2018/05/23	2040	01/11/2018	9.10	Put	Bond Future	5,653.6200	5.6536	5,457.7100	5.4577	(3.465)	0	0	0
2018/05/23	2040	01/11/2018	9.09	Call	Bond Future	1,827.0300	1.8270	1,924.6600	1.9247	5.344	0	0	0
2018/05/23	2040	01/11/2018	9.10	Call	Bond Future	1,858.8300	1.8588	1,957.6300	1.9576	5.315	0	0	5,900
2018/05/23	2040	01/11/2018	8.50	Put	Bond Future	10,125.3100	10.1253	9,868.5900	9.8686	(2.535)	0	0	0
2018/05/23	2040	01/11/2018	8.50	Call	Bond Future	518.1400	0.5181	556.1300	0.5561	7.332	0	0	5,900
2018/05/23	2040	01/11/2018	9.07	Call	Bond Future	1,764.4300	1.7644	1,859.7100	1.8597	5.400	0	0	0
2018/05/23	2040	01/11/2018	9.07	Put	Bond Future	5,837.7000	5.8377	5,638.2700	5.6383	(3.416)	0	0	0
2018/05/23	2040	07/02/2019	9.13	Call	Bond Future	2,762.4600	2.7625	2,876.1500	2.8762	4.116	0	0	0
2018/05/23	2040	07/02/2019	9.11	Put	Bond Future	6,936.8800	6.9369	6,749.6100	6.7496	(2.700)	0	0	0
2018/05/23	2040	07/02/2019			Bond Future	9.5871	95.0278	9.5524	95.3269	(0.362)	0.0000	0.0000	0
2018/05/23	2040	07/02/2019	9.13	Put	Bond Future	6,821.9600	6.8220	6,636.5700	6.6366	(2.718)	0	0	0
2018/05/23	2040	07/02/2019	9.11	Call	Bond Future	2,693.5000	2.6935	2,805.3100	2.8053	4.151	0	0	0
2018/05/23	2040	07/02/2019	9.12	Put	Bond Future	6,879.2300	6.8792	6,692.9000	6.6929	(2.709)	0	0	0
2018/05/23	2040	07/02/2019	9.12	Call	Bond Future	2,727.8600	2.7279	2,840.6100	2.8406	4.133	0	0	0
2018/05/23	2044	02/08/2018	10.07	Call	Bond Future	5,539.9200	5.5399	5,767.4000	5.7674	4.106	0	0	0
2018/05/23	2044	02/08/2018			Bond Future	9.5089	92.9300	9.4761	93.2241	(0.345)	0.0000	0.0000	35,664
2018/05/23	2044	02/08/2018	10.05	Call	Bond Future	5,408.4600	5.4085	5,633.6500	5.6337	4.164	0	0	0
2018/05/23	2044	02/08/2018	10.05	Put	Bond Future	768.9700	0.7690	700.1100	0.7001	(8.955)	0	0	0
2018/05/23	2044	02/08/2018	10.07	Put	Bond Future	736.5100	0.7365	669.9400	0.6699	(9.039)	0	0	0
2018/05/23	2044	02/08/2018	10.06	Call	Bond Future	5,474.0300	5.4740	5,700.3800	5.7004	4.135	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
2018/05/23	2044	02/08/2018	10.06	Put	Bond Future	752.5200	0.7525	684.8200	0.6848	(8.996)	0	0	0
2018/05/23	2044	01/11/2018	9.12	Call	Bond Future	1,851.4300	1.8514	1,920.2900	1.9203	3.719	0	0	0
2018/05/23	2044	01/11/2018			Bond Future	9.5645	94.5949	9.5308	94.8938	(0.352)	0.0000	0.0000	0
2018/05/23	2044	01/11/2018	9.12	Put	Bond Future	5,932.8300	5.9328	5,702.7800	5.7028	(3.878)	0	0	0
2018/05/23	2044	01/11/2018	9.13	Call	Bond Future	1,883.4800	1.8835	1,953.4000	1.9534	3.712	0	0	0
2018/05/23	2044	01/11/2018	9.14	Put	Bond Future	5,807.2100	5.8072	5,579.5200	5.5795	(3.921)	0	0	0
2018/05/23	2044	01/11/2018	9.13	Put	Bond Future	5,869.7800	5.8698	5,640.7900	5.6408	(3.901)	0	0	0
2018/05/23	2044	01/11/2018	9.14	Call	Bond Future	1,915.8500	1.9159	1,987.0700	1.9871	3.717	0	0	0
2018/05/23	2044	07/02/2019	9.18	Put	Bond Future	6,939.5400	6.9395	6,752.7000	6.7527	(2.692)	0	0	0
2018/05/23	2044	07/02/2019			Bond Future	9.6270	92.0447	9.5924	92.3481	(0.359)	0.0000	0.0000	0
2018/05/23	2044	07/02/2019	9.17	Call	Bond Future	2,850.6600	2.8507	2,966.2600	2.9663	4.055	0	0	0
2018/05/23	2044	07/02/2019	9.17	Put	Bond Future	6,998.1200	6.9981	6,810.3400	6.8103	(2.683)	0	0	0
2018/05/23	2044	07/02/2019	9.18	Call	Bond Future	2,886.1400	2.8861	3,002.6800	3.0027	4.038	0	0	0
2018/05/23	2044	07/02/2019	9.16	Call	Bond Future	2,815.1200	2.8151	2,929.7700	2.9298	4.073	0	0	0
2018/05/23	2044	07/02/2019	9.16	Put	Bond Future	7,056.7900	7.0568	6,868.0600	6.8681	(2.674)	0	0	0
2018/05/23	2046	02/08/2018	128.78	Put	Bond Future	7,130.6700	7.1307	8,734.8300	8.7348	22.497	0	0	0
2018/05/23	2046	02/08/2018			Bond Future	121.6493	121.6493	120.0452	120.0452	(1.319)	0.0000	0.0000	10,917
2018/05/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2046	02/08/2018	128.77	Put	Bond Future	7,120.6700	7.1207	8,724.8300	8.7248	22.528	0	0	0
2018/05/23	2046	02/08/2018	128.79	Put	Bond Future	7,140.6700	7.1407	8,744.8300	8.7448	22.465	0	0	0
2018/05/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2046	01/11/2018			Bond Future	122.2009	122.2009	120.5683	120.5683	(1.336)	0.0000	0.0000	0
2018/05/23	2046	07/02/2019			Bond Future	124.5973	124.5973	122.9313	122.9313	(1.337)	0.0000	0.0000	0
2018/05/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2050	02/08/2018	137.54	Put	Bond Future	10,440.5300	10.4405	12,580.0200	12.5800	20.492	0	0	0
2018/05/23	2050	02/08/2018	137.52	Put	Bond Future	10,420.5300	10.4205	12,560.0200	12.5600	20.531	0	0	0
2018/05/23	2050	02/08/2018			Bond Future	127.0995	127.0995	124.9600	124.9600	(1.683)	0.0000	0.0000	9,775
2018/05/23	2050	02/08/2018	137.53	Put	Bond Future	10,430.5300	10.4305	12,570.0200	12.5700	20.512	0	0	0
