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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2018 TO 08/06/2018

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
2018/06/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	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
2018/06/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2025	02/08/2018			Bond Future	134.1639	134.1639	133.3366	133.3366	(0.617)	0.0000	0.0000	864
2018/06/08	2025	02/08/2018	136.65	Put	Bond Future	2,486.0800	2.4861	3,313.3900	3.3134	33.278	0	0	0
2018/06/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2025	02/08/2018	136.67	Put	Bond Future	2,506.0800	2.5061	3,333.3900	3.3334	33.012	0	0	0
2018/06/08	2025	02/08/2018	136.66	Put	Bond Future	2,496.0800	2.4961	3,323.3900	3.3234	33.144	0	0	0
2018/06/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2025	01/11/2018			Bond Future	136.5887	136.5887	135.7459	135.7459	(0.617)	0.0000	0.0000	0
2018/06/08	2025	07/02/2019			Bond Future	137.8546	137.8546	136.9949	136.9949	(0.624)	0.0000	0.0000	0
2018/06/08	2029	02/08/2018			Bond Future	102.6834	102.6834	102.0932	102.0932	(0.575)	0.0000	0.0000	1,370
2018/06/08	2029	01/11/2018			Bond Future	103.4897	103.4897	102.8885	102.8885	(0.581)	0.0000	0.0000	0
2018/06/08	2029	07/02/2019			Bond Future	105.5198	105.5198	104.9064	104.9064	(0.581)	0.0000	0.0000	0
2018/06/08	2030	02/08/2018	8.51	Call	Bond Future	65.2800	0.0653	30.1200	0.0301	(53.860)	0	0	7,850
2018/06/08	2030	02/08/2018	8.91	Call	Bond Future	451.6500	0.4516	270.6400	0.2706	(40.077)	0	0	7,850
2018/06/08	2030	02/08/2018	9.46	Put	Bond Future	845.8300	0.8458	1,175.3900	1.1754	38.963	0	0	0
2018/06/08	2030	02/08/2018			Bond Future	9.2642	91.3274	9.3963	90.4668	1.426	0.0000	0.0000	45,188
2018/06/08	2030	02/08/2018	8.51	Put	Bond Future	5,196.0300	5.1960	6,021.4300	6.0214	15.885	0	0	0
2018/06/08	2030	02/08/2018	9.46	Call	Bond Future	2,117.2300	2.1172	1,586.2300	1.5862	(25.080)	0	0	0
2018/06/08	2030	02/08/2018	8.91	Put	Bond Future	2,814.1500	2.8142	3,493.7000	3.4937	24.148	0	0	0
2018/06/08	2030	02/08/2018	9.50	Call	Bond Future	2,292.8900	2.2929	1,738.2900	1.7383	(24.188)	0	0	0
2018/06/08	2030	02/08/2018	9.47	Call	Bond Future	2,160.6600	2.1607	1,623.6700	1.6237	(24.853)	0	0	0
2018/06/08	2030	02/08/2018	9.45	Put	Bond Future	867.1300	0.8671	1,202.7200	1.2027	38.701	0	0	0
2018/06/08	2030	02/08/2018	9.50	Put	Bond Future	764.7100	0.7647	1,070.6700	1.0707	40.010	0	0	7,850
2018/06/08	2030	02/08/2018	9.47	Put	Bond Future	824.9700	0.8250	1,148.5400	1.1485	39.222	0	0	0
2018/06/08	2030	02/08/2018	9.45	Call	Bond Future	2,074.1900	2.0742	1,549.2200	1.5492	(25.310)	0	0	0
2018/06/08	2030	01/11/2018	8.60	Call	Bond Future	516.3200	0.5163	367.6300	0.3676	(28.798)	0	0	0
2018/06/08	2030	01/11/2018	8.58	Put	Bond Future	5,508.5200	5.5085	6,242.9900	6.2430	13.333	0	0	0
2018/06/08	2030	01/11/2018			Bond Future	9.3315	92.9604	9.4686	92.0836	1.468	0.0000	0.0000	0
2018/06/08	2030	01/11/2018	8.60	Put	Bond Future	5,397.8700	5.3979	6,126.0400	6.1260	13.490	0	0	0
2018/06/08	2030	01/11/2018	8.58	Call	Bond Future	488.6200	0.4886	346.2300	0.3462	(29.141)	0	0	0
2018/06/08	2030	01/11/2018	8.59	Put	Bond Future	5,453.0300	5.4530	6,184.3600	6.1844	13.411	0	0	0
2018/06/08	2030	01/11/2018	8.59	Call	Bond Future	502.3400	0.5023	356.8100	0.3568	(28.970)	0	0	0
2018/06/08	2030	07/02/2019	8.62	Call	Bond Future	998.4400	0.9984	789.7800	0.7898	(20.899)	0	0	0
2018/06/08	2030	07/02/2019			Bond Future	9.4079	90.7546	9.5504	89.8613	1.514	0.0000	0.0000	0
2018/06/08	2030	07/02/2019	8.62	Put	Bond Future	6,161.8000	6.1618	6,846.4800	6.8465	11.112	0	0	0
2018/06/08	2030	07/02/2019	8.63	Call	Bond Future	1,017.8500	1.0178	806.2500	0.8063	(20.789)	0	0	0
2018/06/08	2030	07/02/2019	8.63	Put	Bond Future	6,113.2500	6.1133	6,794.9900	6.7950	11.152	0	0	0
2018/06/08	2030	07/02/2019	8.64	Call	Bond Future	1,037.4900	1.0375	822.9500	0.8230	(20.679)	0	0	0
2018/06/08	2030	07/02/2019	8.64	Put	Bond Future	6,064.9800	6.0650	6,743.7800	6.7438	11.192	0	0	0

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2018/06/08	2032	02/08/2018	9.67	Call	Bond Future	2,454.4700	2.4545	1,814.6100	1.8146	(26.069)	0	0	0
2018/06/08	2032	02/08/2018	9.66	Put	Bond Future	843.3900	0.8434	1,211.5800	1.2116	43.656	0	0	0
2018/06/08	2032	02/08/2018			Bond Future	9.4371	93.8822	9.5793	92.8810	1.506	0.0000	0.0000	34,986
2018/06/08	2032	02/08/2018	9.68	Call	Bond Future	2,502.8900	2.5029	1,856.2500	1.8563	(25.836)	0	0	0
2018/06/08	2032	02/08/2018	9.68	Put	Bond Future	801.4500	0.8014	1,156.0200	1.1560	44.241	0	0	0
2018/06/08	2032	02/08/2018	9.67	Put	Bond Future	822.1900	0.8222	1,183.5400	1.1835	43.950	0	0	0
2018/06/08	2032	02/08/2018	9.66	Call	Bond Future	2,406.4300	2.4064	1,773.4100	1.7734	(26.305)	0	0	0
2018/06/08	2032	01/11/2018	8.77	Put	Bond Future	5,971.0200	5.9710	6,812.5200	6.8125	14.093	0	0	0
2018/06/08	2032	01/11/2018			Bond Future	9.5076	91.4061	9.6548	90.3860	1.548	0.0000	0.0000	0
2018/06/08	2032	01/11/2018	8.76	Call	Bond Future	589.3700	0.5894	414.3000	0.4143	(29.705)	0	0	0
2018/06/08	2032	01/11/2018	8.76	Put	Bond Future	6,031.4800	6.0315	6,876.5600	6.8766	14.011	0	0	0
2018/06/08	2032	01/11/2018	8.77	Call	Bond Future	604.6800	0.6047	426.0300	0.4260	(29.545)	0	0	0
2018/06/08	2032	01/11/2018	8.75	Call	Bond Future	574.3400	0.5743	402.8000	0.4028	(29.867)	0	0	0
2018/06/08	2032	01/11/2018	8.75	Put	Bond Future	6,092.3000	6.0923	6,940.9100	6.9409	13.929	0	0	0
2018/06/08	2032	07/02/2019	8.81	Call	Bond Future	1,126.4700	1.1265	879.4700	0.8795	(21.927)	0	0	0
2018/06/08	2032	07/02/2019	8.80	Put	Bond Future	6,737.0200	6.7370	7,532.6900	7.5327	11.810	0	0	0
2018/06/08	2032	07/02/2019			Bond Future	9.5862	93.1794	9.7388	92.1400	1.592	0.0000	0.0000	0
2018/06/08	2032	07/02/2019	8.82	Call	Bond Future	1,147.0800	1.1471	896.7600	0.8968	(21.822)	0	0	0
2018/06/08	2032	07/02/2019	8.82	Put	Bond Future	6,628.7600	6.6288	7,417.8100	7.4178	11.903	0	0	0
2018/06/08	2032	07/02/2019	8.81	Put	Bond Future	6,682.7300	6.6827	7,475.1000	7.4751	11.857	0	0	0
2018/06/08	2032	07/02/2019	8.80	Call	Bond Future	1,106.1000	1.1061	862.4000	0.8624	(22.032)	0	0	0
