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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2018/06/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	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
2018/06/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2025	02/08/2018			Bond Future	134.4156	134.4156	134.4136	134.4136	(0.001)	0.0000	0.0000	864
2018/06/06	2025	02/08/2018	136.65	Put	Bond Future	2,234.4000	2.2344	2,236.3500	2.2363	0.087	0	0	0
2018/06/06	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2025	02/08/2018	136.67	Put	Bond Future	2,254.4000	2.2544	2,256.3500	2.2563	0.086	0	0	0
2018/06/06	2025	02/08/2018	136.66	Put	Bond Future	2,244.4000	2.2444	2,246.3500	2.2463	0.087	0	0	0
2018/06/06	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2025	01/11/2018			Bond Future	136.8438	136.8438	136.8428	136.8428	(0.001)	0.0000	0.0000	0
2018/06/06	2025	07/02/2019			Bond Future	138.1154	138.1154	138.1135	138.1135	(0.001)	0.0000	0.0000	0
2018/06/06	2029	02/08/2018			Bond Future	102.7814	102.7814	102.6831	102.6831	(0.096)	0.0000	0.0000	1,370
2018/06/06	2029	01/11/2018			Bond Future	103.5885	103.5885	103.4892	103.4892	(0.096)	0.0000	0.0000	0
2018/06/06	2029	07/02/2019			Bond Future	105.6211	105.6211	105.5192	105.5192	(0.096)	0.0000	0.0000	0
2018/06/06	2030	02/08/2018	8.51	Call	Bond Future	163.7800	0.1638	124.2400	0.1242	(24.142)	0	0	7,850
2018/06/06	2030	02/08/2018	8.91	Call	Bond Future	780.5800	0.7806	688.5700	0.6886	(11.787)	0	0	7,850
2018/06/06	2030	02/08/2018	9.46	Put	Bond Future	624.0500	0.6241	607.3900	0.6074	(2.670)	0	0	0
2018/06/06	2030	02/08/2018			Bond Future	9.1240	92.2525	9.1423	92.1315	0.200	0.0000	0.0000	41,402
2018/06/06	2030	02/08/2018	8.51	Put	Bond Future	4,369.4800	4.3695	4,450.9200	4.4509	1.864	0	0	0
2018/06/06	2030	02/08/2018	9.46	Call	Bond Future	2,820.5000	2.8205	2,682.8600	2.6829	(4.880)	0	0	0
2018/06/06	2030	02/08/2018	8.91	Put	Bond Future	2,218.0300	2.2180	2,247.0000	2.2470	1.306	0	0	0
2018/06/06	2030	02/08/2018	9.50	Call	Bond Future	3,014.7000	3.0147	2,877.7300	2.8777	(4.543)	0	0	0
2018/06/06	2030	02/08/2018	9.47	Call	Bond Future	2,868.6400	2.8686	2,731.1900	2.7312	(4.791)	0	0	0
2018/06/06	2030	02/08/2018	9.45	Put	Bond Future	640.5500	0.6406	623.7300	0.6237	(2.626)	0	0	0
2018/06/06	2030	02/08/2018	9.50	Put	Bond Future	561.4700	0.5615	545.4800	0.5455	(2.848)	0	0	7,850
2018/06/06	2030	02/08/2018	9.47	Put	Bond Future	607.9000	0.6079	591.4300	0.5914	(2.709)	0	0	0
2018/06/06	2030	02/08/2018	9.45	Call	Bond Future	2,772.6600	2.7727	2,634.8600	2.6349	(4.970)	0	0	0
2018/06/06	2030	01/11/2018	8.60	Call	Bond Future	865.8200	0.8658	692.5900	0.6926	(20.008)	0	0	0
2018/06/06	2030	01/11/2018	8.58	Put	Bond Future	4,908.7300	4.9087	4,859.7600	4.8598	(0.998)	0	0	0
2018/06/06	2030	01/11/2018			Bond Future	9.1865	93.9013	9.2053	93.7788	0.204	0.0000	0.0000	0
2018/06/06	2030	01/11/2018	8.60	Put	Bond Future	4,806.5100	4.8065	4,755.7700	4.7558	(1.056)	0	0	0
2018/06/06	2030	01/11/2018	8.58	Call	Bond Future	829.6900	0.8297	658.2300	0.6582	(20.666)	0	0	0
2018/06/06	2030	01/11/2018	8.59	Put	Bond Future	4,857.4500	4.8575	4,807.5900	4.8076	(1.026)	0	0	0
2018/06/06	2030	01/11/2018	8.59	Call	Bond Future	847.6200	0.8476	675.2700	0.6753	(20.333)	0	0	0
2018/06/06	2030	07/02/2019	8.62	Call	Bond Future	1,428.7200	1.4287	1,226.9000	1.2269	(14.126)	0	0	0
2018/06/06	2030	07/02/2019			Bond Future	9.2570	91.7142	9.2766	91.5887	0.212	0.0000	0.0000	0
2018/06/06	2030	07/02/2019	8.62	Put	Bond Future	5,632.5000	5.6325	5,556.1400	5.5561	(1.356)	0	0	0
2018/06/06	2030	07/02/2019	8.63	Call	Bond Future	1,450.2100	1.4502	1,249.2200	1.2492	(13.859)	0	0	0
2018/06/06	2030	07/02/2019	8.63	Put	Bond Future	5,586.0300	5.5860	5,510.5000	5.5105	(1.352)	0	0	0
2018/06/06	2030	07/02/2019	8.64	Call	Bond Future	1,471.9000	1.4719	1,271.7700	1.2718	(13.597)	0	0	0
2018/06/06	2030	07/02/2019	8.64	Put	Bond Future	5,539.8100	5.5398	5,465.1400	5.4651	(1.348)	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
2018/06/06	2032	02/08/2018	9.67	Call	Bond Future	3,296.2100	3.2962	3,115.0800	3.1151	(5.495)	0	0	0
2018/06/06	2032	02/08/2018	9.66	Put	Bond Future	641.2800	0.6413	591.6100	0.5916	(7.745)	0	0	0
2018/06/06	2032	02/08/2018			Bond Future	9.2919	94.9213	9.3103	94.7893	0.197	0.0000	0.0000	32,826
2018/06/06	2032	02/08/2018	9.68	Call	Bond Future	3,349.1700	3.3492	3,168.7400	3.1687	(5.387)	0	0	0
2018/06/06	2032	02/08/2018	9.68	Put	Bond Future	608.6300	0.6086	560.2300	0.5602	(7.952)	0	0	0
2018/06/06	2032	02/08/2018	9.67	Put	Bond Future	624.8300	0.6248	575.7300	0.5757	(7.858)	0	0	0
2018/06/06	2032	02/08/2018	9.66	Call	Bond Future	3,243.4200	3.2434	3,061.7200	3.0617	(5.602)	0	0	0
2018/06/06	2032	01/11/2018	8.77	Put	Bond Future	5,277.3400	5.2773	5,253.7700	5.2538	(0.447)	0	0	0
2018/06/06	2032	01/11/2018			Bond Future	9.3576	92.4629	9.3764	92.3292	0.201	0.0000	0.0000	0
2018/06/06	2032	01/11/2018	8.76	Call	Bond Future	947.8000	0.9478	791.5500	0.7916	(16.486)	0	0	0
2018/06/06	2032	01/11/2018	8.76	Put	Bond Future	5,333.0800	5.3331	5,310.5500	5.3105	(0.422)	0	0	0
2018/06/06	2032	01/11/2018	8.77	Call	Bond Future	967.8300	0.9678	810.5400	0.8105	(16.252)	0	0	0
2018/06/06	2032	01/11/2018	8.75	Call	Bond Future	928.0500	0.9281	772.8700	0.7729	(16.721)	0	0	0
2018/06/06	2032	01/11/2018	8.75	Put	Bond Future	5,389.1800	5.3892	5,367.7200	5.3677	(0.398)	0	0	0
2018/06/06	2032	07/02/2019	8.81	Call	Bond Future	1,624.7500	1.6247	1,390.2000	1.3902	(14.436)	0	0	0
2018/06/06	2032	07/02/2019	8.80	Put	Bond Future	6,153.8700	6.1539	6,056.5900	6.0566	(1.581)	0	0	0
2018/06/06	2032	07/02/2019			Bond Future	9.4305	94.2573	9.4501	94.1203	0.208	0.0000	0.0000	0
2018/06/06	2032	07/02/2019	8.82	Call	Bond Future	1,648.8700	1.6489	1,414.0200	1.4140	(14.243)	0	0	0
2018/06/06	2032	07/02/2019	8.82	Put	Bond Future	6,052.6500	6.0526	5,954.7400	5.9547	(1.618)	0	0	0
2018/06/06	2032	07/02/2019	8.81	Put	Bond Future	6,103.1100	6.1031	6,005.5000	6.0055	(1.599)	0	0	0
2018/06/06	2032	07/02/2019	8.80	Call	Bond Future	1,600.8500	1.6009	1,366.6300	1.3666	(14.631)	0	0	0
