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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2018 TO 05/06/2018

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
2018/06/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	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
2018/06/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2025	02/08/2018			Bond Future	134.4162	134.4162	134.4156	134.4156	0.000	0.0000	0.0000	864
2018/06/05	2025	02/08/2018	136.65	Put	Bond Future	2,233.8300	2.2338	2,234.4000	2.2344	0.026	0	0	0
2018/06/05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2025	02/08/2018	136.67	Put	Bond Future	2,253.8300	2.2538	2,254.4000	2.2544	0.025	0	0	0
2018/06/05	2025	02/08/2018	136.66	Put	Bond Future	2,243.8300	2.2438	2,244.4000	2.2444	0.025	0	0	0
2018/06/05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2025	01/11/2018			Bond Future	136.8458	136.8458	136.8438	136.8438	(0.001)	0.0000	0.0000	0
2018/06/05	2025	07/02/2019			Bond Future	138.1169	138.1169	138.1154	138.1154	(0.001)	0.0000	0.0000	0
2018/06/05	2029	02/08/2018			Bond Future	102.7811	102.7811	102.7814	102.7814	0.000	0.0000	0.0000	1,370
2018/06/05	2029	01/11/2018			Bond Future	103.5894	103.5894	103.5885	103.5885	(0.001)	0.0000	0.0000	0
2018/06/05	2029	07/02/2019			Bond Future	105.6216	105.6216	105.6211	105.6211	0.000	0.0000	0.0000	0
2018/06/05	2030	02/08/2018	8.51	Call	Bond Future	256.7800	0.2568	163.7800	0.1638	(36.218)	0	0	7,850
2018/06/05	2030	02/08/2018	8.91	Call	Bond Future	1,052.3800	1.0524	780.5800	0.7806	(25.827)	0	0	7,850
2018/06/05	2030	02/08/2018	9.46	Put	Bond Future	470.5600	0.4706	624.0500	0.6241	32.619	0	0	0
2018/06/05	2030	02/08/2018			Bond Future	9.0224	92.9315	9.1240	92.2525	1.127	0.0000	0.0000	41,092
2018/06/05	2030	02/08/2018	8.51	Put	Bond Future	3,783.4000	3.7834	4,369.4800	4.3695	15.491	0	0	0
2018/06/05	2030	02/08/2018	9.46	Call	Bond Future	3,346.0900	3.3461	2,820.5000	2.8205	(15.708)	0	0	0
2018/06/05	2030	02/08/2018	8.91	Put	Bond Future	1,810.7500	1.8107	2,218.0300	2.2180	22.492	0	0	0
2018/06/05	2030	02/08/2018	9.50	Call	Bond Future	3,553.5100	3.5535	3,014.7000	3.0147	(15.163)	0	0	0
2018/06/05	2030	02/08/2018	9.47	Call	Bond Future	3,397.6100	3.3976	2,868.6400	2.8686	(15.569)	0	0	0
2018/06/05	2030	02/08/2018	9.45	Put	Bond Future	483.6300	0.4836	640.5500	0.6406	32.446	0	0	0
2018/06/05	2030	02/08/2018	9.50	Put	Bond Future	421.2000	0.4212	561.4700	0.5615	33.302	0	0	7,850
2018/06/05	2030	02/08/2018	9.47	Put	Bond Future	457.7900	0.4578	607.9000	0.6079	32.790	0	0	0
2018/06/05	2030	02/08/2018	9.45	Call	Bond Future	3,294.8200	3.2948	2,772.6600	2.7727	(15.848)	0	0	0
2018/06/05	2030	01/11/2018	8.60	Call	Bond Future	1,065.8600	1.0659	865.8200	0.8658	(18.768)	0	0	0
2018/06/05	2030	01/11/2018	8.58	Put	Bond Future	4,410.5700	4.4106	4,908.7300	4.9087	11.295	0	0	0
2018/06/05	2030	01/11/2018			Bond Future	9.0810	94.5937	9.1865	93.9013	1.162	0.0000	0.0000	0
2018/06/05	2030	01/11/2018	8.60	Put	Bond Future	4,314.1100	4.3141	4,806.5100	4.8065	11.414	0	0	0
2018/06/05	2030	01/11/2018	8.58	Call	Bond Future	1,023.9700	1.0240	829.6900	0.8297	(18.973)	0	0	0
2018/06/05	2030	01/11/2018	8.59	Put	Bond Future	4,362.1700	4.3622	4,857.4500	4.8575	11.354	0	0	0
2018/06/05	2030	01/11/2018	8.59	Call	Bond Future	1,044.7800	1.0448	847.6200	0.8476	(18.871)	0	0	0
2018/06/05	2030	07/02/2019	8.62	Call	Bond Future	1,663.3200	1.6633	1,428.7200	1.4287	(14.104)	0	0	0
2018/06/05	2030	07/02/2019			Bond Future	9.1474	92.4199	9.2570	91.7142	1.199	0.0000	0.0000	0
2018/06/05	2030	07/02/2019	8.62	Put	Bond Future	5,161.4100	5.1614	5,632.5000	5.6325	9.127	0	0	0
2018/06/05	2030	07/02/2019	8.63	Call	Bond Future	1,687.1300	1.6871	1,450.2100	1.4502	(14.043)	0	0	0
2018/06/05	2030	07/02/2019	8.63	Put	Bond Future	5,117.2600	5.1173	5,586.0300	5.5860	9.161	0	0	0
2018/06/05	2030	07/02/2019	8.64	Call	Bond Future	1,711.1600	1.7112	1,471.9000	1.4719	(13.982)	0	0	0
2018/06/05	2030	07/02/2019	8.64	Put	Bond Future	5,073.3800	5.0734	5,539.8100	5.5398	9.194	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
2018/06/05	2032	02/08/2018	9.67	Call	Bond Future	3,879.3500	3.8794	3,296.2100	3.2962	(15.032)	0	0	0
2018/06/05	2032	02/08/2018	9.66	Put	Bond Future	484.4400	0.4844	641.2800	0.6413	32.376	0	0	0
2018/06/05	2032	02/08/2018			Bond Future	9.1904	95.6578	9.2919	94.9213	1.105	0.0000	0.0000	32,727
2018/06/05	2032	02/08/2018	9.68	Call	Bond Future	3,935.7200	3.9357	3,349.1700	3.3492	(14.903)	0	0	0
2018/06/05	2032	02/08/2018	9.68	Put	Bond Future	458.6600	0.4587	608.6300	0.6086	32.697	0	0	0
2018/06/05	2032	02/08/2018	9.67	Put	Bond Future	471.4500	0.4715	624.8300	0.6248	32.534	0	0	0
2018/06/05	2032	02/08/2018	9.66	Call	Bond Future	3,823.1000	3.8231	3,243.4200	3.2434	(15.163)	0	0	0
2018/06/05	2032	01/11/2018	8.77	Put	Bond Future	4,745.8800	4.7459	5,277.3400	5.2773	11.198	0	0	0
2018/06/05	2032	01/11/2018			Bond Future	9.2525	93.2139	9.3576	92.4629	1.136	0.0000	0.0000	0
2018/06/05	2032	01/11/2018	8.76	Call	Bond Future	1,164.2300	1.1642	947.8000	0.9478	(18.590)	0	0	0
2018/06/05	2032	01/11/2018	8.76	Put	Bond Future	4,798.5100	4.7985	5,333.0800	5.3331	11.140	0	0	0
2018/06/05	2032	01/11/2018	8.77	Call	Bond Future	1,187.3700	1.1874	967.8300	0.9678	(18.490)	0	0	0
2018/06/05	2032	01/11/2018	8.75	Call	Bond Future	1,141.3800	1.1414	928.0500	0.9281	(18.691)	0	0	0
2018/06/05	2032	01/11/2018	8.75	Put	Bond Future	4,851.5100	4.8515	5,389.1800	5.3892	11.083	0	0	0
2018/06/05	2032	07/02/2019	8.81	Call	Bond Future	1,885.1500	1.8851	1,624.7500	1.6247	(13.813)	0	0	0
2018/06/05	2032	07/02/2019	8.80	Put	Bond Future	5,646.4800	5.6465	6,153.8700	6.1539	8.986	0	0	0
2018/06/05	2032	07/02/2019			Bond Future	9.3215	95.0225	9.4305	94.2573	1.169	0.0000	0.0000	0
2018/06/05	2032	07/02/2019	8.82	Call	Bond Future	1,911.8000	1.9118	1,648.8700	1.6489	(13.753)	0	0	0
2018/06/05	2032	07/02/2019	8.82	Put	Bond Future	5,550.3200	5.5503	6,052.6500	6.0526	9.050	0	0	0
2018/06/05	2032	07/02/2019	8.81	Put	Bond Future	5,598.2500	5.5983	6,103.1100	6.1031	9.018	0	0	0
2018/06/05	2032	07/02/2019	8.80	Call	Bond Future	1,858.7200	1.8587	1,600.8500	1.6009	(13.874)	0	0	0
