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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2018 TO 20/06/2018

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
2018/06/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	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
2018/06/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2025	02/08/2018			Bond Future	132.2720	132.2720	131.7061	131.7061	(0.428)	0.0000	0.0000	864
2018/06/20	2025	02/08/2018	136.65	Put	Bond Future	4,377.9800	4.3780	4,943.8500	4.9438	12.925	0	0	0
2018/06/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2025	02/08/2018	136.67	Put	Bond Future	4,397.9800	4.3980	4,963.8500	4.9638	12.867	0	0	0
2018/06/20	2025	02/08/2018	136.66	Put	Bond Future	4,387.9800	4.3880	4,953.8500	4.9538	12.896	0	0	0
2018/06/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2025	01/11/2018			Bond Future	134.6620	134.6620	134.0855	134.0855	(0.428)	0.0000	0.0000	0
2018/06/20	2025	07/02/2019			Bond Future	135.8868	135.8868	135.2992	135.2992	(0.432)	0.0000	0.0000	0
2018/06/20	2029	02/08/2018			Bond Future	100.9294	100.9294	100.5465	100.5465	(0.379)	0.0000	0.0000	1,370
2018/06/20	2029	01/11/2018			Bond Future	101.7034	101.7034	101.3134	101.3134	(0.384)	0.0000	0.0000	0
2018/06/20	2029	07/02/2019			Bond Future	103.6959	103.6959	103.2984	103.2984	(0.383)	0.0000	0.0000	0
2018/06/20	2030	02/08/2018	8.51	Call	Bond Future	2.9700	0.0030	32.8900	0.0329	1007.407	0	0	7,850
2018/06/20	2030	02/08/2018	8.91	Call	Bond Future	58.9500	0.0589	232.8200	0.2328	294.945	0	0	7,850
2018/06/20	2030	02/08/2018	9.46	Put	Bond Future	1,715.6500	1.7156	1,336.0600	1.3361	(22.125)	0	0	0
2018/06/20	2030	02/08/2018			Bond Future	9.6077	89.1125	9.4472	90.1386	(1.671)	0.0000	0.0000	50,356
2018/06/20	2030	02/08/2018	8.51	Put	Bond Future	7,348.6400	7.3486	6,352.4100	6.3524	(13.557)	0	0	0
2018/06/20	2030	02/08/2018	9.46	Call	Bond Future	772.1300	0.7721	1,418.6900	1.4187	83.737	0	0	0
2018/06/20	2030	02/08/2018	8.91	Put	Bond Future	4,636.3700	4.6364	3,784.0900	3.7841	(18.382)	0	0	0
2018/06/20	2030	02/08/2018	9.50	Call	Bond Future	876.2900	0.8763	1,557.2600	1.5573	77.711	0	0	0
2018/06/20	2030	02/08/2018	9.47	Call	Bond Future	797.4200	0.7974	1,452.6700	1.4527	82.171	0	0	0
2018/06/20	2030	02/08/2018	9.45	Put	Bond Future	1,755.2100	1.7552	1,366.8600	1.3669	(22.126)	0	0	0
2018/06/20	2030	02/08/2018	9.50	Put	Bond Future	1,563.0300	1.5630	1,217.8500	1.2178	(22.084)	0	0	7,850
2018/06/20	2030	02/08/2018	9.47	Put	Bond Future	1,676.6500	1.6766	1,305.7500	1.3057	(22.121)	0	0	0
2018/06/20	2030	02/08/2018	9.45	Call	Bond Future	747.3500	0.7473	1,385.1500	1.3851	85.342	0	0	0
2018/06/20	2030	01/11/2018	8.60	Call	Bond Future	186.2600	0.1863	388.9000	0.3889	108.794	0	0	0
2018/06/20	2030	01/11/2018	8.58	Put	Bond Future	7,449.9500	7.4500	6,603.6700	6.6037	(11.360)	0	0	0
2018/06/20	2030	01/11/2018			Bond Future	9.6878	90.7040	9.5215	91.7478	(1.717)	0.0000	0.0000	0
2018/06/20	2030	01/11/2018	8.60	Put	Bond Future	7,324.2500	7.3242	6,483.1000	6.4831	(11.484)	0	0	0
2018/06/20	2030	01/11/2018	8.58	Call	Bond Future	173.6100	0.1736	371.1200	0.3711	113.766	0	0	0
2018/06/20	2030	01/11/2018	8.59	Put	Bond Future	7,386.9800	7.3870	6,543.2700	6.5433	(11.422)	0	0	0
2018/06/20	2030	01/11/2018	8.59	Call	Bond Future	179.8500	0.1798	379.9300	0.3799	111.248	0	0	0
2018/06/20	2030	07/02/2019	8.62	Call	Bond Future	499.7000	0.4997	883.3500	0.8833	76.776	0	0	0
2018/06/20	2030	07/02/2019			Bond Future	9.7788	88.4535	9.6056	89.5178	(1.770)	0.0000	0.0000	0
2018/06/20	2030	07/02/2019	8.62	Put	Bond Future	7,964.1300	7.9641	7,283.4700	7.2835	(8.547)	0	0	0
2018/06/20	2030	07/02/2019	8.63	Call	Bond Future	511.9600	0.5120	896.4900	0.8965	75.109	0	0	0
2018/06/20	2030	07/02/2019	8.63	Put	Bond Future	7,908.4300	7.9084	7,228.6500	7.2287	(8.596)	0	0	0
2018/06/20	2030	07/02/2019	8.64	Call	Bond Future	524.5900	0.5246	909.7800	0.9098	73.427	0	0	0
2018/06/20	2030	07/02/2019	8.64	Put	Bond Future	7,853.1500	7.8532	7,174.0300	7.1740	(8.648)	0	0	0

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2018/06/20	2032	02/08/2018	9.67	Call	Bond Future	923.4700	0.9235	1,674.6500	1.6747	81.343	0	0	0
2018/06/20	2032	02/08/2018	9.66	Put	Bond Future	1,724.9400	1.7249	1,397.6700	1.3977	(18.973)	0	0	0
2018/06/20	2032	02/08/2018			Bond Future	9.7807	91.4888	9.6255	92.5584	(1.586)	0.0000	0.0000	34,986
2018/06/20	2032	02/08/2018	9.68	Call	Bond Future	952.9500	0.9530	1,712.9200	1.7129	79.749	0	0	0
2018/06/20	2032	02/08/2018	9.68	Put	Bond Future	1,644.9300	1.6449	1,335.3400	1.3353	(18.821)	0	0	0
2018/06/20	2032	02/08/2018	9.67	Put	Bond Future	1,684.6100	1.6846	1,366.2300	1.3662	(18.899)	0	0	0
2018/06/20	2032	02/08/2018	9.66	Call	Bond Future	894.5600	0.8946	1,636.8500	1.6369	82.978	0	0	0
2018/06/20	2032	01/11/2018	8.77	Put	Bond Future	7,997.6800	7.9977	7,127.0900	7.1271	(10.886)	0	0	0
2018/06/20	2032	01/11/2018			Bond Future	9.8634	88.9679	9.7029	90.0560	(1.627)	0.0000	0.0000	0
2018/06/20	2032	01/11/2018	8.76	Call	Bond Future	186.3200	0.1863	398.8800	0.3989	114.083	0	0	0
2018/06/20	2032	01/11/2018	8.76	Put	Bond Future	8,066.6400	8.0666	7,191.1400	7.1911	(10.853)	0	0	0
2018/06/20	2032	01/11/2018	8.77	Call	Bond Future	193.1300	0.1931	410.6000	0.4106	112.603	0	0	0
2018/06/20	2032	01/11/2018	8.75	Call	Bond Future	179.7800	0.1798	387.5200	0.3875	115.552	0	0	0
2018/06/20	2032	01/11/2018	8.75	Put	Bond Future	8,135.9500	8.1360	7,255.6300	7.2556	(10.820)	0	0	0
2018/06/20	2032	07/02/2019	8.81	Call	Bond Future	578.8800	0.5789	1,066.1900	1.0662	84.182	0	0	0
2018/06/20	2032	07/02/2019	8.80	Put	Bond Future	8,683.0700	8.6831	8,059.1400	8.0591	(7.186)	0	0	0
2018/06/20	2032	07/02/2019			Bond Future	9.9555	90.6932	9.7889	91.8024	(1.673)	0.0000	0.0000	0
2018/06/20	2032	07/02/2019	8.82	Call	Bond Future	592.0300	0.5920	1,081.2700	1.0813	82.638	0	0	0
2018/06/20	2032	07/02/2019	8.82	Put	Bond Future	8,559.9400	8.5599	7,939.9000	7.9399	(7.244)	0	0	0
2018/06/20	2032	07/02/2019	8.81	Put	Bond Future	8,621.3700	8.6214	7,999.4000	7.9994	(7.214)	0	0	0
2018/06/20	2032	07/02/2019	8.80	Call	Bond Future	565.9200	0.5659	1,051.2700	1.0513	85.763	0	0	0
2018/06/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2033	02/08/2018			Bond Future	103.7726	103.7726	103.7754	103.7754	0.003	0.0000	0.0000	9,461
