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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2018 TO 18/06/2018

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
2018/06/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	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
2018/06/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2025	02/08/2018			Bond Future	132.5978	132.5978	132.5975	132.5975	0.000	0.0000	0.0000	864
2018/06/18	2025	02/08/2018	136.65	Put	Bond Future	4,052.1700	4.0522	4,052.4900	4.0525	0.008	0	0	0
2018/06/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2025	02/08/2018	136.67	Put	Bond Future	4,072.1700	4.0722	4,072.4900	4.0725	0.008	0	0	0
2018/06/18	2025	02/08/2018	136.66	Put	Bond Future	4,062.1700	4.0622	4,062.4900	4.0625	0.008	0	0	0
2018/06/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2025	01/11/2018			Bond Future	134.9934	134.9934	134.9931	134.9931	0.000	0.0000	0.0000	0
2018/06/18	2025	07/02/2019			Bond Future	136.2265	136.2265	136.2242	136.2242	(0.002)	0.0000	0.0000	0
2018/06/18	2029	02/08/2018			Bond Future	100.9283	100.9283	101.0252	101.0252	0.096	0.0000	0.0000	1,370
2018/06/18	2029	01/11/2018			Bond Future	101.7022	101.7022	101.8010	101.8010	0.097	0.0000	0.0000	0
2018/06/18	2029	07/02/2019			Bond Future	103.6961	103.6961	103.7953	103.7953	0.096	0.0000	0.0000	0
2018/06/18	2030	02/08/2018	8.51	Call	Bond Future	11.6800	0.0117	6.8200	0.0068	(41.610)	0	0	7,850
2018/06/18	2030	02/08/2018	8.91	Call	Bond Future	142.9700	0.1430	103.6600	0.1037	(27.495)	0	0	7,850
2018/06/18	2030	02/08/2018	9.46	Put	Bond Future	1,282.1000	1.2821	1,375.8100	1.3758	7.309	0	0	0
2018/06/18	2030	02/08/2018			Bond Future	9.4720	89.9791	9.5119	89.7232	0.421	0.0000	0.0000	49,911
2018/06/18	2030	02/08/2018	8.51	Put	Bond Future	6,490.7800	6.4908	6,741.8200	6.7418	3.868	0	0	0
2018/06/18	2030	02/08/2018	9.46	Call	Bond Future	1,205.1500	1.2052	1,042.9600	1.0430	(13.458)	0	0	0
2018/06/18	2030	02/08/2018	8.91	Put	Bond Future	3,853.8200	3.8538	4,070.4100	4.0704	5.620	0	0	0
2018/06/18	2030	02/08/2018	9.50	Call	Bond Future	1,339.0400	1.3390	1,168.1000	1.1681	(12.766)	0	0	0
2018/06/18	2030	02/08/2018	9.47	Call	Bond Future	1,237.9200	1.2379	1,073.5000	1.0735	(13.282)	0	0	0
2018/06/18	2030	02/08/2018	9.45	Put	Bond Future	1,314.1800	1.3142	1,410.1300	1.4101	7.301	0	0	0
2018/06/18	2030	02/08/2018	9.50	Put	Bond Future	1,159.2100	1.1592	1,244.1700	1.2442	7.329	0	0	7,850
2018/06/18	2030	02/08/2018	9.47	Put	Bond Future	1,250.5800	1.2506	1,342.0600	1.3421	7.315	0	0	0
2018/06/18	2030	02/08/2018	9.45	Call	Bond Future	1,172.8900	1.1729	1,012.9400	1.0129	(13.637)	0	0	0
2018/06/18	2030	01/11/2018	8.60	Call	Bond Future	288.6700	0.2887	248.7100	0.2487	(13.843)	0	0	0
2018/06/18	2030	01/11/2018	8.58	Put	Bond Future	6,665.0300	6.6650	6,887.6800	6.8877	3.341	0	0	0
2018/06/18	2030	01/11/2018			Bond Future	9.5471	91.5862	9.5885	91.3254	0.434	0.0000	0.0000	0
2018/06/18	2030	01/11/2018	8.60	Put	Bond Future	6,544.4900	6.5445	6,765.2600	6.7653	3.373	0	0	0
2018/06/18	2030	01/11/2018	8.58	Call	Bond Future	270.8600	0.2709	232.7800	0.2328	(14.059)	0	0	0
2018/06/18	2030	01/11/2018	8.59	Put	Bond Future	6,604.6200	6.6046	6,826.3300	6.8263	3.357	0	0	0
2018/06/18	2030	01/11/2018	8.59	Call	Bond Future	279.6600	0.2797	240.6400	0.2406	(13.953)	0	0	0
2018/06/18	2030	07/02/2019	8.62	Call	Bond Future	664.5700	0.6646	605.4500	0.6055	(8.896)	0	0	0
2018/06/18	2030	07/02/2019			Bond Future	9.6322	89.3537	9.6754	89.0870	0.449	0.0000	0.0000	0
2018/06/18	2030	07/02/2019	8.62	Put	Bond Future	7,228.8400	7.2288	7,436.4300	7.4364	2.872	0	0	0
2018/06/18	2030	07/02/2019	8.63	Call	Bond Future	679.6000	0.6796	619.5500	0.6195	(8.836)	0	0	0
2018/06/18	2030	07/02/2019	8.63	Put	Bond Future	7,175.9100	7.1759	7,382.5700	7.3826	2.880	0	0	0
2018/06/18	2030	07/02/2019	8.64	Call	Bond Future	695.0600	0.6951	634.0500	0.6341	(8.778)	0	0	0
2018/06/18	2030	07/02/2019	8.64	Put	Bond Future	7,123.4600	7.1235	7,329.1600	7.3292	2.888	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
2018/06/18	2032	02/08/2018	9.67	Call	Bond Future	1,438.2900	1.4383	1,236.0300	1.2360	(14.063)	0	0	0
2018/06/18	2032	02/08/2018	9.66	Put	Bond Future	1,261.3200	1.2613	1,373.4500	1.3734	8.890	0	0	0
2018/06/18	2032	02/08/2018			Bond Future	9.6399	92.4589	9.6849	92.1471	0.467	0.0000	0.0000	34,986
2018/06/18	2032	02/08/2018	9.68	Call	Bond Future	1,476.1200	1.4761	1,271.2300	1.2712	(13.880)	0	0	0
2018/06/18	2032	02/08/2018	9.68	Put	Bond Future	1,198.0400	1.1980	1,304.8900	1.3049	8.919	0	0	0
2018/06/18	2032	02/08/2018	9.67	Put	Bond Future	1,229.3700	1.2294	1,338.8500	1.3388	8.905	0	0	0
2018/06/18	2032	02/08/2018	9.66	Call	Bond Future	1,401.0000	1.4010	1,201.3900	1.2014	(14.248)	0	0	0
2018/06/18	2032	01/11/2018	8.77	Put	Bond Future	7,122.0100	7.1220	7,393.1800	7.3932	3.807	0	0	0
2018/06/18	2032	01/11/2018			Bond Future	9.7177	89.9554	9.7643	89.6379	0.480	0.0000	0.0000	0
2018/06/18	2032	01/11/2018	8.76	Call	Bond Future	295.2800	0.2953	250.0800	0.2501	(15.308)	0	0	0
2018/06/18	2032	01/11/2018	8.76	Put	Bond Future	7,188.0700	7.1881	7,460.3700	7.4604	3.788	0	0	0
2018/06/18	2032	01/11/2018	8.77	Call	Bond Future	304.9900	0.3050	258.6600	0.2587	(15.191)	0	0	0
2018/06/18	2032	01/11/2018	8.75	Call	Bond Future	285.9100	0.2859	241.8100	0.2418	(15.424)	0	0	0
2018/06/18	2032	01/11/2018	8.75	Put	Bond Future	7,254.5500	7.2546	7,527.9500	7.5279	3.769	0	0	0
2018/06/18	2032	07/02/2019	8.81	Call	Bond Future	770.9600	0.7710	697.6100	0.6976	(9.514)	0	0	0
2018/06/18	2032	07/02/2019	8.80	Put	Bond Future	7,864.7000	7.8647	8,117.0000	8.1170	3.208	0	0	0
2018/06/18	2032	07/02/2019			Bond Future	9.8041	91.7006	9.8526	91.3760	0.495	0.0000	0.0000	0
2018/06/18	2032	07/02/2019	8.82	Call	Bond Future	787.1500	0.7872	712.7000	0.7127	(9.458)	0	0	0
2018/06/18	2032	07/02/2019	8.82	Put	Bond Future	7,747.6100	7.7476	7,997.7300	7.9977	3.228	0	0	0
2018/06/18	2032	07/02/2019	8.81	Put	Bond Future	7,806.0000	7.8060	8,057.2200	8.0572	3.218	0	0	0
2018/06/18	2032	07/02/2019	8.80	Call	Bond Future	755.0000	0.7550	682.7300	0.6827	(9.572)	0	0	0
2018/06/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2033	02/08/2018			Bond Future	104.6181	104.6181	104.6183	104.6183	0.000	0.0000	0.0000	9,561
