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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/06/2018 TO 22/06/2018

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
2018/06/22	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	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
2018/06/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2025	02/08/2018			Bond Future	131.7062	131.7062	131.6262	131.6262	(0.061)	0.0000	0.0000	864
2018/06/22	2025	02/08/2018	136.65	Put	Bond Future	4,943.7700	4.9438	5,023.8200	5.0238	1.619	0	0	0
2018/06/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2025	02/08/2018	136.67	Put	Bond Future	4,963.7700	4.9638	5,043.8200	5.0438	1.613	0	0	0
2018/06/22	2025	02/08/2018	136.66	Put	Bond Future	4,953.7700	4.9538	5,033.8200	5.0338	1.616	0	0	0
2018/06/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2025	01/11/2018			Bond Future	134.0863	134.0863	134.0035	134.0035	(0.062)	0.0000	0.0000	0
2018/06/22	2025	07/02/2019			Bond Future	135.3002	135.3002	135.2162	135.2162	(0.062)	0.0000	0.0000	0
2018/06/22	2029	02/08/2018			Bond Future	100.5470	100.5470	100.7400	100.7400	0.192	0.0000	0.0000	1,370
2018/06/22	2029	01/11/2018			Bond Future	101.3144	101.3144	101.5100	101.5100	0.193	0.0000	0.0000	0
2018/06/22	2029	07/02/2019			Bond Future	103.2997	103.2997	103.4994	103.4994	0.193	0.0000	0.0000	0
2018/06/22	2030	02/08/2018	8.51	Call	Bond Future	47.5400	0.0475	58.3100	0.0583	22.655	0	0	7,850
2018/06/22	2030	02/08/2018	8.91	Call	Bond Future	309.5400	0.3095	364.2200	0.3642	17.665	0	0	7,850
2018/06/22	2030	02/08/2018	9.46	Put	Bond Future	1,079.7800	1.0798	928.6800	0.9287	(13.994)	0	0	0
2018/06/22	2030	02/08/2018			Bond Future	9.3650	90.6700	9.3133	91.0064	(0.552)	0.0000	0.0000	49,926
2018/06/22	2030	02/08/2018	8.51	Put	Bond Future	5,835.6500	5.8357	5,510.0300	5.5100	(5.580)	0	0	0
2018/06/22	2030	02/08/2018	9.46	Call	Bond Future	1,693.8200	1.6938	1,879.1100	1.8791	10.939	0	0	0
2018/06/22	2030	02/08/2018	8.91	Put	Bond Future	3,329.4000	3.3294	3,047.6900	3.0477	(8.461)	0	0	0
2018/06/22	2030	02/08/2018	9.50	Call	Bond Future	1,848.0500	1.8481	2,043.2200	2.0432	10.561	0	0	0
2018/06/22	2030	02/08/2018	9.47	Call	Bond Future	1,731.7400	1.7317	1,919.5200	1.9195	10.843	0	0	0
2018/06/22	2030	02/08/2018	9.45	Put	Bond Future	1,106.6400	1.1066	953.0400	0.9530	(13.880)	0	0	0
2018/06/22	2030	02/08/2018	9.50	Put	Bond Future	977.2300	0.9772	836.0100	0.8360	(14.451)	0	0	7,850
2018/06/22	2030	02/08/2018	9.47	Put	Bond Future	1,053.4100	1.0534	904.8000	0.9048	(14.108)	0	0	0
2018/06/22	2030	02/08/2018	9.45	Call	Bond Future	1,656.3400	1.6563	1,839.1300	1.8391	11.036	0	0	0
2018/06/22	2030	01/11/2018	8.60	Call	Bond Future	468.1400	0.4681	522.5400	0.5225	11.620	0	0	0
2018/06/22	2030	01/11/2018	8.58	Put	Bond Future	6,138.5000	6.1385	5,849.0500	5.8490	(4.715)	0	0	0
2018/06/22	2030	01/11/2018			Bond Future	9.4363	92.2892	9.3828	92.6311	(0.567)	0.0000	0.0000	0
2018/06/22	2030	01/11/2018	8.60	Put	Bond Future	6,020.8800	6.0209	5,733.4100	5.7334	(4.775)	0	0	0
2018/06/22	2030	01/11/2018	8.58	Call	Bond Future	447.4100	0.4474	499.8300	0.4998	11.716	0	0	0
2018/06/22	2030	01/11/2018	8.59	Put	Bond Future	6,079.5700	6.0796	5,791.0900	5.7911	(4.745)	0	0	0
2018/06/22	2030	01/11/2018	8.59	Call	Bond Future	457.6900	0.4577	511.0800	0.5111	11.665	0	0	0
2018/06/22	2030	07/02/2019	8.62	Call	Bond Future	1,003.5700	1.0036	1,083.6300	1.0836	7.978	0	0	0
2018/06/22	2030	07/02/2019			Bond Future	9.5169	90.0699	9.4613	90.4183	(0.584)	0.0000	0.0000	0
2018/06/22	2030	07/02/2019	8.62	Put	Bond Future	6,851.6300	6.8516	6,583.3400	6.5833	(3.916)	0	0	0
2018/06/22	2030	07/02/2019	8.63	Call	Bond Future	1,018.1000	1.0181	1,099.0600	1.0991	7.952	0	0	0
2018/06/22	2030	07/02/2019	8.63	Put	Bond Future	6,798.2000	6.7982	6,530.8100	6.5308	(3.933)	0	0	0
2018/06/22	2030	07/02/2019	8.64	Call	Bond Future	1,032.7800	1.0328	1,114.6600	1.1147	7.928	0	0	0
2018/06/22	2030	07/02/2019	8.64	Put	Bond Future	6,744.9700	6.7450	6,478.5000	6.4785	(3.951)	0	0	0

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2018/06/22	2032	02/08/2018	9.67	Call	Bond Future	2,005.6000	2.0056	2,214.5600	2.2146	10.419	0	0	0
2018/06/22	2032	02/08/2018	9.66	Put	Bond Future	1,115.4100	1.1154	958.6700	0.9587	(14.052)	0	0	0
2018/06/22	2032	02/08/2018			Bond Future	9.5384	93.1672	9.4868	93.5303	(0.541)	0.0000	0.0000	34,986
2018/06/22	2032	02/08/2018	9.68	Call	Bond Future	2,048.2300	2.0482	2,259.7700	2.2598	10.328	0	0	0
2018/06/22	2032	02/08/2018	9.68	Put	Bond Future	1,061.8400	1.0618	910.2900	0.9103	(14.272)	0	0	0
2018/06/22	2032	02/08/2018	9.67	Put	Bond Future	1,088.3700	1.0884	934.2400	0.9342	(14.162)	0	0	0
2018/06/22	2032	02/08/2018	9.66	Call	Bond Future	1,963.4000	1.9634	2,169.7500	2.1697	10.510	0	0	0
2018/06/22	2032	01/11/2018	8.77	Put	Bond Future	6,596.8000	6.5968	6,285.8500	6.2859	(4.714)	0	0	0
2018/06/22	2032	01/11/2018			Bond Future	9.6127	90.6760	9.5595	91.0451	(0.554)	0.0000	0.0000	0
2018/06/22	2032	01/11/2018	8.76	Call	Bond Future	486.7100	0.4867	543.6200	0.5436	11.693	0	0	0
2018/06/22	2032	01/11/2018	8.76	Put	Bond Future	6,658.9100	6.6589	6,346.7400	6.3467	(4.688)	0	0	0
2018/06/22	2032	01/11/2018	8.77	Call	Bond Future	500.3700	0.5004	558.5000	0.5585	11.617	0	0	0
2018/06/22	2032	01/11/2018	8.75	Call	Bond Future	473.4400	0.4734	529.1600	0.5292	11.769	0	0	0
2018/06/22	2032	01/11/2018	8.75	Put	Bond Future	6,721.4900	6.7215	6,408.1300	6.4081	(4.662)	0	0	0
2018/06/22	2032	07/02/2019	8.81	Call	Bond Future	1,211.6600	1.2117	1,302.5000	1.3025	7.497	0	0	0
2018/06/22	2032	07/02/2019	8.80	Put	Bond Future	7,570.7800	7.5708	7,284.5400	7.2845	(3.781)	0	0	0
2018/06/22	2032	07/02/2019			Bond Future	9.6953	92.4347	9.6400	92.8108	(0.570)	0.0000	0.0000	0
2018/06/22	2032	07/02/2019	8.82	Call	Bond Future	1,228.3200	1.2283	1,320.1300	1.3201	7.474	0	0	0
2018/06/22	2032	07/02/2019	8.82	Put	Bond Future	7,454.7000	7.4547	7,170.4000	7.1704	(3.814)	0	0	0
2018/06/22	2032	07/02/2019	8.81	Put	Bond Future	7,512.6200	7.5126	7,227.3500	7.2274	(3.797)	0	0	0
2018/06/22	2032	07/02/2019	8.80	Call	Bond Future	1,195.1600	1.1952	1,285.0300	1.2850	7.519	0	0	0
2018/06/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2033	02/08/2018			Bond Future	103.5172	103.5172	103.5182	103.5182	0.001	0.0000	0.0000	10,961
