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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2018 TO 07/06/2018

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
2018/06/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	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
2018/06/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2025	02/08/2018			Bond Future	134.4136	134.4136	134.1639	134.1639	(0.186)	0.0000	0.0000	864
2018/06/07	2025	02/08/2018	136.65	Put	Bond Future	2,236.3500	2.2363	2,486.0800	2.4861	11.167	0	0	0
2018/06/07	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2025	02/08/2018	136.67	Put	Bond Future	2,256.3500	2.2563	2,506.0800	2.5061	11.068	0	0	0
2018/06/07	2025	02/08/2018	136.66	Put	Bond Future	2,246.3500	2.2463	2,496.0800	2.4961	11.117	0	0	0
2018/06/07	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2025	01/11/2018			Bond Future	136.8428	136.8428	136.5887	136.5887	(0.186)	0.0000	0.0000	0
2018/06/07	2025	07/02/2019			Bond Future	138.1135	138.1135	137.8546	137.8546	(0.187)	0.0000	0.0000	0
2018/06/07	2029	02/08/2018			Bond Future	102.6831	102.6831	102.6834	102.6834	0.000	0.0000	0.0000	1,370
2018/06/07	2029	01/11/2018			Bond Future	103.4892	103.4892	103.4897	103.4897	0.000	0.0000	0.0000	0
2018/06/07	2029	07/02/2019			Bond Future	105.5192	105.5192	105.5198	105.5198	0.001	0.0000	0.0000	0
2018/06/07	2030	02/08/2018	8.51	Call	Bond Future	124.2400	0.1242	65.2800	0.0653	(47.457)	0	0	7,850
2018/06/07	2030	02/08/2018	8.91	Call	Bond Future	688.5700	0.6886	451.6500	0.4516	(34.408)	0	0	7,850
2018/06/07	2030	02/08/2018	9.46	Put	Bond Future	607.3900	0.6074	845.8300	0.8458	39.256	0	0	0
2018/06/07	2030	02/08/2018			Bond Future	9.1423	92.1315	9.2642	91.3274	1.334	0.0000	0.0000	41,588
2018/06/07	2030	02/08/2018	8.51	Put	Bond Future	4,450.9200	4.4509	5,196.0300	5.1960	16.741	0	0	0
2018/06/07	2030	02/08/2018	9.46	Call	Bond Future	2,682.8600	2.6829	2,117.2300	2.1172	(21.083)	0	0	0
2018/06/07	2030	02/08/2018	8.91	Put	Bond Future	2,247.0000	2.2470	2,814.1500	2.8142	25.240	0	0	0
2018/06/07	2030	02/08/2018	9.50	Call	Bond Future	2,877.7300	2.8777	2,292.8900	2.2929	(20.323)	0	0	0
2018/06/07	2030	02/08/2018	9.47	Call	Bond Future	2,731.1900	2.7312	2,160.6600	2.1607	(20.889)	0	0	0
2018/06/07	2030	02/08/2018	9.45	Put	Bond Future	623.7300	0.6237	867.1300	0.8671	39.023	0	0	0
2018/06/07	2030	02/08/2018	9.50	Put	Bond Future	545.4800	0.5455	764.7100	0.7647	40.190	0	0	7,850
2018/06/07	2030	02/08/2018	9.47	Put	Bond Future	591.4300	0.5914	824.9700	0.8250	39.487	0	0	0
2018/06/07	2030	02/08/2018	9.45	Call	Bond Future	2,634.8600	2.6349	2,074.1900	2.0742	(21.279)	0	0	0
2018/06/07	2030	01/11/2018	8.60	Call	Bond Future	692.5900	0.6926	516.3200	0.5163	(25.451)	0	0	0
2018/06/07	2030	01/11/2018	8.58	Put	Bond Future	4,859.7600	4.8598	5,508.5200	5.5085	13.350	0	0	0
2018/06/07	2030	01/11/2018			Bond Future	9.2053	93.7788	9.3315	92.9604	1.372	0.0000	0.0000	0
2018/06/07	2030	01/11/2018	8.60	Put	Bond Future	4,755.7700	4.7558	5,397.8700	5.3979	13.501	0	0	0
2018/06/07	2030	01/11/2018	8.58	Call	Bond Future	658.2300	0.6582	488.6200	0.4886	(25.768)	0	0	0
2018/06/07	2030	01/11/2018	8.59	Put	Bond Future	4,807.5900	4.8076	5,453.0300	5.4530	13.425	0	0	0
2018/06/07	2030	01/11/2018	8.59	Call	Bond Future	675.2700	0.6753	502.3400	0.5023	(25.609)	0	0	0
2018/06/07	2030	07/02/2019	8.62	Call	Bond Future	1,226.9000	1.2269	998.4400	0.9984	(18.621)	0	0	0
2018/06/07	2030	07/02/2019			Bond Future	9.2766	91.5887	9.4079	90.7546	1.415	0.0000	0.0000	0
2018/06/07	2030	07/02/2019	8.62	Put	Bond Future	5,556.1400	5.5561	6,161.8000	6.1618	10.901	0	0	0
2018/06/07	2030	07/02/2019	8.63	Call	Bond Future	1,249.2200	1.2492	1,017.8500	1.0178	(18.521)	0	0	0
2018/06/07	2030	07/02/2019	8.63	Put	Bond Future	5,510.5000	5.5105	6,113.2500	6.1133	10.938	0	0	0
2018/06/07	2030	07/02/2019	8.64	Call	Bond Future	1,271.7700	1.2718	1,037.4900	1.0375	(18.422)	0	0	0
2018/06/07	2030	07/02/2019	8.64	Put	Bond Future	5,465.1400	5.4651	6,064.9800	6.0650	10.976	0	0	0

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2018/06/07	2032	02/08/2018	9.67	Call	Bond Future	3,115.0800	3.1151	2,454.4700	2.4545	(21.207)	0	0	0
2018/06/07	2032	02/08/2018	9.66	Put	Bond Future	591.6100	0.5916	843.3900	0.8434	42.558	0	0	0
2018/06/07	2032	02/08/2018			Bond Future	9.3103	94.7893	9.4371	93.8822	1.363	0.0000	0.0000	32,826
2018/06/07	2032	02/08/2018	9.68	Call	Bond Future	3,168.7400	3.1687	2,502.8900	2.5029	(21.013)	0	0	0
2018/06/07	2032	02/08/2018	9.68	Put	Bond Future	560.2300	0.5602	801.4500	0.8014	43.057	0	0	0
2018/06/07	2032	02/08/2018	9.67	Put	Bond Future	575.7300	0.5757	822.1900	0.8222	42.808	0	0	0
2018/06/07	2032	02/08/2018	9.66	Call	Bond Future	3,061.7200	3.0617	2,406.4300	2.4064	(21.403)	0	0	0
2018/06/07	2032	01/11/2018	8.77	Put	Bond Future	5,253.7700	5.2538	5,971.0200	5.9710	13.652	0	0	0
2018/06/07	2032	01/11/2018			Bond Future	9.3764	92.3292	9.5076	91.4061	1.399	0.0000	0.0000	0
2018/06/07	2032	01/11/2018	8.76	Call	Bond Future	791.5500	0.7916	589.3700	0.5894	(25.542)	0	0	0
2018/06/07	2032	01/11/2018	8.76	Put	Bond Future	5,310.5500	5.3105	6,031.4800	6.0315	13.575	0	0	0
2018/06/07	2032	01/11/2018	8.77	Call	Bond Future	810.5400	0.8105	604.6800	0.6047	(25.398)	0	0	0
2018/06/07	2032	01/11/2018	8.75	Call	Bond Future	772.8700	0.7729	574.3400	0.5743	(25.687)	0	0	0
2018/06/07	2032	01/11/2018	8.75	Put	Bond Future	5,367.7200	5.3677	6,092.3000	6.0923	13.499	0	0	0
2018/06/07	2032	07/02/2019	8.81	Call	Bond Future	1,390.2000	1.3902	1,126.4700	1.1265	(18.971)	0	0	0
2018/06/07	2032	07/02/2019	8.80	Put	Bond Future	6,056.5900	6.0566	6,737.0200	6.7370	11.235	0	0	0
2018/06/07	2032	07/02/2019			Bond Future	9.4501	94.1203	9.5862	93.1794	1.440	0.0000	0.0000	0
2018/06/07	2032	07/02/2019	8.82	Call	Bond Future	1,414.0200	1.4140	1,147.0800	1.1471	(18.878)	0	0	0
2018/06/07	2032	07/02/2019	8.82	Put	Bond Future	5,954.7400	5.9547	6,628.7600	6.6288	11.319	0	0	0
2018/06/07	2032	07/02/2019	8.81	Put	Bond Future	6,005.5000	6.0055	6,682.7300	6.6827	11.277	0	0	0
2018/06/07	2032	07/02/2019	8.80	Call	Bond Future	1,366.6300	1.3666	1,106.1000	1.1061	(19.064)	0	0	0