2018/06/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2033	02/08/2018	109.92	Put	Bond Future	6,147.4000	6.1474	6,144.5800	6.1446	(0.046)	0	0	0
2018/06/20	2033	02/08/2018	109.94	Put	Bond Future	6,167.4000	6.1674	6,164.5800	6.1646	(0.046)	0	0	0
2018/06/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2033	02/08/2018	109.93	Put	Bond Future	6,157.4000	6.1574	6,154.5800	6.1546	(0.046)	0	0	0
2018/06/20	2033	01/11/2018			Bond Future	104.5267	104.5267	104.5291	104.5291	0.002	0.0000	0.0000	0
2018/06/20	2033	07/02/2019			Bond Future	106.5745	106.5745	106.5773	106.5773	0.003	0.0000	0.0000	0
2018/06/20	2037	02/08/2018	9.96	Put	Bond Future	1,297.5100	1.2975	1,056.0500	1.0561	(18.609)	0	0	0
2018/06/20	2037	02/08/2018	9.95	Call	Bond Future	1,598.9800	1.5990	2,464.7900	2.4648	54.148	0	0	0
2018/06/20	2037	02/08/2018			Bond Future	9.9148	88.2744	9.7700	89.3890	(1.461)	0.0000	0.0000	56,155
2018/06/20	2037	02/08/2018	9.96	Call	Bond Future	1,640.7200	1.6407	2,513.8200	2.5138	53.214	0	0	0
2018/06/20	2037	02/08/2018	9.95	Put	Bond Future	1,331.5700	1.3316	1,082.8200	1.0828	(18.681)	0	0	0
2018/06/20	2037	02/08/2018	9.97	Call	Bond Future	1,683.0100	1.6830	2,563.2800	2.5633	52.303	0	0	0
2018/06/20	2037	02/08/2018	9.97	Put	Bond Future	1,264.1000	1.2641	1,029.8100	1.0298	(18.534)	0	0	0
2018/06/20	2037	01/11/2018	9.03	Call	Bond Future	357.6200	0.3576	599.5600	0.5996	67.653	0	0	0
2018/06/20	2037	01/11/2018			Bond Future	9.9891	89.8510	9.8398	90.9848	(1.495)	0.0000	0.0000	0
2018/06/20	2037	01/11/2018	9.01	Call	Bond Future	335.8600	0.3359	567.6400	0.5676	69.011	0	0	0
2018/06/20	2037	01/11/2018	9.01	Put	Bond Future	8,199.6900	8.1997	7,297.6400	7.2976	(11.001)	0	0	0
2018/06/20	2037	01/11/2018	9.03	Put	Bond Future	8,050.2500	8.0502	7,158.3600	7.1584	(11.079)	0	0	0
2018/06/20	2037	01/11/2018	9.02	Call	Bond Future	346.6200	0.3466	583.3800	0.5834	68.305	0	0	0
2018/06/20	2037	01/11/2018	9.02	Put	Bond Future	8,124.7900	8.1248	7,227.7200	7.2277	(11.041)	0	0	0
2018/06/20	2037	07/02/2019	9.06	Put	Bond Future	8,863.7700	8.8638	8,287.1400	8.2871	(6.505)	0	0	0
2018/06/20	2037	07/02/2019	9.05	Call	Bond Future	827.4900	0.8275	1,401.0400	1.4010	69.312	0	0	0

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2018/06/20	2037	07/02/2019			Bond Future	10.0726	87.3335	9.9180	88.4893	(1.535)	0.0000	0.0000	0
2018/06/20	2037	07/02/2019	9.06	Call	Bond Future	844.3400	0.8443	1,423.5900	1.4236	68.604	0	0	0
2018/06/20	2037	07/02/2019	9.05	Put	Bond Future	8,931.6300	8.9316	8,349.3000	8.3493	(6.520)	0	0	0
2018/06/20	2037	07/02/2019	9.07	Call	Bond Future	861.4200	0.8614	1,446.3700	1.4464	67.905	0	0	0
2018/06/20	2037	07/02/2019	9.07	Put	Bond Future	8,796.2600	8.7963	8,225.3300	8.2253	(6.491)	0	0	0
2018/06/20	2038	02/08/2018	134.55	Put	Bond Future	10,328.9700	10.3290	10,518.0800	10.5181	1.831	0	0	0
2018/06/20	2038	02/08/2018			Bond Future	124.2210	124.2210	124.0319	124.0319	(0.152)	0.0000	0.0000	9,115
2018/06/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2038	02/08/2018	134.54	Put	Bond Future	10,318.9700	10.3190	10,508.0800	10.5081	1.833	0	0	0
2018/06/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2038	02/08/2018	134.53	Put	Bond Future	10,308.9700	10.3090	10,498.0800	10.4981	1.834	0	0	0
2018/06/20	2038	01/11/2018			Bond Future	126.4654	126.4654	126.2725	126.2725	(0.153)	0.0000	0.0000	0
2018/06/20	2038	07/02/2019			Bond Future	127.3528	127.3528	127.1565	127.1565	(0.154)	0.0000	0.0000	0
2018/06/20	2040	02/08/2018	10.04	Call	Bond Future	1,762.9600	1.7630	2,756.3000	2.7563	56.345	0	0	0
2018/06/20	2040	02/08/2018	10.03	Put	Bond Future	1,347.7700	1.3478	1,139.1800	1.1392	(15.477)	0	0	0
2018/06/20	2040	02/08/2018			Bond Future	9.9846	91.5224	9.8398	92.7169	(1.450)	0.0000	0.0000	25,272
2018/06/20	2040	02/08/2018	10.05	Call	Bond Future	1,808.8900	1.8089	2,809.7000	2.8097	55.327	0	0	0
2018/06/20	2040	02/08/2018	10.05	Put	Bond Future	1,277.1700	1.2772	1,083.5500	1.0836	(15.160)	0	0	0
2018/06/20	2040	02/08/2018	10.04	Put	Bond Future	1,312.1700	1.3122	1,111.0800	1.1111	(15.325)	0	0	0
2018/06/20	2040	02/08/2018	10.03	Call	Bond Future	1,717.5200	1.7175	2,703.3600	2.7034	57.399	0	0	0
2018/06/20	2040	01/11/2018	9.80	Call	Bond Future	1,903.3100	1.9033	2,739.7700	2.7398	43.948	0	0	3,540
2018/06/20	2040	01/11/2018	9.09	Put	Bond Future	8,705.3700	8.7054	7,796.0900	7.7961	(10.445)	0	0	0
2018/06/20	2040	01/11/2018			Bond Future	10.0583	93.1569	9.9091	94.3721	(1.484)	0.0000	0.0000	0
2018/06/20	2040	01/11/2018	9.20	Put	Bond Future	7,832.6200	7.8326	6,995.7900	6.9958	(10.684)	0	0	0
2018/06/20	2040	01/11/2018	9.20	Call	Bond Future	469.9900	0.4700	848.2800	0.8483	80.489	0	0	3,540
2018/06/20	2040	01/11/2018	9.80	Put	Bond Future	4,023.5300	4.0235	3,644.8700	3.6449	(9.411)	0	0	0
2018/06/20	2040	01/11/2018	9.08	Call	Bond Future	319.6400	0.3196	619.1600	0.6192	93.705	0	0	0
2018/06/20	2040	01/11/2018	9.10	Put	Bond Future	8,787.2000	8.7872	7,871.6000	7.8716	(10.420)	0	0	0
2018/06/20	2040	01/11/2018	9.10	Put	Bond Future	8,623.9400	8.6239	7,721.0200	7.7210	(10.470)	0	0	0
2018/06/20	2040	01/11/2018	9.09	Call	Bond Future	330.6300	0.3306	636.4700	0.6365	92.502	0	0	0
2018/06/20	2040	01/11/2018	9.10	Call	Bond Future	341.8900	0.3419	654.0900	0.6541	91.316	0	0	2,950
2018/06/20	2040	01/11/2018	8.50	Put	Bond Future	14,139.0900	14.1391	13,003.2500	13.0033	(8.033)	0	0	0
2018/06/20	2040	01/11/2018	8.50	Call	Bond Future	44.6600	0.0447	123.9400	0.1239	177.519	0	0	2,950
2018/06/20	2040	01/11/2018	9.07	Call	Bond Future	309.0200	0.3090	602.3300	0.6023	94.916	0	0	0
2018/06/20	2040	01/11/2018	9.07	Put	Bond Future	8,869.5500	8.8696	7,947.7400	7.9477	(10.393)	0	0	0
2018/06/20	2040	07/02/2019	9.11	Put	Bond Future	9,701.2300	9.7012	9,032.5000	9.0325	(6.893)	0	0	0
2018/06/20	2040	07/02/2019	9.13	Call	Bond Future	919.2900	0.9193	1,493.8200	1.4938	62.497	0	0	0
2018/06/20	2040	07/02/2019			Bond Future	10.1412	90.4529	9.9867	91.6918	(1.523)	0.0000	0.0000	0
2018/06/20	2040	07/02/2019	9.11	Call	Bond Future	882.9300	0.8829	1,453.0600	1.4531	64.573	0	0	0
2018/06/20	2040	07/02/2019	9.13	Put	Bond Future	9,553.7100	9.5537	8,889.3800	8.8894	(6.954)	0	0	0
2018/06/20	2040	07/02/2019	9.12	Put	Bond Future	9,627.1800	9.6272	8,960.7700	8.9608	(6.922)	0	0	0
2018/06/20	2040	07/02/2019	9.12	Call	Bond Future	900.8900	0.9009	1,473.3400	1.4733	63.543	0	0	0