2018/06/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2033	02/08/2018	109.92	Put	Bond Future	6,402.8100	6.4028	6,401.7900	6.4018	(0.016)	0	0	0
2018/06/22	2033	02/08/2018	109.94	Put	Bond Future	6,422.8100	6.4228	6,421.7900	6.4218	(0.016)	0	0	0
2018/06/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2033	02/08/2018	109.93	Put	Bond Future	6,412.8100	6.4128	6,411.7900	6.4118	(0.016)	0	0	0
2018/06/22	2033	01/11/2018			Bond Future	104.2668	104.2668	104.2668	104.2668	0.000	0.0000	0.0000	0
2018/06/22	2033	07/02/2019			Bond Future	106.3099	106.3099	106.3102	106.3102	0.000	0.0000	0.0000	0
2018/06/22	2037	02/08/2018	9.96	Put	Bond Future	804.3200	0.8043	674.9200	0.6749	(16.088)	0	0	0
2018/06/22	2037	02/08/2018	9.95	Call	Bond Future	2,928.6800	2.9287	3,203.4200	3.2034	9.381	0	0	0
2018/06/22	2037	02/08/2018			Bond Future	9.6779	90.1094	9.6263	90.5161	(0.532)	0.0000	0.0000	56,155
2018/06/22	2037	02/08/2018	9.96	Call	Bond Future	2,982.4400	2.9824	3,259.7700	3.2598	9.299	0	0	0
2018/06/22	2037	02/08/2018	9.95	Put	Bond Future	826.3600	0.8264	694.3700	0.6944	(15.972)	0	0	0
2018/06/22	2037	02/08/2018	9.97	Call	Bond Future	3,036.5800	3.0366	3,316.4800	3.3165	9.218	0	0	0
2018/06/22	2037	02/08/2018	9.97	Put	Bond Future	782.7600	0.7828	655.9300	0.6559	(16.203)	0	0	0
2018/06/22	2037	01/11/2018	9.03	Call	Bond Future	732.4100	0.7324	813.5400	0.8135	11.077	0	0	0
2018/06/22	2037	01/11/2018			Bond Future	9.7447	91.7185	9.6917	92.1320	(0.544)	0.0000	0.0000	0
2018/06/22	2037	01/11/2018	9.01	Call	Bond Future	695.2300	0.6952	773.2800	0.7733	11.227	0	0	0
2018/06/22	2037	01/11/2018	9.01	Put	Bond Future	6,691.5400	6.6915	6,356.1200	6.3561	(5.013)	0	0	0
2018/06/22	2037	01/11/2018	9.03	Put	Bond Future	6,557.5200	6.5575	6,225.1800	6.2252	(5.068)	0	0	0
2018/06/22	2037	01/11/2018	9.02	Call	Bond Future	713.5800	0.7136	793.1600	0.7932	11.152	0	0	0
2018/06/22	2037	01/11/2018	9.02	Put	Bond Future	6,624.2300	6.6242	6,290.3400	6.2903	(5.040)	0	0	0
2018/06/22	2037	07/02/2019	9.06	Put	Bond Future	7,736.8000	7.7368	7,432.0100	7.4320	(3.939)	0	0	0
2018/06/22	2037	07/02/2019	9.05	Call	Bond Future	1,596.6000	1.5966	1,711.9400	1.7119	7.224	0	0	0

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2018/06/22	2037	07/02/2019			Bond Future	9.8197	89.2375	9.7648	89.6589	(0.559)	0.0000	0.0000	0
2018/06/22	2037	07/02/2019	9.06	Call	Bond Future	1,621.3600	1.6214	1,737.9600	1.7380	7.191	0	0	0
2018/06/22	2037	07/02/2019	9.05	Put	Bond Future	7,796.7500	7.7967	7,490.7000	7.4907	(3.925)	0	0	0
2018/06/22	2037	07/02/2019	9.07	Call	Bond Future	1,646.3500	1.6463	1,764.2200	1.7642	7.159	0	0	0
2018/06/22	2037	07/02/2019	9.07	Put	Bond Future	7,677.2000	7.6772	7,373.6800	7.3737	(3.954)	0	0	0
2018/06/22	2038	02/08/2018	134.55	Put	Bond Future	10,805.9800	10.8060	10,804.6400	10.8046	(0.012)	0	0	0
2018/06/22	2038	02/08/2018			Bond Future	123.7440	123.7440	123.7454	123.7454	0.001	0.0000	0.0000	9,115
2018/06/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2038	02/08/2018	134.54	Put	Bond Future	10,795.9800	10.7960	10,794.6400	10.7946	(0.012)	0	0	0
2018/06/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2038	02/08/2018	134.53	Put	Bond Future	10,785.9800	10.7860	10,784.6400	10.7846	(0.012)	0	0	0
2018/06/22	2038	01/11/2018			Bond Future	125.9801	125.9801	125.9803	125.9803	0.000	0.0000	0.0000	0
2018/06/22	2038	07/02/2019			Bond Future	126.8585	126.8585	126.8590	126.8590	0.000	0.0000	0.0000	0
2018/06/22	2040	02/08/2018	10.04	Call	Bond Future	3,294.6300	3.2946	3,596.7100	3.5967	9.169	0	0	0
2018/06/22	2040	02/08/2018	10.03	Put	Bond Future	856.2100	0.8562	718.3800	0.7184	(16.098)	0	0	0
2018/06/22	2040	02/08/2018			Bond Future	9.7426	93.5329	9.6911	93.9701	(0.529)	0.0000	0.0000	25,272
2018/06/22	2040	02/08/2018	10.05	Call	Bond Future	3,353.2200	3.3532	3,658.0000	3.6580	9.089	0	0	0
2018/06/22	2040	02/08/2018	10.05	Put	Bond Future	811.0300	0.8110	678.6100	0.6786	(16.327)	0	0	0
2018/06/22	2040	02/08/2018	10.04	Put	Bond Future	833.3700	0.8334	698.2500	0.6983	(16.214)	0	0	0
2018/06/22	2040	02/08/2018	10.03	Call	Bond Future	3,236.4300	3.2364	3,535.8000	3.5358	9.250	0	0	0
2018/06/22	2040	01/11/2018	9.80	Call	Bond Future	3,136.9500	3.1369	3,357.9100	3.3579	7.044	0	0	3,540
2018/06/22	2040	01/11/2018	9.09	Put	Bond Future	7,114.7000	7.1147	6,757.0700	6.7571	(5.027)	0	0	0
2018/06/22	2040	01/11/2018			Bond Future	9.8089	95.2031	9.7558	95.6476	(0.541)	0.0000	0.0000	0
2018/06/22	2040	01/11/2018	9.20	Put	Bond Future	6,348.9800	6.3490	6,010.5300	6.0105	(5.331)	0	0	0
2018/06/22	2040	01/11/2018	9.20	Call	Bond Future	1,032.5300	1.0325	1,138.5500	1.1386	10.268	0	0	3,540
2018/06/22	2040	01/11/2018	9.80	Put	Bond Future	3,210.9900	3.2110	2,987.4800	2.9875	(6.961)	0	0	0
2018/06/22	2040	01/11/2018	9.08	Call	Bond Future	765.8400	0.7658	851.0000	0.8510	11.120	0	0	0
2018/06/22	2040	01/11/2018	9.10	Put	Bond Future	7,187.2200	7.1872	6,827.9100	6.8279	(4.999)	0	0	0
2018/06/22	2040	01/11/2018	9.10	Put	Bond Future	7,042.6600	7.0427	6,686.7100	6.6867	(5.054)	0	0	0
2018/06/22	2040	01/11/2018	9.09	Call	Bond Future	786.1400	0.7861	872.9800	0.8730	11.046	0	0	0
2018/06/22	2040	01/11/2018	9.10	Call	Bond Future	806.7900	0.8068	895.3100	0.8953	10.972	0	0	2,950
2018/06/22	2040	01/11/2018	8.50	Put	Bond Future	12,211.2700	12.2113	11,790.1800	11.7902	(3.448)	0	0	0
2018/06/22	2040	01/11/2018	8.50	Call	Bond Future	163.0200	0.1630	186.4000	0.1864	14.342	0	0	2,950
2018/06/22	2040	01/11/2018	9.07	Call	Bond Future	746.0400	0.7460	829.5600	0.8296	11.195	0	0	0
2018/06/22	2040	01/11/2018	9.07	Put	Bond Future	7,260.3900	7.2604	6,899.4400	6.8994	(4.971)	0	0	0
2018/06/22	2040	07/02/2019	9.11	Put	Bond Future	8,403.7400	8.4037	8,073.3800	8.0734	(3.931)	0	0	0
2018/06/22	2040	07/02/2019	9.13	Call	Bond Future	1,717.0500	1.7171	1,842.2000	1.8422	7.289	0	0	0
2018/06/22	2040	07/02/2019			Bond Future	9.8830	92.5391	9.8282	92.9921	(0.555)	0.0000	0.0000	0
2018/06/22	2040	07/02/2019	9.11	Call	Bond Future	1,671.6600	1.6717	1,794.2700	1.7943	7.335	0	0	0
2018/06/22	2040	07/02/2019	9.13	Put	Bond Future	8,265.2500	8.2652	7,937.4300	7.9374	(3.966)	0	0	0
2018/06/22	2040	07/02/2019	9.12	Put	Bond Future	8,334.3200	8.3343	8,005.2300	8.0052	(3.949)	0	0	0
2018/06/22	2040	07/02/2019	9.12	Call	Bond Future	1,694.2500	1.6943	1,818.1300	1.8181	7.312	0	0	0