2018/05/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	2050	01/11/2018			Bond Future	129.3990	129.3990	127.2212	127.2212	(1.683)	0.0000	0.0000	0
2018/05/23	2050	07/02/2019			Bond Future	130.1652	130.1652	127.9432	127.9432	(1.707)	0.0000	0.0000	0
2018/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	AL37	02/08/2018			Index Future	589.1830	589.1830	590.2050	590.2050	0.173	0.0000	0.0000	0
2018/05/23	AL37	01/11/2018			Index Future	599.7410	599.7410	600.7790	600.7790	0.173	0.0000	0.0000	0
2018/05/23	AL37	07/02/2019			Index Future	611.3810	611.3810	612.4290	612.4290	0.171	0.0000	0.0000	0
2018/05/23	AL7T	02/08/2018			Index Future	686.8050	686.8050	688.5540	688.5540	0.255	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
2018/05/23	AL7T	01/11/2018			Index Future	699.1130	699.1130	700.8890	700.8890	0.254	0.0000	0.0000	0
2018/05/23	AL7T	07/02/2019			Index Future	712.6810	712.6810	714.4810	714.4810	0.253	0.0000	0.0000	0
2018/05/23	ALBI	02/08/2018			Index Future	625.3440	625.3440	627.0350	627.0350	0.270	0.0000	0.0000	878
2018/05/23	ALBI	01/11/2018			Index Future	636.5510	636.5510	638.2680	638.2680	0.270	0.0000	0.0000	0
2018/05/23	ALBI	07/02/2019			Index Future	648.9050	648.9050	650.6450	650.6450	0.268	0.0000	0.0000	0
2018/05/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2018/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	EL28	02/08/2018			Bond Future	131.0521	131.0521	129.7579	129.7579	(0.988)	0.0000	0.0000	0
2018/05/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	EL28	02/08/2018	134.93	Put	Bond Future	3,877.9200	3.8779	5,172.1400	5.1721	33.374	0	0	0
2018/05/23	EL28	02/08/2018	134.95	Put	Bond Future	3,897.9200	3.8979	5,192.1400	5.1921	33.203	0	0	0
2018/05/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	EL28	02/08/2018	134.94	Put	Bond Future	3,887.9200	3.8879	5,182.1400	5.1821	33.288	0	0	0
2018/05/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	ES33	02/08/2018	11.14	Call	Bond Future	2,740.9000	2.7409	3,013.1500	3.0131	9.933	0	0	0
2018/05/23	ES33	02/08/2018			Bond Future	10.6784	79.3574	10.6338	79.6297	(0.417)	0.0000	0.0000	9,466
2018/05/23	ES33	02/08/2018	11.15	Call	Bond Future	2,798.6500	2.7987	3,070.9000	3.0709	9.728	0	0	0
2018/05/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	ES33	02/08/2018	11.16	Call	Bond Future	2,856.3400	2.8563	3,128.5900	3.1286	9.531	0	0	0
2018/05/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	ES33	01/11/2018			Bond Future	10.7857	76.9909	10.7397	77.2677	(0.427)	0.0000	0.0000	0
2018/05/23	ES33	07/02/2019			Bond Future	10.9085	78.4843	10.8609	78.7655	(0.437)	0.0000	0.0000	0
2018/05/23	ES42	02/08/2018			Bond Future	10.8812	82.2775	10.8471	82.5170	(0.314)	0.0000	0.0000	7,957
2018/05/23	ES42	01/11/2018			Bond Future	10.9849	79.4917	10.9496	79.7352	(0.321)	0.0000	0.0000	0

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2018/05/23	ES42	07/02/2019			Bond Future	11.0993	81.0334	11.0629	81.2806	(0.329)	0.0000	0.0000	0
2018/05/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	02/08/2018			GOVI	621.2860	621.2860	623.0270	623.0270	0.280	0.0000	0.0000	472
2018/05/23	GOVI	02/08/2018	605.71	Call	GOVI	155,760.0000	15.5760	173,170.0000	17.3170	11.177	0	0	0
2018/05/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	02/08/2018	605.72	Call	GOVI	155,660.0000	15.5660	173,070.0000	17.3070	11.185	0	0	0
2018/05/23	GOVI	02/08/2018	605.70	Call	GOVI	155,860.0000	15.5860	173,270.0000	17.3270	11.170	0	0	0
2018/05/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	01/11/2018	653.50	Put	GOVI	210,800.0000	21.0800	193,120.0000	19.3120	(8.387)	0	0	0
2018/05/23	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	01/11/2018			GOVI	632.4200	632.4200	634.1880	634.1880	0.280	0.0000	0.0000	0
2018/05/23	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	01/11/2018	653.49	Put	GOVI	210,700.0000	21.0700	193,020.0000	19.3020	(8.391)	0	0	0
2018/05/23	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	01/11/2018	653.51	Put	GOVI	210,900.0000	21.0900	193,220.0000	19.3220	(8.383)	0	0	0
2018/05/23	GOVI	07/02/2019	666.53	Put	GOVI	218,360.0000	21.8360	200,440.0000	20.0440	(8.207)	0	0	0
2018/05/23	GOVI	07/02/2019			GOVI	644.6940	644.6940	646.4860	646.4860	0.278	0.0000	0.0000	0
2018/05/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	07/02/2019	666.52	Put	GOVI	218,260.0000	21.8260	200,340.0000	20.0340	(8.210)	0	0	0
2018/05/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	GOVI	07/02/2019	666.51	Put	GOVI	218,160.0000	21.8160	200,240.0000	20.0240	(8.214)	0	0	0
2018/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/23	IGOV	02/08/2018			Index Future	258.2950	258.2950	256.4040	256.4040	(0.732)	0.0000	0.0000	884
