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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2018 TO 26/06/2018

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
2018/06/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	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
2018/06/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2025	02/08/2018			Bond Future	131.5055	131.5055	131.4257	131.4257	(0.061)	0.0000	0.0000	864
2018/06/26	2025	02/08/2018	136.65	Put	Bond Future	5,144.5500	5.1446	5,224.3100	5.2243	1.550	0	0	0
2018/06/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2025	02/08/2018	136.67	Put	Bond Future	5,164.5500	5.1646	5,244.3100	5.2443	1.544	0	0	0
2018/06/26	2025	02/08/2018	136.66	Put	Bond Future	5,154.5500	5.1546	5,234.3100	5.2343	1.547	0	0	0
2018/06/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2025	01/11/2018			Bond Future	133.8813	133.8813	133.8002	133.8002	(0.061)	0.0000	0.0000	0
2018/06/26	2025	07/02/2019			Bond Future	135.0901	135.0901	135.0064	135.0064	(0.062)	0.0000	0.0000	0
2018/06/26	2029	02/08/2018			Bond Future	100.7405	100.7405	100.7413	100.7413	0.001	0.0000	0.0000	1,370
2018/06/26	2029	01/11/2018			Bond Future	101.5110	101.5110	101.5118	101.5118	0.001	0.0000	0.0000	0
2018/06/26	2029	07/02/2019			Bond Future	103.4992	103.4992	103.4993	103.4993	0.000	0.0000	0.0000	0
2018/06/26	2030	02/08/2018	8.51	Call	Bond Future	39.3700	0.0394	41.1200	0.0411	4.445	0	0	7,850
2018/06/26	2030	02/08/2018	8.91	Call	Bond Future	288.3400	0.2883	302.7700	0.3028	5.005	0	0	7,850
2018/06/26	2030	02/08/2018	9.46	Put	Bond Future	969.0700	0.9691	897.7600	0.8978	(7.359)	0	0	0
2018/06/26	2030	02/08/2018			Bond Future	9.3481	90.7799	9.3269	90.9177	(0.226)	0.0000	0.0000	50,008
2018/06/26	2030	02/08/2018	8.51	Put	Bond Future	5,717.6200	5.7176	5,581.5800	5.5816	(2.379)	0	0	0
2018/06/26	2030	02/08/2018	9.46	Call	Bond Future	1,692.9700	1.6930	1,759.4500	1.7594	3.927	0	0	0
2018/06/26	2030	02/08/2018	8.91	Put	Bond Future	3,198.3400	3.1983	3,074.9800	3.0750	(3.857)	0	0	0
2018/06/26	2030	02/08/2018	9.50	Call	Bond Future	1,851.4300	1.8514	1,922.3500	1.9224	3.831	0	0	0
2018/06/26	2030	02/08/2018	9.47	Call	Bond Future	1,731.9200	1.7319	1,799.5200	1.7995	3.903	0	0	0
2018/06/26	2030	02/08/2018	9.45	Put	Bond Future	994.9100	0.9949	922.4900	0.9225	(7.279)	0	0	0
2018/06/26	2030	02/08/2018	9.50	Put	Bond Future	870.7500	0.8708	803.8800	0.8039	(7.680)	0	0	7,850
2018/06/26	2030	02/08/2018	9.47	Put	Bond Future	943.7300	0.9437	873.5400	0.8735	(7.438)	0	0	0
2018/06/26	2030	02/08/2018	9.45	Call	Bond Future	1,654.4700	1.6545	1,719.8400	1.7198	3.951	0	0	0
2018/06/26	2030	01/11/2018	8.60	Call	Bond Future	466.2000	0.4662	484.9400	0.4849	4.020	0	0	0
2018/06/26	2030	01/11/2018	8.58	Put	Bond Future	6,025.1200	6.0251	5,902.7500	5.9027	(2.031)	0	0	0
2018/06/26	2030	01/11/2018			Bond Future	9.4188	92.4005	9.3969	92.5409	(0.233)	0.0000	0.0000	0
2018/06/26	2030	01/11/2018	8.60	Put	Bond Future	5,907.6900	5.9077	5,786.0600	5.7861	(2.059)	0	0	0
2018/06/26	2030	01/11/2018	8.58	Call	Bond Future	445.2800	0.4453	463.2800	0.4633	4.042	0	0	0
2018/06/26	2030	01/11/2018	8.59	Put	Bond Future	5,966.2800	5.9663	5,844.2700	5.8443	(2.045)	0	0	0
2018/06/26	2030	01/11/2018	8.59	Call	Bond Future	455.6500	0.4556	474.0100	0.4740	4.029	0	0	0
2018/06/26	2030	07/02/2019	8.62	Call	Bond Future	1,010.3500	1.0103	1,039.6800	1.0397	2.903	0	0	0
2018/06/26	2030	07/02/2019			Bond Future	9.4988	90.1830	9.4762	90.3250	(0.239)	0.0000	0.0000	0
2018/06/26	2030	07/02/2019	8.62	Put	Bond Future	6,745.3300	6.7453	6,632.6700	6.6327	(1.670)	0	0	0
2018/06/26	2030	07/02/2019	8.63	Call	Bond Future	1,025.0600	1.0251	1,054.7500	1.0547	2.896	0	0	0
2018/06/26	2030	07/02/2019	8.63	Put	Bond Future	6,692.0800	6.6921	6,579.7800	6.5798	(1.678)	0	0	0
2018/06/26	2030	07/02/2019	8.64	Call	Bond Future	1,039.9300	1.0399	1,069.9700	1.0700	2.889	0	0	0
2018/06/26	2030	07/02/2019	8.64	Put	Bond Future	6,639.0400	6.6390	6,527.0900	6.5271	(1.686)	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
2018/06/26	2032	02/08/2018	9.67	Call	Bond Future	1,984.9400	1.9849	2,082.4500	2.0825	4.912	0	0	0
2018/06/26	2032	02/08/2018	9.66	Put	Bond Future	1,011.6100	1.0116	923.5300	0.9235	(8.707)	0	0	0
2018/06/26	2032	02/08/2018			Bond Future	9.5267	93.2494	9.5005	93.4336	(0.275)	0.0000	0.0000	34,986
2018/06/26	2032	02/08/2018	9.68	Call	Bond Future	2,028.4500	2.0284	2,127.3900	2.1274	4.878	0	0	0
2018/06/26	2032	02/08/2018	9.68	Put	Bond Future	959.7900	0.9598	874.5700	0.8746	(8.879)	0	0	0
2018/06/26	2032	02/08/2018	9.67	Put	Bond Future	985.4400	0.9854	898.7900	0.8988	(8.793)	0	0	0
2018/06/26	2032	02/08/2018	9.66	Call	Bond Future	1,941.8700	1.9419	2,037.9500	2.0379	4.948	0	0	0
2018/06/26	2032	01/11/2018	8.77	Put	Bond Future	6,505.2200	6.5052	6,343.5500	6.3436	(2.485)	0	0	0
2018/06/26	2032	01/11/2018			Bond Future	9.6007	90.7592	9.5736	90.9469	(0.282)	0.0000	0.0000	0
2018/06/26	2032	01/11/2018	8.76	Call	Bond Future	478.4000	0.4784	503.7900	0.5038	5.307	0	0	0
2018/06/26	2032	01/11/2018	8.76	Put	Bond Future	6,567.3800	6.5674	6,405.1400	6.4051	(2.470)	0	0	0
2018/06/26	2032	01/11/2018	8.77	Call	Bond Future	492.0100	0.4920	517.9700	0.5180	5.276	0	0	0
2018/06/26	2032	01/11/2018	8.75	Call	Bond Future	465.1800	0.4652	490.0100	0.4900	5.338	0	0	0
2018/06/26	2032	01/11/2018	8.75	Put	Bond Future	6,630.0100	6.6300	6,467.2100	6.4672	(2.456)	0	0	0
2018/06/26	2032	07/02/2019	8.81	Call	Bond Future	1,209.3700	1.2094	1,251.8900	1.2519	3.516	0	0	0
2018/06/26	2032	07/02/2019	8.80	Put	Bond Future	7,483.9400	7.4839	7,335.7500	7.3358	(1.980)	0	0	0
2018/06/26	2032	07/02/2019			Bond Future	9.6829	92.5191	9.6549	92.7094	(0.289)	0.0000	0.0000	0
2018/06/26	2032	07/02/2019	8.82	Call	Bond Future	1,226.1200	1.2261	1,269.1300	1.2691	3.508	0	0	0
2018/06/26	2032	07/02/2019	8.82	Put	Bond Future	7,368.0400	7.3680	7,220.8100	7.2208	(1.998)	0	0	0
2018/06/26	2032	07/02/2019	8.81	Put	Bond Future	7,425.8700	7.4259	7,278.1500	7.2782	(1.989)	0	0	0
2018/06/26	2032	07/02/2019	8.80	Call	Bond Future	1,192.7800	1.1928	1,234.8300	1.2348	3.525	0	0	0
2018/06/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2033	02/08/2018			Bond Future	103.5187	103.5187	103.3908	103.3908	(0.124)	0.0000	0.0000	11,821