2018/06/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2033	02/08/2018			Bond Future	106.5345	106.5345	105.2058	105.2058	(1.247)	0.0000	0.0000	7,981
2018/06/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2033	02/08/2018	109.92	Put	Bond Future	3,385.5400	3.3855	4,714.1900	4.7142	39.245	0	0	0
2018/06/08	2033	02/08/2018	109.94	Put	Bond Future	3,405.5400	3.4055	4,734.1900	4.7342	39.014	0	0	0
2018/06/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2033	02/08/2018	109.93	Put	Bond Future	3,395.5400	3.3955	4,724.1900	4.7242	39.129	0	0	0
2018/06/08	2033	01/11/2018			Bond Future	107.3388	107.3388	105.9858	105.9858	(1.261)	0.0000	0.0000	0
2018/06/08	2033	07/02/2019			Bond Future	109.4444	109.4444	108.0646	108.0646	(1.261)	0.0000	0.0000	0
2018/06/08	2037	02/08/2018	9.96	Put	Bond Future	701.9200	0.7019	989.5700	0.9896	40.980	0	0	0
2018/06/08	2037	02/08/2018	9.95	Call	Bond Future	3,218.8500	3.2188	2,517.6000	2.5176	(21.786)	0	0	0
2018/06/08	2037	02/08/2018			Bond Future	9.6277	90.5052	9.7544	89.5103	1.316	0.0000	0.0000	56,491
2018/06/08	2037	02/08/2018	9.96	Call	Bond Future	3,275.8400	3.2758	2,568.6100	2.5686	(21.589)	0	0	0
2018/06/08	2037	02/08/2018	9.95	Put	Bond Future	720.7300	0.7207	1,014.3600	1.0144	40.741	0	0	0
2018/06/08	2037	02/08/2018	9.97	Call	Bond Future	3,333.1600	3.3332	2,620.0300	2.6200	(21.395)	0	0	0
2018/06/08	2037	02/08/2018	9.97	Put	Bond Future	683.5400	0.6835	965.2900	0.9653	41.219	0	0	0
2018/06/08	2037	01/11/2018	9.03	Call	Bond Future	807.6200	0.8076	599.7300	0.5997	(25.741)	0	0	0
2018/06/08	2037	01/11/2018			Bond Future	9.6928	92.1234	9.8235	91.1099	1.349	0.0000	0.0000	0
2018/06/08	2037	01/11/2018	9.01	Call	Bond Future	768.6900	0.7687	568.5500	0.5685	(26.037)	0	0	0
2018/06/08	2037	01/11/2018	9.01	Put	Bond Future	6,360.0600	6.3601	7,173.4900	7.1735	12.790	0	0	0
2018/06/08	2037	01/11/2018	9.03	Put	Bond Future	6,227.7900	6.2278	7,033.4700	7.0335	12.937	0	0	0
2018/06/08	2037	01/11/2018	9.02	Call	Bond Future	787.9900	0.7880	584.0000	0.5840	(25.887)	0	0	0
2018/06/08	2037	01/11/2018	9.02	Put	Bond Future	6,293.7000	6.2937	7,103.2800	7.1033	12.863	0	0	0
2018/06/08	2037	07/02/2019	9.06	Put	Bond Future	7,220.9500	7.2210	7,972.7600	7.9728	10.412	0	0	0
2018/06/08	2037	07/02/2019	9.05	Call	Bond Future	1,494.5500	1.4946	1,216.9500	1.2169	(18.574)	0	0	0

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2018/06/08	2037	07/02/2019			Bond Future	9.7658	89.6508	9.9010	88.6181	1.384	0.0000	0.0000	0
2018/06/08	2037	07/02/2019	9.06	Call	Bond Future	1,518.8100	1.5188	1,237.9200	1.2379	(18.494)	0	0	0
2018/06/08	2037	07/02/2019	9.05	Put	Bond Future	7,281.4000	7.2814	8,036.5000	8.0365	10.370	0	0	0
2018/06/08	2037	07/02/2019	9.07	Call	Bond Future	1,543.3100	1.5433	1,259.1300	1.2591	(18.414)	0	0	0
2018/06/08	2037	07/02/2019	9.07	Put	Bond Future	7,160.8600	7.1609	7,909.3800	7.9094	10.453	0	0	0
2018/06/08	2038	02/08/2018	134.55	Put	Bond Future	7,397.2500	7.3973	9,366.8700	9.3669	26.626	0	0	0
2018/06/08	2038	02/08/2018			Bond Future	127.1527	127.1527	125.1831	125.1831	(1.549)	0.0000	0.0000	8,997
2018/06/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2038	02/08/2018	134.54	Put	Bond Future	7,387.2500	7.3873	9,356.8700	9.3569	26.662	0	0	0
2018/06/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2038	02/08/2018	134.53	Put	Bond Future	7,377.2500	7.3773	9,346.8700	9.3469	26.699	0	0	0
2018/06/08	2038	01/11/2018			Bond Future	129.4507	129.4507	127.4452	127.4452	(1.549)	0.0000	0.0000	0
2018/06/08	2038	07/02/2019			Bond Future	130.3999	130.3999	128.3545	128.3545	(1.569)	0.0000	0.0000	0
2018/06/08	2040	02/08/2018	10.04	Call	Bond Future	3,435.9500	3.4360	2,719.0700	2.7191	(20.864)	0	0	0
2018/06/08	2040	02/08/2018	10.03	Put	Bond Future	829.4100	0.8294	1,140.3500	1.1403	37.489	0	0	0
2018/06/08	2040	02/08/2018			Bond Future	9.7230	93.6991	9.8445	92.6775	1.250	0.0000	0.0000	25,124
2018/06/08	2040	02/08/2018	10.05	Call	Bond Future	3,496.5400	3.4965	2,773.6100	2.7736	(20.676)	0	0	0
2018/06/08	2040	02/08/2018	10.05	Put	Bond Future	788.1300	0.7881	1,086.8800	1.0869	37.906	0	0	0
2018/06/08	2040	02/08/2018	10.04	Put	Bond Future	808.4700	0.8085	1,113.2700	1.1133	37.701	0	0	0
2018/06/08	2040	02/08/2018	10.03	Call	Bond Future	3,375.8500	3.3758	2,665.1100	2.6651	(21.054)	0	0	0
2018/06/08	2040	01/11/2018	9.80	Call	Bond Future	0.0000	0.0000	2,494.2300	2.4942	100.000	0	0	3,540
2018/06/08	2040	01/11/2018	9.09	Put	Bond Future	6,897.4000	6.8974	7,745.1100	7.7451	12.290	0	0	0
2018/06/08	2040	01/11/2018			Bond Future	9.7884	95.3746	9.9138	94.3336	1.281	0.0000	0.0000	0
2018/06/08	2040	01/11/2018	9.20	Put	Bond Future	0.0000	0.0000	6,927.4400	6.9274	100.000	0	0	0
2018/06/08	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	741.5100	0.7415	100.000	0	0	3,540
2018/06/08	2040	01/11/2018	9.80	Put	Bond Future	0.0000	0.0000	3,437.7500	3.4377	100.000	0	0	0
2018/06/08	2040	01/11/2018	9.08	Call	Bond Future	720.5900	0.7206	531.3600	0.5314	(26.260)	0	0	0
2018/06/08	2040	01/11/2018	9.08	Put	Bond Future	6,970.5200	6.9705	7,822.2200	7.8222	12.219	0	0	0
2018/06/08	2040	01/11/2018	9.10	Put	Bond Future	6,824.7600	6.8248	7,668.4500	7.6685	12.362	0	0	0
2018/06/08	2040	01/11/2018	9.09	Call	Bond Future	740.2900	0.7403	547.0700	0.5471	(26.101)	0	0	0
2018/06/08	2040	01/11/2018	9.10	Call	Bond Future	760.3400	0.7603	563.1000	0.5631	(25.941)	0	0	2,951
2018/06/08	2040	01/11/2018	8.50	Put	Bond Future	11,990.5000	11.9905	12,991.1500	12.9912	8.345	0	0	0
2018/06/08	2040	01/11/2018	8.50	Call	Bond Future	113.7000	0.1137	73.4200	0.0734	(35.427)	0	0	2,951
2018/06/08	2040	01/11/2018	9.07	Call	Bond Future	701.2400	0.7012	515.9600	0.5160	(26.422)	0	0	0
2018/06/08	2040	01/11/2018	9.07	Put	Bond Future	7,044.1400	7.0441	7,899.7900	7.8998	12.147	0	0	0
2018/06/08	2040	07/02/2019	9.11	Put	Bond Future	8,004.8700	8.0049	8,796.5000	8.7965	9.889	0	0	0
2018/06/08	2040	07/02/2019	9.13	Call	Bond Future	1,498.8800	1.4989	1,223.0500	1.2231	(18.402)	0	0	0
2018/06/08	2040	07/02/2019			Bond Future	9.8618	92.7143	9.9914	91.6538	1.315	0.0000	0.0000	0
2018/06/08	2040	07/02/2019	9.11	Call	Bond Future	1,447.9900	1.4480	1,179.0400	1.1790	(18.574)	0	0	0
2018/06/08	2040	07/02/2019	9.13	Put	Bond Future	7,871.8800	7.8719	8,656.6300	8.6566	9.969	0	0	0
