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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2018 TO 13/06/2018

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
2018/06/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	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
2018/06/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2025	02/08/2018			Bond Future	133.3355	133.3355	133.3352	133.3352	0.000	0.0000	0.0000	864
2018/06/13	2025	02/08/2018	136.65	Put	Bond Future	3,314.5100	3.3145	3,314.7500	3.3148	0.007	0	0	0
2018/06/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2025	02/08/2018	136.67	Put	Bond Future	3,334.5100	3.3345	3,334.7500	3.3348	0.007	0	0	0
2018/06/13	2025	02/08/2018	136.66	Put	Bond Future	3,324.5100	3.3245	3,324.7500	3.3248	0.007	0	0	0
2018/06/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2025	01/11/2018			Bond Future	135.7446	135.7446	135.7450	135.7450	0.000	0.0000	0.0000	0
2018/06/13	2025	07/02/2019			Bond Future	136.9928	136.9928	136.9937	136.9937	0.001	0.0000	0.0000	0
2018/06/13	2029	02/08/2018			Bond Future	101.7999	101.7999	101.6551	101.6551	(0.142)	0.0000	0.0000	1,370
2018/06/13	2029	01/11/2018			Bond Future	102.5897	102.5897	102.4427	102.4427	(0.143)	0.0000	0.0000	0
2018/06/13	2029	07/02/2019			Bond Future	104.6012	104.6012	104.4518	104.4518	(0.143)	0.0000	0.0000	0
2018/06/13	2030	02/08/2018	8.51	Call	Bond Future	16.3700	0.0164	18.0900	0.0181	10.507	0	0	7,850
2018/06/13	2030	02/08/2018	8.91	Call	Bond Future	188.3000	0.1883	188.0100	0.1880	(0.154)	0	0	7,850
2018/06/13	2030	02/08/2018	9.46	Put	Bond Future	1,304.5400	1.3045	1,169.8000	1.1698	(10.329)	0	0	0
2018/06/13	2030	02/08/2018			Bond Future	9.4560	90.0819	9.4278	90.2636	(0.298)	0.0000	0.0000	54,008
2018/06/13	2030	02/08/2018	8.51	Put	Bond Future	6,392.6600	6.3927	6,212.6900	6.2127	(2.815)	0	0	0
2018/06/13	2030	02/08/2018	9.46	Call	Bond Future	1,330.4000	1.3304	1,377.3500	1.3774	3.529	0	0	0
2018/06/13	2030	02/08/2018	8.91	Put	Bond Future	3,796.3400	3.7963	3,614.3600	3.6144	(4.794)	0	0	0
2018/06/13	2030	02/08/2018	9.50	Call	Bond Future	1,471.0400	1.4710	1,520.3800	1.5204	3.354	0	0	0
2018/06/13	2030	02/08/2018	9.47	Call	Bond Future	1,364.9400	1.3649	1,412.4300	1.4124	3.479	0	0	0
2018/06/13	2030	02/08/2018	9.45	Put	Bond Future	1,334.8100	1.3348	1,199.5500	1.1995	(10.133)	0	0	0
2018/06/13	2030	02/08/2018	9.50	Put	Bond Future	1,188.4000	1.1884	1,056.0500	1.0561	(11.137)	0	0	7,850
2018/06/13	2030	02/08/2018	9.47	Put	Bond Future	1,274.7900	1.2748	1,140.5900	1.1406	(10.527)	0	0	0
2018/06/13	2030	02/08/2018	9.45	Call	Bond Future	1,296.3300	1.2963	1,342.7600	1.3428	3.582	0	0	0
2018/06/13	2030	01/11/2018	8.60	Call	Bond Future	300.1400	0.3001	332.8800	0.3329	10.908	0	0	0
2018/06/13	2030	01/11/2018	8.58	Put	Bond Future	6,570.5000	6.5705	6,416.6200	6.4166	(2.342)	0	0	0
2018/06/13	2030	01/11/2018			Bond Future	9.5304	91.6916	9.5012	91.8768	(0.307)	0.0000	0.0000	0
2018/06/13	2030	01/11/2018	8.60	Put	Bond Future	6,450.5600	6.4506	6,298.1000	6.2981	(2.364)	0	0	0
2018/06/13	2030	01/11/2018	8.58	Call	Bond Future	281.7300	0.2817	313.0500	0.3130	11.117	0	0	0
2018/06/13	2030	01/11/2018	8.59	Put	Bond Future	6,510.3900	6.5104	6,357.2200	6.3572	(2.353)	0	0	0
2018/06/13	2030	01/11/2018	8.59	Call	Bond Future	290.8300	0.2908	322.8600	0.3229	11.013	0	0	0
2018/06/13	2030	07/02/2019	8.62	Call	Bond Future	693.7500	0.6938	729.2300	0.7292	5.114	0	0	0
2018/06/13	2030	07/02/2019			Bond Future	9.6148	89.4609	9.5843	89.6500	(0.317)	0.0000	0.0000	0
2018/06/13	2030	07/02/2019	8.62	Put	Bond Future	7,150.8600	7.1509	6,997.2100	6.9972	(2.149)	0	0	0
2018/06/13	2030	07/02/2019	8.63	Call	Bond Future	708.8300	0.7088	745.2700	0.7453	5.141	0	0	0
2018/06/13	2030	07/02/2019	8.63	Put	Bond Future	7,097.9800	7.0980	6,945.2900	6.9453	(2.151)	0	0	0
2018/06/13	2030	07/02/2019	8.64	Call	Bond Future	724.1200	0.7241	761.7300	0.7617	5.194	0	0	0
2018/06/13	2030	07/02/2019	8.64	Put	Bond Future	7,045.3600	7.0454	6,893.8400	6.8938	(2.151)	0	0	0

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2018/06/13	2032	02/08/2018	9.67	Call	Bond Future	1,511.3500	1.5113	1,614.7800	1.6148	6.844	0	0	0
2018/06/13	2032	02/08/2018	9.66	Put	Bond Future	1,362.6500	1.3626	1,163.3600	1.1634	(14.625)	0	0	0
2018/06/13	2032	02/08/2018			Bond Future	9.6440	92.4300	9.6007	92.7311	(0.449)	0.0000	0.0000	34,986
2018/06/13	2032	02/08/2018	9.68	Call	Bond Future	1,549.6700	1.5497	1,654.7600	1.6548	6.781	0	0	0
2018/06/13	2032	02/08/2018	9.68	Put	Bond Future	1,300.4000	1.3004	1,104.4200	1.1044	(15.071)	0	0	0
2018/06/13	2032	02/08/2018	9.67	Put	Bond Future	1,331.2400	1.3312	1,133.6000	1.1336	(14.846)	0	0	0
2018/06/13	2032	02/08/2018	9.66	Call	Bond Future	1,473.5200	1.4735	1,575.3000	1.5753	6.907	0	0	0
2018/06/13	2032	01/11/2018	8.77	Put	Bond Future	7,191.3200	7.1913	6,886.3400	6.8863	(4.241)	0	0	0
2018/06/13	2032	01/11/2018			Bond Future	9.7218	89.9268	9.6770	90.2336	(0.461)	0.0000	0.0000	0
2018/06/13	2032	01/11/2018	8.76	Call	Bond Future	335.6400	0.3356	336.7500	0.3367	0.331	0	0	0
2018/06/13	2032	01/11/2018	8.76	Put	Bond Future	7,257.0400	7.2570	6,951.4000	6.9514	(4.212)	0	0	0
2018/06/13	2032	01/11/2018	8.77	Call	Bond Future	345.6900	0.3457	347.4600	0.3475	0.512	0	0	0
2018/06/13	2032	01/11/2018	8.75	Call	Bond Future	325.8000	0.3258	326.4000	0.3264	0.184	0	0	0
2018/06/13	2032	01/11/2018	8.75	Put	Bond Future	7,323.0500	7.3230	7,016.9000	7.0169	(4.181)	0	0	0
2018/06/13	2032	07/02/2019	8.81	Call	Bond Future	767.0100	0.7670	836.3000	0.8363	9.034	0	0	0
2018/06/13	2032	07/02/2019	8.80	Put	Bond Future	7,890.6300	7.8906	7,645.5000	7.6455	(3.107)	0	0	0
2018/06/13	2032	07/02/2019			Bond Future	9.8085	91.6712	9.7619	91.9842	(0.475)	0.0000	0.0000	0
2018/06/13	2032	07/02/2019	8.82	Call	Bond Future	782.7300	0.7827	853.4200	0.8534	9.031	0	0	0
2018/06/13	2032	07/02/2019	8.82	Put	Bond Future	7,772.6200	7.7726	7,530.2800	7.5303	(3.118)	0	0	0
2018/06/13	2032	07/02/2019	8.81	Put	Bond Future	7,831.4800	7.8315	7,587.7400	7.5877	(3.112)	0	0	0
2018/06/13	2032	07/02/2019	8.80	Call	Bond Future	751.5000	0.7515	819.4000	0.8194	9.035	0	0	0
2018/06/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2033	02/08/2018			Bond Future	105.0746	105.0746	105.0765	105.0765	0.002	0.0000	0.0000	7,981