2018/06/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2033	02/08/2018	109.92	Put	Bond Future	5,301.9100	5.3019	5,301.6500	5.3016	(0.005)	0	0	0
2018/06/18	2033	02/08/2018	109.94	Put	Bond Future	5,321.9100	5.3219	5,321.6500	5.3216	(0.005)	0	0	0
2018/06/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2033	02/08/2018	109.93	Put	Bond Future	5,311.9100	5.3119	5,311.6500	5.3116	(0.005)	0	0	0
2018/06/18	2033	01/11/2018			Bond Future	105.3872	105.3872	105.3875	105.3875	0.000	0.0000	0.0000	0
2018/06/18	2033	07/02/2019			Bond Future	107.4533	107.4533	107.4520	107.4520	(0.001)	0.0000	0.0000	0
2018/06/18	2037	02/08/2018	9.96	Put	Bond Future	984.4100	0.9844	1,038.4100	1.0384	5.486	0	0	0
2018/06/18	2037	02/08/2018	9.95	Call	Bond Future	2,203.3900	2.2034	1,990.4500	1.9904	(9.664)	0	0	0
2018/06/18	2037	02/08/2018			Bond Future	9.7945	89.1989	9.8293	88.9302	0.355	0.0000	0.0000	56,155
2018/06/18	2037	02/08/2018	9.96	Call	Bond Future	2,252.1100	2.2521	2,037.3700	2.0374	(9.535)	0	0	0
2018/06/18	2037	02/08/2018	9.95	Put	Bond Future	1,011.4900	1.0115	1,067.2900	1.0673	5.517	0	0	0
2018/06/18	2037	02/08/2018	9.97	Call	Bond Future	2,301.3200	2.3013	2,084.8200	2.0848	(9.408)	0	0	0
2018/06/18	2037	02/08/2018	9.97	Put	Bond Future	957.9200	0.9579	1,010.1600	1.0102	5.453	0	0	0
2018/06/18	2037	01/11/2018	9.03	Call	Bond Future	509.2500	0.5092	451.5200	0.4515	(11.336)	0	0	0
2018/06/18	2037	01/11/2018			Bond Future	9.8650	90.7921	9.9009	90.5183	0.364	0.0000	0.0000	0
2018/06/18	2037	01/11/2018	9.01	Call	Bond Future	480.8400	0.4808	425.4500	0.4255	(11.519)	0	0	0
2018/06/18	2037	01/11/2018	9.01	Put	Bond Future	7,403.5400	7.4035	7,621.9700	7.6220	2.950	0	0	0
2018/06/18	2037	01/11/2018	9.03	Put	Bond Future	7,260.7500	7.2608	7,476.8400	7.4768	2.976	0	0	0
2018/06/18	2037	01/11/2018	9.02	Call	Bond Future	494.9000	0.4949	438.3500	0.4384	(11.427)	0	0	0
2018/06/18	2037	01/11/2018	9.02	Put	Bond Future	7,331.9400	7.3319	7,549.2100	7.5492	2.963	0	0	0
2018/06/18	2037	07/02/2019	9.06	Put	Bond Future	8,124.8700	8.1249	8,327.0400	8.3270	2.488	0	0	0
2018/06/18	2037	07/02/2019	9.05	Call	Bond Future	1,045.6500	1.0456	968.7900	0.9688	(7.350)	0	0	0

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2018/06/18	2037	07/02/2019			Bond Future	9.9440		88.2936	9.9813	88.0136	0.375	0.0000	0.0000	0
2018/06/18	2037	07/02/2019	9.06	Call	Bond Future	1,065.5600		1.0656	987.7000	0.9877	(7.307)	0	0	0
2018/06/18	2037	07/02/2019	9.05	Put	Bond Future	8,189.6700		8.1897	8,392.8400	8.3928	2.481	0	0	0
2018/06/18	2037	07/02/2019	9.07	Call	Bond Future	1,085.7200		1.0857	1,006.8500	1.0069	(7.264)	0	0	0
2018/06/18	2037	07/02/2019	9.07	Put	Bond Future	8,060.4400		8.0604	8,261.6000	8.2616	2.496	0	0	0
2018/06/18	2038	02/08/2018	134.55	Put	Bond Future	9,943.9500		9.9439	9,943.1800	9.9432	(0.008)	0	0	0
2018/06/18	2038	02/08/2018			Bond Future	124.6060		124.6060	124.6068	124.6068	0.001	0.0000	0.0000	9,035
2018/06/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2038	02/08/2018	134.54	Put	Bond Future	9,933.9500		9.9339	9,933.1800	9.9332	(0.008)	0	0	0
2018/06/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2038	02/08/2018	134.53	Put	Bond Future	9,923.9500		9.9239	9,923.1800	9.9232	(0.008)	0	0	0
2018/06/18	2038	01/11/2018			Bond Future	126.8573		126.8573	126.8581	126.8581	0.001	0.0000	0.0000	0
2018/06/18	2038	07/02/2019			Bond Future	127.7542		127.7542	127.7530	127.7530	(0.001)	0.0000	0.0000	0
2018/06/18	2040	02/08/2018	10.04	Call	Bond Future	2,345.0400		2.3450	2,168.5100	2.1685	(7.528)	0	0	0
2018/06/18	2040	02/08/2018	10.03	Put	Bond Future	1,058.9700		1.0590	1,087.3900	1.0874	2.684	0	0	0
2018/06/18	2040	02/08/2018			Bond Future	9.8795		92.3867	9.9041	92.1831	0.249	0.0000	0.0000	25,174
2018/06/18	2040	02/08/2018	10.05	Call	Bond Future	2,397.5300		2.3975	2,219.7100	2.2197	(7.417)	0	0	0
2018/06/18	2040	02/08/2018	10.05	Put	Bond Future	1,001.5700		1.0016	1,027.3800	1.0274	2.577	0	0	0
2018/06/18	2040	02/08/2018	10.04	Put	Bond Future	1,030.0100		1.0300	1,057.1100	1.0571	2.631	0	0	0
2018/06/18	2040	02/08/2018	10.03	Call	Bond Future	2,292.9600		2.2930	2,117.7500	2.1178	(7.641)	0	0	0
2018/06/18	2040	01/11/2018	9.80	Call	Bond Future	2,315.5900		2.3156	2,193.2400	2.1932	(5.284)	0	0	3,540
2018/06/18	2040	01/11/2018	9.09	Put	Bond Future	7,955.8400		7.9558	8,119.3200	8.1193	2.055	0	0	0
2018/06/18	2040	01/11/2018			Bond Future	9.9500		94.0368	9.9754	93.8293	0.255	0.0000	0.0000	0
2018/06/18	2040	01/11/2018	9.20	Put	Bond Future	7,120.0700		7.1201	7,272.3000	7.2723	2.138	0	0	0
2018/06/18	2040	01/11/2018	9.20	Call	Bond Future	637.3200		0.6373	582.0100	0.5820	(8.679)	0	0	3,540
2018/06/18	2040	01/11/2018	9.80	Put	Bond Future	3,555.9300		3.5559	3,641.1200	3.6411	2.396	0	0	0
2018/06/18	2040	01/11/2018	9.08	Call	Bond Future	446.8500		0.4469	403.7700	0.4038	(9.641)	0	0	0
2018/06/18	2040	01/11/2018	9.08	Put	Bond Future	8,034.5300		8.0345	8,198.9900	8.1990	2.047	0	0	0
2018/06/18	2040	01/11/2018	9.10	Put	Bond Future	7,877.6000		7.8776	8,040.1000	8.0401	2.063	0	0	0
2018/06/18	2040	01/11/2018	9.09	Call	Bond Future	460.9800		0.4610	416.9200	0.4169	(9.558)	0	0	0
2018/06/18	2040	01/11/2018	9.10	Call	Bond Future	475.4300		0.4754	430.3900	0.4304	(9.474)	0	0	2,950
2018/06/18	2040	01/11/2018	8.50	Put	Bond Future	13,286.0000		13.2860	13,483.3500	13.4834	1.485	0	0	0
2018/06/18	2040	01/11/2018	8.50	Call	Bond Future	71.4500		0.0714	61.2600	0.0613	(14.262)	0	0	2,950
2018/06/18	2040	01/11/2018	9.07	Call	Bond Future	433.1600		0.4332	391.0200	0.3910	(9.729)	0	0	0
2018/06/18	2040	01/11/2018	9.07	Put	Bond Future	8,113.8100		8.1138	8,279.2100	8.2792	2.038	0	0	0
2018/06/18	2040	07/02/2019	9.11	Put	Bond Future	9,007.0600		9.0071	9,157.2600	9.1573	1.668	0	0	0
2018/06/18	2040	07/02/2019	9.13	Call	Bond Future	1,128.5700		1.1286	1,064.7200	1.0647	(5.658)	0	0	0
2018/06/18	2040	07/02/2019			Bond Future	10.0289		91.3506	10.0553	91.1382	0.263	0.0000	0.0000	0
2018/06/18	2040	07/02/2019	9.11	Call	Bond Future	1,086.4600		1.0865	1,024.2200	1.0242	(5.729)	0	0	0
2018/06/18	2040	07/02/2019	9.13	Put	Bond Future	8,865.2900		8.8653	9,013.8800	9.0139	1.676	0	0	0
2018/06/18	2040	07/02/2019	9.12	Put	Bond Future	8,935.8700		8.9359	9,085.2700	9.0853	1.672	0	0	0