2018/06/05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2033	02/08/2018			Bond Future	106.6669	106.6669	106.6673	106.6673	0.000	0.0000	0.0000	7,981
2018/06/05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2033	02/08/2018	109.92	Put	Bond Future	3,253.1400	3.2531	3,252.7400	3.2527	(0.012)	0	0	0
2018/06/05	2033	02/08/2018	109.94	Put	Bond Future	3,273.1400	3.2731	3,272.7400	3.2727	(0.012)	0	0	0
2018/06/05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2033	02/08/2018	109.93	Put	Bond Future	3,263.1400	3.2631	3,262.7400	3.2627	(0.012)	0	0	0
2018/06/05	2033	01/11/2018			Bond Future	107.4740	107.4740	107.4732	107.4732	(0.001)	0.0000	0.0000	0
2018/06/05	2033	07/02/2019			Bond Future	109.5823	109.5823	109.5819	109.5819	0.000	0.0000	0.0000	0
2018/06/05	2037	02/08/2018	9.96	Put	Bond Future	435.4000	0.4354	593.8400	0.5938	36.390	0	0	0
2018/06/05	2037	02/08/2018	9.95	Call	Bond Future	4,928.9900	4.9290	4,184.2800	4.1843	(15.109)	0	0	0
2018/06/05	2037	02/08/2018			Bond Future	9.3814	92.4887	9.4930	91.5820	1.189	0.0000	0.0000	56,421
2018/06/05	2037	02/08/2018	9.96	Call	Bond Future	4,992.8800	4.9929	4,244.5800	4.2446	(14.987)	0	0	0
2018/06/05	2037	02/08/2018	9.95	Put	Bond Future	447.3100	0.4473	609.3400	0.6093	36.223	0	0	0
2018/06/05	2037	02/08/2018	9.97	Call	Bond Future	5,057.0500	5.0570	4,305.2400	4.3052	(14.867)	0	0	0
2018/06/05	2037	02/08/2018	9.97	Put	Bond Future	423.8700	0.4239	578.8000	0.5788	36.551	0	0	0
2018/06/05	2037	01/11/2018	9.03	Call	Bond Future	1,609.6000	1.6096	1,307.3400	1.3073	(18.779)	0	0	0
2018/06/05	2037	01/11/2018			Bond Future	9.4389	94.1430	9.5540	93.2188	1.220	0.0000	0.0000	0
2018/06/05	2037	01/11/2018	9.01	Call	Bond Future	1,551.8100	1.5518	1,257.3300	1.2573	(18.977)	0	0	0
2018/06/05	2037	01/11/2018	9.01	Put	Bond Future	5,123.6400	5.1236	5,753.3700	5.7534	12.291	0	0	0
2018/06/05	2037	01/11/2018	9.03	Put	Bond Future	5,010.2300	5.0102	5,632.1800	5.6322	12.414	0	0	0
2018/06/05	2037	01/11/2018	9.02	Call	Bond Future	1,580.4400	1.5804	1,282.0800	1.2821	(18.878)	0	0	0
2018/06/05	2037	01/11/2018	9.02	Put	Bond Future	5,066.6100	5.0666	5,692.4600	5.6925	12.352	0	0	0
2018/06/05	2037	07/02/2019	9.06	Put	Bond Future	6,069.5300	6.0695	6,665.4200	6.6654	9.818	0	0	0
2018/06/05	2037	07/02/2019	9.05	Call	Bond Future	2,394.7500	2.3947	2,051.7800	2.0518	(14.322)	0	0	0

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2018/06/05	2037	07/02/2019			Bond Future	9.5033	91.7098	9.6223	90.7678	1.252	0.0000	0.0000	0
2018/06/05	2037	07/02/2019	9.06	Call	Bond Future	2,426.4000	2.4264	2,080.3400	2.0803	(14.262)	0	0	0
2018/06/05	2037	07/02/2019	9.05	Put	Bond Future	6,122.5900	6.1226	6,721.5700	6.7216	9.783	0	0	0
2018/06/05	2037	07/02/2019	9.07	Call	Bond Future	2,458.2900	2.4583	2,109.1300	2.1091	(14.203)	0	0	0
2018/06/05	2037	07/02/2019	9.07	Put	Bond Future	6,016.8300	6.0168	6,609.6200	6.6096	9.852	0	0	0
2018/06/05	2038	02/08/2018	134.55	Put	Bond Future	6,802.2600	6.8023	6,801.4700	6.8015	(0.012)	0	0	0
2018/06/05	2038	02/08/2018			Bond Future	127.7477	127.7477	127.7485	127.7485	0.001	0.0000	0.0000	8,997
2018/06/05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2038	02/08/2018	134.54	Put	Bond Future	6,792.2600	6.7923	6,791.4700	6.7915	(0.012)	0	0	0
2018/06/05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2038	02/08/2018	134.53	Put	Bond Future	6,782.2600	6.7823	6,781.4700	6.7815	(0.012)	0	0	0
2018/06/05	2038	01/11/2018			Bond Future	130.0569	130.0569	130.0561	130.0561	(0.001)	0.0000	0.0000	0
2018/06/05	2038	07/02/2019			Bond Future	131.0182	131.0182	131.0178	131.0178	0.000	0.0000	0.0000	0
2018/06/05	2040	02/08/2018	10.04	Call	Bond Future	5,429.9000	5.4299	4,593.2800	4.5933	(15.408)	0	0	0
2018/06/05	2040	02/08/2018	10.03	Put	Bond Future	509.7400	0.5097	696.9700	0.6970	36.730	0	0	0
2018/06/05	2040	02/08/2018			Bond Future	9.4563	96.0049	9.5730	94.9850	1.234	0.0000	0.0000	23,354
2018/06/05	2040	02/08/2018	10.05	Call	Bond Future	5,498.1500	5.4982	4,657.6300	4.6576	(15.287)	0	0	0
2018/06/05	2040	02/08/2018	10.05	Put	Bond Future	483.9900	0.4840	663.3300	0.6633	37.054	0	0	0
2018/06/05	2040	02/08/2018	10.04	Put	Bond Future	496.6700	0.4967	679.9100	0.6799	36.894	0	0	0
2018/06/05	2040	02/08/2018	10.03	Call	Bond Future	5,361.9300	5.3619	4,529.3000	4.5293	(15.529)	0	0	0
2018/06/05	2040	01/11/2018	9.09	Put	Bond Future	5,528.4100	5.5284	6,233.1200	6.2331	12.747	0	0	0
2018/06/05	2040	01/11/2018			Bond Future	9.5136	97.7220	9.6339	96.6826	1.264	0.0000	0.0000	0
2018/06/05	2040	01/11/2018	9.08	Call	Bond Future	1,687.6900	1.6877	1,357.3400	1.3573	(19.574)	0	0	0
2018/06/05	2040	01/11/2018	9.08	Put	Bond Future	5,590.2000	5.5902	6,299.2400	6.2992	12.684	0	0	0
2018/06/05	2040	01/11/2018	9.10	Put	Bond Future	5,467.1000	5.4671	6,167.4600	6.1675	12.810	0	0	0
2018/06/05	2040	01/11/2018	9.09	Call	Bond Future	1,718.7200	1.7187	1,384.0400	1.3840	(19.473)	0	0	0
2018/06/05	2040	01/11/2018	9.10	Call	Bond Future	1,750.1000	1.7501	1,411.0700	1.4111	(19.372)	0	0	5,900
2018/06/05	2040	01/11/2018	8.50	Put	Bond Future	9,984.0200	9.9840	10,903.6600	10.9037	9.211	0	0	0
2018/06/05	2040	01/11/2018	8.50	Call	Bond Future	454.6400	0.4546	334.8900	0.3349	(26.340)	0	0	5,900
2018/06/05	2040	01/11/2018	9.07	Call	Bond Future	1,657.0000	1.6570	1,330.9700	1.3310	(19.676)	0	0	0
2018/06/05	2040	01/11/2018	9.07	Put	Bond Future	5,652.4800	5.6525	6,365.8400	6.3658	12.620	0	0	0
2018/06/05	2040	07/02/2019	9.13	Call	Bond Future	2,641.7300	2.6417	2,252.7000	2.2527	(14.726)	0	0	0
2018/06/05	2040	07/02/2019	9.11	Put	Bond Future	6,736.8600	6.7369	7,414.0500	7.4140	10.052	0	0	0
2018/06/05	2040	07/02/2019			Bond Future	9.5778	95.1076	9.7021	94.0483	1.297	0.0000	0.0000	0
2018/06/05	2040	07/02/2019	9.13	Put	Bond Future	6,621.4600	6.6215	7,291.7300	7.2917	10.123	0	0	0
2018/06/05	2040	07/02/2019	9.11	Call	Bond Future	2,573.2500	2.5732	2,191.1400	2.1911	(14.849)	0	0	0
2018/06/05	2040	07/02/2019	9.12	Put	Bond Future	6,678.9600	6.6790	7,352.7000	7.3527	10.087	0	0	0
2018/06/05	2040	07/02/2019	9.12	Call	Bond Future	2,607.3600	2.6074	2,221.8000	2.2218	(14.787)	0	0	0