2018/06/07	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2033	02/08/2018			Bond Future	106.5341	106.5341	106.5345	106.5345	0.000	0.0000	0.0000	7,981
2018/06/07	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2033	02/08/2018	109.92	Put	Bond Future	3,385.9400	3.3859	3,385.5400	3.3855	(0.012)	0	0	0
2018/06/07	2033	02/08/2018	109.94	Put	Bond Future	3,405.9400	3.4059	3,405.5400	3.4055	(0.012)	0	0	0
2018/06/07	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2033	02/08/2018	109.93	Put	Bond Future	3,395.9400	3.3959	3,395.5400	3.3955	(0.012)	0	0	0
2018/06/07	2033	01/11/2018			Bond Future	107.3383	107.3383	107.3388	107.3388	0.000	0.0000	0.0000	0
2018/06/07	2033	07/02/2019			Bond Future	109.4438	109.4438	109.4444	109.4444	0.001	0.0000	0.0000	0
2018/06/07	2037	02/08/2018	9.96	Put	Bond Future	490.8000	0.4908	701.9200	0.7019	43.015	0	0	0
2018/06/07	2037	02/08/2018	9.95	Call	Bond Future	3,973.9500	3.9739	3,218.8500	3.2188	(19.001)	0	0	0
2018/06/07	2037	02/08/2018			Bond Future	9.5061	91.4763	9.6277	90.5052	1.279	0.0000	0.0000	56,491
2018/06/07	2037	02/08/2018	9.96	Call	Bond Future	4,035.8100	4.0358	3,275.8400	3.2758	(18.831)	0	0	0
2018/06/07	2037	02/08/2018	9.95	Put	Bond Future	504.7400	0.5047	720.7300	0.7207	42.792	0	0	0
2018/06/07	2037	02/08/2018	9.97	Call	Bond Future	4,097.9200	4.0979	3,333.1600	3.3332	(18.662)	0	0	0
2018/06/07	2037	02/08/2018	9.97	Put	Bond Future	477.2100	0.4772	683.5400	0.6835	43.237	0	0	0
2018/06/07	2037	01/11/2018	9.03	Call	Bond Future	1,056.8900	1.0569	807.6200	0.8076	(23.585)	0	0	0
2018/06/07	2037	01/11/2018			Bond Future	9.5674	93.1118	9.6928	92.1234	1.310	0.0000	0.0000	0
2018/06/07	2037	01/11/2018	9.01	Call	Bond Future	1,009.6100	1.0096	768.6900	0.7687	(23.863)	0	0	0
2018/06/07	2037	01/11/2018	9.01	Put	Bond Future	5,612.6200	5.6126	6,360.0600	6.3601	13.317	0	0	0
2018/06/07	2037	01/11/2018	9.03	Put	Bond Future	5,488.7000	5.4887	6,227.7900	6.2278	13.466	0	0	0
2018/06/07	2037	01/11/2018	9.02	Call	Bond Future	1,033.0700	1.0331	787.9900	0.7880	(23.723)	0	0	0
2018/06/07	2037	01/11/2018	9.02	Put	Bond Future	5,550.4200	5.5504	6,293.7000	6.2937	13.391	0	0	0
2018/06/07	2037	07/02/2019	9.06	Put	Bond Future	6,527.4700	6.5275	7,220.9500	7.2210	10.624	0	0	0
2018/06/07	2037	07/02/2019	9.05	Call	Bond Future	1,805.1400	1.8051	1,494.5500	1.4946	(17.206)	0	0	0

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2018/06/07	2037	07/02/2019			Bond Future	9.6362	90.6582	9.7658	89.6508	1.345	0.0000	0.0000	0
2018/06/07	2037	07/02/2019	9.06	Call	Bond Future	1,832.7700	1.8328	1,518.8100	1.5188	(17.130)	0	0	0
2018/06/07	2037	07/02/2019	9.05	Put	Bond Future	6,584.5500	6.5846	7,281.4000	7.2814	10.583	0	0	0
2018/06/07	2037	07/02/2019	9.07	Call	Bond Future	1,860.6500	1.8606	1,543.3100	1.5433	(17.055)	0	0	0
2018/06/07	2037	07/02/2019	9.07	Put	Bond Future	6,470.7600	6.4708	7,160.8600	7.1609	10.665	0	0	0
2018/06/07	2038	02/08/2018	134.55	Put	Bond Future	7,398.0400	7.3980	7,397.2500	7.3973	(0.011)	0	0	0
2018/06/07	2038	02/08/2018			Bond Future	127.1520	127.1520	127.1527	127.1527	0.001	0.0000	0.0000	8,997
2018/06/07	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2038	02/08/2018	134.54	Put	Bond Future	7,388.0400	7.3880	7,387.2500	7.3873	(0.011)	0	0	0
2018/06/07	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2038	02/08/2018	134.53	Put	Bond Future	7,378.0400	7.3780	7,377.2500	7.3773	(0.011)	0	0	0
2018/06/07	2038	01/11/2018			Bond Future	129.4497	129.4497	129.4507	129.4507	0.001	0.0000	0.0000	0
2018/06/07	2038	07/02/2019			Bond Future	130.3987	130.3987	130.3999	130.3999	0.001	0.0000	0.0000	0
2018/06/07	2040	02/08/2018	10.04	Call	Bond Future	4,238.7900	4.2388	3,435.9500	3.4360	(18.940)	0	0	0
2018/06/07	2040	02/08/2018	10.03	Put	Bond Future	586.8300	0.5868	829.4100	0.8294	41.337	0	0	0
2018/06/07	2040	02/08/2018			Bond Future	9.6014	94.7393	9.7230	93.6991	1.266	0.0000	0.0000	23,354
2018/06/07	2040	02/08/2018	10.05	Call	Bond Future	4,304.5600	4.3046	3,496.5400	3.4965	(18.771)	0	0	0
2018/06/07	2040	02/08/2018	10.05	Put	Bond Future	556.0100	0.5560	788.1300	0.7881	41.747	0	0	0
2018/06/07	2040	02/08/2018	10.04	Put	Bond Future	571.1700	0.5712	808.4700	0.8085	41.546	0	0	0
2018/06/07	2040	02/08/2018	10.03	Call	Bond Future	4,173.4100	4.1734	3,375.8500	3.3758	(19.111)	0	0	0
2018/06/07	2040	01/11/2018	9.09	Put	Bond Future	6,082.6800	6.0827	6,897.4000	6.8974	13.394	0	0	0
2018/06/07	2040	01/11/2018			Bond Future	9.6631	96.4332	9.7884	95.3746	1.296	0.0000	0.0000	0
2018/06/07	2040	01/11/2018	9.08	Call	Bond Future	959.9800	0.9600	720.5900	0.7206	(24.937)	0	0	0
2018/06/07	2040	01/11/2018	9.08	Put	Bond Future	6,151.2800	6.1513	6,970.5200	6.9705	13.318	0	0	0
2018/06/07	2040	01/11/2018	9.10	Put	Bond Future	6,014.6000	6.0146	6,824.7600	6.8248	13.470	0	0	0
2018/06/07	2040	01/11/2018	9.09	Call	Bond Future	984.2000	0.9842	740.2900	0.7403	(24.783)	0	0	0
2018/06/07	2040	01/11/2018	9.10	Call	Bond Future	1,008.8100	1.0088	760.3400	0.7603	(24.630)	0	0	5,900
2018/06/07	2040	01/11/2018	8.50	Put	Bond Future	10,990.2000	10.9902	11,990.5000	11.9905	9.102	0	0	0
2018/06/07	2040	01/11/2018	8.50	Call	Bond Future	172.0300	0.1720	113.7000	0.1137	(33.907)	0	0	5,900
2018/06/07	2040	01/11/2018	9.07	Call	Bond Future	936.1500	0.9361	701.2400	0.7012	(25.093)	0	0	0
2018/06/07	2040	01/11/2018	9.07	Put	Bond Future	6,220.4200	6.2204	7,044.1400	7.0441	13.242	0	0	0
2018/06/07	2040	07/02/2019	9.13	Call	Bond Future	1,821.2000	1.8212	1,498.8800	1.4989	(17.698)	0	0	0
2018/06/07	2040	07/02/2019	9.11	Put	Bond Future	7,240.6800	7.2407	8,004.8700	8.0049	10.554	0	0	0
2018/06/07	2040	07/02/2019			Bond Future	9.7323	93.7934	9.8618	92.7143	1.330	0.0000	0.0000	0
2018/06/07	2040	07/02/2019	9.13	Put	Bond Future	7,115.0800	7.1151	7,871.8800	7.8719	10.637	0	0	0
2018/06/07	2040	07/02/2019	9.11	Call	Bond Future	1,762.9200	1.7629	1,447.9900	1.4480	(17.864)	0	0	0
2018/06/07	2040	07/02/2019	9.12	Put	Bond Future	7,177.8100	7.1778	7,938.3000	7.9383	10.595	0	0	0
2018/06/07	2040	07/02/2019	9.12	Call	Bond Future	1,792.0600	1.7921	1,473.4300	1.4734	(17.780)	0	0	0