2018/06/22	2044	02/08/2018	10.07	Call	Bond Future	3,348.9600	3.3490	3,655.5400	3.6555	9.154	0	0	0
2018/06/22	2044	02/08/2018			Bond Future	9.7715	90.6284	9.7200	91.0719	(0.527)	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
2018/06/22	2044	02/08/2018	10.05	Call	Bond Future	3,231.7500	3.2318	3,532.8100	3.5328	9.316	0	0	0
2018/06/22	2044	02/08/2018	10.05	Put	Bond Future	893.8900	0.8939	751.4100	0.7514	(15.939)	0	0	0
2018/06/22	2044	02/08/2018	10.07	Put	Bond Future	847.1800	0.8472	710.2200	0.7102	(16.167)	0	0	0
2018/06/22	2044	02/08/2018	10.06	Call	Bond Future	3,290.1500	3.2901	3,593.9900	3.5940	9.235	0	0	0
2018/06/22	2044	02/08/2018	10.06	Put	Bond Future	870.2700	0.8703	730.5700	0.7306	(16.052)	0	0	0
2018/06/22	2044	01/11/2018	9.12	Call	Bond Future	810.1700	0.8102	899.0500	0.8991	10.971	0	0	0
2018/06/22	2044	01/11/2018			Bond Future	9.8354	92.2468	9.7825	92.6977	(0.538)	0.0000	0.0000	0
2018/06/22	2044	01/11/2018	9.12	Put	Bond Future	7,239.6500	7.2397	6,877.6400	6.8776	(5.000)	0	0	0
2018/06/22	2044	01/11/2018	9.13	Call	Bond Future	831.4200	0.8314	922.0100	0.9220	10.896	0	0	0
2018/06/22	2044	01/11/2018	9.14	Put	Bond Future	7,092.3000	7.0923	6,733.7300	6.7337	(5.056)	0	0	0
2018/06/22	2044	01/11/2018	9.13	Put	Bond Future	7,165.8000	7.1658	6,805.5000	6.8055	(5.028)	0	0	0
2018/06/22	2044	01/11/2018	9.14	Call	Bond Future	852.8600	0.8529	945.1800	0.9452	10.825	0	0	0
2018/06/22	2044	07/02/2019	9.18	Put	Bond Future	8,248.2100	8.2482	7,919.0100	7.9190	(3.991)	0	0	0
2018/06/22	2044	07/02/2019			Bond Future	9.9069	89.6507	9.8522	90.1102	(0.552)	0.0000	0.0000	0
2018/06/22	2044	07/02/2019	9.17	Call	Bond Future	1,776.9200	1.7769	1,905.9700	1.9060	7.263	0	0	0
2018/06/22	2044	07/02/2019	9.17	Put	Bond Future	8,318.4300	8.3184	7,987.9100	7.9879	(3.973)	0	0	0
2018/06/22	2044	07/02/2019	9.18	Call	Bond Future	1,800.7600	1.8008	1,931.1300	1.9311	7.240	0	0	0
2018/06/22	2044	07/02/2019	9.16	Call	Bond Future	1,753.2900	1.7533	1,881.0300	1.8810	7.286	0	0	0
2018/06/22	2044	07/02/2019	9.16	Put	Bond Future	8,389.0100	8.3890	8,057.1800	8.0572	(3.956)	0	0	0
2018/06/22	2046	02/08/2018	128.78	Put	Bond Future	12,302.4000	12.3024	11,626.6000	11.6266	(5.493)	0	0	0
2018/06/22	2046	02/08/2018			Bond Future	116.4776	116.4776	117.1534	117.1534	0.580	0.0000	0.0000	11,876
2018/06/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2046	02/08/2018	128.77	Put	Bond Future	12,292.4000	12.2924	11,616.6000	11.6166	(5.498)	0	0	0
2018/06/22	2046	02/08/2018	128.79	Put	Bond Future	12,312.4000	12.3124	11,636.6000	11.6366	(5.489)	0	0	0
2018/06/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2046	01/11/2018			Bond Future	116.9332	116.9332	117.6202	117.6202	0.588	0.0000	0.0000	0
2018/06/22	2046	07/02/2019			Bond Future	119.2244	119.2244	119.9251	119.9251	0.588	0.0000	0.0000	0
2018/06/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2050	02/08/2018	137.54	Put	Bond Future	15,666.6500	15.6666	15,665.0900	15.6651	(0.010)	0	0	0
2018/06/22	2050	02/08/2018	137.52	Put	Bond Future	15,646.6500	15.6466	15,645.0900	15.6451	(0.010)	0	0	0
2018/06/22	2050	02/08/2018			Bond Future	121.8733	121.8733	121.8749	121.8749	0.001	0.0000	0.0000	9,701
2018/06/22	2050	02/08/2018	137.53	Put	Bond Future	15,656.6500	15.6566	15,655.0900	15.6551	(0.010)	0	0	0
2018/06/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	2050	01/11/2018			Bond Future	124.0758	124.0758	124.0763	124.0763	0.000	0.0000	0.0000	0
2018/06/22	2050	07/02/2019			Bond Future	124.7353	124.7353	124.7364	124.7364	0.001	0.0000	0.0000	0
2018/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	AL37	02/08/2018			Index Future	582.1780	582.1780	583.0700	583.0700	0.153	0.0000	0.0000	0
2018/06/22	AL37	01/11/2018			Index Future	592.5750	592.5750	593.4800	593.4800	0.153	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
2018/06/22	AL37	07/02/2019			Index Future	604.0710	604.0710	604.9930	604.9930	0.153	0.0000	0.0000	0
2018/06/22	AL7T	02/08/2018			Index Future	672.8420	672.8420	674.9190	674.9190	0.309	0.0000	0.0000	0
2018/06/22	AL7T	01/11/2018			Index Future	684.8590	684.8590	686.9690	686.9690	0.308	0.0000	0.0000	0
2018/06/22	AL7T	07/02/2019			Index Future	698.1450	698.1450	700.2950	700.2950	0.308	0.0000	0.0000	0
2018/06/22	ALBI	02/08/2018			Index Future	611.8300	611.8300	614.0540	614.0540	0.363	0.0000	0.0000	859
2018/06/22	ALBI	01/11/2018			Index Future	622.7570	622.7570	625.0170	625.0170	0.363	0.0000	0.0000	0
2018/06/22	ALBI	07/02/2019			Index Future	634.8380	634.8380	637.1410	637.1410	0.363	0.0000	0.0000	0
2018/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	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
2018/06/22	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/22	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	EL28	02/08/2018			Bond Future	129.0218		129.0218	129.0251	129.0251	0.003	0.0000	0.0000	0
2018/06/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	EL28	02/08/2018	134.93	Put	Bond Future	5,908.2300		5.9082	5,904.8600	5.9049	(0.057)	0	0	0
2018/06/22	EL28	02/08/2018	134.95	Put	Bond Future	5,928.2300		5.9282	5,924.8600	5.9249	(0.057)	0	0	0
2018/06/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	EL28	02/08/2018	134.94	Put	Bond Future	5,918.2300		5.9182	5,914.8600	5.9149	(0.057)	0	0	0
2018/06/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	ES33	02/08/2018	11.14	Call	Bond Future	1,096.9000		1.0969	1,405.2900	1.4053	28.115	0	0	0
2018/06/22	ES33	02/08/2018			Bond Future	10.9523		77.7134	10.9002	78.0218	(0.475)	0.0000	0.0000	9,466
2018/06/22	ES33	02/08/2018	11.15	Call	Bond Future	1,154.6500		1.1547	1,463.0400	1.4630	26.709	0	0	0
2018/06/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	ES33	02/08/2018	11.16	Call	Bond Future	1,212.3400		1.2123	1,520.7300	1.5207	25.438	0	0	0
2018/06/22	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	ES33	01/11/2018			Bond Future	11.0702		75.3130	11.0163	75.6265	(0.486)	0.0000	0.0000	0
2018/06/22	ES33	07/02/2019			Bond Future	11.2042		76.7737	11.1482	77.0931	(0.500)	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
2018/06/22	ES42	02/08/2018			Bond Future	11.1407	80.4958	11.0887	80.8474	(0.467)	0.0000	0.0000	7,957
2018/06/22	ES42	01/11/2018			Bond Future	11.2544	77.6734	11.2006	78.0308	(0.478)	0.0000	0.0000	0