2018/05/23	IGOV	01/11/2018			Index Future	262.9690	262.9690	261.0440	261.0440	(0.732)	0.0000	0.0000	241
2018/05/23	IGOV	07/02/2019			Index Future	268.1280	268.1280	266.1610	266.1610	(0.734)	0.0000	0.0000	0
2018/05/23	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/23	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/23	IS01	20/12/2018			Interest Rate Swap	100.4900	100.4900	100.4800	100.4800	(0.010)	0.0000	0.0000	0
2018/05/23	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.4800	99.4800	(0.020)	0.0000	0.0000	0
2018/05/23	IS01	20/06/2019			Interest Rate Swap	100.1900	100.1900	100.1500	100.1500	(0.040)	0.0000	0.0000	0
2018/05/23	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/23	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/23	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8600	98.8600	(0.010)	0.0000	0.0000	0
2018/05/23	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2300	99.2300	(0.020)	0.0000	0.0000	0
2018/05/23	IS02	21/06/2019			Interest Rate Swap	99.6400	99.6400	99.6000	99.6000	(0.040)	0.0000	0.0000	0
2018/05/23	IS02	20/09/2019			Interest Rate Swap	100.0300	100.0300	99.9600	99.9600	(0.070)	0.0000	0.0000	0
2018/05/23	IS02	20/12/2019			Interest Rate Swap	100.9600	100.9600	100.8800	100.8800	(0.079)	0.0000	0.0000	0
2018/05/23	IS02	23/03/2020			Interest Rate Swap	98.7000	98.7000	98.6000	98.6000	(0.101)	0.0000	0.0000	0
2018/05/23	IS02	22/06/2020			Interest Rate Swap	100.5600	100.5600	100.4500	100.4500	(0.109)	0.0000	0.0000	0
2018/05/23	IS05	17/12/2020			Interest Rate Swap	96.1300	96.1300	95.9700	95.9700	(0.166)	0.0000	0.0000	0
2018/05/23	IS05	16/03/2021			Interest Rate Swap	95.3400	95.3400	95.1700	95.1700	(0.178)	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
2018/05/23	IS05	15/06/2021			Interest Rate Swap	94.5200	94.5200	94.3300	94.3300	(0.201)	0.0000	0.0000	0
2018/05/23	IS05	21/09/2021			Interest Rate Swap	94.7000	94.7000	94.4900	94.4900	(0.222)	0.0000	0.0000	0
2018/05/23	IS05	21/12/2021			Interest Rate Swap	96.9000	96.9000	96.6700	96.6700	(0.237)	0.0000	0.0000	51
2018/05/23	IS05	15/03/2022			Interest Rate Swap	97.0400	97.0400	96.8000	96.8000	(0.247)	0.0000	0.0000	0
2018/05/23	IS05	21/06/2022			Interest Rate Swap	98.2400	98.2400	97.9900	97.9900	(0.254)	0.0000	0.0000	0
2018/05/23	IS05	20/09/2022			Interest Rate Swap	100.4500	100.4500	100.1900	100.1900	(0.259)	0.0000	0.0000	0
2018/05/23	IS05	20/12/2022			Interest Rate Swap	101.7000	101.7000	101.4400	101.4400	(0.256)	0.0000	0.0000	0
2018/05/23	IS05	22/03/2023			Interest Rate Swap	96.8100	96.8100	96.5300	96.5300	(0.289)	0.0000	0.0000	0
2018/05/23	IS05	20/06/2023			Interest Rate Swap	101.1200	101.1200	100.8500	100.8500	(0.267)	0.0000	0.0000	0
2018/05/23	IS10	17/12/2025			Interest Rate Swap	94.8900	94.8900	94.5100	94.5100	(0.400)	0.0000	0.0000	0
2018/05/23	IS10	16/03/2026			Interest Rate Swap	91.8900	91.8900	91.4900	91.4900	(0.435)	0.0000	0.0000	0
2018/05/23	IS10	15/06/2026			Interest Rate Swap	90.6100	90.6100	90.2000	90.2000	(0.452)	0.0000	0.0000	0
2018/05/23	IS10	21/09/2026			Interest Rate Swap	92.7500	92.7500	92.3300	92.3300	(0.453)	0.0000	0.0000	0
2018/05/23	IS10	21/12/2026			Interest Rate Swap	96.5000	96.5000	96.0900	96.0900	(0.425)	0.0000	0.0000	0
2018/05/23	IS10	15/03/2027			Interest Rate Swap	95.0300	95.0300	94.6200	94.6200	(0.431)	0.0000	0.0000	0
2018/05/23	IS10	21/06/2027			Interest Rate Swap	97.0800	97.0800	96.6700	96.6700	(0.422)	0.0000	0.0000	0
2018/05/23	IS10	20/09/2027			Interest Rate Swap	100.7900	100.7900	100.3700	100.3700	(0.417)	0.0000	0.0000	0
2018/05/23	IS10	20/12/2027			Interest Rate Swap	101.1300	101.1300	100.7000	100.7000	(0.425)	0.0000	0.0000	0
2018/05/23	IS10	22/03/2028			Interest Rate Swap	96.3600	96.3600	95.9000	95.9000	(0.477)	0.0000	0.0000	0
2018/05/23	IS10	20/06/2028			Interest Rate Swap	101.8000	101.8000	101.3400	101.3400	(0.452)	0.0000	0.0000	0
2018/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/23	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/23	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/23	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/23	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/23	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/23	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/23	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R023	02/08/2018			Bond Future	7.9497	102.6089	7.9009	102.7921	(0.614)	0.0000	0.0000	38,513
2018/05/23	R023	02/08/2018	10.40	Call	Bond Future	8,691.4700	8.6915	8,874.7400	8.8747	2.109	0	0	0
2018/05/23	R023	02/08/2018	10.41	Call	Bond Future	8,724.9800	8.7250	8,908.2500	8.9083	2.101	0	0	0