2018/06/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2033	02/08/2018	109.92	Put	Bond Future	4,845.4400	4.8454	4,843.4900	4.8435	(0.040)	0	0	0
2018/06/13	2033	02/08/2018	109.94	Put	Bond Future	4,865.4400	4.8654	4,863.4900	4.8635	(0.040)	0	0	0
2018/06/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2033	02/08/2018	109.93	Put	Bond Future	4,855.4400	4.8554	4,853.4900	4.8535	(0.040)	0	0	0
2018/06/13	2033	01/11/2018			Bond Future	105.8520	105.8520	105.8545	105.8545	0.002	0.0000	0.0000	0
2018/06/13	2033	07/02/2019			Bond Future	107.9276	107.9276	107.9305	107.9305	0.003	0.0000	0.0000	0
2018/06/13	2037	02/08/2018	9.96	Put	Bond Future	1,054.2300	1.0542	934.9200	0.9349	(11.317)	0	0	0
2018/06/13	2037	02/08/2018	9.95	Call	Bond Future	2,240.6300	2.2406	2,376.7300	2.3767	6.074	0	0	0
2018/06/13	2037	02/08/2018			Bond Future	9.7987	89.1666	9.7656	89.4232	(0.338)	0.0000	0.0000	56,155
2018/06/13	2037	02/08/2018	9.96	Call	Bond Future	2,289.5700	2.2896	2,426.8900	2.4269	5.998	0	0	0
2018/06/13	2037	02/08/2018	9.95	Put	Bond Future	1,081.0900	1.0811	960.5600	0.9606	(11.149)	0	0	0
2018/06/13	2037	02/08/2018	9.97	Call	Bond Future	2,338.9700	2.3390	2,477.5100	2.4775	5.923	0	0	0
2018/06/13	2037	02/08/2018	9.97	Put	Bond Future	1,027.9300	1.0279	909.8400	0.9098	(11.488)	0	0	0
2018/06/13	2037	01/11/2018	9.03	Call	Bond Future	518.3200	0.5183	558.0800	0.5581	7.671	0	0	0
2018/06/13	2037	01/11/2018			Bond Future	9.8692	90.7599	9.8350	91.0214	(0.346)	0.0000	0.0000	0
2018/06/13	2037	01/11/2018	9.01	Call	Bond Future	490.2100	0.4902	527.7300	0.5277	7.654	0	0	0
2018/06/13	2037	01/11/2018	9.01	Put	Bond Future	7,445.1600	7.4452	7,221.1400	7.2211	(3.009)	0	0	0
2018/06/13	2037	01/11/2018	9.03	Put	Bond Future	7,302.0700	7.3021	7,080.2900	7.0803	(3.037)	0	0	0
2018/06/13	2037	01/11/2018	9.02	Call	Bond Future	504.1200	0.5041	542.7600	0.5428	7.665	0	0	0
2018/06/13	2037	01/11/2018	9.02	Put	Bond Future	7,373.4100	7.3734	7,150.5100	7.1505	(3.023)	0	0	0
2018/06/13	2037	07/02/2019	9.06	Put	Bond Future	8,222.0300	8.2220	7,956.0500	7.9561	(3.235)	0	0	0
2018/06/13	2037	07/02/2019	9.05	Call	Bond Future	1,109.8900	1.1099	1,109.8500	1.1098	(0.004)	0	0	0

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2018/06/13	2037	07/02/2019			Bond Future	9.9484		88.2605	9.9130	88.5274	(0.356)	0.0000	0.0000	0
2018/06/13	2037	07/02/2019	9.06	Call	Bond Future	1,129.6100		1.1296	1,130.5800	1.1306	0.086	0	0	0
2018/06/13	2037	07/02/2019	9.05	Put	Bond Future	8,287.0200		8.2870	8,020.0300	8.0200	(3.222)	0	0	0
2018/06/13	2037	07/02/2019	9.07	Call	Bond Future	1,149.5500		1.1495	1,151.5600	1.1516	0.175	0	0	0
2018/06/13	2037	07/02/2019	9.07	Put	Bond Future	8,157.3800		8.1574	7,892.4400	7.8924	(3.248)	0	0	0
2018/06/13	2038	02/08/2018	134.55	Put	Bond Future	9,365.5200		9.3655	9,362.2400	9.3622	(0.035)	0	0	0
2018/06/13	2038	02/08/2018			Bond Future	125.1845		125.1845	125.1878	125.1878	0.003	0.0000	0.0000	9,035
2018/06/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2038	02/08/2018	134.54	Put	Bond Future	9,355.5200		9.3555	9,352.2400	9.3522	(0.035)	0	0	0
2018/06/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2038	02/08/2018	134.53	Put	Bond Future	9,345.5200		9.3455	9,342.2400	9.3422	(0.035)	0	0	0
2018/06/13	2038	01/11/2018			Bond Future	127.4464		127.4464	127.4503	127.4503	0.003	0.0000	0.0000	0
2018/06/13	2038	07/02/2019			Bond Future	128.3550		128.3550	128.3595	128.3595	0.003	0.0000	0.0000	0
2018/06/13	2040	02/08/2018	10.04	Call	Bond Future	2,475.1100		2.4751	2,531.2500	2.5313	2.268	0	0	0
2018/06/13	2040	02/08/2018	10.03	Put	Bond Future	1,181.1500		1.1811	1,003.5400	1.0035	(15.037)	0	0	0
2018/06/13	2040	02/08/2018			Bond Future	9.8786		92.3943	9.8506	92.6267	(0.283)	0.0000	0.0000	25,124
2018/06/13	2040	02/08/2018	10.05	Call	Bond Future	2,528.0500		2.5281	2,585.2900	2.5853	2.264	0	0	0
2018/06/13	2040	02/08/2018	10.05	Put	Bond Future	1,124.4600		1.1245	949.2700	0.9493	(15.580)	0	0	0
2018/06/13	2040	02/08/2018	10.04	Put	Bond Future	1,152.4500		1.1525	976.1600	0.9762	(15.297)	0	0	0
2018/06/13	2040	02/08/2018	10.03	Call	Bond Future	2,422.7700		2.4228	2,477.5900	2.4776	2.263	0	0	0
2018/06/13	2040	01/11/2018	9.80	Call	Bond Future	2,322.5900		2.3226	2,447.5400	2.4475	5.380	0	0	3,540
2018/06/13	2040	01/11/2018	9.09	Put	Bond Future	7,967.5900		7.9676	7,757.4900	7.7575	(2.637)	0	0	0
2018/06/13	2040	01/11/2018			Bond Future	9.9489		94.0452	9.9200	94.2822	(0.290)	0.0000	0.0000	0
2018/06/13	2040	01/11/2018	9.20	Put	Bond Future	7,134.3400		7.1343	6,933.6700	6.9337	(2.813)	0	0	0
2018/06/13	2040	01/11/2018	9.20	Call	Bond Future	660.0200		0.6600	696.2700	0.6963	5.492	0	0	3,540
2018/06/13	2040	01/11/2018	9.80	Put	Bond Future	3,554.5000		3.5545	3,442.5300	3.4425	(3.150)	0	0	0
2018/06/13	2040	01/11/2018	9.08	Call	Bond Future	466.8100		0.4668	492.8200	0.4928	5.572	0	0	0
2018/06/13	2040	01/11/2018	9.08	Put	Bond Future	8,046.0600		8.0461	7,835.1500	7.8351	(2.621)	0	0	0
2018/06/13	2040	01/11/2018	9.10	Put	Bond Future	7,889.5700		7.8896	7,680.2900	7.6803	(2.653)	0	0	0
2018/06/13	2040	01/11/2018	9.09	Call	Bond Future	481.1600		0.4812	507.9800	0.5080	5.574	0	0	0
2018/06/13	2040	01/11/2018	9.10	Call	Bond Future	495.8300		0.4958	523.4700	0.5235	5.574	0	0	2,951
2018/06/13	2040	01/11/2018	8.50	Put	Bond Future	13,265.8000		13.2658	13,051.5700	13.0516	(1.615)	0	0	0
2018/06/13	2040	01/11/2018	8.50	Call	Bond Future	59.6800		0.0597	82.3700	0.0824	38.019	0	0	2,951
2018/06/13	2040	01/11/2018	9.07	Call	Bond Future	452.7600		0.4528	478.1100	0.4781	5.599	0	0	0
2018/06/13	2040	01/11/2018	9.07	Put	Bond Future	8,124.9800		8.1250	7,913.4100	7.9134	(2.604)	0	0	0
2018/06/13	2040	07/02/2019	9.11	Put	Bond Future	9,002.4600		9.0025	8,823.9500	8.8239	(1.983)	0	0	0
2018/06/13	2040	07/02/2019	9.13	Call	Bond Future	1,132.0300		1.1320	1,197.4400	1.1974	5.778	0	0	0
2018/06/13	2040	07/02/2019			Bond Future	10.0279		91.3590	9.9979	91.6008	(0.298)	0.0000	0.0000	0
2018/06/13	2040	07/02/2019	9.11	Call	Bond Future	1,090.2400		1.0902	1,153.5800	1.1536	5.810	0	0	0
2018/06/13	2040	07/02/2019	9.13	Put	Bond Future	8,860.3700		8.8604	8,683.9300	8.6839	(1.991)	0	0	0
2018/06/13	2040	07/02/2019	9.12	Put	Bond Future	8,931.3300		8.9313	8,753.6300	8.7536	(1.990)	0	0	0
2018/06/13	2040	07/02/2019	9.12	Call	Bond Future	1,111.1200		1.1111	1,175.2700	1.1753	5.773	0	0	0