2018/06/06	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2033	02/08/2018			Bond Future	106.6673	106.6673	106.5341	106.5341	(0.125)	0.0000	0.0000	7,981
2018/06/06	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2033	02/08/2018	109.92	Put	Bond Future	3,252.7400	3.2527	3,385.9400	3.3859	4.095	0	0	0
2018/06/06	2033	02/08/2018	109.94	Put	Bond Future	3,272.7400	3.2727	3,405.9400	3.4059	4.070	0	0	0
2018/06/06	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2033	02/08/2018	109.93	Put	Bond Future	3,262.7400	3.2627	3,395.9400	3.3959	4.082	0	0	0
2018/06/06	2033	01/11/2018			Bond Future	107.4732	107.4732	107.3383	107.3383	(0.126)	0.0000	0.0000	0
2018/06/06	2033	07/02/2019			Bond Future	109.5819	109.5819	109.4438	109.4438	(0.126)	0.0000	0.0000	0
2018/06/06	2037	02/08/2018	9.96	Put	Bond Future	593.8400	0.5938	490.8000	0.4908	(17.351)	0	0	0
2018/06/06	2037	02/08/2018	9.95	Call	Bond Future	4,184.2800	4.1843	3,973.9500	3.9739	(5.027)	0	0	0
2018/06/06	2037	02/08/2018			Bond Future	9.4930	91.5820	9.5061	91.4763	0.138	0.0000	0.0000	56,491
2018/06/06	2037	02/08/2018	9.96	Call	Bond Future	4,244.5800	4.2446	4,035.8100	4.0358	(4.919)	0	0	0
2018/06/06	2037	02/08/2018	9.95	Put	Bond Future	609.3400	0.6093	504.7400	0.5047	(17.166)	0	0	0
2018/06/06	2037	02/08/2018	9.97	Call	Bond Future	4,305.2400	4.3052	4,097.9200	4.0979	(4.816)	0	0	0
2018/06/06	2037	02/08/2018	9.97	Put	Bond Future	578.8000	0.5788	477.2100	0.4772	(17.552)	0	0	0
2018/06/06	2037	01/11/2018	9.03	Call	Bond Future	1,307.3400	1.3073	1,056.8900	1.0569	(19.157)	0	0	0
2018/06/06	2037	01/11/2018			Bond Future	9.5540	93.2188	9.5674	93.1118	0.141	0.0000	0.0000	0
2018/06/06	2037	01/11/2018	9.01	Call	Bond Future	1,257.3300	1.2573	1,009.6100	1.0096	(19.702)	0	0	0
2018/06/06	2037	01/11/2018	9.01	Put	Bond Future	5,753.3700	5.7534	5,612.6200	5.6126	(2.446)	0	0	0
2018/06/06	2037	01/11/2018	9.03	Put	Bond Future	5,632.1800	5.6322	5,488.7000	5.4887	(2.548)	0	0	0
2018/06/06	2037	01/11/2018	9.02	Call	Bond Future	1,282.0800	1.2821	1,033.0700	1.0331	(19.422)	0	0	0
2018/06/06	2037	01/11/2018	9.02	Put	Bond Future	5,692.4600	5.6925	5,550.4200	5.5504	(2.495)	0	0	0
2018/06/06	2037	07/02/2019	9.06	Put	Bond Future	6,665.4200	6.6654	6,527.4700	6.5275	(2.070)	0	0	0
2018/06/06	2037	07/02/2019	9.05	Call	Bond Future	2,051.7800	2.0518	1,805.1400	1.8051	(12.021)	0	0	0

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2018/06/06	2037	07/02/2019			Bond Future	9.6223	90.7678	9.6362	90.6582	0.145	0.0000	0.0000	0
2018/06/06	2037	07/02/2019	9.06	Call	Bond Future	2,080.3400	2.0803	1,832.7700	1.8328	(11.900)	0	0	0
2018/06/06	2037	07/02/2019	9.05	Put	Bond Future	6,721.5700	6.7216	6,584.5500	6.5846	(2.039)	0	0	0
2018/06/06	2037	07/02/2019	9.07	Call	Bond Future	2,109.1300	2.1091	1,860.6500	1.8606	(11.781)	0	0	0
2018/06/06	2037	07/02/2019	9.07	Put	Bond Future	6,609.6200	6.6096	6,470.7600	6.4708	(2.101)	0	0	0
2018/06/06	2038	02/08/2018	134.55	Put	Bond Future	6,801.4700	6.8015	7,398.0400	7.3980	8.771	0	0	0
2018/06/06	2038	02/08/2018			Bond Future	127.7485	127.7485	127.1520	127.1520	(0.467)	0.0000	0.0000	8,997
2018/06/06	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2038	02/08/2018	134.54	Put	Bond Future	6,791.4700	6.7915	7,388.0400	7.3880	8.784	0	0	0
2018/06/06	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2038	02/08/2018	134.53	Put	Bond Future	6,781.4700	6.7815	7,378.0400	7.3780	8.797	0	0	0
2018/06/06	2038	01/11/2018			Bond Future	130.0561	130.0561	129.4497	129.4497	(0.466)	0.0000	0.0000	0
2018/06/06	2038	07/02/2019			Bond Future	131.0178	131.0178	130.3987	130.3987	(0.473)	0.0000	0.0000	0
2018/06/06	2040	02/08/2018	10.04	Call	Bond Future	4,593.2800	4.5933	4,238.7900	4.2388	(7.718)	0	0	0
2018/06/06	2040	02/08/2018	10.03	Put	Bond Future	696.9700	0.6970	586.8300	0.5868	(15.803)	0	0	0
2018/06/06	2040	02/08/2018			Bond Future	9.5730	94.9850	9.6014	94.7393	0.297	0.0000	0.0000	23,354
2018/06/06	2040	02/08/2018	10.05	Call	Bond Future	4,657.6300	4.6576	4,304.5600	4.3046	(7.580)	0	0	0
2018/06/06	2040	02/08/2018	10.05	Put	Bond Future	663.3300	0.6633	556.0100	0.5560	(16.179)	0	0	0
2018/06/06	2040	02/08/2018	10.04	Put	Bond Future	679.9100	0.6799	571.1700	0.5712	(15.993)	0	0	0
2018/06/06	2040	02/08/2018	10.03	Call	Bond Future	4,529.3000	4.5293	4,173.4100	4.1734	(7.858)	0	0	0
2018/06/06	2040	01/11/2018	9.09	Put	Bond Future	6,233.1200	6.2331	6,082.6800	6.0827	(2.414)	0	0	0
2018/06/06	2040	01/11/2018			Bond Future	9.6339	96.6826	9.6631	96.4332	0.303	0.0000	0.0000	0
2018/06/06	2040	01/11/2018	9.08	Call	Bond Future	1,357.3400	1.3573	959.9800	0.9600	(29.275)	0	0	0
2018/06/06	2040	01/11/2018	9.08	Put	Bond Future	6,299.2400	6.2992	6,151.2800	6.1513	(2.349)	0	0	0
2018/06/06	2040	01/11/2018	9.10	Put	Bond Future	6,167.4600	6.1675	6,014.6000	6.0146	(2.478)	0	0	0
2018/06/06	2040	01/11/2018	9.09	Call	Bond Future	1,384.0400	1.3840	984.2000	0.9842	(28.889)	0	0	0
2018/06/06	2040	01/11/2018	9.10	Call	Bond Future	1,411.0700	1.4111	1,008.8100	1.0088	(28.507)	0	0	5,900
2018/06/06	2040	01/11/2018	8.50	Put	Bond Future	10,903.6600	10.9037	10,990.2000	10.9902	0.794	0	0	0
2018/06/06	2040	01/11/2018	8.50	Call	Bond Future	334.8900	0.3349	172.0300	0.1720	(48.631)	0	0	5,900
2018/06/06	2040	01/11/2018	9.07	Call	Bond Future	1,330.9700	1.3310	936.1500	0.9361	(29.664)	0	0	0
2018/06/06	2040	01/11/2018	9.07	Put	Bond Future	6,365.8400	6.3658	6,220.4200	6.2204	(2.284)	0	0	0
2018/06/06	2040	07/02/2019	9.13	Call	Bond Future	2,252.7000	2.2527	1,821.2000	1.8212	(19.155)	0	0	0
2018/06/06	2040	07/02/2019	9.11	Put	Bond Future	7,414.0500	7.4140	7,240.6800	7.2407	(2.338)	0	0	0
2018/06/06	2040	07/02/2019			Bond Future	9.7021	94.0483	9.7323	93.7934	0.312	0.0000	0.0000	0
2018/06/06	2040	07/02/2019	9.13	Put	Bond Future	7,291.7300	7.2917	7,115.0800	7.1151	(2.423)	0	0	0
2018/06/06	2040	07/02/2019	9.11	Call	Bond Future	2,191.1400	2.1911	1,762.9200	1.7629	(19.543)	0	0	0
2018/06/06	2040	07/02/2019	9.12	Put	Bond Future	7,352.7000	7.3527	7,177.8100	7.1778	(2.379)	0	0	0
2018/06/06	2040	07/02/2019	9.12	Call	Bond Future	2,221.8000	2.2218	1,792.0600	1.7921	(19.342)	0	0	0
2018/06/06	2044	02/08/2018	10.07	Call	Bond Future	4,595.2400	4.5952	4,251.3100	4.2513	(7.484)	0	0	0