2018/06/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2033	02/08/2018	109.92	Put	Bond Future	6,401.2800	6.4013	6,529.2300	6.5292	1.999	0	0	0
2018/06/26	2033	02/08/2018	109.94	Put	Bond Future	6,421.2800	6.4213	6,549.2300	6.5492	1.993	0	0	0
2018/06/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2033	02/08/2018	109.93	Put	Bond Future	6,411.2800	6.4113	6,539.2300	6.5392	1.996	0	0	0
2018/06/26	2033	01/11/2018			Bond Future	104.2680	104.2680	104.1378	104.1378	(0.125)	0.0000	0.0000	0
2018/06/26	2033	07/02/2019			Bond Future	106.3102	106.3102	106.1766	106.1766	(0.126)	0.0000	0.0000	0
2018/06/26	2037	02/08/2018	9.96	Put	Bond Future	730.0000	0.7300	687.9600	0.6880	(5.759)	0	0	0
2018/06/26	2037	02/08/2018	9.95	Call	Bond Future	2,865.9300	2.8659	2,909.4000	2.9094	1.517	0	0	0
2018/06/26	2037	02/08/2018			Bond Future	9.6763	90.1216	9.6654	90.2079	(0.113)	0.0000	0.0000	56,155
2018/06/26	2037	02/08/2018	9.96	Call	Bond Future	2,920.3900	2.9204	2,964.5800	2.9646	1.513	0	0	0
2018/06/26	2037	02/08/2018	9.95	Put	Bond Future	751.3400	0.7513	708.5800	0.7086	(5.691)	0	0	0
2018/06/26	2037	02/08/2018	9.97	Call	Bond Future	2,975.2500	2.9752	3,020.1600	3.0202	1.509	0	0	0
2018/06/26	2037	02/08/2018	9.97	Put	Bond Future	709.1600	0.7092	667.8400	0.6678	(5.827)	0	0	0
2018/06/26	2037	01/11/2018	9.03	Call	Bond Future	706.6800	0.7067	717.4200	0.7174	1.520	0	0	0
2018/06/26	2037	01/11/2018			Bond Future	9.7432	91.7305	9.7319	91.8183	(0.116)	0.0000	0.0000	0
2018/06/26	2037	01/11/2018	9.01	Call	Bond Future	670.1500	0.6702	680.3900	0.6804	1.528	0	0	0
2018/06/26	2037	01/11/2018	9.01	Put	Bond Future	6,654.4900	6.6545	6,576.8900	6.5769	(1.166)	0	0	0
2018/06/26	2037	01/11/2018	9.03	Put	Bond Future	6,519.8200	6.5198	6,442.7200	6.4427	(1.183)	0	0	0
2018/06/26	2037	01/11/2018	9.02	Call	Bond Future	688.1800	0.6882	698.6700	0.6987	1.524	0	0	0
2018/06/26	2037	01/11/2018	9.02	Put	Bond Future	6,586.8600	6.5869	6,509.5100	6.5095	(1.174)	0	0	0
2018/06/26	2037	07/02/2019	9.06	Put	Bond Future	7,700.0300	7.7000	7,629.6900	7.6297	(0.914)	0	0	0
2018/06/26	2037	07/02/2019	9.05	Call	Bond Future	1,571.8300	1.5718	1,589.8100	1.5898	1.144	0	0	0

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2018/06/26	2037	07/02/2019			Bond Future	9.8181	89.2493	9.8065	89.3379	(0.118)	0.0000	0.0000	0
2018/06/26	2037	07/02/2019	9.06	Call	Bond Future	1,596.4500	1.5965	1,614.6600	1.6147	1.141	0	0	0
2018/06/26	2037	07/02/2019	9.05	Put	Bond Future	7,760.1200	7.7601	7,689.5500	7.6896	(0.909)	0	0	0
2018/06/26	2037	07/02/2019	9.07	Call	Bond Future	1,621.2900	1.6213	1,639.7400	1.6397	1.138	0	0	0
2018/06/26	2037	07/02/2019	9.07	Put	Bond Future	7,640.2800	7.6403	7,570.1800	7.5702	(0.918)	0	0	0
2018/06/26	2038	02/08/2018	134.55	Put	Bond Future	10,803.6900	10.8037	10,802.5500	10.8026	(0.011)	0	0	0
2018/06/26	2038	02/08/2018			Bond Future	123.7463	123.7463	123.7475	123.7475	0.001	0.0000	0.0000	9,115
2018/06/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2038	02/08/2018	134.54	Put	Bond Future	10,793.6900	10.7937	10,792.5500	10.7926	(0.011)	0	0	0
2018/06/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2038	02/08/2018	134.53	Put	Bond Future	10,783.6900	10.7837	10,782.5500	10.7826	(0.011)	0	0	0
2018/06/26	2038	01/11/2018			Bond Future	125.9819	125.9819	125.9834	125.9834	0.001	0.0000	0.0000	0
2018/06/26	2038	07/02/2019			Bond Future	126.8592	126.8592	126.8598	126.8598	0.000	0.0000	0.0000	0
2018/06/26	2040	02/08/2018	10.04	Call	Bond Future	3,228.8300	3.2288	3,308.9400	3.3089	2.481	0	0	0
2018/06/26	2040	02/08/2018	10.03	Put	Bond Future	776.5400	0.7765	720.1300	0.7201	(7.264)	0	0	0
2018/06/26	2040	02/08/2018			Bond Future	9.7410	93.5460	9.7250	93.6815	(0.164)	0.0000	0.0000	22,929
2018/06/26	2040	02/08/2018	10.05	Call	Bond Future	3,288.2200	3.2882	3,369.3400	3.3693	2.467	0	0	0
2018/06/26	2040	02/08/2018	10.05	Put	Bond Future	732.9300	0.7329	678.5600	0.6786	(7.418)	0	0	0
2018/06/26	2040	02/08/2018	10.04	Put	Bond Future	754.4700	0.7545	699.0900	0.6991	(7.340)	0	0	0
2018/06/26	2040	02/08/2018	10.03	Call	Bond Future	3,169.8600	3.1699	3,248.9400	3.2489	2.495	0	0	0
2018/06/26	2040	01/11/2018	9.80	Call	Bond Future	3,095.4900	3.0955	3,154.6600	3.1547	1.911	0	0	3,540
2018/06/26	2040	01/11/2018	9.09	Put	Bond Future	7,074.0900	7.0741	6,956.4800	6.9565	(1.663)	0	0	0
2018/06/26	2040	01/11/2018			Bond Future	9.8073	95.2160	9.7908	95.3540	(0.168)	0.0000	0.0000	0
2018/06/26	2040	01/11/2018	9.20	Put	Bond Future	6,304.6800	6.3047	6,192.2200	6.1922	(1.784)	0	0	0
2018/06/26	2040	01/11/2018	9.20	Call	Bond Future	1,001.1000	1.0011	1,026.6200	1.0266	2.549	0	0	3,540
2018/06/26	2040	01/11/2018	9.80	Put	Bond Future	3,156.6600	3.1567	3,077.8500	3.0779	(2.497)	0	0	0
2018/06/26	2040	01/11/2018	9.08	Call	Bond Future	738.4600	0.7385	758.3800	0.7584	2.698	0	0	0
2018/06/26	2040	01/11/2018	9.10	Put	Bond Future	7,146.9700	7.1470	7,028.9100	7.0289	(1.652)	0	0	0
2018/06/26	2040	01/11/2018	9.10	Put	Bond Future	7,001.7100	7.0017	6,884.5400	6.8845	(1.673)	0	0	0
2018/06/26	2040	01/11/2018	9.09	Call	Bond Future	758.4000	0.7584	778.7700	0.7788	2.686	0	0	0
2018/06/26	2040	01/11/2018	9.10	Call	Bond Future	778.7100	0.7787	799.5200	0.7995	2.672	0	0	2,950
2018/06/26	2040	01/11/2018	8.50	Put	Bond Future	12,187.3300	12.1873	12,053.9100	12.0539	(1.095)	0	0	0
2018/06/26	2040	01/11/2018	8.50	Call	Bond Future	151.9500	0.1520	156.5100	0.1565	3.001	0	0	2,950
2018/06/26	2040	01/11/2018	9.07	Call	Bond Future	719.0100	0.7190	738.5000	0.7385	2.711	0	0	0
2018/06/26	2040	01/11/2018	9.07	Put	Bond Future	7,220.4900	7.2205	7,102.0000	7.1020	(1.641)	0	0	0
2018/06/26	2040	07/02/2019	9.11	Put	Bond Future	8,364.8200	8.3648	8,256.8300	8.2568	(1.291)	0	0	0
2018/06/26	2040	07/02/2019	9.13	Call	Bond Future	1,690.5900	1.6906	1,722.9800	1.7230	1.916	0	0	0
2018/06/26	2040	07/02/2019			Bond Future	9.8815	92.5518	9.8645	92.6915	(0.171)	0.0000	0.0000	0
2018/06/26	2040	07/02/2019	9.11	Call	Bond Future	1,645.4200	1.6454	1,677.0800	1.6771	1.924	0	0	0
2018/06/26	2040	07/02/2019	9.13	Put	Bond Future	8,226.1100	8.2261	8,118.8500	8.1188	(1.304)	0	0	0
2018/06/26	2040	07/02/2019	9.12	Put	Bond Future	8,295.2900	8.2953	8,187.6600	8.1877	(1.297)	0	0	0