2018/05/23	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R023	02/08/2018	10.39	Call	Bond Future	8,657.9400	8.6579	8,841.2100	8.8412	2.117	0	0	0
2018/05/23	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R023	01/11/2018	10.58	Call	Bond Future	8,716.6600	8.7167	8,902.5100	8.9025	2.132	0	0	0
2018/05/23	R023	01/11/2018	10.57	Put	Bond Future	1.8600	0.0019	1.5000	0.0015	(19.355)	0	0	0
2018/05/23	R023	01/11/2018			Bond Future	7.9995	100.5211	7.9475	100.7073	(0.651)	0.0000	0.0000	0
2018/05/23	R023	01/11/2018	10.59	Call	Bond Future	8,748.4900	8.7485	8,934.3500	8.9343	2.124	0	0	0
2018/05/23	R023	01/11/2018	10.59	Put	Bond Future	1.7200	0.0017	1.3900	0.0014	(19.186)	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
2018/05/23	R023	01/11/2018	10.58	Put	Bond Future		1.7900		0.0018				
2018/05/23	R023	01/11/2018	10.57	Call	Bond Future	8,684.8200		8,6848		2.140	0	0	0
2018/05/23	R023	07/02/2019	10.59	Call	Bond Future	8,125.5700		8.1256		2.287	0	0	0
2018/05/23	R023	07/02/2019			Bond Future	8.0609	102.4713	8.0051	102.6597	(0.692)	0.0000	0.0000	0
2018/05/23	R023	07/02/2019	10.57	Call	Bond Future	8,066.0900		8.0661		2.302	0	0	0
2018/05/23	R023	07/02/2019	10.57	Put	Bond Future	29.8400		0.0298		27.1300	0.0271		0
2018/05/23	R023	07/02/2019	10.59	Put	Bond Future	28.5500		0.0286		25.9500	0.0260		0
2018/05/23	R023	07/02/2019	10.58	Call	Bond Future	8,095.8300		8.0958		8,281.5900	8.2816		0
2018/05/23	R023	07/02/2019	10.58	Put	Bond Future	29.1900		0.0292		26.5400	0.0265		0
2018/05/23	R035	02/08/2018	9.42	Call	Bond Future	2,580.0000		2.5800		2,781.0300	2.7810		0
2018/05/23	R035	02/08/2018			Bond Future	9.2972	100.3136	9.2543	100.6646	(0.462)	0.0000	0.0000	66,709
2018/05/23	R035	02/08/2018	9.42	Put	Bond Future	1,587.1500		1.5872		1,437.2100	1.4372		0
2018/05/23	R035	02/08/2018	9.43	Call	Bond Future	2,628.6400		2.6286		2,831.7800	2.8318		0
2018/05/23	R035	02/08/2018	9.44	Put	Bond Future	1,524.7100		1.5247		1,378.8000	1.3788		0
2018/05/23	R035	02/08/2018	9.43	Put	Bond Future	1,555.5900		1.5556		1,407.7600	1.4078		0
2018/05/23	R035	02/08/2018	9.44	Call	Bond Future	2,677.8600		2.6779		2,882.9200	2.8829		0
2018/05/23	R035	01/11/2018	8.93	Call	Bond Future	1,643.9000		1.6439		1,739.8300	1.7398		0
2018/05/23	R035	01/11/2018	8.92	Put	Bond Future	5,237.3800		5.2374		4,975.3000	4.9753		0
2018/05/23	R035	01/11/2018			Bond Future	9.3585	97.6148	9.3142	97.9717	(0.473)	0.0000	0.0000	0
2018/05/23	R035	01/11/2018	8.94	Call	Bond Future	1,672.7600		1.6728		1,770.2800	1.7703		0
2018/05/23	R035	01/11/2018	8.94	Put	Bond Future	5,125.4500		5.1254		4,866.0600	4.8661		0
2018/05/23	R035	01/11/2018	8.93	Put	Bond Future	5,181.3300		5.1813		4,920.3500	4.9204		0
2018/05/23	R035	01/11/2018	8.92	Call	Bond Future	1,615.1100		1.6151		1,709.9400	1.7099		0
2018/05/23	R035	07/02/2019	8.98	Call	Bond Future	2,496.0300		2.4960		2,637.3200	2.6373		0
2018/05/23	R035	07/02/2019			Bond Future	9.4281	99.5085	9.3824	99.8710	(0.485)	0.0000	0.0000	0
2018/05/23	R035	07/02/2019	8.96	Call	Bond Future	2,432.6400		2.4326		2,571.6100	2.5716		0
2018/05/23	R035	07/02/2019	8.96	Put	Bond Future	6,245.3000		6.2453		6,021.7800	6.0218		0
2018/05/23	R035	07/02/2019	8.98	Put	Bond Future	6,141.2400		6.1412		5,920.0400	5.9200		0
2018/05/23	R035	07/02/2019	8.97	Call	Bond Future	2,464.3800		2.4644		2,604.5100	2.6045		0
2018/05/23	R035	07/02/2019	8.97	Put	Bond Future	6,193.2600		6.1933		5,970.9000	5.9709		0
2018/05/23	R186	02/08/2018	8.25	Call	Bond Future	575.6400		0.5756		648.2900	0.6483		3,020
2018/05/23	R186	02/08/2018	8.48	Put	Bond Future	1,824.7000		1.8247		1,635.6800	1.6357		0
2018/05/23	R186	02/08/2018			Bond Future	8.5924	112.5512	8.5437	112.8588	(0.566)	0.0000	0.0000	102,862
2018/05/23	R186	02/08/2018	8.50	Call	Bond Future	1,169.8900		1.1699		1,292.7000	1.2927		0
2018/05/23	R186	02/08/2018	8.50	Put	Bond Future	1,754.8000		1.7548		1,570.0100	1.5700		2,500
2018/05/23	R186	02/08/2018	8.47	Call	Bond Future	1,084.4100		1.0844		1,201.0600	1.2011		0
2018/05/23	R186	02/08/2018	8.47	Put	Bond Future	1,860.1700		1.8602		1,669.2200	1.6692		0
2018/05/23	R186	02/08/2018	8.25	Put	Bond Future	2,764.1100		2.7641		2,529.1600	2.5292		0
2018/05/23	R186	02/08/2018	7.50	Put	Bond Future	7,198.4000		7.1984		6,895.5900	6.8956		0
2018/05/23	R186	02/08/2018	8.48	Call	Bond Future	1,112.6000		1.1126		1,231.1800	1.2312		0
2018/05/23	R186	02/08/2018	7.50	Call	Bond Future	15.3800		0.0154		20.1700	0.0202		3,020
2018/05/23	R186	02/08/2018	8.46	Call	Bond Future	1,056.8400		1.0568		1,171.1900	1.1712		0
2018/05/23	R186	02/08/2018	8.46	Put	Bond Future	1,896.3100		1.8963		1,703.0600	1.7031		0
2018/05/23	R186	01/11/2018	9.14	Call	Bond Future	4,111.7600		4.1118		4,316.8200	4.3168		0
2018/05/23	R186	01/11/2018	7.96	Put	Bond Future	4,974.0100		4.9740		4,720.6300	4.7206		0
