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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2018 TO 21/06/2018

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
2018/06/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	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
2018/06/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2025	02/08/2018			Bond Future	131.7061	131.7061	131.7062	131.7062	0.000	0.0000	0.0000	864
2018/06/21	2025	02/08/2018	136.65	Put	Bond Future	4,943.8500	4.9438	4,943.7700	4.9438	(0.002)	0	0	0
2018/06/21	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2025	02/08/2018	136.67	Put	Bond Future	4,963.8500	4.9638	4,963.7700	4.9638	(0.002)	0	0	0
2018/06/21	2025	02/08/2018	136.66	Put	Bond Future	4,953.8500	4.9538	4,953.7700	4.9538	(0.002)	0	0	0
2018/06/21	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2025	01/11/2018			Bond Future	134.0855	134.0855	134.0863	134.0863	0.001	0.0000	0.0000	0
2018/06/21	2025	07/02/2019			Bond Future	135.2992	135.2992	135.3002	135.3002	0.001	0.0000	0.0000	0
2018/06/21	2029	02/08/2018			Bond Future	100.5465	100.5465	100.5470	100.5470	0.000	0.0000	0.0000	1,370
2018/06/21	2029	01/11/2018			Bond Future	101.3134	101.3134	101.3144	101.3144	0.001	0.0000	0.0000	0
2018/06/21	2029	07/02/2019			Bond Future	103.2984	103.2984	103.2997	103.2997	0.001	0.0000	0.0000	0
2018/06/21	2030	02/08/2018	8.51	Call	Bond Future	32.8900	0.0329	47.5400	0.0475	44.542	0	0	7,850
2018/06/21	2030	02/08/2018	8.91	Call	Bond Future	232.8200	0.2328	309.5400	0.3095	32.952	0	0	7,850
2018/06/21	2030	02/08/2018	9.46	Put	Bond Future	1,336.0600	1.3361	1,079.7800	1.0798	(19.182)	0	0	0
2018/06/21	2030	02/08/2018			Bond Future	9.4472	90.1386	9.3650	90.6700	(0.870)	0.0000	0.0000	49,926
2018/06/21	2030	02/08/2018	8.51	Put	Bond Future	6,352.4100	6.3524	5,835.6500	5.8357	(8.135)	0	0	0
2018/06/21	2030	02/08/2018	9.46	Call	Bond Future	1,418.6900	1.4187	1,693.8200	1.6938	19.393	0	0	0
2018/06/21	2030	02/08/2018	8.91	Put	Bond Future	3,784.0900	3.7841	3,329.4000	3.3294	(12.016)	0	0	0
2018/06/21	2030	02/08/2018	9.50	Call	Bond Future	1,557.2600	1.5573	1,848.0500	1.8481	18.673	0	0	0
2018/06/21	2030	02/08/2018	9.47	Call	Bond Future	1,452.6700	1.4527	1,731.7400	1.7317	19.211	0	0	0
2018/06/21	2030	02/08/2018	9.45	Put	Bond Future	1,366.8600	1.3669	1,106.6400	1.1066	(19.038)	0	0	0
2018/06/21	2030	02/08/2018	9.50	Put	Bond Future	1,217.8500	1.2178	977.2300	0.9772	(19.758)	0	0	7,850
2018/06/21	2030	02/08/2018	9.47	Put	Bond Future	1,305.7500	1.3057	1,053.4100	1.0534	(19.325)	0	0	0
2018/06/21	2030	02/08/2018	9.45	Call	Bond Future	1,385.1500	1.3851	1,656.3400	1.6563	19.578	0	0	0
2018/06/21	2030	01/11/2018	8.60	Call	Bond Future	388.9000	0.3889	468.1400	0.4681	20.375	0	0	0
2018/06/21	2030	01/11/2018	8.58	Put	Bond Future	6,603.6700	6.6037	6,138.5000	6.1385	(7.044)	0	0	0
2018/06/21	2030	01/11/2018			Bond Future	9.5215	91.7478	9.4363	92.2892	(0.895)	0.0000	0.0000	0
2018/06/21	2030	01/11/2018	8.60	Put	Bond Future	6,483.1000	6.4831	6,020.8800	6.0209	(7.130)	0	0	0
2018/06/21	2030	01/11/2018	8.58	Call	Bond Future	371.1200	0.3711	447.4100	0.4474	20.557	0	0	0
2018/06/21	2030	01/11/2018	8.59	Put	Bond Future	6,543.2700	6.5433	6,079.5700	6.0796	(7.087)	0	0	0
2018/06/21	2030	01/11/2018	8.59	Call	Bond Future	379.9300	0.3799	457.6900	0.4577	20.467	0	0	0
2018/06/21	2030	07/02/2019	8.62	Call	Bond Future	883.3500	0.8833	1,003.5700	1.0036	13.610	0	0	0
2018/06/21	2030	07/02/2019			Bond Future	9.6056	89.5178	9.5169	90.0699	(0.924)	0.0000	0.0000	0
2018/06/21	2030	07/02/2019	8.62	Put	Bond Future	7,283.4700	7.2835	6,851.6300	6.8516	(5.929)	0	0	0
2018/06/21	2030	07/02/2019	8.63	Call	Bond Future	896.4900	0.8965	1,018.1000	1.0181	13.565	0	0	0
2018/06/21	2030	07/02/2019	8.63	Put	Bond Future	7,228.6500	7.2287	6,798.2000	6.7982	(5.955)	0	0	0
2018/06/21	2030	07/02/2019	8.64	Call	Bond Future	909.7800	0.9098	1,032.7800	1.0328	13.520	0	0	0
2018/06/21	2030	07/02/2019	8.64	Put	Bond Future	7,174.0300	7.1740	6,744.9700	6.7450	(5.981)	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
2018/06/21	2032	02/08/2018	9.67	Call	Bond Future	1,674.6500	1.6747	2,005.6000	2.0056	19.762	0	0	0
2018/06/21	2032	02/08/2018	9.66	Put	Bond Future	1,397.6700	1.3977	1,115.4100	1.1154	(20.195)	0	0	0
2018/06/21	2032	02/08/2018			Bond Future	9.6255	92.5584	9.5384	93.1672	(0.905)	0.0000	0.0000	34,986
2018/06/21	2032	02/08/2018	9.68	Call	Bond Future	1,712.9200	1.7129	2,048.2300	2.0482	19.575	0	0	0
2018/06/21	2032	02/08/2018	9.68	Put	Bond Future	1,335.3400	1.3353	1,061.8400	1.0618	(20.482)	0	0	0
2018/06/21	2032	02/08/2018	9.67	Put	Bond Future	1,366.2300	1.3662	1,088.3700	1.0884	(20.338)	0	0	0
2018/06/21	2032	02/08/2018	9.66	Call	Bond Future	1,636.8500	1.6369	1,963.4000	1.9634	19.950	0	0	0
2018/06/21	2032	01/11/2018	8.77	Put	Bond Future	7,127.0900	7.1271	6,596.8000	6.5968	(7.440)	0	0	0
2018/06/21	2032	01/11/2018			Bond Future	9.7029	90.0560	9.6127	90.6760	(0.930)	0.0000	0.0000	0
2018/06/21	2032	01/11/2018	8.76	Call	Bond Future	398.8800	0.3989	486.7100	0.4867	22.019	0	0	0
2018/06/21	2032	01/11/2018	8.76	Put	Bond Future	7,191.1400	7.1911	6,658.9100	6.6589	(7.401)	0	0	0
2018/06/21	2032	01/11/2018	8.77	Call	Bond Future	410.6000	0.4106	500.3700	0.5004	21.863	0	0	0
2018/06/21	2032	01/11/2018	8.75	Call	Bond Future	387.5200	0.3875	473.4400	0.4734	22.172	0	0	0
2018/06/21	2032	01/11/2018	8.75	Put	Bond Future	7,255.6300	7.2556	6,721.4900	6.7215	(7.362)	0	0	0
2018/06/21	2032	07/02/2019	8.81	Call	Bond Future	1,066.1900	1.0662	1,211.6600	1.2117	13.644	0	0	0
2018/06/21	2032	07/02/2019	8.80	Put	Bond Future	8,059.1400	8.0591	7,570.7800	7.5708	(6.060)	0	0	0
2018/06/21	2032	07/02/2019			Bond Future	9.7889	91.8024	9.6953	92.4347	(0.957)	0.0000	0.0000	0
2018/06/21	2032	07/02/2019	8.82	Call	Bond Future	1,081.2700	1.0813	1,228.3200	1.2283	13.600	0	0	0
2018/06/21	2032	07/02/2019	8.82	Put	Bond Future	7,939.9000	7.9399	7,454.7000	7.4547	(6.111)	0	0	0
2018/06/21	2032	07/02/2019	8.81	Put	Bond Future	7,999.4000	7.9994	7,512.6200	7.5126	(6.085)	0	0	0
2018/06/21	2032	07/02/2019	8.80	Call	Bond Future	1,051.2700	1.0513	1,195.1600	1.1952	13.687	0	0	0
2018/06/21	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2033	02/08/2018			Bond Future	103.7754	103.7754	103.5172	103.5172	(0.249)	0.0000	0.0000	9,461