2018/06/07	2044	02/08/2018	10.07	Call	Bond Future	4,251.3100	4.2513	3,443.8600	3.4439	(18.993)	0	0	0
2018/06/07	2044	02/08/2018			Bond Future	9.6401	91.7676	9.7617	90.7126	1.261	0.0000	0.0000	34,634
2018/06/07	2044	02/08/2018	10.05	Call	Bond Future	4,120.4000	4.1204	3,323.7700	3.3238	(19.334)	0	0	0
2018/06/07	2044	02/08/2018	10.05	Put	Bond Future	643.3600	0.6434	901.7400	0.9017	40.161	0	0	0
2018/06/07	2044	02/08/2018	10.07	Put	Bond Future	610.3500	0.6103	857.9100	0.8579	40.560	0	0	0
2018/06/07	2044	02/08/2018	10.06	Call	Bond Future	4,185.7200	4.1857	3,383.6300	3.3836	(19.163)	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
2018/06/07	2044	02/08/2018	10.06	Put	Bond Future	626.6600	0.6267	879.5800	0.8796	40.360	0	0	0
2018/06/07	2044	01/11/2018	9.12	Call	Bond Future	995.5100	0.9955	749.4600	0.7495	(24.716)	0	0	0
2018/06/07	2044	01/11/2018			Bond Future	9.6999	93.4083	9.8251	92.3345	1.290	0.0000	0.0000	0
2018/06/07	2044	01/11/2018	9.12	Put	Bond Future	6,263.4800	6.2635	7,091.2600	7.0913	13.216	0	0	0
2018/06/07	2044	01/11/2018	9.13	Call	Bond Future	1,020.6700	1.0207	769.9900	0.7700	(24.560)	0	0	0
2018/06/07	2044	01/11/2018	9.14	Put	Bond Future	6,123.9600	6.1240	6,942.4700	6.9425	13.366	0	0	0
2018/06/07	2044	01/11/2018	9.13	Put	Bond Future	6,193.5400	6.1935	7,016.6900	7.0167	13.290	0	0	0
2018/06/07	2044	01/11/2018	9.14	Call	Bond Future	1,046.0300	1.0460	790.7100	0.7907	(24.408)	0	0	0
2018/06/07	2044	07/02/2019	9.18	Put	Bond Future	7,179.4200	7.1794	7,939.2600	7.9393	10.584	0	0	0
2018/06/07	2044	07/02/2019			Bond Future	9.7669	90.8351	9.8961	89.7407	1.323	0.0000	0.0000	0
2018/06/07	2044	07/02/2019	9.17	Call	Bond Future	1,885.7800	1.8858	1,555.0000	1.5550	(17.541)	0	0	0
2018/06/07	2044	07/02/2019	9.17	Put	Bond Future	7,242.8600	7.2429	8,006.4900	8.0065	10.543	0	0	0
2018/06/07	2044	07/02/2019	9.18	Call	Bond Future	1,916.4000	1.9164	1,581.8300	1.5818	(17.458)	0	0	0
2018/06/07	2044	07/02/2019	9.16	Call	Bond Future	1,855.7100	1.8557	1,528.7000	1.5287	(17.622)	0	0	0
2018/06/07	2044	07/02/2019	9.16	Put	Bond Future	7,307.0000	7.3070	8,074.4000	8.0744	10.502	0	0	0
2018/06/07	2046	02/08/2018	128.78	Put	Bond Future	7,725.1600	7.7252	7,959.3600	7.9594	3.032	0	0	0
2018/06/07	2046	02/08/2018			Bond Future	121.0548	121.0548	120.8206	120.8206	(0.193)	0.0000	0.0000	10,876
2018/06/07	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2046	02/08/2018	128.77	Put	Bond Future	7,715.1600	7.7152	7,949.3600	7.9494	3.036	0	0	0
2018/06/07	2046	02/08/2018	128.79	Put	Bond Future	7,735.1600	7.7352	7,969.3600	7.9694	3.028	0	0	0
2018/06/07	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2046	01/11/2018			Bond Future	121.5933	121.5933	121.3549	121.3549	(0.196)	0.0000	0.0000	0
2018/06/07	2046	07/02/2019			Bond Future	123.9783	123.9783	123.7354	123.7354	(0.196)	0.0000	0.0000	0
2018/06/07	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2050	02/08/2018	137.54	Put	Bond Future	11,415.7800	11.4158	11,414.4300	11.4144	(0.012)	0	0	0
2018/06/07	2050	02/08/2018	137.52	Put	Bond Future	11,395.7800	11.3958	11,394.4300	11.3944	(0.012)	0	0	0
2018/06/07	2050	02/08/2018			Bond Future	126.1242	126.1242	126.1256	126.1256	0.001	0.0000	0.0000	9,567
2018/06/07	2050	02/08/2018	137.53	Put	Bond Future	11,405.7800	11.4058	11,404.4300	11.4044	(0.012)	0	0	0
2018/06/07	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	2050	01/11/2018			Bond Future	128.4036	128.4036	128.4053	128.4053	0.001	0.0000	0.0000	0
2018/06/07	2050	07/02/2019			Bond Future	129.1509	129.1509	129.1526	129.1526	0.001	0.0000	0.0000	0
2018/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	AL37	02/08/2018			Index Future	587.0850	587.0850	584.7990	584.7990	(0.389)	0.0000	0.0000	0
2018/06/07	AL37	01/11/2018			Index Future	597.5830	597.5830	595.2570	595.2570	(0.389)	0.0000	0.0000	0
2018/06/07	AL37	07/02/2019			Index Future	609.1800	609.1800	606.8090	606.8090	(0.389)	0.0000	0.0000	0
2018/06/07	AL7T	02/08/2018			Index Future	682.1960	682.1960	677.1160	677.1160	(0.745)	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
2018/06/07	AL7T	01/11/2018			Index Future	694.3950	694.3950	689.2250	689.2250	(0.745)	0.0000	0.0000	0
2018/06/07	AL7T	07/02/2019			Index Future	707.8700	707.8700	702.6010	702.6010	(0.744)	0.0000	0.0000	0
2018/06/07	ALBI	02/08/2018			Index Future	619.6700	619.6700	614.3680	614.3680	(0.856)	0.0000	0.0000	871
2018/06/07	ALBI	01/11/2018			Index Future	630.7510	630.7510	625.3550	625.3550	(0.855)	0.0000	0.0000	0
2018/06/07	ALBI	07/02/2019			Index Future	642.9910	642.9910	637.4900	637.4900	(0.856)	0.0000	0.0000	0
2018/06/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	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
2018/06/07	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/07	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	EL28	02/08/2018			Bond Future	130.6432		130.6432	130.6462	130.6462	0.002	0.0000	0.0000	0
2018/06/07	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	EL28	02/08/2018	134.93	Put	Bond Future	4,286.8100		4.2868	4,283.8400	4.2838	(0.069)	0	0	0
2018/06/07	EL28	02/08/2018	134.95	Put	Bond Future	4,306.8100		4.3068	4,303.8400	4.3038	(0.069)	0	0	0
2018/06/07	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	EL28	02/08/2018	134.94	Put	Bond Future	4,296.8100		4.2968	4,293.8400	4.2938	(0.069)	0	0	0
2018/06/07	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	ES33	02/08/2018	11.14	Call	Bond Future	2,021.9400		2.0219	1,327.1400	1.3271	(34.363)	0	0	0
2018/06/07	ES33	02/08/2018			Bond Future	10.7971		78.6385	10.9134	77.9437	1.077	0.0000	0.0000	9,466
2018/06/07	ES33	02/08/2018	11.15	Call	Bond Future	2,079.6900		2.0797	1,384.8900	1.3849	(33.409)	0	0	0
2018/06/07	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	ES33	02/08/2018	11.16	Call	Bond Future	2,137.3800		2.1374	1,442.5800	1.4426	(32.507)	0	0	0
2018/06/07	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	ES33	01/11/2018			Bond Future	10.9091		76.2562	11.0296	75.5491	1.104	0.0000	0.0000	0
2018/06/07	ES33	07/02/2019			Bond Future	11.0367		77.7355	11.1619	77.0148	1.134	0.0000	0.0000	0