2018/06/06	2044	02/08/2018			Bond Future	9.6117	92.0175	9.6401	91.7676	0.296	0.0000	0.0000	34,585
2018/06/06	2044	02/08/2018	10.05	Call	Bond Future	4,466.8600	4.4669	4,120.4000	4.1204	(7.756)	0	0	0
2018/06/06	2044	02/08/2018	10.05	Put	Bond Future	739.8900	0.7399	643.3600	0.6434	(13.047)	0	0	0
2018/06/06	2044	02/08/2018	10.07	Put	Bond Future	704.3500	0.7044	610.3500	0.6103	(13.346)	0	0	0
2018/06/06	2044	02/08/2018	10.06	Call	Bond Future	4,530.9100	4.5309	4,185.7200	4.1857	(7.619)	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
2018/06/06	2044	02/08/2018	10.06	Put	Bond Future	721.9200	0.7219	626.6600	0.6267	(13.195)	0	0	0
2018/06/06	2044	01/11/2018	9.12	Call	Bond Future	1,416.7000	1.4167	995.5100	0.9955	(29.730)	0	0	0
2018/06/06	2044	01/11/2018			Bond Future	9.6707	93.6621	9.6999	93.4083	0.302	0.0000	0.0000	0
2018/06/06	2044	01/11/2018	9.12	Put	Bond Future	6,430.9400	6.4309	6,263.4800	6.2635	(2.604)	0	0	0
2018/06/06	2044	01/11/2018	9.13	Call	Bond Future	1,444.3200	1.4443	1,020.6700	1.0207	(29.332)	0	0	0
2018/06/06	2044	01/11/2018	9.14	Put	Bond Future	6,296.4700	6.2965	6,123.9600	6.1240	(2.740)	0	0	0
2018/06/06	2044	01/11/2018	9.13	Put	Bond Future	6,363.4600	6.3635	6,193.5400	6.1935	(2.670)	0	0	0
2018/06/06	2044	01/11/2018	9.14	Call	Bond Future	1,472.2700	1.4723	1,046.0300	1.0460	(28.951)	0	0	0
2018/06/06	2044	07/02/2019	9.18	Put	Bond Future	7,381.8100	7.3818	7,179.4200	7.1794	(2.742)	0	0	0
2018/06/06	2044	07/02/2019			Bond Future	9.7366	91.0945	9.7669	90.8351	0.311	0.0000	0.0000	0
2018/06/06	2044	07/02/2019	9.17	Call	Bond Future	2,346.2800	2.3463	1,885.7800	1.8858	(19.627)	0	0	0
2018/06/06	2044	07/02/2019	9.17	Put	Bond Future	7,443.9700	7.4440	7,242.8600	7.2429	(2.702)	0	0	0
2018/06/06	2044	07/02/2019	9.18	Call	Bond Future	2,378.1800	2.3782	1,916.4000	1.9164	(19.417)	0	0	0
2018/06/06	2044	07/02/2019	9.16	Call	Bond Future	2,314.3500	2.3144	1,855.7100	1.8557	(19.817)	0	0	0
2018/06/06	2044	07/02/2019	9.16	Put	Bond Future	7,506.2500	7.5063	7,307.0000	7.3070	(2.654)	0	0	0
2018/06/06	2046	02/08/2018	128.78	Put	Bond Future	7,728.2000	7.7282	7,725.1600	7.7252	(0.039)	0	0	0
2018/06/06	2046	02/08/2018			Bond Future	121.0518	121.0518	121.0548	121.0548	0.003	0.0000	0.0000	10,876
2018/06/06	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2046	02/08/2018	128.77	Put	Bond Future	7,718.2000	7.7182	7,715.1600	7.7152	(0.039)	0	0	0
2018/06/06	2046	02/08/2018	128.79	Put	Bond Future	7,738.2000	7.7382	7,735.1600	7.7352	(0.039)	0	0	0
2018/06/06	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2046	01/11/2018			Bond Future	121.5895	121.5895	121.5933	121.5933	0.003	0.0000	0.0000	0
2018/06/06	2046	07/02/2019			Bond Future	123.9750	123.9750	123.9783	123.9783	0.003	0.0000	0.0000	0
2018/06/06	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2050	02/08/2018	137.54	Put	Bond Future	11,145.5600	11.1456	11,415.7800	11.4158	2.424	0	0	0
2018/06/06	2050	02/08/2018	137.52	Put	Bond Future	11,125.5600	11.1256	11,395.7800	11.3958	2.429	0	0	0
2018/06/06	2050	02/08/2018			Bond Future	126.3944	126.3944	126.1242	126.1242	(0.214)	0.0000	0.0000	9,567
2018/06/06	2050	02/08/2018	137.53	Put	Bond Future	11,135.5600	11.1356	11,405.7800	11.4058	2.427	0	0	0
2018/06/06	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	2050	01/11/2018			Bond Future	128.6777	128.6777	128.4036	128.4036	(0.213)	0.0000	0.0000	0
2018/06/06	2050	07/02/2019			Bond Future	129.4311	129.4311	129.1509	129.1509	(0.216)	0.0000	0.0000	0
2018/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	AL37	02/08/2018			Index Future	587.1790	587.1790	587.0850	587.0850	(0.016)	0.0000	0.0000	0
2018/06/06	AL37	01/11/2018			Index Future	597.6760	597.6760	597.5830	597.5830	(0.016)	0.0000	0.0000	0
2018/06/06	AL37	07/02/2019			Index Future	609.2790	609.2790	609.1800	609.1800	(0.016)	0.0000	0.0000	0
2018/06/06	AL7T	02/08/2018			Index Future	682.9800	682.9800	682.1960	682.1960	(0.115)	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
2018/06/06	AL7T	01/11/2018			Index Future	695.1900	695.1900	694.3950	694.3950	(0.114)	0.0000	0.0000	0
2018/06/06	AL7T	07/02/2019			Index Future	708.6870	708.6870	707.8700	707.8700	(0.115)	0.0000	0.0000	0
2018/06/06	ALBI	02/08/2018			Index Future	620.6350	620.6350	619.6700	619.6700	(0.155)	0.0000	0.0000	871
2018/06/06	ALBI	01/11/2018			Index Future	631.7310	631.7310	630.7510	630.7510	(0.155)	0.0000	0.0000	0
2018/06/06	ALBI	07/02/2019			Index Future	643.9950	643.9950	642.9910	642.9910	(0.156)	0.0000	0.0000	0
2018/06/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/06	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	EL28	02/08/2018			Bond Future	130.6347	130.6347	130.6432	130.6432	0.006	0.0000	0.0000	0
2018/06/06	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	EL28	02/08/2018	134.93	Put	Bond Future	4,295.2800	4.2953	4,286.8100	4.2868	(0.197)	0	0	0
2018/06/06	EL28	02/08/2018	134.95	Put	Bond Future	4,315.2800	4.3153	4,306.8100	4.3068	(0.196)	0	0	0
2018/06/06	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	EL28	02/08/2018	134.94	Put	Bond Future	4,305.2800	4.3053	4,296.8100	4.2968	(0.197)	0	0	0
2018/06/06	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	ES33	02/08/2018	11.14	Call	Bond Future	2,123.8100	2.1238	2,021.9400	2.0219	(4.797)	0	0	0
2018/06/06	ES33	02/08/2018			Bond Future	10.7802	78.7403	10.7971	78.6385	0.157	0.0000	0.0000	9,466
2018/06/06	ES33	02/08/2018	11.15	Call	Bond Future	2,181.5600	2.1816	2,079.6900	2.0797	(4.670)	0	0	0
2018/06/06	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	ES33	02/08/2018	11.16	Call	Bond Future	2,239.2500	2.2393	2,137.3800	2.1374	(4.549)	0	0	0
2018/06/06	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	ES33	01/11/2018			Bond Future	10.8917	76.3594	10.9091	76.2562	0.160	0.0000	0.0000	0
2018/06/06	ES33	07/02/2019			Bond Future	11.0185	77.8412	11.0367	77.7355	0.165	0.0000	0.0000	0
2018/06/06	ES42	02/08/2018			Bond Future	10.9782	81.6033	11.0055	81.4158	0.248	0.0000	0.0000	7,957
2018/06/06	ES42	01/11/2018			Bond Future	11.0859	78.8019	11.1140	78.6116	0.254	0.0000	0.0000	0