2018/06/05	2044	02/08/2018	10.07	Call	Bond Future	5,442.3000	5.4423	4,595.2400	4.5952	(15.564)	0	0	0
2018/06/05	2044	02/08/2018			Bond Future	9.4951	93.0541	9.6117	92.0175	1.228	0.0000	0.0000	34,577
2018/06/05	2044	02/08/2018	10.05	Call	Bond Future	5,305.6600	5.3057	4,466.8600	4.4669	(15.810)	0	0	0
2018/06/05	2044	02/08/2018	10.05	Put	Bond Future	542.1300	0.5421	739.8900	0.7399	36.478	0	0	0
2018/06/05	2044	02/08/2018	10.07	Put	Bond Future	514.8500	0.5148	704.3500	0.7044	36.807	0	0	0
2018/06/05	2044	02/08/2018	10.06	Call	Bond Future	5,373.8800	5.3739	4,530.9100	4.5309	(15.686)	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
2018/06/05	2044	02/08/2018	10.06	Put	Bond Future	528.3300	0.5283	721.9200	0.7219	36.642	0	0	0
2018/06/05	2044	01/11/2018	9.12	Call	Bond Future	1,756.4600	1.7565	1,416.7000	1.4167	(19.343)	0	0	0
2018/06/05	2044	01/11/2018			Bond Future	9.5506	94.7184	9.6707	93.6621	1.258	0.0000	0.0000	0
2018/06/05	2044	01/11/2018	9.12	Put	Bond Future	5,714.3500	5.7143	6,430.9400	6.4309	12.540	0	0	0
2018/06/05	2044	01/11/2018	9.13	Call	Bond Future	1,788.4800	1.7885	1,444.3200	1.4443	(19.243)	0	0	0
2018/06/05	2044	01/11/2018	9.14	Put	Bond Future	5,588.7000	5.5887	6,296.4700	6.2965	12.664	0	0	0
2018/06/05	2044	01/11/2018	9.13	Put	Bond Future	5,651.2700	5.6513	6,363.4600	6.3635	12.602	0	0	0
2018/06/05	2044	01/11/2018	9.14	Call	Bond Future	1,820.8500	1.8209	1,472.2700	1.4723	(19.144)	0	0	0
2018/06/05	2044	07/02/2019	9.18	Put	Bond Future	6,708.6300	6.7086	7,381.8100	7.3818	10.035	0	0	0
2018/06/05	2044	07/02/2019			Bond Future	9.6126	92.1710	9.7366	91.0945	1.290	0.0000	0.0000	0
2018/06/05	2044	07/02/2019	9.17	Call	Bond Future	2,746.0900	2.7461	2,346.2800	2.3463	(14.559)	0	0	0
2018/06/05	2044	07/02/2019	9.17	Put	Bond Future	6,767.2800	6.7673	7,443.9700	7.4440	9.999	0	0	0
2018/06/05	2044	07/02/2019	9.18	Call	Bond Future	2,781.5000	2.7815	2,378.1800	2.3782	(14.500)	0	0	0
2018/06/05	2044	07/02/2019	9.16	Call	Bond Future	2,710.6300	2.7106	2,314.3500	2.3144	(14.619)	0	0	0
2018/06/05	2044	07/02/2019	9.16	Put	Bond Future	6,826.0300	6.8260	7,506.2500	7.5063	9.965	0	0	0
2018/06/05	2046	02/08/2018	128.78	Put	Bond Future	7,729.3600	7.7294	7,728.2000	7.7282	(0.015)	0	0	0
2018/06/05	2046	02/08/2018			Bond Future	121.0506	121.0506	121.0518	121.0518	0.001	0.0000	0.0000	10,876
2018/06/05	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2046	02/08/2018	128.77	Put	Bond Future	7,719.3600	7.7194	7,718.2000	7.7182	(0.015)	0	0	0
2018/06/05	2046	02/08/2018	128.79	Put	Bond Future	7,739.3600	7.7394	7,738.2000	7.7382	(0.015)	0	0	0
2018/06/05	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2046	01/11/2018			Bond Future	121.5895	121.5895	121.5895	121.5895	0.000	0.0000	0.0000	0
2018/06/05	2046	07/02/2019			Bond Future	123.9747	123.9747	123.9750	123.9750	0.000	0.0000	0.0000	0
2018/06/05	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2050	02/08/2018	137.54	Put	Bond Future	11,146.9200	11.1469	11,145.5600	11.1456	(0.012)	0	0	0
2018/06/05	2050	02/08/2018	137.52	Put	Bond Future	11,126.9200	11.1269	11,125.5600	11.1256	(0.012)	0	0	0
2018/06/05	2050	02/08/2018			Bond Future	126.3931	126.3931	126.3944	126.3944	0.001	0.0000	0.0000	9,567
2018/06/05	2050	02/08/2018	137.53	Put	Bond Future	11,136.9200	11.1369	11,135.5600	11.1356	(0.012)	0	0	0
2018/06/05	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	2050	01/11/2018			Bond Future	128.6777	128.6777	128.6777	128.6777	0.000	0.0000	0.0000	0
2018/06/05	2050	07/02/2019			Bond Future	129.4306	129.4306	129.4311	129.4311	0.000	0.0000	0.0000	0
2018/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	AL37	02/08/2018			Index Future	588.4650	588.4650	587.1790	587.1790	(0.219)	0.0000	0.0000	0
2018/06/05	AL37	01/11/2018			Index Future	598.9930	598.9930	597.6760	597.6760	(0.220)	0.0000	0.0000	0
2018/06/05	AL37	07/02/2019			Index Future	610.6210	610.6210	609.2790	609.2790	(0.220)	0.0000	0.0000	0
2018/06/05	AL7T	02/08/2018			Index Future	686.6300	686.6300	682.9800	682.9800	(0.532)	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
2018/06/05	AL7T	01/11/2018			Index Future	698.9140	698.9140	695.1900	695.1900	(0.533)	0.0000	0.0000	0
2018/06/05	AL7T	07/02/2019			Index Future	712.4820	712.4820	708.6870	708.6870	(0.533)	0.0000	0.0000	0
2018/06/05	ALBI	02/08/2018			Index Future	625.3100	625.3100	620.6350	620.6350	(0.748)	0.0000	0.0000	871
2018/06/05	ALBI	01/11/2018			Index Future	636.4980	636.4980	631.7310	631.7310	(0.749)	0.0000	0.0000	0
2018/06/05	ALBI	07/02/2019			Index Future	648.8530	648.8530	643.9950	643.9950	(0.749)	0.0000	0.0000	0
2018/06/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2018/06/05	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/05	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	EL28	02/08/2018			Bond Future	130.6317		130.6317	130.6347	130.6347	0.002	0.0000	0.0000	0
2018/06/05	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	EL28	02/08/2018	134.93	Put	Bond Future	4,298.2600		4.2983	4,295.2800	4.2953	(0.069)	0	0	0
2018/06/05	EL28	02/08/2018	134.95	Put	Bond Future	4,318.2600		4.3183	4,315.2800	4.3153	(0.069)	0	0	0
2018/06/05	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	EL28	02/08/2018	134.94	Put	Bond Future	4,308.2600		4.3083	4,305.2800	4.3053	(0.069)	0	0	0
2018/06/05	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	ES33	02/08/2018	11.14	Call	Bond Future	2,799.5500		2.7995	2,123.8100	2.1238	(24.137)	0	0	0
2018/06/05	ES33	02/08/2018			Bond Future	10.6688		79.4161	10.7802	78.7403	1.044	0.0000	0.0000	9,466
2018/06/05	ES33	02/08/2018	11.15	Call	Bond Future	2,857.3000		2.8573	2,181.5600	2.1816	(23.650)	0	0	0
2018/06/05	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	ES33	02/08/2018	11.16	Call	Bond Future	2,914.9900		2.9150	2,239.2500	2.2393	(23.182)	0	0	0
2018/06/05	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	ES33	01/11/2018			Bond Future	10.7762		77.0482	10.8917	76.3594	1.072	0.0000	0.0000	0
2018/06/05	ES33	07/02/2019			Bond Future	10.8985		78.5432	11.0185	77.8412	1.101	0.0000	0.0000	0