2018/06/08	2040	07/02/2019	9.12	Put	Bond Future	7,938.3000	7.9383	8,726.4800	8.7265	9.929	0	0	0
2018/06/08	2040	07/02/2019	9.12	Call	Bond Future	1,473.4300	1.4734	1,201.0300	1.2010	(18.487)	0	0	0
2018/06/08	2044	02/08/2018	10.07	Call	Bond Future	3,443.8600	3.4439	2,752.5500	2.7525	(20.074)	0	0	0
2018/06/08	2044	02/08/2018			Bond Future	9.7617	90.7126	9.8781	89.7211	1.193	0.0000	0.0000	34,686

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
2018/06/08	2044	02/08/2018	10.05	Call	Bond Future	3,323.7700	3.3238	2,644.4000	2.6444	(20.440)	0	0	0
2018/06/08	2044	02/08/2018	10.05	Put	Bond Future	901.7400	0.9017	1,213.8500	1.2139	34.612	0	0	0
2018/06/08	2044	02/08/2018	10.07	Put	Bond Future	857.9100	0.8579	1,158.0800	1.1581	34.989	0	0	0
2018/06/08	2044	02/08/2018	10.06	Call	Bond Future	3,383.6300	3.3836	2,698.2500	2.6982	(20.256)	0	0	0
2018/06/08	2044	02/08/2018	10.06	Put	Bond Future	879.5800	0.8796	1,185.6800	1.1857	34.801	0	0	0
2018/06/08	2044	01/11/2018	9.12	Call	Bond Future	749.4600	0.7495	561.7000	0.5617	(25.053)	0	0	0
2018/06/08	2044	01/11/2018			Bond Future	9.8251	92.3345	9.9451	91.3244	1.222	0.0000	0.0000	0
2018/06/08	2044	01/11/2018	9.12	Put	Bond Future	7,091.2600	7.0913	7,913.5900	7.9136	11.596	0	0	0
2018/06/08	2044	01/11/2018	9.13	Call	Bond Future	769.9900	0.7700	578.2800	0.5783	(24.898)	0	0	0
2018/06/08	2044	01/11/2018	9.14	Put	Bond Future	6,942.4700	6.9425	7,756.9100	7.7569	11.731	0	0	0
2018/06/08	2044	01/11/2018	9.13	Put	Bond Future	7,016.6900	7.0167	7,835.0700	7.8351	11.663	0	0	0
2018/06/08	2044	01/11/2018	9.14	Call	Bond Future	790.7100	0.7907	595.0600	0.5951	(24.744)	0	0	0
2018/06/08	2044	07/02/2019	9.18	Put	Bond Future	7,939.2600	7.9393	8,692.6000	8.6926	9.489	0	0	0
2018/06/08	2044	07/02/2019			Bond Future	9.8961	89.7407	10.0201	88.7114	1.253	0.0000	0.0000	0
2018/06/08	2044	07/02/2019	9.17	Call	Bond Future	1,555.0000	1.5550	1,282.4800	1.2825	(17.525)	0	0	0
2018/06/08	2044	07/02/2019	9.17	Put	Bond Future	8,006.4900	8.0065	8,763.2300	8.7632	9.452	0	0	0
2018/06/08	2044	07/02/2019	9.18	Call	Bond Future	1,581.8300	1.5818	1,305.9100	1.3059	(17.443)	0	0	0
2018/06/08	2044	07/02/2019	9.16	Call	Bond Future	1,528.7000	1.5287	1,259.5400	1.2595	(17.607)	0	0	0
2018/06/08	2044	07/02/2019	9.16	Put	Bond Future	8,074.4000	8.0744	8,834.5000	8.8345	9.414	0	0	0
2018/06/08	2046	02/08/2018	128.78	Put	Bond Future	7,959.3600	7.9594	10,280.3900	10.2804	29.161	0	0	0
2018/06/08	2046	02/08/2018			Bond Future	120.8206	120.8206	118.4996	118.4996	(1.921)	0.0000	0.0000	10,876
2018/06/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2046	02/08/2018	128.77	Put	Bond Future	7,949.3600	7.9494	10,270.3900	10.2704	29.198	0	0	0
2018/06/08	2046	02/08/2018	128.79	Put	Bond Future	7,969.3600	7.9694	10,290.3900	10.2904	29.124	0	0	0
2018/06/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2046	01/11/2018			Bond Future	121.3549	121.3549	118.9918	118.9918	(1.947)	0.0000	0.0000	0
2018/06/08	2046	07/02/2019			Bond Future	123.7354	123.7354	121.3255	121.3255	(1.948)	0.0000	0.0000	0
2018/06/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2050	02/08/2018	137.54	Put	Bond Future	11,414.4300	11.4144	13,306.8700	13.3069	16.579	0	0	0
2018/06/08	2050	02/08/2018	137.52	Put	Bond Future	11,394.4300	11.3944	13,286.8700	13.2869	16.608	0	0	0
2018/06/08	2050	02/08/2018			Bond Future	126.1256	126.1256	124.2331	124.2331	(1.500)	0.0000	0.0000	9,567
2018/06/08	2050	02/08/2018	137.53	Put	Bond Future	11,404.4300	11.4044	13,296.8700	13.2969	16.594	0	0	0
2018/06/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	2050	01/11/2018			Bond Future	128.4053	128.4053	126.4780	126.4780	(1.501)	0.0000	0.0000	0
2018/06/08	2050	07/02/2019			Bond Future	129.1526	129.1526	127.1871	127.1871	(1.522)	0.0000	0.0000	0
2018/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	AL37	02/08/2018			Index Future	584.7990	584.7990	581.8720	581.8720	(0.501)	0.0000	0.0000	0
2018/06/08	AL37	01/11/2018			Index Future	595.2570	595.2570	592.2720	592.2720	(0.501)	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
2018/06/08	AL37	07/02/2019			Index Future	606.8090	606.8090	603.7690	603.7690	(0.501)	0.0000	0.0000	0
2018/06/08	AL7T	02/08/2018			Index Future	677.1160	677.1160	671.1700	671.1700	(0.878)	0.0000	0.0000	0
2018/06/08	AL7T	01/11/2018			Index Future	689.2250	689.2250	683.1660	683.1660	(0.879)	0.0000	0.0000	0
2018/06/08	AL7T	07/02/2019			Index Future	702.6010	702.6010	696.4280	696.4280	(0.879)	0.0000	0.0000	0
2018/06/08	ALBI	02/08/2018			Index Future	614.3680	614.3680	608.7180	608.7180	(0.920)	0.0000	0.0000	863
2018/06/08	ALBI	01/11/2018			Index Future	625.3550	625.3550	619.5980	619.5980	(0.921)	0.0000	0.0000	0
2018/06/08	ALBI	07/02/2019			Index Future	637.4900	637.4900	631.6250	631.6250	(0.920)	0.0000	0.0000	0
2018/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/08	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/08	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	EL28	02/08/2018			Bond Future	130.6462		130.6462	129.9784	129.9784	(0.511)	0.0000	0.0000	0
2018/06/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	EL28	02/08/2018	134.93	Put	Bond Future	4,283.8400		4.2838	4,951.6200	4.9516	15.588	0	0	0
2018/06/08	EL28	02/08/2018	134.95	Put	Bond Future	4,303.8400		4.3038	4,971.6200	4.9716	15.516	0	0	0
2018/06/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	EL28	02/08/2018	134.94	Put	Bond Future	4,293.8400		4.2938	4,961.6200	4.9616	15.552	0	0	0
2018/06/08	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	ES33	02/08/2018	11.14	Call	Bond Future	1,327.1400		1.3271	582.2200	0.5822	(56.130)	0	0	0
2018/06/08	ES33	02/08/2018			Bond Future	10.9134		77.9437	11.0398	77.1987	1.159	0.0000	0.0000	9,466
2018/06/08	ES33	02/08/2018	11.15	Call	Bond Future	1,384.8900		1.3849	639.9700	0.6400	(53.789)	0	0	0
2018/06/08	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	ES33	02/08/2018	11.16	Call	Bond Future	1,442.5800		1.4426	697.6600	0.6977	(51.638)	0	0	0
2018/06/08	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	ES33	01/11/2018			Bond Future	11.0296		75.5491	11.1607	74.7901	1.189	0.0000	0.0000	0
2018/06/08	ES33	07/02/2019			Bond Future	11.1619		77.0148	11.2983	76.2415	1.221	0.0000	0.0000	0