2018/06/22	ES42	07/02/2019			Bond Future	11.3792	79.1797	11.3233	79.5439	(0.491)	0.0000	0.0000	0
2018/06/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	02/08/2018			GOVI	606.9270	606.9270	609.2640	609.2640	0.385	0.0000	0.0000	475
2018/06/22	GOVI	02/08/2018	605.71	Call	GOVI	12,170.0000	1.2170	35,540.0000	3.5540	192.030	0	0	0
2018/06/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	02/08/2018	605.72	Call	GOVI	12,070.0000	1.2070	35,440.0000	3.5440	193.621	0	0	0
2018/06/22	GOVI	02/08/2018	605.70	Call	GOVI	12,270.0000	1.2270	35,640.0000	3.5640	190.465	0	0	0
2018/06/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	01/11/2018	653.50	Put	GOVI	357,330.0000	35.7330	333,590.0000	33.3590	(6.644)	0	0	0
2018/06/22	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	01/11/2018			GOVI	617.7670	617.7670	620.1410	620.1410	0.384	0.0000	0.0000	0
2018/06/22	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	01/11/2018	653.49	Put	GOVI	357,230.0000	35.7230	333,490.0000	33.3490	(6.646)	0	0	0
2018/06/22	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	01/11/2018	653.51	Put	GOVI	357,430.0000	35.7430	333,690.0000	33.3690	(6.642)	0	0	0
2018/06/22	GOVI	07/02/2019	666.53	Put	GOVI	367,790.0000	36.7790	343,590.0000	34.3590	(6.580)	0	0	0
2018/06/22	GOVI	07/02/2019			GOVI	629.7510	629.7510	632.1710	632.1710	0.384	0.0000	0.0000	0
2018/06/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	07/02/2019	666.52	Put	GOVI	367,690.0000	36.7690	343,490.0000	34.3490	(6.582)	0	0	0
2018/06/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	GOVI	07/02/2019	666.51	Put	GOVI	367,590.0000	36.7590	343,390.0000	34.3390	(6.583)	0	0	0
2018/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/22	IGOV	02/08/2018			Index Future	252.3390	252.3390	252.4910	252.4910	0.060	0.0000	0.0000	852
2018/06/22	IGOV	01/11/2018			Index Future	256.9000	256.9000	257.0520	257.0520	0.059	0.0000	0.0000	234
2018/06/22	IGOV	07/02/2019			Index Future	261.9340	261.9340	262.0900	262.0900	0.060	0.0000	0.0000	0
2018/06/22	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/22	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/22	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5700	99.5700	(0.020)	0.0000	0.0000	0
2018/06/22	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0100	102.0100	(0.020)	0.0000	0.0000	0
2018/06/22	IS01	19/09/2019			Interest Rate Swap	99.9400	99.9400	99.9100	99.9100	(0.030)	0.0000	0.0000	0
2018/06/22	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/22	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9000	98.9000	(0.010)	0.0000	0.0000	0
2018/06/22	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3100	99.3100	(0.010)	0.0000	0.0000	0
2018/06/22	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7500	99.7500	(0.020)	0.0000	0.0000	0
2018/06/22	IS02	20/09/2019			Interest Rate Swap	101.9400	101.9400	101.9100	101.9100	(0.029)	0.0000	0.0000	0
2018/06/22	IS02	20/12/2019			Interest Rate Swap	102.9500	102.9500	102.9200	102.9200	(0.029)	0.0000	0.0000	0
2018/06/22	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0100	99.0100	(0.050)	0.0000	0.0000	0
2018/06/22	IS02	22/06/2020			Interest Rate Swap	102.7200	102.7200	102.6600	102.6600	(0.058)	0.0000	0.0000	0
2018/06/22	IS02	21/09/2020			Interest Rate Swap	99.8100	99.8100	99.7400	99.7400	(0.070)	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
2018/06/22	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.6300	96.6300	(0.083)	0.0000	0.0000	0
2018/06/22	IS05	16/03/2021			Interest Rate Swap	95.9800	95.9800	95.8900	95.8900	(0.094)	0.0000	0.0000	0
2018/06/22	IS05	15/06/2021			Interest Rate Swap	95.2200	95.2200	95.1300	95.1300	(0.095)	0.0000	0.0000	0
2018/06/22	IS05	21/09/2021			Interest Rate Swap	95.4300	95.4300	95.3400	95.3400	(0.094)	0.0000	0.0000	0
2018/06/22	IS05	21/12/2021			Interest Rate Swap	97.6500	97.6500	97.5700	97.5700	(0.082)	0.0000	0.0000	51
2018/06/22	IS05	15/03/2022			Interest Rate Swap	97.8100	97.8100	97.7300	97.7300	(0.082)	0.0000	0.0000	0
2018/06/22	IS05	21/06/2022			Interest Rate Swap	99.0400	99.0400	98.9700	98.9700	(0.071)	0.0000	0.0000	0
2018/06/22	IS05	20/09/2022			Interest Rate Swap	102.9800	102.9800	102.9100	102.9100	(0.068)	0.0000	0.0000	0
2018/06/22	IS05	20/12/2022			Interest Rate Swap	104.2600	104.2600	104.1900	104.1900	(0.067)	0.0000	0.0000	0
2018/06/22	IS05	22/03/2023			Interest Rate Swap	97.7200	97.7200	97.6400	97.6400	(0.082)	0.0000	0.0000	0
2018/06/22	IS05	20/06/2023			Interest Rate Swap	103.7600	103.7600	103.6900	103.6900	(0.067)	0.0000	0.0000	0
2018/06/22	IS05	19/09/2023			Interest Rate Swap	99.3200	99.3200	99.2500	99.2500	(0.070)	0.0000	0.0000	0
2018/06/22	IS10	17/12/2025			Interest Rate Swap	96.2800	96.2800	96.2200	96.2200	(0.062)	0.0000	0.0000	0
2018/06/22	IS10	16/03/2026			Interest Rate Swap	93.3100	93.3100	93.2600	93.2600	(0.054)	0.0000	0.0000	0
2018/06/22	IS10	15/06/2026			Interest Rate Swap	92.0800	92.0800	92.0300	92.0300	(0.054)	0.0000	0.0000	0
2018/06/22	IS10	21/09/2026			Interest Rate Swap	94.2500	94.2500	94.2000	94.2000	(0.053)	0.0000	0.0000	0
2018/06/22	IS10	21/12/2026			Interest Rate Swap	98.0200	98.0200	97.9700	97.9700	(0.051)	0.0000	0.0000	0
2018/06/22	IS10	15/03/2027			Interest Rate Swap	96.6100	96.6100	96.5500	96.5500	(0.062)	0.0000	0.0000	0
2018/06/22	IS10	21/06/2027			Interest Rate Swap	98.6800	98.6800	98.6300	98.6300	(0.051)	0.0000	0.0000	0
2018/06/22	IS10	20/09/2027			Interest Rate Swap	104.0900	104.0900	104.0400	104.0400	(0.048)	0.0000	0.0000	0
2018/06/22	IS10	20/12/2027			Interest Rate Swap	104.4500	104.4500	104.4100	104.4100	(0.038)	0.0000	0.0000	0
2018/06/22	IS10	22/03/2028			Interest Rate Swap	98.0400	98.0400	98.0000	98.0000	(0.041)	0.0000	0.0000	0
2018/06/22	IS10	20/06/2028			Interest Rate Swap	105.1600	105.1600	105.1200	105.1200	(0.038)	0.0000	0.0000	0
2018/06/22	IS10	19/09/2028			Interest Rate Swap	98.8000	98.8000	98.7600	98.7600	(0.040)	0.0000	0.0000	0
2018/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/22	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/22	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/22	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/22	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/22	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/22	R023	02/08/2018	10.40	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/06/22	R023	02/08/2018			Bond Future	8.2954	101.3225	8.2483	101.4965	(0.568)	0.0000	0.0000	41,435