2018/06/05	ES42	02/08/2018			Bond Future	10.8617		82.4139	10.9782	81.6033	1.072	0.0000	0.0000	7,957
2018/06/05	ES42	01/11/2018			Bond Future	10.9651		79.6281	11.0859	78.8019	1.101	0.0000	0.0000	0

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2018/06/05	ES42	07/02/2019			Bond Future	11.0787	81.1729	11.2041	80.3309	1.131	0.0000	0.0000	0
2018/06/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	02/08/2018			GOVI	621.2270	621.2270	616.3200	616.3200	(0.790)	0.0000	0.0000	472
2018/06/05	GOVI	02/08/2018	605.71	Call	GOVI	155,170.0000	15.5170	106,100.0000	10.6100	(31.623)	0	0	0
2018/06/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	02/08/2018	605.72	Call	GOVI	155,070.0000	15.5070	106,000.0000	10.6000	(31.644)	0	0	0
2018/06/05	GOVI	02/08/2018	605.70	Call	GOVI	155,270.0000	15.5270	106,200.0000	10.6200	(31.603)	0	0	0
2018/06/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	01/11/2018	653.50	Put	GOVI	211,590.0000	21.1590	261,620.0000	26.1620	23.645	0	0	0
2018/06/05	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	01/11/2018			GOVI	632.3410	632.3410	627.3380	627.3380	(0.791)	0.0000	0.0000	0
2018/06/05	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	01/11/2018	653.49	Put	GOVI	211,490.0000	21.1490	261,520.0000	26.1520	23.656	0	0	0
2018/06/05	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	01/11/2018	653.51	Put	GOVI	211,690.0000	21.1690	261,720.0000	26.1720	23.634	0	0	0
2018/06/05	GOVI	07/02/2019	666.53	Put	GOVI	219,140.0000	21.9140	270,130.0000	27.0130	23.268	0	0	0
2018/06/05	GOVI	07/02/2019			GOVI	644.6160	644.6160	639.5170	639.5170	(0.791)	0.0000	0.0000	0
2018/06/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	07/02/2019	666.52	Put	GOVI	219,040.0000	21.9040	270,030.0000	27.0030	23.279	0	0	0
2018/06/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	GOVI	07/02/2019	666.51	Put	GOVI	218,940.0000	21.8940	269,930.0000	26.9930	23.289	0	0	0
2018/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/05	IGOV	02/08/2018			Index Future	258.3770	258.3770	258.2700	258.2700	(0.041)	0.0000	0.0000	869
2018/06/05	IGOV	01/11/2018			Index Future	263.0490	263.0490	262.9370	262.9370	(0.043)	0.0000	0.0000	241
2018/06/05	IGOV	07/02/2019			Index Future	268.2100	268.2100	268.0970	268.0970	(0.042)	0.0000	0.0000	0
2018/06/05	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/05	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/05	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.5000	100.5000	0.000	0.0000	0.0000	0
2018/06/05	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.5000	99.5000	0.000	0.0000	0.0000	0
2018/06/05	IS01	20/06/2019			Interest Rate Swap	100.1900	100.1900	100.1800	100.1800	(0.010)	0.0000	0.0000	0
2018/06/05	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/05	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/05	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2018/06/05	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2018/06/05	IS02	21/06/2019			Interest Rate Swap	99.6400	99.6400	99.6300	99.6300	(0.010)	0.0000	0.0000	0
2018/06/05	IS02	20/09/2019			Interest Rate Swap	100.0300	100.0300	100.0200	100.0200	(0.010)	0.0000	0.0000	0
2018/06/05	IS02	20/12/2019			Interest Rate Swap	100.9700	100.9700	100.9600	100.9600	(0.010)	0.0000	0.0000	0
2018/06/05	IS02	23/03/2020			Interest Rate Swap	98.7100	98.7100	98.7000	98.7000	(0.010)	0.0000	0.0000	0
2018/06/05	IS02	22/06/2020			Interest Rate Swap	100.5800	100.5800	100.5800	100.5800	0.000	0.0000	0.0000	0
2018/06/05	IS05	17/12/2020			Interest Rate Swap	96.1400	96.1400	96.1500	96.1500	0.010	0.0000	0.0000	0
2018/06/05	IS05	16/03/2021			Interest Rate Swap	95.3400	95.3400	95.3700	95.3700	0.031	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/05	IS05	15/06/2021			Interest Rate Swap	94.5100	94.5100	94.5500	94.5500	0.042	0.0000	0.0000	0
2018/06/05	IS05	21/09/2021			Interest Rate Swap	94.6700	94.6700	94.7300	94.7300	0.063	0.0000	0.0000	0
2018/06/05	IS05	21/12/2021			Interest Rate Swap	96.8600	96.8600	96.9300	96.9300	0.072	0.0000	0.0000	51
2018/06/05	IS05	15/03/2022			Interest Rate Swap	96.9700	96.9700	97.0600	97.0600	0.093	0.0000	0.0000	0
2018/06/05	IS05	21/06/2022			Interest Rate Swap	98.1600	98.1600	98.2700	98.2700	0.112	0.0000	0.0000	0
2018/06/05	IS05	20/09/2022			Interest Rate Swap	100.3500	100.3500	100.4800	100.4800	0.130	0.0000	0.0000	0
2018/06/05	IS05	20/12/2022			Interest Rate Swap	101.5900	101.5900	101.7400	101.7400	0.148	0.0000	0.0000	0
2018/06/05	IS05	22/03/2023			Interest Rate Swap	96.6800	96.6800	96.8500	96.8500	0.176	0.0000	0.0000	0
2018/06/05	IS05	20/06/2023			Interest Rate Swap	100.9900	100.9900	101.1700	101.1700	0.178	0.0000	0.0000	0
2018/06/05	IS10	17/12/2025			Interest Rate Swap	94.6200	94.6200	94.9100	94.9100	0.306	0.0000	0.0000	0
2018/06/05	IS10	16/03/2026			Interest Rate Swap	91.5900	91.5900	91.8800	91.8800	0.317	0.0000	0.0000	0
2018/06/05	IS10	15/06/2026			Interest Rate Swap	90.2900	90.2900	90.6000	90.6000	0.343	0.0000	0.0000	0
2018/06/05	IS10	21/09/2026			Interest Rate Swap	92.4200	92.4200	92.7400	92.7400	0.346	0.0000	0.0000	0
2018/06/05	IS10	21/12/2026			Interest Rate Swap	96.1800	96.1800	96.5000	96.5000	0.333	0.0000	0.0000	0
2018/06/05	IS10	15/03/2027			Interest Rate Swap	94.7100	94.7100	95.0400	95.0400	0.348	0.0000	0.0000	0
2018/06/05	IS10	21/06/2027			Interest Rate Swap	96.7500	96.7500	97.0900	97.0900	0.351	0.0000	0.0000	0
2018/06/05	IS10	20/09/2027			Interest Rate Swap	100.4500	100.4500	100.7900	100.7900	0.338	0.0000	0.0000	0
2018/06/05	IS10	20/12/2027			Interest Rate Swap	100.7800	100.7800	101.1200	101.1200	0.337	0.0000	0.0000	0
2018/06/05	IS10	22/03/2028			Interest Rate Swap	95.9800	95.9800	96.3500	96.3500	0.385	0.0000	0.0000	0
2018/06/05	IS10	20/06/2028			Interest Rate Swap	101.4300	101.4300	101.7900	101.7900	0.355	0.0000	0.0000	0
2018/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/05	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/05	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/05	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/05	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/05	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/05	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/05	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R023	02/08/2018			Bond Future	7.9904	102.4561	8.0525	102.2241	0.777	0.0000	0.0000	33,943