2018/06/13	2044	02/08/2018	10.07	Call	Bond Future	2,505.3700		2.5054	2,577.9400	2.5779	2.897	0	0	0
2018/06/13	2044	02/08/2018			Bond Future	9.9122		89.4341	9.8792	89.7115	(0.333)	0.0000	0.0000	36,006

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
2018/06/13	2044	02/08/2018	10.05	Call	Bond Future	2,400.5600	2.4006	2,470.1900	2.4702	2.901	0	0	0
2018/06/13	2044	02/08/2018	10.05	Put	Bond Future	1,257.0100	1.2570	1,049.1800	1.0492	(16.534)	0	0	0
2018/06/13	2044	02/08/2018	10.07	Put	Bond Future	1,197.9000	1.1979	993.0100	0.9930	(17.104)	0	0	0
2018/06/13	2044	02/08/2018	10.06	Call	Bond Future	2,452.7300	2.4527	2,523.8100	2.5238	2.898	0	0	0
2018/06/13	2044	02/08/2018	10.06	Put	Bond Future	1,227.1600	1.2272	1,020.7800	1.0208	(16.818)	0	0	0
2018/06/13	2044	01/11/2018	9.12	Call	Bond Future	494.3700	0.4944	524.1000	0.5241	6.014	0	0	0
2018/06/13	2044	01/11/2018			Bond Future	9.9803	91.0321	9.9463	91.3148	(0.341)	0.0000	0.0000	0
2018/06/13	2044	01/11/2018	9.12	Put	Bond Future	8,138.5800	8.1386	7,885.5700	7.8856	(3.109)	0	0	0
2018/06/13	2044	01/11/2018	9.13	Call	Bond Future	509.5500	0.5095	540.0700	0.5401	5.990	0	0	0
2018/06/13	2044	01/11/2018	9.14	Put	Bond Future	7,979.0900	7.9791	7,727.6600	7.7277	(3.151)	0	0	0
2018/06/13	2044	01/11/2018	9.13	Put	Bond Future	8,058.6600	8.0587	7,806.4400	7.8064	(3.130)	0	0	0
2018/06/13	2044	01/11/2018	9.14	Call	Bond Future	524.9200	0.5249	556.2300	0.5562	5.965	0	0	0
2018/06/13	2044	07/02/2019	9.18	Put	Bond Future	8,895.9200	8.8959	8,677.2900	8.6773	(2.458)	0	0	0
2018/06/13	2044	07/02/2019			Bond Future	10.0566	88.4127	10.0214	88.7013	(0.350)	0.0000	0.0000	0
2018/06/13	2044	07/02/2019	9.17	Call	Bond Future	1,188.2200	1.1882	1,257.2100	1.2572	5.806	0	0	0
2018/06/13	2044	07/02/2019	9.17	Put	Bond Future	8,967.7000	8.9677	8,748.1500	8.7482	(2.448)	0	0	0
2018/06/13	2044	07/02/2019	9.18	Call	Bond Future	1,210.5000	1.2105	1,280.4100	1.2804	5.775	0	0	0
2018/06/13	2044	07/02/2019	9.16	Call	Bond Future	1,166.4100	1.1664	1,234.0600	1.2341	5.800	0	0	0
2018/06/13	2044	07/02/2019	9.16	Put	Bond Future	9,040.1000	9.0401	8,819.2100	8.8192	(2.443)	0	0	0
2018/06/13	2046	02/08/2018	128.78	Put	Bond Future	10,278.3400	10.2783	10,274.2500	10.2742	(0.040)	0	0	0
2018/06/13	2046	02/08/2018			Bond Future	118.5017	118.5017	118.5058	118.5058	0.003	0.0000	0.0000	11,876
2018/06/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2046	02/08/2018	128.77	Put	Bond Future	10,268.3400	10.2683	10,264.2500	10.2642	(0.040)	0	0	0
2018/06/13	2046	02/08/2018	128.79	Put	Bond Future	10,288.3400	10.2883	10,284.2500	10.2842	(0.040)	0	0	0
2018/06/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2046	01/11/2018			Bond Future	118.9936	118.9936	118.9984	118.9984	0.004	0.0000	0.0000	0
2018/06/13	2046	07/02/2019			Bond Future	121.3267	121.3267	121.3322	121.3322	0.005	0.0000	0.0000	0
2018/06/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2050	02/08/2018	137.54	Put	Bond Future	13,572.1400	13.5721	14,761.2200	14.7612	8.761	0	0	0
2018/06/13	2050	02/08/2018	137.52	Put	Bond Future	13,552.1400	13.5521	14,741.2200	14.7412	8.774	0	0	0
2018/06/13	2050	02/08/2018			Bond Future	123.9679	123.9679	122.7788	122.7788	(0.959)	0.0000	0.0000	9,598
2018/06/13	2050	02/08/2018	137.53	Put	Bond Future	13,562.1400	13.5621	14,751.2200	14.7512	8.768	0	0	0
2018/06/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	2050	01/11/2018			Bond Future	126.2079	126.2079	124.9979	124.9979	(0.959)	0.0000	0.0000	0
2018/06/13	2050	07/02/2019			Bond Future	126.9110	126.9110	125.6777	125.6777	(0.972)	0.0000	0.0000	0
2018/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	AL37	02/08/2018			Index Future	580.3310	580.3310	580.5090	580.5090	0.031	0.0000	0.0000	0
2018/06/13	AL37	01/11/2018			Index Future	590.7030	590.7030	590.8860	590.8860	0.031	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
2018/06/13	AL37	07/02/2019			Index Future	602.1660	602.1660	602.3530	602.3530	0.031	0.0000	0.0000	0
2018/06/13	AL7T	02/08/2018			Index Future	668.9380	668.9380	670.0910	670.0910	0.172	0.0000	0.0000	0
2018/06/13	AL7T	01/11/2018			Index Future	680.8950	680.8950	682.0680	682.0680	0.172	0.0000	0.0000	0
2018/06/13	AL7T	07/02/2019			Index Future	694.1080	694.1080	695.3050	695.3050	0.172	0.0000	0.0000	0
2018/06/13	ALBI	02/08/2018			Index Future	606.7360	606.7360	608.0200	608.0200	0.212	0.0000	0.0000	858
2018/06/13	ALBI	01/11/2018			Index Future	617.5810	617.5810	618.8880	618.8880	0.212	0.0000	0.0000	0
2018/06/13	ALBI	07/02/2019			Index Future	629.5650	629.5650	630.8990	630.8990	0.212	0.0000	0.0000	0
2018/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	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
2018/06/13	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/13	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	EL28	02/08/2018			Bond Future	129.6502		129.6502	129.4382	129.4382	(0.163)	0.0000	0.0000	0
2018/06/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	EL28	02/08/2018	134.93	Put	Bond Future	5,279.7900		5,2798	5,491.7600	5,4918	4.015	0	0	0
2018/06/13	EL28	02/08/2018	134.95	Put	Bond Future	5,299.7900		5,2998	5,511.7600	5,5118	4.000	0	0	0
2018/06/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	EL28	02/08/2018	134.94	Put	Bond Future	5,289.7900		5,2898	5,501.7600	5,5018	4.007	0	0	0
2018/06/13	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	ES33	02/08/2018	11.14	Call	Bond Future	328.7000		0.3287	529.8000	0.5298	61.180	0	0	0
2018/06/13	ES33	02/08/2018			Bond Future	11.0833		76.9452	11.0488	77.1463	(0.311)	0.0000	0.0000	9,466
2018/06/13	ES33	02/08/2018	11.15	Call	Bond Future	386.4500		0.3865	587.5500	0.5876	52.038	0	0	0
2018/06/13	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	ES33	02/08/2018	11.16	Call	Bond Future	444.1400		0.4441	645.2400	0.6452	45.279	0	0	0
2018/06/13	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	ES33	01/11/2018			Bond Future	11.2058		74.5319	11.1700	74.7369	(0.319)	0.0000	0.0000	0
2018/06/13	ES33	07/02/2019			Bond Future	11.3453		75.9776	11.3080	76.1868	(0.329)	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
2018/06/13	ES42	02/08/2018			Bond Future	11.2867	79.5234	11.2523	79.7507	(0.305)	0.0000	0.0000	7,957
2018/06/13	ES42	01/11/2018			Bond Future	11.4056	76.6845	11.3698	76.9162	(0.313)	0.0000	0.0000	0