2018/06/18	2040	07/02/2019	9.12	Call	Bond Future	1,107.2800		1.1073	1,044.2400	1.0442	(5.693)	0	0	0
2018/06/18	2044	02/08/2018	10.07	Call	Bond Future	2,361.6800		2.3617	2,157.0700	2.1571	(8.664)	0	0	0
2018/06/18	2044	02/08/2018			Bond Future	9.9133		89.4253	9.9430	89.1767	0.300	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
2018/06/18	2044	02/08/2018	10.05	Call	Bond Future	2,257.7900	2.2578	2,056.5600	2.0566	(8.913)	0	0	0
2018/06/18	2044	02/08/2018	10.05	Put	Bond Future	1,122.9700	1.1230	1,170.4000	1.1704	4.224	0	0	0
2018/06/18	2044	02/08/2018	10.07	Put	Bond Future	1,062.9400	1.0629	1,106.9900	1.1070	4.144	0	0	0
2018/06/18	2044	02/08/2018	10.06	Call	Bond Future	2,309.4600	2.3095	2,106.5300	2.1065	(8.787)	0	0	0
2018/06/18	2044	02/08/2018	10.06	Put	Bond Future	1,092.6200	1.0926	1,138.3500	1.1383	4.185	0	0	0
2018/06/18	2044	01/11/2018	9.12	Call	Bond Future	469.6300	0.4696	419.1600	0.4192	(10.747)	0	0	0
2018/06/18	2044	01/11/2018			Bond Future	9.9815	91.0225	10.0121	90.7692	0.307	0.0000	0.0000	0
2018/06/18	2044	01/11/2018	9.12	Put	Bond Future	8,123.4600	8.1235	8,326.2900	8.3263	2.497	0	0	0
2018/06/18	2044	01/11/2018	9.13	Call	Bond Future	484.3800	0.4844	432.7700	0.4328	(10.655)	0	0	0
2018/06/18	2044	01/11/2018	9.14	Put	Bond Future	7,963.1100	7.9631	8,163.6600	8.1637	2.518	0	0	0
2018/06/18	2044	01/11/2018	9.13	Put	Bond Future	8,043.1100	8.0431	8,244.8000	8.2448	2.508	0	0	0
2018/06/18	2044	01/11/2018	9.14	Call	Bond Future	499.3200	0.4993	446.5700	0.4466	(10.564)	0	0	0
2018/06/18	2044	07/02/2019	9.18	Put	Bond Future	8,892.6800	8.8927	9,075.3300	9.0753	2.054	0	0	0
2018/06/18	2044	07/02/2019			Bond Future	10.0577	88.4032	10.0895	88.1441	0.316	0.0000	0.0000	0
2018/06/18	2044	07/02/2019	9.17	Call	Bond Future	1,175.5500	1.1756	1,100.0500	1.1000	(6.423)	0	0	0
2018/06/18	2044	07/02/2019	9.17	Put	Bond Future	8,964.5900	8.9646	9,148.1900	9.1482	2.048	0	0	0
2018/06/18	2044	07/02/2019	9.18	Call	Bond Future	1,197.7000	1.1977	1,121.2500	1.1213	(6.383)	0	0	0
2018/06/18	2044	07/02/2019	9.16	Call	Bond Future	1,153.4400	1.1534	1,078.9100	1.0789	(6.462)	0	0	0
2018/06/18	2044	07/02/2019	9.16	Put	Bond Future	9,036.6900	9.0367	9,221.2600	9.2213	2.042	0	0	0
2018/06/18	2046	02/08/2018	128.78	Put	Bond Future	11,183.7900	11.1838	11,182.8900	11.1829	(0.008)	0	0	0
2018/06/18	2046	02/08/2018			Bond Future	117.5962	117.5962	117.5971	117.5971	0.001	0.0000	0.0000	11,876
2018/06/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2046	02/08/2018	128.77	Put	Bond Future	11,173.7900	11.1738	11,172.8900	11.1729	(0.008)	0	0	0
2018/06/18	2046	02/08/2018	128.79	Put	Bond Future	11,193.7900	11.1938	11,192.8900	11.1929	(0.008)	0	0	0
2018/06/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2046	01/11/2018			Bond Future	118.0716	118.0716	118.0725	118.0725	0.001	0.0000	0.0000	0
2018/06/18	2046	07/02/2019			Bond Future	120.3864	120.3864	120.3855	120.3855	(0.001)	0.0000	0.0000	0
2018/06/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2050	02/08/2018	137.54	Put	Bond Future	15,152.5300	15.1525	14,625.3600	14.6254	(3.479)	0	0	0
2018/06/18	2050	02/08/2018	137.52	Put	Bond Future	15,132.5300	15.1325	14,605.3600	14.6054	(3.484)	0	0	0
2018/06/18	2050	02/08/2018			Bond Future	122.3875	122.3875	122.9146	122.9146	0.431	0.0000	0.0000	9,621
2018/06/18	2050	02/08/2018	137.53	Put	Bond Future	15,142.5300	15.1425	14,615.3600	14.6154	(3.481)	0	0	0
2018/06/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	2050	01/11/2018			Bond Future	124.5984	124.5984	125.1356	125.1356	0.431	0.0000	0.0000	0
2018/06/18	2050	07/02/2019			Bond Future	125.2699	125.2699	125.8153	125.8153	0.435	0.0000	0.0000	0
2018/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	AL37	02/08/2018			Index Future	579.5810	579.5810	578.6140	578.6140	(0.167)	0.0000	0.0000	0
2018/06/18	AL37	01/11/2018			Index Future	589.9340	589.9340	588.9500	588.9500	(0.167)	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
2018/06/18	AL37	07/02/2019			Index Future	601.3820	601.3820	600.3740	600.3740	(0.168)	0.0000	0.0000	0
2018/06/18	AL7T	02/08/2018			Index Future	668.7780	668.7780	667.0580	667.0580	(0.257)	0.0000	0.0000	0
2018/06/18	AL7T	01/11/2018			Index Future	680.7250	680.7250	678.9740	678.9740	(0.257)	0.0000	0.0000	0
2018/06/18	AL7T	07/02/2019			Index Future	693.9340	693.9340	692.1440	692.1440	(0.258)	0.0000	0.0000	0
2018/06/18	ALBI	02/08/2018			Index Future	606.6240	606.6240	605.0700	605.0700	(0.256)	0.0000	0.0000	858
2018/06/18	ALBI	01/11/2018			Index Future	617.4600	617.4600	615.8780	615.8780	(0.256)	0.0000	0.0000	0
2018/06/18	ALBI	07/02/2019			Index Future	629.4420	629.4420	627.8250	627.8250	(0.257)	0.0000	0.0000	0
2018/06/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	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
2018/06/18	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/18	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	EL28	02/08/2018			Bond Future	129.6657		129.6657	129.6683	129.6683	0.002	0.0000	0.0000	0
2018/06/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	EL28	02/08/2018	134.93	Put	Bond Future	5,264.3000		5.2643	5,261.6800	5.2617	(0.050)	0	0	0
2018/06/18	EL28	02/08/2018	134.95	Put	Bond Future	5,284.3000		5.2843	5,281.6800	5.2817	(0.050)	0	0	0
2018/06/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	EL28	02/08/2018	134.94	Put	Bond Future	5,274.3000		5.2743	5,271.6800	5.2717	(0.050)	0	0	0
2018/06/18	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	ES33	02/08/2018	11.14	Call	Bond Future	366.2300		0.3662	166.4300	0.1664	(54.556)	0	0	0
2018/06/18	ES33	02/08/2018			Bond Future	11.0769		76.9827	11.1113	76.7830	0.310	0.0000	0.0000	9,466
2018/06/18	ES33	02/08/2018	11.15	Call	Bond Future	423.9800		0.4240	224.1800	0.2242	(47.125)	0	0	0
2018/06/18	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	ES33	02/08/2018	11.16	Call	Bond Future	481.6700		0.4817	281.8700	0.2819	(41.481)	0	0	0
2018/06/18	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	ES33	01/11/2018			Bond Future	11.1992		74.5695	11.2349	74.3659	0.319	0.0000	0.0000	0
2018/06/18	ES33	07/02/2019			Bond Future	11.3384		76.0162	11.3757	75.8079	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
2018/06/18	ES42	02/08/2018			Bond Future	11.2804	79.5650	11.3148	79.3385	0.305	0.0000	0.0000	7,957