2018/06/07	ES42	02/08/2018			Bond Future	11.0055		81.4158	11.1269	80.5890	1.103	0.0000	0.0000	7,957
2018/06/07	ES42	01/11/2018			Bond Future	11.1140		78.6116	11.2398	77.7702	1.132	0.0000	0.0000	0

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2018/06/07	ES42	07/02/2019			Bond Future	11.2334	80.1364	11.3640	79.2788	1.163	0.0000	0.0000	0
2018/06/07	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	02/08/2018			GOVI	615.2470	615.2470	609.6810	609.6810	(0.905)	0.0000	0.0000	473
2018/06/07	GOVI	02/08/2018	605.71	Call	GOVI	95,370.0000	9.5370	39,710.0000	3.9710	(58.362)	0	0	0
2018/06/07	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	02/08/2018	605.72	Call	GOVI	95,270.0000	9.5270	39,610.0000	3.9610	(58.423)	0	0	0
2018/06/07	GOVI	02/08/2018	605.70	Call	GOVI	95,470.0000	9.5470	39,810.0000	3.9810	(58.301)	0	0	0
2018/06/07	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	01/11/2018	653.50	Put	GOVI	272,510.0000	27.2510	329,160.0000	32.9160	20.788	0	0	0
2018/06/07	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	01/11/2018			GOVI	626.2490	626.2490	620.5840	620.5840	(0.905)	0.0000	0.0000	0
2018/06/07	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	01/11/2018	653.49	Put	GOVI	272,410.0000	27.2410	329,060.0000	32.9060	20.796	0	0	0
2018/06/07	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	01/11/2018	653.51	Put	GOVI	272,610.0000	27.2610	329,260.0000	32.9260	20.781	0	0	0
2018/06/07	GOVI	07/02/2019	666.53	Put	GOVI	281,280.0000	28.1280	339,030.0000	33.9030	20.531	0	0	0
2018/06/07	GOVI	07/02/2019			GOVI	638.4020	638.4020	632.6270	632.6270	(0.905)	0.0000	0.0000	0
2018/06/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	07/02/2019	666.52	Put	GOVI	281,180.0000	28.1180	338,930.0000	33.8930	20.538	0	0	0
2018/06/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	GOVI	07/02/2019	666.51	Put	GOVI	281,080.0000	28.1080	338,830.0000	33.8830	20.546	0	0	0
2018/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/07	IGOV	02/08/2018			Index Future	258.0860	258.0860	257.6010	257.6010	(0.188)	0.0000	0.0000	861
2018/06/07	IGOV	01/11/2018			Index Future	262.7500	262.7500	262.2570	262.2570	(0.188)	0.0000	0.0000	241
2018/06/07	IGOV	07/02/2019			Index Future	267.9040	267.9040	267.4020	267.4020	(0.187)	0.0000	0.0000	0
2018/06/07	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/07	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/07	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.5100	100.5100	0.010	0.0000	0.0000	0
2018/06/07	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.5200	99.5200	0.030	0.0000	0.0000	0
2018/06/07	IS01	20/06/2019			Interest Rate Swap	100.1700	100.1700	100.2100	100.2100	0.040	0.0000	0.0000	0
2018/06/07	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/07	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/07	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8900	98.8900	0.010	0.0000	0.0000	0
2018/06/07	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2600	99.2600	0.020	0.0000	0.0000	0
2018/06/07	IS02	21/06/2019			Interest Rate Swap	99.6200	99.6200	99.6600	99.6600	0.040	0.0000	0.0000	0
2018/06/07	IS02	20/09/2019			Interest Rate Swap	100.0000	100.0000	100.0700	100.0700	0.070	0.0000	0.0000	0
2018/06/07	IS02	20/12/2019			Interest Rate Swap	100.9400	100.9400	101.0300	101.0300	0.089	0.0000	0.0000	0
2018/06/07	IS02	23/03/2020			Interest Rate Swap	98.6800	98.6800	98.8000	98.8000	0.122	0.0000	0.0000	0
2018/06/07	IS02	22/06/2020			Interest Rate Swap	100.5400	100.5400	100.7100	100.7100	0.169	0.0000	0.0000	0
2018/06/07	IS05	17/12/2020			Interest Rate Swap	96.1000	96.1000	96.3300	96.3300	0.239	0.0000	0.0000	0
2018/06/07	IS05	16/03/2021			Interest Rate Swap	95.3100	95.3100	95.5700	95.5700	0.273	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
2018/06/07	IS05	15/06/2021			Interest Rate Swap	94.4900	94.4900	94.7900	94.7900	0.317	0.0000	0.0000	0
2018/06/07	IS05	21/09/2021			Interest Rate Swap	94.6800	94.6800	95.0100	95.0100	0.349	0.0000	0.0000	0
2018/06/07	IS05	21/12/2021			Interest Rate Swap	96.8900	96.8900	97.2500	97.2500	0.372	0.0000	0.0000	51
2018/06/07	IS05	15/03/2022			Interest Rate Swap	97.0300	97.0300	97.4300	97.4300	0.412	0.0000	0.0000	0
2018/06/07	IS05	21/06/2022			Interest Rate Swap	98.2400	98.2400	98.6700	98.6700	0.438	0.0000	0.0000	0
2018/06/07	IS05	20/09/2022			Interest Rate Swap	100.4500	100.4500	100.9100	100.9100	0.458	0.0000	0.0000	0
2018/06/07	IS05	20/12/2022			Interest Rate Swap	101.7100	101.7100	102.2000	102.2000	0.482	0.0000	0.0000	0
2018/06/07	IS05	22/03/2023			Interest Rate Swap	96.8100	96.8100	97.3500	97.3500	0.558	0.0000	0.0000	0
2018/06/07	IS05	20/06/2023			Interest Rate Swap	101.1300	101.1300	101.6900	101.6900	0.554	0.0000	0.0000	0
2018/06/07	IS10	17/12/2025			Interest Rate Swap	94.9500	94.9500	95.7400	95.7400	0.832	0.0000	0.0000	0
2018/06/07	IS10	16/03/2026			Interest Rate Swap	91.9300	91.9300	92.7500	92.7500	0.892	0.0000	0.0000	0
2018/06/07	IS10	15/06/2026			Interest Rate Swap	90.6500	90.6500	91.5000	91.5000	0.938	0.0000	0.0000	0
2018/06/07	IS10	21/09/2026			Interest Rate Swap	92.7800	92.7800	93.6500	93.6500	0.938	0.0000	0.0000	0
2018/06/07	IS10	21/12/2026			Interest Rate Swap	96.5400	96.5400	97.4100	97.4100	0.901	0.0000	0.0000	0
2018/06/07	IS10	15/03/2027			Interest Rate Swap	95.0700	95.0700	95.9800	95.9800	0.957	0.0000	0.0000	0
2018/06/07	IS10	21/06/2027			Interest Rate Swap	97.1200	97.1200	98.0500	98.0500	0.958	0.0000	0.0000	0
2018/06/07	IS10	20/09/2027			Interest Rate Swap	100.8200	100.8200	101.7600	101.7600	0.932	0.0000	0.0000	0
2018/06/07	IS10	20/12/2027			Interest Rate Swap	101.1600	101.1600	102.1200	102.1200	0.949	0.0000	0.0000	0
2018/06/07	IS10	22/03/2028			Interest Rate Swap	96.3900	96.3900	97.4000	97.4000	1.048	0.0000	0.0000	0
2018/06/07	IS10	20/06/2028			Interest Rate Swap	101.8300	101.8300	102.8400	102.8400	0.992	0.0000	0.0000	0
