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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2018 TO 25/06/2018

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
2018/06/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	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	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	
2018/06/25	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2018/06/25	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2018/06/25	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2018/06/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/06/25	2025	02/08/2018			Bond Future	131.6262		131.6262	131.5055	131.5055	(0.092)	0.0000	0.0000	864	
2018/06/25	2025	02/08/2018	136.65	Put	Bond Future	5,023.8200		5.0238	5,144.5500	5,144.5500	2.403	0	0	0	
2018/06/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/06/25	2025	02/08/2018	136.67	Put	Bond Future	5,043.8200		5.0438	5,164.5500	5,164.5500	2.394	0	0	0	
2018/06/25	2025	02/08/2018	136.66	Put	Bond Future	5,033.8200		5.0338	5,154.5500	5,154.5500	2.398	0	0	0	
2018/06/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/06/25	2025	01/11/2018			Bond Future	134.0035		134.0035	133.8813	133.8813	(0.091)	0.0000	0.0000	0	
2018/06/25	2025	07/02/2019			Bond Future	135.2162		135.2162	135.0901	135.0901	(0.093)	0.0000	0.0000	0	
2018/06/25	2029	02/08/2018			Bond Future	100.7400		100.7400	100.7405	100.7405	0.000	0.0000	0.0000	1,370	
2018/06/25	2029	01/11/2018			Bond Future	101.5100		101.5100	101.5110	101.5110	0.001	0.0000	0.0000	0	
2018/06/25	2029	07/02/2019			Bond Future	103.4994		103.4994	103.4992	103.4992	0.000	0.0000	0.0000	0	
2018/06/25	2030	02/08/2018	8.51	Call	Bond Future	58.3100		0.0583	39.3700	39.3700	0.0394	(32.482)	0	0	7,850
2018/06/25	2030	02/08/2018	8.91	Call	Bond Future	364.2200		0.3642	288.3400	288.3400	0.2883	(20.834)	0	0	7,850
2018/06/25	2030	02/08/2018	9.46	Put	Bond Future	928.6800		0.9287	969.0700	969.0700	0.9691	4.349	0	0	0
2018/06/25	2030	02/08/2018			Bond Future	9.3133		91.0064	9.3481	9.3481	90.7799	0.373	0.0000	0.0000	50,008
2018/06/25	2030	02/08/2018	8.51	Put	Bond Future	5,510.0300		5.5100	5,717.6200	5,717.6200	5.7176	3.767	0	0	0
2018/06/25	2030	02/08/2018	9.46	Call	Bond Future	1,879.1100		1.8791	1,692.9700	1,692.9700	1.6930	(9.906)	0	0	0
2018/06/25	2030	02/08/2018	8.91	Put	Bond Future	3,047.6900		3.0477	3,198.3400	3,198.3400	3.1983	4.943	0	0	0
2018/06/25	2030	02/08/2018	9.50	Call	Bond Future	2,043.2200		2.0432	1,851.4300	1,851.4300	1.8514	(9.387)	0	0	0
2018/06/25	2030	02/08/2018	9.47	Call	Bond Future	1,919.5200		1.9195	1,731.9200	1,731.9200	1.7319	(9.773)	0	0	0
2018/06/25	2030	02/08/2018	9.45	Put	Bond Future	953.0400		0.9530	994.9100	994.9100	0.9949	4.393	0	0	0
2018/06/25	2030	02/08/2018	9.50	Put	Bond Future	836.0100		0.8360	870.7500	870.7500	0.8708	4.155	0	0	7,850
2018/06/25	2030	02/08/2018	9.47	Put	Bond Future	904.8000		0.9048	943.7300	943.7300	0.9437	4.303	0	0	0
2018/06/25	2030	02/08/2018	9.45	Call	Bond Future	1,839.1300		1.8391	1,654.4700	1,654.4700	1.6545	(10.041)	0	0	0
2018/06/25	2030	01/11/2018	8.60	Call	Bond Future	522.5400		0.5225	466.2000	466.2000	0.4662	(10.782)	0	0	0
2018/06/25	2030	01/11/2018	8.58	Put	Bond Future	5,849.0500		5.8490	6,025.1200	6,025.1200	6.0251	3.010	0	0	0
2018/06/25	2030	01/11/2018			Bond Future	9.3828		92.6311	9.4188	9.4188	92.4005	0.384	0.0000	0.0000	0
2018/06/25	2030	01/11/2018	8.60	Put	Bond Future	5,733.4100		5.7334	5,907.6900	5,907.6900	5.9077	3.040	0	0	0
2018/06/25	2030	01/11/2018	8.58	Call	Bond Future	499.8300		0.4998	445.2800	445.2800	0.4453	(10.914)	0	0	0
2018/06/25	2030	01/11/2018	8.59	Put	Bond Future	5,791.0900		5.7911	5,966.2800	5,966.2800	5.9663	3.025	0	0	0
2018/06/25	2030	01/11/2018	8.59	Call	Bond Future	511.0800		0.5111	455.6500	455.6500	0.4556	(10.846)	0	0	0
2018/06/25	2030	07/02/2019	8.62	Call	Bond Future	1,083.6300		1.0836	1,010.3500	1,010.3500	1.0103	(6.762)	0	0	0
2018/06/25	2030	07/02/2019			Bond Future	9.4613		90.4183	9.4988	9.4988	90.1830	0.397	0.0000	0.0000	0
2018/06/25	2030	07/02/2019	8.62	Put	Bond Future	6,583.3400		6.5833	6,745.3300	6,745.3300	6.7453	2.461	0	0	0
2018/06/25	2030	07/02/2019	8.63	Call	Bond Future	1,099.0600		1.0991	1,025.0600	1,025.0600	1.0251	(6.733)	0	0	0
2018/06/25	2030	07/02/2019	8.63	Put	Bond Future	6,530.8100		6.5308	6,692.0800	6,692.0800	6.6921	2.469	0	0	0
2018/06/25	2030	07/02/2019	8.64	Call	Bond Future	1,114.6600		1.1147	1,039.9300	1,039.9300	1.0399	(6.704)	0	0	0
2018/06/25	2030	07/02/2019	8.64	Put	Bond Future	6,478.5000		6.4785	6,639.0400	6,639.0400	6.6390	2.478	0	0	0

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2018/06/25	2032	02/08/2018	9.67	Call	Bond Future	2,214.5600	2.2146	1,984.9400	1.9849	(10.369)	0	0	0
2018/06/25	2032	02/08/2018	9.66	Put	Bond Future	958.6700	0.9587	1,011.6100	1.0116	5.522	0	0	0
2018/06/25	2032	02/08/2018			Bond Future	9.4868	93.5303	9.5267	93.2494	0.420	0.0000	0.0000	34,986
2018/06/25	2032	02/08/2018	9.68	Call	Bond Future	2,259.7700	2.2598	2,028.4500	2.0284	(10.236)	0	0	0
2018/06/25	2032	02/08/2018	9.68	Put	Bond Future	910.2900	0.9103	959.7900	0.9598	5.438	0	0	0
2018/06/25	2032	02/08/2018	9.67	Put	Bond Future	934.2400	0.9342	985.4400	0.9854	5.480	0	0	0
2018/06/25	2032	02/08/2018	9.66	Call	Bond Future	2,169.7500	2.1697	1,941.8700	1.9419	(10.503)	0	0	0
2018/06/25	2032	01/11/2018	8.77	Put	Bond Future	6,285.8500	6.2859	6,505.2200	6.5052	3.490	0	0	0
2018/06/25	2032	01/11/2018			Bond Future	9.5595	91.0451	9.6007	90.7592	0.431	0.0000	0.0000	0
2018/06/25	2032	01/11/2018	8.76	Call	Bond Future	543.6200	0.5436	478.4000	0.4784	(11.997)	0	0	0