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2018/06/06	ES42	07/02/2019			Bond Future	11.2041	80.3309	11.2334	80.1364	0.261	0.0000	0.0000	0
2018/06/06	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	02/08/2018			GOVI	616.3200	616.3200	615.2470	615.2470	(0.174)	0.0000	0.0000	472
2018/06/06	GOVI	02/08/2018	605.71	Call	GOVI	106,100.0000	10.6100	95,370.0000	9.5370	(10.113)	0	0	0
2018/06/06	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	02/08/2018	605.72	Call	GOVI	106,000.0000	10.6000	95,270.0000	9.5270	(10.123)	0	0	0
2018/06/06	GOVI	02/08/2018	605.70	Call	GOVI	106,200.0000	10.6200	95,470.0000	9.5470	(10.104)	0	0	0
2018/06/06	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	01/11/2018	653.50	Put	GOVI	261,620.0000	26.1620	272,510.0000	27.2510	4.163	0	0	0
2018/06/06	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	01/11/2018			GOVI	627.3380	627.3380	626.2490	626.2490	(0.174)	0.0000	0.0000	0
2018/06/06	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	01/11/2018	653.49	Put	GOVI	261,520.0000	26.1520	272,410.0000	27.2410	4.164	0	0	0
2018/06/06	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	01/11/2018	653.51	Put	GOVI	261,720.0000	26.1720	272,610.0000	27.2610	4.161	0	0	0
2018/06/06	GOVI	07/02/2019	666.53	Put	GOVI	270,130.0000	27.0130	281,280.0000	28.1280	4.128	0	0	0
2018/06/06	GOVI	07/02/2019			GOVI	639.5170	639.5170	638.4020	638.4020	(0.174)	0.0000	0.0000	0
2018/06/06	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	07/02/2019	666.52	Put	GOVI	270,030.0000	27.0030	281,180.0000	28.1180	4.129	0	0	0
2018/06/06	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	GOVI	07/02/2019	666.51	Put	GOVI	269,930.0000	26.9930	281,080.0000	28.1080	4.131	0	0	0
2018/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/06	IGOV	02/08/2018			Index Future	258.2700	258.2700	258.0860	258.0860	(0.071)	0.0000	0.0000	861
2018/06/06	IGOV	01/11/2018			Index Future	262.9370	262.9370	262.7500	262.7500	(0.071)	0.0000	0.0000	241
2018/06/06	IGOV	07/02/2019			Index Future	268.0970	268.0970	267.9040	267.9040	(0.072)	0.0000	0.0000	0
2018/06/06	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/06	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/06	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.5000	100.5000	0.000	0.0000	0.0000	0
2018/06/06	IS01	22/03/2019			Interest Rate Swap	99.5000	99.5000	99.4900	99.4900	(0.010)	0.0000	0.0000	0
2018/06/06	IS01	20/06/2019			Interest Rate Swap	100.1800	100.1800	100.1700	100.1700	(0.010)	0.0000	0.0000	0
2018/06/06	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/06	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/06	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2018/06/06	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2400	99.2400	(0.010)	0.0000	0.0000	0
2018/06/06	IS02	21/06/2019			Interest Rate Swap	99.6300	99.6300	99.6200	99.6200	(0.010)	0.0000	0.0000	0
2018/06/06	IS02	20/09/2019			Interest Rate Swap	100.0200	100.0200	100.0000	100.0000	(0.020)	0.0000	0.0000	0
2018/06/06	IS02	20/12/2019			Interest Rate Swap	100.9600	100.9600	100.9400	100.9400	(0.020)	0.0000	0.0000	0
2018/06/06	IS02	23/03/2020			Interest Rate Swap	98.7000	98.7000	98.6800	98.6800	(0.020)	0.0000	0.0000	0
2018/06/06	IS02	22/06/2020			Interest Rate Swap	100.5800	100.5800	100.5400	100.5400	(0.040)	0.0000	0.0000	0
2018/06/06	IS05	17/12/2020			Interest Rate Swap	96.1500	96.1500	96.1000	96.1000	(0.052)	0.0000	0.0000	0
2018/06/06	IS05	16/03/2021			Interest Rate Swap	95.3700	95.3700	95.3100	95.3100	(0.063)	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
2018/06/06	IS05	15/06/2021			Interest Rate Swap	94.5500	94.5500	94.4900	94.4900	(0.063)	0.0000	0.0000	0
2018/06/06	IS05	21/09/2021			Interest Rate Swap	94.7300	94.7300	94.6800	94.6800	(0.053)	0.0000	0.0000	0
2018/06/06	IS05	21/12/2021			Interest Rate Swap	96.9300	96.9300	96.8900	96.8900	(0.041)	0.0000	0.0000	51
2018/06/06	IS05	15/03/2022			Interest Rate Swap	97.0600	97.0600	97.0300	97.0300	(0.031)	0.0000	0.0000	0
2018/06/06	IS05	21/06/2022			Interest Rate Swap	98.2700	98.2700	98.2400	98.2400	(0.031)	0.0000	0.0000	0
2018/06/06	IS05	20/09/2022			Interest Rate Swap	100.4800	100.4800	100.4500	100.4500	(0.030)	0.0000	0.0000	0
2018/06/06	IS05	20/12/2022			Interest Rate Swap	101.7400	101.7400	101.7100	101.7100	(0.029)	0.0000	0.0000	0
2018/06/06	IS05	22/03/2023			Interest Rate Swap	96.8500	96.8500	96.8100	96.8100	(0.041)	0.0000	0.0000	0
2018/06/06	IS05	20/06/2023			Interest Rate Swap	101.1700	101.1700	101.1300	101.1300	(0.040)	0.0000	0.0000	0
2018/06/06	IS10	17/12/2025			Interest Rate Swap	94.9100	94.9100	94.9500	94.9500	0.042	0.0000	0.0000	0
2018/06/06	IS10	16/03/2026			Interest Rate Swap	91.8800	91.8800	91.9300	91.9300	0.054	0.0000	0.0000	0
2018/06/06	IS10	15/06/2026			Interest Rate Swap	90.6000	90.6000	90.6500	90.6500	0.055	0.0000	0.0000	0
2018/06/06	IS10	21/09/2026			Interest Rate Swap	92.7400	92.7400	92.7800	92.7800	0.043	0.0000	0.0000	0
2018/06/06	IS10	21/12/2026			Interest Rate Swap	96.5000	96.5000	96.5400	96.5400	0.041	0.0000	0.0000	0
2018/06/06	IS10	15/03/2027			Interest Rate Swap	95.0400	95.0400	95.0700	95.0700	0.032	0.0000	0.0000	0
2018/06/06	IS10	21/06/2027			Interest Rate Swap	97.0900	97.0900	97.1200	97.1200	0.031	0.0000	0.0000	0
2018/06/06	IS10	20/09/2027			Interest Rate Swap	100.7900	100.7900	100.8200	100.8200	0.030	0.0000	0.0000	0
2018/06/06	IS10	20/12/2027			Interest Rate Swap	101.1200	101.1200	101.1600	101.1600	0.040	0.0000	0.0000	0
2018/06/06	IS10	22/03/2028			Interest Rate Swap	96.3500	96.3500	96.3900	96.3900	0.042	0.0000	0.0000	0
2018/06/06	IS10	20/06/2028			Interest Rate Swap	101.7900	101.7900	101.8300	101.8300	0.039	0.0000	0.0000	0
2018/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/06	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/06	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/06	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/06	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/06	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/06	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/06	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/06/06	R023	02/08/2018			Bond Future	8.0525	102.2241	8.0561	102.2107	0.044	0.0000	0.0000	33,943