2018/06/20	2044	02/08/2018	10.07	Call	Bond Future	1,775.0200	1.7750	2,775.1400	2.7751	56.344	0	0	0
2018/06/20	2044	02/08/2018			Bond Future	10.0184	88.5510	9.8737	89.7585	(1.444)	0.0000	0.0000	36,114

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/20	2044	02/08/2018	10.05	Call	Bond Future	1,684.6100	1.6846	2,669.1300	2.6691	58.442	0	0	0
2018/06/20	2044	02/08/2018	10.05	Put	Bond Future	1,424.1300	1.4241	1,201.2000	1.2012	(15.654)	0	0	0
2018/06/20	2044	02/08/2018	10.07	Put	Bond Future	1,350.6200	1.3506	1,143.2900	1.1433	(15.351)	0	0	0
2018/06/20	2044	02/08/2018	10.06	Call	Bond Future	1,729.5000	1.7295	2,721.9100	2.7219	57.381	0	0	0
2018/06/20	2044	02/08/2018	10.06	Put	Bond Future	1,387.0000	1.3870	1,171.9600	1.1720	(15.504)	0	0	0
2018/06/20	2044	01/11/2018	9.12	Call	Bond Future	337.3600	0.3374	649.3000	0.6493	92.465	0	0	0
2018/06/20	2044	01/11/2018			Bond Future	10.0898	90.1325	9.9408	91.3608	(1.477)	0.0000	0.0000	0
2018/06/20	2044	01/11/2018	9.12	Put	Bond Future	8,881.1300	8.8811	7,964.7500	7.9648	(10.318)	0	0	0
2018/06/20	2044	01/11/2018	9.13	Call	Bond Future	348.8800	0.3489	667.3000	0.6673	91.269	0	0	0
2018/06/20	2044	01/11/2018	9.14	Put	Bond Future	8,714.3000	8.7143	7,810.8900	7.8109	(10.367)	0	0	0
2018/06/20	2044	01/11/2018	9.13	Put	Bond Future	8,797.5500	8.7975	7,887.6500	7.8876	(10.343)	0	0	0
2018/06/20	2044	01/11/2018	9.14	Call	Bond Future	360.5700	0.3606	685.4800	0.6855	90.110	0	0	0
2018/06/20	2044	07/02/2019	9.18	Put	Bond Future	9,581.9100	9.5819	8,907.2000	8.9072	(7.041)	0	0	0
2018/06/20	2044	07/02/2019			Bond Future	10.1699	87.4950	10.0157	88.7475	(1.515)	0.0000	0.0000	0
2018/06/20	2044	07/02/2019	9.17	Call	Bond Future	959.6200	0.9596	1,535.2000	1.5352	59.980	0	0	0
2018/06/20	2044	07/02/2019	9.17	Put	Bond Future	9,656.7700	9.6568	8,979.9400	8.9799	(7.009)	0	0	0
2018/06/20	2044	07/02/2019	9.18	Call	Bond Future	978.8200	0.9788	1,556.5200	1.5565	59.020	0	0	0
2018/06/20	2044	07/02/2019	9.16	Call	Bond Future	940.4900	0.9405	1,514.0900	1.5141	60.989	0	0	0
2018/06/20	2044	07/02/2019	9.16	Put	Bond Future	9,731.8500	9.7318	9,053.0400	9.0530	(6.975)	0	0	0
2018/06/20	2046	02/08/2018	128.78	Put	Bond Future	11,859.2800	11.8593	11,854.5800	11.8546	(0.040)	0	0	0
2018/06/20	2046	02/08/2018			Bond Future	116.9207	116.9207	116.9254	116.9254	0.004	0.0000	0.0000	11,876
2018/06/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2046	02/08/2018	128.77	Put	Bond Future	11,849.2800	11.8493	11,844.5800	11.8446	(0.040)	0	0	0
2018/06/20	2046	02/08/2018	128.79	Put	Bond Future	11,869.2800	11.8693	11,864.5800	11.8646	(0.040)	0	0	0
2018/06/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2046	01/11/2018			Bond Future	117.3842	117.3842	117.3887	117.3887	0.004	0.0000	0.0000	0
2018/06/20	2046	07/02/2019			Bond Future	119.6837	119.6837	119.6885	119.6885	0.004	0.0000	0.0000	0
2018/06/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2050	02/08/2018	137.54	Put	Bond Future	15,673.1200	15.6731	15,667.9400	15.6679	(0.033)	0	0	0
2018/06/20	2050	02/08/2018	137.52	Put	Bond Future	15,653.1200	15.6531	15,647.9400	15.6479	(0.033)	0	0	0
2018/06/20	2050	02/08/2018			Bond Future	121.8669	121.8669	121.8721	121.8721	0.004	0.0000	0.0000	9,701
2018/06/20	2050	02/08/2018	137.53	Put	Bond Future	15,663.1200	15.6631	15,657.9400	15.6579	(0.033)	0	0	0
2018/06/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	2050	01/11/2018			Bond Future	124.0690	124.0690	124.0737	124.0737	0.004	0.0000	0.0000	0
2018/06/20	2050	07/02/2019			Bond Future	124.7280	124.7280	124.7335	124.7335	0.004	0.0000	0.0000	0
2018/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	AL37	02/08/2018			Index Future	577.0540	577.0540	580.5050	580.5050	0.598	0.0000	0.0000	0
2018/06/20	AL37	01/11/2018			Index Future	587.3630	587.3630	590.8690	590.8690	0.597	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
2018/06/20	AL37	07/02/2019			Index Future	598.7570	598.7570	602.3310	602.3310	0.597	0.0000	0.0000	0
2018/06/20	AL7T	02/08/2018			Index Future	663.1470	663.1470	669.5580	669.5580	0.967	0.0000	0.0000	0
2018/06/20	AL7T	01/11/2018			Index Future	674.9940	674.9940	681.5120	681.5120	0.966	0.0000	0.0000	0
2018/06/20	AL7T	07/02/2019			Index Future	688.0880	688.0880	694.7330	694.7330	0.966	0.0000	0.0000	0
2018/06/20	ALBI	02/08/2018			Index Future	601.4920	601.4920	607.8570	607.8570	1.058	0.0000	0.0000	858
2018/06/20	ALBI	01/11/2018			Index Future	612.2370	612.2370	618.7100	618.7100	1.057	0.0000	0.0000	0
2018/06/20	ALBI	07/02/2019			Index Future	624.1140	624.1140	630.7120	630.7120	1.057	0.0000	0.0000	0
2018/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/20	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/20	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	EL28	02/08/2018			Bond Future	129.4501		129.4501	128.9089	128.9089	(0.418)	0.0000	0.0000	0
2018/06/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	EL28	02/08/2018	134.93	Put	Bond Future	5,479.8900		5.4799	6,021.1000	6.0211	9.876	0	0	0
2018/06/20	EL28	02/08/2018	134.95	Put	Bond Future	5,499.8900		5.4999	6,041.1000	6.0411	9.840	0	0	0
2018/06/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	EL28	02/08/2018	134.94	Put	Bond Future	5,489.8900		5.4899	6,031.1000	6.0311	9.858	0	0	0
2018/06/20	ES33	02/08/2018	11.15	Put	Bond Future	267.5800		0.2676	0.0000	0.0000	(100.000)	0	0	0
2018/06/20	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	552.1700	0.5522	100.000	0	0	0
2018/06/20	ES33	02/08/2018			Bond Future	11.1965		76.2912	11.0450	77.1687	(1.353)	0.0000	0.0000	9,466
2018/06/20	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	609.9200	0.6099	100.000	0	0	0
2018/06/20	ES33	02/08/2018	11.14	Put	Bond Future	325.3300		0.3253	0.0000	0.0000	(100.000)	0	0	0
2018/06/20	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	667.6100	0.6676	100.000	0	0	0
2018/06/20	ES33	02/08/2018	11.16	Put	Bond Future	209.8900		0.2099	0.0000	0.0000	(100.000)	0	0	0
2018/06/20	ES33	01/11/2018			Bond Future	11.3232		73.8655	11.1663	74.7581	(1.386)	0.0000	0.0000	0
2018/06/20	ES33	07/02/2019			Bond Future	11.4676		75.2978	11.3042	76.2080	(1.424)	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
2018/06/20	ES42	02/08/2018			Bond Future	11.3899	78.8483	11.2436	79.8085	(1.285)	0.0000	0.0000	7,957
2018/06/20	ES42	01/11/2018			Bond Future	11.5127	75.9966	11.3611	76.9733	(1.317)	0.0000	0.0000	0