2018/06/05	R023	02/08/2018	10.40	Call	Bond Future	8,538.6600	8.5387	8,306.6800	8.3067	(2.717)	0	0	0
2018/06/05	R023	02/08/2018	10.41	Call	Bond Future	8,572.1700	8.5722	8,340.1900	8.3402	(2.706)	0	0	0
2018/06/05	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R023	02/08/2018	10.39	Call	Bond Future	8,505.1300	8.5051	8,273.1500	8.2732	(2.728)	0	0	0
2018/06/05	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R023	01/11/2018	10.58	Call	Bond Future	8,557.3200	8.5573	8,320.1300	8.3201	(2.772)	0	0	0
2018/06/05	R023	01/11/2018	10.57	Put	Bond Future	0.9900	0.0010	1.2700	0.0013	28.283	0	0	0
2018/06/05	R023	01/11/2018			Bond Future	8.0439	100.3626	8.1107	100.1251	0.829	0.0000	0.0000	0
2018/06/05	R023	01/11/2018	10.59	Call	Bond Future	8,589.1800	8.5892	8,351.9800	8.3520	(2.762)	0	0	0
2018/06/05	R023	01/11/2018	10.59	Put	Bond Future	0.9100	0.0009	1.1700	0.0012	28.571	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
2018/06/05	R023	01/11/2018	10.58	Put	Bond Future	0.9500	0.0010	1.2200	0.0012	28.421	0	0	0
2018/06/05	R023	01/11/2018	10.57	Call	Bond Future	8,525.4500	8.5254	8,288.2700	8.2883	(2.782)	0	0	0
2018/06/05	R023	07/02/2019	10.59	Call	Bond Future	7,957.7900	7.9578	7,719.7400	7.7197	(2.991)	0	0	0
2018/06/05	R023	07/02/2019			Bond Future	8.1087	102.3102	8.1806	102.0684	0.887	0.0000	0.0000	0
2018/06/05	R023	07/02/2019	10.57	Call	Bond Future	7,898.0800	7.8981	7,660.2000	7.6602	(3.012)	0	0	0
2018/06/05	R023	07/02/2019	10.57	Put	Bond Future	22.9400	0.0229	26.8600	0.0269	17.088	0	0	0
2018/06/05	R023	07/02/2019	10.59	Put	Bond Future	21.8800	0.0219	25.6300	0.0256	17.139	0	0	0
2018/06/05	R023	07/02/2019	10.58	Call	Bond Future	7,927.9400	7.9279	7,689.9700	7.6900	(3.002)	0	0	0
2018/06/05	R023	07/02/2019	10.58	Put	Bond Future	22.4100	0.0224	26.2400	0.0262	17.091	0	0	0
2018/06/05	R035	02/08/2018	9.42	Call	Bond Future	2,305.6800	2.3057	1,792.3800	1.7924	(22.262)	0	0	0
2018/06/05	R035	02/08/2018			Bond Future	9.3042	100.2569	9.4159	99.3541	1.200	0.0000	0.0000	67,160
2018/06/05	R035	02/08/2018	9.42	Put	Bond Future	1,369.6000	1.3696	1,759.0600	1.7591	28.436	0	0	0
2018/06/05	R035	02/08/2018	9.43	Call	Bond Future	2,354.6000	2.3546	1,834.9700	1.8350	(22.069)	0	0	0
2018/06/05	R035	02/08/2018	9.44	Put	Bond Future	1,307.6100	1.3076	1,684.4600	1.6845	28.820	0	0	0
2018/06/05	R035	02/08/2018	9.43	Put	Bond Future	1,338.3200	1.3383	1,721.4500	1.7215	28.628	0	0	0
2018/06/05	R035	02/08/2018	9.44	Call	Bond Future	2,403.9900	2.4040	1,878.0800	1.8781	(21.877)	0	0	0
2018/06/05	R035	01/11/2018	8.93	Call	Bond Future	1,504.0800	1.5041	1,215.2800	1.2153	(19.201)	0	0	0
2018/06/05	R035	01/11/2018	8.92	Put	Bond Future	5,159.1800	5.1592	5,794.3800	5.7944	12.312	0	0	0
2018/06/05	R035	01/11/2018			Bond Future	9.3660	97.5542	9.4814	96.6340	1.232	0.0000	0.0000	0
2018/06/05	R035	01/11/2018	8.94	Call	Bond Future	1,532.0100	1.5320	1,239.3700	1.2394	(19.102)	0	0	0
2018/06/05	R035	01/11/2018	8.94	Put	Bond Future	5,045.3600	5.0454	5,672.8700	5.6729	12.437	0	0	0
2018/06/05	R035	01/11/2018	8.93	Put	Bond Future	5,102.1700	5.1022	5,733.5200	5.7335	12.374	0	0	0
2018/06/05	R035	01/11/2018	8.92	Call	Bond Future	1,476.2500	1.4763	1,191.3000	1.1913	(19.302)	0	0	0
2018/06/05	R035	07/02/2019	8.98	Call	Bond Future	2,342.2100	2.3422	2,004.1300	2.0041	(14.434)	0	0	0
2018/06/05	R035	07/02/2019			Bond Future	9.4359	99.4471	9.5553	98.5094	1.266	0.0000	0.0000	0
2018/06/05	R035	07/02/2019	8.96	Call	Bond Future	2,280.1200	2.2801	1,948.2100	1.9482	(14.557)	0	0	0
2018/06/05	R035	07/02/2019	8.96	Put	Bond Future	6,154.1500	6.1541	6,760.0000	6.7600	9.845	0	0	0
2018/06/05	R035	07/02/2019	8.98	Put	Bond Future	6,048.7900	6.0488	6,648.4700	6.6485	9.914	0	0	0
2018/06/05	R035	07/02/2019	8.97	Call	Bond Future	2,311.2000	2.3112	1,976.2000	1.9762	(14.495)	0	0	0
2018/06/05	R035	07/02/2019	8.97	Put	Bond Future	6,101.4500	6.1014	6,704.2100	6.7042	9.879	0	0	0
2018/06/05	R186	02/08/2018	8.25	Call	Bond Future	426.7400	0.4267	302.7900	0.3028	(29.046)	0	0	3,020
2018/06/05	R186	02/08/2018	8.48	Put	Bond Future	1,648.4100	1.6484	1,976.3400	1.9763	19.894	0	0	0
2018/06/05	R186	02/08/2018			Bond Future	8.5938	112.5420	8.6806	111.9961	1.010	0.0000	0.0000	100,415
2018/06/05	R186	02/08/2018	8.50	Call	Bond Future	982.6700	0.9827	755.9800	0.7560	(23.069)	0	0	0
2018/06/05	R186	02/08/2018	8.50	Put	Bond Future	1,576.7900	1.5768	1,895.9500	1.8959	20.241	0	0	2,500
2018/06/05	R186	02/08/2018	8.47	Call	Bond Future	900.0500	0.9000	686.5000	0.6865	(23.726)	0	0	0
2018/06/05	R186	02/08/2018	8.47	Put	Bond Future	1,685.0200	1.6850	2,017.3200	2.0173	19.721	0	0	0
2018/06/05	R186	02/08/2018	8.25	Put	Bond Future	2,624.4200	2.6244	3,046.3200	3.0463	16.076	0	0	0
2018/06/05	R186	02/08/2018	7.50	Put	Bond Future	7,197.5700	7.1976	7,740.6700	7.7407	7.546	0	0	0
2018/06/05	R186	02/08/2018	8.48	Call	Bond Future	927.1000	0.9271	709.1800	0.7092	(23.506)	0	0	0
2018/06/05	R186	02/08/2018	7.50	Call	Bond Future	5.3400	0.0053	2.5900	0.0026	(51.498)	0	0	3,020
2018/06/05	R186	02/08/2018	8.46	Call	Bond Future	873.3300	0.8733	664.1400	0.6641	(23.953)	0	0	0
2018/06/05	R186	02/08/2018	8.46	Put	Bond Future	1,722.0100	1.7220	2,058.6700	2.0587	19.550	0	0	0
2018/06/05	R186	01/11/2018	9.14	Call	Bond Future	4,021.5200	4.0215	3,630.2800	3.6303	(9.729)	0	0	0
2018/06/05	R186	01/11/2018	7.96	Put	Bond Future	4,923.2200	4.9232	5,371.9500	5.3720	9.115	0	0	0
2018/06/05	R186	01/11/2018	8.54	Put	Bond Future	2,499.1200	2.4991	2,806.1200	2.8061	12.284	0	0	0

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2018/06/05	R186	01/11/2018			Bond Future	8.6533	114.5551	8.7443	113.9981	1.051	0.0000	0.0000	0
2018/06/05	R186	01/11/2018	8.46	Put	Bond Future	2,769.8200	2.7698	3,097.7000	3.0977	11.838	0	0	0
2018/06/05	R186	01/11/2018	8.46	Call	Bond Future	1,574.0000	1.5740	1,344.8100	1.3448	(14.561)	0	0	5,000