2018/06/21	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2033	02/08/2018	109.92	Put	Bond Future	6,144.5800	6.1446	6,402.8100	6.4028	4.203	0	0	0
2018/06/21	2033	02/08/2018	109.94	Put	Bond Future	6,164.5800	6.1646	6,422.8100	6.4228	4.189	0	0	0
2018/06/21	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2033	02/08/2018	109.93	Put	Bond Future	6,154.5800	6.1546	6,412.8100	6.4128	4.196	0	0	0
2018/06/21	2033	01/11/2018			Bond Future	104.5291	104.5291	104.2668	104.2668	(0.251)	0.0000	0.0000	0
2018/06/21	2033	07/02/2019			Bond Future	106.5773	106.5773	106.3099	106.3099	(0.251)	0.0000	0.0000	0
2018/06/21	2037	02/08/2018	9.96	Put	Bond Future	1,056.0500	1.0561	804.3200	0.8043	(23.837)	0	0	0
2018/06/21	2037	02/08/2018	9.95	Call	Bond Future	2,464.7900	2.4648	2,928.6800	2.9287	18.821	0	0	0
2018/06/21	2037	02/08/2018			Bond Future	9.7700	89.3890	9.6779	90.1094	(0.943)	0.0000	0.0000	56,155
2018/06/21	2037	02/08/2018	9.96	Call	Bond Future	2,513.8200	2.5138	2,982.4400	2.9824	18.642	0	0	0
2018/06/21	2037	02/08/2018	9.95	Put	Bond Future	1,082.8200	1.0828	826.3600	0.8264	(23.684)	0	0	0
2018/06/21	2037	02/08/2018	9.97	Call	Bond Future	2,563.2800	2.5633	3,036.5800	3.0366	18.465	0	0	0
2018/06/21	2037	02/08/2018	9.97	Put	Bond Future	1,029.8100	1.0298	782.7600	0.7828	(23.990)	0	0	0
2018/06/21	2037	01/11/2018	9.03	Call	Bond Future	599.5600	0.5996	732.4100	0.7324	22.158	0	0	0
2018/06/21	2037	01/11/2018			Bond Future	9.8398	90.9848	9.7447	91.7185	(0.966)	0.0000	0.0000	0
2018/06/21	2037	01/11/2018	9.01	Call	Bond Future	567.6400	0.5676	695.2300	0.6952	22.477	0	0	0
2018/06/21	2037	01/11/2018	9.01	Put	Bond Future	7,297.6400	7.2976	6,691.5400	6.6915	(8.305)	0	0	0
2018/06/21	2037	01/11/2018	9.03	Put	Bond Future	7,158.3600	7.1584	6,557.5200	6.5575	(8.394)	0	0	0
2018/06/21	2037	01/11/2018	9.02	Call	Bond Future	583.3800	0.5834	713.5800	0.7136	22.318	0	0	0
2018/06/21	2037	01/11/2018	9.02	Put	Bond Future	7,227.7200	7.2277	6,624.2300	6.6242	(8.350)	0	0	0
2018/06/21	2037	07/02/2019	9.06	Put	Bond Future	8,287.1400	8.2871	7,736.8000	7.7368	(6.641)	0	0	0
2018/06/21	2037	07/02/2019	9.05	Call	Bond Future	1,401.0400	1.4010	1,596.6000	1.5966	13.958	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
2018/06/21	2037	07/02/2019			Bond Future	9.9180	88.4893	9.8197	89.2375	(0.992)	0.0000	0.0000	0
2018/06/21	2037	07/02/2019	9.06	Call	Bond Future	1,423.5900	1.4236	1,621.3600	1.6214	13.892	0	0	0
2018/06/21	2037	07/02/2019	9.05	Put	Bond Future	8,349.3000	8.3493	7,796.7500	7.7967	(6.618)	0	0	0
2018/06/21	2037	07/02/2019	9.07	Call	Bond Future	1,446.3700	1.4464	1,646.3500	1.6463	13.826	0	0	0
2018/06/21	2037	07/02/2019	9.07	Put	Bond Future	8,225.3300	8.2253	7,677.2000	7.6772	(6.664)	0	0	0
2018/06/21	2038	02/08/2018	134.55	Put	Bond Future	10,518.0800	10.5181	10,805.9800	10.8060	2.737	0	0	0
2018/06/21	2038	02/08/2018			Bond Future	124.0319	124.0319	123.7440	123.7440	(0.232)	0.0000	0.0000	9,115
2018/06/21	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2038	02/08/2018	134.54	Put	Bond Future	10,508.0800	10.5081	10,795.9800	10.7960	2.740	0	0	0
2018/06/21	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2038	02/08/2018	134.53	Put	Bond Future	10,498.0800	10.4981	10,785.9800	10.7860	2.742	0	0	0
2018/06/21	2038	01/11/2018			Bond Future	126.2725	126.2725	125.9801	125.9801	(0.232)	0.0000	0.0000	0
2018/06/21	2038	07/02/2019			Bond Future	127.1565	127.1565	126.8585	126.8585	(0.234)	0.0000	0.0000	0
2018/06/21	2040	02/08/2018	10.04	Call	Bond Future	2,756.3000	2.7563	3,294.6300	3.2946	19.531	0	0	0
2018/06/21	2040	02/08/2018	10.03	Put	Bond Future	1,139.1800	1.1392	856.2100	0.8562	(24.840)	0	0	0
2018/06/21	2040	02/08/2018			Bond Future	9.8398	92.7169	9.7426	93.5329	(0.988)	0.0000	0.0000	25,272
2018/06/21	2040	02/08/2018	10.05	Call	Bond Future	2,809.7000	2.8097	3,353.2200	3.3532	19.344	0	0	0
2018/06/21	2040	02/08/2018	10.05	Put	Bond Future	1,083.5500	1.0836	811.0300	0.8110	(25.151)	0	0	0
2018/06/21	2040	02/08/2018	10.04	Put	Bond Future	1,111.0800	1.1111	833.3700	0.8334	(24.995)	0	0	0
2018/06/21	2040	02/08/2018	10.03	Call	Bond Future	2,703.3600	2.7034	3,236.4300	3.2364	19.719	0	0	0
2018/06/21	2040	01/11/2018	9.80	Call	Bond Future	2,739.7700	2.7398	3,136.9500	3.1369	14.497	0	0	3,540
2018/06/21	2040	01/11/2018	9.09	Put	Bond Future	7,796.0900	7.7961	7,114.7000	7.1147	(8.740)	0	0	0
2018/06/21	2040	01/11/2018			Bond Future	9.9091	94.3721	9.8089	95.2031	(1.012)	0.0000	0.0000	0
2018/06/21	2040	01/11/2018	9.20	Put	Bond Future	6,995.7900	6.9958	6,348.9800	6.3490	(9.246)	0	0	0
2018/06/21	2040	01/11/2018	9.20	Call	Bond Future	848.2800	0.8483	1,032.5300	1.0325	21.720	0	0	3,540
2018/06/21	2040	01/11/2018	9.80	Put	Bond Future	3,644.8700	3.6449	3,210.9900	3.2110	(11.904)	0	0	0
2018/06/21	2040	01/11/2018	9.08	Call	Bond Future	619.1600	0.6192	765.8400	0.7658	23.690	0	0	0
2018/06/21	2040	01/11/2018	9.08	Put	Bond Future	7,871.6000	7.8716	7,187.2200	7.1872	(8.694)	0	0	0
2018/06/21	2040	01/11/2018	9.10	Put	Bond Future	7,721.0200	7.7210	7,042.6600	7.0427	(8.786)	0	0	0
2018/06/21	2040	01/11/2018	9.09	Call	Bond Future	636.4700	0.6365	786.1400	0.7861	23.516	0	0	0
2018/06/21	2040	01/11/2018	9.10	Call	Bond Future	654.0900	0.6541	806.7900	0.8068	23.345	0	0	2,950
2018/06/21	2040	01/11/2018	8.50	Put	Bond Future	13,003.2500	13.0033	12,211.2700	12.2113	(6.091)	0	0	0
2018/06/21	2040	01/11/2018	8.50	Call	Bond Future	123.9400	0.1239	163.0200	0.1630	31.531	0	0	2,950
2018/06/21	2040	01/11/2018	9.07	Call	Bond Future	602.3300	0.6023	746.0400	0.7460	23.859	0	0	0
2018/06/21	2040	01/11/2018	9.07	Put	Bond Future	7,947.7400	7.9477	7,260.3900	7.2604	(8.648)	0	0	0
2018/06/21	2040	07/02/2019	9.11	Put	Bond Future	9,032.5000	9.0325	8,403.7400	8.4037	(6.961)	0	0	0
2018/06/21	2040	07/02/2019	9.13	Call	Bond Future	1,493.8200	1.4938	1,717.0500	1.7171	14.944	0	0	0
2018/06/21	2040	07/02/2019			Bond Future	9.9867	91.6918	9.8830	92.5391	(1.038)	0.0000	0.0000	0
2018/06/21	2040	07/02/2019	9.11	Call	Bond Future	1,453.0600	1.4531	1,671.6600	1.6717	15.044	0	0	0
2018/06/21	2040	07/02/2019	9.13	Put	Bond Future	8,889.3800	8.8894	8,265.2500	8.2652	(7.021)	0	0	0
2018/06/21	2040	07/02/2019	9.12	Put	Bond Future	8,960.7700	8.9608	8,334.3200	8.3343	(6.991)	0	0	0
2018/06/21	2040	07/02/2019	9.12	Call	Bond Future	1,473.3400	1.4733	1,694.2500	1.6943	14.994	0	0	0