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2018/06/08	ES42	02/08/2018			Bond Future	11.1269	80.5890	11.2483	79.7773	1.091	0.0000	0.0000	7,957
2018/06/08	ES42	01/11/2018			Bond Future	11.2398	77.7702	11.3657	76.9431	1.121	0.0000	0.0000	0
2018/06/08	ES42	07/02/2019			Bond Future	11.3640	79.2788	11.4948	78.4360	1.151	0.0000	0.0000	0
2018/06/08	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	19,880.0000	1.9880	100.000	0	0	0
2018/06/08	GOVI	02/08/2018			GOVI	609.6810	609.6810	603.7320	603.7320	(0.976)	0.0000	0.0000	473
2018/06/08	GOVI	02/08/2018	605.71	Call	GOVI	39,710.0000	3.9710	0.0000	0.0000	(100.000)	0	0	0
2018/06/08	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	19,780.0000	1.9780	100.000	0	0	0
2018/06/08	GOVI	02/08/2018	605.72	Call	GOVI	39,610.0000	3.9610	0.0000	0.0000	(100.000)	0	0	0
2018/06/08	GOVI	02/08/2018	605.70	Call	GOVI	39,810.0000	3.9810	0.0000	0.0000	(100.000)	0	0	0
2018/06/08	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	19,680.0000	1.9680	100.000	0	0	0
2018/06/08	GOVI	01/11/2018	653.50	Put	GOVI	329,160.0000	32.9160	389,770.0000	38.9770	18.414	0	0	0
2018/06/08	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	01/11/2018			GOVI	620.5840	620.5840	614.5230	614.5230	(0.977)	0.0000	0.0000	0
2018/06/08	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	01/11/2018	653.49	Put	GOVI	329,060.0000	32.9060	389,670.0000	38.9670	18.419	0	0	0
2018/06/08	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	01/11/2018	653.51	Put	GOVI	329,260.0000	32.9260	389,870.0000	38.9870	18.408	0	0	0
2018/06/08	GOVI	07/02/2019	666.53	Put	GOVI	339,030.0000	33.9030	400,780.0000	40.0780	18.214	0	0	0
2018/06/08	GOVI	07/02/2019			GOVI	632.6270	632.6270	626.4520	626.4520	(0.976)	0.0000	0.0000	0
2018/06/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	07/02/2019	666.52	Put	GOVI	338,930.0000	33.8930	400,680.0000	40.0680	18.219	0	0	0
2018/06/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	GOVI	07/02/2019	666.51	Put	GOVI	338,830.0000	33.8830	400,580.0000	40.0580	18.224	0	0	0
2018/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/08	IGOV	02/08/2018			Index Future	257.6010	257.6010	255.1760	255.1760	(0.941)	0.0000	0.0000	861
2018/06/08	IGOV	01/11/2018			Index Future	262.2570	262.2570	259.7870	259.7870	(0.942)	0.0000	0.0000	241
2018/06/08	IGOV	07/02/2019			Index Future	267.4020	267.4020	264.8830	264.8830	(0.942)	0.0000	0.0000	0
2018/06/08	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/08	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/08	IS01	20/12/2018			Interest Rate Swap	100.5100	100.5100	100.5200	100.5200	0.010	0.0000	0.0000	0
2018/06/08	IS01	22/03/2019			Interest Rate Swap	99.5200	99.5200	99.5700	99.5700	0.050	0.0000	0.0000	0
2018/06/08	IS01	20/06/2019			Interest Rate Swap	100.2100	100.2100	100.3000	100.3000	0.090	0.0000	0.0000	0
2018/06/08	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/08	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/08	IS02	21/12/2018			Interest Rate Swap	98.8900	98.8900	98.9000	98.9000	0.010	0.0000	0.0000	0
2018/06/08	IS02	15/03/2019			Interest Rate Swap	99.2600	99.2600	99.3100	99.3100	0.050	0.0000	0.0000	0
2018/06/08	IS02	21/06/2019			Interest Rate Swap	99.6600	99.6600	99.7500	99.7500	0.090	0.0000	0.0000	0
2018/06/08	IS02	20/09/2019			Interest Rate Swap	100.0700	100.0700	100.2000	100.2000	0.130	0.0000	0.0000	0
2018/06/08	IS02	20/12/2019			Interest Rate Swap	101.0300	101.0300	101.2000	101.2000	0.168	0.0000	0.0000	0
2018/06/08	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	99.0200	99.0200	0.223	0.0000	0.0000	0
2018/06/08	IS02	22/06/2020			Interest Rate Swap	100.7100	100.7100	100.9600	100.9600	0.248	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
2018/06/08	IS05	17/12/2020			Interest Rate Swap	96.3300	96.3300	96.6600	96.6600	0.343	0.0000	0.0000	0
2018/06/08	IS05	16/03/2021			Interest Rate Swap	95.5700	95.5700	95.9300	95.9300	0.377	0.0000	0.0000	0
2018/06/08	IS05	15/06/2021			Interest Rate Swap	94.7900	94.7900	95.1800	95.1800	0.411	0.0000	0.0000	0
2018/06/08	IS05	21/09/2021			Interest Rate Swap	95.0100	95.0100	95.4400	95.4400	0.453	0.0000	0.0000	0
2018/06/08	IS05	21/12/2021			Interest Rate Swap	97.2500	97.2500	97.7100	97.7100	0.473	0.0000	0.0000	51
2018/06/08	IS05	15/03/2022			Interest Rate Swap	97.4300	97.4300	97.9100	97.9100	0.493	0.0000	0.0000	0
2018/06/08	IS05	21/06/2022			Interest Rate Swap	98.6700	98.6700	99.1800	99.1800	0.517	0.0000	0.0000	0
2018/06/08	IS05	20/09/2022			Interest Rate Swap	100.9100	100.9100	101.4300	101.4300	0.515	0.0000	0.0000	0
2018/06/08	IS05	20/12/2022			Interest Rate Swap	102.2000	102.2000	102.7300	102.7300	0.519	0.0000	0.0000	0
2018/06/08	IS05	22/03/2023			Interest Rate Swap	97.3500	97.3500	97.9100	97.9100	0.575	0.0000	0.0000	0
2018/06/08	IS05	20/06/2023			Interest Rate Swap	101.6900	101.6900	102.2500	102.2500	0.551	0.0000	0.0000	0
2018/06/08	IS10	17/12/2025			Interest Rate Swap	95.7400	95.7400	96.5200	96.5200	0.815	0.0000	0.0000	0
2018/06/08	IS10	16/03/2026			Interest Rate Swap	92.7500	92.7500	93.5600	93.5600	0.873	0.0000	0.0000	0
2018/06/08	IS10	15/06/2026			Interest Rate Swap	91.5000	91.5000	92.3200	92.3200	0.896	0.0000	0.0000	0
2018/06/08	IS10	21/09/2026			Interest Rate Swap	93.6500	93.6500	94.4800	94.4800	0.886	0.0000	0.0000	0
2018/06/08	IS10	21/12/2026			Interest Rate Swap	97.4100	97.4100	98.2400	98.2400	0.852	0.0000	0.0000	0
2018/06/08	IS10	15/03/2027			Interest Rate Swap	95.9800	95.9800	96.8300	96.8300	0.886	0.0000	0.0000	0
2018/06/08	IS10	21/06/2027			Interest Rate Swap	98.0500	98.0500	98.9000	98.9000	0.867	0.0000	0.0000	0
2018/06/08	IS10	20/09/2027			Interest Rate Swap	101.7600	101.7600	102.5900	102.5900	0.816	0.0000	0.0000	0
2018/06/08	IS10	20/12/2027			Interest Rate Swap	102.1200	102.1200	102.9500	102.9500	0.813	0.0000	0.0000	0
2018/06/08	IS10	22/03/2028			Interest Rate Swap	97.4000	97.4000	98.2700	98.2700	0.893	0.0000	0.0000	0
2018/06/08	IS10	20/06/2028			Interest Rate Swap	102.8400	102.8400	103.6700	103.6700	0.807	0.0000	0.0000	0