2018/06/22	R023	02/08/2018	10.40	Call	Bond Future	7,405.1800	7.4052	7,579.1400	7.5791	2.349	0	0	0
2018/06/22	R023	02/08/2018	10.41	Call	Bond Future	7,438.6900	7.4387	7,612.6400	7.6126	2.338	0	0	0
2018/06/22	R023	02/08/2018	10.41	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/06/22	R023	02/08/2018	10.39	Call	Bond Future	7,371.6500	7.3716	7,545.6100	7.5456	2.360	0	0	0
2018/06/22	R023	02/08/2018	10.39	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	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
2018/06/22	R023	01/11/2018	10.58	Call	Bond Future	7,412.3600	7.4124	7,586.7600	7.5868	2.353	0	0	0
2018/06/22	R023	01/11/2018	10.57	Put	Bond Future	12.9300	0.0129	10.7800	0.0108	(16.628)	0	0	0
2018/06/22	R023	01/11/2018			Bond Future	8.3707	99.2060	8.3205	99.3825	(0.599)	0.0000	0.0000	0
2018/06/22	R023	01/11/2018	10.59	Call	Bond Future	7,443.8900	7.4439	7,618.3400	7.6183	2.344	0	0	0
2018/06/22	R023	01/11/2018	10.59	Put	Bond Future	12.1800	0.0122	10.1400	0.0101	(16.749)	0	0	0
2018/06/22	R023	01/11/2018	10.58	Put	Bond Future	12.5500	0.0125	10.4600	0.0105	(16.653)	0	0	0
2018/06/22	R023	01/11/2018	10.57	Call	Bond Future	7,380.8300	7.3808	7,555.1700	7.5552	2.362	0	0	0
2018/06/22	R023	07/02/2019	10.59	Call	Bond Future	6,911.7200	6.9117	7,077.8400	7.0778	2.403	0	0	0
2018/06/22	R023	07/02/2019			Bond Future	8.4618	101.1303	8.4077	101.3101	(0.640)	0.0000	0.0000	0
2018/06/22	R023	07/02/2019	10.57	Call	Bond Future	6,855.7400	6.8557	7,021.5100	7.0215	2.418	0	0	0
2018/06/22	R023	07/02/2019	10.57	Put	Bond Future	160.4500	0.1605	146.4200	0.1464	(8.744)	0	0	0
2018/06/22	R023	07/02/2019	10.59	Put	Bond Future	155.6600	0.1557	141.9800	0.1420	(8.788)	0	0	0
2018/06/22	R023	07/02/2019	10.58	Call	Bond Future	6,883.7200	6.8837	7,049.6600	7.0497	2.411	0	0	0
2018/06/22	R023	07/02/2019	10.58	Put	Bond Future	158.0400	0.1580	144.1800	0.1442	(8.770)	0	0	0
2018/06/22	R035	02/08/2018	9.42	Call	Bond Future	950.5700	0.9506	1,083.0400	1.0830	13.936	0	0	0
2018/06/22	R035	02/08/2018			Bond Future	9.6219	97.7210	9.5704	98.1253	(0.535)	0.0000	0.0000	68,231
2018/06/22	R035	02/08/2018	9.42	Put	Bond Future	2,550.3000	2.5503	2,278.4800	2.2785	(10.658)	0	0	0
2018/06/22	R035	02/08/2018	9.43	Call	Bond Future	980.7200	0.9807	1,116.1500	1.1161	13.809	0	0	0
2018/06/22	R035	02/08/2018	9.44	Put	Bond Future	2,450.8800	2.4509	2,184.9800	2.1850	(10.849)	0	0	0
2018/06/22	R035	02/08/2018	9.43	Put	Bond Future	2,500.2500	2.5003	2,231.3900	2.2314	(10.753)	0	0	0
2018/06/22	R035	02/08/2018	9.44	Call	Bond Future	1,011.4500	1.0114	1,149.8400	1.1498	13.682	0	0	0
2018/06/22	R035	01/11/2018	8.93	Call	Bond Future	640.0300	0.6400	713.2700	0.7133	11.443	0	0	0
2018/06/22	R035	01/11/2018	8.92	Put	Bond Future	6,892.6400	6.8926	6,553.6000	6.5536	(4.919)	0	0	0
2018/06/22	R035	01/11/2018			Bond Future	9.6943	94.9703	9.6412	95.3813	(0.548)	0.0000	0.0000	0
2018/06/22	R035	01/11/2018	8.94	Call	Bond Future	654.4600	0.6545	729.0300	0.7290	11.394	0	0	0
2018/06/22	R035	01/11/2018	8.94	Put	Bond Future	6,751.6600	6.7517	6,415.2700	6.4153	(4.982)	0	0	0
2018/06/22	R035	01/11/2018	8.93	Put	Bond Future	6,821.9700	6.8220	6,484.2500	6.4842	(4.950)	0	0	0
2018/06/22	R035	01/11/2018	8.92	Call	Bond Future	625.8600	0.6259	697.7800	0.6978	11.491	0	0	0
2018/06/22	R035	07/02/2019	8.98	Call	Bond Future	1,499.3000	1.4993	1,609.6700	1.6097	7.361	0	0	0
2018/06/22	R035	07/02/2019			Bond Future	9.7761	96.8124	9.7211	97.2312	(0.563)	0.0000	0.0000	0
2018/06/22	R035	07/02/2019	8.96	Call	Bond Future	1,459.3100	1.4593	1,567.4000	1.5674	7.407	0	0	0
2018/06/22	R035	07/02/2019	8.96	Put	Bond Future	7,968.1200	7.9681	7,657.3900	7.6574	(3.900)	0	0	0
2018/06/22	R035	07/02/2019	8.98	Put	Bond Future	7,840.6600	7.8407	7,532.2100	7.5322	(3.934)	0	0	0
2018/06/22	R035	07/02/2019	8.97	Call	Bond Future	1,479.2100	1.4792	1,588.4300	1.5884	7.384	0	0	0
2018/06/22	R035	07/02/2019	8.97	Put	Bond Future	7,904.2400	7.9042	7,594.6400	7.5946	(3.917)	0	0	0
2018/06/22	R186	02/08/2018	8.25	Call	Bond Future	81.1900	0.0812	99.4200	0.0994	22.454	0	0	3,020
2018/06/22	R186	02/08/2018	8.48	Put	Bond Future	3,192.5200	3.1925	2,918.7000	2.9187	(8.577)	0	0	0
2018/06/22	R186	02/08/2018			Bond Future	8.9537	110.3011	8.9019	110.6200	(0.579)	0.0000	0.0000	108,683
2018/06/22	R186	02/08/2018	8.50	Call	Bond Future	249.9500	0.2500	298.2600	0.2983	19.328	0	0	0
2018/06/22	R186	02/08/2018	8.50	Put	Bond Future	3,084.9600	3.0850	2,814.3400	2.8143	(8.772)	0	0	0
2018/06/22	R186	02/08/2018	8.47	Call	Bond Future	220.9400	0.2209	264.4900	0.2645	19.711	0	0	0
2018/06/22	R186	02/08/2018	8.47	Put	Bond Future	3,246.8000	3.2468	2,971.4200	2.9714	(8.482)	0	0	0
2018/06/22	R186	02/08/2018	8.25	Put	Bond Future	4,519.7600	4.5198	4,219.0600	4.2191	(6.653)	0	0	0
2018/06/22	R186	02/08/2018	7.50	Put	Bond Future	9,433.7400	9.4337	9,115.0000	9.1150	(3.379)	0	0	0
2018/06/22	R186	02/08/2018	8.48	Call	Bond Future	230.3200	0.2303	275.4300	0.2754	19.586	0	0	0
2018/06/22	R186	02/08/2018	8.75	Call	Bond Future	649.5700	0.6496	750.7500	0.7508	15.576	0	0	5,000

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
2018/06/22	R186	02/08/2018	8.75	Put	Bond Future	1,910.6000	1.9106	1,692.8500	1.6928	(11.397)	0	0	0
2018/06/22	R186	02/08/2018	8.46	Call	Bond Future	211.9500	0.2120	253.9900	0.2540	19.835	0	0	0
2018/06/22	R186	02/08/2018	8.46	Put	Bond Future	3,301.5200	3.3015	3,024.6300	3.0246	(8.387)	0	0	0
2018/06/22	R186	02/08/2018	7.50	Call	Bond Future	0.6200	0.0006	0.8100	0.0008	30.645	0	0	3,020
2018/06/22	R186	01/11/2018	9.14	Call	Bond Future	2,500.4300	2.5004	2,676.8600	2.6769	7.056	0	0	0
2018/06/22	R186	01/11/2018	7.96	Put	Bond Future	6,882.2500	6.8823	6,589.0400	6.5890	(4.260)	0	0	0
2018/06/22	R186	01/11/2018	8.54	Put	Bond Future	3,882.8200	3.8828	3,649.3200	3.6493	(6.014)	0	0	0
2018/06/22	R186	01/11/2018			Bond Future	9.0302	112.2711	8.9761	112.5950	(0.599)	0.0000	0.0000	0
2018/06/22	R186	01/11/2018	8.46	Put	Bond Future	4,237.6600	4.2377	3,993.5700	3.9936	(5.760)	0	0	0
2018/06/22	R186	01/11/2018	8.46	Call	Bond Future	757.7900	0.7578	837.6100	0.8376	10.533	0	0	5,000