2018/06/26	2040	07/02/2019	9.12	Call	Bond Future	1,667.9000	1.6679	1,699.9200	1.6999	1.920	0	0	0
2018/06/26	2044	02/08/2018	10.07	Call	Bond Future	3,281.7600	3.2818	3,395.2000	3.3952	3.457	0	0	0
2018/06/26	2044	02/08/2018			Bond Future	9.7700	90.6413	9.7489	90.8222	(0.215)	0.0000	0.0000	36,310

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
2018/06/26	2044	02/08/2018	10.05	Call	Bond Future	3,163.0100	3.1630	3,273.8300	3.2738	3.504	0	0	0
2018/06/26	2044	02/08/2018	10.05	Put	Bond Future	812.2700	0.8123	742.1800	0.7422	(8.629)	0	0	0
2018/06/26	2044	02/08/2018	10.07	Put	Bond Future	767.1000	0.7671	699.6300	0.6996	(8.795)	0	0	0
2018/06/26	2044	02/08/2018	10.06	Call	Bond Future	3,222.1800	3.2222	3,334.3100	3.3343	3.480	0	0	0
2018/06/26	2044	02/08/2018	10.06	Put	Bond Future	789.4200	0.7894	720.6400	0.7206	(8.713)	0	0	0
2018/06/26	2044	01/11/2018	9.12	Call	Bond Future	781.6100	0.7816	811.6700	0.8117	3.846	0	0	0
2018/06/26	2044	01/11/2018			Bond Future	9.8339	92.2594	9.8123	92.4436	(0.220)	0.0000	0.0000	0
2018/06/26	2044	01/11/2018	9.12	Put	Bond Future	7,198.5400	7.1985	7,044.3600	7.0444	(2.142)	0	0	0
2018/06/26	2044	01/11/2018	9.13	Call	Bond Future	802.5000	0.8025	833.1900	0.8332	3.824	0	0	0
2018/06/26	2044	01/11/2018	9.14	Put	Bond Future	7,050.4800	7.0505	6,897.5700	6.8976	(2.169)	0	0	0
2018/06/26	2044	01/11/2018	9.13	Put	Bond Future	7,124.3300	7.1243	6,970.7800	6.9708	(2.155)	0	0	0
2018/06/26	2044	01/11/2018	9.14	Call	Bond Future	823.5900	0.8236	854.9200	0.8549	3.804	0	0	0
2018/06/26	2044	07/02/2019	9.18	Put	Bond Future	8,208.4000	8.2084	8,068.8800	8.0689	(1.700)	0	0	0
2018/06/26	2044	07/02/2019			Bond Future	9.9054	89.6632	9.8831	89.8499	(0.225)	0.0000	0.0000	0
2018/06/26	2044	07/02/2019	9.17	Call	Bond Future	1,749.7700	1.7498	1,796.4500	1.7965	2.668	0	0	0
2018/06/26	2044	07/02/2019	9.17	Put	Bond Future	8,278.7300	8.2787	8,138.7000	8.1387	(1.691)	0	0	0
2018/06/26	2044	07/02/2019	9.18	Call	Bond Future	1,773.5000	1.7735	1,820.6900	1.8207	2.661	0	0	0
2018/06/26	2044	07/02/2019	9.16	Call	Bond Future	1,726.2500	1.7263	1,772.4200	1.7724	2.675	0	0	0
2018/06/26	2044	07/02/2019	9.16	Put	Bond Future	8,349.4200	8.3494	8,208.8800	8.2089	(1.683)	0	0	0
2018/06/26	2046	02/08/2018	128.78	Put	Bond Future	11,059.9100	11.0599	10,944.8900	10.9449	(1.040)	0	0	0
2018/06/26	2046	02/08/2018			Bond Future	117.7201	117.7201	117.8351	117.8351	0.098	0.0000	0.0000	11,876
2018/06/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2046	02/08/2018	128.77	Put	Bond Future	11,049.9100	11.0499	10,934.8900	10.9349	(1.041)	0	0	0
2018/06/26	2046	02/08/2018	128.79	Put	Bond Future	11,069.9100	11.0699	10,954.8900	10.9549	(1.039)	0	0	0
2018/06/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2046	01/11/2018			Bond Future	118.1976	118.1976	118.3150	118.3150	0.099	0.0000	0.0000	0
2018/06/26	2046	07/02/2019			Bond Future	120.5127	120.5127	120.6314	120.6314	0.099	0.0000	0.0000	0
2018/06/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2050	02/08/2018	137.54	Put	Bond Future	15,140.8100	15.1408	15,138.9800	15.1390	(0.012)	0	0	0
2018/06/26	2050	02/08/2018	137.52	Put	Bond Future	15,120.8100	15.1208	15,118.9800	15.1190	(0.012)	0	0	0
2018/06/26	2050	02/08/2018			Bond Future	122.3992	122.3992	122.4010	122.4010	0.001	0.0000	0.0000	9,701
2018/06/26	2050	02/08/2018	137.53	Put	Bond Future	15,130.8100	15.1308	15,128.9800	15.1290	(0.012)	0	0	0
2018/06/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	2050	01/11/2018			Bond Future	124.6105	124.6105	124.6123	124.6123	0.001	0.0000	0.0000	0
2018/06/26	2050	07/02/2019			Bond Future	125.2799	125.2799	125.2807	125.2807	0.001	0.0000	0.0000	0
2018/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	AL37	02/08/2018			Index Future	582.3770	582.3770	582.8190	582.8190	0.076	0.0000	0.0000	0
2018/06/26	AL37	01/11/2018			Index Future	592.7760	592.7760	593.2260	593.2260	0.076	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
2018/06/26	AL37	07/02/2019			Index Future	604.2750	604.2750	604.7270	604.7270	0.075	0.0000	0.0000	0
2018/06/26	AL7T	02/08/2018			Index Future	673.7250	673.7250	674.5750	674.5750	0.126	0.0000	0.0000	0
2018/06/26	AL7T	01/11/2018			Index Future	685.7550	685.7550	686.6210	686.6210	0.126	0.0000	0.0000	0
2018/06/26	AL7T	07/02/2019			Index Future	699.0570	699.0570	699.9330	699.9330	0.125	0.0000	0.0000	0
2018/06/26	ALBI	02/08/2018			Index Future	612.2010	612.2010	613.0060	613.0060	0.131	0.0000	0.0000	859
2018/06/26	ALBI	01/11/2018			Index Future	623.1320	623.1320	623.9530	623.9530	0.132	0.0000	0.0000	0
2018/06/26	ALBI	07/02/2019			Index Future	635.2200	635.2200	636.0490	636.0490	0.131	0.0000	0.0000	0
2018/06/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	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
2018/06/26	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/26	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	EL28	02/08/2018			Bond Future	129.0281		129.0281	129.0314	129.0314	0.003	0.0000	0.0000	0
2018/06/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	EL28	02/08/2018	134.93	Put	Bond Future	5,901.9300		5.9019	5,898.5700	5.8986	(0.057)	0	0	0
2018/06/26	EL28	02/08/2018	134.95	Put	Bond Future	5,921.9300		5.9219	5,918.5700	5.9186	(0.057)	0	0	0
2018/06/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	EL28	02/08/2018	134.94	Put	Bond Future	5,911.9300		5.9119	5,908.5700	5.9086	(0.057)	0	0	0
2018/06/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	ES33	02/08/2018	11.14	Call	Bond Future	1,111.4300		1.1114	1,238.9800	1.2390	11.476	0	0	0
2018/06/26	ES33	02/08/2018			Bond Future	10.9498		77.7280	10.9282	77.8555	(0.197)	0.0000	0.0000	9,466
2018/06/26	ES33	02/08/2018	11.15	Call	Bond Future	1,169.1800		1.1692	1,296.7300	1.2967	10.909	0	0	0
2018/06/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	ES33	02/08/2018	11.16	Call	Bond Future	1,226.8700		1.2269	1,354.4200	1.3544	10.396	0	0	0
2018/06/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	ES33	01/11/2018			Bond Future	11.0677		75.3273	11.0453	75.4572	(0.202)	0.0000	0.0000	0
2018/06/26	ES33	07/02/2019			Bond Future	11.2017		76.7880	11.1786	76.9196	(0.206)	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
2018/06/26	ES42	02/08/2018			Bond Future	11.1383	80.5119	11.1168	80.6571	(0.193)	0.0000	0.0000	7,957