2018/06/20	ES42	07/02/2019			Bond Future	11.6478	77.4701	11.4901	78.4659	(1.354)	0.0000	0.0000	0
2018/06/20	GOVI	02/08/2018	605.72	Put	GOVI	96,400.0000	9.6400	29,550.0000	2.9550	(69.346)	0	0	0
2018/06/20	GOVI	02/08/2018			GOVI	596.0800	596.0800	602.7650	602.7650	1.121	0.0000	0.0000	475
2018/06/20	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	02/08/2018	605.71	Put	GOVI	96,300.0000	9.6300	29,450.0000	2.9450	(69.418)	0	0	0
2018/06/20	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	02/08/2018	605.70	Put	GOVI	96,200.0000	9.6200	29,350.0000	2.9350	(69.491)	0	0	0
2018/06/20	GOVI	01/11/2018	653.50	Put	GOVI	467,720.0000	46.7720	399,730.0000	39.9730	(14.536)	0	0	0
2018/06/20	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	01/11/2018			GOVI	606.7280	606.7280	613.5270	613.5270	1.121	0.0000	0.0000	0
2018/06/20	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	01/11/2018	653.49	Put	GOVI	467,620.0000	46.7620	399,630.0000	39.9630	(14.540)	0	0	0
2018/06/20	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	01/11/2018	653.51	Put	GOVI	467,820.0000	46.7820	399,830.0000	39.9830	(14.533)	0	0	0
2018/06/20	GOVI	07/02/2019	666.53	Put	GOVI	480,320.0000	48.0320	411,010.0000	41.1010	(14.430)	0	0	0
2018/06/20	GOVI	07/02/2019			GOVI	618.4980	618.4980	625.4290	625.4290	1.121	0.0000	0.0000	0
2018/06/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	07/02/2019	666.52	Put	GOVI	480,220.0000	48.0220	410,910.0000	41.0910	(14.433)	0	0	0
2018/06/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	GOVI	07/02/2019	666.51	Put	GOVI	480,120.0000	48.0120	410,810.0000	41.0810	(14.436)	0	0	0
2018/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/20	IGOV	02/08/2018			Index Future	252.9510	252.9510	252.5760	252.5760	(0.148)	0.0000	0.0000	852
2018/06/20	IGOV	01/11/2018			Index Future	257.5220	257.5220	257.1390	257.1390	(0.149)	0.0000	0.0000	241
2018/06/20	IGOV	07/02/2019			Index Future	262.5680	262.5680	262.1780	262.1780	(0.149)	0.0000	0.0000	0
2018/06/20	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/20	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	101.7600	101.7600	1.709	0.0000	0.0000	0
2018/06/20	IS01	20/12/2018			Interest Rate Swap	100.5300	100.5300	102.2400	102.2400	1.701	0.0000	0.0000	0
2018/06/20	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	101.2600	101.2600	1.636	0.0000	0.0000	0
2018/06/20	IS01	20/06/2019			Interest Rate Swap	100.3900	100.3900	102.0400	102.0400	1.644	0.0000	0.0000	0
2018/06/20	IS01	19/09/2019			Interest Rate Swap	100.0600	100.0600	98.2200	98.2200	(1.839)	0.0000	0.0000	0
2018/06/20	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/20	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9000	98.9000	(0.020)	0.0000	0.0000	0
2018/06/20	IS02	15/03/2019			Interest Rate Swap	99.3600	99.3600	99.3300	99.3300	(0.030)	0.0000	0.0000	0
2018/06/20	IS02	21/06/2019			Interest Rate Swap	99.8400	99.8400	99.7800	99.7800	(0.060)	0.0000	0.0000	0
2018/06/20	IS02	20/09/2019			Interest Rate Swap	100.3500	100.3500	103.6800	103.6800	3.318	0.0000	0.0000	0
2018/06/20	IS02	20/12/2019			Interest Rate Swap	101.4000	101.4000	104.7100	104.7100	3.264	0.0000	0.0000	0
2018/06/20	IS02	23/03/2020			Interest Rate Swap	99.2800	99.2800	100.7800	100.7800	1.511	0.0000	0.0000	0
2018/06/20	IS02	22/06/2020			Interest Rate Swap	101.2600	101.2600	106.1600	106.1600	4.839	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
2018/06/20	IS02	21/09/2020			Interest Rate Swap	100.1200	100.1200	98.0700	98.0700	(2.048)	0.0000	0.0000	0
2018/06/20	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	96.6600	96.6600	(0.412)	0.0000	0.0000	0
2018/06/20	IS05	16/03/2021			Interest Rate Swap	96.3700	96.3700	97.7200	97.7200	1.401	0.0000	0.0000	0
2018/06/20	IS05	15/06/2021			Interest Rate Swap	95.6600	95.6600	96.9400	96.9400	1.338	0.0000	0.0000	0
2018/06/20	IS05	21/09/2021			Interest Rate Swap	95.9400	95.9400	95.3800	95.3800	(0.584)	0.0000	0.0000	0
2018/06/20	IS05	21/12/2021			Interest Rate Swap	98.2200	98.2200	97.7400	97.7400	(0.489)	0.0000	0.0000	51
2018/06/20	IS05	15/03/2022			Interest Rate Swap	98.4300	98.4300	99.6200	99.6200	1.209	0.0000	0.0000	0
2018/06/20	IS05	21/06/2022			Interest Rate Swap	99.7300	99.7300	99.2400	99.2400	(0.491)	0.0000	0.0000	0
2018/06/20	IS05	20/09/2022			Interest Rate Swap	102.0000	102.0000	108.4500	108.4500	6.324	0.0000	0.0000	0
2018/06/20	IS05	20/12/2022			Interest Rate Swap	103.3400	103.3400	109.8100	109.8100	6.261	0.0000	0.0000	0
2018/06/20	IS05	22/03/2023			Interest Rate Swap	98.5800	98.5800	99.6300	99.6300	1.065	0.0000	0.0000	0
2018/06/20	IS05	20/06/2023			Interest Rate Swap	102.9400	102.9400	109.3100	109.3100	6.188	0.0000	0.0000	0
2018/06/20	IS05	19/09/2023			Interest Rate Swap	100.2800	100.2800	97.7900	97.7900	(2.483)	0.0000	0.0000	0
2018/06/20	IS10	17/12/2025			Interest Rate Swap	97.4800	97.4800	96.3800	96.3800	(1.128)	0.0000	0.0000	0
2018/06/20	IS10	16/03/2026			Interest Rate Swap	94.5700	94.5700	96.4600	96.4600	1.999	0.0000	0.0000	0
2018/06/20	IS10	15/06/2026			Interest Rate Swap	93.3800	93.3800	88.4000	88.4000	(5.333)	0.0000	0.0000	0
2018/06/20	IS10	21/09/2026			Interest Rate Swap	95.5600	95.5600	90.0800	90.0800	(5.735)	0.0000	0.0000	0
2018/06/20	IS10	21/12/2026			Interest Rate Swap	99.3400	99.3400	96.9900	96.9900	(2.366)	0.0000	0.0000	0
2018/06/20	IS10	15/03/2027			Interest Rate Swap	97.9600	97.9600	93.3100	93.3100	(4.747)	0.0000	0.0000	0
2018/06/20	IS10	21/06/2027			Interest Rate Swap	100.0600	100.0600	96.6600	96.6600	(3.398)	0.0000	0.0000	0
2018/06/20	IS10	20/09/2027			Interest Rate Swap	103.7600	103.7600	107.9000	107.9000	3.990	0.0000	0.0000	0
2018/06/20	IS10	20/12/2027			Interest Rate Swap	104.1500	104.1500	108.2800	108.2800	3.965	0.0000	0.0000	0
2018/06/20	IS10	22/03/2028			Interest Rate Swap	99.5300	99.5300	98.6500	98.6500	(0.884)	0.0000	0.0000	0
2018/06/20	IS10	20/06/2028			Interest Rate Swap	104.9200	104.9200	109.0200	109.0200	3.908	0.0000	0.0000	0
2018/06/20	IS10	19/09/2028			Interest Rate Swap	100.3500	100.3500	95.2600	95.2600	(5.072)	0.0000	0.0000	0