2018/06/05	R186	01/11/2018	8.53	Call	Bond Future	1,771.1900	1.7712	1,523.7200	1.5237	(13.972)	0	0	0
2018/06/05	R186	01/11/2018	8.53	Put	Bond Future	2,532.0000	2.5320	2,841.6000	2.8416	12.227	0	0	0
2018/06/05	R186	01/11/2018	9.14	Put	Bond Future	1,083.6600	1.0837	1,249.4900	1.2495	15.303	0	0	5,000
2018/06/05	R186	01/11/2018	7.96	Call	Bond Future	554.8900	0.5549	446.5500	0.4466	(19.525)	0	0	5,000
2018/06/05	R186	01/11/2018	8.54	Call	Bond Future	1,800.2700	1.8003	1,550.2000	1.5502	(13.891)	0	0	0
2018/06/05	R186	01/11/2018	8.52	Call	Bond Future	1,742.0800	1.7421	1,497.2300	1.4972	(14.055)	0	0	0
2018/06/05	R186	01/11/2018	8.52	Put	Bond Future	2,564.9000	2.5649	2,877.1200	2.8771	12.173	0	0	0
2018/06/05	R186	07/02/2019	8.21	Put	Bond Future	4,555.9800	4.5560	4,936.6100	4.9366	8.355	0	0	0
2018/06/05	R186	07/02/2019	8.20	Call	Bond Future	1,433.5800	1.4336	1,248.5200	1.2485	(12.909)	0	0	0
2018/06/05	R186	07/02/2019			Bond Future	8.7208	111.4728	8.8163	110.9052	1.095	0.0000	0.0000	0
2018/06/05	R186	07/02/2019	8.21	Call	Bond Future	1,455.2600	1.4553	1,268.2700	1.2683	(12.849)	0	0	0
2018/06/05	R186	07/02/2019	8.20	Put	Bond Future	4,596.1300	4.5961	4,978.6900	4.9787	8.324	0	0	0
2018/06/05	R186	07/02/2019	8.22	Call	Bond Future	1,477.1400	1.4771	1,288.2100	1.2882	(12.790)	0	0	0
2018/06/05	R186	07/02/2019	8.22	Put	Bond Future	4,516.0700	4.5161	4,894.7600	4.8948	8.385	0	0	0
2018/06/05	R197	02/08/2018			Bond Future	303.6429	303.6429	303.6405	303.6405	(0.001)	0.0000	0.0000	2,388
2018/06/05	R197	01/11/2018			Bond Future	309.1317	309.1317	309.1260	309.1260	(0.002)	0.0000	0.0000	0
2018/06/05	R197	07/02/2019			Bond Future	307.8395	307.8395	307.8349	307.8349	(0.001)	0.0000	0.0000	0
2018/06/05	R202	02/08/2018			Bond Future	242.3751	242.3751	241.7875	241.7875	(0.242)	0.0000	0.0000	21,940
2018/06/05	R202	01/11/2018			Bond Future	246.7564	246.7564	246.1554	246.1554	(0.244)	0.0000	0.0000	0
2018/06/05	R202	07/02/2019			Bond Future	247.6897	247.6897	247.0781	247.0781	(0.247)	0.0000	0.0000	0
2018/06/05	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R204	02/08/2018			Bond Future	6.4165	101.5716	6.4912	101.5440	1.165	0.0000	0.0000	10,173
2018/06/05	R204	02/08/2018	8.98	Call	Bond Future	938.7700	0.9388	911.1500	0.9111	(2.942)	0	0	0
2018/06/05	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R204	02/08/2018	8.99	Call	Bond Future	942.4000	0.9424	914.7800	0.9148	(2.931)	0	0	0
2018/06/05	R204	02/08/2018	8.97	Call	Bond Future	935.1500	0.9352	907.5300	0.9075	(2.954)	0	0	0
2018/06/05	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R207	02/08/2018	6.86	Put	Bond Future	748.1400	0.7481	806.9500	0.8069	7.861	0	0	0
2018/06/05	R207	02/08/2018	6.85	Call	Bond Future	0.7900	0.0008	0.4100	0.0004	(48.101)	0	0	0
2018/06/05	R207	02/08/2018			Bond Future	7.4152	100.2246	7.4594	100.1653	0.597	0.0000	0.0000	21,341
2018/06/05	R207	02/08/2018	6.86	Call	Bond Future	0.9300	0.0009	0.4800	0.0005	(48.387)	0	0	0
2018/06/05	R207	02/08/2018	6.85	Put	Bond Future	761.5300	0.7615	820.4100	0.8204	7.732	0	0	0
2018/06/05	R207	02/08/2018	6.87	Call	Bond Future	1.0900	0.0011	0.5700	0.0006	(47.706)	0	0	0
2018/06/05	R207	02/08/2018	6.87	Put	Bond Future	734.7800	0.7348	793.5200	0.7935	7.994	0	0	0
2018/06/05	R207	01/11/2018	6.76	Put	Bond Future	778.7000	0.7787	836.8800	0.8369	7.471	0	0	0
2018/06/05	R207	01/11/2018			Bond Future	7.4403	102.0173	7.4954	101.9557	0.740	0.0000	0.0000	0
2018/06/05	R207	01/11/2018	6.75	Call	Bond Future	12.0400	0.0120	8.7600	0.0088	(27.243)	0	0	0
2018/06/05	R207	01/11/2018	6.75	Put	Bond Future	789.2100	0.7892	847.5700	0.8476	7.395	0	0	0
2018/06/05	R207	01/11/2018	6.76	Call	Bond Future	12.8500	0.0128	9.3900	0.0094	(26.926)	0	0	0
2018/06/05	R207	01/11/2018	6.74	Call	Bond Future	11.2600	0.0113	8.1600	0.0082	(27.531)	0	0	0
2018/06/05	R207	01/11/2018	6.74	Put	Bond Future	799.7500	0.7997	858.2900	0.8583	7.320	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
2018/06/05	R207	07/02/2019	6.52	Call	Bond Future	17.7100	0.0177	13.6100	0.0136	(23.151)	0	0	0
2018/06/05	R207	07/02/2019	6.51	Put	Bond Future	870.6700	0.8707	929.3200	0.9293	6.736	0	0	0
2018/06/05	R207	07/02/2019			Bond Future	7.4786	100.3519	7.5501	100.2893	0.956	0.0000	0.0000	0
2018/06/05	R207	07/02/2019	6.53	Call	Bond Future	18.5600	0.0186	14.3100	0.0143	(22.899)	0	0	0
2018/06/05	R207	07/02/2019	6.53	Put	Bond Future	854.5000	0.8545	912.8500	0.9128	6.829	0	0	0
2018/06/05	R207	07/02/2019	6.52	Put	Bond Future	862.5200	0.8625	921.0200	0.9210	6.782	0	0	0
2018/06/05	R207	07/02/2019	6.51	Call	Bond Future	16.9900	0.0170	13.0400	0.0130	(23.249)	0	0	0
2018/06/05	R208	02/08/2018	7.14	Call	Bond Future	10.6300	0.0106	6.6900	0.0067	(37.065)	0	0	0
2018/06/05	R208	02/08/2018	7.12	Call	Bond Future	8.7000	0.0087	5.3900	0.0054	(38.046)	0	0	0
2018/06/05	R208	02/08/2018			Bond Future	7.6635	100.2138	7.7111	100.1033	0.620	0.0000	0.0000	30,180
2018/06/05	R208	02/08/2018	7.12	Put	Bond Future	1,282.9800	1.2830	1,390.1800	1.3902	8.356	0	0	0
2018/06/05	R208	02/08/2018	7.14	Put	Bond Future	1,237.6600	1.2377	1,344.2300	1.3442	8.611	0	0	0
2018/06/05	R208	02/08/2018	7.13	Call	Bond Future	9.6100	0.0096	6.0000	0.0060	(37.565)	0	0	0
2018/06/05	R208	02/08/2018	7.13	Put	Bond Future	1,260.2600	1.2603	1,367.1600	1.3672	8.482	0	0	0
2018/06/05	R208	01/11/2018	7.11	Put	Bond Future	1,355.9200	1.3559	1,456.1200	1.4561	7.390	0	0	0
2018/06/05	R208	01/11/2018			Bond Future	7.7113	98.6069	7.7649	98.4931	0.695	0.0000	0.0000	0
2018/06/05	R208	01/11/2018	7.11	Call	Bond Future	67.3600	0.0674	53.7500	0.0538	(20.205)	0	0	0
2018/06/05	R208	01/11/2018	7.12	Call	Bond Future	70.5600	0.0706	56.4400	0.0564	(20.011)	0	0	0
2018/06/05	R208	01/11/2018	7.10	Put	Bond Future	1,374.4400	1.3744	1,475.1400	1.4751	7.327	0	0	0
2018/06/05	R208	01/11/2018	7.12	Put	Bond Future	1,337.5200	1.3375	1,437.2100	1.4372	7.453	0	0	0
2018/06/05	R208	01/11/2018	7.10	Call	Bond Future	64.2700	0.0643	51.1600	0.0512	(20.398)	0	0	0
2018/06/05	R208	07/02/2019	7.07	Call	Bond Future	130.0600	0.1301	110.5600	0.1106	(14.993)	0	0	0
2018/06/05	R208	07/02/2019	7.08	Put	Bond Future	1,464.3200	1.4643	1,560.1300	1.5601	6.543	0	0	0