2018/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/08	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/08	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/08	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/08	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/08	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/08	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/08	R023	02/08/2018	10.40	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2018/06/08	R023	02/08/2018			Bond Future	8.1647	101.8062	8.3045	101.2888	1.712	0.0000	0.0000	33,940
2018/06/08	R023	02/08/2018	10.40	Call	Bond Future	7,888.8100	7.8888	7,371.4300	7.3714	(6.558)	0	0	0
2018/06/08	R023	02/08/2018	10.41	Call	Bond Future	7,922.3200	7.9223	7,404.9300	7.4049	(6.531)	0	0	0
2018/06/08	R023	02/08/2018	10.41	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2018/06/08	R023	02/08/2018	10.39	Call	Bond Future	7,855.2800	7.8553	7,337.9000	7.3379	(6.586)	0	0	0
2018/06/08	R023	02/08/2018	10.39	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2018/06/08	R023	01/11/2018	10.58	Call	Bond Future	7,904.3600	7.9044	7,381.8400	7.3818	(6.611)	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
2018/06/08	R023	01/11/2018	10.57	Put	Bond Future	10.2900	0.0103	15.6100	0.0156	51.701	0	0	0
2018/06/08	R023	01/11/2018			Bond Future	8.2304	99.7006	8.3801	99.1729	1.819	0.0000	0.0000	0
2018/06/08	R023	01/11/2018	10.59	Call	Bond Future	7,935.9600	7.9360	7,413.3100	7.4133	(6.586)	0	0	0
2018/06/08	R023	01/11/2018	10.59	Put	Bond Future	9.6900	0.0097	14.7300	0.0147	52.012	0	0	0
2018/06/08	R023	01/11/2018	10.58	Put	Bond Future	9.9900	0.0100	15.1600	0.0152	51.752	0	0	0
2018/06/08	R023	01/11/2018	10.57	Call	Bond Future	7,872.7500	7.8727	7,350.3800	7.3504	(6.635)	0	0	0
2018/06/08	R023	07/02/2019	10.59	Call	Bond Future	7,347.2800	7.3473	6,836.6800	6.8367	(6.950)	0	0	0
2018/06/08	R023	07/02/2019			Bond Future	8.3101	101.6351	8.4716	101.0977	1.944	0.0000	0.0000	0
2018/06/08	R023	07/02/2019	10.57	Call	Bond Future	7,289.6000	7.2896	6,779.8100	6.7798	(6.993)	0	0	0
2018/06/08	R023	07/02/2019	10.57	Put	Bond Future	89.5800	0.0896	117.1400	0.1171	30.766	0	0	0
2018/06/08	R023	07/02/2019	10.59	Put	Bond Future	86.4900	0.0865	113.2400	0.1132	30.928	0	0	0
2018/06/08	R023	07/02/2019	10.58	Call	Bond Future	7,318.4300	7.3184	6,808.2400	6.8082	(6.971)	0	0	0
2018/06/08	R023	07/02/2019	10.58	Put	Bond Future	88.0200	0.0880	115.1800	0.1152	30.857	0	0	0
2018/06/08	R035	02/08/2018	9.42	Call	Bond Future	1,080.2500	1.0803	708.2500	0.7083	(34.436)	0	0	0
2018/06/08	R035	02/08/2018			Bond Future	9.5559	98.2396	9.6877	97.2079	1.380	0.0000	0.0000	68,978
2018/06/08	R035	02/08/2018	9.42	Put	Bond Future	2,161.4700	2.1615	2,821.1500	2.8212	30.520	0	0	0
2018/06/08	R035	02/08/2018	9.43	Call	Bond Future	1,113.4200	1.1134	733.2700	0.7333	(34.143)	0	0	0
2018/06/08	R035	02/08/2018	9.44	Put	Bond Future	2,068.1200	2.0681	2,711.4600	2.7115	31.107	0	0	0
2018/06/08	R035	02/08/2018	9.43	Put	Bond Future	2,114.4400	2.1144	2,765.9700	2.7660	30.813	0	0	0
2018/06/08	R035	02/08/2018	9.44	Call	Bond Future	1,147.2000	1.1472	758.8600	0.7589	(33.851)	0	0	0
2018/06/08	R035	01/11/2018	8.93	Call	Bond Future	709.4900	0.7095	513.0600	0.5131	(27.686)	0	0	0
2018/06/08	R035	01/11/2018	8.92	Put	Bond Future	6,427.7600	6.4278	7,286.4000	7.2864	13.358	0	0	0
2018/06/08	R035	01/11/2018			Bond Future	9.6259	95.5003	9.7622	94.4492	1.416	0.0000	0.0000	0
2018/06/08	R035	01/11/2018	8.94	Call	Bond Future	728.1500	0.7281	527.7400	0.5277	(27.523)	0	0	0
2018/06/08	R035	01/11/2018	8.94	Put	Bond Future	6,295.3600	6.2954	7,146.0400	7.1460	13.513	0	0	0
2018/06/08	R035	01/11/2018	8.93	Put	Bond Future	6,361.4400	6.3614	7,216.1000	7.2161	13.435	0	0	0
2018/06/08	R035	01/11/2018	8.92	Call	Bond Future	690.9700	0.6910	498.5200	0.4985	(27.852)	0	0	0
2018/06/08	R035	07/02/2019	8.98	Call	Bond Future	1,421.7500	1.4218	1,142.8000	1.1428	(19.620)	0	0	0
2018/06/08	R035	07/02/2019			Bond Future	9.7051	97.3532	9.8463	96.2822	1.455	0.0000	0.0000	0
2018/06/08	R035	07/02/2019	8.96	Call	Bond Future	1,374.1800	1.3742	1,102.0900	1.1021	(19.800)	0	0	0
2018/06/08	R035	07/02/2019	8.96	Put	Bond Future	7,342.2000	7.3422	8,141.1000	8.1411	10.881	0	0	0
2018/06/08	R035	07/02/2019	8.98	Put	Bond Future	7,222.3200	7.2223	8,014.3600	8.0144	10.967	0	0	0
2018/06/08	R035	07/02/2019	8.97	Call	Bond Future	1,397.8400	1.3978	1,122.3300	1.1223	(19.710)	0	0	0
2018/06/08	R035	07/02/2019	8.97	Put	Bond Future	7,282.0800	7.2821	8,077.5600	8.0776	10.924	0	0	0
2018/06/08	R186	02/08/2018	8.25	Call	Bond Future	129.8500	0.1298	54.3800	0.0544	(58.121)	0	0	3,020
2018/06/08	R186	02/08/2018	8.48	Put	Bond Future	2,587.0500	2.5870	3,407.0300	3.4070	31.696	0	0	0
2018/06/08	R186	02/08/2018			Bond Future	8.8314	111.0557	8.9950	110.0480	1.852	0.0000	0.0000	116,777
2018/06/08	R186	02/08/2018	8.50	Call	Bond Future	411.0800	0.4111	210.7400	0.2107	(48.735)	0	0	0
2018/06/08	R186	02/08/2018	8.50	Put	Bond Future	2,491.5100	2.4915	3,298.8600	3.2989	32.404	0	0	0
2018/06/08	R186	02/08/2018	8.47	Call	Bond Future	364.2600	0.3643	182.7100	0.1827	(49.841)	0	0	0
2018/06/08	R186	02/08/2018	8.47	Put	Bond Future	2,635.5400	2.6355	3,461.6800	3.4617	31.346	0	0	0
2018/06/08	R186	02/08/2018	8.25	Put	Bond Future	3,813.8400	3.8138	4,746.0600	4.7461	24.443	0	0	0
2018/06/08	R186	02/08/2018	7.50	Put	Bond Future	8,679.2600	8.6793	9,686.3800	9.6864	11.604	0	0	0
2018/06/08	R186	02/08/2018	8.48	Call	Bond Future	379.4300	0.3794	191.7200	0.1917	(49.472)	0	0	0
2018/06/08	R186	02/08/2018	8.75	Call	Bond Future	0.0000	0.0000	571.7000	0.5717	100.000	0	0	5,000
2018/06/08	R186	02/08/2018	8.75	Put	Bond Future	0.0000	0.0000	2,085.8400	2.0858	100.000	0	0	0

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2018/06/08	R186	02/08/2018	8.46	Call	Bond Future	349.5300	0.3495	174.0300	0.1740	(50.210)	0	0	0
2018/06/08	R186	02/08/2018	8.46	Put	Bond Future	2,684.5200	2.6845	3,516.7100	3.5167	31.000	0	0	0
2018/06/08	R186	02/08/2018	7.50	Call	Bond Future	0.7200	0.0007	0.1500	0.0002	(79.167)	0	0	3,020
2018/06/08	R186	01/11/2018	9.14	Call	Bond Future	2,915.8000	2.9158	2,316.0200	2.3160	(20.570)	0	0	0
2018/06/08	R186	01/11/2018	7.96	Put	Bond Future	6,112.7500	6.1127	7,046.6600	7.0467	15.278	0	0	0
2018/06/08	R186	01/11/2018	8.54	Put	Bond Future	3,297.9400	3.2979	4,010.3500	4.0104	21.602	0	0	0