2018/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/20	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/20	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/20	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/20	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/20	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/20	R023	02/08/2018	10.40	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2018/06/20	R023	02/08/2018			Bond Future	8.5411	100.4207	8.3733	101.0353	(1.964)	0.0000	0.0000	41,435
2018/06/20	R023	02/08/2018	10.40	Call	Bond Future	6,503.4400	6.5034	7,117.9600	7.1180	9.449	0	0	0
2018/06/20	R023	02/08/2018	10.41	Call	Bond Future	6,536.9500	6.5370	7,151.4700	7.1515	9.401	0	0	0
2018/06/20	R023	02/08/2018	10.41	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2018/06/20	R023	02/08/2018	10.39	Call	Bond Future	6,469.9200	6.4699	7,084.4400	7.0844	9.498	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
2018/06/20	R023	02/08/2018	10.39	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2018/06/20	R023	01/11/2018	10.58	Call	Bond Future	6,517.3900	6.5174	7,123.4100	7.1234	9.299	0	0	0
2018/06/20	R023	01/11/2018	10.57	Put	Bond Future	36.2300	0.0362	17.0300	0.0170	(52.995)	0	0	0
2018/06/20	R023	01/11/2018			Bond Future	8.6334	98.2883	8.4542	98.9131	(2.075)	0.0000	0.0000	0
2018/06/20	R023	01/11/2018	10.59	Call	Bond Future	6,548.3900	6.5484	7,154.8400	7.1548	9.261	0	0	0
2018/06/20	R023	01/11/2018	10.59	Put	Bond Future	34.4100	0.0344	16.0700	0.0161	(53.298)	0	0	0
2018/06/20	R023	01/11/2018	10.58	Put	Bond Future	35.3100	0.0353	16.5400	0.0165	(53.158)	0	0	0
2018/06/20	R023	01/11/2018	10.57	Call	Bond Future	6,486.4000	6.4864	7,091.9900	7.0920	9.336	0	0	0
2018/06/20	R023	07/02/2019	10.59	Call	Bond Future	6,031.7700	6.0318	6,637.0500	6.6371	10.035	0	0	0
2018/06/20	R023	07/02/2019			Bond Future	8.7457	100.1944	8.5521	100.8316	(2.214)	0.0000	0.0000	0
2018/06/20	R023	07/02/2019	10.57	Call	Bond Future	5,977.3500	5.9774	6,581.6800	6.5817	10.110	0	0	0
2018/06/20	R023	07/02/2019	10.57	Put	Bond Future	217.9400	0.2179	185.1500	0.1852	(15.045)	0	0	0
2018/06/20	R023	07/02/2019	10.59	Put	Bond Future	211.5900	0.2116	179.7500	0.1798	(15.048)	0	0	0
2018/06/20	R023	07/02/2019	10.58	Call	Bond Future	6,004.5500	6.0046	6,609.3500	6.6093	10.072	0	0	0
2018/06/20	R023	07/02/2019	10.58	Put	Bond Future	214.7500	0.2148	182.4300	0.1824	(15.050)	0	0	0
2018/06/20	R035	02/08/2018	9.42	Call	Bond Future	285.8500	0.2859	735.5400	0.7355	157.317	0	0	0
2018/06/20	R035	02/08/2018			Bond Future	9.8587	95.8947	9.7140	97.0044	(1.468)	0.0000	0.0000	69,074
2018/06/20	R035	02/08/2018	9.42	Put	Bond Future	3,711.9000	3.7119	3,051.9200	3.0519	(17.780)	0	0	0
2018/06/20	R035	02/08/2018	9.43	Call	Bond Future	300.2300	0.3002	760.6500	0.7606	153.356	0	0	0
2018/06/20	R035	02/08/2018	9.44	Put	Bond Future	3,580.7900	3.5808	2,942.3800	2.9424	(17.829)	0	0	0
2018/06/20	R035	02/08/2018	9.43	Put	Bond Future	3,646.0800	3.6461	2,996.8300	2.9968	(17.807)	0	0	0
2018/06/20	R035	02/08/2018	9.44	Call	Bond Future	315.0400	0.3150	786.3000	0.7863	149.587	0	0	0
2018/06/20	R035	01/11/2018	8.93	Call	Bond Future	290.8400	0.2908	520.4800	0.5205	78.958	0	0	0
2018/06/20	R035	01/11/2018	8.92	Put	Bond Future	8,406.8100	8.4068	7,505.2500	7.5052	(10.724)	0	0	0
2018/06/20	R035	01/11/2018			Bond Future	9.9390	93.1116	9.7896	94.2403	(1.504)	0.0000	0.0000	0
2018/06/20	R035	01/11/2018	8.94	Call	Bond Future	300.7200	0.3007	532.6800	0.5327	77.135	0	0	0
2018/06/20	R035	01/11/2018	8.94	Put	Bond Future	8,256.6500	8.2566	7,359.8500	7.3599	(10.862)	0	0	0
2018/06/20	R035	01/11/2018	8.93	Put	Bond Future	8,331.5100	8.3315	7,432.3900	7.4324	(10.792)	0	0	0
2018/06/20	R035	01/11/2018	8.92	Call	Bond Future	281.3000	0.2813	508.5000	0.5085	80.768	0	0	0
2018/06/20	R035	07/02/2019	8.98	Call	Bond Future	760.5100	0.7605	1,312.3600	1.3124	72.563	0	0	0
2018/06/20	R035	07/02/2019			Bond Future	10.0299	94.9172	9.8748	96.0682	(1.546)	0.0000	0.0000	0
2018/06/20	R035	07/02/2019	8.96	Call	Bond Future	734.6200	0.7346	1,276.3000	1.2763	73.736	0	0	0
2018/06/20	R035	07/02/2019	8.96	Put	Bond Future	9,138.5600	9.1386	8,529.3100	8.5293	(6.667)	0	0	0
2018/06/20	R035	07/02/2019	8.98	Put	Bond Future	8,997.0000	8.9970	8,397.9200	8.3979	(6.659)	0	0	0
2018/06/20	R035	07/02/2019	8.97	Call	Bond Future	747.4800	0.7475	1,294.2400	1.2942	73.147	0	0	0
2018/06/20	R035	07/02/2019	8.97	Put	Bond Future	9,067.6400	9.0676	8,463.4700	8.4635	(6.663)	0	0	0
2018/06/20	R186	02/08/2018	8.25	Call	Bond Future	8.6200	0.0086	56.5800	0.0566	556.381	0	0	3,020
2018/06/20	R186	02/08/2018	8.48	Put	Bond Future	4,522.4800	4.5225	3,635.2800	3.6353	(19.618)	0	0	0
2018/06/20	R186	02/08/2018			Bond Future	9.2023	108.7879	9.0361	109.7963	(1.806)	0.0000	0.0000	112,291
2018/06/20	R186	02/08/2018	8.50	Call	Bond Future	53.5500	0.0536	183.3900	0.1834	242.465	0	0	0
2018/06/20	R186	02/08/2018	8.50	Put	Bond Future	4,401.7200	4.4017	3,523.1800	3.5232	(19.959)	0	0	0
2018/06/20	R186	02/08/2018	8.47	Call	Bond Future	44.1600	0.0442	161.1000	0.1611	264.810	0	0	0
2018/06/20	R186	02/08/2018	8.47	Put	Bond Future	4,583.1800	4.5832	3,691.7400	3.6917	(19.450)	0	0	0
2018/06/20	R186	02/08/2018	8.25	Put	Bond Future	5,960.3500	5.9603	4,999.9300	4.9999	(16.113)	0	0	0
2018/06/20	R186	02/08/2018	7.50	Put	Bond Future	10,946.2900	10.9463	9,938.2800	9.9383	(9.209)	0	0	0
2018/06/20	R186	02/08/2018	8.48	Call	Bond Future	47.1200	0.0471	168.3000	0.1683	257.173	0	0	0

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2018/06/20	R186	02/08/2018	8.75	Call	Bond Future	214.4300	0.2144	505.6000	0.5056	135.788	0	0	5,000
2018/06/20	R186	02/08/2018	8.75	Put	Bond Future	2,988.6200	2.9886	2,271.4100	2.2714	(23.998)	0	0	0
2018/06/20	R186	02/08/2018	8.46	Call	Bond Future	41.3100	0.0413	154.2300	0.1542	273.348	0	0	0
2018/06/20	R186	02/08/2018	8.46	Put	Bond Future	4,644.0400	4.6440	3,748.5800	3.7486	(19.282)	0	0	0
2018/06/20	R186	02/08/2018	7.50	Call	Bond Future	0.0100	0.0000	0.3800	0.0004	3700.000	0	0	3,020
2018/06/20	R186	01/11/2018	9.14	Call	Bond Future	1,586.1100	1.5861	2,231.3500	2.2313	40.681	0	0	0
2018/06/20	R186	01/11/2018	7.96	Put	Bond Future	8,257.8700	8.2579	7,352.6000	7.3526	(10.963)	0	0	0
2018/06/20	R186	01/11/2018	8.54	Put	Bond Future	4,940.2900	4.9403	4,263.3300	4.2633	(13.703)	0	0	0
2018/06/20	R186	01/11/2018			Bond Future	9.2902	110.7311	9.1165	111.7567	(1.870)	0.0000	0.0000	0
2018/06/20	R186	01/11/2018	8.46	Put	Bond Future	5,349.9900	5.3500	4,634.4400	4.6344	(13.375)	0	0	0
2018/06/20	R186	01/11/2018	8.46	Call	Bond Future	330.1300	0.3301	640.1800	0.6402	93.918	0	0	5,000