2018/06/25	2032	01/11/2018	8.76	Put	Bond Future	6,346.7400	6.3467	6,567.3800	6.5674	3.476	0	0	0
2018/06/25	2032	01/11/2018	8.77	Call	Bond Future	558.5000	0.5585	492.0100	0.4920	(11.905)	0	0	0
2018/06/25	2032	01/11/2018	8.75	Call	Bond Future	529.1600	0.5292	465.1800	0.4652	(12.091)	0	0	0
2018/06/25	2032	01/11/2018	8.75	Put	Bond Future	6,408.1300	6.4081	6,630.0100	6.6300	3.462	0	0	0
2018/06/25	2032	07/02/2019	8.81	Call	Bond Future	1,302.5000	1.3025	1,209.3700	1.2094	(7.150)	0	0	0
2018/06/25	2032	07/02/2019	8.80	Put	Bond Future	7,284.5400	7.2845	7,483.9400	7.4839	2.737	0	0	0
2018/06/25	2032	07/02/2019			Bond Future	9.6400	92.8108	9.6829	92.5191	0.444	0.0000	0.0000	0
2018/06/25	2032	07/02/2019	8.82	Call	Bond Future	1,320.1300	1.3201	1,226.1200	1.2261	(7.121)	0	0	0
2018/06/25	2032	07/02/2019	8.82	Put	Bond Future	7,170.4000	7.1704	7,368.0400	7.3680	2.756	0	0	0
2018/06/25	2032	07/02/2019	8.81	Put	Bond Future	7,227.3500	7.2274	7,425.8700	7.4259	2.747	0	0	0
2018/06/25	2032	07/02/2019	8.80	Call	Bond Future	1,285.0300	1.2850	1,192.7800	1.1928	(7.179)	0	0	0
2018/06/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2033	02/08/2018			Bond Future	103.5182	103.5182	103.5187	103.5187	0.000	0.0000	0.0000	10,961
2018/06/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2033	02/08/2018	109.92	Put	Bond Future	6,401.7900	6.4018	6,401.2800	6.4013	(0.008)	0	0	0
2018/06/25	2033	02/08/2018	109.94	Put	Bond Future	6,421.7900	6.4218	6,421.2800	6.4213	(0.008)	0	0	0
2018/06/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2033	02/08/2018	109.93	Put	Bond Future	6,411.7900	6.4118	6,411.2800	6.4113	(0.008)	0	0	0
2018/06/25	2033	01/11/2018			Bond Future	104.2668	104.2668	104.2680	104.2680	0.001	0.0000	0.0000	0
2018/06/25	2033	07/02/2019			Bond Future	106.3102	106.3102	106.3102	106.3102	0.000	0.0000	0.0000	0
2018/06/25	2037	02/08/2018	9.96	Put	Bond Future	674.9200	0.6749	730.0000	0.7300	8.161	0	0	0
2018/06/25	2037	02/08/2018	9.95	Call	Bond Future	3,203.4200	3.2034	2,865.9300	2.8659	(10.535)	0	0	0
2018/06/25	2037	02/08/2018			Bond Future	9.6263	90.5161	9.6763	90.1216	0.519	0.0000	0.0000	56,155
2018/06/25	2037	02/08/2018	9.96	Call	Bond Future	3,259.7700	3.2598	2,920.3900	2.9204	(10.411)	0	0	0
2018/06/25	2037	02/08/2018	9.95	Put	Bond Future	694.3700	0.6944	751.3400	0.7513	8.205	0	0	0
2018/06/25	2037	02/08/2018	9.97	Call	Bond Future	3,316.4800	3.3165	2,975.2500	2.9752	(10.289)	0	0	0
2018/06/25	2037	02/08/2018	9.97	Put	Bond Future	655.9300	0.6559	709.1600	0.7092	8.115	0	0	0
2018/06/25	2037	01/11/2018	9.03	Call	Bond Future	813.5400	0.8135	706.6800	0.7067	(13.135)	0	0	0
2018/06/25	2037	01/11/2018			Bond Future	9.6917	92.1320	9.7432	91.7305	0.531	0.0000	0.0000	0
2018/06/25	2037	01/11/2018	9.01	Call	Bond Future	773.2800	0.7733	670.1500	0.6702	(13.337)	0	0	0
2018/06/25	2037	01/11/2018	9.01	Put	Bond Future	6,356.1200	6.3561	6,654.4900	6.6545	4.694	0	0	0
2018/06/25	2037	01/11/2018	9.03	Put	Bond Future	6,225.1800	6.2252	6,519.8200	6.5198	4.733	0	0	0
2018/06/25	2037	01/11/2018	9.02	Call	Bond Future	793.1600	0.7932	688.1800	0.6882	(13.236)	0	0	0
2018/06/25	2037	01/11/2018	9.02	Put	Bond Future	6,290.3400	6.2903	6,586.8600	6.5869	4.714	0	0	0
2018/06/25	2037	07/02/2019	9.06	Put	Bond Future	7,432.0100	7.4320	7,700.0300	7.7000	3.606	0	0	0
2018/06/25	2037	07/02/2019	9.05	Call	Bond Future	1,711.9400	1.7119	1,571.8300	1.5718	(8.184)	0	0	0

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2018/06/25	2037	07/02/2019			Bond Future	9.7648	89.6589	9.8181	89.2493	0.546	0.0000	0.0000	0
2018/06/25	2037	07/02/2019	9.06	Call	Bond Future	1,737.9600	1.7380	1,596.4500	1.5965	(8.142)	0	0	0
2018/06/25	2037	07/02/2019	9.05	Put	Bond Future	7,490.7000	7.4907	7,760.1200	7.7601	3.597	0	0	0
2018/06/25	2037	07/02/2019	9.07	Call	Bond Future	1,764.2200	1.7642	1,621.2900	1.6213	(8.102)	0	0	0
2018/06/25	2037	07/02/2019	9.07	Put	Bond Future	7,373.6800	7.3737	7,640.2800	7.6403	3.616	0	0	0
2018/06/25	2038	02/08/2018	134.55	Put	Bond Future	10,804.6400	10.8046	10,803.6900	10.8037	(0.009)	0	0	0
2018/06/25	2038	02/08/2018			Bond Future	123.7454	123.7454	123.7463	123.7463	0.001	0.0000	0.0000	9,115
2018/06/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2038	02/08/2018	134.54	Put	Bond Future	10,794.6400	10.7946	10,793.6900	10.7937	(0.009)	0	0	0
2018/06/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2038	02/08/2018	134.53	Put	Bond Future	10,784.6400	10.7846	10,783.6900	10.7837	(0.009)	0	0	0
2018/06/25	2038	01/11/2018			Bond Future	125.9803	125.9803	125.9819	125.9819	0.001	0.0000	0.0000	0
2018/06/25	2038	07/02/2019			Bond Future	126.8590	126.8590	126.8592	126.8592	0.000	0.0000	0.0000	0
2018/06/25	2040	02/08/2018	10.04	Call	Bond Future	3,596.7100	3.5967	3,228.8300	3.2288	(10.228)	0	0	0
2018/06/25	2040	02/08/2018	10.03	Put	Bond Future	718.3800	0.7184	776.5400	0.7765	8.096	0	0	0
2018/06/25	2040	02/08/2018			Bond Future	9.6911	93.9701	9.7410	93.5460	0.516	0.0000	0.0000	25,272
2018/06/25	2040	02/08/2018	10.05	Call	Bond Future	3,658.0000	3.6580	3,288.2200	3.2882	(10.109)	0	0	0
2018/06/25	2040	02/08/2018	10.05	Put	Bond Future	678.6100	0.6786	732.9300	0.7329	8.005	0	0	0
2018/06/25	2040	02/08/2018	10.04	Put	Bond Future	698.2500	0.6983	754.4700	0.7545	8.052	0	0	0
2018/06/25	2040	02/08/2018	10.03	Call	Bond Future	3,535.8000	3.5358	3,169.8600	3.1699	(10.350)	0	0	0
2018/06/25	2040	01/11/2018	9.80	Call	Bond Future	3,357.9100	3.3579	3,095.4900	3.0955	(7.815)	0	0	3,540
2018/06/25	2040	01/11/2018	9.09	Put	Bond Future	6,757.0700	6.7571	7,074.0900	7.0741	4.692	0	0	0
2018/06/25	2040	01/11/2018			Bond Future	9.7558	95.6476	9.8073	95.2160	0.528	0.0000	0.0000	0