2018/06/26	ES42	01/11/2018			Bond Future	11.2520	77.6893	11.2297	77.8372	(0.198)	0.0000	0.0000	0
2018/06/26	ES42	07/02/2019			Bond Future	11.3768	79.1956	11.3537	79.3455	(0.203)	0.0000	0.0000	0
2018/06/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	02/08/2018			GOVI	607.3620	607.3620	608.2460	608.2460	0.146	0.0000	0.0000	476
2018/06/26	GOVI	02/08/2018	605.71	Call	GOVI	16,520.0000	1.6520	25,360.0000	2.5360	53.511	0	0	0
2018/06/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	02/08/2018	605.72	Call	GOVI	16,420.0000	1.6420	25,260.0000	2.5260	53.837	0	0	0
2018/06/26	GOVI	02/08/2018	605.70	Call	GOVI	16,620.0000	1.6620	25,460.0000	2.5460	53.189	0	0	0
2018/06/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	01/11/2018	653.50	Put	GOVI	352,930.0000	35.2930	343,920.0000	34.3920	(2.553)	0	0	0
2018/06/26	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	01/11/2018			GOVI	618.2070	618.2070	619.1080	619.1080	0.146	0.0000	0.0000	0
2018/06/26	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	01/11/2018	653.49	Put	GOVI	352,830.0000	35.2830	343,820.0000	34.3820	(2.554)	0	0	0
2018/06/26	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	01/11/2018	653.51	Put	GOVI	353,030.0000	35.3030	344,020.0000	34.4020	(2.552)	0	0	0
2018/06/26	GOVI	07/02/2019	666.53	Put	GOVI	363,310.0000	36.3310	354,200.0000	35.4200	(2.508)	0	0	0
2018/06/26	GOVI	07/02/2019			GOVI	630.1990	630.1990	631.1100	631.1100	0.145	0.0000	0.0000	0
2018/06/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	07/02/2019	666.52	Put	GOVI	363,210.0000	36.3210	354,100.0000	35.4100	(2.508)	0	0	0
2018/06/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	GOVI	07/02/2019	666.51	Put	GOVI	363,110.0000	36.3110	354,000.0000	35.4000	(2.509)	0	0	0
2018/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/26	IGOV	02/08/2018			Index Future	252.7110	252.7110	252.7430	252.7430	0.013	0.0000	0.0000	852
2018/06/26	IGOV	01/11/2018			Index Future	257.2770	257.2770	257.3100	257.3100	0.013	0.0000	0.0000	227
2018/06/26	IGOV	07/02/2019			Index Future	262.3180	262.3180	262.3490	262.3490	0.012	0.0000	0.0000	0
2018/06/26	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/26	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/26	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/06/26	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2018/06/26	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9300	99.9300	0.000	0.0000	0.0000	0
2018/06/26	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/26	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9100	98.9100	0.010	0.0000	0.0000	0
2018/06/26	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2018/06/26	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2018/06/26	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2018/06/26	IS02	20/12/2019			Interest Rate Swap	102.9400	102.9400	102.9500	102.9500	0.010	0.0000	0.0000	0
2018/06/26	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.0500	99.0500	0.000	0.0000	0.0000	0
2018/06/26	IS02	22/06/2020			Interest Rate Swap	102.7000	102.7000	102.7100	102.7100	0.010	0.0000	0.0000	0
2018/06/26	IS02	21/09/2020			Interest Rate Swap	99.8000	99.8000	99.8100	99.8100	0.010	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
2018/06/26	IS05	17/12/2020			Interest Rate Swap	96.6900	96.6900	96.7000	96.7000	0.010	0.0000	0.0000	0
2018/06/26	IS05	16/03/2021			Interest Rate Swap	95.9700	95.9700	95.9700	95.9700	0.000	0.0000	0.0000	0
2018/06/26	IS05	15/06/2021			Interest Rate Swap	95.2100	95.2100	95.2000	95.2000	(0.011)	0.0000	0.0000	0
2018/06/26	IS05	21/09/2021			Interest Rate Swap	95.4400	95.4400	95.4200	95.4200	(0.021)	0.0000	0.0000	0
2018/06/26	IS05	21/12/2021			Interest Rate Swap	97.6800	97.6800	97.6600	97.6600	(0.020)	0.0000	0.0000	51
2018/06/26	IS05	15/03/2022			Interest Rate Swap	97.8500	97.8500	97.8200	97.8200	(0.031)	0.0000	0.0000	0
2018/06/26	IS05	21/06/2022			Interest Rate Swap	99.1000	99.1000	99.0700	99.0700	(0.030)	0.0000	0.0000	0
2018/06/26	IS05	20/09/2022			Interest Rate Swap	103.0500	103.0500	103.0200	103.0200	(0.029)	0.0000	0.0000	0
2018/06/26	IS05	20/12/2022			Interest Rate Swap	104.3500	104.3500	104.3200	104.3200	(0.029)	0.0000	0.0000	0
2018/06/26	IS05	22/03/2023			Interest Rate Swap	97.8300	97.8300	97.7900	97.7900	(0.041)	0.0000	0.0000	0
2018/06/26	IS05	20/06/2023			Interest Rate Swap	103.8800	103.8800	103.8500	103.8500	(0.029)	0.0000	0.0000	0
2018/06/26	IS05	19/09/2023			Interest Rate Swap	99.4600	99.4600	99.4200	99.4200	(0.040)	0.0000	0.0000	0
2018/06/26	IS10	17/12/2025			Interest Rate Swap	96.5400	96.5400	96.4800	96.4800	(0.062)	0.0000	0.0000	0
2018/06/26	IS10	16/03/2026			Interest Rate Swap	93.6000	93.6000	93.5200	93.5200	(0.085)	0.0000	0.0000	0
2018/06/26	IS10	15/06/2026			Interest Rate Swap	92.3900	92.3900	92.2900	92.2900	(0.108)	0.0000	0.0000	0
2018/06/26	IS10	21/09/2026			Interest Rate Swap	94.5600	94.5600	94.4600	94.4600	(0.106)	0.0000	0.0000	0
2018/06/26	IS10	21/12/2026			Interest Rate Swap	98.3300	98.3300	98.2300	98.2300	(0.102)	0.0000	0.0000	0
2018/06/26	IS10	15/03/2027			Interest Rate Swap	96.9200	96.9200	96.8100	96.8100	(0.113)	0.0000	0.0000	0
2018/06/26	IS10	21/06/2027			Interest Rate Swap	98.9900	98.9900	98.8900	98.8900	(0.101)	0.0000	0.0000	0
2018/06/26	IS10	20/09/2027			Interest Rate Swap	104.4100	104.4100	104.3000	104.3000	(0.105)	0.0000	0.0000	0
2018/06/26	IS10	20/12/2027			Interest Rate Swap	104.7800	104.7800	104.6700	104.6700	(0.105)	0.0000	0.0000	0
2018/06/26	IS10	22/03/2028			Interest Rate Swap	98.3800	98.3800	98.2700	98.2700	(0.112)	0.0000	0.0000	0
2018/06/26	IS10	20/06/2028			Interest Rate Swap	105.5100	105.5100	105.4000	105.4000	(0.104)	0.0000	0.0000	0
2018/06/26	IS10	19/09/2028			Interest Rate Swap	99.1600	99.1600	99.0500	99.0500	(0.111)	0.0000	0.0000	0
2018/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/26	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/26	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/26	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/26	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/26	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/26	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/26	R023	02/08/2018			Bond Future	8.2837	101.3656	8.2675	101.4253	(0.195)	0.0000	0.0000	41,452