2018/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/07	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/07	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/07	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/07	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/07	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/07	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/07	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/06/07	R023	02/08/2018			Bond Future	8.0561	102.2107	8.1647	101.8062	1.349	0.0000	0.0000	33,943
2018/06/07	R023	02/08/2018	10.40	Call	Bond Future	8,293.3200	8.2933	7,888.8100	7.8888	(4.878)	0	0	0
2018/06/07	R023	02/08/2018	10.41	Call	Bond Future	8,326.8300	8.3268	7,922.3200	7.9223	(4.858)	0	0	0
2018/06/07	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/06/07	R023	02/08/2018	10.39	Call	Bond Future	8,259.7900	8.2598	7,855.2800	7.8553	(4.897)	0	0	0
2018/06/07	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/06/07	R023	01/11/2018	10.58	Call	Bond Future	8,313.2500	8.3133	7,904.3600	7.9044	(4.919)	0	0	0
2018/06/07	R023	01/11/2018	10.57	Put	Bond Future	7.4200	0.0074	10.2900	0.0103	38.679	0	0	0
2018/06/07	R023	01/11/2018			Bond Future	8.1143	100.1123	8.2304	99.7006	1.431	0.0000	0.0000	0
2018/06/07	R023	01/11/2018	10.59	Call	Bond Future	8,344.9300	8.3449	7,935.9600	7.9360	(4.901)	0	0	0
2018/06/07	R023	01/11/2018	10.59	Put	Bond Future	6.9800	0.0070	9.6900	0.0097	38.825	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
2018/06/07	R023	01/11/2018	10.58	Put	Bond Future	7.2000	0.0072	9.9900	0.0100	38.750	0	0	0
2018/06/07	R023	01/11/2018	10.57	Call	Bond Future	8,281.5600	8.2816	7,872.7500	7.8727	(4.936)	0	0	0
2018/06/07	R023	07/02/2019	10.59	Call	Bond Future	7,750.2000	7.7502	7,347.2800	7.3473	(5.199)	0	0	0
2018/06/07	R023	07/02/2019			Bond Future	8.1847	102.0546	8.3101	101.6351	1.532	0.0000	0.0000	0
2018/06/07	R023	07/02/2019	10.57	Call	Bond Future	7,692.0000	7.6920	7,289.6000	7.2896	(5.231)	0	0	0
2018/06/07	R023	07/02/2019	10.57	Put	Bond Future	72.4200	0.0724	89.5800	0.0896	23.695	0	0	0
2018/06/07	R023	07/02/2019	10.59	Put	Bond Future	69.8500	0.0699	86.4900	0.0865	23.822	0	0	0
2018/06/07	R023	07/02/2019	10.58	Call	Bond Future	7,721.1000	7.7211	7,318.4300	7.3184	(5.215)	0	0	0
2018/06/07	R023	07/02/2019	10.58	Put	Bond Future	71.1300	0.0711	88.0200	0.0880	23.745	0	0	0
2018/06/07	R035	02/08/2018	9.42	Call	Bond Future	1,526.9700	1.5270	1,080.2500	1.0803	(29.255)	0	0	0
2018/06/07	R035	02/08/2018			Bond Future	9.4342	99.2068	9.5559	98.2396	1.290	0.0000	0.0000	67,160
2018/06/07	R035	02/08/2018	9.42	Put	Bond Future	1,640.9000	1.6409	2,161.4700	2.1615	31.725	0	0	0
2018/06/07	R035	02/08/2018	9.43	Call	Bond Future	1,568.0300	1.5680	1,113.4200	1.1134	(28.992)	0	0	0
2018/06/07	R035	02/08/2018	9.44	Put	Bond Future	1,563.3100	1.5633	2,068.1200	2.0681	32.291	0	0	0
2018/06/07	R035	02/08/2018	9.43	Put	Bond Future	1,601.7600	1.6018	2,114.4400	2.1144	32.007	0	0	0
2018/06/07	R035	02/08/2018	9.44	Call	Bond Future	1,609.6800	1.6097	1,147.2000	1.1472	(28.731)	0	0	0
2018/06/07	R035	01/11/2018	8.93	Call	Bond Future	939.8700	0.9399	709.4900	0.7095	(24.512)	0	0	0
2018/06/07	R035	01/11/2018	8.92	Put	Bond Future	5,669.4800	5.6695	6,427.7600	6.4278	13.375	0	0	0
2018/06/07	R035	01/11/2018			Bond Future	9.5003	96.4848	9.6259	95.5003	1.322	0.0000	0.0000	0
2018/06/07	R035	01/11/2018	8.94	Call	Bond Future	962.7100	0.9627	728.1500	0.7281	(24.365)	0	0	0
2018/06/07	R035	01/11/2018	8.94	Put	Bond Future	5,545.4200	5.5454	6,295.3600	6.2954	13.524	0	0	0
2018/06/07	R035	01/11/2018	8.93	Put	Bond Future	5,607.3200	5.6073	6,361.4400	6.3614	13.449	0	0	0
2018/06/07	R035	01/11/2018	8.92	Call	Bond Future	917.1900	0.9172	690.9700	0.6910	(24.664)	0	0	0
2018/06/07	R035	07/02/2019	8.98	Call	Bond Future	1,723.9500	1.7240	1,421.7500	1.4218	(17.530)	0	0	0
2018/06/07	R035	07/02/2019			Bond Future	9.5750	98.3567	9.7051	97.3532	1.359	0.0000	0.0000	0
2018/06/07	R035	07/02/2019	8.96	Call	Bond Future	1,669.5900	1.6696	1,374.1800	1.3742	(17.694)	0	0	0
2018/06/07	R035	07/02/2019	8.96	Put	Bond Future	6,634.0600	6.6341	7,342.2000	7.3422	10.674	0	0	0
2018/06/07	R035	07/02/2019	8.98	Put	Bond Future	6,520.9700	6.5210	7,222.3200	7.2223	10.755	0	0	0
2018/06/07	R035	07/02/2019	8.97	Call	Bond Future	1,696.6400	1.6966	1,397.8400	1.3978	(17.611)	0	0	0
2018/06/07	R035	07/02/2019	8.97	Put	Bond Future	6,577.3300	6.5773	7,282.0800	7.2821	10.715	0	0	0
2018/06/07	R186	02/08/2018	8.25	Call	Bond Future	242.3400	0.2423	129.8500	0.1298	(46.418)	0	0	3,020
2018/06/07	R186	02/08/2018	8.48	Put	Bond Future	1,996.4700	1.9965	2,587.0500	2.5870	29.581	0	0	0
2018/06/07	R186	02/08/2018			Bond Future	8.6987	111.8830	8.8314	111.0557	1.527	0.0000	0.0000	103,616
2018/06/07	R186	02/08/2018	8.50	Call	Bond Future	660.5800	0.6606	411.0800	0.4111	(37.770)	0	0	2,500
2018/06/07	R186	02/08/2018	8.50	Put	Bond Future	1,913.6500	1.9137	2,491.5100	2.4915	30.197	0	0	2,500
2018/06/07	R186	02/08/2018	8.47	Call	Bond Future	594.7800	0.5948	364.2600	0.3643	(38.757)	0	0	0
2018/06/07	R186	02/08/2018	8.47	Put	Bond Future	2,038.7000	2.0387	2,635.5400	2.6355	29.276	0	0	0
2018/06/07	R186	02/08/2018	8.25	Put	Bond Future	3,098.9700	3.0990	3,813.8400	3.8138	23.068	0	0	0
2018/06/07	R186	02/08/2018	7.50	Put	Bond Future	7,853.5000	7.8535	8,679.2600	8.6793	10.515	0	0	0
2018/06/07	R186	02/08/2018	8.48	Call	Bond Future	616.2100	0.6162	379.4300	0.3794	(38.425)	0	0	0
2018/06/07	R186	02/08/2018	7.50	Call	Bond Future	2.3200	0.0023	0.7200	0.0007	(68.966)	0	0	3,020
2018/06/07	R186	02/08/2018	8.46	Call	Bond Future	573.8400	0.5738	349.5300	0.3495	(39.089)	0	0	0
2018/06/07	R186	02/08/2018	8.46	Put	Bond Future	2,081.4700	2.0815	2,684.5200	2.6845	28.972	0	0	0
2018/06/07	R186	01/11/2018	9.14	Call	Bond Future	3,464.5400	3.4645	2,915.8000	2.9158	(15.839)	0	0	0
2018/06/07	R186	01/11/2018	7.96	Put	Bond Future	5,380.2300	5.3802	6,112.7500	6.1127	13.615	0	0	0
2018/06/07	R186	01/11/2018	8.54	Put	Bond Future	2,773.2500	2.7732	3,297.9400	3.2979	18.920	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
2018/06/07	R186	01/11/2018			Bond Future	8.7630	113.8838	8.9019	113.0417	1.585	0.0000	0.0000	0
2018/06/07	R186	01/11/2018	8.46	Put	Bond Future	3,069.2000	3.0692	3,626.1700	3.6262	18.147	0	0	0
2018/06/07	R186	01/11/2018	8.46	Call	Bond Future	1,202.0200	1.2020	916.9400	0.9169	(23.717)	0	0	5,000