2018/06/25	2040	01/11/2018	9.20	Put	Bond Future	6,010.5300	6.0105	6,304.6800	6.3047	4.894	0	0	0
2018/06/25	2040	01/11/2018	9.20	Call	Bond Future	1,138.5500	1.1386	1,001.1000	1.0011	(12.072)	0	0	3,540
2018/06/25	2040	01/11/2018	9.80	Put	Bond Future	2,987.4800	2.9875	3,156.6600	3.1567	5.663	0	0	0
2018/06/25	2040	01/11/2018	9.08	Call	Bond Future	851.0000	0.8510	738.4600	0.7385	(13.224)	0	0	0
2018/06/25	2040	01/11/2018	9.08	Put	Bond Future	6,827.9100	6.8279	7,146.9700	7.1470	4.673	0	0	0
2018/06/25	2040	01/11/2018	9.10	Put	Bond Future	6,686.7100	6.6867	7,001.7100	7.0017	4.711	0	0	0
2018/06/25	2040	01/11/2018	9.09	Call	Bond Future	872.9800	0.8730	758.4000	0.7584	(13.125)	0	0	0
2018/06/25	2040	01/11/2018	9.10	Call	Bond Future	895.3100	0.8953	778.7100	0.7787	(13.023)	0	0	2,950
2018/06/25	2040	01/11/2018	8.50	Put	Bond Future	11,790.1800	11.7902	12,187.3300	12.1873	3.368	0	0	0
2018/06/25	2040	01/11/2018	8.50	Call	Bond Future	186.4000	0.1864	151.9500	0.1520	(18.482)	0	0	2,950
2018/06/25	2040	01/11/2018	9.07	Call	Bond Future	829.5600	0.8296	719.0100	0.7190	(13.326)	0	0	0
2018/06/25	2040	01/11/2018	9.07	Put	Bond Future	6,899.4400	6.8994	7,220.4900	7.2205	4.653	0	0	0
2018/06/25	2040	07/02/2019	9.11	Put	Bond Future	8,073.3800	8.0734	8,364.8200	8.3648	3.610	0	0	0
2018/06/25	2040	07/02/2019	9.13	Call	Bond Future	1,842.2000	1.8422	1,690.5900	1.6906	(8.230)	0	0	0
2018/06/25	2040	07/02/2019			Bond Future	9.8282	92.9921	9.8815	92.5518	0.542	0.0000	0.0000	0
2018/06/25	2040	07/02/2019	9.11	Call	Bond Future	1,794.2700	1.7943	1,645.4200	1.6454	(8.296)	0	0	0
2018/06/25	2040	07/02/2019	9.13	Put	Bond Future	7,937.4300	7.9374	8,226.1100	8.2261	3.637	0	0	0
2018/06/25	2040	07/02/2019	9.12	Put	Bond Future	8,005.2300	8.0052	8,295.2900	8.2953	3.623	0	0	0
2018/06/25	2040	07/02/2019	9.12	Call	Bond Future	1,818.1300	1.8181	1,667.9000	1.6679	(8.263)	0	0	0
2018/06/25	2044	02/08/2018	10.07	Call	Bond Future	3,655.5400	3.6555	3,281.7600	3.2818	(10.225)	0	0	0
2018/06/25	2044	02/08/2018			Bond Future	9.7200	91.0719	9.7700	90.6413	0.514	0.0000	0.0000	36,309

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
2018/06/25	2044	02/08/2018	10.05	Call	Bond Future	3,532.8100	3.5328	3,163.0100	3.1630	(10.468)	0	0	0
2018/06/25	2044	02/08/2018	10.05	Put	Bond Future	751.4100	0.7514	812.2700	0.8123	8.099	0	0	0
2018/06/25	2044	02/08/2018	10.07	Put	Bond Future	710.2200	0.7102	767.1000	0.7671	8.009	0	0	0
2018/06/25	2044	02/08/2018	10.06	Call	Bond Future	3,593.9900	3.5940	3,222.1800	3.2222	(10.345)	0	0	0
2018/06/25	2044	02/08/2018	10.06	Put	Bond Future	730.5700	0.7306	789.4200	0.7894	8.055	0	0	0
2018/06/25	2044	01/11/2018	9.12	Call	Bond Future	899.0500	0.8991	781.6100	0.7816	(13.063)	0	0	0
2018/06/25	2044	01/11/2018			Bond Future	9.7825	92.6977	9.8339	92.2594	0.526	0.0000	0.0000	0
2018/06/25	2044	01/11/2018	9.12	Put	Bond Future	6,877.6400	6.8776	7,198.5400	7.1985	4.666	0	0	0
2018/06/25	2044	01/11/2018	9.13	Call	Bond Future	922.0100	0.9220	802.5000	0.8025	(12.962)	0	0	0
2018/06/25	2044	01/11/2018	9.14	Put	Bond Future	6,733.7300	6.7337	7,050.4800	7.0505	4.704	0	0	0
2018/06/25	2044	01/11/2018	9.13	Put	Bond Future	6,805.5000	6.8055	7,124.3300	7.1243	4.685	0	0	0
2018/06/25	2044	01/11/2018	9.14	Call	Bond Future	945.1800	0.9452	823.5900	0.8236	(12.864)	0	0	0
2018/06/25	2044	07/02/2019	9.18	Put	Bond Future	7,919.0100	7.9190	8,208.4000	8.2084	3.654	0	0	0
2018/06/25	2044	07/02/2019			Bond Future	9.8522	90.1102	9.9054	89.6632	0.540	0.0000	0.0000	0
2018/06/25	2044	07/02/2019	9.17	Call	Bond Future	1,905.9700	1.9060	1,749.7700	1.7498	(8.195)	0	0	0
2018/06/25	2044	07/02/2019	9.17	Put	Bond Future	7,987.9100	7.9879	8,278.7300	8.2787	3.641	0	0	0
2018/06/25	2044	07/02/2019	9.18	Call	Bond Future	1,931.1300	1.9311	1,773.5000	1.7735	(8.163)	0	0	0
2018/06/25	2044	07/02/2019	9.16	Call	Bond Future	1,881.0300	1.8810	1,726.2500	1.7263	(8.228)	0	0	0
2018/06/25	2044	07/02/2019	9.16	Put	Bond Future	8,057.1800	8.0572	8,349.4200	8.3494	3.627	0	0	0
2018/06/25	2046	02/08/2018	128.78	Put	Bond Future	11,626.6000	11.6266	11,059.9100	11.0599	(4.874)	0	0	0
2018/06/25	2046	02/08/2018			Bond Future	117.1534	117.1534	117.7201	117.7201	0.484	0.0000	0.0000	11,876
2018/06/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2046	02/08/2018	128.77	Put	Bond Future	11,616.6000	11.6166	11,049.9100	11.0499	(4.878)	0	0	0
2018/06/25	2046	02/08/2018	128.79	Put	Bond Future	11,636.6000	11.6366	11,069.9100	11.0699	(4.870)	0	0	0
2018/06/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2046	01/11/2018			Bond Future	117.6202	117.6202	118.1976	118.1976	0.491	0.0000	0.0000	0
2018/06/25	2046	07/02/2019			Bond Future	119.9251	119.9251	120.5127	120.5127	0.490	0.0000	0.0000	0
2018/06/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2050	02/08/2018	137.54	Put	Bond Future	15,665.0900	15.6651	15,140.8100	15.1408	(3.347)	0	0	0
2018/06/25	2050	02/08/2018	137.52	Put	Bond Future	15,645.0900	15.6451	15,120.8100	15.1208	(3.351)	0	0	0
2018/06/25	2050	02/08/2018			Bond Future	121.8749	121.8749	122.3992	122.3992	0.430	0.0000	0.0000	9,701
2018/06/25	2050	02/08/2018	137.53	Put	Bond Future	15,655.0900	15.6551	15,130.8100	15.1308	(3.349)	0	0	0
2018/06/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	2050	01/11/2018			Bond Future	124.0763	124.0763	124.6105	124.6105	0.431	0.0000	0.0000	0
2018/06/25	2050	07/02/2019			Bond Future	124.7364	124.7364	125.2799	125.2799	0.436	0.0000	0.0000	0
2018/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	AL37	02/08/2018			Index Future	583.0700	583.0700	582.3770	582.3770	(0.119)	0.0000	0.0000	0