2018/06/18	ES42	01/11/2018			Bond Future	11.3991	76.7262	11.4348	76.4954	0.313	0.0000	0.0000	0
2018/06/18	ES42	07/02/2019			Bond Future	11.5296	78.2145	11.5669	77.9784	0.323	0.0000	0.0000	0
2018/06/18	GOVI	02/08/2018	605.72	Put	GOVI	42,120.0000	4.2120	58,750.0000	5.8750	39.482	0	0	0
2018/06/18	GOVI	02/08/2018			GOVI	601.5080	601.5080	599.8450	599.8450	(0.276)	0.0000	0.0000	475
2018/06/18	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	02/08/2018	605.71	Put	GOVI	42,020.0000	4.2020	58,650.0000	5.8650	39.576	0	0	0
2018/06/18	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	02/08/2018	605.70	Put	GOVI	41,920.0000	4.1920	58,550.0000	5.8550	39.671	0	0	0
2018/06/18	GOVI	01/11/2018	653.50	Put	GOVI	412,470.0000	41.2470	429,400.0000	42.9400	4.105	0	0	0
2018/06/18	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	01/11/2018			GOVI	612.2530	612.2530	610.5600	610.5600	(0.277)	0.0000	0.0000	0
2018/06/18	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	01/11/2018	653.49	Put	GOVI	412,370.0000	41.2370	429,300.0000	42.9300	4.106	0	0	0
2018/06/18	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	01/11/2018	653.51	Put	GOVI	412,570.0000	41.2570	429,500.0000	42.9500	4.104	0	0	0
2018/06/18	GOVI	07/02/2019	666.53	Put	GOVI	423,960.0000	42.3960	441,270.0000	44.1270	4.083	0	0	0
2018/06/18	GOVI	07/02/2019			GOVI	624.1340	624.1340	622.4030	622.4030	(0.277)	0.0000	0.0000	0
2018/06/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	07/02/2019	666.52	Put	GOVI	423,860.0000	42.3860	441,170.0000	44.1170	4.084	0	0	0
2018/06/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	GOVI	07/02/2019	666.51	Put	GOVI	423,760.0000	42.3760	441,070.0000	44.1070	4.085	0	0	0
2018/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/18	IGOV	02/08/2018			Index Future	253.9600	253.9600	254.0910	254.0910	0.052	0.0000	0.0000	852
2018/06/18	IGOV	01/11/2018			Index Future	258.5480	258.5480	258.6820	258.6820	0.052	0.0000	0.0000	241
2018/06/18	IGOV	07/02/2019			Index Future	263.6170	263.6170	263.7510	263.7510	0.051	0.0000	0.0000	0
2018/06/18	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/18	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/18	IS01	20/12/2018			Interest Rate Swap	100.5200	100.5200	100.5200	100.5200	0.000	0.0000	0.0000	0
2018/06/18	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5900	99.5900	0.020	0.0000	0.0000	0
2018/06/18	IS01	20/06/2019			Interest Rate Swap	100.3000	100.3000	100.3300	100.3300	0.030	0.0000	0.0000	0
2018/06/18	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9700	99.9700	0.040	0.0000	0.0000	0
2018/06/18	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/18	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/06/18	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2018/06/18	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7800	99.7800	0.020	0.0000	0.0000	0
2018/06/18	IS02	20/09/2019			Interest Rate Swap	100.2200	100.2200	100.2500	100.2500	0.030	0.0000	0.0000	0
2018/06/18	IS02	20/12/2019			Interest Rate Swap	101.2300	101.2300	101.2800	101.2800	0.049	0.0000	0.0000	0
2018/06/18	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.1200	99.1200	0.071	0.0000	0.0000	0
2018/06/18	IS02	22/06/2020			Interest Rate Swap	101.0100	101.0100	101.0900	101.0900	0.079	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
2018/06/18	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.9200	99.9200	0.090	0.0000	0.0000	0
2018/06/18	IS05	17/12/2020			Interest Rate Swap	96.7400	96.7400	96.8300	96.8300	0.093	0.0000	0.0000	0
2018/06/18	IS05	16/03/2021			Interest Rate Swap	96.0300	96.0300	96.1300	96.1300	0.104	0.0000	0.0000	0
2018/06/18	IS05	15/06/2021			Interest Rate Swap	95.2800	95.2800	95.4000	95.4000	0.126	0.0000	0.0000	0
2018/06/18	IS05	21/09/2021			Interest Rate Swap	95.5400	95.5400	95.6800	95.6800	0.147	0.0000	0.0000	0
2018/06/18	IS05	21/12/2021			Interest Rate Swap	97.8000	97.8000	97.9600	97.9600	0.164	0.0000	0.0000	51
2018/06/18	IS05	15/03/2022			Interest Rate Swap	97.9900	97.9900	98.1700	98.1700	0.184	0.0000	0.0000	0
2018/06/18	IS05	21/06/2022			Interest Rate Swap	99.2700	99.2700	99.4700	99.4700	0.201	0.0000	0.0000	0
2018/06/18	IS05	20/09/2022			Interest Rate Swap	101.5300	101.5300	101.7500	101.7500	0.217	0.0000	0.0000	0
2018/06/18	IS05	20/12/2022			Interest Rate Swap	102.8400	102.8400	103.0800	103.0800	0.233	0.0000	0.0000	0
2018/06/18	IS05	22/03/2023			Interest Rate Swap	98.0500	98.0500	98.3100	98.3100	0.265	0.0000	0.0000	0
2018/06/18	IS05	20/06/2023			Interest Rate Swap	102.4000	102.4000	102.6800	102.6800	0.273	0.0000	0.0000	0
2018/06/18	IS05	19/09/2023			Interest Rate Swap	99.6800	99.6800	100.0000	100.0000	0.321	0.0000	0.0000	0
2018/06/18	IS10	17/12/2025			Interest Rate Swap	96.7600	96.7600	97.1600	97.1600	0.413	0.0000	0.0000	0
2018/06/18	IS10	16/03/2026			Interest Rate Swap	93.8200	93.8200	94.2300	94.2300	0.437	0.0000	0.0000	0
2018/06/18	IS10	15/06/2026			Interest Rate Swap	92.6000	92.6000	93.0300	93.0300	0.464	0.0000	0.0000	0
2018/06/18	IS10	21/09/2026			Interest Rate Swap	94.7800	94.7800	95.2200	95.2200	0.464	0.0000	0.0000	0
2018/06/18	IS10	21/12/2026			Interest Rate Swap	98.5500	98.5500	99.0100	99.0100	0.467	0.0000	0.0000	0
2018/06/18	IS10	15/03/2027			Interest Rate Swap	97.1500	97.1500	97.6200	97.6200	0.484	0.0000	0.0000	0
2018/06/18	IS10	21/06/2027			Interest Rate Swap	99.2400	99.2400	99.7200	99.7200	0.484	0.0000	0.0000	0
2018/06/18	IS10	20/09/2027			Interest Rate Swap	102.9500	102.9500	103.4200	103.4200	0.457	0.0000	0.0000	0
2018/06/18	IS10	20/12/2027			Interest Rate Swap	103.3400	103.3400	103.8000	103.8000	0.445	0.0000	0.0000	0
2018/06/18	IS10	22/03/2028			Interest Rate Swap	98.6800	98.6800	99.1500	99.1500	0.476	0.0000	0.0000	0
2018/06/18	IS10	20/06/2028			Interest Rate Swap	104.0900	104.0900	104.5500	104.5500	0.442	0.0000	0.0000	0
2018/06/18	IS10	19/09/2028			Interest Rate Swap	99.4700	99.4700	99.9600	99.9600	0.493	0.0000	0.0000	0
2018/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/18	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/18	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/18	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/18	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/18	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/18	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/18	R023	02/08/2018	10.40	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2018/06/18	R023	02/08/2018			Bond Future	8.4135	100.8879	8.4644	100.7009	0.606	0.0000	0.0000	41,435