2018/06/26	R023	02/08/2018	10.40	Call	Bond Future	7,448.2500	7.4483	7,507.9500	7.5079	0.802	0	0	0
2018/06/26	R023	02/08/2018	10.41	Call	Bond Future	7,481.7600	7.4818	7,541.4600	7.5415	0.798	0	0	0
2018/06/26	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/26	R023	02/08/2018	10.39	Call	Bond Future	7,414.7200	7.4147	7,474.4200	7.4744	0.805	0	0	0
2018/06/26	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	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
2018/06/26	R023	01/11/2018	10.58	Call	Bond Future	7,453.8200	7.4538	7,513.8200	7.5138	0.805	0	0	0
2018/06/26	R023	01/11/2018	10.57	Put	Bond Future	11.0700	0.0111	10.1700	0.0102	(8.130)	0	0	0
2018/06/26	R023	01/11/2018			Bond Future	8.3584	99.2493	8.3411	99.3102	(0.207)	0.0000	0.0000	0
2018/06/26	R023	01/11/2018	10.59	Call	Bond Future	7,485.3900	7.4854	7,545.4200	7.5454	0.802	0	0	0
2018/06/26	R023	01/11/2018	10.59	Put	Bond Future	10.4100	0.0104	9.5600	0.0096	(8.165)	0	0	0
2018/06/26	R023	01/11/2018	10.58	Put	Bond Future	10.7400	0.0107	9.8600	0.0099	(8.194)	0	0	0
2018/06/26	R023	01/11/2018	10.57	Call	Bond Future	7,422.2400	7.4222	7,482.2200	7.4822	0.808	0	0	0
2018/06/26	R023	07/02/2019	10.59	Call	Bond Future	6,946.7700	6.9468	7,002.2800	7.0023	0.799	0	0	0
2018/06/26	R023	07/02/2019			Bond Future	8.4486	101.1741	8.4303	101.2350	(0.217)	0.0000	0.0000	0
2018/06/26	R023	07/02/2019	10.57	Call	Bond Future	6,890.6000	6.8906	6,945.9700	6.9460	0.804	0	0	0
2018/06/26	R023	07/02/2019	10.57	Put	Bond Future	151.5800	0.1516	145.9700	0.1460	(3.701)	0	0	0
2018/06/26	R023	07/02/2019	10.59	Put	Bond Future	146.9800	0.1470	141.5100	0.1415	(3.722)	0	0	0
2018/06/26	R023	07/02/2019	10.58	Call	Bond Future	6,918.6800	6.9187	6,974.1200	6.9741	0.801	0	0	0
2018/06/26	R023	07/02/2019	10.58	Put	Bond Future	149.2700	0.1493	143.7300	0.1437	(3.711)	0	0	0
2018/06/26	R035	02/08/2018	9.42	Call	Bond Future	881.4000	0.8814	906.6600	0.9067	2.866	0	0	0
2018/06/26	R035	02/08/2018			Bond Future	9.6204	97.7327	9.6044	97.8578	(0.166)	0.0000	0.0000	68,489
2018/06/26	R035	02/08/2018	9.42	Put	Bond Future	2,469.4700	2.4695	2,369.6100	2.3696	(4.044)	0	0	0
2018/06/26	R035	02/08/2018	9.43	Call	Bond Future	910.9500	0.9109	937.0200	0.9370	2.862	0	0	0
2018/06/26	R035	02/08/2018	9.44	Put	Bond Future	2,368.8800	2.3689	2,270.6600	2.2707	(4.146)	0	0	0
2018/06/26	R035	02/08/2018	9.43	Put	Bond Future	2,418.8200	2.4188	2,319.7700	2.3198	(4.095)	0	0	0
2018/06/26	R035	02/08/2018	9.44	Call	Bond Future	941.1100	0.9411	968.0100	0.9680	2.858	0	0	0
2018/06/26	R035	01/11/2018	8.93	Call	Bond Future	615.9600	0.6160	632.9600	0.6330	2.760	0	0	0
2018/06/26	R035	01/11/2018	8.92	Put	Bond Future	6,857.5600	6.8576	6,746.6600	6.7467	(1.617)	0	0	0
2018/06/26	R035	01/11/2018			Bond Future	9.6929	94.9816	9.6763	95.1091	(0.170)	0.0000	0.0000	0
2018/06/26	R035	01/11/2018	8.94	Call	Bond Future	630.1400	0.6301	647.4800	0.6475	2.752	0	0	0
2018/06/26	R035	01/11/2018	8.94	Put	Bond Future	6,716.0800	6.7161	6,605.8800	6.6059	(1.641)	0	0	0
2018/06/26	R035	01/11/2018	8.93	Put	Bond Future	6,786.6400	6.7866	6,676.1000	6.6761	(1.629)	0	0	0
2018/06/26	R035	01/11/2018	8.92	Call	Bond Future	602.0400	0.6020	618.6800	0.6187	2.764	0	0	0
2018/06/26	R035	07/02/2019	8.98	Call	Bond Future	1,475.1900	1.4752	1,503.5700	1.5036	1.924	0	0	0
2018/06/26	R035	07/02/2019			Bond Future	9.7746	96.8235	9.7577	96.9524	(0.174)	0.0000	0.0000	0
2018/06/26	R035	07/02/2019	8.96	Call	Bond Future	1,435.4200	1.4354	1,463.1400	1.4631	1.931	0	0	0
2018/06/26	R035	07/02/2019	8.96	Put	Bond Future	7,933.0800	7.9331	7,831.8700	7.8319	(1.276)	0	0	0
2018/06/26	R035	07/02/2019	8.98	Put	Bond Future	7,805.4000	7.8054	7,704.8500	7.7049	(1.288)	0	0	0
2018/06/26	R035	07/02/2019	8.97	Call	Bond Future	1,455.2100	1.4552	1,483.2600	1.4833	1.928	0	0	0
2018/06/26	R035	07/02/2019	8.97	Put	Bond Future	7,869.0900	7.8691	7,768.2100	7.7682	(1.282)	0	0	0
2018/06/26	R186	02/08/2018	8.25	Call	Bond Future	72.3600	0.0724	76.1600	0.0762	5.252	0	0	3,020
2018/06/26	R186	02/08/2018	8.48	Put	Bond Future	3,045.2400	3.0452	2,926.7800	2.9268	(3.890)	0	0	0
2018/06/26	R186	02/08/2018			Bond Future	8.9317	110.4361	8.9106	110.5666	(0.237)	0.0000	0.0000	110,787
2018/06/26	R186	02/08/2018	8.50	Call	Bond Future	237.6100	0.2376	250.7500	0.2507	5.530	0	0	0
2018/06/26	R186	02/08/2018	8.50	Put	Bond Future	2,937.6500	2.9376	2,820.2800	2.8203	(3.995)	0	0	0
2018/06/26	R186	02/08/2018	8.47	Call	Bond Future	208.6700	0.2087	220.2000	0.2202	5.525	0	0	0
2018/06/26	R186	02/08/2018	8.47	Put	Bond Future	3,099.5600	3.0996	2,980.5800	2.9806	(3.839)	0	0	0
2018/06/26	R186	02/08/2018	8.25	Put	Bond Future	4,375.9600	4.3760	4,249.2500	4.2493	(2.896)	0	0	0
2018/06/26	R186	02/08/2018	7.50	Put	Bond Future	9,298.5400	9.2985	9,168.0300	9.1680	(1.404)	0	0	0
2018/06/26	R186	02/08/2018	8.48	Call	Bond Future	218.0100	0.2180	230.0600	0.2301	5.527	0	0	0
2018/06/26	R186	02/08/2018	8.75	Call	Bond Future	643.3800	0.6434	676.1000	0.6761	5.086	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
2018/06/26	R186	02/08/2018	8.75	Put	Bond Future	1,769.4400	1.7694	1,671.6500	1.6716	(5.527)	0	0	0
2018/06/26	R186	02/08/2018	8.46	Call	Bond Future	199.7300	0.1997	210.7600	0.2108	5.522	0	0	0
2018/06/26	R186	02/08/2018	8.46	Put	Bond Future	3,154.3300	3.1543	3,034.8500	3.0349	(3.788)	0	0	0
2018/06/26	R186	02/08/2018	7.50	Call	Bond Future	0.3900	0.0004	0.3900	0.0004	0.000	0	0	3,020
2018/06/26	R186	01/11/2018	9.14	Call	Bond Future	2,544.9600	2.5450	2,613.0400	2.6130	2.675	0	0	0
2018/06/26	R186	01/11/2018	7.96	Put	Bond Future	6,746.1100	6.7461	6,623.4400	6.6234	(1.818)	0	0	0
2018/06/26	R186	01/11/2018	8.54	Put	Bond Future	3,759.6000	3.7596	3,659.6800	3.6597	(2.658)	0	0	0
2018/06/26	R186	01/11/2018			Bond Future	9.0074	112.4077	8.9852	112.5407	(0.246)	0.0000	0.0000	0
2018/06/26	R186	01/11/2018	8.46	Put	Bond Future	4,111.5800	4.1116	4,007.5200	4.0075	(2.531)	0	0	0
2018/06/26	R186	01/11/2018	8.46	Call	Bond Future	768.3600	0.7684	797.2700	0.7973	3.763	0	0	5,000
2018/06/26	R186	01/11/2018	8.53	Call	Bond Future	894.0600	0.8941	926.5700	0.9266	3.636	0	0	0