2018/06/05	R208	07/02/2019	7.06	Put	Bond Future	1,495.0400	1.4950	1,591.7600	1.5918	6.469	0	0	0
2018/06/05	R208	07/02/2019			Bond Future	7.7722	100.5203	7.8330	100.4045	0.782	0.0000	0.0000	0
2018/06/05	R208	07/02/2019	7.07	Put	Bond Future	1,479.5300	1.4795	1,575.8000	1.5758	6.507	0	0	0
2018/06/05	R208	07/02/2019	7.08	Call	Bond Future	134.2300	0.1342	114.2700	0.1143	(14.870)	0	0	0
2018/06/05	R208	07/02/2019	7.06	Call	Bond Future	126.1800	0.1262	107.1300	0.1071	(15.097)	0	0	0
2018/06/05	R209	02/08/2018	9.66	Call	Bond Future	3,017.5300	3.0175	2,468.2200	2.4682	(18.204)	0	0	435
2018/06/05	R209	02/08/2018	8.96	Put	Bond Future	2,980.3700	2.9804	3,562.2600	3.5623	19.524	0	0	0
2018/06/05	R209	02/08/2018	8.49	Call	Bond Future	61.1900	0.0612	32.2700	0.0323	(47.263)	0	0	500
2018/06/05	R209	02/08/2018	8.46	Put	Bond Future	6,226.7100	6.2267	6,963.4400	6.9634	11.832	0	0	0
2018/06/05	R209	02/08/2018	10.38	Call	Bond Future	6,955.1000	6.9551	6,230.1200	6.2301	(10.424)	0	0	0
2018/06/05	R209	02/08/2018	9.21	Call	Bond Future	1,168.1500	1.1681	853.5800	0.8536	(26.929)	0	0	0
2018/06/05	R209	02/08/2018	10.39	Put	Bond Future	77.3400	0.0773	112.5700	0.1126	45.552	0	0	0
2018/06/05	R209	02/08/2018			Bond Future	9.3061	75.9437	9.4176	75.1823	1.198	0.0000	0.0000	77,404
2018/06/05	R209	02/08/2018	10.21	Call	Bond Future	5,991.9700	5.9920	5,289.6700	5.2897	(11.721)	0	0	0
2018/06/05	R209	02/08/2018	10.21	Put	Bond Future	140.0800	0.1401	199.1300	0.1991	42.154	0	0	435
2018/06/05	R209	02/08/2018	8.96	Call	Bond Future	541.0500	0.5410	361.5900	0.3616	(33.169)	0	0	5,000
2018/06/05	R209	02/08/2018	9.43	Call	Bond Future	1,970.2900	1.9703	1,532.1300	1.5321	(22.238)	0	0	0
2018/06/05	R209	02/08/2018	9.43	Put	Bond Future	1,125.1100	1.1251	1,448.3000	1.4483	28.725	0	0	5,000
2018/06/05	R209	02/08/2018	10.84	Call	Bond Future	9,541.2100	9.5412	8,786.8000	8.7868	(7.907)	0	0	0
2018/06/05	R209	02/08/2018	10.84	Put	Bond Future	12.2300	0.0122	19.1700	0.0192	56.746	0	0	435
2018/06/05	R209	02/08/2018	8.83	Call	Bond Future	330.1000	0.3301	208.6400	0.2086	(36.795)	0	0	0
2018/06/05	R209	02/08/2018	8.83	Put	Bond Future	3,716.0800	3.7161	4,355.9700	4.3560	17.219	0	0	500
2018/06/05	R209	02/08/2018	8.49	Put	Bond Future	6,005.2900	6.0053	6,737.7200	6.7377	12.196	0	0	0

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2018/06/05	R209	02/08/2018	9.21	Put	Bond Future	1,834.0100	1.8340	2,280.7900	2.2808	24.361	0	0	500
2018/06/05	R209	02/08/2018	9.66	Put	Bond Future	640.5000	0.6405	852.5400	0.8525	33.105	0	0	0
2018/06/05	R209	02/08/2018	8.46	Call	Bond Future	51.0300	0.0510	26.4100	0.0264	(48.246)	0	0	5,000
2018/06/05	R209	02/08/2018	10.38	Put	Bond Future	80.2700	0.0803	116.6400	0.1166	45.310	0	0	0
2018/06/05	R209	02/08/2018	10.39	Call	Bond Future	7,011.6200	7.0116	6,285.5000	6.2855	(10.356)	0	0	0
2018/06/05	R209	02/08/2018	10.40	Call	Bond Future	7,068.1500	7.0682	6,340.9200	6.3409	(10.289)	0	0	0
2018/06/05	R209	02/08/2018	10.40	Put	Bond Future	74.5000	0.0745	108.6200	0.1086	45.799	0	0	0
2018/06/05	R209	01/11/2018	1,016.00	Call	Bond Future	73,266.5700	73.2666	72,490.6300	72.4906	(1.059)	0	0	0
2018/06/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R209	01/11/2018	9.34	Put	Bond Future	2,628.9900	2.6290	3,020.9800	3.0210	14.910	0	0	0
2018/06/05	R209	01/11/2018	10.00	Call	Bond Future	5,270.2400	5.2702	4,697.2100	4.6972	(10.873)	0	0	0
2018/06/05	R209	01/11/2018	9.97	Call	Bond Future	5,128.8800	5.1289	4,562.7400	4.5627	(11.038)	0	0	0
2018/06/05	R209	01/11/2018			Bond Future	9.3612	74.1544	9.4761	73.3785	1.227	0.0000	0.0000	0
2018/06/05	R209	01/11/2018	1,016.01	Call	Bond Future	73,266.5700	73.2666	72,490.6300	72.4906	(1.059)	0	0	0
2018/06/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/05	R209	01/11/2018	1,015.99	Call	Bond Future	73,266.5600	73.2666	72,490.6200	72.4906	(1.059)	0	0	0
2018/06/05	R209	01/11/2018	9.34	Call	Bond Future	2,484.4300	2.4844	2,100.4800	2.1005	(15.454)	0	0	0
2018/06/05	R209	01/11/2018	10.00	Put	Bond Future	1,104.9700	1.1050	1,307.8800	1.3079	18.363	0	0	5,850
2018/06/05	R209	01/11/2018	9.97	Put	Bond Future	1,151.3200	1.1513	1,361.1200	1.3611	18.223	0	0	0
2018/06/05	R209	01/11/2018	9.94	Call	Bond Future	4,988.4000	4.9884	4,429.3200	4.4293	(11.208)	0	0	0
2018/06/05	R209	01/11/2018	9.94	Put	Bond Future	1,199.3100	1.1993	1,416.1700	1.4162	18.082	0	0	0
2018/06/05	R209	01/11/2018	10.57	Call	Bond Future	8,045.5600	8.0456	7,367.9800	7.3680	(8.422)	0	0	0
2018/06/05	R209	01/11/2018	10.57	Put	Bond Future	452.7700	0.4528	551.1300	0.5511	21.724	0	0	0
2018/06/05	R209	07/02/2019	8.97	Put	Bond Future	5,134.0900	5.1341	5,637.2600	5.6373	9.801	0	0	0
2018/06/05	R209	07/02/2019			Bond Future	9.4220	75.5933	9.5405	74.8024	1.258	0.0000	0.0000	0
2018/06/05	R209	07/02/2019	8.96	Call	Bond Future	1,973.6200	1.9736	1,688.5800	1.6886	(14.442)	0	0	0
2018/06/05	R209	07/02/2019	8.96	Put	Bond Future	5,179.0000	5.1790	5,684.7900	5.6848	9.766	0	0	0
2018/06/05	R209	07/02/2019	8.97	Call	Bond Future	2,000.2300	2.0002	1,712.5700	1.7126	(14.381)	0	0	0
2018/06/05	R209	07/02/2019	8.95	Call	Bond Future	1,947.2200	1.9472	1,664.8000	1.6648	(14.504)	0	0	0
2018/06/05	R209	07/02/2019	8.95	Put	Bond Future	5,224.2200	5.2242	5,732.6300	5.7326	9.732	0	0	0
2018/06/05	R210	02/08/2018			Bond Future	190.0626	190.0626	190.0630	190.0630	0.000	0.0000	0.0000	2,159
2018/06/05	R210	01/11/2018			Bond Future	190.9980	190.9980	190.9964	190.9964	(0.001)	0.0000	0.0000	0
2018/06/05	R210	07/02/2019			Bond Future	194.7449	194.7449	194.7439	194.7439	0.000	0.0000	0.0000	0
2018/06/05	R212	02/08/2018			Bond Future	155.0000	155.0000	154.9988	154.9988	(0.001)	0.0000	0.0000	4,575
2018/06/05	R212	01/11/2018			Bond Future	157.8016	157.8016	157.7988	157.7988	(0.002)	0.0000	0.0000	0
2018/06/05	R212	07/02/2019			Bond Future	158.7435	158.7435	158.7411	158.7411	(0.002)	0.0000	0.0000	0
2018/06/05	R213	02/08/2018	9.06	Call	Bond Future	1,257.4300	1.2574	967.8600	0.9679	(23.029)	0	0	0
2018/06/05	R213	02/08/2018	9.05	Put	Bond Future	1,576.2000	1.5762	1,924.2300	1.9242	22.080	0	0	0