2018/06/21	2044	02/08/2018	10.07	Call	Bond Future	2,775.1400	2.7751	3,348.9600	3.3490	20.677	0	0	0
2018/06/21	2044	02/08/2018			Bond Future	9.8737	89.7585	9.7715	90.6284	(1.035)	0.0000	0.0000	36,114

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
2018/06/21	2044	02/08/2018	10.05	Call	Bond Future	2,669.1300	2.6691	3,231.7500	3.2318	21.079	0	0	0
2018/06/21	2044	02/08/2018	10.05	Put	Bond Future	1,201.2000	1.2012	893.8900	0.8939	(25.584)	0	0	0
2018/06/21	2044	02/08/2018	10.07	Put	Bond Future	1,143.2900	1.1433	847.1800	0.8472	(25.900)	0	0	0
2018/06/21	2044	02/08/2018	10.06	Call	Bond Future	2,721.9100	2.7219	3,290.1500	3.2901	20.877	0	0	0
2018/06/21	2044	02/08/2018	10.06	Put	Bond Future	1,171.9600	1.1720	870.2700	0.8703	(25.742)	0	0	0
2018/06/21	2044	01/11/2018	9.12	Call	Bond Future	649.3000	0.6493	810.1700	0.8102	24.776	0	0	0
2018/06/21	2044	01/11/2018			Bond Future	9.9408	91.3608	9.8354	92.2468	(1.060)	0.0000	0.0000	0
2018/06/21	2044	01/11/2018	9.12	Put	Bond Future	7,964.7500	7.9648	7,239.6500	7.2397	(9.104)	0	0	0
2018/06/21	2044	01/11/2018	9.13	Call	Bond Future	667.3000	0.6673	831.4200	0.8314	24.595	0	0	0
2018/06/21	2044	01/11/2018	9.14	Put	Bond Future	7,810.8900	7.8109	7,092.3000	7.0923	(9.200)	0	0	0
2018/06/21	2044	01/11/2018	9.13	Put	Bond Future	7,887.6500	7.8876	7,165.8000	7.1658	(9.152)	0	0	0
2018/06/21	2044	01/11/2018	9.14	Call	Bond Future	685.4800	0.6855	852.8600	0.8529	24.418	0	0	0
2018/06/21	2044	07/02/2019	9.18	Put	Bond Future	8,907.2000	8.9072	8,248.2100	8.2482	(7.398)	0	0	0
2018/06/21	2044	07/02/2019			Bond Future	10.0157	88.7475	9.9069	89.6507	(1.087)	0.0000	0.0000	0
2018/06/21	2044	07/02/2019	9.17	Call	Bond Future	1,535.2000	1.5352	1,776.9200	1.7769	15.745	0	0	0
2018/06/21	2044	07/02/2019	9.17	Put	Bond Future	8,979.9400	8.9799	8,318.4300	8.3184	(7.367)	0	0	0
2018/06/21	2044	07/02/2019	9.18	Call	Bond Future	1,556.5200	1.5565	1,800.7600	1.8008	15.691	0	0	0
2018/06/21	2044	07/02/2019	9.16	Call	Bond Future	1,514.0900	1.5141	1,753.2900	1.7533	15.798	0	0	0
2018/06/21	2044	07/02/2019	9.16	Put	Bond Future	9,053.0400	9.0530	8,389.0100	8.3890	(7.335)	0	0	0
2018/06/21	2046	02/08/2018	128.78	Put	Bond Future	11,854.5800	11.8546	12,302.4000	12.3024	3.778	0	0	0
2018/06/21	2046	02/08/2018			Bond Future	116.9254	116.9254	116.4776	116.4776	(0.383)	0.0000	0.0000	11,876
2018/06/21	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2046	02/08/2018	128.77	Put	Bond Future	11,844.5800	11.8446	12,292.4000	12.2924	3.781	0	0	0
2018/06/21	2046	02/08/2018	128.79	Put	Bond Future	11,864.5800	11.8646	12,312.4000	12.3124	3.774	0	0	0
2018/06/21	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2046	01/11/2018			Bond Future	117.3887	117.3887	116.9332	116.9332	(0.388)	0.0000	0.0000	0
2018/06/21	2046	07/02/2019			Bond Future	119.6885	119.6885	119.2244	119.2244	(0.388)	0.0000	0.0000	0
2018/06/21	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2050	02/08/2018	137.54	Put	Bond Future	15,667.9400	15.6679	15,666.6500	15.6666	(0.008)	0	0	0
2018/06/21	2050	02/08/2018	137.52	Put	Bond Future	15,647.9400	15.6479	15,646.6500	15.6466	(0.008)	0	0	0
2018/06/21	2050	02/08/2018			Bond Future	121.8721	121.8721	121.8733	121.8733	0.001	0.0000	0.0000	9,701
2018/06/21	2050	02/08/2018	137.53	Put	Bond Future	15,657.9400	15.6579	15,656.6500	15.6566	(0.008)	0	0	0
2018/06/21	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	2050	01/11/2018			Bond Future	124.0737	124.0737	124.0758	124.0758	0.002	0.0000	0.0000	0
2018/06/21	2050	07/02/2019			Bond Future	124.7335	124.7335	124.7353	124.7353	0.001	0.0000	0.0000	0
2018/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	AL37	02/08/2018			Index Future	580.5050	580.5050	582.1780	582.1780	0.288	0.0000	0.0000	0
2018/06/21	AL37	01/11/2018			Index Future	590.8690	590.8690	592.5750	592.5750	0.289	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
2018/06/21	AL37	07/02/2019			Index Future	602.3310	602.3310	604.0710	604.0710	0.289	0.0000	0.0000	0
2018/06/21	AL7T	02/08/2018			Index Future	669.5580	669.5580	672.8420	672.8420	0.490	0.0000	0.0000	0
2018/06/21	AL7T	01/11/2018			Index Future	681.5120	681.5120	684.8590	684.8590	0.491	0.0000	0.0000	0
2018/06/21	AL7T	07/02/2019			Index Future	694.7330	694.7330	698.1450	698.1450	0.491	0.0000	0.0000	0
2018/06/21	ALBI	02/08/2018			Index Future	607.8570	607.8570	611.8300	611.8300	0.654	0.0000	0.0000	859
2018/06/21	ALBI	01/11/2018			Index Future	618.7100	618.7100	622.7570	622.7570	0.654	0.0000	0.0000	0
2018/06/21	ALBI	07/02/2019			Index Future	630.7120	630.7120	634.8380	634.8380	0.654	0.0000	0.0000	0
2018/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	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
2018/06/21	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/21	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/21	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	EL28	02/08/2018			Bond Future	128.9089		128.9089	129.0218	129.0218	0.088	0.0000	0.0000	0
2018/06/21	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	EL28	02/08/2018	134.93	Put	Bond Future	6,021.1000		6.0211	5,908.2300	5.9082	(1.875)	0	0	0
2018/06/21	EL28	02/08/2018	134.95	Put	Bond Future	6,041.1000		6.0411	5,928.2300	5.9282	(1.868)	0	0	0
2018/06/21	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	EL28	02/08/2018	134.94	Put	Bond Future	6,031.1000		6.0311	5,918.2300	5.9182	(1.871)	0	0	0
2018/06/21	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	ES33	02/08/2018	11.14	Call	Bond Future	552.1700		0.5522	1,096.9000	1.0969	98.653	0	0	0
2018/06/21	ES33	02/08/2018			Bond Future	11.0450		77.1687	10.9523	77.7134	(0.839)	0.0000	0.0000	9,466
2018/06/21	ES33	02/08/2018	11.15	Call	Bond Future	609.9200		0.6099	1,154.6500	1.1547	89.312	0	0	0
2018/06/21	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	ES33	02/08/2018	11.16	Call	Bond Future	667.6100		0.6676	1,212.3400	1.2123	81.594	0	0	0
2018/06/21	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	ES33	01/11/2018			Bond Future	11.1663		74.7581	11.0702	75.3130	(0.861)	0.0000	0.0000	0
2018/06/21	ES33	07/02/2019			Bond Future	11.3042		76.2080	11.2042	76.7737	(0.885)	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
2018/06/21	ES42	02/08/2018			Bond Future	11.2436	79.8085	11.1407	80.4958	(0.915)	0.0000	0.0000	7,957
2018/06/21	ES42	01/11/2018			Bond Future	11.3611	76.9733	11.2544	77.6734	(0.939)	0.0000	0.0000	0