2018/06/26	R186	01/11/2018	8.53	Put	Bond Future	3,802.2700	3.8023	3,701.8100	3.7018	(2.642)	0	0	0
2018/06/26	R186	01/11/2018	9.14	Put	Bond Future	1,754.5000	1.7545	1,689.6100	1.6896	(3.698)	0	0	5,000
2018/06/26	R186	01/11/2018	7.96	Call	Bond Future	230.3800	0.2304	240.6800	0.2407	4.471	0	0	5,000
2018/06/26	R186	01/11/2018	8.54	Call	Bond Future	913.3500	0.9133	946.4000	0.9464	3.619	0	0	0
2018/06/26	R186	01/11/2018	8.52	Call	Bond Future	875.0300	0.8750	907.0200	0.9070	3.656	0	0	0
2018/06/26	R186	01/11/2018	8.52	Put	Bond Future	3,845.2500	3.8452	3,744.2700	3.7443	(2.626)	0	0	0
2018/06/26	R186	07/02/2019	8.20	Call	Bond Future	771.0500	0.7711	796.2900	0.7963	3.273	0	0	0
2018/06/26	R186	07/02/2019	8.21	Put	Bond Future	6,074.5100	6.0745	5,965.8200	5.9658	(1.789)	0	0	0
2018/06/26	R186	07/02/2019			Bond Future	9.0930	109.2825	9.0699	109.4168	(0.254)	0.0000	0.0000	0
2018/06/26	R186	07/02/2019	8.20	Put	Bond Future	6,123.9200	6.1239	6,014.9000	6.0149	(1.780)	0	0	0
2018/06/26	R186	07/02/2019	8.21	Call	Bond Future	783.4700	0.7835	809.0400	0.8090	3.264	0	0	0
2018/06/26	R186	07/02/2019	8.22	Call	Bond Future	796.0400	0.7960	821.9500	0.8219	3.255	0	0	0
2018/06/26	R186	07/02/2019	8.22	Put	Bond Future	6,025.2900	6.0253	5,916.9400	5.9169	(1.798)	0	0	0
2018/06/26	R197	02/08/2018			Bond Future	298.8488	298.8488	298.9910	298.9910	0.048	0.0000	0.0000	2,388
2018/06/26	R197	01/11/2018			Bond Future	304.2480	304.2480	304.3933	304.3933	0.048	0.0000	0.0000	0
2018/06/26	R197	07/02/2019			Bond Future	302.8508	302.8508	302.9964	302.9964	0.048	0.0000	0.0000	0
2018/06/26	R202	02/08/2018			Bond Future	236.0305	236.0305	236.0328	236.0328	0.001	0.0000	0.0000	22,040
2018/06/26	R202	01/11/2018			Bond Future	240.2951	240.2951	240.2973	240.2973	0.001	0.0000	0.0000	0
2018/06/26	R202	07/02/2019			Bond Future	241.0943	241.0943	241.0948	241.0948	0.000	0.0000	0.0000	0
2018/06/26	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R204	02/08/2018			Bond Future	6.6161	101.4979	6.6006	101.5036	(0.234)	0.0000	0.0000	10,270
2018/06/26	R204	02/08/2018	8.98	Call	Bond Future	865.0500	0.8650	870.7700	0.8708	0.661	0	0	0
2018/06/26	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R204	02/08/2018	8.99	Call	Bond Future	868.6800	0.8687	874.4000	0.8744	0.658	0	0	0
2018/06/26	R204	02/08/2018	8.97	Call	Bond Future	861.4300	0.8614	867.1500	0.8672	0.664	0	0	0
2018/06/26	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R207	02/08/2018	6.86	Put	Bond Future	1,034.5600	1.0346	1,025.8100	1.0258	(0.846)	0	0	0
2018/06/26	R207	02/08/2018	6.85	Call	Bond Future	4.8400	0.0048	4.6500	0.0047	(3.926)	0	0	0
2018/06/26	R207	02/08/2018			Bond Future	7.6265	99.9421	7.6201	99.9507	(0.084)	0.0000	0.0000	21,409
2018/06/26	R207	02/08/2018	6.86	Call	Bond Future	4.8900	0.0049	4.7000	0.0047	(3.885)	0	0	0
2018/06/26	R207	02/08/2018	6.85	Put	Bond Future	1,048.0400	1.0480	1,039.2900	1.0393	(0.835)	0	0	0
2018/06/26	R207	02/08/2018	6.87	Call	Bond Future	4.9400	0.0049	4.7600	0.0048	(3.644)	0	0	0
2018/06/26	R207	02/08/2018	6.87	Put	Bond Future	1,021.0900	1.0211	1,012.3500	1.0123	(0.856)	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
2018/06/26	R207	01/11/2018	6.76	Put	Bond Future	1,073.0500	1.0731	1,064.4500	1.0644	(0.801)	0	0	0
2018/06/26	R207	01/11/2018			Bond Future	7.7007	101.7264	7.6928	101.7352	(0.103)	0.0000	0.0000	0
2018/06/26	R207	01/11/2018	6.75	Call	Bond Future	15.6400	0.0156	15.8500	0.0159	1.343	0	0	0
2018/06/26	R207	01/11/2018	6.75	Put	Bond Future	1,083.7400	1.0837	1,075.1300	1.0751	(0.794)	0	0	0
2018/06/26	R207	01/11/2018	6.76	Call	Bond Future	16.2700	0.0163	16.4900	0.0165	1.352	0	0	0
2018/06/26	R207	01/11/2018	6.74	Call	Bond Future	15.0400	0.0150	15.2300	0.0152	1.263	0	0	0
2018/06/26	R207	01/11/2018	6.74	Put	Bond Future	1,094.4600	1.0945	1,085.8300	1.0858	(0.789)	0	0	0
2018/06/26	R207	07/02/2019	6.52	Call	Bond Future	7.8600	0.0079	8.0200	0.0080	2.036	0	0	0
2018/06/26	R207	07/02/2019	6.51	Put	Bond Future	1,159.0500	1.1591	1,151.3400	1.1513	(0.665)	0	0	0
2018/06/26	R207	07/02/2019			Bond Future	7.8194	100.0542	7.8104	100.0620	(0.115)	0.0000	0.0000	0
2018/06/26	R207	07/02/2019	6.53	Call	Bond Future	8.1500	0.0082	8.3200	0.0083	2.086	0	0	0
2018/06/26	R207	07/02/2019	6.53	Put	Bond Future	1,141.8800	1.1419	1,134.1800	1.1342	(0.674)	0	0	0
2018/06/26	R207	07/02/2019	6.52	Put	Bond Future	1,150.4600	1.1505	1,142.7500	1.1428	(0.670)	0	0	0
2018/06/26	R207	07/02/2019	6.51	Call	Bond Future	7.5800	0.0076	7.7400	0.0077	2.111	0	0	0
2018/06/26	R208	02/08/2018	7.14	Call	Bond Future	15.9700	0.0160	15.8700	0.0159	(0.626)	0	0	0
2018/06/26	R208	02/08/2018	7.12	Call	Bond Future	14.2200	0.0142	14.1100	0.0141	(0.774)	0	0	0
2018/06/26	R208	02/08/2018			Bond Future	7.8997	99.6664	7.8885	99.6923	(0.142)	0.0000	0.0000	29,486
2018/06/26	R208	02/08/2018	7.12	Put	Bond Future	1,835.9900	1.8360	1,809.9600	1.8100	(1.418)	0	0	0
2018/06/26	R208	02/08/2018	7.14	Put	Bond Future	1,790.4900	1.7905	1,764.4700	1.7645	(1.453)	0	0	0
2018/06/26	R208	02/08/2018	7.13	Call	Bond Future	15.0800	0.0151	14.9700	0.0150	(0.729)	0	0	0
2018/06/26	R208	02/08/2018	7.13	Put	Bond Future	1,813.2200	1.8132	1,787.1900	1.7872	(1.436)	0	0	0
2018/06/26	R208	01/11/2018	7.11	Put	Bond Future	1,905.4800	1.9055	1,880.5200	1.8805	(1.310)	0	0	0
2018/06/26	R208	01/11/2018			Bond Future	7.9762	98.0462	7.9636	98.0727	(0.157)	0.0000	0.0000	0
2018/06/26	R208	01/11/2018	7.11	Call	Bond Future	56.1900	0.0562	57.7300	0.0577	2.741	0	0	0
2018/06/26	R208	01/11/2018	7.12	Call	Bond Future	58.1100	0.0581	59.7000	0.0597	2.736	0	0	0
2018/06/26	R208	01/11/2018	7.10	Put	Bond Future	1,925.2200	1.9252	1,900.2200	1.9002	(1.299)	0	0	0
2018/06/26	R208	01/11/2018	7.12	Put	Bond Future	1,885.8000	1.8858	1,860.8900	1.8609	(1.321)	0	0	0
2018/06/26	R208	01/11/2018	7.10	Call	Bond Future	54.3200	0.0543	55.8200	0.0558	2.761	0	0	0
2018/06/26	R208	07/02/2019	7.07	Call	Bond Future	97.2400	0.0972	99.7100	0.0997	2.540	0	0	0
2018/06/26	R208	07/02/2019	7.08	Put	Bond Future	2,002.4700	2.0025	1,979.0800	1.9791	(1.168)	0	0	0
2018/06/26	R208	07/02/2019	7.06	Put	Bond Future	2,036.6300	2.0366	2,013.1400	2.0131	(1.153)	0	0	0
2018/06/26	R208	07/02/2019			Bond Future	8.0739	99.9475	8.0602	99.9734	(0.170)	0.0000	0.0000	0