2018/06/08	R186	01/11/2018			Bond Future	8.9019	113.0417	9.0731	112.0149	1.924	0.0000	0.0000	0
2018/06/08	R186	01/11/2018	8.46	Put	Bond Future	3,626.1700	3.6262	4,375.3100	4.3753	20.659	0	0	0
2018/06/08	R186	01/11/2018	8.46	Call	Bond Future	916.9400	0.9169	639.2800	0.6393	(30.281)	0	0	5,000
2018/06/08	R186	01/11/2018	8.53	Call	Bond Future	1,063.8100	1.0638	754.0600	0.7541	(29.117)	0	0	0
2018/06/08	R186	01/11/2018	8.53	Put	Bond Future	3,338.0300	3.3380	4,055.0800	4.0551	21.481	0	0	0
2018/06/08	R186	01/11/2018	9.14	Put	Bond Future	1,491.3500	1.4913	1,918.3700	1.9184	28.633	0	0	5,000
2018/06/08	R186	01/11/2018	7.96	Call	Bond Future	231.0100	0.2310	138.1200	0.1381	(40.210)	0	0	5,000
2018/06/08	R186	01/11/2018	8.54	Call	Bond Future	1,085.6800	1.0857	771.2900	0.7713	(28.958)	0	0	0
2018/06/08	R186	01/11/2018	8.52	Call	Bond Future	1,042.2000	1.0422	737.0800	0.7371	(29.277)	0	0	0
2018/06/08	R186	01/11/2018	8.52	Put	Bond Future	3,378.4300	3.3784	4,100.1100	4.1001	21.361	0	0	0
2018/06/08	R186	07/02/2019	8.20	Call	Bond Future	868.6200	0.8686	639.3000	0.6393	(26.400)	0	0	0
2018/06/08	R186	07/02/2019	8.21	Put	Bond Future	5,530.1900	5.5302	6,343.5700	6.3436	14.708	0	0	0
2018/06/08	R186	07/02/2019			Bond Future	8.9820	109.9299	9.1618	108.8837	2.003	0.0000	0.0000	0
2018/06/08	R186	07/02/2019	8.20	Put	Bond Future	5,574.1600	5.5742	6,391.0000	6.3910	14.654	0	0	0
2018/06/08	R186	07/02/2019	8.21	Call	Bond Future	886.4800	0.8865	653.7000	0.6537	(26.259)	0	0	0
2018/06/08	R186	07/02/2019	8.22	Call	Bond Future	904.8300	0.9048	668.5600	0.6686	(26.112)	0	0	0
2018/06/08	R186	07/02/2019	8.22	Put	Bond Future	5,486.7500	5.4867	6,296.6400	6.2966	14.761	0	0	0
2018/06/08	R197	02/08/2018			Bond Future	302.1732	302.1732	300.7228	300.7228	(0.480)	0.0000	0.0000	2,388
2018/06/08	R197	01/11/2018			Bond Future	307.6347	307.6347	306.1570	306.1570	(0.480)	0.0000	0.0000	0
2018/06/08	R197	07/02/2019			Bond Future	306.3128	306.3128	304.8050	304.8050	(0.492)	0.0000	0.0000	0
2018/06/08	R202	02/08/2018			Bond Future	241.2039	241.2039	238.5881	238.5881	(1.084)	0.0000	0.0000	21,940
2018/06/08	R202	01/11/2018			Bond Future	245.5635	245.5635	242.8996	242.8996	(1.085)	0.0000	0.0000	0
2018/06/08	R202	07/02/2019			Bond Future	246.4732	246.4732	243.7563	243.7563	(1.102)	0.0000	0.0000	0
2018/06/08	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R204	02/08/2018			Bond Future	6.5402	101.5259	6.6476	101.4863	1.643	0.0000	0.0000	10,173
2018/06/08	R204	02/08/2018	8.98	Call	Bond Future	893.0800	0.8931	853.4000	0.8534	(4.443)	0	0	0
2018/06/08	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R204	02/08/2018	8.99	Call	Bond Future	896.7100	0.8967	857.0300	0.8570	(4.425)	0	0	0
2018/06/08	R204	02/08/2018	8.97	Call	Bond Future	889.4600	0.8895	849.7800	0.8498	(4.461)	0	0	0
2018/06/08	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R207	02/08/2018	6.86	Put	Bond Future	888.3700	0.8884	1,033.7900	1.0338	16.369	0	0	0
2018/06/08	R207	02/08/2018	6.85	Call	Bond Future	3.1900	0.0032	1.1200	0.0011	(64.890)	0	0	0
2018/06/08	R207	02/08/2018			Bond Future	7.5182	100.0867	7.6287	99.9392	1.470	0.0000	0.0000	21,348
2018/06/08	R207	02/08/2018	6.86	Call	Bond Future	3.3100	0.0033	1.1600	0.0012	(64.955)	0	0	0
2018/06/08	R207	02/08/2018	6.85	Put	Bond Future	901.7800	0.9018	1,047.2800	1.0473	16.135	0	0	0
2018/06/08	R207	02/08/2018	6.87	Call	Bond Future	3.4400	0.0034	1.2000	0.0012	(65.116)	0	0	0
2018/06/08	R207	02/08/2018	6.87	Put	Bond Future	874.9800	0.8750	1,020.3100	1.0203	16.610	0	0	0
2018/06/08	R207	01/11/2018	6.76	Put	Bond Future	914.5000	0.9145	1,061.4400	1.0614	16.068	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
2018/06/08	R207	01/11/2018			Bond Future	7.5662	101.8765	7.7017	101.7252	1.791	0.0000	0.0000	0
2018/06/08	R207	01/11/2018	6.75	Call	Bond Future	7.5200	0.0075	3.3700	0.0034	(55.186)	0	0	0
2018/06/08	R207	01/11/2018	6.75	Put	Bond Future	925.5000	0.9255	1,072.6100	1.0726	15.895	0	0	0
2018/06/08	R207	01/11/2018	6.76	Call	Bond Future	7.8400	0.0078	3.5200	0.0035	(55.102)	0	0	0
2018/06/08	R207	01/11/2018	6.74	Call	Bond Future	7.2700	0.0073	3.2600	0.0033	(55.158)	0	0	0
2018/06/08	R207	01/11/2018	6.74	Put	Bond Future	936.5700	0.9366	1,083.8200	1.0838	15.722	0	0	0
2018/06/08	R207	07/02/2019	6.52	Call	Bond Future	7.3500	0.0074	3.4100	0.0034	(53.605)	0	0	0
2018/06/08	R207	07/02/2019	6.51	Put	Bond Future	1,004.6000	1.0046	1,154.4200	1.1544	14.913	0	0	0
2018/06/08	R207	07/02/2019			Bond Future	7.6430	100.2081	7.8190	100.0545	2.304	0.0000	0.0000	0
2018/06/08	R207	07/02/2019	6.53	Call	Bond Future	7.6600	0.0077	3.5600	0.0036	(53.525)	0	0	0
2018/06/08	R207	07/02/2019	6.53	Put	Bond Future	987.4100	0.9874	1,136.9500	1.1369	15.145	0	0	0
2018/06/08	R207	07/02/2019	6.52	Put	Bond Future	995.9700	0.9960	1,145.6700	1.1457	15.031	0	0	0
2018/06/08	R207	07/02/2019	6.51	Call	Bond Future	7.1100	0.0071	3.2900	0.0033	(53.727)	0	0	0
2018/06/08	R208	02/08/2018	7.14	Call	Bond Future	7.9000	0.0079	2.6200	0.0026	(66.835)	0	0	0
2018/06/08	R208	02/08/2018	7.12	Call	Bond Future	7.2100	0.0072	2.3900	0.0024	(66.852)	0	0	0
2018/06/08	R208	02/08/2018			Bond Future	7.8047	99.8862	7.9316	99.5927	1.626	0.0000	0.0000	30,583
2018/06/08	R208	02/08/2018	7.12	Put	Bond Future	1,609.1300	1.6091	1,897.7600	1.8978	17.937	0	0	0
2018/06/08	R208	02/08/2018	7.14	Put	Bond Future	1,562.5700	1.5626	1,850.7400	1.8507	18.442	0	0	0
2018/06/08	R208	02/08/2018	7.13	Call	Bond Future	7.5600	0.0076	2.5100	0.0025	(66.799)	0	0	0
2018/06/08	R208	02/08/2018	7.13	Put	Bond Future	1,585.8500	1.5859	1,874.2500	1.8743	18.186	0	0	0
2018/06/08	R208	01/11/2018	7.11	Put	Bond Future	1,661.1900	1.6612	1,942.6200	1.9426	16.941	0	0	0
2018/06/08	R208	01/11/2018			Bond Future	7.8688	98.2729	8.0108	97.9732	1.804	0.0000	0.0000	0
2018/06/08	R208	01/11/2018	7.11	Call	Bond Future	38.6200	0.0386	20.3200	0.0203	(47.385)	0	0	0
2018/06/08	R208	01/11/2018	7.12	Call	Bond Future	40.5400	0.0405	21.4500	0.0215	(47.089)	0	0	0
2018/06/08	R208	01/11/2018	7.10	Put	Bond Future	1,680.9400	1.6809	1,963.1400	1.9631	16.788	0	0	0
2018/06/08	R208	01/11/2018	7.12	Put	Bond Future	1,641.5100	1.6415	1,922.1500	1.9222	17.096	0	0	0