2018/06/18	R023	02/08/2018	10.40	Call	Bond Future	6,970.5700	6.9706	6,783.6200	6.7836	(2.682)	0	0	0
2018/06/18	R023	02/08/2018	10.41	Call	Bond Future	7,004.0700	7.0041	6,817.1200	6.8171	(2.669)	0	0	0
2018/06/18	R023	02/08/2018	10.41	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	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
2018/06/18	R023	02/08/2018	10.39	Call	Bond Future	6,937.0400	6.9370	6,750.0900	6.7501	(2.695)	0	0	0
2018/06/18	R023	02/08/2018	10.39	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2018/06/18	R023	01/11/2018	10.58	Call	Bond Future	6,984.7800	6.9848	6,796.3200	6.7963	(2.698)	0	0	0
2018/06/18	R023	01/11/2018	10.57	Put	Bond Future	27.8100	0.0278	29.9500	0.0300	7.695	0	0	0
2018/06/18	R023	01/11/2018			Bond Future	8.4969	98.7639	8.5515	98.5734	0.642	0.0000	0.0000	0
2018/06/18	R023	01/11/2018	10.59	Call	Bond Future	7,015.9800	7.0160	6,827.4600	6.8275	(2.687)	0	0	0
2018/06/18	R023	01/11/2018	10.59	Put	Bond Future	26.3900	0.0264	28.4100	0.0284	7.654	0	0	0
2018/06/18	R023	01/11/2018	10.58	Put	Bond Future	27.0900	0.0271	29.1700	0.0292	7.678	0	0	0
2018/06/18	R023	01/11/2018	10.57	Call	Bond Future	6,953.5900	6.9536	6,765.1900	6.7652	(2.709)	0	0	0
2018/06/18	R023	07/02/2019	10.59	Call	Bond Future	6,481.3400	6.4813	6,297.7200	6.2977	(2.833)	0	0	0
2018/06/18	R023	07/02/2019			Bond Future	8.5979	100.6802	8.6572	100.4850	0.689	0.0000	0.0000	0
2018/06/18	R023	07/02/2019	10.57	Call	Bond Future	6,425.9600	6.4260	6,242.6600	6.2427	(2.852)	0	0	0
2018/06/18	R023	07/02/2019	10.57	Put	Bond Future	180.8100	0.1808	192.7400	0.1927	6.598	0	0	0
2018/06/18	R023	07/02/2019	10.59	Put	Bond Future	175.4200	0.1754	187.0300	0.1870	6.618	0	0	0
2018/06/18	R023	07/02/2019	10.58	Call	Bond Future	6,453.6400	6.4536	6,270.1800	6.2702	(2.843)	0	0	0
2018/06/18	R023	07/02/2019	10.58	Put	Bond Future	178.1000	0.1781	189.8700	0.1899	6.609	0	0	0
2018/06/18	R035	02/08/2018	9.42	Call	Bond Future	527.1800	0.5272	428.8700	0.4289	(18.648)	0	0	0
2018/06/18	R035	02/08/2018			Bond Future	9.7332	96.8559	9.7680	96.5876	0.358	0.0000	0.0000	68,978
2018/06/18	R035	02/08/2018	9.42	Put	Bond Future	2,992.0600	2.9921	3,162.0400	3.1620	5.681	0	0	0
2018/06/18	R035	02/08/2018	9.43	Call	Bond Future	549.1700	0.5492	448.2000	0.4482	(18.386)	0	0	0
2018/06/18	R035	02/08/2018	9.44	Put	Bond Future	2,876.2300	2.8762	3,040.8900	3.0409	5.725	0	0	0
2018/06/18	R035	02/08/2018	9.43	Put	Bond Future	2,933.8500	2.9338	3,101.1700	3.1012	5.703	0	0	0
2018/06/18	R035	02/08/2018	9.44	Call	Bond Future	571.6500	0.5716	468.0200	0.4680	(18.128)	0	0	0
2018/06/18	R035	01/11/2018	8.93	Call	Bond Future	428.1800	0.4282	377.0400	0.3770	(11.944)	0	0	0
2018/06/18	R035	01/11/2018	8.92	Put	Bond Future	7,562.4700	7.5625	7,785.7800	7.7858	2.953	0	0	0
2018/06/18	R035	01/11/2018			Bond Future	9.8093	94.0900	9.8453	93.8167	0.367	0.0000	0.0000	0
2018/06/18	R035	01/11/2018	8.94	Call	Bond Future	441.4000	0.4414	389.1100	0.3891	(11.846)	0	0	0
2018/06/18	R035	01/11/2018	8.94	Put	Bond Future	7,418.9100	7.4189	7,639.9400	7.6399	2.979	0	0	0
2018/06/18	R035	01/11/2018	8.93	Put	Bond Future	7,490.4300	7.4904	7,712.6100	7.7126	2.966	0	0	0
2018/06/18	R035	01/11/2018	8.92	Call	Bond Future	415.3800	0.4154	365.3700	0.3654	(12.040)	0	0	0
2018/06/18	R035	07/02/2019	8.98	Call	Bond Future	975.6200	0.9756	902.1900	0.9022	(7.526)	0	0	0
2018/06/18	R035	07/02/2019			Bond Future	9.8952	95.9155	9.9327	95.6360	0.379	0.0000	0.0000	0
2018/06/18	R035	07/02/2019	8.96	Call	Bond Future	944.3000	0.9443	872.5900	0.8726	(7.594)	0	0	0
2018/06/18	R035	07/02/2019	8.96	Put	Bond Future	8,349.9900	8.3500	8,557.8000	8.5578	2.489	0	0	0
2018/06/18	R035	07/02/2019	8.98	Put	Bond Future	8,213.8600	8.2139	8,419.9500	8.4200	2.509	0	0	0
2018/06/18	R035	07/02/2019	8.97	Call	Bond Future	959.8700	0.9599	887.3000	0.8873	(7.560)	0	0	0
2018/06/18	R035	07/02/2019	8.97	Put	Bond Future	8,281.7800	8.2818	8,488.7300	8.4887	2.499	0	0	0
2018/06/18	R186	02/08/2018	8.25	Call	Bond Future	31.5000	0.0315	18.7700	0.0188	(40.413)	0	0	3,020
2018/06/18	R186	02/08/2018	8.48	Put	Bond Future	3,682.3600	3.6824	3,948.4800	3.9485	7.227	0	0	0
2018/06/18	R186	02/08/2018			Bond Future	9.0506	109.7080	9.1009	109.4016	0.556	0.0000	0.0000	116,944
2018/06/18	R186	02/08/2018	8.50	Call	Bond Future	141.1000	0.1411	97.3200	0.0973	(31.028)	0	0	0
2018/06/18	R186	02/08/2018	8.50	Put	Bond Future	3,569.2000	3.5692	3,831.8600	3.8319	7.359	0	0	0
2018/06/18	R186	02/08/2018	8.47	Call	Bond Future	120.4700	0.1205	81.8300	0.0818	(32.074)	0	0	0
2018/06/18	R186	02/08/2018	8.47	Put	Bond Future	3,739.4200	3.7394	4,007.2200	4.0072	7.162	0	0	0
2018/06/18	R186	02/08/2018	8.25	Put	Bond Future	5,063.1600	5.0632	5,356.8700	5.3569	5.801	0	0	0
2018/06/18	R186	02/08/2018	7.50	Put	Bond Future	10,026.2800	10.0263	10,332.6800	10.3327	3.056	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
2018/06/18	R186	02/08/2018	8.48	Call	Bond Future	127.0700	0.1271	86.7500	0.0868	(31.731)	0	0	0
2018/06/18	R186	02/08/2018	8.75	Call	Bond Future	438.0000	0.4380	336.8100	0.3368	(23.103)	0	0	5,000
2018/06/18	R186	02/08/2018	8.75	Put	Bond Future	2,292.1200	2.2921	2,497.3700	2.4974	8.955	0	0	0
2018/06/18	R186	02/08/2018	8.46	Call	Bond Future	114.0900	0.1141	77.0800	0.0771	(32.439)	0	0	0
2018/06/18	R186	02/08/2018	8.46	Put	Bond Future	3,796.7500	3.7968	4,066.1800	4.0662	7.096	0	0	0
2018/06/18	R186	02/08/2018	7.50	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	3,020
2018/06/18	R186	01/11/2018	9.14	Call	Bond Future	2,061.2800	2.0613	1,882.8900	1.8829	(8.654)	0	0	0
2018/06/18	R186	01/11/2018	7.96	Put	Bond Future	7,373.6200	7.3736	7,662.6500	7.6626	3.920	0	0	0
2018/06/18	R186	01/11/2018	8.54	Put	Bond Future	4,211.8900	4.2119	4,439.8000	4.4398	5.411	0	0	0
2018/06/18	R186	01/11/2018			Bond Future	9.1315	111.6677	9.1842	111.3556	0.577	0.0000	0.0000	0
2018/06/18	R186	01/11/2018	8.46	Put	Bond Future	4,590.7200	4.5907	4,830.2500	4.8302	5.218	0	0	0