2018/06/21	ES42	07/02/2019			Bond Future	11.4901	78.4659	11.3792	79.1797	(0.965)	0.0000	0.0000	0
2018/06/21	GOVI	02/08/2018	605.72	Put	GOVI	29,550.0000	2.9550	0.0000	0.0000	(100.000)	0	0	0
2018/06/21	GOVI	02/08/2018			GOVI	602.7650	602.7650	606.9270	606.9270	0.690	0.0000	0.0000	475
2018/06/21	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	12,170.0000	1.2170	100.000	0	0	0
2018/06/21	GOVI	02/08/2018	605.71	Put	GOVI	29,450.0000	2.9450	0.0000	0.0000	(100.000)	0	0	0
2018/06/21	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	12,070.0000	1.2070	100.000	0	0	0
2018/06/21	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	12,270.0000	1.2270	100.000	0	0	0
2018/06/21	GOVI	02/08/2018	605.70	Put	GOVI	29,350.0000	2.9350	0.0000	0.0000	(100.000)	0	0	0
2018/06/21	GOVI	01/11/2018	653.50	Put	GOVI	399,730.0000	39.9730	357,330.0000	35.7330	(10.607)	0	0	0
2018/06/21	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	01/11/2018			GOVI	613.5270	613.5270	617.7670	617.7670	0.691	0.0000	0.0000	0
2018/06/21	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	01/11/2018	653.49	Put	GOVI	399,630.0000	39.9630	357,230.0000	35.7230	(10.610)	0	0	0
2018/06/21	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	01/11/2018	653.51	Put	GOVI	399,830.0000	39.9830	357,430.0000	35.7430	(10.605)	0	0	0
2018/06/21	GOVI	07/02/2019	666.53	Put	GOVI	411,010.0000	41.1010	367,790.0000	36.7790	(10.516)	0	0	0
2018/06/21	GOVI	07/02/2019			GOVI	625.4290	625.4290	629.7510	629.7510	0.691	0.0000	0.0000	0
2018/06/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	07/02/2019	666.52	Put	GOVI	410,910.0000	41.0910	367,690.0000	36.7690	(10.518)	0	0	0
2018/06/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	GOVI	07/02/2019	666.51	Put	GOVI	410,810.0000	41.0810	367,590.0000	36.7590	(10.521)	0	0	0
2018/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/21	IGOV	02/08/2018			Index Future	252.5760	252.5760	252.3390	252.3390	(0.094)	0.0000	0.0000	852
2018/06/21	IGOV	01/11/2018			Index Future	257.1390	257.1390	256.9000	256.9000	(0.093)	0.0000	0.0000	234
2018/06/21	IGOV	07/02/2019			Index Future	262.1780	262.1780	261.9340	261.9340	(0.093)	0.0000	0.0000	0
2018/06/21	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/21	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/21	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/21	IS01	22/03/2019			Interest Rate Swap	101.2600	101.2600	99.5900	99.5900	(1.649)	0.0000	0.0000	0
2018/06/21	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2018/06/21	IS01	19/09/2019			Interest Rate Swap	98.2200	98.2200	99.9400	99.9400	1.751	0.0000	0.0000	0
2018/06/21	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/21	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9100	98.9100	0.010	0.0000	0.0000	0
2018/06/21	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0
2018/06/21	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7700	99.7700	(0.010)	0.0000	0.0000	0
2018/06/21	IS02	20/09/2019			Interest Rate Swap	103.6800	103.6800	101.9400	101.9400	(1.678)	0.0000	0.0000	0
2018/06/21	IS02	20/12/2019			Interest Rate Swap	104.7100	104.7100	102.9500	102.9500	(1.681)	0.0000	0.0000	0
2018/06/21	IS02	23/03/2020			Interest Rate Swap	100.7800	100.7800	99.0600	99.0600	(1.707)	0.0000	0.0000	0
2018/06/21	IS02	22/06/2020			Interest Rate Swap	106.1600	106.1600	102.7200	102.7200	(3.240)	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
2018/06/21	IS02	21/09/2020			Interest Rate Swap	98.0700	98.0700	99.8100	99.8100	1.774	0.0000	0.0000	0
2018/06/21	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.7100	96.7100	0.052	0.0000	0.0000	0
2018/06/21	IS05	16/03/2021			Interest Rate Swap	97.7200	97.7200	95.9800	95.9800	(1.781)	0.0000	0.0000	0
2018/06/21	IS05	15/06/2021			Interest Rate Swap	96.9400	96.9400	95.2200	95.2200	(1.774)	0.0000	0.0000	0
2018/06/21	IS05	21/09/2021			Interest Rate Swap	95.3800	95.3800	95.4300	95.4300	0.052	0.0000	0.0000	0
2018/06/21	IS05	21/12/2021			Interest Rate Swap	97.7400	97.7400	97.6500	97.6500	(0.092)	0.0000	0.0000	51
2018/06/21	IS05	15/03/2022			Interest Rate Swap	99.6200	99.6200	97.8100	97.8100	(1.817)	0.0000	0.0000	0
2018/06/21	IS05	21/06/2022			Interest Rate Swap	99.2400	99.2400	99.0400	99.0400	(0.202)	0.0000	0.0000	0
2018/06/21	IS05	20/09/2022			Interest Rate Swap	108.4500	108.4500	102.9800	102.9800	(5.044)	0.0000	0.0000	0
2018/06/21	IS05	20/12/2022			Interest Rate Swap	109.8100	109.8100	104.2600	104.2600	(5.054)	0.0000	0.0000	0
2018/06/21	IS05	22/03/2023			Interest Rate Swap	99.6300	99.6300	97.7200	97.7200	(1.917)	0.0000	0.0000	0
2018/06/21	IS05	20/06/2023			Interest Rate Swap	109.3100	109.3100	103.7600	103.7600	(5.077)	0.0000	0.0000	0
2018/06/21	IS05	19/09/2023			Interest Rate Swap	97.7900	97.7900	99.3200	99.3200	1.565	0.0000	0.0000	0
2018/06/21	IS10	17/12/2025			Interest Rate Swap	96.3800	96.3800	96.2800	96.2800	(0.104)	0.0000	0.0000	0
2018/06/21	IS10	16/03/2026			Interest Rate Swap	96.4600	96.4600	93.3100	93.3100	(3.266)	0.0000	0.0000	0
2018/06/21	IS10	15/06/2026			Interest Rate Swap	88.4000	88.4000	92.0800	92.0800	4.163	0.0000	0.0000	0
2018/06/21	IS10	21/09/2026			Interest Rate Swap	90.0800	90.0800	94.2500	94.2500	4.629	0.0000	0.0000	0
2018/06/21	IS10	21/12/2026			Interest Rate Swap	96.9900	96.9900	98.0200	98.0200	1.062	0.0000	0.0000	0
2018/06/21	IS10	15/03/2027			Interest Rate Swap	93.3100	93.3100	96.6100	96.6100	3.537	0.0000	0.0000	0
2018/06/21	IS10	21/06/2027			Interest Rate Swap	96.6600	96.6600	98.6800	98.6800	2.090	0.0000	0.0000	0
2018/06/21	IS10	20/09/2027			Interest Rate Swap	107.9000	107.9000	104.0900	104.0900	(3.531)	0.0000	0.0000	0
2018/06/21	IS10	20/12/2027			Interest Rate Swap	108.2800	108.2800	104.4500	104.4500	(3.537)	0.0000	0.0000	0
2018/06/21	IS10	22/03/2028			Interest Rate Swap	98.6500	98.6500	98.0400	98.0400	(0.618)	0.0000	0.0000	0
2018/06/21	IS10	20/06/2028			Interest Rate Swap	109.0200	109.0200	105.1600	105.1600	(3.541)	0.0000	0.0000	0
2018/06/21	IS10	19/09/2028			Interest Rate Swap	95.2600	95.2600	98.8000	98.8000	3.716	0.0000	0.0000	0