2018/06/22	R186	01/11/2018	8.53	Call	Bond Future	881.0000	0.8810	970.0600	0.9701	10.109	0	0	0
2018/06/22	R186	01/11/2018	8.53	Put	Bond Future	3,925.8600	3.9259	3,691.0100	3.6910	(5.982)	0	0	0
2018/06/22	R186	01/11/2018	9.14	Put	Bond Future	1,846.6200	1.8466	1,699.1400	1.6991	(7.986)	0	0	5,000
2018/06/22	R186	01/11/2018	7.96	Call	Bond Future	229.8700	0.2299	260.5700	0.2606	13.355	0	0	5,000
2018/06/22	R186	01/11/2018	8.54	Call	Bond Future	899.9200	0.8999	990.3300	0.9903	10.046	0	0	0
2018/06/22	R186	01/11/2018	8.52	Call	Bond Future	862.3500	0.8623	950.0500	0.9500	10.170	0	0	0
2018/06/22	R186	01/11/2018	8.52	Put	Bond Future	3,969.2200	3.9692	3,733.0100	3.7330	(5.951)	0	0	0
2018/06/22	R186	07/02/2019	8.20	Call	Bond Future	757.6800	0.7577	825.9900	0.8260	9.016	0	0	0
2018/06/22	R186	07/02/2019	8.21	Put	Bond Future	6,199.8700	6.1999	5,938.8900	5.9389	(4.209)	0	0	0
2018/06/22	R186	07/02/2019			Bond Future	9.1169	109.1435	9.0601	109.4737	(0.623)	0.0000	0.0000	0
2018/06/22	R186	07/02/2019	8.20	Put	Bond Future	6,249.5300	6.2495	5,987.6900	5.9877	(4.190)	0	0	0
2018/06/22	R186	07/02/2019	8.21	Call	Bond Future	769.8500	0.7698	839.0200	0.8390	8.985	0	0	0
2018/06/22	R186	07/02/2019	8.22	Call	Bond Future	782.1600	0.7822	852.2000	0.8522	8.955	0	0	0
2018/06/22	R186	07/02/2019	8.22	Put	Bond Future	6,150.3900	6.1504	5,890.2800	5.8903	(4.229)	0	0	0
2018/06/22	R197	02/08/2018			Bond Future	298.4941	298.4941	298.7075	298.7075	0.071	0.0000	0.0000	2,388
2018/06/22	R197	01/11/2018			Bond Future	303.8883	303.8883	304.1028	304.1028	0.071	0.0000	0.0000	0
2018/06/22	R197	07/02/2019			Bond Future	302.4864	302.4864	302.7060	302.7060	0.073	0.0000	0.0000	0
2018/06/22	R202	02/08/2018			Bond Future	236.0274	236.0274	236.0294	236.0294	0.001	0.0000	0.0000	22,040
2018/06/22	R202	01/11/2018			Bond Future	240.2928	240.2928	240.2925	240.2925	0.000	0.0000	0.0000	0
2018/06/22	R202	07/02/2019			Bond Future	241.0940	241.0940	241.0946	241.0946	0.000	0.0000	0.0000	0
2018/06/22	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R204	02/08/2018			Bond Future	6.5751	101.5130	6.5661	101.5164	(0.138)	0.0000	0.0000	10,270
2018/06/22	R204	02/08/2018	8.98	Call	Bond Future	880.1600	0.8802	883.5100	0.8835	0.381	0	0	0
2018/06/22	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R204	02/08/2018	8.99	Call	Bond Future	883.7900	0.8838	887.1400	0.8871	0.379	0	0	0
2018/06/22	R204	02/08/2018	8.97	Call	Bond Future	876.5400	0.8765	879.8900	0.8799	0.382	0	0	0
2018/06/22	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R207	02/08/2018	6.86	Put	Bond Future	1,031.4800	1.0315	966.9900	0.9670	(6.252)	0	0	0
2018/06/22	R207	02/08/2018	6.85	Call	Bond Future	6.7000	0.0067	8.5000	0.0085	26.866	0	0	0
2018/06/22	R207	02/08/2018			Bond Future	7.6228	99.9471	7.5731	100.0134	(0.652)	0.0000	0.0000	21,409
2018/06/22	R207	02/08/2018	6.86	Call	Bond Future	6.7600	0.0068	8.6000	0.0086	27.219	0	0	0
2018/06/22	R207	02/08/2018	6.85	Put	Bond Future	1,044.9500	1.0450	980.4200	0.9804	(6.175)	0	0	0
2018/06/22	R207	02/08/2018	6.87	Call	Bond Future	6.8200	0.0068	8.7000	0.0087	27.566	0	0	0
2018/06/22	R207	02/08/2018	6.87	Put	Bond Future	1,018.0200	1.0180	953.5700	0.9536	(6.331)	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
2018/06/22	R207	01/11/2018	6.76	Put	Bond Future	1,068.9500	1.0689	1,006.1900	1.0062	(5.871)	0	0	0
2018/06/22	R207	01/11/2018			Bond Future	7.6956	101.7320	7.6356	101.7990	(0.780)	0.0000	0.0000	0
2018/06/22	R207	01/11/2018	6.75	Call	Bond Future	17.1400	0.0171	21.1700	0.0212	23.512	0	0	0
2018/06/22	R207	01/11/2018	6.75	Put	Bond Future	1,079.5900	1.0796	1,016.7000	1.0167	(5.825)	0	0	0
2018/06/22	R207	01/11/2018	6.76	Call	Bond Future	17.8200	0.0178	21.9800	0.0220	23.345	0	0	0
2018/06/22	R207	01/11/2018	6.74	Call	Bond Future	16.4900	0.0165	20.3900	0.0204	23.651	0	0	0
2018/06/22	R207	01/11/2018	6.74	Put	Bond Future	1,090.2600	1.0903	1,027.2400	1.0272	(5.780)	0	0	0
2018/06/22	R207	07/02/2019	6.52	Call	Bond Future	8.4700	0.0085	11.0100	0.0110	29.988	0	0	0
2018/06/22	R207	07/02/2019	6.51	Put	Bond Future	1,153.5300	1.1535	1,087.8600	1.0879	(5.693)	0	0	0
2018/06/22	R207	07/02/2019			Bond Future	7.8124	100.0603	7.7343	100.1284	(1.000)	0.0000	0.0000	0
2018/06/22	R207	07/02/2019	6.53	Call	Bond Future	8.7800	0.0088	11.4000	0.0114	29.841	0	0	0
2018/06/22	R207	07/02/2019	6.53	Put	Bond Future	1,136.4000	1.1364	1,070.8800	1.0709	(5.766)	0	0	0
2018/06/22	R207	07/02/2019	6.52	Put	Bond Future	1,144.9600	1.1450	1,079.3600	1.0794	(5.729)	0	0	0
2018/06/22	R207	07/02/2019	6.51	Call	Bond Future	8.1700	0.0082	10.6400	0.0106	30.233	0	0	0
2018/06/22	R208	02/08/2018	7.14	Call	Bond Future	20.0000	0.0200	24.2900	0.0243	21.450	0	0	0
2018/06/22	R208	02/08/2018	7.12	Call	Bond Future	17.9600	0.0180	21.8500	0.0219	21.659	0	0	0
2018/06/22	R208	02/08/2018			Bond Future	7.9064	99.6510	7.8585	99.7617	(0.606)	0.0000	0.0000	30,836
2018/06/22	R208	02/08/2018	7.12	Put	Bond Future	1,855.0400	1.8550	1,748.2900	1.7483	(5.755)	0	0	0
2018/06/22	R208	02/08/2018	7.14	Put	Bond Future	1,809.8300	1.8098	1,703.4800	1.7035	(5.876)	0	0	0
2018/06/22	R208	02/08/2018	7.13	Call	Bond Future	18.9600	0.0190	23.0400	0.0230	21.519	0	0	0
2018/06/22	R208	02/08/2018	7.13	Put	Bond Future	1,832.4100	1.8324	1,725.8500	1.7259	(5.815)	0	0	0
2018/06/22	R208	01/11/2018	7.11	Put	Bond Future	1,922.4900	1.9225	1,820.5400	1.8205	(5.303)	0	0	0
2018/06/22	R208	01/11/2018			Bond Future	7.9832	98.0312	7.9302	98.1432	(0.665)	0.0000	0.0000	0
2018/06/22	R208	01/11/2018	7.11	Call	Bond Future	58.2400	0.0582	68.3000	0.0683	17.273	0	0	0
2018/06/22	R208	01/11/2018	7.12	Call	Bond Future	60.1900	0.0602	70.5400	0.0705	17.196	0	0	0
2018/06/22	R208	01/11/2018	7.10	Put	Bond Future	1,942.2000	1.9422	1,839.9800	1.8400	(5.263)	0	0	0
2018/06/22	R208	01/11/2018	7.12	Put	Bond Future	1,902.8400	1.9028	1,801.1800	1.8012	(5.343)	0	0	0
2018/06/22	R208	01/11/2018	7.10	Call	Bond Future	56.3400	0.0563	66.1300	0.0661	17.377	0	0	0
2018/06/22	R208	07/02/2019	7.07	Call	Bond Future	98.3100	0.0983	112.3200	0.1123	14.251	0	0	0
2018/06/22	R208	07/02/2019	7.08	Put	Bond Future	2,018.4400	2.0184	1,918.6100	1.9186	(4.946)	0	0	0
2018/06/22	R208	07/02/2019	7.06	Put	Bond Future	2,052.5900	2.0526	1,952.2200	1.9522	(4.890)	0	0	0
2018/06/22	R208	07/02/2019			Bond Future	8.0818	99.9326	8.0215	100.0467	(0.746)	0.0000	0.0000	0