2018/06/18	R186	01/11/2018	8.46	Call	Bond Future	507.5200	0.5075	434.8600	0.4349	(14.317)	0	0	5,000
2018/06/18	R186	01/11/2018	8.53	Call	Bond Future	610.0500	0.6101	527.2500	0.5273	(13.573)	0	0	0
2018/06/18	R186	01/11/2018	8.53	Put	Bond Future	4,258.2400	4.2582	4,487.6300	4.4876	5.387	0	0	0
2018/06/18	R186	01/11/2018	9.14	Put	Bond Future	2,010.8000	2.0108	2,144.6000	2.1446	6.654	0	0	5,000
2018/06/18	R186	01/11/2018	7.96	Call	Bond Future	117.9100	0.1179	94.7500	0.0947	(19.642)	0	0	5,000
2018/06/18	R186	01/11/2018	8.54	Call	Bond Future	625.6600	0.6257	541.3800	0.5414	(13.471)	0	0	0
2018/06/18	R186	01/11/2018	8.52	Call	Bond Future	594.5000	0.5945	513.1800	0.5132	(13.679)	0	0	0
2018/06/18	R186	01/11/2018	8.52	Put	Bond Future	4,304.7000	4.3047	4,535.5700	4.5356	5.363	0	0	0
2018/06/18	R186	07/02/2019	8.20	Call	Bond Future	488.4800	0.4885	430.3300	0.4303	(11.904)	0	0	0
2018/06/18	R186	07/02/2019	8.21	Put	Bond Future	6,542.1900	6.5422	6,802.5000	6.8025	3.979	0	0	0
2018/06/18	R186	07/02/2019			Bond Future	9.2233	108.5291	9.2789	108.2098	0.603	0.0000	0.0000	0
2018/06/18	R186	07/02/2019	8.20	Put	Bond Future	6,594.7300	6.5947	6,855.9100	6.8559	3.960	0	0	0
2018/06/18	R186	07/02/2019	8.21	Call	Bond Future	497.7700	0.4978	438.7500	0.4388	(11.857)	0	0	0
2018/06/18	R186	07/02/2019	8.22	Call	Bond Future	507.1900	0.5072	447.3100	0.4473	(11.806)	0	0	0
2018/06/18	R186	07/02/2019	8.22	Put	Bond Future	6,489.8200	6.4898	6,749.2700	6.7493	3.998	0	0	0
2018/06/18	R197	02/08/2018			Bond Future	299.9956	299.9956	299.9938	299.9938	(0.001)	0.0000	0.0000	2,388
2018/06/18	R197	01/11/2018			Bond Future	305.4157	305.4157	305.4140	305.4140	(0.001)	0.0000	0.0000	0
2018/06/18	R197	07/02/2019			Bond Future	304.0468	304.0468	304.0405	304.0405	(0.002)	0.0000	0.0000	0
2018/06/18	R202	02/08/2018			Bond Future	238.3076	238.3076	238.3081	238.3081	0.000	0.0000	0.0000	21,940
2018/06/18	R202	01/11/2018			Bond Future	242.6131	242.6131	242.6137	242.6137	0.000	0.0000	0.0000	0
2018/06/18	R202	07/02/2019			Bond Future	243.4624	243.4624	243.4593	243.4593	(0.001)	0.0000	0.0000	0
2018/06/18	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R204	02/08/2018			Bond Future	6.6663	101.4794	6.7078	101.4641	0.623	0.0000	0.0000	10,173
2018/06/18	R204	02/08/2018	8.98	Call	Bond Future	846.5300	0.8465	831.2100	0.8312	(1.810)	0	0	0
2018/06/18	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R204	02/08/2018	8.99	Call	Bond Future	850.1600	0.8502	834.8400	0.8348	(1.802)	0	0	0
2018/06/18	R204	02/08/2018	8.97	Call	Bond Future	842.9100	0.8429	827.5900	0.8276	(1.818)	0	0	0
2018/06/18	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R207	02/08/2018	6.86	Put	Bond Future	1,164.8000	1.1648	1,243.0200	1.2430	6.715	0	0	0
2018/06/18	R207	02/08/2018	6.85	Call	Bond Future	1.2800	0.0013	0.5700	0.0006	(55.469)	0	0	0
2018/06/18	R207	02/08/2018			Bond Future	7.7269	99.8083	7.7863	99.7294	0.768	0.0000	0.0000	21,529
2018/06/18	R207	02/08/2018	6.86	Call	Bond Future	1.3200	0.0013	0.5900	0.0006	(55.303)	0	0	0
2018/06/18	R207	02/08/2018	6.85	Put	Bond Future	1,178.2900	1.1783	1,256.5300	1.2565	6.640	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
2018/06/18	R207	02/08/2018	6.87	Call	Bond Future	1.3700	0.0014	0.6100	0.0006	(55.474)	0	0	0
2018/06/18	R207	02/08/2018	6.87	Put	Bond Future	1,151.3300	1.1513	1,229.5200	1.2295	6.791	0	0	0
2018/06/18	R207	01/11/2018	6.76	Put	Bond Future	1,195.3900	1.1954	1,274.6900	1.2747	6.634	0	0	0
2018/06/18	R207	01/11/2018			Bond Future	7.8222	101.5911	7.8946	101.5105	0.926	0.0000	0.0000	0
2018/06/18	R207	01/11/2018	6.75	Call	Bond Future	3.2100	0.0032	1.9500	0.0020	(39.252)	0	0	0
2018/06/18	R207	01/11/2018	6.75	Put	Bond Future	1,206.6000	1.2066	1,285.9400	1.2859	6.576	0	0	0
2018/06/18	R207	01/11/2018	6.76	Call	Bond Future	3.3200	0.0033	2.0200	0.0020	(39.157)	0	0	0
2018/06/18	R207	01/11/2018	6.74	Call	Bond Future	3.0400	0.0030	1.8400	0.0018	(39.474)	0	0	0
2018/06/18	R207	01/11/2018	6.74	Put	Bond Future	1,217.7500	1.2178	1,297.1500	1.2972	6.520	0	0	0
2018/06/18	R207	07/02/2019	6.52	Call	Bond Future	2.1200	0.0021	1.2800	0.0013	(39.623)	0	0	0
2018/06/18	R207	07/02/2019	6.51	Put	Bond Future	1,290.4800	1.2905	1,372.8600	1.3729	6.384	0	0	0
2018/06/18	R207	07/02/2019			Bond Future	7.9768	99.9172	8.0725	99.8340	1.200	0.0000	0.0000	0
2018/06/18	R207	07/02/2019	6.53	Call	Bond Future	2.2200	0.0022	1.3500	0.0014	(39.189)	0	0	0
2018/06/18	R207	07/02/2019	6.53	Put	Bond Future	1,272.9400	1.2729	1,355.2500	1.3553	6.466	0	0	0
2018/06/18	R207	07/02/2019	6.52	Put	Bond Future	1,281.7100	1.2817	1,364.0500	1.3641	6.424	0	0	0
2018/06/18	R207	07/02/2019	6.51	Call	Bond Future	2.0200	0.0020	1.2200	0.0012	(39.604)	0	0	0
2018/06/18	R208	02/08/2018	7.14	Call	Bond Future	2.7900	0.0028	1.3100	0.0013	(53.047)	0	0	0
2018/06/18	R208	02/08/2018	7.12	Call	Bond Future	2.5800	0.0026	1.2100	0.0012	(53.101)	0	0	0
2018/06/18	R208	02/08/2018			Bond Future	8.0162	99.3979	8.0734	99.2663	0.714	0.0000	0.0000	30,583
2018/06/18	R208	02/08/2018	7.12	Put	Bond Future	2,092.8100	2.0928	2,223.0300	2.2230	6.222	0	0	0
2018/06/18	R208	02/08/2018	7.14	Put	Bond Future	2,045.7700	2.0458	2,175.8800	2.1759	6.360	0	0	0
2018/06/18	R208	02/08/2018	7.13	Call	Bond Future	2.6800	0.0027	1.2600	0.0013	(52.985)	0	0	0
2018/06/18	R208	02/08/2018	7.13	Put	Bond Future	2,069.2800	2.0693	2,199.4500	2.1994	6.291	0	0	0
2018/06/18	R208	01/11/2018	7.11	Put	Bond Future	2,139.3300	2.1393	2,268.1900	2.2682	6.023	0	0	0
2018/06/18	R208	01/11/2018			Bond Future	8.1055	97.7738	8.1693	97.6397	0.788	0.0000	0.0000	0
2018/06/18	R208	01/11/2018	7.11	Call	Bond Future	17.6800	0.0177	12.3700	0.0124	(30.034)	0	0	0
2018/06/18	R208	01/11/2018	7.12	Call	Bond Future	18.3300	0.0183	12.8500	0.0128	(29.896)	0	0	0
2018/06/18	R208	01/11/2018	7.10	Put	Bond Future	2,160.3500	2.1603	2,289.3700	2.2894	5.972	0	0	0
2018/06/18	R208	01/11/2018	7.12	Put	Bond Future	2,118.3800	2.1184	2,247.0700	2.2471	6.075	0	0	0
2018/06/18	R208	01/11/2018	7.10	Call	Bond Future	17.0900	0.0171	11.9400	0.0119	(30.135)	0	0	0
2018/06/18	R208	07/02/2019	7.07	Call	Bond Future	26.5700	0.0266	19.8200	0.0198	(25.405)	0	0	0
2018/06/18	R208	07/02/2019	7.08	Put	Bond Future	2,207.1000	2.2071	2,337.9400	2.3379	5.928	0	0	0
2018/06/18	R208	07/02/2019	7.06	Put	Bond Future	2,244.0200	2.2440	2,375.2700	2.3753	5.849	0	0	0