2018/05/23	R186	01/11/2018	8.54	Put	Bond Future	2,579.8500		2.5799		2,401.1100	2.4011		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
2018/05/23	R186	01/11/2018			Bond Future	8.6512	114.5678	8.6004	114.8805	(0.587)	0.0000	0.0000	0
2018/05/23	R186	01/11/2018	8.46	Put	Bond Future	2,848.7500	2.8488	2,658.9500	2.6589	(6.663)	0	0	0
2018/05/23	R186	01/11/2018	8.46	Call	Bond Future	1,665.5900	1.6656	1,788.5500	1.7885	7.382	0	0	5,000
2018/05/23	R186	01/11/2018	8.53	Call	Bond Future	1,864.3200	1.8643	1,996.6500	1.9966	7.098	0	0	0
2018/05/23	R186	01/11/2018	8.53	Put	Bond Future	2,612.4700	2.6125	2,432.0400	2.4320	(6.906)	0	0	0
2018/05/23	R186	01/11/2018	9.14	Put	Bond Future	1,161.2400	1.1612	1,053.5400	1.0535	(9.275)	0	0	5,000
2018/05/23	R186	01/11/2018	7.96	Call	Bond Future	618.3400	0.6183	677.7200	0.6777	9.603	0	0	5,000
2018/05/23	R186	01/11/2018	8.54	Call	Bond Future	1,893.6600	1.8937	2,027.6800	2.0277	7.077	0	0	0
2018/05/23	R186	01/11/2018	8.52	Call	Bond Future	1,834.9400	1.8349	1,966.1900	1.9662	7.153	0	0	0
2018/05/23	R186	01/11/2018	8.52	Put	Bond Future	2,645.1000	2.6451	2,463.5900	2.4636	(6.862)	0	0	0
2018/05/23	R186	07/02/2019	8.21	Put	Bond Future	4,652.6300	4.6526	4,439.3100	4.4393	(4.585)	0	0	0
2018/05/23	R186	07/02/2019	8.20	Call	Bond Future	1,542.0600	1.5421	1,644.9500	1.6450	6.672	0	0	0
2018/05/23	R186	07/02/2019			Bond Future	8.7187	111.4852	8.6656	111.8024	(0.609)	0.0000	0.0000	0
2018/05/23	R186	07/02/2019	8.21	Call	Bond Future	1,564.2500	1.5643	1,668.1500	1.6681	6.642	0	0	0
2018/05/23	R186	07/02/2019	8.20	Put	Bond Future	4,692.2700	4.6923	4,477.9400	4.4779	(4.568)	0	0	0
2018/05/23	R186	07/02/2019	8.22	Call	Bond Future	1,586.6200	1.5866	1,691.5600	1.6916	6.614	0	0	0
2018/05/23	R186	07/02/2019	8.22	Put	Bond Future	4,613.2100	4.6132	4,400.9300	4.4009	(4.602)	0	0	0
2018/05/23	R197	02/08/2018			Bond Future	303.4222	303.4222	301.7660	301.7660	(0.546)	0.0000	0.0000	2,388
2018/05/23	R197	01/11/2018			Bond Future	308.9122	308.9122	307.2264	307.2264	(0.546)	0.0000	0.0000	0
2018/05/23	R197	07/02/2019			Bond Future	307.6132	307.6132	305.8915	305.8915	(0.560)	0.0000	0.0000	0
2018/05/23	R202	02/08/2018			Bond Future	240.9879	240.9879	239.6174	239.6174	(0.569)	0.0000	0.0000	22,452
2018/05/23	R202	01/11/2018			Bond Future	245.3482	245.3482	243.9532	243.9532	(0.569)	0.0000	0.0000	0
2018/05/23	R202	07/02/2019			Bond Future	246.2522	246.2522	244.8275	244.8275	(0.579)	0.0000	0.0000	0
2018/05/23	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R204	02/08/2018			Bond Future	6.4312	101.5662	6.3949	101.5796	(0.564)	0.0000	0.0000	10,121
2018/05/23	R204	02/08/2018	8.98	Call	Bond Future	933.3300	0.9333	946.7400	0.9467	1.437	0	0	0
2018/05/23	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R204	02/08/2018	8.99	Call	Bond Future	936.9600	0.9370	950.3700	0.9504	1.431	0	0	0
2018/05/23	R204	02/08/2018	8.97	Call	Bond Future	929.7100	0.9297	943.1200	0.9431	1.442	0	0	0
2018/05/23	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R207	02/08/2018	6.86	Put	Bond Future	650.4600	0.6505	585.6600	0.5857	(9.962)	0	0	0
2018/05/23	R207	02/08/2018	6.85	Call	Bond Future	8.5900	0.0086	14.3300	0.0143	66.822	0	0	0
2018/05/23	R207	02/08/2018			Bond Future	7.3359	100.3308	7.2830	100.4018	(0.721)	0.0000	0.0000	20,943
2018/05/23	R207	02/08/2018	6.86	Call	Bond Future	9.4500	0.0095	15.6100	0.0156	65.185	0	0	0
2018/05/23	R207	02/08/2018	6.85	Put	Bond Future	663.1300	0.6631	597.9100	0.5979	(9.835)	0	0	0
2018/05/23	R207	02/08/2018	6.87	Call	Bond Future	10.3800	0.0104	16.9700	0.0170	63.487	0	0	0
2018/05/23	R207	02/08/2018	6.87	Put	Bond Future	637.8700	0.6379	573.5000	0.5735	(10.091)	0	0	0
2018/05/23	R207	01/11/2018	6.76	Put	Bond Future	691.6100	0.6916	632.8500	0.6328	(8.496)	0	0	0
2018/05/23	R207	01/11/2018			Bond Future	7.3412	102.1284	7.2771	102.2002	(0.872)	0.0000	0.0000	0
2018/05/23	R207	01/11/2018	6.75	Call	Bond Future	35.1400	0.0351	47.8300	0.0478	36.113	0	0	0
2018/05/23	R207	01/11/2018	6.75	Put	Bond Future	701.2300	0.7012	642.0600	0.6421	(8.438)	0	0	0
2018/05/23	R207	01/11/2018	6.76	Call	Bond Future	36.8400	0.0368	49.9400	0.0499	35.559	0	0	0
2018/05/23	R207	01/11/2018	6.74	Call	Bond Future	33.5000	0.0335	45.7800	0.0458	36.657	0	0	0
2018/05/23	R207	01/11/2018	6.74	Put	Bond Future	710.9100	0.7109	651.3300	0.6513	(8.381)	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
2018/05/23	R207	07/02/2019	6.52	Call	Bond Future	39.9600	0.0400	50.8400	0.0508	27.227	0	0	0
2018/05/23	R207	07/02/2019	6.51	Put	Bond Future	779.6100	0.7796	718.3600	0.7184	(7.856)	0	0	0
2018/05/23	R207	07/02/2019			Bond Future	7.3499	100.4647	7.2680	100.5366	(1.114)	0.0000	0.0000	0