2018/06/06	R023	02/08/2018	10.40	Call	Bond Future	8,306.6800	8.3067	8,293.3200	8.2933	(0.161)	0	0	0
2018/06/06	R023	02/08/2018	10.41	Call	Bond Future	8,340.1900	8.3402	8,326.8300	8.3268	(0.160)	0	0	0
2018/06/06	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/06/06	R023	02/08/2018	10.39	Call	Bond Future	8,273.1500	8.2732	8,259.7900	8.2598	(0.161)	0	0	0
2018/06/06	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/06/06	R023	01/11/2018	10.58	Call	Bond Future	8,320.1300	8.3201	8,313.2500	8.3133	(0.083)	0	0	0
2018/06/06	R023	01/11/2018	10.57	Put	Bond Future	1.2700	0.0013	7.4200	0.0074	484.252	0	0	0
2018/06/06	R023	01/11/2018			Bond Future	8.1107	100.1251	8.1143	100.1123	0.045	0.0000	0.0000	0
2018/06/06	R023	01/11/2018	10.59	Call	Bond Future	8,351.9800	8.3520	8,344.9300	8.3449	(0.084)	0	0	0
2018/06/06	R023	01/11/2018	10.59	Put	Bond Future	1.1700	0.0012	6.9800	0.0070	496.581	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			
2018/06/06	R023	01/11/2018	10.58	Put	Bond Future		1.2200		0.0012		7.2000	0.0072	490.164	0	0	0
2018/06/06	R023	01/11/2018	10.57	Call	Bond Future		8,288.2700		8.2883		8,281.5600	8.2816	(0.081)	0	0	0
2018/06/06	R023	07/02/2019	10.59	Call	Bond Future		7,719.7400		7.7197		7,750.2000	7.7502	0.395	0	0	0
2018/06/06	R023	07/02/2019			Bond Future		8.1806		102.0684		8.1847	102.0546	0.050	0.0000	0.0000	0
2018/06/06	R023	07/02/2019	10.57	Call	Bond Future		7,660.2000		7.6602		7,692.0000	7.6920	0.415	0	0	0
2018/06/06	R023	07/02/2019	10.57	Put	Bond Future		26.8600		0.0269		72.4200	0.0724	169.620	0	0	0
2018/06/06	R023	07/02/2019	10.59	Put	Bond Future		25.6300		0.0256		69.8500	0.0699	172.532	0	0	0
2018/06/06	R023	07/02/2019	10.58	Call	Bond Future		7,689.9700		7.6900		7,721.1000	7.7211	0.405	0	0	0
2018/06/06	R023	07/02/2019	10.58	Put	Bond Future		26.2400		0.0262		71.1300	0.0711	171.075	0	0	0
2018/06/06	R035	02/08/2018	9.42	Call	Bond Future		1,792.3800		1.7924		1,526.9700	1.5270	(14.808)	0	0	0
2018/06/06	R035	02/08/2018			Bond Future		9.4159		99.3541		9.4342	99.2068	0.195	0.0000	0.0000	67,160
2018/06/06	R035	02/08/2018	9.42	Put	Bond Future		1,759.0600		1.7591		1,640.9000	1.6409	(6.717)	0	0	0
2018/06/06	R035	02/08/2018	9.43	Call	Bond Future		1,834.9700		1.8350		1,568.0300	1.5680	(14.547)	0	0	0
2018/06/06	R035	02/08/2018	9.44	Put	Bond Future		1,684.4600		1.6845		1,563.3100	1.5633	(7.192)	0	0	0
2018/06/06	R035	02/08/2018	9.43	Put	Bond Future		1,721.4500		1.7215		1,601.7600	1.6018	(6.953)	0	0	0
2018/06/06	R035	02/08/2018	9.44	Call	Bond Future		1,878.0800		1.8781		1,609.6800	1.6097	(14.291)	0	0	0
2018/06/06	R035	01/11/2018	8.93	Call	Bond Future		1,215.2800		1.2153		939.8700	0.9399	(22.662)	0	0	0
2018/06/06	R035	01/11/2018	8.92	Put	Bond Future		5,794.3800		5.7944		5,669.4800	5.6695	(2.156)	0	0	0
2018/06/06	R035	01/11/2018			Bond Future		9.4814		96.6340		9.5003	96.4848	0.199	0.0000	0.0000	0
2018/06/06	R035	01/11/2018	8.94	Call	Bond Future		1,239.3700		1.2394		962.7100	0.9627	(22.323)	0	0	0
2018/06/06	R035	01/11/2018	8.94	Put	Bond Future		5,672.8700		5.6729		5,545.4200	5.5454	(2.247)	0	0	0
2018/06/06	R035	01/11/2018	8.93	Put	Bond Future		5,733.5200		5.7335		5,607.3200	5.6073	(2.201)	0	0	0
2018/06/06	R035	01/11/2018	8.92	Call	Bond Future		1,191.3000		1.1913		917.1900	0.9172	(23.009)	0	0	0
2018/06/06	R035	07/02/2019	8.98	Call	Bond Future		2,004.1300		2.0041		1,723.9500	1.7240	(13.980)	0	0	0
2018/06/06	R035	07/02/2019			Bond Future		9.5553		98.5094		9.5750	98.3567	0.205	0.0000	0.0000	0
2018/06/06	R035	07/02/2019	8.96	Call	Bond Future		1,948.2100		1.9482		1,669.5900	1.6696	(14.301)	0	0	0
2018/06/06	R035	07/02/2019	8.96	Put	Bond Future		6,760.0000		6.7600		6,634.0600	6.6341	(1.863)	0	0	0
2018/06/06	R035	07/02/2019	8.98	Put	Bond Future		6,648.4700		6.6485		6,520.9700	6.5210	(1.918)	0	0	0
2018/06/06	R035	07/02/2019	8.97	Call	Bond Future		1,976.2000		1.9762		1,696.6400	1.6966	(14.146)	0	0	0
2018/06/06	R035	07/02/2019	8.97	Put	Bond Future		6,704.2100		6.7042		6,577.3300	6.5773	(1.893)	0	0	0
2018/06/06	R186	02/08/2018	8.25	Call	Bond Future		302.7900		0.3028		242.3400	0.2423	(19.964)	0	0	3,020
2018/06/06	R186	02/08/2018	8.48	Put	Bond Future		1,976.3400		1.9763		1,996.4700	1.9965	1.019	0	0	0
2018/06/06	R186	02/08/2018			Bond Future		8.6806		111.9961		8.6987	111.8830	0.208	0.0000	0.0000	101,073
2018/06/06	R186	02/08/2018	8.50	Call	Bond Future		755.9800		0.7560		660.5800	0.6606	(12.619)	0	0	0
2018/06/06	R186	02/08/2018	8.50	Put	Bond Future		1,895.9500		1.8959		1,913.6500	1.9137	0.934	0	0	2,500
2018/06/06	R186	02/08/2018	8.47	Call	Bond Future		686.5000		0.6865		594.7800	0.5948	(13.361)	0	0	0
2018/06/06	R186	02/08/2018	8.47	Put	Bond Future		2,017.3200		2.0173		2,038.7000	2.0387	1.060	0	0	0
2018/06/06	R186	02/08/2018	8.25	Put	Bond Future		3,046.3200		3.0463		3,098.9700	3.0990	1.728	0	0	0
2018/06/06	R186	02/08/2018	7.50	Put	Bond Future		7,740.6700		7.7407		7,853.5000	7.8535	1.458	0	0	0
2018/06/06	R186	02/08/2018	8.48	Call	Bond Future		709.1800		0.7092		616.2100	0.6162	(13.110)	0	0	0
2018/06/06	R186	02/08/2018	7.50	Call	Bond Future		2.5900		0.0026		2.3200	0.0023	(10.425)	0	0	3,020
2018/06/06	R186	02/08/2018	8.46	Call	Bond Future		664.1400		0.6641		573.8400	0.5738	(13.597)	0	0	0
2018/06/06	R186	02/08/2018	8.46	Put	Bond Future		2,058.6700		2.0587		2,081.4700	2.0815	1.108	0	0	0
2018/06/06	R186	01/11/2018	9.14	Call	Bond Future		3,630.2800		3.6303		3,464.5400	3.4645	(4.565)	0	0	0
2018/06/06	R186	01/11/2018	7.96	Put	Bond Future		5,371.9500		5.3720		5,380.2300	5.3802	0.154	0	0	0
2018/06/06	R186	01/11/2018	8.54	Put	Bond Future		2,806.1200		2.8061		2,773.2500	2.7732	(1.171)	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
2018/06/06	R186	01/11/2018			Bond Future	8.7443	113.9981	8.7630	113.8838	0.214	0.0000	0.0000	0
2018/06/06	R186	01/11/2018	8.46	Put	Bond Future	3,097.7000	3.0977	3,069.2000	3.0692	(0.920)	0	0	0
2018/06/06	R186	01/11/2018	8.46	Call	Bond Future	1,344.8100	1.3448	1,202.0200	1.2020	(10.618)	0	0	5,000