2018/06/13	ES42	07/02/2019			Bond Future	11.5363	78.1718	11.4991	78.4082	(0.322)	0.0000	0.0000	0
2018/06/13	GOVI	02/08/2018	605.72	Put	GOVI	40,940.0000	4.0940	27,210.0000	2.7210	(33.537)	0	0	0
2018/06/13	GOVI	02/08/2018			GOVI	601.6260	601.6260	602.9990	602.9990	0.228	0.0000	0.0000	476
2018/06/13	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	02/08/2018	605.71	Put	GOVI	40,840.0000	4.0840	27,110.0000	2.7110	(33.619)	0	0	0
2018/06/13	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	02/08/2018	605.70	Put	GOVI	40,740.0000	4.0740	27,010.0000	2.7010	(33.702)	0	0	0
2018/06/13	GOVI	01/11/2018	653.50	Put	GOVI	411,210.0000	41.1210	397,220.0000	39.7220	(3.402)	0	0	0
2018/06/13	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	01/11/2018			GOVI	612.3790	612.3790	613.7780	613.7780	0.228	0.0000	0.0000	0
2018/06/13	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	01/11/2018	653.49	Put	GOVI	411,110.0000	41.1110	397,120.0000	39.7120	(3.403)	0	0	0
2018/06/13	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	01/11/2018	653.51	Put	GOVI	411,310.0000	41.1310	397,320.0000	39.7320	(3.401)	0	0	0
2018/06/13	GOVI	07/02/2019	666.53	Put	GOVI	422,670.0000	42.2670	408,410.0000	40.8410	(3.374)	0	0	0
2018/06/13	GOVI	07/02/2019			GOVI	624.2630	624.2630	625.6890	625.6890	0.228	0.0000	0.0000	0
2018/06/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	07/02/2019	666.52	Put	GOVI	422,570.0000	42.2570	408,310.0000	40.8310	(3.375)	0	0	0
2018/06/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	GOVI	07/02/2019	666.51	Put	GOVI	422,470.0000	42.2470	408,210.0000	40.8210	(3.375)	0	0	0
2018/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/13	IGOV	02/08/2018			Index Future	254.9590	254.9590	254.6040	254.6040	(0.139)	0.0000	0.0000	852
2018/06/13	IGOV	01/11/2018			Index Future	259.5670	259.5670	259.2060	259.2060	(0.139)	0.0000	0.0000	241
2018/06/13	IGOV	07/02/2019			Index Future	264.6570	264.6570	264.2890	264.2890	(0.139)	0.0000	0.0000	0
2018/06/13	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/13	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/13	IS01	20/12/2018			Interest Rate Swap	100.5300	100.5300	100.5200	100.5200	(0.010)	0.0000	0.0000	0
2018/06/13	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/06/13	IS01	20/06/2019			Interest Rate Swap	100.3400	100.3400	100.3200	100.3200	(0.020)	0.0000	0.0000	0
2018/06/13	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	99.9500	99.9500	(0.050)	0.0000	0.0000	0
2018/06/13	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/13	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/13	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/06/13	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0
2018/06/13	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/06/13	IS02	20/09/2019			Interest Rate Swap	100.2700	100.2700	100.2400	100.2400	(0.030)	0.0000	0.0000	0
2018/06/13	IS02	20/12/2019			Interest Rate Swap	101.3000	101.3000	101.2500	101.2500	(0.049)	0.0000	0.0000	0
2018/06/13	IS02	23/03/2020			Interest Rate Swap	99.1400	99.1400	99.0700	99.0700	(0.071)	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
2018/06/13	IS02	22/06/2020			Interest Rate Swap	101.1000	101.1000	101.0200	101.0200	(0.079)	0.0000	0.0000	0
2018/06/13	IS02	21/09/2020			Interest Rate Swap	100.0000	100.0000	99.8200	99.8200	(0.180)	0.0000	0.0000	0
2018/06/13	IS05	17/12/2020			Interest Rate Swap	96.8500	96.8500	96.7300	96.7300	(0.124)	0.0000	0.0000	0
2018/06/13	IS05	16/03/2021			Interest Rate Swap	96.1400	96.1400	96.0100	96.0100	(0.135)	0.0000	0.0000	0
2018/06/13	IS05	15/06/2021			Interest Rate Swap	95.4100	95.4100	95.2700	95.2700	(0.147)	0.0000	0.0000	0
2018/06/13	IS05	21/09/2021			Interest Rate Swap	95.6900	95.6900	95.5300	95.5300	(0.167)	0.0000	0.0000	0
2018/06/13	IS05	21/12/2021			Interest Rate Swap	97.9600	97.9600	97.7900	97.7900	(0.174)	0.0000	0.0000	51
2018/06/13	IS05	15/03/2022			Interest Rate Swap	98.1700	98.1700	97.9900	97.9900	(0.183)	0.0000	0.0000	0
2018/06/13	IS05	21/06/2022			Interest Rate Swap	99.4600	99.4600	99.2700	99.2700	(0.191)	0.0000	0.0000	0
2018/06/13	IS05	20/09/2022			Interest Rate Swap	101.7300	101.7300	101.5200	101.5200	(0.206)	0.0000	0.0000	0
2018/06/13	IS05	20/12/2022			Interest Rate Swap	103.0600	103.0600	102.8300	102.8300	(0.223)	0.0000	0.0000	0
2018/06/13	IS05	22/03/2023			Interest Rate Swap	98.2800	98.2800	98.0300	98.0300	(0.254)	0.0000	0.0000	0
2018/06/13	IS05	20/06/2023			Interest Rate Swap	102.6400	102.6400	102.3900	102.3900	(0.244)	0.0000	0.0000	0
2018/06/13	IS05	19/09/2023			Interest Rate Swap	100.0000	100.0000	99.6900	99.6900	(0.310)	0.0000	0.0000	0
2018/06/13	IS10	17/12/2025			Interest Rate Swap	97.1200	97.1200	96.8000	96.8000	(0.329)	0.0000	0.0000	0
2018/06/13	IS10	16/03/2026			Interest Rate Swap	94.1900	94.1900	93.8500	93.8500	(0.361)	0.0000	0.0000	0
2018/06/13	IS10	15/06/2026			Interest Rate Swap	92.9800	92.9800	92.6200	92.6200	(0.387)	0.0000	0.0000	0
2018/06/13	IS10	21/09/2026			Interest Rate Swap	95.1600	95.1600	94.8000	94.8000	(0.378)	0.0000	0.0000	0
2018/06/13	IS10	21/12/2026			Interest Rate Swap	98.9400	98.9400	98.5600	98.5600	(0.384)	0.0000	0.0000	0
2018/06/13	IS10	15/03/2027			Interest Rate Swap	97.5500	97.5500	97.1600	97.1600	(0.400)	0.0000	0.0000	0
2018/06/13	IS10	21/06/2027			Interest Rate Swap	99.6400	99.6400	99.2400	99.2400	(0.401)	0.0000	0.0000	0
2018/06/13	IS10	20/09/2027			Interest Rate Swap	103.3400	103.3400	102.9400	102.9400	(0.387)	0.0000	0.0000	0
2018/06/13	IS10	20/12/2027			Interest Rate Swap	103.7200	103.7200	103.3000	103.3000	(0.405)	0.0000	0.0000	0
2018/06/13	IS10	22/03/2028			Interest Rate Swap	99.0700	99.0700	98.6300	98.6300	(0.444)	0.0000	0.0000	0
2018/06/13	IS10	20/06/2028			Interest Rate Swap	104.4700	104.4700	104.0300	104.0300	(0.421)	0.0000	0.0000	0
2018/06/13	IS10	19/09/2028			Interest Rate Swap	100.0000	100.0000	99.4100	99.4100	(0.590)	0.0000	0.0000	0
2018/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/13	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/13	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/13	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/13	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/13	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/13	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/13	R023	02/08/2018	10.40	Put	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0	0	0