2018/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/21	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/21	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/21	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/21	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/21	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/21	R023	02/08/2018	10.40	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2018/06/21	R023	02/08/2018			Bond Future	8.3733	101.0353	8.2954	101.3225	(0.931)	0.0000	0.0000	41,435
2018/06/21	R023	02/08/2018	10.40	Call	Bond Future	7,117.9600	7.1180	7,405.1800	7.4052	4.035	0	0	0
2018/06/21	R023	02/08/2018	10.41	Call	Bond Future	7,151.4700	7.1515	7,438.6900	7.4387	4.016	0	0	0
2018/06/21	R023	02/08/2018	10.41	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2018/06/21	R023	02/08/2018	10.39	Call	Bond Future	7,084.4400	7.0844	7,371.6500	7.3716	4.054	0	0	0

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2018/06/21	R023	02/08/2018	10.39	Put	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2018/06/21	R023	01/11/2018	10.58	Call	Bond Future	7,123.4100		7.1234	7,412.3600	7.4124	4.056	0	0	0
2018/06/21	R023	01/11/2018	10.57	Put	Bond Future	17.0300		0.0170	12.9300	0.0129	(24.075)	0	0	0
2018/06/21	R023	01/11/2018			Bond Future	8.4542		98.9131	8.3707	99.2060	(0.988)	0.0000	0.0000	0
2018/06/21	R023	01/11/2018	10.59	Call	Bond Future	7,154.8400		7.1548	7,443.8900	7.4439	4.040	0	0	0
2018/06/21	R023	01/11/2018	10.59	Put	Bond Future	16.0700		0.0161	12.1800	0.0122	(24.207)	0	0	0
2018/06/21	R023	01/11/2018	10.58	Put	Bond Future	16.5400		0.0165	12.5500	0.0125	(24.123)	0	0	0
2018/06/21	R023	01/11/2018	10.57	Call	Bond Future	7,091.9900		7.0920	7,380.8300	7.3808	4.073	0	0	0
2018/06/21	R023	07/02/2019	10.59	Call	Bond Future	6,637.0500		6.6371	6,911.7200	6.9117	4.138	0	0	0
2018/06/21	R023	07/02/2019			Bond Future	8.5521		100.8316	8.4618	101.1303	(1.055)	0.0000	0.0000	0
2018/06/21	R023	07/02/2019	10.57	Call	Bond Future	6,581.6800		6.5817	6,855.7400	6.8557	4.164	0	0	0
2018/06/21	R023	07/02/2019	10.57	Put	Bond Future	185.1500		0.1852	160.4500	0.1605	(13.341)	0	0	0
2018/06/21	R023	07/02/2019	10.59	Put	Bond Future	179.7500		0.1798	155.6600	0.1557	(13.402)	0	0	0
2018/06/21	R023	07/02/2019	10.58	Call	Bond Future	6,609.3500		6.6093	6,883.7200	6.8837	4.151	0	0	0
2018/06/21	R023	07/02/2019	10.58	Put	Bond Future	182.4300		0.1824	158.0400	0.1580	(13.370)	0	0	0
2018/06/21	R035	02/08/2018	9.42	Call	Bond Future	735.5400		0.7355	950.5700	0.9506	29.234	0	0	0
2018/06/21	R035	02/08/2018			Bond Future	9.7140		97.0044	9.6219	97.7210	(0.948)	0.0000	0.0000	69,074
2018/06/21	R035	02/08/2018	9.42	Put	Bond Future	3,051.9200		3.0519	2,550.3000	2.5503	(16.436)	0	0	0
2018/06/21	R035	02/08/2018	9.43	Call	Bond Future	760.6500		0.7606	980.7200	0.9807	28.932	0	0	0
2018/06/21	R035	02/08/2018	9.44	Put	Bond Future	2,942.3800		2.9424	2,450.8800	2.4509	(16.704)	0	0	0
2018/06/21	R035	02/08/2018	9.43	Put	Bond Future	2,996.8300		2.9968	2,500.2500	2.5003	(16.570)	0	0	0
2018/06/21	R035	02/08/2018	9.44	Call	Bond Future	786.3000		0.7863	1,011.4500	1.0114	28.634	0	0	0
2018/06/21	R035	01/11/2018	8.93	Call	Bond Future	520.4800		0.5205	640.0300	0.6400	22.969	0	0	0
2018/06/21	R035	01/11/2018	8.92	Put	Bond Future	7,505.2500		7.5052	6,892.6400	6.8926	(8.162)	0	0	0
2018/06/21	R035	01/11/2018			Bond Future	9.7896		94.2403	9.6943	94.9703	(0.973)	0.0000	0.0000	0
2018/06/21	R035	01/11/2018	8.94	Call	Bond Future	532.6800		0.5327	654.4600	0.6545	22.862	0	0	0
2018/06/21	R035	01/11/2018	8.94	Put	Bond Future	7,359.8500		7.3599	6,751.6600	6.7517	(8.264)	0	0	0
2018/06/21	R035	01/11/2018	8.93	Put	Bond Future	7,432.3900		7.4324	6,821.9700	6.8220	(8.213)	0	0	0
2018/06/21	R035	01/11/2018	8.92	Call	Bond Future	508.5000		0.5085	625.8600	0.6259	23.080	0	0	0
2018/06/21	R035	07/02/2019	8.98	Call	Bond Future	1,312.3600		1.3124	1,499.3000	1.4993	14.245	0	0	0
2018/06/21	R035	07/02/2019			Bond Future	9.8748		96.0682	9.7761	96.8124	(1.000)	0.0000	0.0000	0
2018/06/21	R035	07/02/2019	8.96	Call	Bond Future	1,276.3000		1.2763	1,459.3100	1.4593	14.339	0	0	0
2018/06/21	R035	07/02/2019	8.96	Put	Bond Future	8,529.3100		8.5293	7,968.1200	7.9681	(6.580)	0	0	0
2018/06/21	R035	07/02/2019	8.98	Put	Bond Future	8,397.9200		8.3979	7,840.6600	7.8407	(6.636)	0	0	0
2018/06/21	R035	07/02/2019	8.97	Call	Bond Future	1,294.2400		1.2942	1,479.2100	1.4792	14.292	0	0	0
2018/06/21	R035	07/02/2019	8.97	Put	Bond Future	8,463.4700		8.4635	7,904.2400	7.9042	(6.608)	0	0	0
2018/06/21	R186	02/08/2018	8.25	Call	Bond Future	56.5800		0.0566	81.1900	0.0812	43.496	0	0	3,020
2018/06/21	R186	02/08/2018	8.48	Put	Bond Future	3,635.2800		3.6353	3,192.5200	3.1925	(12.180)	0	0	0
2018/06/21	R186	02/08/2018			Bond Future	9.0361		109.7963	8.9537	110.3011	(0.912)	0.0000	0.0000	112,220
2018/06/21	R186	02/08/2018	8.50	Call	Bond Future	183.3900		0.1834	249.9500	0.2500	36.294	0	0	0
2018/06/21	R186	02/08/2018	8.50	Put	Bond Future	3,523.1800		3.5232	3,084.9600	3.0850	(12.438)	0	0	0
2018/06/21	R186	02/08/2018	8.47	Call	Bond Future	161.1000		0.1611	220.9400	0.2209	37.145	0	0	0
2018/06/21	R186	02/08/2018	8.47	Put	Bond Future	3,691.7400		3.6917	3,246.8000	3.2468	(12.052)	0	0	0
2018/06/21	R186	02/08/2018	8.25	Put	Bond Future	4,999.9300		4.9999	4,519.7600	4.5198	(9.604)	0	0	0
2018/06/21	R186	02/08/2018	7.50	Put	Bond Future	9,938.2800		9.9383	9,433.7400	9.4337	(5.077)	0	0	0
2018/06/21	R186	02/08/2018	8.48	Call	Bond Future	168.3000		0.1683	230.3200	0.2303	36.851	0	0	0

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2018/06/21	R186	02/08/2018	8.75	Call	Bond Future	505.6000	0.5056	649.5700	0.6496	28.475	0	0	5,000
2018/06/21	R186	02/08/2018	8.75	Put	Bond Future	2,271.4100	2.2714	1,910.6000	1.9106	(15.885)	0	0	0
2018/06/21	R186	02/08/2018	8.46	Call	Bond Future	154.2300	0.1542	211.9500	0.2120	37.425	0	0	0
2018/06/21	R186	02/08/2018	8.46	Put	Bond Future	3,748.5800	3.7486	3,301.5200	3.3015	(11.926)	0	0	0
2018/06/21	R186	02/08/2018	7.50	Call	Bond Future	0.3800	0.0004	0.6200	0.0006	63.158	0	0	3,020
2018/06/21	R186	01/11/2018	9.14	Call	Bond Future	2,231.3500	2.2313	2,500.4300	2.5004	12.059	0	0	0
2018/06/21	R186	01/11/2018	7.96	Put	Bond Future	7,352.6000	7.3526	6,882.2500	6.8823	(6.397)	0	0	0
2018/06/21	R186	01/11/2018	8.54	Put	Bond Future	4,263.3300	4.2633	3,882.8200	3.8828	(8.925)	0	0	0
2018/06/21	R186	01/11/2018			Bond Future	9.1165	111.7567	9.0302	112.2711	(0.947)	0.0000	0.0000	0
2018/06/21	R186	01/11/2018	8.46	Put	Bond Future	4,634.4400	4.6344	4,237.6600	4.2377	(8.562)	0	0	0