2018/06/25	AL37	01/11/2018			Index Future	593.4800	593.4800	592.7760	592.7760	(0.119)	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
2018/06/25	AL37	07/02/2019			Index Future	604.9930	604.9930	604.2750	604.2750	(0.119)	0.0000	0.0000	0
2018/06/25	AL7T	02/08/2018			Index Future	674.9190	674.9190	673.7250	673.7250	(0.177)	0.0000	0.0000	0
2018/06/25	AL7T	01/11/2018			Index Future	686.9690	686.9690	685.7550	685.7550	(0.177)	0.0000	0.0000	0
2018/06/25	AL7T	07/02/2019			Index Future	700.2950	700.2950	699.0570	699.0570	(0.177)	0.0000	0.0000	0
2018/06/25	ALBI	02/08/2018			Index Future	614.0540	614.0540	612.2010	612.2010	(0.302)	0.0000	0.0000	859
2018/06/25	ALBI	01/11/2018			Index Future	625.0170	625.0170	623.1320	623.1320	(0.302)	0.0000	0.0000	0
2018/06/25	ALBI	07/02/2019			Index Future	637.1410	637.1410	635.2200	635.2200	(0.302)	0.0000	0.0000	0
2018/06/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	EL28	02/08/2018			Bond Future	129.0251	129.0251	129.0281	129.0281	0.002	0.0000	0.0000	0
2018/06/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	EL28	02/08/2018	134.93	Put	Bond Future	5,904.8600	5.9049	5,901.9300	5.9019	(0.050)	0	0	0
2018/06/25	EL28	02/08/2018	134.95	Put	Bond Future	5,924.8600	5.9249	5,921.9300	5.9219	(0.049)	0	0	0
2018/06/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	EL28	02/08/2018	134.94	Put	Bond Future	5,914.8600	5.9149	5,911.9300	5.9119	(0.050)	0	0	0
2018/06/25	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	ES33	02/08/2018	11.14	Call	Bond Future	1,405.2900	1.4053	1,111.4300	1.1114	(20.911)	0	0	0
2018/06/25	ES33	02/08/2018			Bond Future	10.9002	78.0218	10.9498	77.7280	0.455	0.0000	0.0000	9,466
2018/06/25	ES33	02/08/2018	11.15	Call	Bond Future	1,463.0400	1.4630	1,169.1800	1.1692	(20.086)	0	0	0
2018/06/25	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	ES33	02/08/2018	11.16	Call	Bond Future	1,520.7300	1.5207	1,226.8700	1.2269	(19.324)	0	0	0
2018/06/25	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	ES33	01/11/2018			Bond Future	11.0163	75.6265	11.0677	75.3273	0.466	0.0000	0.0000	0
2018/06/25	ES33	07/02/2019			Bond Future	11.1482	77.0931	11.2017	76.7880	0.480	0.0000	0.0000	0

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2018/06/25	ES42	02/08/2018			Bond Future	11.0887	80.8474	11.1383	80.5119	0.447	0.0000	0.0000	7,957
2018/06/25	ES42	01/11/2018			Bond Future	11.2006	78.0308	11.2520	77.6893	0.459	0.0000	0.0000	0
2018/06/25	ES42	07/02/2019			Bond Future	11.3233	79.5439	11.3768	79.1956	0.472	0.0000	0.0000	0
2018/06/25	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	02/08/2018			GOVI	609.2640	609.2640	607.3620	607.3620	(0.312)	0.0000	0.0000	476
2018/06/25	GOVI	02/08/2018	605.71	Call	GOVI	35,540.0000	3.5540	16,520.0000	1.6520	(53.517)	0	0	0
2018/06/25	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	02/08/2018	605.72	Call	GOVI	35,440.0000	3.5440	16,420.0000	1.6420	(53.668)	0	0	0
2018/06/25	GOVI	02/08/2018	605.70	Call	GOVI	35,640.0000	3.5640	16,620.0000	1.6620	(53.367)	0	0	0
2018/06/25	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	01/11/2018	653.50	Put	GOVI	333,590.0000	33.3590	352,930.0000	35.2930	5.798	0	0	0
2018/06/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	01/11/2018			GOVI	620.1410	620.1410	618.2070	618.2070	(0.312)	0.0000	0.0000	0
2018/06/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	01/11/2018	653.49	Put	GOVI	333,490.0000	33.3490	352,830.0000	35.2830	5.799	0	0	0
2018/06/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	01/11/2018	653.51	Put	GOVI	333,690.0000	33.3690	353,030.0000	35.3030	5.796	0	0	0
2018/06/25	GOVI	07/02/2019	666.53	Put	GOVI	343,590.0000	34.3590	363,310.0000	36.3310	5.739	0	0	0
2018/06/25	GOVI	07/02/2019			GOVI	632.1710	632.1710	630.1990	630.1990	(0.312)	0.0000	0.0000	0
2018/06/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	07/02/2019	666.52	Put	GOVI	343,490.0000	34.3490	363,210.0000	36.3210	5.741	0	0	0
2018/06/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	GOVI	07/02/2019	666.51	Put	GOVI	343,390.0000	34.3390	363,110.0000	36.3110	5.743	0	0	0
2018/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/25	IGOV	02/08/2018			Index Future	252.4910	252.4910	252.7110	252.7110	0.087	0.0000	0.0000	852
2018/06/25	IGOV	01/11/2018			Index Future	257.0520	257.0520	257.2770	257.2770	0.088	0.0000	0.0000	234
2018/06/25	IGOV	07/02/2019			Index Future	262.0900	262.0900	262.3180	262.3180	0.087	0.0000	0.0000	0
2018/06/25	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/25	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/25	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5800	99.5800	0.010	0.0000	0.0000	0
2018/06/25	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2018/06/25	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9300	99.9300	0.020	0.0000	0.0000	0
2018/06/25	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/25	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/06/25	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/06/25	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7600	99.7600	0.010	0.0000	0.0000	0
2018/06/25	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9300	101.9300	0.020	0.0000	0.0000	0
2018/06/25	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9400	102.9400	0.019	0.0000	0.0000	0
2018/06/25	IS02	23/03/2020			Interest Rate Swap	99.0100	99.0100	99.0500	99.0500	0.040	0.0000	0.0000	0
2018/06/25	IS02	22/06/2020			Interest Rate Swap	102.6600	102.6600	102.7000	102.7000	0.039	0.0000	0.0000	0
2018/06/25	IS02	21/09/2020			Interest Rate Swap	99.7400	99.7400	99.8000	99.8000	0.060	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