2018/06/22	R208	07/02/2019	7.07	Put	Bond Future	2,035.4900	2.0355	1,935.3900	1.9354	(4.918)	0	0	0
2018/06/22	R208	07/02/2019	7.08	Call	Bond Future	100.6400	0.1006	114.9200	0.1149	14.189	0	0	0
2018/06/22	R208	07/02/2019	7.06	Call	Bond Future	96.0200	0.0960	109.7600	0.1098	14.310	0	0	0
2018/06/22	R209	02/08/2018	9.66	Call	Bond Future	1,621.7600	1.6218	1,800.6200	1.8006	11.029	0	0	435
2018/06/22	R209	02/08/2018	8.96	Put	Bond Future	4,561.2900	4.5613	4,249.3800	4.2494	(6.838)	0	0	0
2018/06/22	R209	02/08/2018	8.49	Call	Bond Future	12.0400	0.0120	14.9400	0.0149	24.086	0	0	500
2018/06/22	R209	02/08/2018	8.46	Put	Bond Future	8,160.8000	8.1608	7,822.4900	7.8225	(4.146)	0	0	0
2018/06/22	R209	02/08/2018	10.38	Call	Bond Future	5,073.7100	5.0737	5,378.1800	5.3782	6.001	0	0	0
2018/06/22	R209	02/08/2018	9.21	Call	Bond Future	425.0000	0.4250	494.1700	0.4942	16.275	0	0	0
2018/06/22	R209	02/08/2018	10.39	Put	Bond Future	169.0600	0.1691	133.6700	0.1337	(20.933)	0	0	0
2018/06/22	R209	02/08/2018			Bond Future	9.5990	73.9685	9.5476	74.3093	(0.535)	0.0000	0.0000	118,213
2018/06/22	R209	02/08/2018	10.21	Call	Bond Future	4,160.0300	4.1600	4,446.4000	4.4464	6.884	0	0	0
2018/06/22	R209	02/08/2018	10.21	Put	Bond Future	283.3000	0.2833	228.9300	0.2289	(19.192)	0	0	435
2018/06/22	R209	02/08/2018	8.96	Call	Bond Future	146.8100	0.1468	175.6400	0.1756	19.638	0	0	5,000

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2018/06/22	R209	02/08/2018	9.43	Call	Bond Future	894.4800	0.8945	1,014.6900	1.0147	13.439	0	0	0
2018/06/22	R209	02/08/2018	9.43	Put	Bond Future	2,024.4600	2.0245	1,803.9300	1.8039	(10.893)	0	0	5,000
2018/06/22	R209	02/08/2018	10.84	Call	Bond Future	7,593.8900	7.5939	7,924.4200	7.9244	4.353	0	0	0
2018/06/22	R209	02/08/2018	10.84	Put	Bond Future	40.0700	0.0401	29.8600	0.0299	(25.480)	0	0	435
2018/06/22	R209	02/08/2018	8.83	Call	Bond Future	79.9000	0.0799	96.6900	0.0967	21.014	0	0	0
2018/06/22	R209	02/08/2018	8.83	Put	Bond Future	5,441.0400	5.4410	5,117.0900	5.1171	(5.954)	0	0	500
2018/06/22	R209	02/08/2018	8.49	Put	Bond Future	7,931.3000	7.9313	7,593.4600	7.5935	(4.260)	0	0	0
2018/06/22	R209	02/08/2018	9.21	Put	Bond Future	3,066.0200	3.0660	2,794.4500	2.7944	(8.857)	0	0	500
2018/06/22	R209	02/08/2018	9.66	Put	Bond Future	1,219.8900	1.2199	1,058.0100	1.0580	(13.270)	0	0	0
2018/06/22	R209	02/08/2018	8.46	Call	Bond Future	9.9600	0.0100	12.3900	0.0124	24.398	0	0	5,000
2018/06/22	R209	02/08/2018	10.38	Put	Bond Future	174.0400	0.1740	137.7700	0.1378	(20.840)	0	0	0
2018/06/22	R209	02/08/2018	10.39	Call	Bond Future	5,128.1800	5.1282	5,433.5300	5.4335	5.954	0	0	0
2018/06/22	R209	02/08/2018	10.40	Call	Bond Future	5,182.7200	5.1827	5,488.9300	5.4889	5.908	0	0	0
2018/06/22	R209	02/08/2018	10.40	Put	Bond Future	164.2300	0.1642	129.7000	0.1297	(21.025)	0	0	0
2018/06/22	R209	01/11/2018	1,016.00	Call	Bond Future	71,253.9400	71.2539	71,600.3500	71.6003	0.486	0	0	0
2018/06/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R209	01/11/2018	9.34	Put	Bond Future	3,621.7100	3.6217	3,400.4000	3.4004	(6.111)	0	0	0
2018/06/22	R209	01/11/2018	9.97	Call	Bond Future	3,617.9900	3.6180	3,833.9900	3.8340	5.970	0	0	0
2018/06/22	R209	01/11/2018	9.64	Call	Bond Future	2,388.6800	2.3887	2,559.0100	2.5590	7.131	0	0	2,000
2018/06/22	R209	01/11/2018	9.98	Put	Bond Future	1,630.7300	1.6307	1,501.6000	1.5016	(7.919)	0	0	2,000
2018/06/22	R209	01/11/2018	10.00	Call	Bond Future	3,739.5000	3.7395	3,959.3200	3.9593	5.878	0	0	0
2018/06/22	R209	01/11/2018			Bond Future	9.6630	72.1418	9.6102	72.4882	(0.547)	0.0000	0.0000	0
2018/06/22	R209	01/11/2018	1,016.01	Call	Bond Future	71,253.9400	71.2539	71,600.3500	71.6003	0.486	0	0	0
2018/06/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R209	01/11/2018	8.89	Put	Bond Future	5,896.0500	5.8961	5,612.6700	5.6127	(4.806)	0	0	0
2018/06/22	R209	01/11/2018	8.89	Call	Bond Future	571.3700	0.5714	634.4000	0.6344	11.031	0	0	2,000
2018/06/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/22	R209	01/11/2018	1,015.99	Call	Bond Future	71,253.9300	71.2539	71,600.3400	71.6003	0.486	0	0	0
2018/06/22	R209	01/11/2018	9.34	Call	Bond Future	1,464.5200	1.4645	1,589.6200	1.5896	8.542	0	0	0
2018/06/22	R209	01/11/2018	9.97	Put	Bond Future	1,653.0600	1.6531	1,522.6500	1.5226	(7.889)	0	0	0
2018/06/22	R209	01/11/2018	9.64	Put	Bond Future	2,539.2600	2.5393	2,363.1800	2.3632	(6.934)	0	0	0
2018/06/22	R209	01/11/2018	9.98	Call	Bond Future	3,658.3200	3.6583	3,875.6000	3.8756	5.939	0	0	0
2018/06/22	R209	01/11/2018	10.00	Put	Bond Future	1,586.8600	1.5869	1,460.2700	1.4603	(7.977)	0	0	5,850
2018/06/22	R209	01/11/2018	9.94	Call	Bond Future	3,498.0700	3.4981	3,710.1800	3.7102	6.064	0	0	0
2018/06/22	R209	01/11/2018	9.94	Put	Bond Future	1,721.6100	1.7216	1,587.3100	1.5873	(7.801)	0	0	0
2018/06/22	R209	01/11/2018	10.57	Call	Bond Future	6,311.3100	6.3113	6,588.9800	6.5890	4.400	0	0	0
2018/06/22	R209	01/11/2018	10.57	Put	Bond Future	731.1500	0.7311	662.4100	0.6624	(9.402)	0	0	0
2018/06/22	R209	07/02/2019	8.97	Put	Bond Future	6,503.5300	6.5035	6,246.7400	6.2467	(3.948)	0	0	0
2018/06/22	R209	07/02/2019			Bond Future	9.7336	73.5410	9.6790	73.8940	(0.560)	0.0000	0.0000	0
2018/06/22	R209	07/02/2019	8.96	Call	Bond Future	1,299.8500	1.2999	1,395.1200	1.3951	7.329	0	0	0
2018/06/22	R209	07/02/2019	8.96	Put	Bond Future	6,557.5000	6.5575	6,299.7200	6.2997	(3.931)	0	0	0
2018/06/22	R209	07/02/2019	8.97	Call	Bond Future	1,317.4000	1.3174	1,413.6600	1.4137	7.307	0	0	0
2018/06/22	R209	07/02/2019	8.95	Call	Bond Future	1,282.4600	1.2825	1,376.7500	1.3768	7.352	0	0	0
2018/06/22	R209	07/02/2019	8.95	Put	Bond Future	6,611.7300	6.6117	6,352.9700	6.3530	(3.914)	0	0	0
2018/06/22	R210	02/08/2018			Bond Future	187.6535	187.6535	187.6546	187.6546	0.001	0.0000	0.0000	2,179
2018/06/22	R210	01/11/2018			Bond Future	188.5446	188.5446	188.5438	188.5438	0.000	0.0000	0.0000	0
2018/06/22	R210	07/02/2019			Bond Future	192.2389	192.2389	192.2387	192.2387	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
2018/06/22	R212	02/08/2018			Bond Future	153.4701	153.4701	153.4701	153.4701	0.000	0.0000	0.0000	4,777
2018/06/22	R212	01/11/2018			Bond Future	156.2434	156.2434	156.2420	156.2420	(0.001)	0.0000	0.0000	0
2018/06/22	R212	07/02/2019			Bond Future	157.1512	157.1512	157.1502	157.1502	(0.001)	0.0000	0.0000	0