2018/06/08	R208	01/11/2018	7.10	Call	Bond Future	36.7600	0.0368	19.2300	0.0192	(47.688)	0	0	0
2018/06/08	R208	07/02/2019	7.07	Call	Bond Future	56.2600	0.0563	32.5600	0.0326	(42.126)	0	0	0
2018/06/08	R208	07/02/2019	7.08	Put	Bond Future	1,730.0600	1.7301	2,010.3800	2.0104	16.203	0	0	0
2018/06/08	R208	07/02/2019	7.06	Put	Bond Future	1,763.1500	1.7631	2,045.4100	2.0454	16.009	0	0	0
2018/06/08	R208	07/02/2019			Bond Future	7.9514	100.1796	8.1125	99.8745	2.026	0.0000	0.0000	0
2018/06/08	R208	07/02/2019	7.07	Put	Bond Future	1,746.4800	1.7465	2,027.8000	2.0278	16.108	0	0	0
2018/06/08	R208	07/02/2019	7.08	Call	Bond Future	59.2200	0.0592	34.5200	0.0345	(41.709)	0	0	0
2018/06/08	R208	07/02/2019	7.06	Call	Bond Future	53.5400	0.0535	30.7800	0.0308	(42.510)	0	0	0
2018/06/08	R209	02/08/2018	9.66	Call	Bond Future	1,770.4500	1.7704	1,304.9300	1.3049	(26.294)	0	0	435
2018/06/08	R209	02/08/2018	8.96	Put	Bond Future	4,260.7300	4.2607	5,022.7300	5.0227	17.884	0	0	0
2018/06/08	R209	02/08/2018	8.49	Call	Bond Future	8.1000	0.0081	3.0500	0.0031	(62.346)	0	0	500
2018/06/08	R209	02/08/2018	8.46	Put	Bond Future	7,849.4000	7.8494	8,680.1300	8.6801	10.583	0	0	0
2018/06/08	R209	02/08/2018	10.38	Call	Bond Future	5,360.0100	5.3600	4,601.8100	4.6018	(14.145)	0	0	0
2018/06/08	R209	02/08/2018	9.21	Call	Bond Future	477.5500	0.4776	293.7200	0.2937	(38.494)	0	0	0
2018/06/08	R209	02/08/2018	10.39	Put	Bond Future	148.0200	0.1480	222.7500	0.2227	50.486	0	0	0
2018/06/08	R209	02/08/2018			Bond Future	9.5525	74.2765	9.6791	73.4417	1.325	0.0000	0.0000	95,137
2018/06/08	R209	02/08/2018	10.21	Call	Bond Future	4,431.3100	4.4313	3,713.2300	3.7132	(16.205)	0	0	0
2018/06/08	R209	02/08/2018	10.21	Put	Bond Future	246.5900	0.2466	363.3700	0.3634	47.358	0	0	435
2018/06/08	R209	02/08/2018	8.96	Call	Bond Future	154.2400	0.1542	81.3800	0.0814	(47.238)	0	0	5,000
2018/06/08	R209	02/08/2018	9.43	Call	Bond Future	987.4400	0.9874	670.7600	0.6708	(32.071)	0	0	0

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2018/06/08	R209	02/08/2018	9.43	Put	Bond Future	1,809.4300	1.8094	2,327.6100	2.3276	28.638	0	0	5,000
2018/06/08	R209	02/08/2018	10.84	Call	Bond Future	7,889.9300	7.8899	7,072.8500	7.0728	(10.356)	0	0	0
2018/06/08	R209	02/08/2018	10.84	Put	Bond Future	28.1200	0.0281	45.9000	0.0459	63.229	0	0	435
2018/06/08	R209	02/08/2018	8.83	Call	Bond Future	73.6100	0.0736	35.2700	0.0353	(52.085)	0	0	0
2018/06/08	R209	02/08/2018	8.83	Put	Bond Future	5,126.7600	5.1268	5,923.2800	5.9233	15.537	0	0	500
2018/06/08	R209	02/08/2018	8.49	Put	Bond Future	7,619.3700	7.6194	8,449.1800	8.4492	10.891	0	0	0
2018/06/08	R209	02/08/2018	9.21	Put	Bond Future	2,810.5800	2.8106	3,461.6100	3.4616	23.164	0	0	500
2018/06/08	R209	02/08/2018	9.66	Put	Bond Future	1,060.5900	1.0606	1,429.9300	1.4299	34.824	0	0	0
2018/06/08	R209	02/08/2018	8.46	Call	Bond Future	6.5500	0.0066	2.4200	0.0024	(63.053)	0	0	5,000
2018/06/08	R209	02/08/2018	10.38	Put	Bond Future	152.3500	0.1523	229.0100	0.2290	50.318	0	0	0
2018/06/08	R209	02/08/2018	10.39	Call	Bond Future	5,415.1300	5.4151	4,655.0000	4.6550	(14.037)	0	0	0
2018/06/08	R209	02/08/2018	10.40	Call	Bond Future	5,470.3300	5.4703	4,708.3300	4.7083	(13.930)	0	0	0
2018/06/08	R209	02/08/2018	10.40	Put	Bond Future	143.8500	0.1438	216.7100	0.2167	50.650	0	0	0
2018/06/08	R209	01/11/2018	1,016.00	Call	Bond Future	71,569.1700	71.5692	70,718.6100	70.7186	(1.188)	0	0	0
2018/06/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R209	01/11/2018	9.34	Put	Bond Future	3,388.1700	3.3882	3,921.0400	3.9210	15.727	0	0	0
2018/06/08	R209	01/11/2018	10.00	Call	Bond Future	3,905.4900	3.9055	3,348.4300	3.3484	(14.264)	0	0	0
2018/06/08	R209	01/11/2018	9.97	Call	Bond Future	3,776.6700	3.7767	3,228.9800	3.2290	(14.502)	0	0	0
2018/06/08	R209	01/11/2018			Bond Future	9.6149	72.4570	9.7454	71.6065	1.357	0.0000	0.0000	0
2018/06/08	R209	01/11/2018	1,016.01	Call	Bond Future	71,569.1700	71.5692	70,718.6100	70.7186	(1.188)	0	0	0
2018/06/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/08	R209	01/11/2018	1,015.99	Call	Bond Future	71,569.1600	71.5692	70,718.6000	70.7186	(1.188)	0	0	0
2018/06/08	R209	01/11/2018	9.34	Call	Bond Future	1,546.2100	1.5462	1,228.5200	1.2285	(20.546)	0	0	0
2018/06/08	R209	01/11/2018	10.00	Put	Bond Future	1,437.6200	1.4376	1,731.1200	1.7311	20.416	0	0	5,850
2018/06/08	R209	01/11/2018	9.97	Put	Bond Future	1,496.5100	1.4965	1,799.3800	1.7994	20.238	0	0	0
2018/06/08	R209	01/11/2018	9.94	Call	Bond Future	3,649.3200	3.6493	3,111.2000	3.1112	(14.746)	0	0	0
2018/06/08	R209	01/11/2018	9.94	Put	Bond Future	1,557.6300	1.5576	1,870.0700	1.8701	20.059	0	0	0
2018/06/08	R209	01/11/2018	10.57	Call	Bond Future	6,559.8300	6.5598	5,863.6100	5.8636	(10.613)	0	0	0
2018/06/08	R209	01/11/2018	10.57	Put	Bond Future	664.4400	0.6644	818.7800	0.8188	23.229	0	0	0
2018/06/08	R209	07/02/2019	8.97	Put	Bond Future	6,130.3200	6.1303	6,762.9300	6.7629	10.319	0	0	0
2018/06/08	R209	07/02/2019			Bond Future	9.6838	73.8628	9.8185	72.9961	1.391	0.0000	0.0000	0
2018/06/08	R209	07/02/2019	8.96	Call	Bond Future	1,244.1300	1.2441	1,012.9200	1.0129	(18.584)	0	0	0
2018/06/08	R209	07/02/2019	8.96	Put	Bond Future	6,179.9800	6.1800	6,815.4800	6.8155	10.283	0	0	0
2018/06/08	R209	07/02/2019	8.97	Call	Bond Future	1,265.9900	1.2660	1,031.8900	1.0319	(18.491)	0	0	0
2018/06/08	R209	07/02/2019	8.95	Call	Bond Future	1,222.5000	1.2225	994.1600	0.9942	(18.678)	0	0	0
2018/06/08	R209	07/02/2019	8.95	Put	Bond Future	6,229.9700	6.2300	6,868.3400	6.8683	10.247	0	0	0
2018/06/08	R210	02/08/2018			Bond Future	190.0640	190.0640	189.0913	189.0913	(0.512)	0.0000	0.0000	2,159
2018/06/08	R210	01/11/2018			Bond Future	190.9991	190.9991	190.0082	190.0082	(0.519)	0.0000	0.0000	0
2018/06/08	R210	07/02/2019			Bond Future	194.7456	194.7456	193.7346	193.7346	(0.519)	0.0000	0.0000	0
2018/06/08	R212	02/08/2018			Bond Future	154.6187	154.6187	154.0840	154.0840	(0.346)	0.0000	0.0000	4,475
2018/06/08	R212	01/11/2018			Bond Future	157.4132	157.4132	156.8682	156.8682	(0.346)	0.0000	0.0000	0
2018/06/08	R212	07/02/2019			Bond Future	158.3472	158.3472	157.7911	157.7911	(0.351)	0.0000	0.0000	0
2018/06/08	R213	02/08/2018	9.06	Call	Bond Future	561.0800	0.5611	346.8700	0.3469	(38.178)	0	0	0