2018/06/21	R186	01/11/2018	8.46	Call	Bond Future	640.1800	0.6402	757.7900	0.7578	18.371	0	0	5,000
2018/06/21	R186	01/11/2018	8.53	Call	Bond Future	749.2200	0.7492	881.0000	0.8810	17.589	0	0	0
2018/06/21	R186	01/11/2018	8.53	Put	Bond Future	4,308.4700	4.3085	3,925.8600	3.9259	(8.880)	0	0	0
2018/06/21	R186	01/11/2018	9.14	Put	Bond Future	2,091.9300	2.0919	1,846.6200	1.8466	(11.726)	0	0	5,000
2018/06/21	R186	01/11/2018	7.96	Call	Bond Future	185.8300	0.1858	229.8700	0.2299	23.699	0	0	5,000
2018/06/21	R186	01/11/2018	8.54	Call	Bond Future	766.0400	0.7660	899.9200	0.8999	17.477	0	0	0
2018/06/21	R186	01/11/2018	8.52	Call	Bond Future	732.6500	0.7327	862.3500	0.8623	17.703	0	0	0
2018/06/21	R186	01/11/2018	8.52	Put	Bond Future	4,353.9100	4.3539	3,969.2200	3.9692	(8.836)	0	0	0
2018/06/21	R186	07/02/2019	8.20	Call	Bond Future	656.1900	0.6562	757.6800	0.7577	15.467	0	0	0
2018/06/21	R186	07/02/2019	8.21	Put	Bond Future	6,621.5200	6.6215	6,199.8700	6.1999	(6.368)	0	0	0
2018/06/21	R186	07/02/2019			Bond Future	9.2077	108.6191	9.1169	109.1435	(0.986)	0.0000	0.0000	0
2018/06/21	R186	07/02/2019	8.20	Put	Bond Future	6,672.5000	6.6725	6,249.5300	6.2495	(6.339)	0	0	0
2018/06/21	R186	07/02/2019	8.21	Call	Bond Future	667.0400	0.6670	769.8500	0.7698	15.413	0	0	0
2018/06/21	R186	07/02/2019	8.22	Call	Bond Future	678.0300	0.6780	782.1600	0.7822	15.358	0	0	0
2018/06/21	R186	07/02/2019	8.22	Put	Bond Future	6,570.7200	6.5707	6,150.3900	6.1504	(6.397)	0	0	0
2018/06/21	R197	02/08/2018			Bond Future	299.1355	299.1355	298.4941	298.4941	(0.214)	0.0000	0.0000	2,388
2018/06/21	R197	01/11/2018			Bond Future	304.5395	304.5395	303.8883	303.8883	(0.214)	0.0000	0.0000	0
2018/06/21	R197	07/02/2019			Bond Future	303.1501	303.1501	302.4864	302.4864	(0.219)	0.0000	0.0000	0
2018/06/21	R202	02/08/2018			Bond Future	236.0266	236.0266	236.0274	236.0274	0.000	0.0000	0.0000	22,040
2018/06/21	R202	01/11/2018			Bond Future	240.2906	240.2906	240.2928	240.2928	0.001	0.0000	0.0000	0
2018/06/21	R202	07/02/2019			Bond Future	241.0915	241.0915	241.0940	241.0940	0.001	0.0000	0.0000	0
2018/06/21	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R204	02/08/2018			Bond Future	6.5766	101.5125	6.5751	101.5130	(0.023)	0.0000	0.0000	10,270
2018/06/21	R204	02/08/2018	8.98	Call	Bond Future	879.6100	0.8796	880.1600	0.8802	0.063	0	0	0
2018/06/21	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R204	02/08/2018	8.99	Call	Bond Future	883.2400	0.8832	883.7900	0.8838	0.062	0	0	0
2018/06/21	R204	02/08/2018	8.97	Call	Bond Future	875.9900	0.8760	876.5400	0.8765	0.063	0	0	0
2018/06/21	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R207	02/08/2018	6.86	Put	Bond Future	1,124.3900	1.1244	1,031.4800	1.0315	(8.263)	0	0	0
2018/06/21	R207	02/08/2018	6.85	Call	Bond Future	4.5900	0.0046	6.7000	0.0067	45.969	0	0	0
2018/06/21	R207	02/08/2018			Bond Future	7.6941	99.8520	7.6228	99.9471	(0.927)	0.0000	0.0000	21,368
2018/06/21	R207	02/08/2018	6.86	Call	Bond Future	4.6100	0.0046	6.7600	0.0068	46.638	0	0	0
2018/06/21	R207	02/08/2018	6.85	Put	Bond Future	1,137.9000	1.1379	1,044.9500	1.0450	(8.169)	0	0	0
2018/06/21	R207	02/08/2018	6.87	Call	Bond Future	4.6400	0.0046	6.8200	0.0068	46.983	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
2018/06/21	R207	02/08/2018	6.87	Put	Bond Future	1,110.9000	1.1109	1,018.0200	1.0180	(8.361)	0	0	0
2018/06/21	R207	01/11/2018	6.76	Put	Bond Future	1,161.3300	1.1613	1,068.9500	1.0689	(7.955)	0	0	0
2018/06/21	R207	01/11/2018			Bond Future	7.7830	101.6347	7.6956	101.7320	(1.122)	0.0000	0.0000	0
2018/06/21	R207	01/11/2018	6.75	Call	Bond Future	12.3900	0.0124	17.1400	0.0171	38.337	0	0	0
2018/06/21	R207	01/11/2018	6.75	Put	Bond Future	1,172.1500	1.1722	1,079.5900	1.0796	(7.897)	0	0	0
2018/06/21	R207	01/11/2018	6.76	Call	Bond Future	12.8900	0.0129	17.8200	0.0178	38.247	0	0	0
2018/06/21	R207	01/11/2018	6.74	Call	Bond Future	11.9000	0.0119	16.4900	0.0165	38.571	0	0	0
2018/06/21	R207	01/11/2018	6.74	Put	Bond Future	1,182.9800	1.1830	1,090.2600	1.0903	(7.838)	0	0	0
2018/06/21	R207	07/02/2019	6.52	Call	Bond Future	5.6600	0.0057	8.4700	0.0085	49.647	0	0	0
2018/06/21	R207	07/02/2019	6.51	Put	Bond Future	1,250.1200	1.2501	1,153.5300	1.1535	(7.726)	0	0	0
2018/06/21	R207	07/02/2019			Bond Future	7.9264	99.9610	7.8124	100.0603	(1.438)	0.0000	0.0000	0
2018/06/21	R207	07/02/2019	6.53	Call	Bond Future	5.8800	0.0059	8.7800	0.0088	49.320	0	0	0
2018/06/21	R207	07/02/2019	6.53	Put	Bond Future	1,232.8000	1.2328	1,136.4000	1.1364	(7.820)	0	0	0
2018/06/21	R207	07/02/2019	6.52	Put	Bond Future	1,241.4500	1.2414	1,144.9600	1.1450	(7.772)	0	0	0
2018/06/21	R207	07/02/2019	6.51	Call	Bond Future	5.4600	0.0055	8.1700	0.0082	49.634	0	0	0
2018/06/21	R208	02/08/2018	7.14	Call	Bond Future	14.2500	0.0143	20.0000	0.0200	40.351	0	0	0
2018/06/21	R208	02/08/2018	7.12	Call	Bond Future	12.7500	0.0127	17.9600	0.0180	40.863	0	0	0
2018/06/21	R208	02/08/2018			Bond Future	7.9804	99.4803	7.9064	99.6510	(0.928)	0.0000	0.0000	30,836
2018/06/21	R208	02/08/2018	7.12	Put	Bond Future	2,020.5900	2.0206	1,855.0400	1.8550	(8.193)	0	0	0
2018/06/21	R208	02/08/2018	7.14	Put	Bond Future	1,974.8400	1.9748	1,809.8300	1.8098	(8.356)	0	0	0
2018/06/21	R208	02/08/2018	7.13	Call	Bond Future	13.4800	0.0135	18.9600	0.0190	40.653	0	0	0
2018/06/21	R208	02/08/2018	7.13	Put	Bond Future	1,997.6900	1.9977	1,832.4100	1.8324	(8.274)	0	0	0
2018/06/21	R208	01/11/2018	7.11	Put	Bond Future	2,083.3400	2.0833	1,922.4900	1.9225	(7.721)	0	0	0
2018/06/21	R208	01/11/2018			Bond Future	8.0660	97.8569	7.9832	98.0312	(1.026)	0.0000	0.0000	0
2018/06/21	R208	01/11/2018	7.11	Call	Bond Future	44.7400	0.0447	58.2400	0.0582	30.174	0	0	0
2018/06/21	R208	01/11/2018	7.12	Call	Bond Future	46.3000	0.0463	60.1900	0.0602	30.000	0	0	0
2018/06/21	R208	01/11/2018	7.10	Put	Bond Future	2,103.4300	2.1034	1,942.2000	1.9422	(7.665)	0	0	0
2018/06/21	R208	01/11/2018	7.12	Put	Bond Future	2,063.3000	2.0633	1,902.8400	1.9028	(7.777)	0	0	0
2018/06/21	R208	01/11/2018	7.10	Call	Bond Future	43.2200	0.0432	56.3400	0.0563	30.356	0	0	0
2018/06/21	R208	07/02/2019	7.07	Call	Bond Future	79.0600	0.0791	98.3100	0.0983	24.349	0	0	0
2018/06/21	R208	07/02/2019	7.08	Put	Bond Future	2,176.6300	2.1766	2,018.4400	2.0184	(7.268)	0	0	0
2018/06/21	R208	07/02/2019	7.06	Put	Bond Future	2,211.5500	2.2116	2,052.5900	2.0526	(7.188)	0	0	0