2018/06/20	R186	01/11/2018	8.53	Call	Bond Future	405.7500	0.4058	749.2200	0.7492	84.651	0	0	0
2018/06/20	R186	01/11/2018	8.53	Put	Bond Future	4,990.6000	4.9906	4,308.4700	4.3085	(13.668)	0	0	0
2018/06/20	R186	01/11/2018	9.14	Put	Bond Future	2,472.2900	2.4723	2,091.9300	2.0919	(15.385)	0	0	5,000
2018/06/20	R186	01/11/2018	7.96	Call	Bond Future	65.5000	0.0655	185.8300	0.1858	183.710	0	0	5,000
2018/06/20	R186	01/11/2018	8.54	Call	Bond Future	417.4000	0.4174	766.0400	0.7660	83.527	0	0	0
2018/06/20	R186	01/11/2018	8.52	Call	Bond Future	394.1700	0.3942	732.6500	0.7327	85.872	0	0	0
2018/06/20	R186	01/11/2018	8.52	Put	Bond Future	5,041.0300	5.0410	4,353.9100	4.3539	(13.631)	0	0	0
2018/06/20	R186	07/02/2019	8.20	Call	Bond Future	341.8600	0.3419	656.1900	0.6562	91.947	0	0	0
2018/06/20	R186	07/02/2019	8.21	Put	Bond Future	7,349.0700	7.3491	6,621.5200	6.6215	(9.900)	0	0	0
2018/06/20	R186	07/02/2019			Bond Future	9.3904	107.5733	9.2077	108.6191	(1.946)	0.0000	0.0000	0
2018/06/20	R186	07/02/2019	8.20	Put	Bond Future	7,403.9000	7.4039	6,672.5000	6.6725	(9.879)	0	0	0
2018/06/20	R186	07/02/2019	8.21	Call	Bond Future	348.8600	0.3489	667.0400	0.6670	91.206	0	0	0
2018/06/20	R186	07/02/2019	8.22	Call	Bond Future	355.9800	0.3560	678.0300	0.6780	90.469	0	0	0
2018/06/20	R186	07/02/2019	8.22	Put	Bond Future	7,294.4000	7.2944	6,570.7200	6.5707	(9.921)	0	0	0
2018/06/20	R197	02/08/2018			Bond Future	299.7071	299.7071	299.1355	299.1355	(0.191)	0.0000	0.0000	2,388
2018/06/20	R197	01/11/2018			Bond Future	305.1224	305.1224	304.5395	304.5395	(0.191)	0.0000	0.0000	0
2018/06/20	R197	07/02/2019			Bond Future	303.7438	303.7438	303.1501	303.1501	(0.195)	0.0000	0.0000	0
2018/06/20	R202	02/08/2018			Bond Future	236.0206	236.0206	236.0266	236.0266	0.003	0.0000	0.0000	22,040
2018/06/20	R202	01/11/2018			Bond Future	240.2853	240.2853	240.2906	240.2906	0.002	0.0000	0.0000	0
2018/06/20	R202	07/02/2019			Bond Future	241.0853	241.0853	241.0915	241.0915	0.003	0.0000	0.0000	0
2018/06/20	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R204	02/08/2018			Bond Future	6.7175	101.4605	6.5766	101.5125	(2.097)	0.0000	0.0000	10,173
2018/06/20	R204	02/08/2018	8.98	Call	Bond Future	827.6400	0.8276	879.6100	0.8796	6.279	0	0	0
2018/06/20	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R204	02/08/2018	8.99	Call	Bond Future	831.2700	0.8313	883.2400	0.8832	6.252	0	0	0
2018/06/20	R204	02/08/2018	8.97	Call	Bond Future	824.0200	0.8240	875.9900	0.8760	6.307	0	0	0
2018/06/20	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R207	02/08/2018	6.86	Put	Bond Future	1,342.6300	1.3426	1,124.3900	1.1244	(16.255)	0	0	0
2018/06/20	R207	02/08/2018	6.85	Call	Bond Future	0.2500	0.0003	4.5900	0.0046	1736.000	0	0	0
2018/06/20	R207	02/08/2018			Bond Future	7.8615	99.6294	7.6941	99.8520	(2.129)	0.0000	0.0000	21,327
2018/06/20	R207	02/08/2018	6.86	Call	Bond Future	0.2600	0.0003	4.6100	0.0046	1673.077	0	0	0
2018/06/20	R207	02/08/2018	6.85	Put	Bond Future	1,356.1500	1.3562	1,137.9000	1.1379	(16.093)	0	0	0
2018/06/20	R207	02/08/2018	6.87	Call	Bond Future	0.2700	0.0003	4.6400	0.0046	1618.519	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
2018/06/20	R207	02/08/2018	6.87	Put	Bond Future	1,329.1200	1.3291	1,110.9000	1.1109	(16.418)	0	0	0
2018/06/20	R207	01/11/2018	6.76	Put	Bond Future	1,375.3700	1.3754	1,161.3300	1.1613	(15.562)	0	0	0
2018/06/20	R207	01/11/2018			Bond Future	7.9861	101.4089	7.7830	101.6347	(2.544)	0.0000	0.0000	0
2018/06/20	R207	01/11/2018	6.75	Call	Bond Future	1.0800	0.0011	12.3900	0.0124	1047.222	0	0	0
2018/06/20	R207	01/11/2018	6.75	Put	Bond Future	1,386.6500	1.3866	1,172.1500	1.1722	(15.469)	0	0	0
2018/06/20	R207	01/11/2018	6.76	Call	Bond Future	1.1200	0.0011	12.8900	0.0129	1050.893	0	0	0
2018/06/20	R207	01/11/2018	6.74	Call	Bond Future	1.0200	0.0010	11.9000	0.0119	1066.667	0	0	0
2018/06/20	R207	01/11/2018	6.74	Put	Bond Future	1,397.9100	1.3979	1,182.9800	1.1830	(15.375)	0	0	0
2018/06/20	R207	07/02/2019	6.52	Call	Bond Future	0.7000	0.0007	5.6600	0.0057	708.571	0	0	0
2018/06/20	R207	07/02/2019	6.51	Put	Bond Future	1,475.7500	1.4757	1,250.1200	1.2501	(15.289)	0	0	0
2018/06/20	R207	07/02/2019			Bond Future	8.1917	99.7305	7.9264	99.9610	(3.238)	0.0000	0.0000	0
2018/06/20	R207	07/02/2019	6.53	Call	Bond Future	0.7300	0.0007	5.8800	0.0059	705.479	0	0	0
2018/06/20	R207	07/02/2019	6.53	Put	Bond Future	1,458.0800	1.4581	1,232.8000	1.2328	(15.450)	0	0	0
2018/06/20	R207	07/02/2019	6.52	Put	Bond Future	1,466.9200	1.4669	1,241.4500	1.2414	(15.370)	0	0	0
2018/06/20	R207	07/02/2019	6.51	Call	Bond Future	0.6600	0.0007	5.4600	0.0055	727.273	0	0	0
2018/06/20	R208	02/08/2018	7.14	Call	Bond Future	0.6100	0.0006	14.2500	0.0143	2236.066	0	0	0
2018/06/20	R208	02/08/2018	7.12	Call	Bond Future	0.5600	0.0006	12.7500	0.0127	2176.786	0	0	0
2018/06/20	R208	02/08/2018			Bond Future	8.1461	99.0994	7.9804	99.4803	(2.034)	0.0000	0.0000	30,583
2018/06/20	R208	02/08/2018	7.12	Put	Bond Future	2,389.2700	2.3893	2,020.5900	2.0206	(15.431)	0	0	0
2018/06/20	R208	02/08/2018	7.14	Put	Bond Future	2,342.0700	2.3421	1,974.8400	1.9748	(15.680)	0	0	0
2018/06/20	R208	02/08/2018	7.13	Call	Bond Future	0.5800	0.0006	13.4800	0.0135	2224.138	0	0	0
2018/06/20	R208	02/08/2018	7.13	Put	Bond Future	2,365.6600	2.3657	1,997.6900	1.9977	(15.555)	0	0	0
2018/06/20	R208	01/11/2018	7.11	Put	Bond Future	2,433.7300	2.4337	2,083.3400	2.0833	(14.397)	0	0	0
2018/06/20	R208	01/11/2018			Bond Future	8.2503	97.4699	8.0660	97.8569	(2.234)	0.0000	0.0000	0
2018/06/20	R208	01/11/2018	7.11	Call	Bond Future	8.1600	0.0082	44.7400	0.0447	448.284	0	0	0
2018/06/20	R208	01/11/2018	7.12	Call	Bond Future	8.4900	0.0085	46.3000	0.0463	445.347	0	0	0
2018/06/20	R208	01/11/2018	7.10	Put	Bond Future	2,455.0500	2.4550	2,103.4300	2.1034	(14.322)	0	0	0
2018/06/20	R208	01/11/2018	7.12	Put	Bond Future	2,412.4600	2.4125	2,063.3000	2.0633	(14.473)	0	0	0
2018/06/20	R208	01/11/2018	7.10	Call	Bond Future	7.8700	0.0079	43.2200	0.0432	449.174	0	0	0
2018/06/20	R208	07/02/2019	7.07	Call	Bond Future	13.9100	0.0139	79.0600	0.0791	468.368	0	0	0
2018/06/20	R208	07/02/2019	7.08	Put	Bond Future	2,504.7800	2.5048	2,176.6300	2.1766	(13.101)	0	0	0
2018/06/20	R208	07/02/2019	7.06	Put	Bond Future	2,542.4900	2.5425	2,211.5500	2.2116	(13.016)	0	0	0