2018/06/08	R213	02/08/2018	9.05	Put	Bond Future	2,466.9400	2.4669	3,100.8500	3.1008	25.696	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
2018/06/08	R213	02/08/2018			Bond Future	9.3448		85.9065	9.4768	85.0641	1.412	0.0000	0.0000	33,537
2018/06/08	R213	02/08/2018	9.07	Call	Bond Future	580.8100		0.5808	360.8100	0.3608	(37.878)	0	0	0
2018/06/08	R213	02/08/2018	9.07	Put	Bond Future	2,373.4300		2.3734	2,995.8200	2.9958	26.223	0	0	0
2018/06/08	R213	02/08/2018	9.06	Put	Bond Future	2,419.9200		2.4199	3,048.1000	3.0481	25.959	0	0	0
2018/06/08	R213	02/08/2018	9.05	Call	Bond Future	541.8100		0.5418	333.3300	0.3333	(38.478)	0	0	0
2018/06/08	R213	01/11/2018	8.65	Call	Bond Future	496.7800		0.4968	355.1100	0.3551	(28.518)	0	0	0
2018/06/08	R213	01/11/2018	8.64	Put	Bond Future	5,581.5600		5.5816	6,301.2200	6.3012	12.894	0	0	0
2018/06/08	R213	01/11/2018			Bond Future	9.4136		83.8966	9.5502	83.0383	1.451	0.0000	0.0000	0
2018/06/08	R213	01/11/2018	8.66	Call	Bond Future	510.3500		0.5103	365.6600	0.3657	(28.351)	0	0	0
2018/06/08	R213	01/11/2018	8.66	Put	Bond Future	5,471.5200		5.4715	6,185.1300	6.1851	13.042	0	0	0
2018/06/08	R213	01/11/2018	8.65	Put	Bond Future	5,526.4500		5.5264	6,243.0800	6.2431	12.967	0	0	0
2018/06/08	R213	01/11/2018	8.64	Call	Bond Future	483.3200		0.4833	344.6800	0.3447	(28.685)	0	0	0
2018/06/08	R213	07/02/2019	8.68	Call	Bond Future	991.1600		0.9912	787.9200	0.7879	(20.505)	0	0	0
2018/06/08	R213	07/02/2019			Bond Future	9.4917		85.5243	9.6335	84.6499	1.493	0.0000	0.0000	0
2018/06/08	R213	07/02/2019	8.68	Put	Bond Future	6,252.2100		6.2522	6,923.4700	6.9235	10.736	0	0	0
2018/06/08	R213	07/02/2019	8.69	Call	Bond Future	1,010.2200		1.0102	804.1500	0.8042	(20.399)	0	0	0
2018/06/08	R213	07/02/2019	8.70	Put	Bond Future	6,155.8100		6.1558	6,821.3800	6.8214	10.812	0	0	0
2018/06/08	R213	07/02/2019	8.69	Put	Bond Future	6,203.7500		6.2038	6,872.1800	6.8722	10.775	0	0	0
2018/06/08	R213	07/02/2019	8.70	Call	Bond Future	1,029.7300		1.0297	820.8000	0.8208	(20.290)	0	0	0
2018/06/08	R214	02/08/2018	8.96	Call	Bond Future	73.9400		0.0739	36.8600	0.0369	(50.149)	0	0	0
2018/06/08	R214	02/08/2018			Bond Future	9.7073		73.6684	9.8288	72.8355	1.251	0.0000	0.0000	32,085
2018/06/08	R214	02/08/2018	8.94	Call	Bond Future	65.1700		0.0652	31.9900	0.0320	(50.913)	0	0	0
2018/06/08	R214	02/08/2018	8.94	Put	Bond Future	5,714.4400		5.7144	6,514.1900	6.5142	13.995	0	0	0
2018/06/08	R214	02/08/2018	8.96	Put	Bond Future	5,567.0000		5.5670	6,362.8500	6.3628	14.296	0	0	0
2018/06/08	R214	02/08/2018	8.95	Call	Bond Future	69.4400		0.0694	34.3500	0.0344	(50.533)	0	0	0
2018/06/08	R214	02/08/2018	8.95	Put	Bond Future	5,640.5400		5.6405	6,438.3800	6.4384	14.145	0	0	0
2018/06/08	R214	01/11/2018	8.99	Put	Bond Future	6,265.7600		6.2658	6,967.3500	6.9674	11.197	0	0	0
2018/06/08	R214	01/11/2018	8.98	Call	Bond Future	562.2800		0.5623	418.2500	0.4183	(25.615)	0	0	0
2018/06/08	R214	01/11/2018			Bond Future	9.7708		71.6929	9.8959	70.8443	1.281	0.0000	0.0000	0
2018/06/08	R214	01/11/2018	8.99	Call	Bond Future	577.3800		0.5774	430.3500	0.4303	(25.465)	0	0	0
2018/06/08	R214	01/11/2018	8.98	Put	Bond Future	6,328.1700		6.3282	7,032.7600	7.0328	11.134	0	0	0
2018/06/08	R214	01/11/2018	9.00	Call	Bond Future	592.7600		0.5928	442.7000	0.4427	(25.315)	0	0	0
2018/06/08	R214	01/11/2018	9.00	Put	Bond Future	6,203.7400		6.2037	6,902.3000	6.9023	11.260	0	0	0
2018/06/08	R214	07/02/2019	9.05	Put	Bond Future	6,849.8400		6.8498	7,502.0500	7.5021	9.522	0	0	0
2018/06/08	R214	07/02/2019			Bond Future	9.8421		73.0839	9.9712	72.2192	1.312	0.0000	0.0000	0
2018/06/08	R214	07/02/2019	9.04	Call	Bond Future	1,129.0100		1.1290	919.3400	0.9193	(18.571)	0	0	0
2018/06/08	R214	07/02/2019	9.04	Put	Bond Future	6,905.8900		6.9059	7,560.8800	7.5609	9.485	0	0	0
2018/06/08	R214	07/02/2019	9.05	Call	Bond Future	1,149.5600		1.1496	937.1100	0.9371	(18.481)	0	0	0
2018/06/08	R214	07/02/2019	9.03	Call	Bond Future	1,108.6800		1.1087	901.7800	0.9018	(18.662)	0	0	0
2018/06/08	R214	07/02/2019	9.03	Put	Bond Future	6,962.2800		6.9623	7,620.0400	7.6200	9.447	0	0	0
2018/06/08	R248	02/08/2018	8.98	Call	Bond Future	75.7500		0.0758	36.4400	0.0364	(51.894)	0	0	0
2018/06/08	R248	02/08/2018	8.97	Put	Bond Future	7,381.5500		7.3815	8,407.4100	8.4074	13.898	0	0	0
2018/06/08	R248	02/08/2018			Bond Future	9.7429		94.2133	9.8644	93.1504	1.247	0.0000	0.0000	101,750
2018/06/08	R248	02/08/2018	8.99	Call	Bond Future	80.9300		0.0809	39.2500	0.0392	(51.501)	0	0	0
2018/06/08	R248	02/08/2018	8.99	Put	Bond Future	7,189.7000		7.1897	8,210.9200	8.2109	14.204	0	0	0
2018/06/08	R248	02/08/2018	8.98	Put	Bond Future	7,285.4100		7.2854	8,309.0000	8.3090	14.050	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
2018/06/08	R248	02/08/2018	8.97	Call	Bond Future	70.8300	0.0708	33.7900	0.0338	(52.294)	0	0	0
2018/06/08	R248	01/11/2018	9.03	Call	Bond Future	621.7900	0.6218	452.0500	0.4520	(27.299)	0	0	0
2018/06/08	R248	01/11/2018			Bond Future	9.8073	91.4654	9.9327	90.3825	1.278	0.0000	0.0000	0
2018/06/08	R248	01/11/2018	9.01	Call	Bond Future	586.4300	0.5864	424.3700	0.4244	(27.635)	0	0	0
2018/06/08	R248	01/11/2018	9.01	Put	Bond Future	8,050.3100	8.0503	8,971.1500	8.9712	11.439	0	0	0
2018/06/08	R248	01/11/2018	9.03	Put	Bond Future	7,885.4600	7.8855	8,798.6200	8.7986	11.580	0	0	0
2018/06/08	R248	01/11/2018	9.02	Call	Bond Future	604.0000	0.6040	438.1200	0.4381	(27.464)	0	0	0
2018/06/08	R248	01/11/2018	9.02	Put	Bond Future	7,967.6900	7.9677	8,884.7100	8.8847	11.509	0	0	0
2018/06/08	R248	07/02/2019	9.06	Put	Bond Future	8,909.1100	8.9091	9,757.8400	9.7578	9.527	0	0	0
2018/06/08	R248	07/02/2019			Bond Future	9.8797	93.2400	10.0092	92.1365	1.311	0.0000	0.0000	0
2018/06/08	R248	07/02/2019	9.06	Call	Bond Future	1,329.3600	1.3294	1,074.6600	1.0747	(19.160)	0	0	0
2018/06/08	R248	07/02/2019	9.05	Put	Bond Future	8,983.9600	8.9840	9,836.2000	9.8362	9.486	0	0	0
2018/06/08	R248	07/02/2019	9.07	Call	Bond Future	1,354.0800	1.3541	1,095.8600	1.0959	(19.070)	0	0	0
2018/06/08	R248	07/02/2019	9.07	Put	Bond Future	8,834.7100	8.8347	9,679.9200	9.6799	9.567	0	0	0
2018/06/08	R248	07/02/2019	9.05	Call	Bond Future	1,304.9200	1.3049	1,053.7300	1.0537	(19.249)	0	0	0

Total

952539