2018/06/13	R023	02/08/2018			Bond Future	8.3811	101.0067	8.3683	101.0537	(0.152)	0.0000	0.0000	41,220
2018/06/13	R023	02/08/2018	10.40	Call	Bond Future	7,089.3300	7.0893	7,136.3500	7.1363	0.663	0	0	0
2018/06/13	R023	02/08/2018	10.41	Call	Bond Future	7,122.8400	7.1228	7,169.8500	7.1699	0.660	0	0	0

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2018/06/13	R023	02/08/2018	10.41	Put	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0	0	0
2018/06/13	R023	02/08/2018	10.39	Call	Bond Future	7,055.8100	7.0558	7,102.8200	7.1028	0.666	0	0	0
2018/06/13	R023	02/08/2018	10.39	Put	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0	0	0
2018/06/13	R023	01/11/2018	10.58	Call	Bond Future	7,096.8100	7.0968	7,152.5300	7.1525	0.785	0	0	0
2018/06/13	R023	01/11/2018	10.57	Put	Bond Future	17.9000	0.0179	25.6400	0.0256	43.240	0	0	0
2018/06/13	R023	01/11/2018			Bond Future	8.4621	98.8857	8.4483	98.9338	(0.162)	0.0000	0.0000	0
2018/06/13	R023	01/11/2018	10.59	Call	Bond Future	7,128.2200	7.1282	7,183.7800	7.1838	0.779	0	0	0
2018/06/13	R023	01/11/2018	10.59	Put	Bond Future	16.9000	0.0169	24.3200	0.0243	43.905	0	0	0
2018/06/13	R023	01/11/2018	10.58	Put	Bond Future	17.3900	0.0174	24.9700	0.0250	43.588	0	0	0
2018/06/13	R023	01/11/2018	10.57	Call	Bond Future	7,065.4100	7.0654	7,121.2900	7.1213	0.791	0	0	0
2018/06/13	R023	07/02/2019	10.59	Call	Bond Future	6,556.4800	6.5565	6,643.9800	6.6440	1.335	0	0	0
2018/06/13	R023	07/02/2019			Bond Future	8.5604	100.8040	8.5454	100.8534	(0.175)	0.0000	0.0000	0
2018/06/13	R023	07/02/2019	10.57	Call	Bond Future	6,500.0400	6.5000	6,588.3100	6.5883	1.358	0	0	0
2018/06/13	R023	07/02/2019	10.57	Put	Bond Future	131.0600	0.1311	169.9000	0.1699	29.635	0	0	0
2018/06/13	R023	07/02/2019	10.59	Put	Bond Future	126.7300	0.1267	164.8000	0.1648	30.040	0	0	0
2018/06/13	R023	07/02/2019	10.58	Call	Bond Future	6,528.2500	6.5283	6,616.1300	6.6161	1.346	0	0	0
2018/06/13	R023	07/02/2019	10.58	Put	Bond Future	128.8800	0.1289	167.3300	0.1673	29.834	0	0	0
2018/06/13	R035	02/08/2018	9.42	Call	Bond Future	554.6500	0.5547	610.5500	0.6105	10.078	0	0	0
2018/06/13	R035	02/08/2018			Bond Future	9.7372	96.8251	9.7042	97.0800	(0.339)	0.0000	0.0000	68,978
2018/06/13	R035	02/08/2018	9.42	Put	Bond Future	3,050.3200	3.0503	2,851.3800	2.8514	(6.522)	0	0	0
2018/06/13	R035	02/08/2018	9.43	Call	Bond Future	576.1900	0.5762	634.6400	0.6346	10.144	0	0	0
2018/06/13	R035	02/08/2018	9.44	Put	Bond Future	2,933.6700	2.9337	2,739.7500	2.7398	(6.610)	0	0	0
2018/06/13	R035	02/08/2018	9.43	Put	Bond Future	2,991.6600	2.9917	2,795.2700	2.7953	(6.565)	0	0	0
2018/06/13	R035	02/08/2018	9.44	Call	Bond Future	598.3000	0.5983	659.2200	0.6592	10.182	0	0	0
2018/06/13	R035	01/11/2018	8.93	Call	Bond Future	434.1400	0.4341	471.6800	0.4717	8.647	0	0	0
2018/06/13	R035	01/11/2018	8.92	Put	Bond Future	7,598.9000	7.5989	7,375.9100	7.3759	(2.935)	0	0	0
2018/06/13	R035	01/11/2018			Bond Future	9.8133	94.0594	9.7792	94.3191	(0.347)	0.0000	0.0000	0
2018/06/13	R035	01/11/2018	8.94	Call	Bond Future	447.1800	0.4472	485.8500	0.4859	8.648	0	0	0
2018/06/13	R035	01/11/2018	8.94	Put	Bond Future	7,455.2500	7.4552	7,234.2400	7.2342	(2.964)	0	0	0
2018/06/13	R035	01/11/2018	8.93	Put	Bond Future	7,526.9500	7.5270	7,304.8100	7.3048	(2.951)	0	0	0
2018/06/13	R035	01/11/2018	8.92	Call	Bond Future	421.2500	0.4213	457.9400	0.4579	8.710	0	0	0
2018/06/13	R035	07/02/2019	8.98	Call	Bond Future	1,030.8400	1.0308	1,037.1200	1.0371	0.609	0	0	0
2018/06/13	R035	07/02/2019			Bond Future	9.8994	95.8841	9.8640	96.1492	(0.358)	0.0000	0.0000	0
2018/06/13	R035	07/02/2019	8.96	Call	Bond Future	992.9000	0.9929	1,004.3700	1.0044	1.155	0	0	0
2018/06/13	R035	07/02/2019	8.96	Put	Bond Future	8,429.9800	8.4300	8,176.3300	8.1763	(3.009)	0	0	0
2018/06/13	R035	07/02/2019	8.98	Put	Bond Future	8,300.4700	8.3005	8,041.6300	8.0416	(3.118)	0	0	0
2018/06/13	R035	07/02/2019	8.97	Call	Bond Future	1,011.7600	1.0118	1,020.6500	1.0206	0.879	0	0	0
2018/06/13	R035	07/02/2019	8.97	Put	Bond Future	8,365.0600	8.3651	8,108.8300	8.1088	(3.063)	0	0	0
2018/06/13	R186	02/08/2018	8.25	Call	Bond Future	31.4500	0.0315	41.9000	0.0419	33.227	0	0	3,020
2018/06/13	R186	02/08/2018	8.48	Put	Bond Future	3,709.8600	3.7099	3,534.6600	3.5347	(4.723)	0	0	0
2018/06/13	R186	02/08/2018			Bond Future	9.0549	109.6815	9.0215	109.8853	(0.369)	0.0000	0.0000	116,720
2018/06/13	R186	02/08/2018	8.50	Call	Bond Future	142.3200	0.1423	173.0300	0.1730	21.578	0	0	0
2018/06/13	R186	02/08/2018	8.50	Put	Bond Future	3,596.8900	3.5969	3,423.8000	3.4238	(4.812)	0	0	0
2018/06/13	R186	02/08/2018	8.47	Call	Bond Future	121.4100	0.1214	148.9900	0.1490	22.716	0	0	0
2018/06/13	R186	02/08/2018	8.47	Put	Bond Future	3,766.8300	3.7668	3,590.6100	3.5906	(4.678)	0	0	0
2018/06/13	R186	02/08/2018	8.25	Put	Bond Future	5,089.5800	5.0896	4,896.2300	4.8962	(3.799)	0	0	0

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2018/06/13	R186	02/08/2018	7.50	Put	Bond Future	10,052.7300	10.0527	9,849.0100	9.8490	(2.027)	0	0	0
2018/06/13	R186	02/08/2018	8.48	Call	Bond Future	128.1000	0.1281	156.7000	0.1567	22.326	0	0	0
2018/06/13	R186	02/08/2018	8.75	Call	Bond Future	431.2800	0.4313	505.7700	0.5058	17.272	0	0	5,000
2018/06/13	R186	02/08/2018	8.75	Put	Bond Future	2,311.8700	2.3119	2,182.5600	2.1826	(5.593)	0	0	0
2018/06/13	R186	02/08/2018	8.46	Call	Bond Future	115.0000	0.1150	141.5100	0.1415	23.052	0	0	0
2018/06/13	R186	02/08/2018	8.46	Put	Bond Future	3,824.1300	3.8241	3,646.8400	3.6468	(4.636)	0	0	0
2018/06/13	R186	02/08/2018	7.50	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	3,020
2018/06/13	R186	01/11/2018	9.14	Call	Bond Future	2,090.8700	2.0909	2,170.4200	2.1704	3.805	0	0	0
2018/06/13	R186	01/11/2018	7.96	Put	Bond Future	7,388.4100	7.3884	7,207.6800	7.2077	(2.446)	0	0	0
2018/06/13	R186	01/11/2018	8.54	Put	Bond Future	4,268.5500	4.2686	4,084.1300	4.0841	(4.320)	0	0	0
2018/06/13	R186	01/11/2018			Bond Future	9.1359	111.6416	9.1009	111.8495	(0.383)	0.0000	0.0000	0
2018/06/13	R186	01/11/2018	8.46	Put	Bond Future	4,647.5900	4.6476	4,455.9000	4.4559	(4.125)	0	0	0
2018/06/13	R186	01/11/2018	8.46	Call	Bond Future	538.2800	0.5383	554.4900	0.5545	3.011	0	0	5,000