2018/06/26	R208	07/02/2019	7.07	Put	Bond Future	2,019.5200	2.0195	1,996.0800	1.9961	(1.161)	0	0	0
2018/06/26	R208	07/02/2019	7.08	Call	Bond Future	99.5700	0.0996	102.0900	0.1021	2.531	0	0	0
2018/06/26	R208	07/02/2019	7.06	Call	Bond Future	94.9600	0.0950	97.3800	0.0974	2.548	0	0	0
2018/06/26	R209	02/08/2018	9.66	Call	Bond Future	1,558.3000	1.5583	1,619.2100	1.6192	3.909	0	0	435
2018/06/26	R209	02/08/2018	8.96	Put	Bond Future	4,526.9500	4.5269	4,393.9400	4.3939	(2.938)	0	0	0
2018/06/26	R209	02/08/2018	8.49	Call	Bond Future	8.1000	0.0081	8.3200	0.0083	2.716	0	0	500
2018/06/26	R209	02/08/2018	8.46	Put	Bond Future	8,148.5100	8.1485	8,009.9400	8.0099	(1.701)	0	0	0
2018/06/26	R209	02/08/2018	10.38	Call	Bond Future	5,051.3800	5.0514	5,172.0300	5.1720	2.388	0	0	0
2018/06/26	R209	02/08/2018	9.21	Call	Bond Future	378.7600	0.3788	396.6800	0.3967	4.731	0	0	0
2018/06/26	R209	02/08/2018	10.39	Put	Bond Future	138.3900	0.1384	120.7500	0.1207	(12.747)	0	0	0
2018/06/26	R209	02/08/2018			Bond Future	9.5976	73.9775	9.5767	74.1162	(0.218)	0.0000	0.0000	125,494
2018/06/26	R209	02/08/2018	10.21	Call	Bond Future	4,127.1200	4.1271	4,238.6900	4.2387	2.703	0	0	0
2018/06/26	R209	02/08/2018	10.21	Put	Bond Future	241.4700	0.2415	214.3100	0.2143	(11.248)	0	0	435
2018/06/26	R209	02/08/2018	8.96	Call	Bond Future	121.3900	0.1214	127.1100	0.1271	4.712	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
2018/06/26	R209	02/08/2018	9.43	Call	Bond Future	833.8000	0.8338	870.3100	0.8703	4.379	0	0	0
2018/06/26	R209	02/08/2018	9.43	Put	Bond Future	1,954.8600	1.9549	1,852.6400	1.8526	(5.229)	0	0	5,000
2018/06/26	R209	02/08/2018	10.84	Call	Bond Future	7,591.8500	7.5918	7,725.6700	7.7257	1.763	0	0	0
2018/06/26	R209	02/08/2018	10.84	Put	Bond Future	29.1100	0.0291	24.2000	0.0242	(16.867)	0	0	435
2018/06/26	R209	02/08/2018	8.83	Call	Bond Future	63.0000	0.0630	65.7600	0.0658	4.381	0	0	0
2018/06/26	R209	02/08/2018	8.83	Put	Bond Future	5,415.2200	5.4152	5,279.2500	5.2792	(2.511)	0	0	500
2018/06/26	R209	02/08/2018	8.49	Put	Bond Future	7,918.4400	7.9184	7,779.9300	7.7799	(1.749)	0	0	0
2018/06/26	R209	02/08/2018	9.21	Put	Bond Future	3,010.8600	3.0109	2,890.0500	2.8900	(4.012)	0	0	500
2018/06/26	R209	02/08/2018	9.66	Put	Bond Future	1,147.5100	1.1475	1,069.6900	1.0697	(6.782)	0	0	0
2018/06/26	R209	02/08/2018	8.46	Call	Bond Future	6.5900	0.0066	6.7500	0.0068	2.428	0	0	5,000
2018/06/26	R209	02/08/2018	10.38	Put	Bond Future	142.7900	0.1428	124.7100	0.1247	(12.662)	0	0	0
2018/06/26	R209	02/08/2018	10.39	Call	Bond Future	5,106.4300	5.1064	5,227.5200	5.2275	2.371	0	0	0
2018/06/26	R209	02/08/2018	10.40	Call	Bond Future	5,161.5300	5.1615	5,283.0500	5.2830	2.354	0	0	0
2018/06/26	R209	02/08/2018	10.40	Put	Bond Future	134.1200	0.1341	116.9100	0.1169	(12.832)	0	0	0
2018/06/26	R209	01/11/2018	1,016.00	Call	Bond Future	71,262.5700	71.2626	71,403.9300	71.4039	0.198	0	0	0
2018/06/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R209	01/11/2018	9.34	Put	Bond Future	3,582.4200	3.5824	3,485.8100	3.4858	(2.697)	0	0	0
2018/06/26	R209	01/11/2018	9.97	Call	Bond Future	3,587.2800	3.5873	3,669.4300	3.6694	2.290	0	0	0
2018/06/26	R209	01/11/2018	9.64	Call	Bond Future	2,355.7700	2.3558	2,418.7400	2.4187	2.673	0	0	2,000
2018/06/26	R209	01/11/2018	9.98	Put	Bond Future	1,591.5200	1.5915	1,532.8600	1.5329	(3.686)	0	0	2,000
2018/06/26	R209	01/11/2018	10.00	Call	Bond Future	3,709.1800	3.7092	3,792.9600	3.7930	2.259	0	0	0
2018/06/26	R209	01/11/2018			Bond Future	9.6617	72.1504	9.6401	72.2918	(0.224)	0.0000	0.0000	0
2018/06/26	R209	01/11/2018	1,016.01	Call	Bond Future	71,262.5700	71.2626	71,403.9300	71.4039	0.198	0	0	0
2018/06/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R209	01/11/2018	8.89	Put	Bond Future	5,865.9700	5.8660	5,745.6800	5.7457	(2.051)	0	0	0
2018/06/26	R209	01/11/2018	8.89	Call	Bond Future	549.9200	0.5499	570.9900	0.5710	3.831	0	0	2,000
2018/06/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/26	R209	01/11/2018	1,015.99	Call	Bond Future	71,262.5600	71.2626	71,403.9200	71.4039	0.198	0	0	0
2018/06/26	R209	01/11/2018	9.34	Call	Bond Future	1,433.8600	1.4339	1,478.6100	1.4786	3.121	0	0	0
2018/06/26	R209	01/11/2018	9.97	Put	Bond Future	1,613.7200	1.6137	1,554.5100	1.5545	(3.669)	0	0	0
2018/06/26	R209	01/11/2018	9.64	Put	Bond Future	2,497.7200	2.4977	2,419.3300	2.4193	(3.138)	0	0	0
2018/06/26	R209	01/11/2018	9.98	Call	Bond Future	3,627.7400	3.6277	3,710.4400	3.7104	2.280	0	0	0
2018/06/26	R209	01/11/2018	10.00	Put	Bond Future	1,547.9100	1.5479	1,490.3300	1.4903	(3.720)	0	0	5,850
2018/06/26	R209	01/11/2018	9.94	Call	Bond Future	3,467.0000	3.4670	3,547.4800	3.5475	2.321	0	0	0
2018/06/26	R209	01/11/2018	9.94	Put	Bond Future	1,681.9100	1.6819	1,621.0300	1.6210	(3.620)	0	0	0
2018/06/26	R209	01/11/2018	10.57	Call	Bond Future	6,290.6500	6.2907	6,399.8000	6.3998	1.735	0	0	0
2018/06/26	R209	01/11/2018	10.57	Put	Bond Future	701.8600	0.7019	669.6500	0.6697	(4.589)	0	0	0
2018/06/26	R209	07/02/2019	8.97	Put	Bond Future	6,474.0600	6.4741	6,365.5400	6.3655	(1.676)	0	0	0
2018/06/26	R209	07/02/2019			Bond Future	9.7322	73.5496	9.7101	73.6928	(0.228)	0.0000	0.0000	0
2018/06/26	R209	07/02/2019	8.96	Call	Bond Future	1,279.0400	1.2790	1,313.3300	1.3133	2.681	0	0	0
2018/06/26	R209	07/02/2019	8.96	Put	Bond Future	6,528.1100	6.5281	6,419.2100	6.4192	(1.668)	0	0	0
2018/06/26	R209	07/02/2019	8.97	Call	Bond Future	1,296.5100	1.2965	1,331.1800	1.3312	2.674	0	0	0
2018/06/26	R209	07/02/2019	8.95	Call	Bond Future	1,261.7500	1.2617	1,295.6600	1.2957	2.688	0	0	0
2018/06/26	R209	07/02/2019	8.95	Put	Bond Future	6,582.4400	6.5824	6,473.1600	6.4732	(1.660)	0	0	0
2018/06/26	R210	02/08/2018			Bond Future	187.6549	187.6549	187.6560	187.6560	0.001	0.0000	0.0000	2,179
2018/06/26	R210	01/11/2018			Bond Future	188.5452	188.5452	188.5464	188.5464	0.001	0.0000	0.0000	0
2018/06/26	R210	07/02/2019			Bond Future	192.2380	192.2380	192.2380	192.2380	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
2018/06/26	R212	02/08/2018			Bond Future	153.4433	153.4433	153.5480	153.5480	0.068	0.0000	0.0000	4,777
2018/06/26	R212	01/11/2018			Bond Future	156.2155	156.2155	156.3222	156.3222	0.068	0.0000	0.0000	0
2018/06/26	R212	07/02/2019			Bond Future	157.1215	157.1215	157.2291	157.2291	0.068	0.0000	0.0000	0