2018/06/06	R186	01/11/2018	8.53	Call	Bond Future	1,523.7200	1.5237	1,377.1200	1.3771	(9.621)	0	0	0
2018/06/06	R186	01/11/2018	8.53	Put	Bond Future	2,841.6000	2.8416	2,809.2900	2.8093	(1.137)	0	0	0
2018/06/06	R186	01/11/2018	9.14	Put	Bond Future	1,249.4900	1.2495	1,198.0400	1.1980	(4.118)	0	0	5,000
2018/06/06	R186	01/11/2018	7.96	Call	Bond Future	446.5500	0.4466	340.5400	0.3405	(23.740)	0	0	5,000
2018/06/06	R186	01/11/2018	8.54	Call	Bond Future	1,550.2000	1.5502	1,403.0400	1.4030	(9.493)	0	0	0
2018/06/06	R186	01/11/2018	8.52	Call	Bond Future	1,497.2300	1.4972	1,351.4800	1.3515	(9.735)	0	0	0
2018/06/06	R186	01/11/2018	8.52	Put	Bond Future	2,877.1200	2.8771	2,845.6600	2.8457	(1.093)	0	0	0
2018/06/06	R186	07/02/2019	8.21	Put	Bond Future	4,936.6100	4.9366	4,904.8200	4.9048	(0.644)	0	0	0
2018/06/06	R186	07/02/2019	8.20	Call	Bond Future	1,248.5200	1.2485	1,098.4400	1.0984	(12.021)	0	0	0
2018/06/06	R186	07/02/2019			Bond Future	8.8163	110.9052	8.8361	110.7881	0.224	0.0000	0.0000	0
2018/06/06	R186	07/02/2019	8.21	Call	Bond Future	1,268.2700	1.2683	1,119.3600	1.1194	(11.741)	0	0	0
2018/06/06	R186	07/02/2019	8.20	Put	Bond Future	4,978.6900	4.9787	4,945.7300	4.9457	(0.662)	0	0	0
2018/06/06	R186	07/02/2019	8.22	Call	Bond Future	1,288.2100	1.2882	1,140.8100	1.1408	(11.442)	0	0	0
2018/06/06	R186	07/02/2019	8.22	Put	Bond Future	4,894.7600	4.8948	4,864.4800	4.8645	(0.619)	0	0	0
2018/06/06	R197	02/08/2018			Bond Future	303.6405	303.6405	303.6326	303.6326	(0.003)	0.0000	0.0000	2,388
2018/06/06	R197	01/11/2018			Bond Future	309.1260	309.1260	309.1200	309.1200	(0.002)	0.0000	0.0000	0
2018/06/06	R197	07/02/2019			Bond Future	307.8349	307.8349	307.8268	307.8268	(0.003)	0.0000	0.0000	0
2018/06/06	R202	02/08/2018			Bond Future	241.7875	241.7875	241.7892	241.7892	0.001	0.0000	0.0000	21,940
2018/06/06	R202	01/11/2018			Bond Future	246.1554	246.1554	246.1592	246.1592	0.002	0.0000	0.0000	0
2018/06/06	R202	07/02/2019			Bond Future	247.0781	247.0781	247.0801	247.0801	0.001	0.0000	0.0000	0
2018/06/06	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R204	02/08/2018			Bond Future	6.4912	101.5440	6.4673	101.5528	(0.369)	0.0000	0.0000	10,173
2018/06/06	R204	02/08/2018	8.98	Call	Bond Future	911.1500	0.9111	919.9900	0.9200	0.970	0	0	0
2018/06/06	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R204	02/08/2018	8.99	Call	Bond Future	914.7800	0.9148	923.6200	0.9236	0.966	0	0	0
2018/06/06	R204	02/08/2018	8.97	Call	Bond Future	907.5300	0.9075	916.3700	0.9164	0.974	0	0	0
2018/06/06	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R207	02/08/2018	6.86	Put	Bond Future	806.9500	0.8069	766.6600	0.7667	(4.993)	0	0	0
2018/06/06	R207	02/08/2018	6.85	Call	Bond Future	0.4100	0.0004	7.1100	0.0071	1634.146	0	0	0
2018/06/06	R207	02/08/2018			Bond Future	7.4594	100.1653	7.4242	100.2125	(0.473)	0.0000	0.0000	21,348
2018/06/06	R207	02/08/2018	6.86	Call	Bond Future	0.4800	0.0005	7.3800	0.0074	1437.500	0	0	0
2018/06/06	R207	02/08/2018	6.85	Put	Bond Future	820.4100	0.8204	779.9200	0.7799	(4.935)	0	0	0
2018/06/06	R207	02/08/2018	6.87	Call	Bond Future	0.5700	0.0006	7.6700	0.0077	1245.614	0	0	0
2018/06/06	R207	02/08/2018	6.87	Put	Bond Future	793.5200	0.7935	753.4300	0.7534	(5.052)	0	0	0
2018/06/06	R207	01/11/2018	6.76	Put	Bond Future	836.8800	0.8369	793.2900	0.7933	(5.209)	0	0	0
2018/06/06	R207	01/11/2018			Bond Future	7.4954	101.9557	7.4518	102.0044	(0.581)	0.0000	0.0000	0
2018/06/06	R207	01/11/2018	6.75	Call	Bond Future	8.7600	0.0088	13.9700	0.0140	59.475	0	0	0
2018/06/06	R207	01/11/2018	6.75	Put	Bond Future	847.5700	0.8476	804.0500	0.8041	(5.135)	0	0	0
2018/06/06	R207	01/11/2018	6.76	Call	Bond Future	9.3900	0.0094	14.5300	0.0145	54.739	0	0	0
2018/06/06	R207	01/11/2018	6.74	Call	Bond Future	8.1600	0.0082	13.5200	0.0135	65.686	0	0	0
2018/06/06	R207	01/11/2018	6.74	Put	Bond Future	858.2900	0.8583	814.9200	0.8149	(5.053)	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
2018/06/06	R207	07/02/2019	6.52	Call	Bond Future	13.6100	0.0136	13.3600	0.0134	(1.837)	0	0	0
2018/06/06	R207	07/02/2019	6.51	Put	Bond Future	929.3200	0.9293	880.1800	0.8802	(5.288)	0	0	0
2018/06/06	R207	07/02/2019			Bond Future	7.5501	100.2893	7.4940	100.3384	(0.742)	0.0000	0.0000	0
2018/06/06	R207	07/02/2019	6.53	Call	Bond Future	14.3100	0.0143	13.8700	0.0139	(3.075)	0	0	0
2018/06/06	R207	07/02/2019	6.53	Put	Bond Future	912.8500	0.9128	863.3600	0.8634	(5.421)	0	0	0
2018/06/06	R207	07/02/2019	6.52	Put	Bond Future	921.0200	0.9210	871.7200	0.8717	(5.353)	0	0	0
2018/06/06	R207	07/02/2019	6.51	Call	Bond Future	13.0400	0.0130	12.9500	0.0129	(0.690)	0	0	0
2018/06/06	R208	02/08/2018	7.14	Call	Bond Future	6.6900	0.0067	17.9100	0.0179	167.713	0	0	0
2018/06/06	R208	02/08/2018	7.12	Call	Bond Future	5.3900	0.0054	16.4200	0.0164	204.638	0	0	0
2018/06/06	R208	02/08/2018			Bond Future	7.7111	100.1033	7.6989	100.1317	(0.158)	0.0000	0.0000	30,480
2018/06/06	R208	02/08/2018	7.12	Put	Bond Future	1,390.1800	1.3902	1,372.8700	1.3729	(1.245)	0	0	0
2018/06/06	R208	02/08/2018	7.14	Put	Bond Future	1,344.2300	1.3442	1,327.1100	1.3271	(1.274)	0	0	0
2018/06/06	R208	02/08/2018	7.13	Call	Bond Future	6.0000	0.0060	17.1700	0.0172	186.167	0	0	0
2018/06/06	R208	02/08/2018	7.13	Put	Bond Future	1,367.1600	1.3672	1,349.9900	1.3500	(1.256)	0	0	0
2018/06/06	R208	01/11/2018	7.11	Put	Bond Future	1,456.1200	1.4561	1,435.7900	1.4358	(1.396)	0	0	0
2018/06/06	R208	01/11/2018			Bond Future	7.7649	98.4931	7.7510	98.5226	(0.179)	0.0000	0.0000	0
2018/06/06	R208	01/11/2018	7.11	Call	Bond Future	53.7500	0.0538	62.9700	0.0630	17.153	0	0	0
2018/06/06	R208	01/11/2018	7.12	Call	Bond Future	56.4400	0.0564	65.8100	0.0658	16.602	0	0	0
2018/06/06	R208	01/11/2018	7.10	Put	Bond Future	1,475.1400	1.4751	1,454.6400	1.4546	(1.390)	0	0	0
2018/06/06	R208	01/11/2018	7.12	Put	Bond Future	1,437.2100	1.4372	1,417.0300	1.4170	(1.404)	0	0	0
2018/06/06	R208	01/11/2018	7.10	Call	Bond Future	51.1600	0.0512	60.2100	0.0602	17.690	0	0	0
2018/06/06	R208	07/02/2019	7.07	Call	Bond Future	110.5600	0.1106	85.6500	0.0856	(22.531)	0	0	0
2018/06/06	R208	07/02/2019	7.08	Put	Bond Future	1,560.1300	1.5601	1,506.0400	1.5060	(3.467)	0	0	0