2018/06/21	R208	07/02/2019			Bond Future	8.1760	99.7548	8.0818	99.9326	(1.152)	0.0000	0.0000	0
2018/06/21	R208	07/02/2019	7.07	Put	Bond Future	2,194.0700	2.1941	2,035.4900	2.0355	(7.228)	0	0	0
2018/06/21	R208	07/02/2019	7.08	Call	Bond Future	81.0000	0.0810	100.6400	0.1006	24.247	0	0	0
2018/06/21	R208	07/02/2019	7.06	Call	Bond Future	77.1500	0.0771	96.0200	0.0960	24.459	0	0	0
2018/06/21	R209	02/08/2018	9.66	Call	Bond Future	1,323.8600	1.3239	1,621.7600	1.6218	22.502	0	0	435
2018/06/21	R209	02/08/2018	8.96	Put	Bond Future	5,120.3700	5.1204	4,561.2900	4.5613	(10.919)	0	0	0
2018/06/21	R209	02/08/2018	8.49	Call	Bond Future	7.5600	0.0076	12.0400	0.0120	59.259	0	0	500
2018/06/21	R209	02/08/2018	8.46	Put	Bond Future	8,760.9700	8.7610	8,160.8000	8.1608	(6.850)	0	0	0
2018/06/21	R209	02/08/2018	10.38	Call	Bond Future	4,543.7500	4.5438	5,073.7100	5.0737	11.663	0	0	0
2018/06/21	R209	02/08/2018	9.21	Call	Bond Future	314.8000	0.3148	425.0000	0.4250	35.006	0	0	0
2018/06/21	R209	02/08/2018	10.39	Put	Bond Future	241.2900	0.2413	169.0600	0.1691	(29.935)	0	0	0
2018/06/21	R209	02/08/2018			Bond Future	9.6909	73.3646	9.5990	73.9685	(0.949)	0.0000	0.0000	118,213
2018/06/21	R209	02/08/2018	10.21	Call	Bond Future	3,665.1800	3.6652	4,160.0300	4.1600	13.501	0	0	0
2018/06/21	R209	02/08/2018	10.21	Put	Bond Future	392.3600	0.3924	283.3000	0.2833	(27.796)	0	0	435

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2018/06/21	R209	02/08/2018	8.96	Call	Bond Future	101.9800	0.1020	146.8100	0.1468	43.960	0	0	5,000
2018/06/21	R209	02/08/2018	9.43	Call	Bond Future	698.3600	0.6984	894.4800	0.8945	28.083	0	0	0
2018/06/21	R209	02/08/2018	9.43	Put	Bond Future	2,432.2500	2.4322	2,024.4600	2.0245	(16.766)	0	0	5,000
2018/06/21	R209	02/08/2018	10.84	Call	Bond Future	7,011.8700	7.0119	7,593.8900	7.5939	8.300	0	0	0
2018/06/21	R209	02/08/2018	10.84	Put	Bond Future	61.9600	0.0620	40.0700	0.0401	(35.329)	0	0	435
2018/06/21	R209	02/08/2018	8.83	Call	Bond Future	53.9600	0.0540	79.9000	0.0799	48.073	0	0	0
2018/06/21	R209	02/08/2018	8.83	Put	Bond Future	6,019.0100	6.0190	5,441.0400	5.4410	(9.602)	0	0	500
2018/06/21	R209	02/08/2018	8.49	Put	Bond Future	8,530.7300	8.5307	7,931.3000	7.9313	(7.027)	0	0	0
2018/06/21	R209	02/08/2018	9.21	Put	Bond Future	3,559.7300	3.5597	3,066.0200	3.0660	(13.869)	0	0	500
2018/06/21	R209	02/08/2018	9.66	Put	Bond Future	1,525.9000	1.5259	1,219.8900	1.2199	(20.054)	0	0	0
2018/06/21	R209	02/08/2018	8.46	Call	Bond Future	6.2200	0.0062	9.9600	0.0100	60.129	0	0	5,000
2018/06/21	R209	02/08/2018	10.38	Put	Bond Future	247.9900	0.2480	174.0400	0.1740	(29.820)	0	0	0
2018/06/21	R209	02/08/2018	10.39	Call	Bond Future	4,596.5000	4.5965	5,128.1800	5.1282	11.567	0	0	0
2018/06/21	R209	02/08/2018	10.40	Call	Bond Future	4,649.3500	4.6494	5,182.7200	5.1827	11.472	0	0	0
2018/06/21	R209	02/08/2018	10.40	Put	Bond Future	234.7700	0.2348	164.2300	0.1642	(30.046)	0	0	0
2018/06/21	R209	01/11/2018	1,016.00	Call	Bond Future	70,638.8700	70.6389	71,253.9400	71.2539	0.871	0	0	0
2018/06/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R209	01/11/2018	9.34	Put	Bond Future	4,026.2900	4.0263	3,621.7100	3.6217	(10.048)	0	0	0
2018/06/21	R209	01/11/2018	9.97	Call	Bond Future	3,245.3200	3.2453	3,617.9900	3.6180	11.483	0	0	0
2018/06/21	R209	01/11/2018	9.64	Call	Bond Future	2,098.0100	2.0980	2,388.6800	2.3887	13.855	0	0	2,000
2018/06/21	R209	01/11/2018	9.98	Put	Bond Future	1,870.8100	1.8708	1,630.7300	1.6307	(12.833)	0	0	2,000
2018/06/21	R209	01/11/2018	10.00	Call	Bond Future	3,359.9000	3.3599	3,739.5000	3.7395	11.298	0	0	0
2018/06/21	R209	01/11/2018			Bond Future	9.7577	71.5267	9.6630	72.1418	(0.971)	0.0000	0.0000	0
2018/06/21	R209	01/11/2018	1,016.01	Call	Bond Future	70,638.8700	70.6389	71,253.9400	71.2539	0.871	0	0	0
2018/06/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R209	01/11/2018	8.89	Put	Bond Future	6,407.6600	6.4077	5,896.0500	5.8961	(7.984)	0	0	0
2018/06/21	R209	01/11/2018	8.89	Call	Bond Future	467.9100	0.4679	571.3700	0.5714	22.111	0	0	2,000
2018/06/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/21	R209	01/11/2018	1,015.99	Call	Bond Future	70,638.8600	70.6389	71,253.9300	71.2539	0.871	0	0	0
2018/06/21	R209	01/11/2018	9.34	Call	Bond Future	1,254.0300	1.2540	1,464.5200	1.4645	16.785	0	0	0
2018/06/21	R209	01/11/2018	9.97	Put	Bond Future	1,895.4600	1.8955	1,653.0600	1.6531	(12.788)	0	0	0
2018/06/21	R209	01/11/2018	9.64	Put	Bond Future	2,863.6600	2.8637	2,539.2600	2.5393	(11.328)	0	0	0
2018/06/21	R209	01/11/2018	9.98	Call	Bond Future	3,283.3300	3.2833	3,658.3200	3.6583	11.421	0	0	0
2018/06/21	R209	01/11/2018	10.00	Put	Bond Future	1,822.3300	1.8223	1,586.8600	1.5869	(12.921)	0	0	5,850
2018/06/21	R209	01/11/2018	9.94	Call	Bond Future	3,132.4300	3.1324	3,498.0700	3.4981	11.673	0	0	0
2018/06/21	R209	01/11/2018	9.94	Put	Bond Future	1,971.0400	1.9710	1,721.6100	1.7216	(12.655)	0	0	0
2018/06/21	R209	01/11/2018	10.57	Call	Bond Future	5,825.5800	5.8256	6,311.3100	6.3113	8.338	0	0	0
2018/06/21	R209	01/11/2018	10.57	Put	Bond Future	860.4900	0.8605	731.1500	0.7311	(15.031)	0	0	0
2018/06/21	R209	07/02/2019	8.97	Put	Bond Future	6,967.4600	6.9675	6,503.5300	6.5035	(6.659)	0	0	0
2018/06/21	R209	07/02/2019			Bond Future	9.8314	72.9139	9.7336	73.5410	(0.995)	0.0000	0.0000	0
2018/06/21	R209	07/02/2019	8.96	Call	Bond Future	1,138.4200	1.1384	1,299.8500	1.2999	14.180	0	0	0
2018/06/21	R209	07/02/2019	8.96	Put	Bond Future	7,023.1300	7.0231	6,557.5000	6.5575	(6.630)	0	0	0
2018/06/21	R209	07/02/2019	8.97	Call	Bond Future	1,154.2700	1.1543	1,317.4000	1.3174	14.133	0	0	0
2018/06/21	R209	07/02/2019	8.95	Call	Bond Future	1,122.7300	1.1227	1,282.4600	1.2825	14.227	0	0	0
2018/06/21	R209	07/02/2019	8.95	Put	Bond Future	7,079.0600	7.0791	6,611.7300	6.6117	(6.602)	0	0	0
2018/06/21	R210	02/08/2018			Bond Future	187.4937	187.4937	187.6535	187.6535	0.085	0.0000	0.0000	2,179
2018/06/21	R210	01/11/2018			Bond Future	188.3808	188.3808	188.5446	188.5446	0.087	0.0000	0.0000	0

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2018/06/21	R210	07/02/2019			Bond Future	192.0717	192.0717	192.2389	192.2389	0.087	0.0000	0.0000	0
2018/06/21	R212	02/08/2018			Bond Future	153.4971	153.4971	153.4701	153.4701	(0.018)	0.0000	0.0000	4,777
2018/06/21	R212	01/11/2018			Bond Future	156.2700	156.2700	156.2434	156.2434	(0.017)	0.0000	0.0000	0