2018/06/20	R208	07/02/2019			Bond Future	8.3858	99.3601	8.1760	99.7548	(2.502)	0.0000	0.0000	0
2018/06/20	R208	07/02/2019	7.07	Put	Bond Future	2,523.6200	2.5236	2,194.0700	2.1941	(13.059)	0	0	0
2018/06/20	R208	07/02/2019	7.08	Call	Bond Future	14.4500	0.0145	81.0000	0.0810	460.554	0	0	0
2018/06/20	R208	07/02/2019	7.06	Call	Bond Future	13.3900	0.0134	77.1500	0.0771	476.176	0	0	0
2018/06/20	R209	02/08/2018	9.66	Call	Bond Future	727.9000	0.7279	1,323.8600	1.3239	81.874	0	0	435
2018/06/20	R209	02/08/2018	8.96	Put	Bond Future	6,001.8100	6.0018	5,120.3700	5.1204	(14.686)	0	0	0
2018/06/20	R209	02/08/2018	8.49	Call	Bond Future	0.3700	0.0004	7.5600	0.0076	1943.243	0	0	500
2018/06/20	R209	02/08/2018	8.46	Put	Bond Future	9,720.4800	9.7205	8,760.9700	8.7610	(9.871)	0	0	0
2018/06/20	R209	02/08/2018	10.38	Call	Bond Future	3,603.7900	3.6038	4,543.7500	4.5438	26.083	0	0	0
2018/06/20	R209	02/08/2018	9.21	Call	Bond Future	97.5000	0.0975	314.8000	0.3148	222.872	0	0	0
2018/06/20	R209	02/08/2018	10.39	Put	Bond Future	265.3600	0.2654	241.2900	0.2413	(9.071)	0	0	0
2018/06/20	R209	02/08/2018			Bond Future	9.8403	72.3992	9.6909	73.3646	(1.518)	0.0000	0.0000	111,092
2018/06/20	R209	02/08/2018	10.21	Call	Bond Future	2,760.0600	2.7601	3,665.1800	3.6652	32.793	0	0	0
2018/06/20	R209	02/08/2018	10.21	Put	Bond Future	452.6900	0.4527	392.3600	0.3924	(13.327)	0	0	435

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2018/06/20	R209	02/08/2018	8.96	Call	Bond Future	17.9700	0.0180	101.9800	0.1020	467.501	0	0	5,000
2018/06/20	R209	02/08/2018	9.43	Call	Bond Future	302.6900	0.3027	698.3600	0.6984	130.718	0	0	0
2018/06/20	R209	02/08/2018	9.43	Put	Bond Future	3,002.0300	3.0020	2,432.2500	2.4322	(18.980)	0	0	5,000
2018/06/20	R209	02/08/2018	10.84	Call	Bond Future	6,043.7800	6.0438	7,011.8700	7.0119	16.018	0	0	0
2018/06/20	R209	02/08/2018	10.84	Put	Bond Future	59.3200	0.0593	61.9600	0.0620	4.450	0	0	435
2018/06/20	R209	02/08/2018	8.83	Call	Bond Future	6.8600	0.0069	53.9600	0.0540	686.589	0	0	0
2018/06/20	R209	02/08/2018	8.83	Put	Bond Future	6,937.3600	6.9374	6,019.0100	6.0190	(13.238)	0	0	500
2018/06/20	R209	02/08/2018	8.49	Put	Bond Future	9,488.9900	9.4890	8,530.7300	8.5307	(10.099)	0	0	0
2018/06/20	R209	02/08/2018	9.21	Put	Bond Future	4,307.8800	4.3079	3,559.7300	3.5597	(17.367)	0	0	500
2018/06/20	R209	02/08/2018	9.66	Put	Bond Future	1,895.3900	1.8954	1,525.9000	1.5259	(19.494)	0	0	0
2018/06/20	R209	02/08/2018	8.46	Call	Bond Future	0.2800	0.0003	6.2200	0.0062	2121.429	0	0	5,000
2018/06/20	R209	02/08/2018	10.38	Put	Bond Future	273.4800	0.2735	247.9900	0.2480	(9.321)	0	0	0
2018/06/20	R209	02/08/2018	10.39	Call	Bond Future	3,655.1200	3.6551	4,596.5000	4.5965	25.755	0	0	0
2018/06/20	R209	02/08/2018	10.40	Call	Bond Future	3,706.5400	3.7065	4,649.3500	4.6494	25.436	0	0	0
2018/06/20	R209	02/08/2018	10.40	Put	Bond Future	257.4100	0.2574	234.7700	0.2348	(8.795)	0	0	0
2018/06/20	R209	01/11/2018	1,016.00	Call	Bond Future	69,656.7200	69.6567	70,638.8700	70.6389	1.410	0	0	0
2018/06/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R209	01/11/2018	9.34	Put	Bond Future	4,606.2500	4.6063	4,026.2900	4.0263	(12.591)	0	0	0
2018/06/20	R209	01/11/2018	9.97	Call	Bond Future	2,532.6400	2.5326	3,245.3200	3.2453	28.140	0	0	0
2018/06/20	R209	01/11/2018	9.64	Call	Bond Future	1,527.3800	1.5274	2,098.0100	2.0980	37.360	0	0	2,000
2018/06/20	R209	01/11/2018	9.98	Put	Bond Future	2,136.8000	2.1368	1,870.8100	1.8708	(12.448)	0	0	2,000
2018/06/20	R209	01/11/2018	10.00	Call	Bond Future	2,636.8800	2.6369	3,359.9000	3.3599	27.420	0	0	0
2018/06/20	R209	01/11/2018			Bond Future	9.9116	70.5446	9.7577	71.5267	(1.552)	0.0000	0.0000	0
2018/06/20	R209	01/11/2018	1,016.01	Call	Bond Future	69,656.7200	69.6567	70,638.8700	70.6389	1.410	0	0	0
2018/06/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R209	01/11/2018	8.89	Put	Bond Future	7,174.9300	7.1749	6,407.6600	6.4077	(10.694)	0	0	0
2018/06/20	R209	01/11/2018	8.89	Call	Bond Future	253.0300	0.2530	467.9100	0.4679	84.923	0	0	2,000
2018/06/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/20	R209	01/11/2018	1,015.99	Call	Bond Future	69,656.7100	69.6567	70,638.8600	70.6389	1.410	0	0	0
2018/06/20	R209	01/11/2018	9.34	Call	Bond Future	851.8400	0.8518	1,254.0300	1.2540	47.214	0	0	0
2018/06/20	R209	01/11/2018	9.97	Put	Bond Future	2,164.9300	2.1649	1,895.4600	1.8955	(12.447)	0	0	0
2018/06/20	R209	01/11/2018	9.64	Put	Bond Future	3,275.1800	3.2752	2,863.6600	2.8637	(12.565)	0	0	0
2018/06/20	R209	01/11/2018	9.98	Call	Bond Future	2,567.1700	2.5672	3,283.3300	3.2833	27.897	0	0	0
2018/06/20	R209	01/11/2018	10.00	Put	Bond Future	2,081.4600	2.0815	1,822.3300	1.8223	(12.449)	0	0	5,850
2018/06/20	R209	01/11/2018	9.94	Call	Bond Future	2,430.5400	2.4305	3,132.4300	3.1324	28.878	0	0	0
2018/06/20	R209	01/11/2018	9.94	Put	Bond Future	2,251.3000	2.2513	1,971.0400	1.9710	(12.449)	0	0	0
2018/06/20	R209	01/11/2018	10.57	Call	Bond Future	4,984.6800	4.9847	5,825.5800	5.8256	16.870	0	0	0
2018/06/20	R209	01/11/2018	10.57	Put	Bond Future	1,001.7400	1.0017	860.4900	0.8605	(14.100)	0	0	0
2018/06/20	R209	07/02/2019	8.97	Put	Bond Future	7,551.6100	7.5516	6,967.4600	6.9675	(7.735)	0	0	0
2018/06/20	R209	07/02/2019			Bond Future	9.9903	71.9126	9.8314	72.9139	(1.591)	0.0000	0.0000	0
2018/06/20	R209	07/02/2019	8.96	Call	Bond Future	721.3100	0.7213	1,138.4200	1.1384	57.827	0	0	0
2018/06/20	R209	07/02/2019	8.96	Put	Bond Future	7,607.3900	7.6074	7,023.1300	7.0231	(7.680)	0	0	0
2018/06/20	R209	07/02/2019	8.97	Call	Bond Future	737.0500	0.7370	1,154.2700	1.1543	56.607	0	0	0
2018/06/20	R209	07/02/2019	8.95	Call	Bond Future	705.9400	0.7059	1,122.7300	1.1227	59.040	0	0	0
2018/06/20	R209	07/02/2019	8.95	Put	Bond Future	7,663.6400	7.6636	7,079.0600	7.0791	(7.628)	0	0	0
2018/06/20	R210	02/08/2018			Bond Future	188.2903	188.2903	187.4937	187.4937	(0.423)	0.0000	0.0000	2,179
2018/06/20	R210	01/11/2018			Bond Future	189.1924	189.1924	188.3808	188.3808	(0.429)	0.0000	0.0000	0

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2018/06/20	R210	07/02/2019			Bond Future	192.8987	192.8987	192.0717	192.0717	(0.429)	0.0000	0.0000	0
2018/06/20	R212	02/08/2018			Bond Future	153.5498	153.5498	153.4971	153.4971	(0.034)	0.0000	0.0000	4,777
2018/06/20	R212	01/11/2018			Bond Future	156.3242	156.3242	156.2700	156.2700	(0.035)	0.0000	0.0000	0