2018/05/23	R207	07/02/2019	6.53	Call	Bond Future	41.4400	0.0414	52.6000	0.0526	26.931	0	0	0
2018/05/23	R207	07/02/2019	6.53	Put	Bond Future	764.6200	0.7646	703.9100	0.7039	(7.940)	0	0	0
2018/05/23	R207	07/02/2019	6.52	Put	Bond Future	772.0100	0.7720	711.0200	0.7110	(7.900)	0	0	0
2018/05/23	R207	07/02/2019	6.51	Call	Bond Future	38.6900	0.0387	49.3100	0.0493	27.449	0	0	0
2018/05/23	R208	02/08/2018	7.14	Call	Bond Future	45.0100	0.0450	58.2200	0.0582	29.349	0	0	0
2018/05/23	R208	02/08/2018	7.12	Call	Bond Future	39.2300	0.0392	51.0900	0.0511	30.232	0	0	0
2018/05/23	R208	02/08/2018			Bond Future	7.5831	100.4011	7.5331	100.5177	(0.659)	0.0000	0.0000	29,582
2018/05/23	R208	02/08/2018	7.12	Put	Bond Future	1,126.2000	1.1262	1,021.5500	1.0216	(9.292)	0	0	0
2018/05/23	R208	02/08/2018	7.14	Put	Bond Future	1,084.7300	1.0847	981.4300	0.9814	(9.523)	0	0	0
2018/05/23	R208	02/08/2018	7.13	Call	Bond Future	42.0800	0.0421	54.6200	0.0546	29.800	0	0	0
2018/05/23	R208	02/08/2018	7.13	Put	Bond Future	1,105.4200	1.1054	1,001.4500	1.0014	(9.405)	0	0	0
2018/05/23	R208	01/11/2018	7.11	Put	Bond Future	1,239.1600	1.2392	1,145.0700	1.1451	(7.593)	0	0	0
2018/05/23	R208	01/11/2018			Bond Future	7.6204	98.8005	7.5649	98.9187	(0.728)	0.0000	0.0000	0
2018/05/23	R208	01/11/2018	7.11	Call	Bond Future	144.1900	0.1442	168.3300	0.1683	16.742	0	0	0
2018/05/23	R208	01/11/2018	7.12	Call	Bond Future	149.0700	0.1491	174.0100	0.1740	16.730	0	0	0
2018/05/23	R208	01/11/2018	7.10	Put	Bond Future	1,255.8200	1.2558	1,161.1300	1.1611	(7.540)	0	0	0
2018/05/23	R208	01/11/2018	7.12	Put	Bond Future	1,222.4400	1.2224	1,129.1500	1.1292	(7.631)	0	0	0
2018/05/23	R208	01/11/2018	7.10	Call	Bond Future	139.2400	0.1392	162.7800	0.1628	16.906	0	0	0
2018/05/23	R208	07/02/2019	7.07	Call	Bond Future	207.7500	0.2077	237.2200	0.2372	14.185	0	0	0
2018/05/23	R208	07/02/2019	7.08	Put	Bond Future	1,346.4300	1.3464	1,257.2700	1.2573	(6.622)	0	0	0
2018/05/23	R208	07/02/2019	7.06	Put	Bond Future	1,374.5600	1.3746	1,284.3800	1.2844	(6.561)	0	0	0
2018/05/23	R208	07/02/2019			Bond Future	7.6689	100.7172	7.6066	100.8364	(0.813)	0.0000	0.0000	0
2018/05/23	R208	07/02/2019	7.07	Put	Bond Future	1,360.3200	1.3603	1,270.6400	1.2706	(6.593)	0	0	0
2018/05/23	R208	07/02/2019	7.08	Call	Bond Future	213.2400	0.2132	243.2300	0.2432	14.064	0	0	0
2018/05/23	R208	07/02/2019	7.06	Call	Bond Future	202.6000	0.2026	231.5700	0.2316	14.299	0	0	0
2018/05/23	R209	02/08/2018	9.66	Call	Bond Future	3,184.4900	3.1845	3,390.5500	3.3906	6.471	0	0	435
2018/05/23	R209	02/08/2018	8.96	Put	Bond Future	3,161.0400	3.1610	2,945.2200	2.9452	(6.827)	0	0	0
2018/05/23	R209	02/08/2018	8.49	Call	Bond Future	114.8900	0.1149	133.4800	0.1335	16.181	0	0	500
2018/05/23	R209	02/08/2018	8.46	Put	Bond Future	6,292.9400	6.2929	6,014.7100	6.0147	(4.421)	0	0	0
2018/05/23	R209	02/08/2018	10.38	Call	Bond Future	7,003.0100	7.0030	7,275.9400	7.2759	3.897	0	0	0
2018/05/23	R209	02/08/2018	9.21	Call	Bond Future	1,364.4100	1.3644	1,490.6500	1.4906	9.252	0	0	0
2018/05/23	R209	02/08/2018	10.39	Put	Bond Future	141.9300	0.1419	120.7600	0.1208	(14.916)	0	0	0
2018/05/23	R209	02/08/2018			Bond Future	9.3088	75.9255	9.2661	76.2202	(0.459)	0.0000	0.0000	76,687
2018/05/23	R209	02/08/2018	10.21	Call	Bond Future	6,065.5800	6.0656	6,328.2800	6.3283	4.331	0	0	0
2018/05/23	R209	02/08/2018	10.21	Put	Bond Future	231.8600	0.2319	199.9100	0.1999	(13.780)	0	0	435
2018/05/23	R209	02/08/2018	8.96	Call	Bond Future	703.5500	0.7036	782.3800	0.7824	11.205	0	0	5,000
2018/05/23	R209	02/08/2018	9.43	Call	Bond Future	2,164.6300	2.1646	2,332.5000	2.3325	7.755	0	0	0
2018/05/23	R209	02/08/2018	9.43	Put	Bond Future	1,337.6200	1.3376	1,210.8400	1.2108	(9.478)	0	0	5,000
2018/05/23	R209	02/08/2018	10.84	Call	Bond Future	9,542.2100	9.5422	9,831.0700	9.8311	3.027	0	0	0
2018/05/23	R209	02/08/2018	10.84	Put	Bond Future	31.4000	0.0314	25.6100	0.0256	(18.439)	0	0	435
2018/05/23	R209	02/08/2018	8.83	Call	Bond Future	463.5800	0.4636	521.1500	0.5212	12.419	0	0	0
2018/05/23	R209	02/08/2018	8.83	Put	Bond Future	3,867.7300	3.8677	3,630.6500	3.6306	(6.130)	0	0	500
2018/05/23	R209	02/08/2018	8.49	Put	Bond Future	6,077.1600	6.0772	5,801.1000	5.8011	(4.543)	0	0	0

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2018/05/23	R209	02/08/2018	9.21	Put	Bond Future	2,048.4400	2.0484	1,880.0300	1.8800	(8.221)	0	0	500
2018/05/23	R209	02/08/2018	9.66	Put	Bond Future	825.6300	0.8256	737.0400	0.7370	(10.730)	0	0	0
2018/05/23	R209	02/08/2018	8.46	Call	Bond Future	99.0900	0.0991	115.5100	0.1155	16.571	0	0	5,000
2018/05/23	R209	02/08/2018	10.38	Put	Bond Future	146.3500	0.1463	124.6300	0.1246	(14.841)	0	0	0
2018/05/23	R209	02/08/2018	10.39	Call	Bond Future	7,058.0400	7.0580	7,331.5200	7.3315	3.875	0	0	0