2018/06/05	R213	02/08/2018			Bond Future	9.1030	87.4808	9.1995	86.8481	1.059	0.0000	0.0000	33,337
2018/06/05	R213	02/08/2018	9.07	Call	Bond Future	1,289.9400	1.2899	995.5200	0.9955	(22.824)	0	0	0
2018/06/05	R213	02/08/2018	9.07	Put	Bond Future	1,508.2400	1.5082	1,846.5700	1.8466	22.432	0	0	0
2018/06/05	R213	02/08/2018	9.06	Put	Bond Future	1,541.9500	1.5419	1,885.1300	1.8851	22.256	0	0	0
2018/06/05	R213	02/08/2018	9.05	Call	Bond Future	1,225.3900	1.2254	940.6700	0.9407	(23.235)	0	0	0
2018/06/05	R213	01/11/2018	8.65	Call	Bond Future	999.5100	0.9995	819.0100	0.8190	(18.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/05	R213	01/11/2018	8.64	Put	Bond Future	4,474.5400		4.4745	4,942.0100	4.9420	10.447	0	0	0
2018/06/05	R213	01/11/2018			Bond Future	9.1636		85.4995	9.2634	84.8542	1.090	0.0000	0.0000	0
2018/06/05	R213	01/11/2018	8.66	Call	Bond Future	1,019.8100		1.0198	836.6500	0.8367	(17.960)	0	0	0
2018/06/05	R213	01/11/2018	8.66	Put	Bond Future	4,378.0000		4.3780	4,840.1300	4.8401	10.556	0	0	0
2018/06/05	R213	01/11/2018	8.65	Put	Bond Future	4,426.2000		4.4262	4,890.9900	4.8910	10.501	0	0	0
2018/06/05	R213	01/11/2018	8.64	Call	Bond Future	979.2800		0.9793	801.4600	0.8015	(18.158)	0	0	0
2018/06/05	R213	07/02/2019	8.68	Call	Bond Future	1,607.7300		1.6077	1,392.0800	1.3921	(13.413)	0	0	0
2018/06/05	R213	07/02/2019			Bond Future	9.2323		87.1586	9.3358	86.5010	1.122	0.0000	0.0000	0
2018/06/05	R213	07/02/2019	8.68	Put	Bond Future	5,234.4800		5.2345	5,676.4500	5.6764	8.443	0	0	0
2018/06/05	R213	07/02/2019	8.69	Call	Bond Future	1,631.0100		1.6310	1,413.1900	1.4132	(13.355)	0	0	0
2018/06/05	R213	07/02/2019	8.70	Put	Bond Future	5,146.2700		5.1463	5,583.9000	5.5839	8.504	0	0	0
2018/06/05	R213	07/02/2019	8.69	Put	Bond Future	5,190.2400		5.1902	5,630.0400	5.6300	8.474	0	0	0
2018/06/05	R213	07/02/2019	8.70	Call	Bond Future	1,654.4900		1.6545	1,434.5000	1.4345	(13.297)	0	0	0
2018/06/05	R214	02/08/2018	8.96	Call	Bond Future	358.0500		0.3580	224.0900	0.2241	(37.414)	0	0	0
2018/06/05	R214	02/08/2018			Bond Future	9.4406		75.5543	9.5572	74.7205	1.234	0.0000	0.0000	32,085
2018/06/05	R214	02/08/2018	8.94	Call	Bond Future	330.0700		0.3301	204.6600	0.2047	(37.995)	0	0	0
2018/06/05	R214	02/08/2018	8.94	Put	Bond Future	4,093.4000		4.0934	4,801.8700	4.8019	17.308	0	0	0
2018/06/05	R214	02/08/2018	8.96	Put	Bond Future	3,965.1700		3.9652	4,665.0900	4.6651	17.652	0	0	0
2018/06/05	R214	02/08/2018	8.95	Call	Bond Future	343.8600		0.3439	214.2100	0.2142	(37.704)	0	0	0
2018/06/05	R214	02/08/2018	8.95	Put	Bond Future	4,029.0200		4.0290	4,733.2500	4.7332	17.479	0	0	0
2018/06/05	R214	01/11/2018	8.99	Put	Bond Future	4,941.9700		4.9420	5,549.2100	5.5492	12.287	0	0	0
2018/06/05	R214	01/11/2018	8.98	Call	Bond Future	1,150.7200		1.1507	911.6800	0.9117	(20.773)	0	0	0
2018/06/05	R214	01/11/2018			Bond Future	9.4964		73.6130	9.6164	72.7632	1.264	0.0000	0.0000	0
2018/06/05	R214	01/11/2018	8.99	Call	Bond Future	1,173.6200		1.1736	931.1000	0.9311	(20.664)	0	0	0
2018/06/05	R214	01/11/2018	8.98	Put	Bond Future	4,996.5800		4.9966	5,607.3000	5.6073	12.223	0	0	0
2018/06/05	R214	01/11/2018	9.00	Call	Bond Future	1,196.9700		1.1970	950.9400	0.9509	(20.554)	0	0	0
2018/06/05	R214	01/11/2018	9.00	Put	Bond Future	4,887.9200		4.8879	5,491.6500	5.4916	12.351	0	0	0
2018/06/05	R214	07/02/2019	9.05	Put	Bond Future	5,732.1400		5.7321	6,297.4400	6.2974	9.862	0	0	0
2018/06/05	R214	07/02/2019			Bond Future	9.5589		75.0414	9.6826	74.1753	1.295	0.0000	0.0000	0
2018/06/05	R214	07/02/2019	9.04	Call	Bond Future	1,962.2300		1.9622	1,664.2900	1.6643	(15.184)	0	0	0
2018/06/05	R214	07/02/2019	9.04	Put	Bond Future	5,781.6300		5.7816	6,349.7700	6.3498	9.827	0	0	0
2018/06/05	R214	07/02/2019	9.05	Call	Bond Future	1,989.3400		1.9893	1,688.5600	1.6886	(15.120)	0	0	0
2018/06/05	R214	07/02/2019	9.03	Call	Bond Future	1,935.5700		1.9356	1,640.4600	1.6405	(15.247)	0	0	0
2018/06/05	R214	07/02/2019	9.03	Put	Bond Future	5,831.6900		5.8317	6,402.6600	6.4027	9.791	0	0	0
2018/06/05	R248	02/08/2018	8.98	Call	Bond Future	464.5200		0.4645	288.1500	0.2882	(37.968)	0	0	0
2018/06/05	R248	02/08/2018	8.97	Put	Bond Future	5,344.0000		5.3440	6,287.7300	6.2877	17.660	0	0	0
2018/06/05	R248	02/08/2018			Bond Future	9.4761		96.6264	9.5978	95.5119	1.284	0.0000	0.0000	99,707
2018/06/05	R248	02/08/2018	8.99	Call	Bond Future	483.1700		0.4832	301.0900	0.3011	(37.684)	0	0	0
2018/06/05	R248	02/08/2018	8.99	Put	Bond Future	5,178.8300		5.1788	6,111.2400	6.1112	18.004	0	0	0
2018/06/05	R248	02/08/2018	8.98	Put	Bond Future	5,261.0700		5.2611	6,199.1900	6.1992	17.831	0	0	0
2018/06/05	R248	02/08/2018	8.97	Call	Bond Future	446.3900		0.4464	275.6300	0.2756	(38.254)	0	0	0
2018/06/05	R248	01/11/2018	9.03	Call	Bond Future	1,582.4100		1.5824	1,252.0400	1.2520	(20.878)	0	0	0
2018/06/05	R248	01/11/2018			Bond Future	9.5325		93.9221	9.6580	92.7864	1.316	0.0000	0.0000	0
2018/06/05	R248	01/11/2018	9.01	Call	Bond Future	1,522.6700		1.5227	1,201.5000	1.2015	(21.093)	0	0	0
2018/06/05	R248	01/11/2018	9.01	Put	Bond Future	6,529.8500		6.5299	7,344.3800	7.3444	12.474	0	0	0
2018/06/05	R248	01/11/2018	9.03	Put	Bond Future	6,389.3800		6.3894	7,194.7100	7.1947	12.604	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
2018/06/05	R248	01/11/2018	9.02	Call	Bond Future	1,552.3600	1.5524	1,226.6000	1.2266	(20.985)	0	0	0
2018/06/05	R248	01/11/2018	9.02	Put	Bond Future	6,459.3500	6.4593	7,269.2900	7.2693	12.539	0	0	0
2018/06/05	R248	07/02/2019	9.06	Put	Bond Future	7,571.6400	7.5716	8,336.4200	8.3364	10.101	0	0	0
2018/06/05	R248	07/02/2019			Bond Future	9.5959	95.7446	9.7253	94.5871	1.349	0.0000	0.0000	0
2018/06/05	R248	07/02/2019	9.06	Call	Bond Future	2,496.4900	2.4965	2,103.8000	2.1038	(15.730)	0	0	0
2018/06/05	R248	07/02/2019	9.05	Put	Bond Future	7,636.6200	7.6366	8,405.1800	8.4052	10.064	0	0	0
2018/06/05	R248	07/02/2019	9.07	Call	Bond Future	2,531.0700	2.5311	2,134.6100	2.1346	(15.664)	0	0	0
2018/06/05	R248	07/02/2019	9.07	Put	Bond Future	7,507.1000	7.5071	8,268.1100	8.2681	10.137	0	0	0
2018/06/05	R248	07/02/2019	9.05	Call	Bond Future	2,462.1800	2.4622	2,073.2700	2.0733	(15.795)	0	0	0

**Total**

**902105**