2018/06/26	R213	02/08/2018	9.06	Call	Bond Future	376.4800	0.3765	387.7800	0.3878	3.001	0	0	0
2018/06/26	R213	02/08/2018	9.05	Put	Bond Future	2,767.0100	2.7670	2,675.8900	2.6759	(3.293)	0	0	0
2018/06/26	R213	02/08/2018			Bond Future	9.4198	85.4262	9.4038	85.5281	(0.170)	0.0000	0.0000	33,527
2018/06/26	R213	02/08/2018	9.07	Call	Bond Future	391.8300	0.3918	403.6200	0.4036	3.009	0	0	0
2018/06/26	R213	02/08/2018	9.07	Put	Bond Future	2,664.7600	2.6648	2,574.6100	2.5746	(3.383)	0	0	0
2018/06/26	R213	02/08/2018	9.06	Put	Bond Future	2,715.6300	2.7156	2,624.9900	2.6250	(3.338)	0	0	0
2018/06/26	R213	02/08/2018	9.05	Call	Bond Future	361.5700	0.3616	372.3900	0.3724	2.993	0	0	0
2018/06/26	R213	01/11/2018	8.65	Call	Bond Future	449.6900	0.4497	461.8400	0.4618	2.702	0	0	0
2018/06/26	R213	01/11/2018	8.64	Put	Bond Future	6,029.1200	6.0291	5,937.1200	5.9371	(1.526)	0	0	0
2018/06/26	R213	01/11/2018			Bond Future	9.4915	83.4052	9.4750	83.5091	(0.174)	0.0000	0.0000	0
2018/06/26	R213	01/11/2018	8.66	Call	Bond Future	460.0100	0.4600	472.4200	0.4724	2.698	0	0	0
2018/06/26	R213	01/11/2018	8.66	Put	Bond Future	5,912.5200	5.9125	5,821.0200	5.8210	(1.548)	0	0	0
2018/06/26	R213	01/11/2018	8.65	Put	Bond Future	5,970.7000	5.9707	5,878.9400	5.8789	(1.537)	0	0	0
2018/06/26	R213	01/11/2018	8.64	Call	Bond Future	439.5400	0.4395	451.4500	0.4515	2.710	0	0	0
2018/06/26	R213	07/02/2019	8.68	Call	Bond Future	968.1500	0.9681	988.1100	0.9881	2.062	0	0	0
2018/06/26	R213	07/02/2019			Bond Future	9.5728	85.0227	9.5558	85.1277	(0.178)	0.0000	0.0000	0
2018/06/26	R213	07/02/2019	8.68	Put	Bond Future	6,730.8100	6.7308	6,645.8300	6.6458	(1.263)	0	0	0
2018/06/26	R213	07/02/2019	8.69	Call	Bond Future	982.4200	0.9824	1,002.6400	1.0026	2.058	0	0	0
2018/06/26	R213	07/02/2019	8.70	Put	Bond Future	6,624.5400	6.6245	6,540.0700	6.5401	(1.275)	0	0	0
2018/06/26	R213	07/02/2019	8.69	Put	Bond Future	6,677.5600	6.6776	6,592.8400	6.5928	(1.269)	0	0	0
2018/06/26	R213	07/02/2019	8.70	Call	Bond Future	996.8500	0.9969	1,017.3200	1.0173	2.053	0	0	0
2018/06/26	R214	02/08/2018	8.96	Call	Bond Future	66.4800	0.0665	69.3400	0.0693	4.302	0	0	0
2018/06/26	R214	02/08/2018			Bond Future	9.7271	73.5315	9.7062	73.6761	(0.215)	0.0000	0.0000	32,501
2018/06/26	R214	02/08/2018	8.94	Call	Bond Future	59.7100	0.0597	62.2400	0.0622	4.237	0	0	0
2018/06/26	R214	02/08/2018	8.94	Put	Bond Future	5,845.9300	5.8459	5,703.7600	5.7038	(2.432)	0	0	0
2018/06/26	R214	02/08/2018	8.96	Put	Bond Future	5,696.4900	5.6965	5,554.6500	5.5547	(2.490)	0	0	0
2018/06/26	R214	02/08/2018	8.95	Call	Bond Future	63.0200	0.0630	65.7100	0.0657	4.268	0	0	0
2018/06/26	R214	02/08/2018	8.95	Put	Bond Future	5,771.0700	5.7711	5,629.0600	5.6291	(2.461)	0	0	0
2018/06/26	R214	01/11/2018	8.99	Put	Bond Future	6,360.2400	6.3602	6,233.3800	6.2334	(1.995)	0	0	0
2018/06/26	R214	01/11/2018	8.98	Call	Bond Future	518.3500	0.5184	538.4800	0.5385	3.883	0	0	0
2018/06/26	R214	01/11/2018			Bond Future	9.7915	71.5514	9.7699	71.6988	(0.220)	0.0000	0.0000	0
2018/06/26	R214	01/11/2018	8.99	Call	Bond Future	530.3500	0.5303	550.8900	0.5509	3.873	0	0	0
2018/06/26	R214	01/11/2018	8.98	Put	Bond Future	6,425.7500	6.4258	6,298.4800	6.2985	(1.981)	0	0	0
2018/06/26	R214	01/11/2018	9.00	Call	Bond Future	542.5600	0.5426	563.5100	0.5635	3.861	0	0	0
2018/06/26	R214	01/11/2018	9.00	Put	Bond Future	6,295.0500	6.2950	6,168.6000	6.1686	(2.009)	0	0	0
2018/06/26	R214	07/02/2019	9.05	Put	Bond Future	7,171.9200	7.1719	7,057.2400	7.0572	(1.599)	0	0	0
2018/06/26	R214	07/02/2019			Bond Future	9.8635	72.9390	9.8414	73.0884	(0.224)	0.0000	0.0000	0
2018/06/26	R214	07/02/2019	9.04	Call	Bond Future	1,308.8300	1.3088	1,343.2300	1.3432	2.628	0	0	0
2018/06/26	R214	07/02/2019	9.04	Put	Bond Future	7,230.6500	7.2307	7,115.5800	7.1156	(1.591)	0	0	0
2018/06/26	R214	07/02/2019	9.05	Call	Bond Future	1,326.7000	1.3267	1,361.4900	1.3615	2.622	0	0	0
2018/06/26	R214	07/02/2019	9.03	Call	Bond Future	1,291.1300	1.2911	1,325.1400	1.3251	2.634	0	0	0
2018/06/26	R214	07/02/2019	9.03	Put	Bond Future	7,289.6700	7.2897	7,174.2100	7.1742	(1.584)	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
2018/06/26	R248	02/08/2018	8.98	Call	Bond Future	66.1500	0.0662	67.2500	0.0672	1.663	0	0	0
2018/06/26	R248	02/08/2018	8.97	Put	Bond Future	7,501.8500	7.5018	7,362.6800	7.3627	(1.855)	0	0	0
2018/06/26	R248	02/08/2018			Bond Future	9.7575	94.0846	9.7416	94.2248	(0.163)	0.0000	0.0000	103,114
2018/06/26	R248	02/08/2018	8.99	Call	Bond Future	70.0400	0.0700	71.2400	0.0712	1.713	0	0	0
2018/06/26	R248	02/08/2018	8.99	Put	Bond Future	7,307.5000	7.3075	7,168.5200	7.1685	(1.902)	0	0	0
2018/06/26	R248	02/08/2018	8.98	Put	Bond Future	7,404.5000	7.4045	7,265.4200	7.2654	(1.878)	0	0	0
2018/06/26	R248	02/08/2018	8.97	Call	Bond Future	62.4400	0.0624	63.4500	0.0634	1.618	0	0	0
2018/06/26	R248	01/11/2018	9.03	Call	Bond Future	633.2000	0.6332	650.7700	0.6508	2.775	0	0	0
2018/06/26	R248	01/11/2018			Bond Future	9.8227	91.3316	9.8063	91.4745	(0.167)	0.0000	0.0000	0
2018/06/26	R248	01/11/2018	9.01	Call	Bond Future	597.4200	0.5974	614.1500	0.6141	2.800	0	0	0
2018/06/26	R248	01/11/2018	9.01	Put	Bond Future	8,195.0800	8.1951	8,068.8600	8.0689	(1.540)	0	0	0
2018/06/26	R248	01/11/2018	9.03	Put	Bond Future	8,030.6500	8.0307	7,905.2700	7.9053	(1.561)	0	0	0
2018/06/26	R248	01/11/2018	9.02	Call	Bond Future	615.2000	0.6152	632.3500	0.6323	2.788	0	0	0
2018/06/26	R248	01/11/2018	9.02	Put	Bond Future	8,112.6700	8.1127	7,986.8700	7.9869	(1.551)	0	0	0
2018/06/26	R248	07/02/2019	9.06	Put	Bond Future	9,258.1700	9.2582	9,143.6200	9.1436	(1.237)	0	0	0
2018/06/26	R248	07/02/2019			Bond Future	9.8956	93.1028	9.8788	93.2474	(0.170)	0.0000	0.0000	0
2018/06/26	R248	07/02/2019	9.06	Call	Bond Future	1,541.2300	1.5412	1,571.2800	1.5713	1.950	0	0	0
2018/06/26	R248	07/02/2019	9.05	Put	Bond Future	9,335.4700	9.3355	9,220.5500	9.2205	(1.231)	0	0	0
2018/06/26	R248	07/02/2019	9.07	Call	Bond Future	1,563.4300	1.5634	1,593.8500	1.5938	1.946	0	0	0
2018/06/26	R248	07/02/2019	9.07	Put	Bond Future	9,181.2500	9.1813	9,067.0700	9.0671	(1.244)	0	0	0
2018/06/26	R248	07/02/2019	9.05	Call	Bond Future	1,519.2400	1.5192	1,548.9200	1.5489	1.954	0	0	0

Total

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