2018/05/23	R209	02/08/2018	10.40	Call	Bond Future	7,113.1000	7.1131	7,387.1200	7.3871	3.852	0	0	0
2018/05/23	R209	02/08/2018	10.40	Put	Bond Future	137.6200	0.1376	116.9900	0.1170	(14.991)	0	0	0
2018/05/23	R209	01/11/2018	1,016.00	Call	Bond Future	73,250.2300	73.2502	73,549.9400	73.5499	0.409	0	0	0
2018/05/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R209	01/11/2018	9.34	Put	Bond Future	2,755.4600	2.7555	2,579.4800	2.5795	(6.387)	0	0	0
2018/05/23	R209	01/11/2018	10.00	Call	Bond Future	5,362.8300	5.3628	5,553.4700	5.5535	3.555	0	0	0
2018/05/23	R209	01/11/2018	9.97	Call	Bond Future	5,223.0200	5.2230	5,410.5000	5.4105	3.589	0	0	0
2018/05/23	R209	01/11/2018			Bond Future	9.3636	74.1381	9.3197	74.4378	(0.469)	0.0000	0.0000	0
2018/05/23	R209	01/11/2018	1,016.01	Call	Bond Future	73,250.2300	73.2502	73,549.9400	73.5499	0.409	0	0	0
2018/05/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/23	R209	01/11/2018	1,015.99	Call	Bond Future	73,250.2200	73.2502	73,549.9300	73.5499	0.409	0	0	0
2018/05/23	R209	01/11/2018	9.34	Call	Bond Future	2,594.5600	2.5946	2,718.2900	2.7183	4.769	0	0	0
2018/05/23	R209	01/11/2018	10.00	Put	Bond Future	1,213.9000	1.2139	1,104.8300	1.1048	(8.985)	0	0	5,850
2018/05/23	R209	01/11/2018	9.97	Put	Bond Future	1,261.8000	1.2618	1,149.5700	1.1496	(8.894)	0	0	0
2018/05/23	R209	01/11/2018	9.94	Call	Bond Future	5,084.0600	5.0841	5,268.6300	5.2686	3.630	0	0	0
2018/05/23	R209	01/11/2018	9.94	Put	Bond Future	1,311.3100	1.3113	1,196.1700	1.1962	(8.781)	0	0	0
2018/05/23	R209	01/11/2018	10.57	Call	Bond Future	8,101.1100	8.1011	8,359.6100	8.3596	3.191	0	0	0
2018/05/23	R209	01/11/2018	10.57	Put	Bond Future	524.6600	0.5247	483.4500	0.4834	(7.855)	0	0	0
2018/05/23	R209	07/02/2019	8.97	Put	Bond Future	5,264.0300	5.2640	5,075.8500	5.0758	(3.575)	0	0	0
2018/05/23	R209	07/02/2019			Bond Future	9.4245	75.5763	9.3793	75.8808	(0.479)	0.0000	0.0000	0
2018/05/23	R209	07/02/2019	8.96	Call	Bond Future	2,086.2800	2.0863	2,201.5900	2.2016	5.527	0	0	0
2018/05/23	R209	07/02/2019	8.96	Put	Bond Future	5,308.6000	5.3086	5,119.4500	5.1194	(3.563)	0	0	0
2018/05/23	R209	07/02/2019	8.97	Call	Bond Future	2,113.2300	2.1132	2,229.5100	2.2295	5.502	0	0	0
2018/05/23	R209	07/02/2019	8.95	Call	Bond Future	2,059.5200	2.0595	2,173.8600	2.1739	5.552	0	0	0
2018/05/23	R209	07/02/2019	8.95	Put	Bond Future	5,353.4600	5.3535	5,163.3400	5.1633	(3.551)	0	0	0
2018/05/23	R210	02/08/2018			Bond Future	190.7228	190.7228	188.8327	188.8327	(0.991)	0.0000	0.0000	2,159
2018/05/23	R210	01/11/2018			Bond Future	191.6736	191.6736	189.7494	189.7494	(1.004)	0.0000	0.0000	0
2018/05/23	R210	07/02/2019			Bond Future	195.4322	195.4322	193.4684	193.4684	(1.005)	0.0000	0.0000	0
2018/05/23	R212	02/08/2018			Bond Future	155.2704	155.2704	154.6701	154.6701	(0.387)	0.0000	0.0000	3,975
2018/05/23	R212	01/11/2018			Bond Future	158.0797	158.0797	157.4686	157.4686	(0.387)	0.0000	0.0000	0
2018/05/23	R212	07/02/2019			Bond Future	159.0259	159.0259	158.4012	158.4012	(0.393)	0.0000	0.0000	0
2018/05/23	R213	02/08/2018	9.06	Call	Bond Future	1,506.7100	1.5067	1,606.7400	1.6067	6.639	0	0	0
2018/05/23	R213	02/08/2018	9.05	Put	Bond Future	1,742.5600	1.7426	1,591.1200	1.5911	(8.691)	0	0	0
2018/05/23	R213	02/08/2018			Bond Future	9.0907	87.5625	9.0529	87.8126	(0.416)	0.0000	0.0000	30,583
2018/05/23	R213	02/08/2018	9.07	Call	Bond Future	1,540.4300	1.5404	1,641.7900	1.6418	6.580	0	0	0
2018/05/23	R213	02/08/2018	9.07	Put	Bond Future	1,677.0900	1.6771	1,528.3100	1.5283	(8.871)	0	0	0
2018/05/23	R213	02/08/2018	9.06	Put	Bond Future	1,709.5900	1.7096	1,559.4800	1.5595	(8.780)	0	0	0
2018/05/23	R213	02/08/2018	9.05	Call	Bond Future	1,473.3900	1.4734	1,572.0900	1.5721	6.699	0	0	0
2018/05/23	R213	01/11/2018	8.65	Call	Bond Future	1,108.6000	1.1086	1,172.0900	1.1721	5.727	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/23	R213	01/11/2018	8.64	Put	Bond Future	4,497.1300		4.4971	4,305.3000	4.3053	(4.266)	0	0	0
2018/05/23	R213	01/11/2018			Bond Future	9.1504		85.5851	9.1114	85.8394	(0.427)	0.0000	0.0000	0
2018/05/23	R213	01/11/2018	8.66	Call	Bond Future	1,129.8600		1.1299	1,194.3100	1.1943	5.704	0	0	0
2018/05/23	R213	01/11/2018	8.66	Put	Bond Future	4,402.5200		4.4025	4,212.6000	4.2126	(4.314)	0	0	0
2018/05/23	R213	01/11/2018	8.65	Put	Bond Future	4,449.7600		4.4498	4,258.8800	4.2589	(4.290)	0	0	0
2018/05/23	R213	01/11/2018	8.64	Call	Bond Future	1,087.4000		1.0874	1,149.9400	1.1499	5.751	0	0	0
2018/05/23	R213	07/02/2019	8.68	Call	Bond Future	1,757.3400		1.7573	1,832.6300	1.8326	4.284	0	0	0
2018/05/23	R213	07/02/2019			Bond Future	9.2187		87.2455	9.1784	87.5036	(0.437)	0.0000	0.0000	0