2018/06/18	R208	07/02/2019			Bond Future	8.2205	99.6708	8.2937	99.5330	0.890	0.0000	0.0000	0
2018/06/18	R208	07/02/2019	7.07	Put	Bond Future	2,225.5400	2.2255	2,356.5900	2.3566	5.888	0	0	0
2018/06/18	R208	07/02/2019	7.08	Call	Bond Future	27.5100	0.0275	20.5500	0.0206	(25.300)	0	0	0
2018/06/18	R208	07/02/2019	7.06	Call	Bond Future	25.6600	0.0257	19.1100	0.0191	(25.526)	0	0	0
2018/06/18	R209	02/08/2018	9.66	Call	Bond Future	1,099.3200	1.0993	958.3900	0.9584	(12.820)	0	0	435
2018/06/18	R209	02/08/2018	8.96	Put	Bond Future	5,255.8700	5.2559	5,466.4700	5.4665	4.007	0	0	0
2018/06/18	R209	02/08/2018	8.49	Call	Bond Future	1.7300	0.0017	0.9000	0.0009	(47.977)	0	0	500
2018/06/18	R209	02/08/2018	8.46	Put	Bond Future	8,945.0000	8.9450	9,170.4400	9.1704	2.520	0	0	0
2018/06/18	R209	02/08/2018	10.38	Call	Bond Future	4,310.1400	4.3101	4,088.1700	4.0882	(5.150)	0	0	0
2018/06/18	R209	02/08/2018	9.21	Call	Bond Future	202.1000	0.2021	154.6900	0.1547	(23.459)	0	0	0
2018/06/18	R209	02/08/2018	10.39	Put	Bond Future	197.2800	0.1973	201.0900	0.2011	1.931	0	0	0
2018/06/18	R209	02/08/2018			Bond Future	9.7199	73.1757	9.7547	72.9496	0.359	0.0000	0.0000	98,102
2018/06/18	R209	02/08/2018	10.21	Call	Bond Future	3,420.8900	3.4209	3,206.7100	3.2067	(6.261)	0	0	0

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2018/06/18	R209	02/08/2018	10.21	Put	Bond Future	336.9700	0.3370	348.8900	0.3489	3.537	0	0	435
2018/06/18	R209	02/08/2018	8.96	Call	Bond Future	48.5800	0.0486	33.0800	0.0331	(31.906)	0	0	5,000
2018/06/18	R209	02/08/2018	9.43	Call	Bond Future	524.0700	0.5241	432.4900	0.4325	(17.475)	0	0	0
2018/06/18	R209	02/08/2018	9.43	Put	Bond Future	2,446.8600	2.4469	2,581.3800	2.5814	5.498	0	0	5,000
2018/06/18	R209	02/08/2018	10.84	Call	Bond Future	6,805.8400	6.8058	6,578.2900	6.5783	(3.343)	0	0	0
2018/06/18	R209	02/08/2018	10.84	Put	Bond Future	44.8300	0.0448	43.3800	0.0434	(3.234)	0	0	435
2018/06/18	R209	02/08/2018	8.83	Call	Bond Future	21.3700	0.0214	13.6200	0.0136	(36.266)	0	0	0
2018/06/18	R209	02/08/2018	8.83	Put	Bond Future	6,175.3200	6.1753	6,393.6700	6.3937	3.536	0	0	500
2018/06/18	R209	02/08/2018	8.49	Put	Bond Future	8,713.8000	8.7138	8,939.0700	8.9391	2.585	0	0	0
2018/06/18	R209	02/08/2018	9.21	Put	Bond Future	3,635.9300	3.6359	3,814.6200	3.8146	4.915	0	0	500
2018/06/18	R209	02/08/2018	9.66	Put	Bond Future	1,490.2600	1.4903	1,575.4300	1.5754	5.715	0	0	0
2018/06/18	R209	02/08/2018	8.46	Call	Bond Future	1.3500	0.0014	0.6900	0.0007	(48.889)	0	0	5,000
2018/06/18	R209	02/08/2018	10.38	Put	Bond Future	203.2800	0.2033	207.4100	0.2074	2.032	0	0	0
2018/06/18	R209	02/08/2018	10.39	Call	Bond Future	4,363.5900	4.3636	4,141.3000	4.1413	(5.094)	0	0	0
2018/06/18	R209	02/08/2018	10.40	Call	Bond Future	4,417.0700	4.4171	4,194.4800	4.1945	(5.039)	0	0	0
2018/06/18	R209	02/08/2018	10.40	Put	Bond Future	191.3900	0.1914	194.9000	0.1949	1.834	0	0	0
2018/06/18	R209	01/11/2018	1,016.00	Call	Bond Future	70,447.2100	70.4472	70,216.9200	70.2169	(0.327)	0	0	0
2018/06/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R209	01/11/2018	9.34	Put	Bond Future	4,073.5800	4.0736	4,211.2900	4.2113	3.381	0	0	0
2018/06/18	R209	01/11/2018	9.97	Call	Bond Future	3,015.5500	3.0156	2,855.0900	2.8551	(5.321)	0	0	0
2018/06/18	R209	01/11/2018	9.64	Call	Bond Future	1,895.3500	1.8953	1,768.3400	1.7683	(6.701)	0	0	2,000
2018/06/18	R209	01/11/2018	9.98	Put	Bond Future	1,832.4600	1.8325	1,901.3900	1.9014	3.762	0	0	2,000
2018/06/18	R209	01/11/2018	10.00	Call	Bond Future	3,129.4400	3.1294	2,966.2900	2.9663	(5.213)	0	0	0
2018/06/18	R209	01/11/2018			Bond Future	9.7875	71.3351	9.8235	71.1048	0.367	0.0000	0.0000	0
2018/06/18	R209	01/11/2018	1,016.01	Call	Bond Future	70,447.2100	70.4472	70,216.9200	70.2169	(0.327)	0	0	0
2018/06/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R209	01/11/2018	8.89	Put	Bond Future	6,496.8600	6.4969	6,683.8900	6.6839	2.879	0	0	0
2018/06/18	R209	01/11/2018	8.89	Call	Bond Future	365.4500	0.3655	322.1900	0.3222	(11.837)	0	0	2,000
2018/06/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/18	R209	01/11/2018	1,015.99	Call	Bond Future	70,447.2000	70.4472	70,216.9100	70.2169	(0.327)	0	0	0
2018/06/18	R209	01/11/2018	9.34	Call	Bond Future	1,109.6600	1.1097	1,017.0800	1.0171	(8.343)	0	0	0
2018/06/18	R209	01/11/2018	9.97	Put	Bond Future	1,857.3500	1.8574	1,927.1800	1.9272	3.760	0	0	0
2018/06/18	R209	01/11/2018	9.64	Put	Bond Future	2,852.6600	2.8527	2,955.9400	2.9559	3.620	0	0	0
2018/06/18	R209	01/11/2018	9.98	Call	Bond Future	3,053.3200	3.0533	2,891.9600	2.8920	(5.285)	0	0	0
2018/06/18	R209	01/11/2018	10.00	Put	Bond Future	1,783.5300	1.7835	1,850.6700	1.8507	3.764	0	0	5,850
2018/06/18	R209	01/11/2018	9.94	Call	Bond Future	2,903.6300	2.9036	2,745.9300	2.7459	(5.431)	0	0	0
2018/06/18	R209	01/11/2018	9.94	Put	Bond Future	1,933.9000	1.9339	2,006.4900	2.0065	3.754	0	0	0
2018/06/18	R209	01/11/2018	10.57	Call	Bond Future	5,621.6300	5.6216	5,420.4500	5.4204	(3.579)	0	0	0
2018/06/18	R209	01/11/2018	10.57	Put	Bond Future	848.2000	0.8482	877.3100	0.8773	3.432	0	0	0
2018/06/18	R209	07/02/2019	8.97	Put	Bond Future	6,933.7600	6.9338	7,102.7900	7.1028	2.438	0	0	0
2018/06/18	R209	07/02/2019			Bond Future	9.8621	72.7190	9.8993	72.4835	0.378	0.0000	0.0000	0
2018/06/18	R209	07/02/2019	8.96	Call	Bond Future	907.2300	0.9072	841.6400	0.8416	(7.230)	0	0	0
2018/06/18	R209	07/02/2019	8.96	Put	Bond Future	6,986.8300	6.9868	7,156.7500	7.1567	2.432	0	0	0
2018/06/18	R209	07/02/2019	8.97	Call	Bond Future	925.6800	0.9257	859.2000	0.8592	(7.182)	0	0	0
2018/06/18	R209	07/02/2019	8.95	Call	Bond Future	889.1800	0.8892	824.4800	0.8245	(7.276)	0	0	0
2018/06/18	R209	07/02/2019	8.95	Put	Bond Future	7,040.4000	7.0404	7,211.2100	7.2112	2.426	0	0	0
2018/06/18	R210	02/08/2018			Bond Future	188.6106	188.6106	188.6106	188.6106	0.000	0.0000	0.0000	2,179

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
2018/06/18	R210	01/11/2018			Bond Future	189.5182		189.5182		0.000	0.0000	0.0000	0
2018/06/18	R210	07/02/2019			Bond Future	193.2335		193.2308		(0.001)	0.0000	0.0000	0
2018/06/18	R212	02/08/2018			Bond Future	153.9201		153.9191		(0.001)	0.0000	0.0000	4,777
2018/06/18	R212	01/11/2018			Bond Future	156.7010		156.7000		(0.001)	0.0000	0.0000	0