2018/06/25	IS05	17/12/2020			Interest Rate Swap	96.6300	96.6300	96.6900	96.6900	0.062	0.0000	0.0000	0
2018/06/25	IS05	16/03/2021			Interest Rate Swap	95.8900	95.8900	95.9700	95.9700	0.083	0.0000	0.0000	0
2018/06/25	IS05	15/06/2021			Interest Rate Swap	95.1300	95.1300	95.2100	95.2100	0.084	0.0000	0.0000	0
2018/06/25	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.4400	95.4400	0.105	0.0000	0.0000	0
2018/06/25	IS05	21/12/2021			Interest Rate Swap	97.5700	97.5700	97.6800	97.6800	0.113	0.0000	0.0000	51
2018/06/25	IS05	15/03/2022			Interest Rate Swap	97.7300	97.7300	97.8500	97.8500	0.123	0.0000	0.0000	0
2018/06/25	IS05	21/06/2022			Interest Rate Swap	98.9700	98.9700	99.1000	99.1000	0.131	0.0000	0.0000	0
2018/06/25	IS05	20/09/2022			Interest Rate Swap	102.9100	102.9100	103.0500	103.0500	0.136	0.0000	0.0000	0
2018/06/25	IS05	20/12/2022			Interest Rate Swap	104.1900	104.1900	104.3500	104.3500	0.154	0.0000	0.0000	0
2018/06/25	IS05	22/03/2023			Interest Rate Swap	97.6400	97.6400	97.8300	97.8300	0.195	0.0000	0.0000	0
2018/06/25	IS05	20/06/2023			Interest Rate Swap	103.6900	103.6900	103.8800	103.8800	0.183	0.0000	0.0000	0
2018/06/25	IS05	19/09/2023			Interest Rate Swap	99.2500	99.2500	99.4600	99.4600	0.212	0.0000	0.0000	0
2018/06/25	IS10	17/12/2025			Interest Rate Swap	96.2200	96.2200	96.5400	96.5400	0.333	0.0000	0.0000	0
2018/06/25	IS10	16/03/2026			Interest Rate Swap	93.2600	93.2600	93.6000	93.6000	0.365	0.0000	0.0000	0
2018/06/25	IS10	15/06/2026			Interest Rate Swap	92.0300	92.0300	92.3900	92.3900	0.391	0.0000	0.0000	0
2018/06/25	IS10	21/09/2026			Interest Rate Swap	94.2000	94.2000	94.5600	94.5600	0.382	0.0000	0.0000	0
2018/06/25	IS10	21/12/2026			Interest Rate Swap	97.9700	97.9700	98.3300	98.3300	0.367	0.0000	0.0000	0
2018/06/25	IS10	15/03/2027			Interest Rate Swap	96.5500	96.5500	96.9200	96.9200	0.383	0.0000	0.0000	0
2018/06/25	IS10	21/06/2027			Interest Rate Swap	98.6300	98.6300	98.9900	98.9900	0.365	0.0000	0.0000	0
2018/06/25	IS10	20/09/2027			Interest Rate Swap	104.0400	104.0400	104.4100	104.4100	0.356	0.0000	0.0000	0
2018/06/25	IS10	20/12/2027			Interest Rate Swap	104.4100	104.4100	104.7800	104.7800	0.354	0.0000	0.0000	0
2018/06/25	IS10	22/03/2028			Interest Rate Swap	98.0000	98.0000	98.3800	98.3800	0.388	0.0000	0.0000	0
2018/06/25	IS10	20/06/2028			Interest Rate Swap	105.1200	105.1200	105.5100	105.5100	0.371	0.0000	0.0000	0
2018/06/25	IS10	19/09/2028			Interest Rate Swap	98.7600	98.7600	99.1600	99.1600	0.405	0.0000	0.0000	0
2018/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/25	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/25	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/25	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/25	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/25	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/25	R023	02/08/2018	10.40	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/06/25	R023	02/08/2018			Bond Future	8.2483	101.4965	8.2837	101.3656	0.429	0.0000	0.0000	41,452
2018/06/25	R023	02/08/2018	10.40	Call	Bond Future	7,579.1400	7.5791	7,448.2500	7.4483	(1.727)	0	0	0
2018/06/25	R023	02/08/2018	10.41	Call	Bond Future	7,612.6400	7.6126	7,481.7600	7.4818	(1.719)	0	0	0
2018/06/25	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/25	R023	02/08/2018	10.39	Call	Bond Future	7,545.6100	7.5456	7,414.7200	7.4147	(1.735)	0	0	0
2018/06/25	R023	02/08/2018	10.39	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0

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2018/06/25	R023	01/11/2018	10.58	Call	Bond Future	7,586.7600	7.5868	7,453.8200	7.4538	(1.752)	0	0	0
2018/06/25	R023	01/11/2018	10.57	Put	Bond Future	10.7800	0.0108	11.0700	0.0111	2.690	0	0	0
2018/06/25	R023	01/11/2018			Bond Future	8.3205	99.3825	8.3584	99.2493	0.455	0.0000	0.0000	0
2018/06/25	R023	01/11/2018	10.59	Call	Bond Future	7,618.3400	7.6183	7,485.3900	7.4854	(1.745)	0	0	0
2018/06/25	R023	01/11/2018	10.59	Put	Bond Future	10.1400	0.0101	10.4100	0.0104	2.663	0	0	0
2018/06/25	R023	01/11/2018	10.58	Put	Bond Future	10.4600	0.0105	10.7400	0.0107	2.677	0	0	0
2018/06/25	R023	01/11/2018	10.57	Call	Bond Future	7,555.1700	7.5552	7,422.2400	7.4222	(1.759)	0	0	0
2018/06/25	R023	07/02/2019	10.59	Call	Bond Future	7,077.8400	7.0778	6,946.7700	6.9468	(1.852)	0	0	0
2018/06/25	R023	07/02/2019			Bond Future	8.4077	101.3101	8.4486	101.1741	0.487	0.0000	0.0000	0
2018/06/25	R023	07/02/2019	10.57	Call	Bond Future	7,021.5100	7.0215	6,890.6000	6.8906	(1.864)	0	0	0
2018/06/25	R023	07/02/2019	10.57	Put	Bond Future	146.4200	0.1464	151.5800	0.1516	3.524	0	0	0
2018/06/25	R023	07/02/2019	10.59	Put	Bond Future	141.9800	0.1420	146.9800	0.1470	3.522	0	0	0
2018/06/25	R023	07/02/2019	10.58	Call	Bond Future	7,049.6600	7.0497	6,918.6800	6.9187	(1.858)	0	0	0
2018/06/25	R023	07/02/2019	10.58	Put	Bond Future	144.1800	0.1442	149.2700	0.1493	3.530	0	0	0
2018/06/25	R035	02/08/2018	9.42	Call	Bond Future	1,083.0400	1.0830	881.4000	0.8814	(18.618)	0	0	0
2018/06/25	R035	02/08/2018			Bond Future	9.5704	98.1253	9.6204	97.7327	0.523	0.0000	0.0000	68,489
2018/06/25	R035	02/08/2018	9.42	Put	Bond Future	2,278.4800	2.2785	2,469.4700	2.4695	8.382	0	0	0
2018/06/25	R035	02/08/2018	9.43	Call	Bond Future	1,116.1500	1.1161	910.9500	0.9109	(18.385)	0	0	0
2018/06/25	R035	02/08/2018	9.44	Put	Bond Future	2,184.9800	2.1850	2,368.8800	2.3689	8.417	0	0	0
2018/06/25	R035	02/08/2018	9.43	Put	Bond Future	2,231.3900	2.2314	2,418.8200	2.4188	8.400	0	0	0
2018/06/25	R035	02/08/2018	9.44	Call	Bond Future	1,149.8400	1.1498	941.1100	0.9411	(18.153)	0	0	0
2018/06/25	R035	01/11/2018	8.93	Call	Bond Future	713.2700	0.7133	615.9600	0.6160	(13.643)	0	0	0