2018/05/23	R213	07/02/2019	8.68	Put	Bond Future	5,297.2900		5.2973	5,114.4700	5.1145	(3.451)	0	0	0
2018/05/23	R213	07/02/2019	8.69	Call	Bond Future	1,781.1300		1.7811	1,857.4600	1.8575	4.285	0	0	0
2018/05/23	R213	07/02/2019	8.70	Put	Bond Future	5,210.3600		5.2104	5,029.3600	5.0294	(3.474)	0	0	0
2018/05/23	R213	07/02/2019	8.69	Put	Bond Future	5,253.5600		5.2536	5,071.7800	5.0718	(3.460)	0	0	0
2018/05/23	R213	07/02/2019	8.70	Call	Bond Future	1,805.3800		1.8054	1,882.4900	1.8825	4.271	0	0	0
2018/05/23	R214	02/08/2018	8.96	Call	Bond Future	483.8200		0.4838	511.2700	0.5113	5.674	0	0	0
2018/05/23	R214	02/08/2018			Bond Future	9.4534		75.4623	9.4209	75.6968	(0.343)	0.0000	0.0000	30,055
2018/05/23	R214	02/08/2018	8.94	Call	Bond Future	451.5800		0.4516	477.1000	0.4771	5.651	0	0	0
2018/05/23	R214	02/08/2018	8.94	Put	Bond Future	4,306.9600		4.3070	4,097.9400	4.0979	(4.853)	0	0	0
2018/05/23	R214	02/08/2018	8.96	Put	Bond Future	4,182.9900		4.1830	3,975.9000	3.9759	(4.951)	0	0	0
2018/05/23	R214	02/08/2018	8.95	Call	Bond Future	467.5000		0.4675	493.9300	0.4939	5.653	0	0	0
2018/05/23	R214	02/08/2018	8.95	Put	Bond Future	4,244.7100		4.2447	4,036.6000	4.0366	(4.903)	0	0	0
2018/05/23	R214	01/11/2018	8.99	Put	Bond Future	5,108.2400		5.1082	4,939.9300	4.9399	(3.295)	0	0	0
2018/05/23	R214	01/11/2018	8.98	Call	Bond Future	1,225.1000		1.2251	1,294.3100	1.2943	5.649	0	0	0
2018/05/23	R214	01/11/2018			Bond Future	9.5092		73.5214	9.4758	73.7599	(0.351)	0.0000	0.0000	0
2018/05/23	R214	01/11/2018	8.99	Call	Bond Future	1,248.3400		1.2483	1,318.4900	1.3185	5.619	0	0	0
2018/05/23	R214	01/11/2018	8.98	Put	Bond Future	5,162.5100		5.1625	4,993.2600	4.9933	(3.278)	0	0	0
2018/05/23	R214	01/11/2018	9.00	Call	Bond Future	1,272.0300		1.2720	1,343.1300	1.3431	5.589	0	0	0
2018/05/23	R214	01/11/2018	9.00	Put	Bond Future	5,054.5300		5.0545	4,887.1700	4.8872	(3.311)	0	0	0
2018/05/23	R214	07/02/2019	9.05	Put	Bond Future	5,914.1300		5.9141	5,729.2400	5.7292	(3.126)	0	0	0
2018/05/23	R214	07/02/2019			Bond Future	9.5722		74.9477	9.5379	75.1898	(0.358)	0.0000	0.0000	0
2018/05/23	R214	07/02/2019	9.04	Call	Bond Future	2,050.4000		2.0504	2,107.1400	2.1071	2.767	0	0	0
2018/05/23	R214	07/02/2019	9.04	Put	Bond Future	5,963.4600		5.9635	5,778.1300	5.7781	(3.108)	0	0	0
2018/05/23	R214	07/02/2019	9.05	Call	Bond Future	2,077.6700		2.0777	2,134.8500	2.1349	2.752	0	0	0
2018/05/23	R214	07/02/2019	9.03	Call	Bond Future	2,023.5700		2.0236	2,079.4000	2.0794	2.759	0	0	0
2018/05/23	R214	07/02/2019	9.03	Put	Bond Future	6,013.3500		6.0134	5,827.1100	5.8271	(3.097)	0	0	0
2018/05/23	R248	02/08/2018	8.98	Call	Bond Future	647.8200		0.6478	682.1000	0.6821	5.292	0	0	0
2018/05/23	R248	02/08/2018	8.97	Put	Bond Future	5,548.5100		5.5485	5,280.2400	5.2802	(4.835)	0	0	0
2018/05/23	R248	02/08/2018			Bond Future	9.4788		96.6020	9.4463	96.9033	(0.343)	0.0000	0.0000	105,120
2018/05/23	R248	02/08/2018	8.99	Call	Bond Future	669.6800		0.6697	705.1300	0.7051	5.294	0	0	0
2018/05/23	R248	02/08/2018	8.99	Put	Bond Future	5,389.7700		5.3898	5,123.8300	5.1238	(4.934)	0	0	0
2018/05/23	R248	02/08/2018	8.98	Put	Bond Future	5,468.8000		5.4688	5,201.6900	5.2017	(4.884)	0	0	0
2018/05/23	R248	02/08/2018	8.97	Call	Bond Future	626.4700		0.6265	659.5900	0.6596	5.287	0	0	0
2018/05/23	R248	01/11/2018	9.03	Call	Bond Future	1,711.1700		1.7112	1,802.0000	1.8020	5.308	0	0	0
2018/05/23	R248	01/11/2018			Bond Future	9.5350		93.8999	9.5016	94.2064	(0.350)	0.0000	0.0000	0
2018/05/23	R248	01/11/2018	9.01	Call	Bond Future	1,649.8100		1.6498	1,738.2700	1.7383	5.362	0	0	0
2018/05/23	R248	01/11/2018	9.01	Put	Bond Future	6,679.1300		6.6791	6,461.1100	6.4611	(3.264)	0	0	0
2018/05/23	R248	01/11/2018	9.03	Put	Bond Future	6,540.2800		6.5403	6,324.6300	6.3246	(3.297)	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
2018/05/23	R248	01/11/2018	9.02	Call	Bond Future	1,680.3200	1.6803	1,769.9600	1.7700	5.335	0	0	0
2018/05/23	R248	01/11/2018	9.02	Put	Bond Future	6,609.4500	6.6095	6,392.6100	6.3926	(3.281)	0	0	0
2018/05/23	R248	07/02/2019	9.06	Put	Bond Future	7,737.3700	7.7374	7,535.9300	7.5359	(2.603)	0	0	0
2018/05/23	R248	07/02/2019			Bond Future	9.5984	95.7215	9.5641	96.0327	(0.358)	0.0000	0.0000	0
2018/05/23	R248	07/02/2019	9.06	Call	Bond Future	2,639.1700	2.6392	2,748.9200	2.7489	4.159	0	0	0
2018/05/23	R248	07/02/2019	9.05	Put	Bond Future	7,801.8300	7.8018	7,599.4000	7.5994	(2.595)	0	0	0
2018/05/23	R248	07/02/2019	9.07	Call	Bond Future	2,673.9600	2.6740	2,784.9900	2.7850	4.152	0	0	0
2018/05/23	R248	07/02/2019	9.07	Put	Bond Future	7,673.0400	7.6730	7,472.8800	7.4729	(2.609)	0	0	0
2018/05/23	R248	07/02/2019	9.05	Call	Bond Future	2,604.3400	2.6043	2,713.1000	2.7131	4.176	0	0	0

Total

905399