2018/06/07	R186	01/11/2018	8.53	Call	Bond Future	1,377.1200	1.3771	1,063.8100	1.0638	(22.751)	0	0	0
2018/06/07	R186	01/11/2018	8.53	Put	Bond Future	2,809.2900	2.8093	3,338.0300	3.3380	18.821	0	0	0
2018/06/07	R186	01/11/2018	9.14	Put	Bond Future	1,198.0400	1.1980	1,491.3500	1.4913	24.482	0	0	5,000
2018/06/07	R186	01/11/2018	7.96	Call	Bond Future	340.5400	0.3405	231.0100	0.2310	(32.164)	0	0	5,000
2018/06/07	R186	01/11/2018	8.54	Call	Bond Future	1,403.0400	1.4030	1,085.6800	1.0857	(22.619)	0	0	0
2018/06/07	R186	01/11/2018	8.52	Call	Bond Future	1,351.4800	1.3515	1,042.2000	1.0422	(22.885)	0	0	0
2018/06/07	R186	01/11/2018	8.52	Put	Bond Future	2,845.6600	2.8457	3,378.4300	3.3784	18.722	0	0	0
2018/06/07	R186	07/02/2019	8.21	Put	Bond Future	4,904.8200	4.9048	5,530.1900	5.5302	12.750	0	0	0
2018/06/07	R186	07/02/2019	8.20	Call	Bond Future	1,098.4400	1.0984	868.6200	0.8686	(20.922)	0	0	0
2018/06/07	R186	07/02/2019			Bond Future	8.8361	110.7881	8.9820	109.9299	1.651	0.0000	0.0000	0
2018/06/07	R186	07/02/2019	8.21	Call	Bond Future	1,119.3600	1.1194	886.4800	0.8865	(20.805)	0	0	0
2018/06/07	R186	07/02/2019	8.20	Put	Bond Future	4,945.7300	4.9457	5,574.1600	5.5742	12.707	0	0	0
2018/06/07	R186	07/02/2019	8.22	Call	Bond Future	1,140.8100	1.1408	904.8300	0.9048	(20.685)	0	0	0
2018/06/07	R186	07/02/2019	8.22	Put	Bond Future	4,864.4800	4.8645	5,486.7500	5.4867	12.792	0	0	0
2018/06/07	R197	02/08/2018			Bond Future	303.6326	303.6326	302.1732	302.1732	(0.481)	0.0000	0.0000	2,388
2018/06/07	R197	01/11/2018			Bond Future	309.1200	309.1200	307.6347	307.6347	(0.480)	0.0000	0.0000	0
2018/06/07	R197	07/02/2019			Bond Future	307.8268	307.8268	306.3128	306.3128	(0.492)	0.0000	0.0000	0
2018/06/07	R202	02/08/2018			Bond Future	241.7892	241.7892	241.2039	241.2039	(0.242)	0.0000	0.0000	21,940
2018/06/07	R202	01/11/2018			Bond Future	246.1592	246.1592	245.5635	245.5635	(0.242)	0.0000	0.0000	0
2018/06/07	R202	07/02/2019			Bond Future	247.0801	247.0801	246.4732	246.4732	(0.246)	0.0000	0.0000	0
2018/06/07	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R204	02/08/2018			Bond Future	6.4673	101.5528	6.5402	101.5259	1.126	0.0000	0.0000	10,173
2018/06/07	R204	02/08/2018	8.98	Call	Bond Future	919.9900	0.9200	893.0800	0.8931	(2.925)	0	0	0
2018/06/07	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R204	02/08/2018	8.99	Call	Bond Future	923.6200	0.9236	896.7100	0.8967	(2.914)	0	0	0
2018/06/07	R204	02/08/2018	8.97	Call	Bond Future	916.3700	0.9164	889.4600	0.8895	(2.937)	0	0	0
2018/06/07	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R207	02/08/2018	6.86	Put	Bond Future	766.6600	0.7667	888.3700	0.8884	15.875	0	0	0
2018/06/07	R207	02/08/2018	6.85	Call	Bond Future	7.1100	0.0071	3.1900	0.0032	(55.134)	0	0	0
2018/06/07	R207	02/08/2018			Bond Future	7.4242	100.2125	7.5182	100.0867	1.267	0.0000	0.0000	21,348
2018/06/07	R207	02/08/2018	6.86	Call	Bond Future	7.3800	0.0074	3.3100	0.0033	(55.149)	0	0	0
2018/06/07	R207	02/08/2018	6.85	Put	Bond Future	779.9200	0.7799	901.7800	0.9018	15.625	0	0	0
2018/06/07	R207	02/08/2018	6.87	Call	Bond Future	7.6700	0.0077	3.4400	0.0034	(55.150)	0	0	0
2018/06/07	R207	02/08/2018	6.87	Put	Bond Future	753.4300	0.7534	874.9800	0.8750	16.133	0	0	0
2018/06/07	R207	01/11/2018	6.76	Put	Bond Future	793.2900	0.7933	914.5000	0.9145	15.279	0	0	0
2018/06/07	R207	01/11/2018			Bond Future	7.4518	102.0044	7.5662	101.8765	1.535	0.0000	0.0000	0
2018/06/07	R207	01/11/2018	6.75	Call	Bond Future	13.9700	0.0140	7.5200	0.0075	(46.170)	0	0	0
2018/06/07	R207	01/11/2018	6.75	Put	Bond Future	804.0500	0.8041	925.5000	0.9255	15.105	0	0	0
2018/06/07	R207	01/11/2018	6.76	Call	Bond Future	14.5300	0.0145	7.8400	0.0078	(46.043)	0	0	0
2018/06/07	R207	01/11/2018	6.74	Call	Bond Future	13.5200	0.0135	7.2700	0.0073	(46.228)	0	0	0
2018/06/07	R207	01/11/2018	6.74	Put	Bond Future	814.9200	0.8149	936.5700	0.9366	14.928	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
2018/06/07	R207	07/02/2019	6.52	Call	Bond Future	13.3600	0.0134	7.3500	0.0074	(44.985)	0	0	0
2018/06/07	R207	07/02/2019	6.51	Put	Bond Future	880.1800	0.8802	1,004.6000	1.0046	14.136	0	0	0
2018/06/07	R207	07/02/2019			Bond Future	7.4940	100.3384	7.6430	100.2081	1.988	0.0000	0.0000	0
2018/06/07	R207	07/02/2019	6.53	Call	Bond Future	13.8700	0.0139	7.6600	0.0077	(44.773)	0	0	0
2018/06/07	R207	07/02/2019	6.53	Put	Bond Future	863.3600	0.8634	987.4100	0.9874	14.368	0	0	0
2018/06/07	R207	07/02/2019	6.52	Put	Bond Future	871.7200	0.8717	995.9700	0.9960	14.253	0	0	0
2018/06/07	R207	07/02/2019	6.51	Call	Bond Future	12.9500	0.0129	7.1100	0.0071	(45.097)	0	0	0
2018/06/07	R208	02/08/2018	7.14	Call	Bond Future	17.9100	0.0179	7.9000	0.0079	(55.891)	0	0	0
2018/06/07	R208	02/08/2018	7.12	Call	Bond Future	16.4200	0.0164	7.2100	0.0072	(56.090)	0	0	0
2018/06/07	R208	02/08/2018			Bond Future	7.6989	100.1317	7.8047	99.8862	1.374	0.0000	0.0000	30,480
2018/06/07	R208	02/08/2018	7.12	Put	Bond Future	1,372.8700	1.3729	1,609.1300	1.6091	17.209	0	0	0
2018/06/07	R208	02/08/2018	7.14	Put	Bond Future	1,327.1100	1.3271	1,562.5700	1.5626	17.742	0	0	0
2018/06/07	R208	02/08/2018	7.13	Call	Bond Future	17.1700	0.0172	7.5600	0.0076	(55.970)	0	0	0
2018/06/07	R208	02/08/2018	7.13	Put	Bond Future	1,349.9900	1.3500	1,585.8500	1.5859	17.471	0	0	0
2018/06/07	R208	01/11/2018	7.11	Put	Bond Future	1,435.7900	1.4358	1,661.1900	1.6612	15.699	0	0	0
2018/06/07	R208	01/11/2018			Bond Future	7.7510	98.5226	7.8688	98.2729	1.520	0.0000	0.0000	0
2018/06/07	R208	01/11/2018	7.11	Call	Bond Future	62.9700	0.0630	38.6200	0.0386	(38.669)	0	0	0
2018/06/07	R208	01/11/2018	7.12	Call	Bond Future	65.8100	0.0658	40.5400	0.0405	(38.398)	0	0	0
2018/06/07	R208	01/11/2018	7.10	Put	Bond Future	1,454.6400	1.4546	1,680.9400	1.6809	15.557	0	0	0
2018/06/07	R208	01/11/2018	7.12	Put	Bond Future	1,417.0300	1.4170	1,641.5100	1.6415	15.842	0	0	0
2018/06/07	R208	01/11/2018	7.10	Call	Bond Future	60.2100	0.0602	36.7600	0.0368	(38.947)	0	0	0
2018/06/07	R208	07/02/2019	7.07	Call	Bond Future	85.6500	0.0856	56.2600	0.0563	(34.314)	0	0	0