2018/06/25	R035	01/11/2018	8.92	Put	Bond Future	6,553.6000	6.5536	6,857.5600	6.8576	4.638	0	0	0
2018/06/25	R035	01/11/2018			Bond Future	9.6412	95.3813	9.6929	94.9816	0.536	0.0000	0.0000	0
2018/06/25	R035	01/11/2018	8.94	Call	Bond Future	729.0300	0.7290	630.1400	0.6301	(13.565)	0	0	0
2018/06/25	R035	01/11/2018	8.94	Put	Bond Future	6,415.2700	6.4153	6,716.0800	6.7161	4.689	0	0	0
2018/06/25	R035	01/11/2018	8.93	Put	Bond Future	6,484.2500	6.4842	6,786.6400	6.7866	4.663	0	0	0
2018/06/25	R035	01/11/2018	8.92	Call	Bond Future	697.7800	0.6978	602.0400	0.6020	(13.721)	0	0	0
2018/06/25	R035	07/02/2019	8.98	Call	Bond Future	1,609.6700	1.6097	1,475.1900	1.4752	(8.355)	0	0	0
2018/06/25	R035	07/02/2019			Bond Future	9.7211	97.2312	9.7746	96.8235	0.551	0.0000	0.0000	0
2018/06/25	R035	07/02/2019	8.96	Call	Bond Future	1,567.4000	1.5674	1,435.4200	1.4354	(8.420)	0	0	0
2018/06/25	R035	07/02/2019	8.96	Put	Bond Future	7,657.3900	7.6574	7,933.0800	7.9331	3.600	0	0	0
2018/06/25	R035	07/02/2019	8.98	Put	Bond Future	7,532.2100	7.5322	7,805.4000	7.8054	3.627	0	0	0
2018/06/25	R035	07/02/2019	8.97	Call	Bond Future	1,588.4300	1.5884	1,455.2100	1.4552	(8.387)	0	0	0
2018/06/25	R035	07/02/2019	8.97	Put	Bond Future	7,594.6400	7.5946	7,869.0900	7.8691	3.614	0	0	0
2018/06/25	R186	02/08/2018	8.25	Call	Bond Future	99.4200	0.0994	72.3600	0.0724	(27.218)	0	0	3,020
2018/06/25	R186	02/08/2018	8.48	Put	Bond Future	2,918.7000	2.9187	3,045.2400	3.0452	4.335	0	0	0
2018/06/25	R186	02/08/2018			Bond Future	8.9019	110.6200	8.9317	110.4361	0.335	0.0000	0.0000	108,807
2018/06/25	R186	02/08/2018	8.50	Call	Bond Future	298.2600	0.2983	237.6100	0.2376	(20.335)	0	0	0
2018/06/25	R186	02/08/2018	8.50	Put	Bond Future	2,814.3400	2.8143	2,937.6500	2.9376	4.381	0	0	0
2018/06/25	R186	02/08/2018	8.47	Call	Bond Future	264.4900	0.2645	208.6700	0.2087	(21.105)	0	0	0
2018/06/25	R186	02/08/2018	8.47	Put	Bond Future	2,971.4200	2.9714	3,099.5600	3.0996	4.312	0	0	0
2018/06/25	R186	02/08/2018	8.25	Put	Bond Future	4,219.0600	4.2191	4,375.9600	4.3760	3.719	0	0	0
2018/06/25	R186	02/08/2018	7.50	Put	Bond Future	9,115.0000	9.1150	9,298.5400	9.2985	2.014	0	0	0
2018/06/25	R186	02/08/2018	8.48	Call	Bond Future	275.4300	0.2754	218.0100	0.2180	(20.847)	0	0	0
2018/06/25	R186	02/08/2018	8.75	Call	Bond Future	750.7500	0.7508	643.3800	0.6434	(14.302)	0	0	5,000

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2018/06/25	R186	02/08/2018	8.75	Put	Bond Future	1,692.8500		1.6928	1,769.4400	1.7694	4.524	0	0	0
2018/06/25	R186	02/08/2018	8.46	Call	Bond Future	253.9900		0.2540	199.7300	0.1997	(21.363)	0	0	0
2018/06/25	R186	02/08/2018	8.46	Put	Bond Future	3,024.6300		3.0246	3,154.3300	3.1543	4.288	0	0	0
2018/06/25	R186	02/08/2018	7.50	Call	Bond Future	0.8100		0.0008	0.3900	0.0004	(51.852)	0	0	3,020
2018/06/25	R186	01/11/2018	9.14	Call	Bond Future	2,676.8600		2.6769	2,544.9600	2.5450	(4.927)	0	0	0
2018/06/25	R186	01/11/2018	7.96	Put	Bond Future	6,589.0400		6.5890	6,746.1100	6.7461	2.384	0	0	0
2018/06/25	R186	01/11/2018	8.54	Put	Bond Future	3,649.3200		3.6493	3,759.6000	3.7596	3.022	0	0	0
2018/06/25	R186	01/11/2018			Bond Future	8.9761		112.5950	9.0074	112.4077	0.348	0.0000	0.0000	0
2018/06/25	R186	01/11/2018	8.46	Put	Bond Future	3,993.5700		3.9936	4,111.5800	4.1116	2.955	0	0	0
2018/06/25	R186	01/11/2018	8.46	Call	Bond Future	837.6100		0.8376	768.3600	0.7684	(8.268)	0	0	5,000
2018/06/25	R186	01/11/2018	8.53	Call	Bond Future	970.0600		0.9701	894.0600	0.8941	(7.835)	0	0	0
2018/06/25	R186	01/11/2018	8.53	Put	Bond Future	3,691.0100		3.6910	3,802.2700	3.8023	3.014	0	0	0
2018/06/25	R186	01/11/2018	9.14	Put	Bond Future	1,699.1400		1.6991	1,754.5000	1.7545	3.258	0	0	5,000
2018/06/25	R186	01/11/2018	7.96	Call	Bond Future	260.5700		0.2606	230.3800	0.2304	(11.586)	0	0	5,000
2018/06/25	R186	01/11/2018	8.54	Call	Bond Future	990.3300		0.9903	913.3500	0.9133	(7.773)	0	0	0
2018/06/25	R186	01/11/2018	8.52	Call	Bond Future	950.0500		0.9500	875.0300	0.8750	(7.896)	0	0	0
2018/06/25	R186	01/11/2018	8.52	Put	Bond Future	3,733.0100		3.7330	3,845.2500	3.8452	3.007	0	0	0
2018/06/25	R186	07/02/2019	8.20	Call	Bond Future	825.9900		0.8260	771.0500	0.7711	(6.651)	0	0	0
2018/06/25	R186	07/02/2019	8.21	Put	Bond Future	5,938.8900		5.9389	6,074.5100	6.0745	2.284	0	0	0
2018/06/25	R186	07/02/2019			Bond Future	9.0601		109.4737	9.0930	109.2825	0.363	0.0000	0.0000	0
2018/06/25	R186	07/02/2019	8.20	Put	Bond Future	5,987.6900		5.9877	6,123.9200	6.1239	2.275	0	0	0
2018/06/25	R186	07/02/2019	8.21	Call	Bond Future	839.0200		0.8390	783.4700	0.7835	(6.621)	0	0	0
2018/06/25	R186	07/02/2019	8.22	Call	Bond Future	852.2000		0.8522	796.0400	0.7960	(6.590)	0	0	0
2018/06/25	R186	07/02/2019	8.22	Put	Bond Future	5,890.2800		5.8903	6,025.2900	6.0253	2.292	0	0	0
2018/06/25	R197	02/08/2018			Bond Future	298.7075		298.7075	298.8488	298.8488	0.047	0.0000	0.0000	2,388
2018/06/25	R197	01/11/2018			Bond Future	304.1028		304.1028	304.2480	304.2480	0.048	0.0000	0.0000	0
2018/06/25	R197	07/02/2019			Bond Future	302.7060		302.7060	302.8508	302.8508	0.048	0.0000	0.0000	0
2018/06/25	R202	02/08/2018			Bond Future	236.0294		236.0294	236.0305	236.0305	0.000	0.0000	0.0000	22,040
2018/06/25	R202	01/11/2018			Bond Future	240.2925		240.2925	240.2951	240.2951	0.001	0.0000	0.0000	0
2018/06/25	R202	07/02/2019			Bond Future	241.0946		241.0946	241.0943	241.0943	0.000	0.0000	0.0000	0
2018/06/25	R204	02/08/2018	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R204	02/08/2018			Bond Future	6.5661		101.5164	6.6161	101.4979	0.761	0.0000	0.0000	10,270
2018/06/25	R204	02/08/2018	8.98	Call	Bond Future	883.5100		0.8835	865.0500	0.8650	(2.089)	0	0	0