2018/06/21	R212	07/02/2019			Bond Future	157.1781	157.1781	157.1512	157.1512	(0.017)	0.0000	0.0000	0
2018/06/21	R213	02/08/2018	9.06	Call	Bond Future	303.2900	0.3033	405.5500	0.4055	33.717	0	0	0
2018/06/21	R213	02/08/2018	9.05	Put	Bond Future	3,322.7500	3.3227	2,869.7600	2.8698	(13.633)	0	0	0
2018/06/21	R213	02/08/2018			Bond Future	9.5185	84.8001	9.4314	85.3522	(0.915)	0.0000	0.0000	33,527
2018/06/21	R213	02/08/2018	9.07	Call	Bond Future	315.7600	0.3158	421.2100	0.4212	33.396	0	0	0
2018/06/21	R213	02/08/2018	9.07	Put	Bond Future	3,214.8100	3.2148	2,768.1500	2.7681	(13.894)	0	0	0
2018/06/21	R213	02/08/2018	9.06	Put	Bond Future	3,268.5600	3.2686	2,818.7100	2.8187	(13.763)	0	0	0
2018/06/21	R213	02/08/2018	9.05	Call	Bond Future	291.1900	0.2912	390.3100	0.3903	34.040	0	0	0
2018/06/21	R213	01/11/2018	8.65	Call	Bond Future	376.3300	0.3763	457.5900	0.4576	21.593	0	0	0
2018/06/21	R213	01/11/2018	8.64	Put	Bond Future	6,594.4500	6.5945	6,111.8500	6.1118	(7.318)	0	0	0
2018/06/21	R213	01/11/2018			Bond Future	9.5936	82.7680	9.5035	83.3304	(0.939)	0.0000	0.0000	0
2018/06/21	R213	01/11/2018	8.66	Call	Bond Future	385.1300	0.3851	467.9300	0.4679	21.499	0	0	0
2018/06/21	R213	01/11/2018	8.66	Put	Bond Future	6,474.8300	6.4748	5,995.2800	5.9953	(7.406)	0	0	0
2018/06/21	R213	01/11/2018	8.65	Put	Bond Future	6,534.5300	6.5345	6,053.4400	6.0534	(7.362)	0	0	0
2018/06/21	R213	01/11/2018	8.64	Call	Bond Future	367.6800	0.3677	447.4300	0.4474	21.690	0	0	0
2018/06/21	R213	07/02/2019	8.68	Call	Bond Future	846.6800	0.8467	969.9700	0.9700	14.562	0	0	0
2018/06/21	R213	07/02/2019			Bond Future	9.6787	84.3733	9.5851	84.9467	(0.967)	0.0000	0.0000	0
2018/06/21	R213	07/02/2019	8.68	Put	Bond Future	7,258.7400	7.2587	6,808.6500	6.8087	(6.201)	0	0	0
2018/06/21	R213	07/02/2019	8.69	Call	Bond Future	859.4300	0.8594	984.1600	0.9842	14.513	0	0	0
2018/06/21	R213	07/02/2019	8.70	Put	Bond Future	7,149.4200	7.1494	6,702.2200	6.7022	(6.255)	0	0	0
2018/06/21	R213	07/02/2019	8.69	Put	Bond Future	7,203.9700	7.2040	6,755.3200	6.7553	(6.228)	0	0	0
2018/06/21	R213	07/02/2019	8.70	Call	Bond Future	872.3300	0.8723	998.5100	0.9985	14.465	0	0	0
2018/06/21	R214	02/08/2018	8.96	Call	Bond Future	54.3100	0.0543	84.3100	0.0843	55.238	0	0	0
2018/06/21	R214	02/08/2018			Bond Future	9.8305	72.8238	9.7285	73.5223	(1.038)	0.0000	0.0000	32,501
2018/06/21	R214	02/08/2018	8.94	Call	Bond Future	48.9200	0.0489	76.3300	0.0763	56.030	0	0	0
2018/06/21	R214	02/08/2018	8.94	Put	Bond Future	6,542.8000	6.5428	5,871.7300	5.8717	(10.257)	0	0	0
2018/06/21	R214	02/08/2018	8.96	Put	Bond Future	6,391.9800	6.3920	5,723.5000	5.7235	(10.458)	0	0	0
2018/06/21	R214	02/08/2018	8.95	Call	Bond Future	51.5600	0.0516	80.2400	0.0802	55.625	0	0	0
2018/06/21	R214	02/08/2018	8.95	Put	Bond Future	6,467.2700	6.4673	5,797.4700	5.7975	(10.357)	0	0	0
2018/06/21	R214	01/11/2018	8.99	Put	Bond Future	6,990.0800	6.9901	6,390.7800	6.3908	(8.574)	0	0	0
2018/06/21	R214	01/11/2018	8.98	Call	Bond Future	429.7600	0.4298	539.7100	0.5397	25.584	0	0	0
2018/06/21	R214	01/11/2018			Bond Future	9.8979	70.8311	9.7928	71.5425	(1.062)	0.0000	0.0000	0
2018/06/21	R214	01/11/2018	8.99	Call	Bond Future	439.9200	0.4399	551.9500	0.5520	25.466	0	0	0
2018/06/21	R214	01/11/2018	8.98	Put	Bond Future	7,057.4300	7.0574	6,456.0500	6.4561	(8.521)	0	0	0
2018/06/21	R214	01/11/2018	9.00	Call	Bond Future	450.2600	0.4503	564.3900	0.5644	25.348	0	0	0
2018/06/21	R214	01/11/2018	9.00	Put	Bond Future	6,923.0200	6.9230	6,325.8200	6.3258	(8.626)	0	0	0
2018/06/21	R214	07/02/2019	9.05	Put	Bond Future	7,745.7400	7.7457	7,202.9500	7.2029	(7.008)	0	0	0
2018/06/21	R214	07/02/2019			Bond Future	9.9734	72.2050	9.8648	72.9301	(1.088)	0.0000	0.0000	0
2018/06/21	R214	07/02/2019	9.04	Call	Bond Future	1,150.4900	1.1505	1,330.9200	1.3309	15.683	0	0	0
2018/06/21	R214	07/02/2019	9.04	Put	Bond Future	7,806.2800	7.8063	7,261.5700	7.2616	(6.978)	0	0	0
2018/06/21	R214	07/02/2019	9.05	Call	Bond Future	1,166.5500	1.1666	1,348.9000	1.3489	15.632	0	0	0
2018/06/21	R214	07/02/2019	9.03	Call	Bond Future	1,134.6000	1.1346	1,313.1200	1.3131	15.734	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
2018/06/21	R214	07/02/2019	9.03	Put	Bond Future	7,867.1100	7.8671	7,320.4900	7.3205	(6.948)	0	0	0
2018/06/21	R248	02/08/2018	8.98	Call	Bond Future	53.4300	0.0534	85.2200	0.0852	59.498	0	0	0
2018/06/21	R248	02/08/2018	8.97	Put	Bond Future	8,393.8400	8.3938	7,532.1100	7.5321	(10.266)	0	0	0
2018/06/21	R248	02/08/2018			Bond Future	9.8609	93.1807	9.7588	94.0727	(1.035)	0.0000	0.0000	103,114
2018/06/21	R248	02/08/2018	8.99	Call	Bond Future	56.4800	0.0565	89.8400	0.0898	59.065	0	0	0
2018/06/21	R248	02/08/2018	8.99	Put	Bond Future	8,197.8500	8.1978	7,339.2100	7.3392	(10.474)	0	0	0
2018/06/21	R248	02/08/2018	8.98	Put	Bond Future	8,295.6900	8.2957	7,435.4800	7.4355	(10.369)	0	0	0
2018/06/21	R248	02/08/2018	8.97	Call	Bond Future	50.5200	0.0505	80.7900	0.0808	59.917	0	0	0
2018/06/21	R248	01/11/2018	9.03	Call	Bond Future	521.2600	0.5213	659.4500	0.6594	26.511	0	0	0
2018/06/21	R248	01/11/2018			Bond Future	9.9292	90.4117	9.8240	91.3201	(1.060)	0.0000	0.0000	0
2018/06/21	R248	01/11/2018	9.01	Call	Bond Future	490.7900	0.4908	622.8800	0.6229	26.914	0	0	0
2018/06/21	R248	01/11/2018	9.01	Put	Bond Future	9,008.3300	9.0083	8,232.0400	8.2320	(8.617)	0	0	0
2018/06/21	R248	01/11/2018	9.03	Put	Bond Future	8,838.5900	8.8386	8,068.4000	8.0684	(8.714)	0	0	0
2018/06/21	R248	01/11/2018	9.02	Call	Bond Future	505.9200	0.5059	641.0600	0.6411	26.712	0	0	0
2018/06/21	R248	01/11/2018	9.02	Put	Bond Future	8,923.2700	8.9233	8,150.0300	8.1500	(8.665)	0	0	0
2018/06/21	R248	07/02/2019	9.06	Put	Bond Future	10,002.0100	10.0020	9,296.4700	9.2965	(7.054)	0	0	0
2018/06/21	R248	07/02/2019			Bond Future	10.0058	92.1652	9.8970	93.0913	(1.088)	0.0000	0.0000	0
2018/06/21	R248	07/02/2019	9.06	Call	Bond Future	1,347.4900	1.3475	1,568.0200	1.5680	16.366	0	0	0
2018/06/21	R248	07/02/2019	9.05	Put	Bond Future	10,081.6500	10.0816	9,373.6400	9.3736	(7.023)	0	0	0
2018/06/21	R248	07/02/2019	9.07	Call	Bond Future	1,367.3400	1.3673	1,590.3600	1.5904	16.311	0	0	0
2018/06/21	R248	07/02/2019	9.07	Put	Bond Future	9,922.7400	9.9227	9,219.6900	9.2197	(7.085)	0	0	0
2018/06/21	R248	07/02/2019	9.05	Call	Bond Future	1,327.8400	1.3278	1,545.9000	1.5459	16.422	0	0	0

Total

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