2018/06/07	R208	07/02/2019	7.08	Put	Bond Future	1,506.0400	1.5060	1,730.0600	1.7301	14.875	0	0	0
2018/06/07	R208	07/02/2019	7.06	Put	Bond Future	1,537.0600	1.5371	1,763.1500	1.7631	14.709	0	0	0
2018/06/07	R208	07/02/2019			Bond Future	7.8175	100.4340	7.9514	100.1796	1.713	0.0000	0.0000	0
2018/06/07	R208	07/02/2019	7.07	Put	Bond Future	1,521.4000	1.5214	1,746.4800	1.7465	14.794	0	0	0
2018/06/07	R208	07/02/2019	7.08	Call	Bond Future	89.6700	0.0897	59.2200	0.0592	(33.958)	0	0	0
2018/06/07	R208	07/02/2019	7.06	Call	Bond Future	81.9200	0.0819	53.5400	0.0535	(34.644)	0	0	0
2018/06/07	R209	02/08/2018	9.66	Call	Bond Future	2,275.6100	2.2756	1,770.4500	1.7704	(22.199)	0	0	435
2018/06/07	R209	02/08/2018	8.96	Put	Bond Future	3,588.0200	3.5880	4,260.7300	4.2607	18.749	0	0	0
2018/06/07	R209	02/08/2018	8.49	Call	Bond Future	18.4800	0.0185	8.1000	0.0081	(56.169)	0	0	500
2018/06/07	R209	02/08/2018	8.46	Put	Bond Future	7,077.2500	7.0773	7,849.4000	7.8494	10.910	0	0	0
2018/06/07	R209	02/08/2018	10.38	Call	Bond Future	6,091.1400	6.0911	5,360.0100	5.3600	(12.003)	0	0	0
2018/06/07	R209	02/08/2018	9.21	Call	Bond Future	713.6500	0.7136	477.5500	0.4776	(33.083)	0	0	0
2018/06/07	R209	02/08/2018	10.39	Put	Bond Future	99.6600	0.0997	148.0200	0.1480	48.525	0	0	0
2018/06/07	R209	02/08/2018			Bond Future	9.4361	75.0573	9.5525	74.2765	1.234	0.0000	0.0000	94,887
2018/06/07	R209	02/08/2018	10.21	Call	Bond Future	5,134.4500	5.1345	4,431.3100	4.4313	(13.695)	0	0	0
2018/06/07	R209	02/08/2018	10.21	Put	Bond Future	168.9200	0.1689	246.5900	0.2466	45.980	0	0	435
2018/06/07	R209	02/08/2018	8.96	Call	Bond Future	262.3400	0.2623	154.2400	0.1542	(41.206)	0	0	5,000
2018/06/07	R209	02/08/2018	9.43	Call	Bond Future	1,357.8400	1.3578	987.4400	0.9874	(27.279)	0	0	0
2018/06/07	R209	02/08/2018	9.43	Put	Bond Future	1,399.0200	1.3990	1,809.4300	1.8094	29.336	0	0	5,000
2018/06/07	R209	02/08/2018	10.84	Call	Bond Future	8,660.2500	8.6602	7,889.9300	7.8899	(8.895)	0	0	0
2018/06/07	R209	02/08/2018	10.84	Put	Bond Future	17.6300	0.0176	28.1200	0.0281	59.501	0	0	435
2018/06/07	R209	02/08/2018	8.83	Call	Bond Future	135.9200	0.1359	73.6100	0.0736	(45.843)	0	0	0
2018/06/07	R209	02/08/2018	8.83	Put	Bond Future	4,408.2600	4.4083	5,126.7600	5.1268	16.299	0	0	500
2018/06/07	R209	02/08/2018	8.49	Put	Bond Future	6,848.9400	6.8489	7,619.3700	7.6194	11.249	0	0	0

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2018/06/07	R209	02/08/2018	9.21	Put	Bond Future	2,265.8700	2.2659	2,810.5800	2.8106	24.040	0	0	500
2018/06/07	R209	02/08/2018	9.66	Put	Bond Future	784.9400	0.7849	1,060.5900	1.0606	35.117	0	0	0
2018/06/07	R209	02/08/2018	8.46	Call	Bond Future	15.2100	0.0152	6.5500	0.0066	(56.936)	0	0	5,000
2018/06/07	R209	02/08/2018	10.38	Put	Bond Future	102.6700	0.1027	152.3500	0.1523	48.388	0	0	0
2018/06/07	R209	02/08/2018	10.39	Call	Bond Future	6,147.5800	6.1476	5,415.1300	5.4151	(11.914)	0	0	0
2018/06/07	R209	02/08/2018	10.40	Call	Bond Future	6,204.0600	6.2041	5,470.3300	5.4703	(11.827)	0	0	0
2018/06/07	R209	02/08/2018	10.40	Put	Bond Future	96.7700	0.0968	143.8500	0.1438	48.651	0	0	0
2018/06/07	R209	01/11/2018	1,016.00	Call	Bond Future	72,363.8100	72.3638	71,569.1700	71.5692	(1.098)	0	0	0
2018/06/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R209	01/11/2018	9.34	Put	Bond Future	2,934.5700	2.9346	3,388.1700	3.3882	15.457	0	0	0
2018/06/07	R209	01/11/2018	10.00	Call	Bond Future	4,463.1800	4.4632	3,905.4900	3.9055	(12.495)	0	0	0
2018/06/07	R209	01/11/2018	9.97	Call	Bond Future	4,326.2900	4.3263	3,776.6700	3.7767	(12.704)	0	0	0
2018/06/07	R209	01/11/2018			Bond Future	9.4951	73.2517	9.6149	72.4570	1.262	0.0000	0.0000	0
2018/06/07	R209	01/11/2018	1,016.01	Call	Bond Future	72,363.8100	72.3638	71,569.1700	71.5692	(1.098)	0	0	0
2018/06/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/07	R209	01/11/2018	1,015.99	Call	Bond Future	72,363.8000	72.3638	71,569.1600	71.5692	(1.098)	0	0	0
2018/06/07	R209	01/11/2018	9.34	Call	Bond Future	1,887.2500	1.8872	1,546.2100	1.5462	(18.071)	0	0	0
2018/06/07	R209	01/11/2018	10.00	Put	Bond Future	1,200.6700	1.2007	1,437.6200	1.4376	19.735	0	0	5,850
2018/06/07	R209	01/11/2018	9.97	Put	Bond Future	1,251.4900	1.2515	1,496.5100	1.4965	19.578	0	0	0
2018/06/07	R209	01/11/2018	9.94	Call	Bond Future	4,190.6700	4.1907	3,649.3200	3.6493	(12.918)	0	0	0
2018/06/07	R209	01/11/2018	9.94	Put	Bond Future	1,304.3400	1.3043	1,557.6300	1.5576	19.419	0	0	0
2018/06/07	R209	01/11/2018	10.57	Call	Bond Future	7,233.9100	7.2339	6,559.8300	6.5598	(9.318)	0	0	0
2018/06/07	R209	01/11/2018	10.57	Put	Bond Future	543.8800	0.5439	664.4400	0.6644	22.167	0	0	0
2018/06/07	R209	07/02/2019	8.97	Put	Bond Future	5,570.5900	5.5706	6,130.3200	6.1303	10.048	0	0	0
2018/06/07	R209	07/02/2019			Bond Future	9.5601	74.6727	9.6838	73.8628	1.294	0.0000	0.0000	0
2018/06/07	R209	07/02/2019	8.96	Call	Bond Future	1,491.5400	1.4915	1,244.1300	1.2441	(16.588)	0	0	0
2018/06/07	R209	07/02/2019	8.96	Put	Bond Future	5,617.4400	5.6174	6,179.9800	6.1800	10.014	0	0	0
2018/06/07	R209	07/02/2019	8.97	Call	Bond Future	1,516.2100	1.5162	1,265.9900	1.2660	(16.503)	0	0	0
2018/06/07	R209	07/02/2019	8.95	Call	Bond Future	1,467.0900	1.4671	1,222.5000	1.2225	(16.672)	0	0	0
2018/06/07	R209	07/02/2019	8.95	Put	Bond Future	5,664.6100	5.6646	6,229.9700	6.2300	9.981	0	0	0
2018/06/07	R210	02/08/2018			Bond Future	190.0637	190.0637	190.0640	190.0640	0.000	0.0000	0.0000	2,159
2018/06/07	R210	01/11/2018			Bond Future	190.9984	190.9984	190.9991	190.9991	0.000	0.0000	0.0000	0
2018/06/07	R210	07/02/2019			Bond Future	194.7447	194.7447	194.7456	194.7456	0.000	0.0000	0.0000	0
2018/06/07	R212	02/08/2018			Bond Future	154.9948	154.9948	154.6187	154.6187	(0.243)	0.0000	0.0000	4,475
2018/06/07	R212	01/11/2018			Bond Future	157.7959	157.7959	157.4132	157.4132	(0.243)	0.0000	0.0000	0
2018/06/07	R212	07/02/2019			Bond Future	158.7372	158.7372	158.3472	158.3472	(0.246)	0.0000	0.0000	0
2018/06/07	R213	02/08/2018	9.06	Call	Bond Future	845.9000	0.8459	561.0800	0.5611	(33.671)	0	0	0
2018/06/07	R213	02/08/2018	9.05	Put	Bond Future	1,924.2200	1.9242	2,466.9400	2.4669	28.205	0	0	0