2018/06/06	R208	07/02/2019	7.06	Put	Bond Future	1,591.7600	1.5918	1,537.0600	1.5371	(3.436)	0	0	0
2018/06/06	R208	07/02/2019			Bond Future	7.8330	100.4045	7.8175	100.4340	(0.198)	0.0000	0.0000	0
2018/06/06	R208	07/02/2019	7.07	Put	Bond Future	1,575.8000	1.5758	1,521.4000	1.5214	(3.452)	0	0	0
2018/06/06	R208	07/02/2019	7.08	Call	Bond Future	114.2700	0.1143	89.6700	0.0897	(21.528)	0	0	0
2018/06/06	R208	07/02/2019	7.06	Call	Bond Future	107.1300	0.1071	81.9200	0.0819	(23.532)	0	0	0
2018/06/06	R209	02/08/2018	9.66	Call	Bond Future	2,468.2200	2.4682	2,275.6100	2.2756	(7.804)	0	0	435
2018/06/06	R209	02/08/2018	8.96	Put	Bond Future	3,562.2600	3.5623	3,588.0200	3.5880	0.723	0	0	0
2018/06/06	R209	02/08/2018	8.49	Call	Bond Future	32.2700	0.0323	18.4800	0.0185	(42.733)	0	0	500
2018/06/06	R209	02/08/2018	8.46	Put	Bond Future	6,963.4400	6.9634	7,077.2500	7.0773	1.634	0	0	0
2018/06/06	R209	02/08/2018	10.38	Call	Bond Future	6,230.1200	6.2301	6,091.1400	6.0911	(2.231)	0	0	0
2018/06/06	R209	02/08/2018	9.21	Call	Bond Future	853.5800	0.8536	713.6500	0.7136	(16.393)	0	0	0
2018/06/06	R209	02/08/2018	10.39	Put	Bond Future	112.5700	0.1126	99.6600	0.0997	(11.468)	0	0	0
2018/06/06	R209	02/08/2018			Bond Future	9.4176	75.1823	9.4361	75.0573	0.196	0.0000	0.0000	81,538
2018/06/06	R209	02/08/2018	10.21	Call	Bond Future	5,289.6700	5.2897	5,134.4500	5.1345	(2.934)	0	0	0
2018/06/06	R209	02/08/2018	10.21	Put	Bond Future	199.1300	0.1991	168.9200	0.1689	(15.171)	0	0	435
2018/06/06	R209	02/08/2018	8.96	Call	Bond Future	361.5900	0.3616	262.3400	0.2623	(27.448)	0	0	5,000
2018/06/06	R209	02/08/2018	9.43	Call	Bond Future	1,532.1300	1.5321	1,357.8400	1.3578	(11.376)	0	0	0
2018/06/06	R209	02/08/2018	9.43	Put	Bond Future	1,448.3000	1.4483	1,399.0200	1.3990	(3.403)	0	0	5,000
2018/06/06	R209	02/08/2018	10.84	Call	Bond Future	8,786.8000	8.7868	8,660.2500	8.6602	(1.440)	0	0	0
2018/06/06	R209	02/08/2018	10.84	Put	Bond Future	19.1700	0.0192	17.6300	0.0176	(8.033)	0	0	435
2018/06/06	R209	02/08/2018	8.83	Call	Bond Future	208.6400	0.2086	135.9200	0.1359	(34.854)	0	0	0
2018/06/06	R209	02/08/2018	8.83	Put	Bond Future	4,355.9700	4.3560	4,408.2600	4.4083	1.200	0	0	500
2018/06/06	R209	02/08/2018	8.49	Put	Bond Future	6,737.7200	6.7377	6,848.9400	6.8489	1.651	0	0	0

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2018/06/06	R209	02/08/2018	9.21	Put	Bond Future	2,280.7900	2.2808	2,265.8700	2.2659	(0.654)	0	0	500
2018/06/06	R209	02/08/2018	9.66	Put	Bond Future	852.5400	0.8525	784.9400	0.7849	(7.929)	0	0	0
2018/06/06	R209	02/08/2018	8.46	Call	Bond Future	26.4100	0.0264	15.2100	0.0152	(42.408)	0	0	5,000
2018/06/06	R209	02/08/2018	10.38	Put	Bond Future	116.6400	0.1166	102.6700	0.1027	(11.977)	0	0	0
2018/06/06	R209	02/08/2018	10.39	Call	Bond Future	6,285.5000	6.2855	6,147.5800	6.1476	(2.194)	0	0	0
2018/06/06	R209	02/08/2018	10.40	Call	Bond Future	6,340.9200	6.3409	6,204.0600	6.2041	(2.158)	0	0	0
2018/06/06	R209	02/08/2018	10.40	Put	Bond Future	108.6200	0.1086	96.7700	0.0968	(10.910)	0	0	0
2018/06/06	R209	01/11/2018	1,016.00	Call	Bond Future	72,490.6300	72.4906	72,363.8100	72.3638	(0.175)	0	0	0
2018/06/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R209	01/11/2018	9.34	Put	Bond Future	3,020.9800	3.0210	2,934.5700	2.9346	(2.860)	0	0	0
2018/06/06	R209	01/11/2018	10.00	Call	Bond Future	4,697.2100	4.6972	4,463.1800	4.4632	(4.982)	0	0	0
2018/06/06	R209	01/11/2018	9.97	Call	Bond Future	4,562.7400	4.5627	4,326.2900	4.3263	(5.182)	0	0	0
2018/06/06	R209	01/11/2018			Bond Future	9.4761	73.3785	9.4951	73.2517	0.200	0.0000	0.0000	0
2018/06/06	R209	01/11/2018	1,016.01	Call	Bond Future	72,490.6300	72.4906	72,363.8100	72.3638	(0.175)	0	0	0
2018/06/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/06	R209	01/11/2018	1,015.99	Call	Bond Future	72,490.6200	72.4906	72,363.8000	72.3638	(0.175)	0	0	0
2018/06/06	R209	01/11/2018	9.34	Call	Bond Future	2,100.4800	2.1005	1,887.2500	1.8872	(10.151)	0	0	0
2018/06/06	R209	01/11/2018	10.00	Put	Bond Future	1,307.8800	1.3079	1,200.6700	1.2007	(8.197)	0	0	5,850
2018/06/06	R209	01/11/2018	9.97	Put	Bond Future	1,361.1200	1.3611	1,251.4900	1.2515	(8.054)	0	0	0
2018/06/06	R209	01/11/2018	9.94	Call	Bond Future	4,429.3200	4.4293	4,190.6700	4.1907	(5.388)	0	0	0
2018/06/06	R209	01/11/2018	9.94	Put	Bond Future	1,416.1700	1.4162	1,304.3400	1.3043	(7.897)	0	0	0
2018/06/06	R209	01/11/2018	10.57	Call	Bond Future	7,367.9800	7.3680	7,233.9100	7.2339	(1.820)	0	0	0
2018/06/06	R209	01/11/2018	10.57	Put	Bond Future	551.1300	0.5511	543.8800	0.5439	(1.315)	0	0	0
2018/06/06	R209	07/02/2019	8.97	Put	Bond Future	5,637.2600	5.6373	5,570.5900	5.5706	(1.183)	0	0	0
2018/06/06	R209	07/02/2019			Bond Future	9.5405	74.8024	9.5601	74.6727	0.206	0.0000	0.0000	0
2018/06/06	R209	07/02/2019	8.96	Call	Bond Future	1,688.5800	1.6886	1,491.5400	1.4915	(11.669)	0	0	0
2018/06/06	R209	07/02/2019	8.96	Put	Bond Future	5,684.7900	5.6848	5,617.4400	5.6174	(1.185)	0	0	0
2018/06/06	R209	07/02/2019	8.97	Call	Bond Future	1,712.5700	1.7126	1,516.2100	1.5162	(11.466)	0	0	0
2018/06/06	R209	07/02/2019	8.95	Call	Bond Future	1,664.8000	1.6648	1,467.0900	1.4671	(11.876)	0	0	0
2018/06/06	R209	07/02/2019	8.95	Put	Bond Future	5,732.6300	5.7326	5,664.6100	5.6646	(1.187)	0	0	0
2018/06/06	R210	02/08/2018			Bond Future	190.0630	190.0630	190.0637	190.0637	0.000	0.0000	0.0000	2,159
2018/06/06	R210	01/11/2018			Bond Future	190.9964	190.9964	190.9984	190.9984	0.001	0.0000	0.0000	0
2018/06/06	R210	07/02/2019			Bond Future	194.7439	194.7439	194.7447	194.7447	0.000	0.0000	0.0000	0
2018/06/06	R212	02/08/2018			Bond Future	154.9988	154.9988	154.9948	154.9948	(0.003)	0.0000	0.0000	4,575
2018/06/06	R212	01/11/2018			Bond Future	157.7988	157.7988	157.7959	157.7959	(0.002)	0.0000	0.0000	0
2018/06/06	R212	07/02/2019			Bond Future	158.7411	158.7411	158.7372	158.7372	(0.002)	0.0000	0.0000	0
2018/06/06	R213	02/08/2018	9.06	Call	Bond Future	967.8600	0.9679	845.9000	0.8459	(12.601)	0	0	0
2018/06/06	R213	02/08/2018	9.05	Put	Bond Future	1,924.2300	1.9242	1,924.2200	1.9242	(0.001)	0	0	0