2018/06/18	R212	07/02/2019			Bond Future	157.6193		157.6159		(0.002)	0.0000	0.0000	0
2018/06/18	R213	02/08/2018	9.06	Call	Bond Future	233.4100	0.2334	173.2000	0.1732	(25.796)	0	0	0
2018/06/18	R213	02/08/2018	9.05	Put	Bond Future	3,375.2100	3.3752	3,600.1600	3.6002	6.665	0	0	0
2018/06/18	R213	02/08/2018			Bond Future	9.5377	84.6792	9.5827	84.3961	0.472	0.0000	0.0000	33,527
2018/06/18	R213	02/08/2018	9.07	Call	Bond Future	244.4900	0.2445	182.1800	0.1822	(25.486)	0	0	0
2018/06/18	R213	02/08/2018	9.07	Put	Bond Future	3,264.4100	3.2644	3,485.2100	3.4852	6.764	0	0	0
2018/06/18	R213	02/08/2018	9.06	Put	Bond Future	3,319.5500	3.3195	3,542.4500	3.5425	6.715	0	0	0
2018/06/18	R213	02/08/2018	9.05	Call	Bond Future	222.7800	0.2228	164.6200	0.1646	(26.106)	0	0	0
2018/06/18	R213	01/11/2018	8.65	Call	Bond Future	289.4900	0.2895	246.4200	0.2464	(14.878)	0	0	0
2018/06/18	R213	01/11/2018	8.64	Put	Bond Future	6,629.8100	6.6298	6,876.0000	6.8760	3.713	0	0	0
2018/06/18	R213	01/11/2018			Bond Future	9.6133	82.6456	9.6599	82.3574	0.485	0.0000	0.0000	0
2018/06/18	R213	01/11/2018	8.66	Call	Bond Future	298.5500	0.2986	254.4600	0.2545	(14.768)	0	0	0
2018/06/18	R213	01/11/2018	8.66	Put	Bond Future	6,510.6600	6.5107	6,754.8300	6.7548	3.750	0	0	0
2018/06/18	R213	01/11/2018	8.65	Put	Bond Future	6,570.1000	6.5701	6,815.2900	6.8153	3.732	0	0	0
2018/06/18	R213	01/11/2018	8.64	Call	Bond Future	280.6300	0.2806	238.5600	0.2386	(14.991)	0	0	0
2018/06/18	R213	07/02/2019	8.68	Call	Bond Future	611.5300	0.6115	550.2600	0.5503	(10.019)	0	0	0
2018/06/18	R213	07/02/2019			Bond Future	9.6991	84.2492	9.7476	83.9544	0.501	0.0000	0.0000	0
2018/06/18	R213	07/02/2019	8.68	Put	Bond Future	7,147.7400	7.1477	7,381.3000	7.3813	3.268	0	0	0
2018/06/18	R213	07/02/2019	8.69	Call	Bond Future	622.3400	0.6223	560.2500	0.5602	(9.977)	0	0	0
2018/06/18	R213	07/02/2019	8.70	Put	Bond Future	7,034.5400	7.0345	7,266.4500	7.2664	3.297	0	0	0
2018/06/18	R213	07/02/2019	8.69	Put	Bond Future	7,091.0300	7.0910	7,323.7700	7.3238	3.282	0	0	0
2018/06/18	R213	07/02/2019	8.70	Call	Bond Future	633.3000	0.6333	570.3800	0.5704	(9.935)	0	0	0
2018/06/18	R214	02/08/2018	8.96	Call	Bond Future	18.7400	0.0187	11.7700	0.0118	(37.193)	0	0	0
2018/06/18	R214	02/08/2018			Bond Future	9.8645	72.5934	9.8993	72.3586	0.353	0.0000	0.0000	32,435
2018/06/18	R214	02/08/2018	8.94	Call	Bond Future	16.2600	0.0163	10.0900	0.0101	(37.946)	0	0	0
2018/06/18	R214	02/08/2018	8.94	Put	Bond Future	6,740.5700	6.7406	6,969.1100	6.9691	3.391	0	0	0
2018/06/18	R214	02/08/2018	8.96	Put	Bond Future	6,586.8400	6.5868	6,814.5800	6.8146	3.458	0	0	0
2018/06/18	R214	02/08/2018	8.95	Call	Bond Future	17.4600	0.0175	10.9000	0.0109	(37.572)	0	0	0
2018/06/18	R214	02/08/2018	8.95	Put	Bond Future	6,663.6000	6.6636	6,891.7500	6.8917	3.424	0	0	0
2018/06/18	R214	01/11/2018	8.99	Put	Bond Future	7,102.7400	7.1027	7,302.2800	7.3023	2.809	0	0	0
2018/06/18	R214	01/11/2018	8.98	Call	Bond Future	310.3500	0.3104	271.5700	0.2716	(12.496)	0	0	0
2018/06/18	R214	01/11/2018			Bond Future	9.9328	70.5972	9.9687	70.3581	0.362	0.0000	0.0000	0
2018/06/18	R214	01/11/2018	8.99	Call	Bond Future	318.6400	0.3186	279.0700	0.2791	(12.418)	0	0	0
2018/06/18	R214	01/11/2018	8.98	Put	Bond Future	7,171.9600	7.1720	7,372.2900	7.3723	2.793	0	0	0
2018/06/18	R214	01/11/2018	9.00	Call	Bond Future	327.1000	0.3271	286.7300	0.2867	(12.342)	0	0	0
2018/06/18	R214	01/11/2018	9.00	Put	Bond Future	7,033.8000	7.0338	7,232.5400	7.2325	2.825	0	0	0
2018/06/18	R214	07/02/2019	9.05	Put	Bond Future	7,645.7700	7.6458	7,827.8200	7.8278	2.381	0	0	0
2018/06/18	R214	07/02/2019			Bond Future	10.0094	71.9670	10.0466	71.7225	0.372	0.0000	0.0000	0
2018/06/18	R214	07/02/2019	9.04	Call	Bond Future	811.4000	0.8114	749.8400	0.7498	(7.587)	0	0	0
2018/06/18	R214	07/02/2019	9.04	Put	Bond Future	7,705.2100	7.7052	7,888.1600	7.8882	2.374	0	0	0
2018/06/18	R214	07/02/2019	9.05	Call	Bond Future	828.5600	0.8286	766.1000	0.7661	(7.538)	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
2018/06/18	R214	07/02/2019	9.03	Call	Bond Future	794.4700	0.7945	733.8000	0.7338	(7.637)	0	0	0
2018/06/18	R214	07/02/2019	9.03	Put	Bond Future	7,765.0000	7.7650	7,948.8400	7.9488	2.368	0	0	0
2018/06/18	R248	02/08/2018	8.98	Call	Bond Future	13.9700	0.0140	8.3300	0.0083	(40.372)	0	0	0
2018/06/18	R248	02/08/2018	8.97	Put	Bond Future	8,694.4100	8.6944	8,988.0900	8.9881	3.378	0	0	0
2018/06/18	R248	02/08/2018			Bond Future	9.9001	92.8425	9.9350	92.5436	0.352	0.0000	0.0000	103,424
2018/06/18	R248	02/08/2018	8.99	Call	Bond Future	15.0600	0.0151	9.0300	0.0090	(40.040)	0	0	0
2018/06/18	R248	02/08/2018	8.99	Put	Bond Future	8,494.5600	8.4946	8,787.4900	8.7875	3.448	0	0	0
2018/06/18	R248	02/08/2018	8.98	Put	Bond Future	8,594.3600	8.5944	8,887.6800	8.8877	3.413	0	0	0
2018/06/18	R248	02/08/2018	8.97	Call	Bond Future	12.9600	0.0130	7.6800	0.0077	(40.741)	0	0	0
2018/06/18	R248	01/11/2018	9.03	Call	Bond Future	362.9400	0.3629	316.1100	0.3161	(12.903)	0	0	0
2018/06/18	R248	01/11/2018			Bond Future	9.9695	90.0683	10.0055	89.7637	0.361	0.0000	0.0000	0
2018/06/18	R248	01/11/2018	9.01	Call	Bond Future	338.8900	0.3389	294.4200	0.2944	(13.122)	0	0	0
2018/06/18	R248	01/11/2018	9.01	Put	Bond Future	9,199.8600	9.1999	9,459.9500	9.4600	2.827	0	0	0
2018/06/18	R248	01/11/2018	9.03	Put	Bond Future	9,023.7000	9.0237	9,281.4300	9.2814	2.856	0	0	0
2018/06/18	R248	01/11/2018	9.02	Call	Bond Future	350.8200	0.3508	305.1700	0.3052	(13.012)	0	0	0
2018/06/18	R248	01/11/2018	9.02	Put	Bond Future	9,111.6000	9.1116	9,370.5100	9.3705	2.842	0	0	0
2018/06/18	R248	07/02/2019	9.06	Put	Bond Future	9,970.3300	9.9703	10,206.7300	10.2067	2.371	0	0	0
2018/06/18	R248	07/02/2019			Bond Future	10.0474	91.8158	10.0847	91.5043	0.371	0.0000	0.0000	0
2018/06/18	R248	07/02/2019	9.06	Call	Bond Future	966.3700	0.9664	891.3500	0.8914	(7.763)	0	0	0
2018/06/18	R248	07/02/2019	9.05	Put	Bond Future	10,049.8800	10.0499	10,287.3700	10.2874	2.363	0	0	0
2018/06/18	R248	07/02/2019	9.07	Call	Bond Future	986.5900	0.9866	910.4600	0.9105	(7.716)	0	0	0
2018/06/18	R248	07/02/2019	9.07	Put	Bond Future	9,891.4300	9.8914	10,126.7200	10.1267	2.379	0	0	0
2018/06/18	R248	07/02/2019	9.05	Call	Bond Future	946.6300	0.9466	872.7000	0.8727	(7.810)	0	0	0

Total

980098