2018/06/07	R213	02/08/2018			Bond Future	9.2179	86.7277	9.3448	85.9065	1.377	0.0000	0.0000	33,537
2018/06/07	R213	02/08/2018	9.07	Call	Bond Future	871.9600	0.8720	580.8100	0.5808	(33.390)	0	0	0
2018/06/07	R213	02/08/2018	9.07	Put	Bond Future	1,843.3400	1.8433	2,373.4300	2.3734	28.757	0	0	0
2018/06/07	R213	02/08/2018	9.06	Put	Bond Future	1,883.5000	1.8835	2,419.9200	2.4199	28.480	0	0	0
2018/06/07	R213	02/08/2018	9.05	Call	Bond Future	820.3300	0.8203	541.8100	0.5418	(33.952)	0	0	0
2018/06/07	R213	01/11/2018	8.65	Call	Bond Future	672.2000	0.6722	496.7800	0.4968	(26.096)	0	0	0

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2018/06/07	R213	01/11/2018	8.64	Put	Bond Future	4,917.7800		4.9178	5,581.5600	5.5816	13.498	0	0	0
2018/06/07	R213	01/11/2018			Bond Future	9.2824		84.7324	9.4136	83.8966	1.413	0.0000	0.0000	0
2018/06/07	R213	01/11/2018	8.66	Call	Bond Future	689.1100		0.6891	510.3500	0.5103	(25.941)	0	0	0
2018/06/07	R213	01/11/2018	8.66	Put	Bond Future	4,814.4100		4.8144	5,471.5200	5.4715	13.649	0	0	0
2018/06/07	R213	01/11/2018	8.65	Put	Bond Future	4,866.0000		4.8660	5,526.4500	5.5264	13.573	0	0	0
2018/06/07	R213	01/11/2018	8.64	Call	Bond Future	655.4100		0.6554	483.3200	0.4833	(26.257)	0	0	0
2018/06/07	R213	07/02/2019	8.68	Call	Bond Future	1,223.0500		1.2231	991.1600	0.9912	(18.960)	0	0	0
2018/06/07	R213	07/02/2019			Bond Future	9.3556		86.3763	9.4917	85.5243	1.455	0.0000	0.0000	0
2018/06/07	R213	07/02/2019	8.68	Put	Bond Future	5,632.1400		5.6321	6,252.2100	6.2522	11.009	0	0	0
2018/06/07	R213	07/02/2019	8.69	Call	Bond Future	1,245.0400		1.2450	1,010.2200	1.0102	(18.860)	0	0	0
2018/06/07	R213	07/02/2019	8.70	Put	Bond Future	5,541.6100		5.5416	6,155.8100	6.1558	11.083	0	0	0
2018/06/07	R213	07/02/2019	8.69	Put	Bond Future	5,586.6100		5.5866	6,203.7500	6.2038	11.047	0	0	0
2018/06/07	R213	07/02/2019	8.70	Call	Bond Future	1,267.4900		1.2675	1,029.7300	1.0297	(18.758)	0	0	0
2018/06/07	R214	02/08/2018	8.96	Call	Bond Future	138.9000		0.1389	73.9400	0.0739	(46.767)	0	0	0
2018/06/07	R214	02/08/2018			Bond Future	9.5858		74.5177	9.7073	73.6684	1.267	0.0000	0.0000	32,085
2018/06/07	R214	02/08/2018	8.94	Call	Bond Future	124.1700		0.1242	65.1700	0.0652	(47.516)	0	0	0
2018/06/07	R214	02/08/2018	8.94	Put	Bond Future	4,924.1800		4.9242	5,714.4400	5.7144	16.049	0	0	0
2018/06/07	R214	02/08/2018	8.96	Put	Bond Future	4,782.7000		4.7827	5,567.0000	5.5670	16.399	0	0	0
2018/06/07	R214	02/08/2018	8.95	Call	Bond Future	131.3800		0.1314	69.4400	0.0694	(47.146)	0	0	0
2018/06/07	R214	02/08/2018	8.95	Put	Bond Future	4,853.2200		4.8532	5,640.5400	5.6405	16.223	0	0	0
2018/06/07	R214	01/11/2018	8.99	Put	Bond Future	5,586.4500		5.5864	6,265.7600	6.2658	12.160	0	0	0
2018/06/07	R214	01/11/2018	8.98	Call	Bond Future	743.8400		0.7438	562.2800	0.5623	(24.408)	0	0	0
2018/06/07	R214	01/11/2018			Bond Future	9.6458		72.5572	9.7708	71.6929	1.296	0.0000	0.0000	0
2018/06/07	R214	01/11/2018	8.99	Call	Bond Future	762.3600		0.7624	577.3800	0.5774	(24.264)	0	0	0
2018/06/07	R214	01/11/2018	8.98	Put	Bond Future	5,645.4400		5.6454	6,328.1700	6.3282	12.093	0	0	0
2018/06/07	R214	01/11/2018	9.00	Call	Bond Future	781.1800		0.7812	592.7600	0.5928	(24.120)	0	0	0
2018/06/07	R214	01/11/2018	9.00	Put	Bond Future	5,527.8700		5.5279	6,203.7400	6.2037	12.227	0	0	0
2018/06/07	R214	07/02/2019	9.05	Put	Bond Future	6,217.9200		6.2179	6,849.8400	6.8498	10.163	0	0	0
2018/06/07	R214	07/02/2019			Bond Future	9.7131		73.9649	9.8421	73.0839	1.328	0.0000	0.0000	0
2018/06/07	R214	07/02/2019	9.04	Call	Bond Future	1,375.0600		1.3751	1,129.0100	1.1290	(17.894)	0	0	0
2018/06/07	R214	07/02/2019	9.04	Put	Bond Future	6,270.9600		6.2710	6,905.8900	6.9059	10.125	0	0	0
2018/06/07	R214	07/02/2019	9.05	Call	Bond Future	1,398.6200		1.3986	1,149.5600	1.1496	(17.808)	0	0	0
2018/06/07	R214	07/02/2019	9.03	Call	Bond Future	1,351.7400		1.3517	1,108.6800	1.1087	(17.981)	0	0	0
2018/06/07	R214	07/02/2019	9.03	Put	Bond Future	6,324.3600		6.3244	6,962.2800	6.9623	10.087	0	0	0
2018/06/07	R248	02/08/2018	8.98	Call	Bond Future	143.4200		0.1434	75.7500	0.0758	(47.183)	0	0	0
2018/06/07	R248	02/08/2018	8.97	Put	Bond Future	6,406.2600		6.4063	7,381.5500	7.3815	15.224	0	0	0
2018/06/07	R248	02/08/2018			Bond Future	9.6265		95.2528	9.7429	94.2133	1.210	0.0000	0.0000	100,620
2018/06/07	R248	02/08/2018	8.99	Call	Bond Future	152.1300		0.1521	80.9300	0.0809	(46.802)	0	0	0
2018/06/07	R248	02/08/2018	8.99	Put	Bond Future	6,221.3400		6.2213	7,189.7000	7.1897	15.565	0	0	0
2018/06/07	R248	02/08/2018	8.98	Put	Bond Future	6,313.5200		6.3135	7,285.4100	7.2854	15.394	0	0	0
2018/06/07	R248	02/08/2018	8.97	Call	Bond Future	135.1000		0.1351	70.8300	0.0708	(47.572)	0	0	0
2018/06/07	R248	01/11/2018	9.03	Call	Bond Future	830.2700		0.8303	621.7900	0.6218	(25.110)	0	0	0
2018/06/07	R248	01/11/2018			Bond Future	9.6874		92.5234	9.8073	91.4654	1.238	0.0000	0.0000	0
2018/06/07	R248	01/11/2018	9.01	Call	Bond Future	786.3900		0.7864	586.4300	0.5864	(25.428)	0	0	0
2018/06/07	R248	01/11/2018	9.01	Put	Bond Future	7,192.2400		7.1922	8,050.3100	8.0503	11.930	0	0	0
2018/06/07	R248	01/11/2018	9.03	Put	Bond Future	7,035.9100		7.0359	7,885.4600	7.8855	12.074	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
2018/06/07	R248	01/11/2018	9.02	Call	Bond Future	808.2100	0.8082	604.0000	0.6040	(25.267)	0	0	0
2018/06/07	R248	01/11/2018	9.02	Put	Bond Future	7,113.8700	7.1139	7,967.6900	7.9677	12.002	0	0	0
2018/06/07	R248	07/02/2019	9.06	Put	Bond Future	8,118.6400	8.1186	8,909.1100	8.9091	9.736	0	0	0
2018/06/07	R248	07/02/2019			Bond Future	9.7558	94.3184	9.8797	93.2400	1.270	0.0000	0.0000	0
2018/06/07	R248	07/02/2019	9.06	Call	Bond Future	1,617.3100	1.6173	1,329.3600	1.3294	(17.804)	0	0	0
2018/06/07	R248	07/02/2019	9.05	Put	Bond Future	8,189.8400	8.1898	8,983.9600	8.9840	9.696	0	0	0
2018/06/07	R248	07/02/2019	9.07	Call	Bond Future	1,645.6900	1.6457	1,354.0800	1.3541	(17.720)	0	0	0
2018/06/07	R248	07/02/2019	9.07	Put	Bond Future	8,047.9000	8.0479	8,834.7100	8.8347	9.777	0	0	0
2018/06/07	R248	07/02/2019	9.05	Call	Bond Future	1,589.2200	1.5892	1,304.9200	1.3049	(17.889)	0	0	0

Total

927324