2018/06/25	R204	02/08/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R204	02/08/2018	8.99	Call	Bond Future	887.1400		0.8871	868.6800	0.8687	(2.081)	0	0	0
2018/06/25	R204	02/08/2018	8.97	Call	Bond Future	879.8900		0.8799	861.4300	0.8614	(2.098)	0	0	0
2018/06/25	R204	02/08/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R207	02/08/2018	6.86	Put	Bond Future	966.9900		0.9670	1,034.5600	1.0346	6.988	0	0	0
2018/06/25	R207	02/08/2018	6.85	Call	Bond Future	8.5000		0.0085	4.8400	0.0048	(43.059)	0	0	0
2018/06/25	R207	02/08/2018			Bond Future	7.5731		100.0134	7.6265	99.9421	0.705	0.0000	0.0000	21,409
2018/06/25	R207	02/08/2018	6.86	Call	Bond Future	8.6000		0.0086	4.8900	0.0049	(43.140)	0	0	0
2018/06/25	R207	02/08/2018	6.85	Put	Bond Future	980.4200		0.9804	1,048.0400	1.0480	6.897	0	0	0
2018/06/25	R207	02/08/2018	6.87	Call	Bond Future	8.7000		0.0087	4.9400	0.0049	(43.218)	0	0	0
2018/06/25	R207	02/08/2018	6.87	Put	Bond Future	953.5700		0.9536	1,021.0900	1.0211	7.081	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
2018/06/25	R207	01/11/2018	6.76	Put	Bond Future	1,006.1900	1.0062	1,073.0500	1.0731	6.645	0	0	0
2018/06/25	R207	01/11/2018			Bond Future	7.6356	101.7990	7.7007	101.7264	0.852	0.0000	0.0000	0
2018/06/25	R207	01/11/2018	6.75	Call	Bond Future	21.1700	0.0212	15.6400	0.0156	(26.122)	0	0	0
2018/06/25	R207	01/11/2018	6.75	Put	Bond Future	1,016.7000	1.0167	1,083.7400	1.0837	6.594	0	0	0
2018/06/25	R207	01/11/2018	6.76	Call	Bond Future	21.9800	0.0220	16.2700	0.0163	(25.978)	0	0	0
2018/06/25	R207	01/11/2018	6.74	Call	Bond Future	20.3900	0.0204	15.0400	0.0150	(26.238)	0	0	0
2018/06/25	R207	01/11/2018	6.74	Put	Bond Future	1,027.2400	1.0272	1,094.4600	1.0945	6.544	0	0	0
2018/06/25	R207	07/02/2019	6.52	Call	Bond Future	11.0100	0.0110	7.8600	0.0079	(28.610)	0	0	0
2018/06/25	R207	07/02/2019	6.51	Put	Bond Future	1,087.8600	1.0879	1,159.0500	1.1591	6.544	0	0	0
2018/06/25	R207	07/02/2019			Bond Future	7.7343	100.1284	7.8194	100.0542	1.101	0.0000	0.0000	0
2018/06/25	R207	07/02/2019	6.53	Call	Bond Future	11.4000	0.0114	8.1500	0.0082	(28.509)	0	0	0
2018/06/25	R207	07/02/2019	6.53	Put	Bond Future	1,070.8800	1.0709	1,141.8800	1.1419	6.630	0	0	0
2018/06/25	R207	07/02/2019	6.52	Put	Bond Future	1,079.3600	1.0794	1,150.4600	1.1505	6.587	0	0	0
2018/06/25	R207	07/02/2019	6.51	Call	Bond Future	10.6400	0.0106	7.5800	0.0076	(28.759)	0	0	0
2018/06/25	R208	02/08/2018	7.14	Call	Bond Future	24.2900	0.0243	15.9700	0.0160	(34.253)	0	0	0
2018/06/25	R208	02/08/2018	7.12	Call	Bond Future	21.8500	0.0219	14.2200	0.0142	(34.920)	0	0	0
2018/06/25	R208	02/08/2018			Bond Future	7.8585	99.7617	7.8997	99.6664	0.525	0.0000	0.0000	30,836
2018/06/25	R208	02/08/2018	7.12	Put	Bond Future	1,748.2900	1.7483	1,835.9900	1.8360	5.016	0	0	0
2018/06/25	R208	02/08/2018	7.14	Put	Bond Future	1,703.4800	1.7035	1,790.4900	1.7905	5.108	0	0	0
2018/06/25	R208	02/08/2018	7.13	Call	Bond Future	23.0400	0.0230	15.0800	0.0151	(34.549)	0	0	0
2018/06/25	R208	02/08/2018	7.13	Put	Bond Future	1,725.8500	1.7259	1,813.2200	1.8132	5.062	0	0	0
2018/06/25	R208	01/11/2018	7.11	Put	Bond Future	1,820.5400	1.8205	1,905.4800	1.9055	4.666	0	0	0
2018/06/25	R208	01/11/2018			Bond Future	7.9302	98.1432	7.9762	98.0462	0.580	0.0000	0.0000	0
2018/06/25	R208	01/11/2018	7.11	Call	Bond Future	68.3000	0.0683	56.1900	0.0562	(17.731)	0	0	0
2018/06/25	R208	01/11/2018	7.12	Call	Bond Future	70.5400	0.0705	58.1100	0.0581	(17.621)	0	0	0
2018/06/25	R208	01/11/2018	7.10	Put	Bond Future	1,839.9800	1.8400	1,925.2200	1.9252	4.633	0	0	0
2018/06/25	R208	01/11/2018	7.12	Put	Bond Future	1,801.1800	1.8012	1,885.8000	1.8858	4.698	0	0	0
2018/06/25	R208	01/11/2018	7.10	Call	Bond Future	66.1300	0.0661	54.3200	0.0543	(17.859)	0	0	0
2018/06/25	R208	07/02/2019	7.07	Call	Bond Future	112.3200	0.1123	97.2400	0.0972	(13.426)	0	0	0
2018/06/25	R208	07/02/2019	7.08	Put	Bond Future	1,918.6100	1.9186	2,002.4700	2.0025	4.371	0	0	0
2018/06/25	R208	07/02/2019	7.06	Put	Bond Future	1,952.2200	1.9522	2,036.6300	2.0366	4.324	0	0	0
2018/06/25	R208	07/02/2019			Bond Future	8.0215	100.0467	8.0739	99.9475	0.654	0.0000	0.0000	0
2018/06/25	R208	07/02/2019	7.07	Put	Bond Future	1,935.3900	1.9354	2,019.5200	2.0195	4.347	0	0	0
2018/06/25	R208	07/02/2019	7.08	Call	Bond Future	114.9200	0.1149	99.5700	0.0996	(13.357)	0	0	0
2018/06/25	R208	07/02/2019	7.06	Call	Bond Future	109.7600	0.1098	94.9600	0.0950	(13.484)	0	0	0
2018/06/25	R209	02/08/2018	9.66	Call	Bond Future	1,800.6200	1.8006	1,558.3000	1.5583	(13.458)	0	0	435
2018/06/25	R209	02/08/2018	8.96	Put	Bond Future	4,249.3800	4.2494	4,526.9500	4.5269	6.532	0	0	0
2018/06/25	R209	02/08/2018	8.49	Call	Bond Future	14.9400	0.0149	8.1000	0.0081	(45.783)	0	0	500
2018/06/25	R209	02/08/2018	8.46	Put	Bond Future	7,822.4900	7.8225	8,148.5100	8.1485	4.168	0	0	0
2018/06/25	R209	02/08/2018	10.38	Call	Bond Future	5,378.1800	5.3782	5,051.3800	5.0514	(6.076)	0	0	0
2018/06/25	R209	02/08/2018	9.21	Call	Bond Future	494.1700	0.4942	378.7600	0.3788	(23.354)	0	0	0
2018/06/25	R209	02/08/2018	10.39	Put	Bond Future	133.6700	0.1337	138.3900	0.1384	3.531	0	0	0
2018/06/25	R209	02/08/2018			Bond Future	9.5476	74.3093	9.5976	73.9775	0.524	0.0000	0.0000	125,494
2018/06/25	R209	02/08/2018	10.21	Call	Bond Future	4,446.4000	4.4464	4,127.1200	4.1271	(7.181)	0	0	0
2018/06/25	R209	02/08/2018	10.21	Put	Bond Future	228.9300	0.2289	241.4700	0.2415	5.478	0	0	435
2018/06/25	R209	02/08/2018	8.96	Call	Bond Future	175.6400	0.1756	121.3900	0.1214	(30.887)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/25	R209	02/08/2018	9.43	Call	Bond Future	1,014.6900	1.0147	833.8000	0.8338	(17.827)	0	0	0