2018/06/13	R186	01/11/2018	8.53	Call	Bond Future	640.7500	0.6408	663.1900	0.6632	3.502	0	0	0
2018/06/13	R186	01/11/2018	8.53	Put	Bond Future	4,315.0500	4.3150	4,129.5900	4.1296	(4.298)	0	0	0
2018/06/13	R186	01/11/2018	9.14	Put	Bond Future	2,066.5000	2.0665	1,938.1500	1.9381	(6.211)	0	0	5,000
2018/06/13	R186	01/11/2018	7.96	Call	Bond Future	106.5900	0.1066	133.7600	0.1338	25.490	0	0	5,000
2018/06/13	R186	01/11/2018	8.54	Call	Bond Future	656.2100	0.6562	679.6900	0.6797	3.578	0	0	0
2018/06/13	R186	01/11/2018	8.52	Call	Bond Future	625.5400	0.6255	646.7300	0.6467	3.387	0	0	0
2018/06/13	R186	01/11/2018	8.52	Put	Bond Future	4,361.8500	4.3619	4,175.1400	4.1751	(4.281)	0	0	0
2018/06/13	R186	07/02/2019	8.20	Call	Bond Future	556.3200	0.5563	525.4900	0.5255	(5.542)	0	0	0
2018/06/13	R186	07/02/2019	8.21	Put	Bond Future	6,640.6900	6.6407	6,394.2600	6.3943	(3.711)	0	0	0
2018/06/13	R186	07/02/2019			Bond Future	9.2280	108.5023	9.1911	108.7146	(0.399)	0.0000	0.0000	0
2018/06/13	R186	07/02/2019	8.20	Put	Bond Future	6,689.4400	6.6894	6,446.2900	6.4463	(3.635)	0	0	0
2018/06/13	R186	07/02/2019	8.21	Call	Bond Future	569.4000	0.5694	535.2900	0.5353	(5.991)	0	0	0
2018/06/13	R186	07/02/2019	8.22	Call	Bond Future	582.9100	0.5829	545.2400	0.5452	(6.462)	0	0	0
2018/06/13	R186	07/02/2019	8.22	Put	Bond Future	6,592.4100	6.5924	6,342.4200	6.3424	(3.792)	0	0	0
2018/06/13	R197	02/08/2018			Bond Future	300.7190	300.7190	300.7165	300.7165	(0.001)	0.0000	0.0000	2,388
2018/06/13	R197	01/11/2018			Bond Future	306.1527	306.1527	306.1515	306.1515	0.000	0.0000	0.0000	0
2018/06/13	R197	07/02/2019			Bond Future	304.7991	304.7991	304.7991	304.7991	0.000	0.0000	0.0000	0
2018/06/13	R202	02/08/2018			Bond Future	238.3010	238.3010	238.3056	238.3056	0.002	0.0000	0.0000	21,940
2018/06/13	R202	01/11/2018			Bond Future	242.6069	242.6069	242.6126	242.6126	0.002	0.0000	0.0000	0
2018/06/13	R202	07/02/2019			Bond Future	243.4565	243.4565	243.4633	243.4633	0.003	0.0000	0.0000	0
2018/06/13	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R204	02/08/2018			Bond Future	6.6883	101.4712	6.6741	101.4765	(0.213)	0.0000	0.0000	10,173
2018/06/13	R204	02/08/2018	8.98	Call	Bond Future	838.3800	0.8384	843.6500	0.8436	0.629	0	0	0
2018/06/13	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R204	02/08/2018	8.99	Call	Bond Future	842.0100	0.8420	847.2800	0.8473	0.626	0	0	0
2018/06/13	R204	02/08/2018	8.97	Call	Bond Future	834.7600	0.8348	840.0300	0.8400	0.631	0	0	0
2018/06/13	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R207	02/08/2018	6.86	Put	Bond Future	1,127.0800	1.1271	1,109.6800	1.1097	(1.544)	0	0	0
2018/06/13	R207	02/08/2018	6.85	Call	Bond Future	0.3900	0.0004	2.1000	0.0021	438.462	0	0	0
2018/06/13	R207	02/08/2018			Bond Future	7.6993	99.8451	7.6849	99.8643	(0.187)	0.0000	0.0000	21,529
2018/06/13	R207	02/08/2018	6.86	Call	Bond Future	0.4100	0.0004	2.1800	0.0022	431.707	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
2018/06/13	R207	02/08/2018	6.85	Put	Bond Future	1,140.5900		1.1406	1,123.1300	1.1231	(1.531)	0	0	0
2018/06/13	R207	02/08/2018	6.87	Call	Bond Future	0.4200		0.0004	2.2500	0.0023	435.714	0	0	0
2018/06/13	R207	02/08/2018	6.87	Put	Bond Future	1,113.5700		1.1136	1,096.2300	1.0962	(1.557)	0	0	0
2018/06/13	R207	01/11/2018	6.76	Put	Bond Future	1,155.6600		1.1557	1,138.5600	1.1386	(1.480)	0	0	0
2018/06/13	R207	01/11/2018			Bond Future	7.7878		101.6294	7.7699	101.6492	(0.229)	0.0000	0.0000	0
2018/06/13	R207	01/11/2018	6.75	Call	Bond Future	1.7700		0.0018	4.4800	0.0045	153.107	0	0	0
2018/06/13	R207	01/11/2018	6.75	Put	Bond Future	1,166.8900		1.1669	1,149.7300	1.1497	(1.471)	0	0	0
2018/06/13	R207	01/11/2018	6.76	Call	Bond Future	1.8600		0.0019	4.6300	0.0046	148.925	0	0	0
2018/06/13	R207	01/11/2018	6.74	Call	Bond Future	1.7100		0.0017	4.2500	0.0043	148.538	0	0	0
2018/06/13	R207	01/11/2018	6.74	Put	Bond Future	1,178.1500		1.1781	1,160.8200	1.1608	(1.471)	0	0	0
2018/06/13	R207	07/02/2019	6.52	Call	Bond Future	1.9000		0.0019	2.9700	0.0030	56.316	0	0	0
2018/06/13	R207	07/02/2019	6.51	Put	Bond Future	1,251.5600		1.2516	1,231.9400	1.2319	(1.568)	0	0	0
2018/06/13	R207	07/02/2019			Bond Future	7.9323		99.9559	7.9086	99.9765	(0.299)	0.0000	0.0000	0
2018/06/13	R207	07/02/2019	6.53	Call	Bond Future	1.9900		0.0020	3.1000	0.0031	55.779	0	0	0
2018/06/13	R207	07/02/2019	6.53	Put	Bond Future	1,233.9800		1.2340	1,214.4600	1.2145	(1.582)	0	0	0
2018/06/13	R207	07/02/2019	6.52	Put	Bond Future	1,242.7600		1.2428	1,223.2000	1.2232	(1.574)	0	0	0
2018/06/13	R207	07/02/2019	6.51	Call	Bond Future	1.8300		0.0018	2.8400	0.0028	55.191	0	0	0
2018/06/13	R208	02/08/2018	7.14	Call	Bond Future	1.0100		0.0010	4.2800	0.0043	323.762	0	0	0
2018/06/13	R208	02/08/2018	7.12	Call	Bond Future	0.9200		0.0009	3.9700	0.0040	331.522	0	0	0
2018/06/13	R208	02/08/2018			Bond Future	7.9993		99.4368	7.9808	99.4794	(0.231)	0.0000	0.0000	30,583
2018/06/13	R208	02/08/2018	7.12	Put	Bond Future	2,052.2000		2.0522	2,012.6800	2.0127	(1.926)	0	0	0
2018/06/13	R208	02/08/2018	7.14	Put	Bond Future	2,005.0400		2.0050	1,965.7400	1.9657	(1.960)	0	0	0
2018/06/13	R208	02/08/2018	7.13	Call	Bond Future	0.9600		0.0010	4.1200	0.0041	329.167	0	0	0
2018/06/13	R208	02/08/2018	7.13	Put	Bond Future	2,028.6100		2.0286	1,989.2000	1.9892	(1.943)	0	0	0
2018/06/13	R208	01/11/2018	7.11	Put	Bond Future	2,094.3000		2.0943	2,059.4000	2.0594	(1.666)	0	0	0
2018/06/13	R208	01/11/2018			Bond Future	8.0862		97.8143	8.0655	97.8580	(0.257)	0.0000	0.0000	0
2018/06/13	R208	01/11/2018	7.11	Call	Bond Future	13.1200		0.0131	21.9000	0.0219	66.921	0	0	0
2018/06/13	R208	01/11/2018	7.12	Call	Bond Future	13.9200		0.0139	22.6900	0.0227	63.003	0	0	0
2018/06/13	R208	01/11/2018	7.10	Put	Bond Future	2,115.1500		2.1151	2,080.3000	2.0803	(1.648)	0	0	0
2018/06/13	R208	01/11/2018	7.12	Put	Bond Future	2,073.5000		2.0735	2,038.5900	2.0386	(1.684)	0	0	0
2018/06/13	R208	01/11/2018	7.10	Call	Bond Future	12.3600		0.0124	21.1900	0.0212	71.440	0	0	0
2018/06/13	R208	07/02/2019	7.07	Call	Bond Future	22.9700		0.0230	31.7000	0.0317	38.006	0	0	0
2018/06/13	R208	07/02/2019	7.08	Put	Bond Future	2,163.1000		2.1631	2,126.5400	2.1265	(1.690)	0	0	0
2018/06/13	R208	07/02/2019	7.06	Put	Bond Future	2,199.0200		2.1990	2,163.1700	2.1632	(1.630)	0	0	0