2018/06/20	R212	07/02/2019			Bond Future	157.2330	157.2330	157.1781	157.1781	(0.035)	0.0000	0.0000	0
2018/06/20	R213	02/08/2018	9.06	Call	Bond Future	108.2400	0.1082	303.2900	0.3033	180.201	0	0	0
2018/06/20	R213	02/08/2018	9.05	Put	Bond Future	4,104.0400	4.1040	3,322.7500	3.3227	(19.037)	0	0	0
2018/06/20	R213	02/08/2018			Bond Future	9.6735	83.8299	9.5185	84.8001	(1.602)	0.0000	0.0000	33,527
2018/06/20	R213	02/08/2018	9.07	Call	Bond Future	114.4600	0.1145	315.7600	0.3158	175.869	0	0	0
2018/06/20	R213	02/08/2018	9.07	Put	Bond Future	3,983.6600	3.9837	3,214.8100	3.2148	(19.300)	0	0	0
2018/06/20	R213	02/08/2018	9.06	Put	Bond Future	4,043.6600	4.0437	3,268.5600	3.2686	(19.168)	0	0	0
2018/06/20	R213	02/08/2018	9.05	Call	Bond Future	102.3300	0.1023	291.1900	0.2912	184.560	0	0	0
2018/06/20	R213	01/11/2018	8.65	Call	Bond Future	188.1400	0.1881	376.3300	0.3763	100.027	0	0	0
2018/06/20	R213	01/11/2018	8.64	Put	Bond Future	7,395.4600	7.3955	6,594.4500	6.5945	(10.831)	0	0	0
2018/06/20	R213	01/11/2018			Bond Future	9.7538	81.7811	9.5936	82.7680	(1.643)	0.0000	0.0000	0
2018/06/20	R213	01/11/2018	8.66	Call	Bond Future	194.6500	0.1946	385.1300	0.3851	97.858	0	0	0
2018/06/20	R213	01/11/2018	8.66	Put	Bond Future	7,271.2300	7.2712	6,474.8300	6.4748	(10.953)	0	0	0
2018/06/20	R213	01/11/2018	8.65	Put	Bond Future	7,333.2200	7.3332	6,534.5300	6.5345	(10.891)	0	0	0
2018/06/20	R213	01/11/2018	8.64	Call	Bond Future	181.8100	0.1818	367.6800	0.3677	102.233	0	0	0
2018/06/20	R213	07/02/2019	8.68	Call	Bond Future	456.4600	0.4565	846.6800	0.8467	85.488	0	0	0
2018/06/20	R213	07/02/2019			Bond Future	9.8451	83.3671	9.6787	84.3733	(1.690)	0.0000	0.0000	0
2018/06/20	R213	07/02/2019	8.68	Put	Bond Future	7,874.7400	7.8747	7,258.7400	7.2587	(7.822)	0	0	0
2018/06/20	R213	07/02/2019	8.69	Call	Bond Future	465.0600	0.4651	859.4300	0.8594	84.800	0	0	0
2018/06/20	R213	07/02/2019	8.70	Put	Bond Future	7,757.1100	7.7571	7,149.4200	7.1494	(7.834)	0	0	0
2018/06/20	R213	07/02/2019	8.69	Put	Bond Future	7,815.8200	7.8158	7,203.9700	7.2040	(7.828)	0	0	0
2018/06/20	R213	07/02/2019	8.70	Call	Bond Future	473.8000	0.4738	872.3300	0.8723	84.114	0	0	0
2018/06/20	R214	02/08/2018	8.96	Call	Bond Future	6.2800	0.0063	54.3100	0.0543	764.809	0	0	0
2018/06/20	R214	02/08/2018			Bond Future	9.9747	71.8551	9.8305	72.8238	(1.446)	0.0000	0.0000	32,501
2018/06/20	R214	02/08/2018	8.94	Call	Bond Future	5.3300	0.0053	48.9200	0.0489	817.824	0	0	0
2018/06/20	R214	02/08/2018	8.94	Put	Bond Future	7,467.8900	7.4679	6,542.8000	6.5428	(12.388)	0	0	0
2018/06/20	R214	02/08/2018	8.96	Put	Bond Future	7,312.6300	7.3126	6,391.9800	6.3920	(12.590)	0	0	0
2018/06/20	R214	02/08/2018	8.95	Call	Bond Future	5.7900	0.0058	51.5600	0.0516	790.501	0	0	0
2018/06/20	R214	02/08/2018	8.95	Put	Bond Future	7,390.1800	7.3902	6,467.2700	6.4673	(12.488)	0	0	0
2018/06/20	R214	01/11/2018	8.99	Put	Bond Future	7,758.7400	7.7587	6,990.0800	6.9901	(9.907)	0	0	0
2018/06/20	R214	01/11/2018	8.98	Call	Bond Future	216.9000	0.2169	429.7600	0.4298	98.137	0	0	0
2018/06/20	R214	01/11/2018			Bond Future	10.0464	69.8457	9.8979	70.8311	(1.478)	0.0000	0.0000	0
2018/06/20	R214	01/11/2018	8.99	Call	Bond Future	223.1400	0.2231	439.9200	0.4399	97.150	0	0	0
2018/06/20	R214	01/11/2018	8.98	Put	Bond Future	7,830.0100	7.8300	7,057.4300	7.0574	(9.867)	0	0	0
2018/06/20	R214	01/11/2018	9.00	Call	Bond Future	229.5200	0.2295	450.2600	0.4503	96.175	0	0	0
2018/06/20	R214	01/11/2018	9.00	Put	Bond Future	7,687.7200	7.6877	6,923.0200	6.9230	(9.947)	0	0	0
2018/06/20	R214	07/02/2019	9.05	Put	Bond Future	8,248.8700	8.2489	7,745.7400	7.7457	(6.099)	0	0	0
2018/06/20	R214	07/02/2019			Bond Future	10.1268	71.2002	9.9734	72.2050	(1.515)	0.0000	0.0000	0
2018/06/20	R214	07/02/2019	9.04	Call	Bond Future	650.2100	0.6502	1,150.4900	1.1505	76.941	0	0	0
2018/06/20	R214	07/02/2019	9.04	Put	Bond Future	8,310.8000	8.3108	7,806.2800	7.8063	(6.071)	0	0	0
2018/06/20	R214	07/02/2019	9.05	Call	Bond Future	664.8800	0.6649	1,166.5500	1.1666	75.453	0	0	0
2018/06/20	R214	07/02/2019	9.03	Call	Bond Future	635.7600	0.6358	1,134.6000	1.1346	78.464	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
2018/06/20	R214	07/02/2019	9.03	Put	Bond Future	8,373.0700	8.3731	7,867.1100	7.8671	(6.043)	0	0	0
2018/06/20	R248	02/08/2018	8.98	Call	Bond Future	4.3300	0.0043	53.4300	0.0534	1133.949	0	0	0
2018/06/20	R248	02/08/2018	8.97	Put	Bond Future	9,582.4100	9.5824	8,393.8400	8.3938	(12.404)	0	0	0
2018/06/20	R248	02/08/2018			Bond Future	10.0053	91.9456	9.8609	93.1807	(1.443)	0.0000	0.0000	103,114
2018/06/20	R248	02/08/2018	8.99	Call	Bond Future	4.7200	0.0047	56.4800	0.0565	1096.610	0	0	0
2018/06/20	R248	02/08/2018	8.99	Put	Bond Future	9,381.2100	9.3812	8,197.8500	8.1978	(12.614)	0	0	0
2018/06/20	R248	02/08/2018	8.98	Put	Bond Future	9,481.7100	9.4817	8,295.6900	8.2957	(12.509)	0	0	0
2018/06/20	R248	02/08/2018	8.97	Call	Bond Future	3.9700	0.0040	50.5200	0.0505	1172.544	0	0	0
2018/06/20	R248	01/11/2018	9.03	Call	Bond Future	254.0400	0.2540	521.2600	0.5213	105.188	0	0	0
2018/06/20	R248	01/11/2018			Bond Future	10.0780	89.1551	9.9292	90.4117	(1.476)	0.0000	0.0000	0
2018/06/20	R248	01/11/2018	9.01	Call	Bond Future	235.8200	0.2358	490.7900	0.4908	108.121	0	0	0
2018/06/20	R248	01/11/2018	9.01	Put	Bond Future	10,009.9400	10.0099	9,008.3300	9.0083	(10.006)	0	0	0
2018/06/20	R248	01/11/2018	9.03	Put	Bond Future	9,827.9500	9.8279	8,838.5900	8.8386	(10.067)	0	0	0
2018/06/20	R248	01/11/2018	9.02	Call	Bond Future	244.8400	0.2448	505.9200	0.5059	106.633	0	0	0
2018/06/20	R248	01/11/2018	9.02	Put	Bond Future	9,918.7700	9.9188	8,923.2700	8.9233	(10.037)	0	0	0
2018/06/20	R248	07/02/2019	9.06	Put	Bond Future	10,713.4400	10.7134	10,002.0100	10.0020	(6.641)	0	0	0
2018/06/20	R248	07/02/2019			Bond Future	10.1597	90.8841	10.0058	92.1652	(1.515)	0.0000	0.0000	0
2018/06/20	R248	07/02/2019	9.06	Call	Bond Future	777.8300	0.7778	1,347.4900	1.3475	73.237	0	0	0
2018/06/20	R248	07/02/2019	9.05	Put	Bond Future	10,795.8800	10.7959	10,081.6500	10.0816	(6.616)	0	0	0
2018/06/20	R248	07/02/2019	9.07	Call	Bond Future	795.1100	0.7951	1,367.3400	1.3673	71.969	0	0	0
2018/06/20	R248	07/02/2019	9.07	Put	Bond Future	10,631.6000	10.6316	9,922.7400	9.9227	(6.667)	0	0	0
2018/06/20	R248	07/02/2019	9.05	Call	Bond Future	760.9800	0.7610	1,327.8400	1.3278	74.491	0	0	0

**Total**

**988896**