2018/06/06	R213	02/08/2018			Bond Future	9.1995	86.8481	9.2179	86.7277	0.201	0.0000	0.0000	33,537
2018/06/06	R213	02/08/2018	9.07	Call	Bond Future	995.5200	0.9955	871.9600	0.8720	(12.412)	0	0	0
2018/06/06	R213	02/08/2018	9.07	Put	Bond Future	1,846.5700	1.8466	1,843.3400	1.8433	(0.175)	0	0	0
2018/06/06	R213	02/08/2018	9.06	Put	Bond Future	1,885.1300	1.8851	1,883.5000	1.8835	(0.086)	0	0	0
2018/06/06	R213	02/08/2018	9.05	Call	Bond Future	940.6700	0.9407	820.3300	0.8203	(12.793)	0	0	0
2018/06/06	R213	01/11/2018	8.65	Call	Bond Future	819.0100	0.8190	672.2000	0.6722	(17.925)	0	0	0

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2018/06/06	R213	01/11/2018	8.64	Put	Bond Future	4,942.0100		4.9420	4,917.7800	4.9178	(0.490)	0	0	0
2018/06/06	R213	01/11/2018			Bond Future	9.2634		84.8542	9.2824	84.7324	0.205	0.0000	0.0000	0
2018/06/06	R213	01/11/2018	8.66	Call	Bond Future	836.6500		0.8367	689.1100	0.6891	(17.635)	0	0	0
2018/06/06	R213	01/11/2018	8.66	Put	Bond Future	4,840.1300		4.8401	4,814.4100	4.8144	(0.531)	0	0	0
2018/06/06	R213	01/11/2018	8.65	Put	Bond Future	4,890.9900		4.8910	4,866.0000	4.8660	(0.511)	0	0	0
2018/06/06	R213	01/11/2018	8.64	Call	Bond Future	801.4600		0.8015	655.4100	0.6554	(18.223)	0	0	0
2018/06/06	R213	07/02/2019	8.68	Call	Bond Future	1,392.0800		1.3921	1,223.0500	1.2231	(12.142)	0	0	0
2018/06/06	R213	07/02/2019			Bond Future	9.3358		86.5010	9.3556	86.3763	0.212	0.0000	0.0000	0
2018/06/06	R213	07/02/2019	8.68	Put	Bond Future	5,676.4500		5.6764	5,632.1400	5.6321	(0.781)	0	0	0
2018/06/06	R213	07/02/2019	8.69	Call	Bond Future	1,413.1900		1.4132	1,245.0400	1.2450	(11.899)	0	0	0
2018/06/06	R213	07/02/2019	8.70	Put	Bond Future	5,583.9000		5.5839	5,541.6100	5.5416	(0.757)	0	0	0
2018/06/06	R213	07/02/2019	8.69	Put	Bond Future	5,630.0400		5.6300	5,586.6100	5.5866	(0.771)	0	0	0
2018/06/06	R213	07/02/2019	8.70	Call	Bond Future	1,434.5000		1.4345	1,267.4900	1.2675	(11.642)	0	0	0
2018/06/06	R214	02/08/2018	8.96	Call	Bond Future	224.0900		0.2241	138.9000	0.1389	(38.016)	0	0	0
2018/06/06	R214	02/08/2018			Bond Future	9.5572		74.7205	9.5858	74.5177	0.300	0.0000	0.0000	32,085
2018/06/06	R214	02/08/2018	8.94	Call	Bond Future	204.6600		0.2047	124.1700	0.1242	(39.329)	0	0	0
2018/06/06	R214	02/08/2018	8.94	Put	Bond Future	4,801.8700		4.8019	4,924.1800	4.9242	2.547	0	0	0
2018/06/06	R214	02/08/2018	8.96	Put	Bond Future	4,665.0900		4.6651	4,782.7000	4.7827	2.521	0	0	0
2018/06/06	R214	02/08/2018	8.95	Call	Bond Future	214.2100		0.2142	131.3800	0.1314	(38.668)	0	0	0
2018/06/06	R214	02/08/2018	8.95	Put	Bond Future	4,733.2500		4.7332	4,853.2200	4.8532	2.535	0	0	0
2018/06/06	R214	01/11/2018	8.99	Put	Bond Future	5,549.2100		5.5492	5,586.4500	5.5864	0.671	0	0	0
2018/06/06	R214	01/11/2018	8.98	Call	Bond Future	911.6800		0.9117	743.8400	0.7438	(18.410)	0	0	0
2018/06/06	R214	01/11/2018			Bond Future	9.6164		72.7632	9.6458	72.5572	0.306	0.0000	0.0000	0
2018/06/06	R214	01/11/2018	8.99	Call	Bond Future	931.1000		0.9311	762.3600	0.7624	(18.123)	0	0	0
2018/06/06	R214	01/11/2018	8.98	Put	Bond Future	5,607.3000		5.6073	5,645.4400	5.6454	0.680	0	0	0
2018/06/06	R214	01/11/2018	9.00	Call	Bond Future	950.9400		0.9509	781.1800	0.7812	(17.852)	0	0	0
2018/06/06	R214	01/11/2018	9.00	Put	Bond Future	5,491.6500		5.4916	5,527.8700	5.5279	0.660	0	0	0
2018/06/06	R214	07/02/2019	9.05	Put	Bond Future	6,297.4400		6.2974	6,217.9200	6.2179	(1.263)	0	0	0
2018/06/06	R214	07/02/2019			Bond Future	9.6826		74.1753	9.7131	73.9649	0.314	0.0000	0.0000	0
2018/06/06	R214	07/02/2019	9.04	Call	Bond Future	1,664.2900		1.6643	1,375.0600	1.3751	(17.379)	0	0	0
2018/06/06	R214	07/02/2019	9.04	Put	Bond Future	6,349.7700		6.3498	6,270.9600	6.2710	(1.241)	0	0	0
2018/06/06	R214	07/02/2019	9.05	Call	Bond Future	1,688.5600		1.6886	1,398.6200	1.3986	(17.171)	0	0	0
2018/06/06	R214	07/02/2019	9.03	Call	Bond Future	1,640.4600		1.6405	1,351.7400	1.3517	(17.600)	0	0	0
2018/06/06	R214	07/02/2019	9.03	Put	Bond Future	6,402.6600		6.4027	6,324.3600	6.3244	(1.223)	0	0	0
2018/06/06	R248	02/08/2018	8.98	Call	Bond Future	288.1500		0.2882	143.4200	0.1434	(50.227)	0	0	0
2018/06/06	R248	02/08/2018	8.97	Put	Bond Future	6,287.7300		6.2877	6,406.2600	6.4063	1.885	0	0	0
2018/06/06	R248	02/08/2018			Bond Future	9.5978		95.5119	9.6265	95.2528	0.299	0.0000	0.0000	100,207
2018/06/06	R248	02/08/2018	8.99	Call	Bond Future	301.0900		0.3011	152.1300	0.1521	(49.474)	0	0	0
2018/06/06	R248	02/08/2018	8.99	Put	Bond Future	6,111.2400		6.1112	6,221.3400	6.2213	1.802	0	0	0
2018/06/06	R248	02/08/2018	8.98	Put	Bond Future	6,199.1900		6.1992	6,313.5200	6.3135	1.844	0	0	0
2018/06/06	R248	02/08/2018	8.97	Call	Bond Future	275.6300		0.2756	135.1000	0.1351	(50.985)	0	0	0
2018/06/06	R248	01/11/2018	9.03	Call	Bond Future	1,252.0400		1.2520	830.2700	0.8303	(33.687)	0	0	0
2018/06/06	R248	01/11/2018			Bond Future	9.6580		92.7864	9.6874	92.5234	0.305	0.0000	0.0000	0
2018/06/06	R248	01/11/2018	9.01	Call	Bond Future	1,201.5000		1.2015	786.3900	0.7864	(34.549)	0	0	0
2018/06/06	R248	01/11/2018	9.01	Put	Bond Future	7,344.3800		7.3444	7,192.2400	7.1922	(2.072)	0	0	0
2018/06/06	R248	01/11/2018	9.03	Put	Bond Future	7,194.7100		7.1947	7,035.9100	7.0359	(2.207)	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
2018/06/06	R248	01/11/2018	9.02	Call	Bond Future	1,226.6000	1.2266	808.2100	0.8082	(34.110)	0	0	0
2018/06/06	R248	01/11/2018	9.02	Put	Bond Future	7,269.2900	7.2693	7,113.8700	7.1139	(2.138)	0	0	0
2018/06/06	R248	07/02/2019	9.06	Put	Bond Future	8,336.4200	8.3364	8,118.6400	8.1186	(2.612)	0	0	0
2018/06/06	R248	07/02/2019			Bond Future	9.7253	94.5871	9.7558	94.3184	0.313	0.0000	0.0000	0
2018/06/06	R248	07/02/2019	9.06	Call	Bond Future	2,103.8000	2.1038	1,617.3100	1.6173	(23.124)	0	0	0
2018/06/06	R248	07/02/2019	9.05	Put	Bond Future	8,405.1800	8.4052	8,189.8400	8.1898	(2.562)	0	0	0
2018/06/06	R248	07/02/2019	9.07	Call	Bond Future	2,134.6100	2.1346	1,645.6900	1.6457	(22.904)	0	0	0
2018/06/06	R248	07/02/2019	9.07	Put	Bond Future	8,268.1100	8.2681	8,047.9000	8.0479	(2.663)	0	0	0
2018/06/06	R248	07/02/2019	9.05	Call	Bond Future	2,073.2700	2.0733	1,589.2200	1.5892	(23.347)	0	0	0

Total

908383