2018/06/13	R208	07/02/2019			Bond Future	8.1988		99.7118	8.1750	99.7567	(0.290)	0.0000	0.0000	0
2018/06/13	R208	07/02/2019	7.07	Put	Bond Future	2,180.9900		2.1810	2,144.8400	2.1448	(1.658)	0	0	0
2018/06/13	R208	07/02/2019	7.08	Call	Bond Future	24.4600		0.0245	32.7800	0.0328	34.015	0	0	0
2018/06/13	R208	07/02/2019	7.06	Call	Bond Future	21.6100		0.0216	30.6400	0.0306	41.786	0	0	0
2018/06/13	R209	02/08/2018	9.66	Call	Bond Future	1,116.4300		1.1164	1,215.2400	1.2152	8.851	0	0	435
2018/06/13	R209	02/08/2018	8.96	Put	Bond Future	5,284.5200		5.2845	5,081.1500	5.0812	(3.848)	0	0	0
2018/06/13	R209	02/08/2018	8.49	Call	Bond Future	1.4500		0.0014	2.6900	0.0027	85.517	0	0	500
2018/06/13	R209	02/08/2018	8.46	Put	Bond Future	8,968.3800		8.9684	8,756.3500	8.7563	(2.364)	0	0	0
2018/06/13	R209	02/08/2018	10.38	Call	Bond Future	4,318.4000		4.3184	4,492.4900	4.4925	4.031	0	0	0
2018/06/13	R209	02/08/2018	9.21	Call	Bond Future	219.5300		0.2195	243.7600	0.2438	11.037	0	0	0
2018/06/13	R209	02/08/2018	10.39	Put	Bond Future	228.4800		0.2285	190.5100	0.1905	(16.619)	0	0	0
2018/06/13	R209	02/08/2018			Bond Future	9.7235		73.1521	9.6908	73.3652	(0.336)	0.0000	0.0000	95,613

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
2018/06/13	R209	02/08/2018	10.21	Call	Bond Future	3,439.3600	3.4394	3,596.0900	3.5961	4.557	0	0	0
2018/06/13	R209	02/08/2018	10.21	Put	Bond Future	379.0400	0.3790	322.7500	0.3227	(14.851)	0	0	435
2018/06/13	R209	02/08/2018	8.96	Call	Bond Future	53.6300	0.0536	63.2800	0.0633	17.994	0	0	5,000
2018/06/13	R209	02/08/2018	9.43	Call	Bond Future	541.3300	0.5413	601.1400	0.6011	11.049	0	0	0
2018/06/13	R209	02/08/2018	9.43	Put	Bond Future	2,487.7200	2.4877	2,334.5100	2.3345	(6.159)	0	0	5,000
2018/06/13	R209	02/08/2018	10.84	Call	Bond Future	6,782.0200	6.7820	6,994.9700	6.9950	3.140	0	0	0
2018/06/13	R209	02/08/2018	10.84	Put	Bond Future	44.6100	0.0446	44.5400	0.0445	(0.157)	0	0	435
2018/06/13	R209	02/08/2018	8.83	Call	Bond Future	21.3800	0.0214	29.0700	0.0291	35.968	0	0	0
2018/06/13	R209	02/08/2018	8.83	Put	Bond Future	6,198.9300	6.1989	5,993.6000	5.9936	(3.312)	0	0	500
2018/06/13	R209	02/08/2018	8.49	Put	Bond Future	8,737.1200	8.7371	8,525.3400	8.5253	(2.424)	0	0	0
2018/06/13	R209	02/08/2018	9.21	Put	Bond Future	3,676.9600	3.6770	3,488.1700	3.4882	(5.134)	0	0	500
2018/06/13	R209	02/08/2018	9.66	Put	Bond Future	1,530.9700	1.5310	1,416.7600	1.4168	(7.460)	0	0	0
2018/06/13	R209	02/08/2018	8.46	Call	Bond Future	1.1300	0.0011	2.1200	0.0021	87.611	0	0	5,000
2018/06/13	R209	02/08/2018	10.38	Put	Bond Future	235.1400	0.2351	196.2100	0.1962	(16.556)	0	0	0
2018/06/13	R209	02/08/2018	10.39	Call	Bond Future	4,371.1900	4.3712	4,546.2400	4.5462	4.005	0	0	0
2018/06/13	R209	02/08/2018	10.40	Call	Bond Future	4,424.1300	4.4241	4,600.0300	4.6000	3.976	0	0	0
2018/06/13	R209	02/08/2018	10.40	Put	Bond Future	222.0500	0.2220	184.9300	0.1849	(16.717)	0	0	0
2018/06/13	R209	01/11/2018	1,016.00	Call	Bond Future	70,423.7700	70.4238	70,640.8700	70.6409	0.308	0	0	0
2018/06/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R209	01/11/2018	9.34	Put	Bond Future	4,091.1700	4.0912	3,957.1700	3.9572	(3.275)	0	0	0
2018/06/13	R209	01/11/2018	9.97	Call	Bond Future	3,019.0900	3.0191	3,148.3400	3.1483	4.281	0	0	0
2018/06/13	R209	01/11/2018	9.64	Call	Bond Future	0.0000	0.0000	2,000.7200	2.0007	100.000	0	0	2,000
2018/06/13	R209	01/11/2018	9.98	Put	Bond Future	0.0000	0.0000	1,772.3300	1.7723	100.000	0	0	2,000
2018/06/13	R209	01/11/2018	10.00	Call	Bond Future	3,135.2300	3.1352	3,264.4500	3.2644	4.122	0	0	0
2018/06/13	R209	01/11/2018			Bond Future	9.7912	71.3116	9.7574	71.5287	(0.344)	0.0000	0.0000	0
2018/06/13	R209	01/11/2018	1,016.01	Call	Bond Future	70,423.7700	70.4238	70,640.8700	70.6409	0.308	0	0	0
2018/06/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R209	01/11/2018	8.89	Put	Bond Future	0.0000	0.0000	6,340.0100	6.3400	100.000	0	0	0
2018/06/13	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	402.2600	0.4023	100.000	0	0	2,000
2018/06/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/13	R209	01/11/2018	1,015.99	Call	Bond Future	70,423.7600	70.4238	70,640.8600	70.6409	0.308	0	0	0
2018/06/13	R209	01/11/2018	9.34	Call	Bond Future	1,103.8100	1.1038	1,186.9100	1.1869	7.528	0	0	0
2018/06/13	R209	01/11/2018	9.97	Put	Bond Future	1,884.3300	1.8843	1,796.4800	1.7965	(4.662)	0	0	0
2018/06/13	R209	01/11/2018	9.64	Put	Bond Future	0.0000	0.0000	2,764.3700	2.7644	100.000	0	0	0
2018/06/13	R209	01/11/2018	9.98	Call	Bond Future	0.0000	0.0000	3,186.8500	3.1869	100.000	0	0	0
2018/06/13	R209	01/11/2018	10.00	Put	Bond Future	1,812.7600	1.8128	1,724.8800	1.7249	(4.848)	0	0	5,850
2018/06/13	R209	01/11/2018	9.94	Call	Bond Future	2,904.7200	2.9047	3,034.1600	3.0342	4.456	0	0	0
2018/06/13	R209	01/11/2018	9.94	Put	Bond Future	1,958.4300	1.9584	1,870.7700	1.8708	(4.476)	0	0	0
2018/06/13	R209	01/11/2018	10.57	Call	Bond Future	5,604.0200	5.6040	5,788.1900	5.7882	3.286	0	0	0
2018/06/13	R209	01/11/2018	10.57	Put	Bond Future	854.0300	0.8540	821.1000	0.8211	(3.856)	0	0	0
2018/06/13	R209	07/02/2019	8.97	Put	Bond Future	6,973.4900	6.9735	6,791.9400	6.7919	(2.603)	0	0	0
2018/06/13	R209	07/02/2019			Bond Future	9.8659	72.6949	9.8310	72.9165	(0.354)	0.0000	0.0000	0
2018/06/13	R209	07/02/2019	8.96	Call	Bond Future	923.4100	0.9234	962.1200	0.9621	4.192	0	0	0
2018/06/13	R209	07/02/2019	8.96	Put	Bond Future	7,027.1600	7.0272	6,844.2800	6.8443	(2.602)	0	0	0
2018/06/13	R209	07/02/2019	8.97	Call	Bond Future	941.2600	0.9413	981.3000	0.9813	4.254	0	0	0
2018/06/13	R209	07/02/2019	8.95	Call	Bond Future	905.7700	0.9058	943.3400	0.9433	4.148	0	0	0
2018/06/13	R209	07/02/2019	8.95	Put	Bond Future	7,081.1400	7.0811	6,897.1200	6.8971	(2.599)	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
2018/06/13	R210	02/08/2018			Bond Future	188.6074	188.6074	188.2884	188.2884	(0.169)	0.0000	0.0000	2,179
2018/06/13	R210	01/11/2018			Bond Future	189.5152	189.5152	189.1911	189.1911	(0.171)	0.0000	0.0000	0
2018/06/13	R210	07/02/2019			Bond Future	193.2311	193.2311	192.9013	192.9013	(0.171)	0.0000	0.0000	0
2018/06/13	R212	02/08/2018			Bond Future	154.0819	154.0819	153.9215	153.9215	(0.104)	0.0000	0.0000	4,475
2018/06/13	R212	01/11/2018			Bond Future	156.8659	156.8659	156.7033	156.7033	(0.104)	0.0000	0.0000	0