2018/06/22	R213	02/08/2018	9.06	Call	Bond Future	405.5500	0.4055	473.8700	0.4739	16.846	0	0	0
2018/06/22	R213	02/08/2018	9.05	Put	Bond Future	2,869.7600	2.8698	2,606.9700	2.6070	(9.157)	0	0	0
2018/06/22	R213	02/08/2018			Bond Future	9.4314	85.3522	9.3799	85.6813	(0.546)	0.0000	0.0000	33,527
2018/06/22	R213	02/08/2018	9.07	Call	Bond Future	421.2100	0.4212	491.5800	0.4916	16.707	0	0	0
2018/06/22	R213	02/08/2018	9.07	Put	Bond Future	2,768.1500	2.7681	2,509.4300	2.5094	(9.346)	0	0	0
2018/06/22	R213	02/08/2018	9.06	Put	Bond Future	2,818.7100	2.8187	2,557.9400	2.5579	(9.251)	0	0	0
2018/06/22	R213	02/08/2018	9.05	Call	Bond Future	390.3100	0.3903	456.6100	0.4566	16.986	0	0	0
2018/06/22	R213	01/11/2018	8.65	Call	Bond Future	457.5900	0.4576	510.0700	0.5101	11.469	0	0	0
2018/06/22	R213	01/11/2018	8.64	Put	Bond Future	6,111.8500	6.1118	5,828.9200	5.8289	(4.629)	0	0	0
2018/06/22	R213	01/11/2018			Bond Future	9.5035	83.3304	9.4503	83.6648	(0.560)	0.0000	0.0000	0
2018/06/22	R213	01/11/2018	8.66	Call	Bond Future	467.9300	0.4679	521.3700	0.5214	11.421	0	0	0
2018/06/22	R213	01/11/2018	8.66	Put	Bond Future	5,995.2800	5.9953	5,714.2700	5.7143	(4.687)	0	0	0
2018/06/22	R213	01/11/2018	8.65	Put	Bond Future	6,053.4400	6.0534	5,771.4700	5.7715	(4.658)	0	0	0
2018/06/22	R213	01/11/2018	8.64	Call	Bond Future	447.4300	0.4474	498.9500	0.4990	11.515	0	0	0
2018/06/22	R213	07/02/2019	8.68	Call	Bond Future	969.9700	0.9700	1,047.3600	1.0474	7.979	0	0	0
2018/06/22	R213	07/02/2019			Bond Future	9.5851	84.9467	9.5299	85.2876	(0.576)	0.0000	0.0000	0
2018/06/22	R213	07/02/2019	8.68	Put	Bond Future	6,808.6500	6.8087	6,545.1900	6.5452	(3.869)	0	0	0
2018/06/22	R213	07/02/2019	8.69	Call	Bond Future	984.1600	0.9842	1,062.4400	1.0624	7.954	0	0	0
2018/06/22	R213	07/02/2019	8.70	Put	Bond Future	6,702.2200	6.7022	6,440.5400	6.4405	(3.904)	0	0	0
2018/06/22	R213	07/02/2019	8.69	Put	Bond Future	6,755.3200	6.7553	6,492.7500	6.4927	(3.887)	0	0	0
2018/06/22	R213	07/02/2019	8.70	Call	Bond Future	998.5100	0.9985	1,077.6800	1.0777	7.929	0	0	0
2018/06/22	R214	02/08/2018	8.96	Call	Bond Future	84.3100	0.0843	101.8700	0.1019	20.828	0	0	0
2018/06/22	R214	02/08/2018			Bond Future	9.7285	73.5223	9.6771	73.8780	(0.528)	0.0000	0.0000	32,501
2018/06/22	R214	02/08/2018	8.94	Call	Bond Future	76.3300	0.0763	92.3800	0.0924	21.027	0	0	0
2018/06/22	R214	02/08/2018	8.94	Put	Bond Future	5,871.7300	5.8717	5,532.0500	5.5321	(5.785)	0	0	0
2018/06/22	R214	02/08/2018	8.96	Put	Bond Future	5,723.5000	5.7235	5,385.3300	5.3853	(5.908)	0	0	0
2018/06/22	R214	02/08/2018	8.95	Call	Bond Future	80.2400	0.0802	97.0300	0.0970	20.925	0	0	0
2018/06/22	R214	02/08/2018	8.95	Put	Bond Future	5,797.4700	5.7975	5,458.5300	5.4585	(5.846)	0	0	0
2018/06/22	R214	01/11/2018	8.99	Put	Bond Future	6,390.7800	6.3908	6,091.0500	6.0911	(4.690)	0	0	0
2018/06/22	R214	01/11/2018	8.98	Call	Bond Future	539.7100	0.5397	600.5200	0.6005	11.267	0	0	0
2018/06/22	R214	01/11/2018			Bond Future	9.7928	71.5425	9.7400	71.9041	(0.539)	0.0000	0.0000	0
2018/06/22	R214	01/11/2018	8.99	Call	Bond Future	551.9500	0.5520	613.8800	0.6139	11.220	0	0	0
2018/06/22	R214	01/11/2018	8.98	Put	Bond Future	6,456.0500	6.4561	6,155.2000	6.1552	(4.660)	0	0	0
2018/06/22	R214	01/11/2018	9.00	Call	Bond Future	564.3900	0.5644	627.4500	0.6274	11.173	0	0	0
2018/06/22	R214	01/11/2018	9.00	Put	Bond Future	6,325.8200	6.3258	6,027.2200	6.0272	(4.720)	0	0	0
2018/06/22	R214	07/02/2019	9.05	Put	Bond Future	7,202.9500	7.2029	6,931.4600	6.9315	(3.769)	0	0	0
2018/06/22	R214	07/02/2019			Bond Future	9.8648	72.9301	9.8104	73.2987	(0.552)	0.0000	0.0000	0
2018/06/22	R214	07/02/2019	9.04	Call	Bond Future	1,330.9200	1.3309	1,427.0200	1.4270	7.221	0	0	0
2018/06/22	R214	07/02/2019	9.04	Put	Bond Future	7,261.5700	7.2616	6,989.0900	6.9891	(3.752)	0	0	0
2018/06/22	R214	07/02/2019	9.05	Call	Bond Future	1,348.9000	1.3489	1,445.9900	1.4460	7.198	0	0	0
2018/06/22	R214	07/02/2019	9.03	Call	Bond Future	1,313.1200	1.3131	1,408.2200	1.4082	7.242	0	0	0
2018/06/22	R214	07/02/2019	9.03	Put	Bond Future	7,320.4900	7.3205	7,047.0100	7.0470	(3.736)	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
2018/06/22	R248	02/08/2018	8.98	Call	Bond Future	85.2200	0.0852	104.1800	0.1042	22.248	0	0	0
2018/06/22	R248	02/08/2018	8.97	Put	Bond Future	7,532.1100	7.5321	7,095.4000	7.0954	(5.798)	0	0	0
2018/06/22	R248	02/08/2018			Bond Future	9.7588	94.0727	9.7075	94.5275	(0.526)	0.0000	0.0000	103,114
2018/06/22	R248	02/08/2018	8.99	Call	Bond Future	89.8400	0.0898	109.7300	0.1097	22.139	0	0	0
2018/06/22	R248	02/08/2018	8.99	Put	Bond Future	7,339.2100	7.3392	6,904.3200	6.9043	(5.926)	0	0	0
2018/06/22	R248	02/08/2018	8.98	Put	Bond Future	7,435.4800	7.4355	6,999.6600	6.9997	(5.861)	0	0	0
2018/06/22	R248	02/08/2018	8.97	Call	Bond Future	80.7900	0.0808	98.8600	0.0989	22.367	0	0	0
2018/06/22	R248	01/11/2018	9.03	Call	Bond Future	659.4500	0.6594	736.3800	0.7364	11.666	0	0	0
2018/06/22	R248	01/11/2018			Bond Future	9.8240	91.3201	9.7711	91.7824	(0.538)	0.0000	0.0000	0
2018/06/22	R248	01/11/2018	9.01	Call	Bond Future	622.8800	0.6229	696.5400	0.6965	11.826	0	0	0
2018/06/22	R248	01/11/2018	9.01	Put	Bond Future	8,232.0400	8.2320	7,843.4300	7.8434	(4.721)	0	0	0
2018/06/22	R248	01/11/2018	9.03	Put	Bond Future	8,068.4000	8.0684	7,683.0600	7.6831	(4.776)	0	0	0
2018/06/22	R248	01/11/2018	9.02	Call	Bond Future	641.0600	0.6411	716.3500	0.7164	11.745	0	0	0
2018/06/22	R248	01/11/2018	9.02	Put	Bond Future	8,150.0300	8.1500	7,763.0500	7.7630	(4.748)	0	0	0
2018/06/22	R248	07/02/2019	9.06	Put	Bond Future	9,296.4700	9.2965	8,943.3000	8.9433	(3.799)	0	0	0
2018/06/22	R248	07/02/2019			Bond Future	9.8970	93.0913	9.8424	93.5625	(0.552)	0.0000	0.0000	0
2018/06/22	R248	07/02/2019	9.06	Call	Bond Future	1,568.0200	1.5680	1,686.0900	1.6861	7.530	0	0	0
2018/06/22	R248	07/02/2019	9.05	Put	Bond Future	9,373.6400	9.3736	9,019.1700	9.0192	(3.782)	0	0	0
2018/06/22	R248	07/02/2019	9.07	Call	Bond Future	1,590.3600	1.5904	1,709.7400	1.7097	7.506	0	0	0
2018/06/22	R248	07/02/2019	9.07	Put	Bond Future	9,219.6900	9.2197	8,867.8300	8.8678	(3.816)	0	0	0
2018/06/22	R248	07/02/2019	9.05	Call	Bond Future	1,545.9000	1.5459	1,662.6700	1.6627	7.554	0	0	0

Total

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