2018/06/13	R212	07/02/2019			Bond Future	157.7879	157.7879	157.6227	157.6227	(0.105)	0.0000	0.0000	0
2018/06/13	R213	02/08/2018	9.06	Call	Bond Future	258.7100	0.2587	295.9900	0.2960	14.410	0	0	0
2018/06/13	R213	02/08/2018	9.05	Put	Bond Future	3,328.4000	3.3284	3,156.0400	3.1560	(5.178)	0	0	0
2018/06/13	R213	02/08/2018			Bond Future	9.5263	84.7509	9.4934	84.9590	(0.346)	0.0000	0.0000	33,527
2018/06/13	R213	02/08/2018	9.07	Call	Bond Future	270.1500	0.2702	309.0900	0.3091	14.414	0	0	0
2018/06/13	R213	02/08/2018	9.07	Put	Bond Future	3,218.4100	3.2184	3,049.2400	3.0492	(5.256)	0	0	0
2018/06/13	R213	02/08/2018	9.06	Put	Bond Future	3,273.1900	3.2732	3,102.3600	3.1024	(5.219)	0	0	0
2018/06/13	R213	02/08/2018	9.05	Call	Bond Future	247.6300	0.2476	283.3800	0.2834	14.437	0	0	0
2018/06/13	R213	01/11/2018	8.65	Call	Bond Future	298.2000	0.2982	333.2300	0.3332	11.747	0	0	0
2018/06/13	R213	01/11/2018	8.64	Put	Bond Future	6,564.5100	6.5645	6,386.8300	6.3868	(2.707)	0	0	0
2018/06/13	R213	01/11/2018			Bond Future	9.6014	82.7193	9.5673	82.9313	(0.355)	0.0000	0.0000	0
2018/06/13	R213	01/11/2018	8.66	Call	Bond Future	307.4900	0.3075	343.2900	0.3433	11.643	0	0	0
2018/06/13	R213	01/11/2018	8.66	Put	Bond Future	6,445.9200	6.4459	6,269.6700	6.2697	(2.734)	0	0	0
2018/06/13	R213	01/11/2018	8.65	Put	Bond Future	6,505.1300	6.5051	6,328.1100	6.3281	(2.721)	0	0	0
2018/06/13	R213	01/11/2018	8.64	Call	Bond Future	289.0100	0.2890	323.3800	0.3234	11.892	0	0	0
2018/06/13	R213	07/02/2019	8.68	Call	Bond Future	706.4200	0.7064	672.7800	0.6728	(4.762)	0	0	0
2018/06/13	R213	07/02/2019			Bond Future	9.6868	84.3240	9.6513	84.5405	(0.366)	0.0000	0.0000	0
2018/06/13	R213	07/02/2019	8.68	Put	Bond Future	7,167.8500	7.1678	6,917.7100	6.9177	(3.490)	0	0	0
2018/06/13	R213	07/02/2019	8.69	Call	Bond Future	721.5000	0.7215	684.4000	0.6844	(5.142)	0	0	0
2018/06/13	R213	07/02/2019	8.70	Put	Bond Future	7,063.4300	7.0634	6,806.1300	6.8061	(3.643)	0	0	0
2018/06/13	R213	07/02/2019	8.69	Put	Bond Future	7,115.4100	7.1154	6,861.8100	6.8618	(3.564)	0	0	0
2018/06/13	R213	07/02/2019	8.70	Call	Bond Future	736.9700	0.7370	696.1700	0.6962	(5.536)	0	0	0
2018/06/13	R214	02/08/2018	8.96	Call	Bond Future	23.1500	0.0231	25.7300	0.0257	11.145	0	0	0
2018/06/13	R214	02/08/2018			Bond Future	9.8681	72.5691	9.8354	72.7902	(0.331)	0.0000	0.0000	32,435
2018/06/13	R214	02/08/2018	8.94	Call	Bond Future	19.8200	0.0198	22.4900	0.0225	13.471	0	0	0
2018/06/13	R214	02/08/2018	8.94	Put	Bond Future	6,768.3700	6.7684	6,549.9100	6.5499	(3.228)	0	0	0
2018/06/13	R214	02/08/2018	8.96	Put	Bond Future	6,615.4900	6.6155	6,396.9400	6.3969	(3.304)	0	0	0
2018/06/13	R214	02/08/2018	8.95	Call	Bond Future	21.4300	0.0214	24.0700	0.0241	12.319	0	0	0
2018/06/13	R214	02/08/2018	8.95	Put	Bond Future	6,691.8100	6.6918	6,473.3200	6.4733	(3.265)	0	0	0
2018/06/13	R214	01/11/2018	8.99	Put	Bond Future	7,182.2100	7.1822	6,935.3100	6.9353	(3.438)	0	0	0
2018/06/13	R214	01/11/2018	8.98	Call	Bond Future	363.0000	0.3630	343.5200	0.3435	(5.366)	0	0	0
2018/06/13	R214	01/11/2018			Bond Future	9.9364	70.5731	9.9027	70.7985	(0.339)	0.0000	0.0000	0
2018/06/13	R214	01/11/2018	8.99	Call	Bond Future	373.9500	0.3740	352.4700	0.3525	(5.744)	0	0	0
2018/06/13	R214	01/11/2018	8.98	Put	Bond Future	7,248.7700	7.2488	7,003.8700	7.0039	(3.379)	0	0	0
2018/06/13	R214	01/11/2018	9.00	Call	Bond Future	385.1300	0.3851	361.6100	0.3616	(6.107)	0	0	0
2018/06/13	R214	01/11/2018	9.00	Put	Bond Future	7,115.9900	7.1160	6,867.0500	6.8671	(3.498)	0	0	0
2018/06/13	R214	07/02/2019	9.05	Put	Bond Future	7,700.7200	7.7007	7,493.0000	7.4930	(2.697)	0	0	0
2018/06/13	R214	07/02/2019			Bond Future	10.0132	71.9421	9.9783	72.1721	(0.348)	0.0000	0.0000	0
2018/06/13	R214	07/02/2019	9.04	Call	Bond Future	841.9200	0.8419	863.0600	0.8631	2.511	0	0	0
2018/06/13	R214	07/02/2019	9.04	Put	Bond Future	7,760.5700	7.7606	7,551.7000	7.5517	(2.691)	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
2018/06/13	R214	07/02/2019	9.05	Call	Bond Future	858.6700	0.8587	880.9600	0.8810	2.596	0	0	0
2018/06/13	R214	07/02/2019	9.03	Call	Bond Future	825.3800	0.8254	845.3900	0.8454	2.424	0	0	0
2018/06/13	R214	07/02/2019	9.03	Put	Bond Future	7,820.7500	7.8208	7,610.7500	7.6108	(2.685)	0	0	0
2018/06/13	R248	02/08/2018	8.98	Call	Bond Future	22.2900	0.0223	19.8700	0.0199	(10.857)	0	0	0
2018/06/13	R248	02/08/2018	8.97	Put	Bond Future	8,733.4500	8.7335	8,449.2200	8.4492	(3.254)	0	0	0
2018/06/13	R248	02/08/2018			Bond Future	9.9038	92.8111	9.8710	93.0933	(0.330)	0.0000	0.0000	102,447
2018/06/13	R248	02/08/2018	8.99	Call	Bond Future	24.1800	0.0242	21.3300	0.0213	(11.787)	0	0	0
2018/06/13	R248	02/08/2018	8.99	Put	Bond Future	8,535.1600	8.5352	8,250.1000	8.2501	(3.340)	0	0	0
2018/06/13	R248	02/08/2018	8.98	Put	Bond Future	8,634.1600	8.6342	8,349.5300	8.3495	(3.297)	0	0	0
2018/06/13	R248	02/08/2018	8.97	Call	Bond Future	20.5200	0.0205	18.5000	0.0185	(9.844)	0	0	0
2018/06/13	R248	01/11/2018	9.03	Call	Bond Future	388.5200	0.3885	403.1700	0.4032	3.771	0	0	0
2018/06/13	R248	01/11/2018			Bond Future	9.9732	90.0369	9.9394	90.3245	(0.339)	0.0000	0.0000	0
2018/06/13	R248	01/11/2018	9.01	Call	Bond Future	363.7400	0.3637	377.1500	0.3772	3.687	0	0	0
2018/06/13	R248	01/11/2018	9.01	Put	Bond Future	9,256.0500	9.2561	8,981.8600	8.9819	(2.962)	0	0	0
2018/06/13	R248	01/11/2018	9.03	Put	Bond Future	9,080.6200	9.0806	8,807.6700	8.8077	(3.006)	0	0	0
2018/06/13	R248	01/11/2018	9.02	Call	Bond Future	376.0400	0.3760	390.0600	0.3901	3.728	0	0	0
2018/06/13	R248	01/11/2018	9.02	Put	Bond Future	9,168.1600	9.1682	8,894.5800	8.8946	(2.984)	0	0	0
2018/06/13	R248	07/02/2019	9.06	Put	Bond Future	10,017.3600	10.0174	9,772.0400	9.7720	(2.449)	0	0	0
2018/06/13	R248	07/02/2019			Bond Future	10.0513	91.7835	10.0163	92.0771	(0.348)	0.0000	0.0000	0
2018/06/13	R248	07/02/2019	9.06	Call	Bond Future	981.1700	0.9812	1,029.4100	1.0294	4.917	0	0	0
2018/06/13	R248	07/02/2019	9.05	Put	Bond Future	10,096.9900	10.0970	9,850.6900	9.8507	(2.439)	0	0	0
2018/06/13	R248	07/02/2019	9.07	Call	Bond Future	1,001.0900	1.0011	1,050.5300	1.0505	4.939	0	0	0
2018/06/13	R248	07/02/2019	9.07	Put	Bond Future	9,938.1600	9.9382	9,694.0400	9.6940	(2.456)	0	0	0
2018/06/13	R248	07/02/2019	9.05	Call	Bond Future	961.5100	0.9615	1,008.7700	1.0088	4.915	0	0	0

Total

978338