2018/06/25	R209	02/08/2018	9.43	Put	Bond Future	1,803.9300	1.8039	1,954.8600	1.9549	8.367	0	0	5,000
2018/06/25	R209	02/08/2018	10.84	Call	Bond Future	7,924.4200	7.9244	7,591.8500	7.5918	(4.197)	0	0	0
2018/06/25	R209	02/08/2018	10.84	Put	Bond Future	29.8600	0.0299	29.1100	0.0291	(2.512)	0	0	435
2018/06/25	R209	02/08/2018	8.83	Call	Bond Future	96.6900	0.0967	63.0000	0.0630	(34.843)	0	0	0
2018/06/25	R209	02/08/2018	8.83	Put	Bond Future	5,117.0900	5.1171	5,415.2200	5.4152	5.826	0	0	500
2018/06/25	R209	02/08/2018	8.49	Put	Bond Future	7,593.4600	7.5935	7,918.4400	7.9184	4.280	0	0	0
2018/06/25	R209	02/08/2018	9.21	Put	Bond Future	2,794.4500	2.7944	3,010.8600	3.0109	7.744	0	0	500
2018/06/25	R209	02/08/2018	9.66	Put	Bond Future	1,058.0100	1.0580	1,147.5100	1.1475	8.459	0	0	0
2018/06/25	R209	02/08/2018	8.46	Call	Bond Future	12.3900	0.0124	6.5900	0.0066	(46.812)	0	0	5,000
2018/06/25	R209	02/08/2018	10.38	Put	Bond Future	137.7700	0.1378	142.7900	0.1428	3.644	0	0	0
2018/06/25	R209	02/08/2018	10.39	Call	Bond Future	5,433.5300	5.4335	5,106.4300	5.1064	(6.020)	0	0	0
2018/06/25	R209	02/08/2018	10.40	Call	Bond Future	5,488.9300	5.4889	5,161.5300	5.1615	(5.965)	0	0	0
2018/06/25	R209	02/08/2018	10.40	Put	Bond Future	129.7000	0.1297	134.1200	0.1341	3.408	0	0	0
2018/06/25	R209	01/11/2018	1,016.00	Call	Bond Future	71,600.3500	71.6003	71,262.5700	71.2626	(0.472)	0	0	0
2018/06/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R209	01/11/2018	9.34	Put	Bond Future	3,400.4000	3.4004	3,582.4200	3.5824	5.353	0	0	0
2018/06/25	R209	01/11/2018	9.97	Call	Bond Future	3,833.9900	3.8340	3,587.2800	3.5873	(6.435)	0	0	0
2018/06/25	R209	01/11/2018	9.64	Call	Bond Future	2,559.0100	2.5590	2,355.7700	2.3558	(7.942)	0	0	2,000
2018/06/25	R209	01/11/2018	9.98	Put	Bond Future	1,501.6000	1.5016	1,591.5200	1.5915	5.988	0	0	2,000
2018/06/25	R209	01/11/2018	10.00	Call	Bond Future	3,959.3200	3.9593	3,709.1800	3.7092	(6.318)	0	0	0
2018/06/25	R209	01/11/2018			Bond Future	9.6102	72.4882	9.6617	72.1504	0.536	0.0000	0.0000	0
2018/06/25	R209	01/11/2018	1,016.01	Call	Bond Future	71,600.3500	71.6003	71,262.5700	71.2626	(0.472)	0	0	0
2018/06/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R209	01/11/2018	8.89	Put	Bond Future	5,612.6700	5.6127	5,865.9700	5.8660	4.513	0	0	0
2018/06/25	R209	01/11/2018	8.89	Call	Bond Future	634.4000	0.6344	549.9200	0.5499	(13.317)	0	0	2,000
2018/06/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/25	R209	01/11/2018	1,015.99	Call	Bond Future	71,600.3400	71.6003	71,262.5600	71.2626	(0.472)	0	0	0
2018/06/25	R209	01/11/2018	9.34	Call	Bond Future	1,589.6200	1.5896	1,433.8600	1.4339	(9.799)	0	0	0
2018/06/25	R209	01/11/2018	9.97	Put	Bond Future	1,522.6500	1.5226	1,613.7200	1.6137	5.981	0	0	0
2018/06/25	R209	01/11/2018	9.64	Put	Bond Future	2,363.1800	2.3632	2,497.7200	2.4977	5.693	0	0	0
2018/06/25	R209	01/11/2018	9.98	Call	Bond Future	3,875.6000	3.8756	3,627.7400	3.6277	(6.395)	0	0	0
2018/06/25	R209	01/11/2018	10.00	Put	Bond Future	1,460.2700	1.4603	1,547.9100	1.5479	6.002	0	0	5,850
2018/06/25	R209	01/11/2018	9.94	Call	Bond Future	3,710.1800	3.7102	3,467.0000	3.4670	(6.554)	0	0	0
2018/06/25	R209	01/11/2018	9.94	Put	Bond Future	1,587.3100	1.5873	1,681.9100	1.6819	5.960	0	0	0
2018/06/25	R209	01/11/2018	10.57	Call	Bond Future	6,588.9800	6.5890	6,290.6500	6.2907	(4.528)	0	0	0
2018/06/25	R209	01/11/2018	10.57	Put	Bond Future	662.4100	0.6624	701.8600	0.7019	5.956	0	0	0
2018/06/25	R209	07/02/2019	8.97	Put	Bond Future	6,246.7400	6.2467	6,474.0600	6.4741	3.639	0	0	0
2018/06/25	R209	07/02/2019			Bond Future	9.6790	73.8940	9.7322	73.5496	0.550	0.0000	0.0000	0
2018/06/25	R209	07/02/2019	8.96	Call	Bond Future	1,395.1200	1.3951	1,279.0400	1.2790	(8.320)	0	0	0
2018/06/25	R209	07/02/2019	8.96	Put	Bond Future	6,299.7200	6.2997	6,528.1100	6.5281	3.625	0	0	0
2018/06/25	R209	07/02/2019	8.97	Call	Bond Future	1,413.6600	1.4137	1,296.5100	1.2965	(8.287)	0	0	0
2018/06/25	R209	07/02/2019	8.95	Call	Bond Future	1,376.7500	1.3768	1,261.7500	1.2617	(8.353)	0	0	0
2018/06/25	R209	07/02/2019	8.95	Put	Bond Future	6,352.9700	6.3530	6,582.4400	6.5824	3.612	0	0	0
2018/06/25	R210	02/08/2018			Bond Future	187.6546	187.6546	187.6549	187.6549	0.000	0.0000	0.0000	2,179
2018/06/25	R210	01/11/2018			Bond Future	188.5438	188.5438	188.5452	188.5452	0.001	0.0000	0.0000	0
2018/06/25	R210	07/02/2019			Bond Future	192.2387	192.2387	192.2380	192.2380	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/25	R212	02/08/2018			Bond Future	153.4701	153.4701	153.4433	153.4433	(0.017)	0.0000	0.0000	4,777
2018/06/25	R212	01/11/2018			Bond Future	156.2420	156.2420	156.2155	156.2155	(0.017)	0.0000	0.0000	0
2018/06/25	R212	07/02/2019			Bond Future	157.1502	157.1502	157.1215	157.1215	(0.018)	0.0000	0.0000	0
2018/06/25	R213	02/08/2018	9.06	Call	Bond Future	473.8700	0.4739	376.4800	0.3765	(20.552)	0	0	0
2018/06/25	R213	02/08/2018	9.05	Put	Bond Future	2,606.9700	2.6070	2,767.0100	2.7670	6.139	0	0	0
2018/06/25	R213	02/08/2018			Bond Future	9.3799	85.6813	9.4198	85.4262	0.425	0.0000	0.0000	33,527
2018/06/25	R213	02/08/2018	9.07	Call	Bond Future	491.5800	0.4916	391.8300	0.3918	(20.292)	0	0	0
2018/06/25	R213	02/08/2018	9.07	Put	Bond Future	2,509.4300	2.5094	2,664.7600	2.6648	6.190	0	0	0
2018/06/25	R213	02/08/2018	9.06	Put	Bond Future	2,557.9400	2.5579	2,715.6300	2.7156	6.165	0	0	0
2018/06/25	R213	02/08/2018	9.05	Call	Bond Future	456.6100	0.4566	361.5700	0.3616	(20.814)	0	0	0
2018/06/25	R213	01/11/2018	8.65	Call	Bond Future	510.0700	0.5101	449.6900	0.4497	(11.838)	0	0	0
2018/06/25	R213	01/11/2018	8.64	Put	Bond Future	5,828.9200	5.8289	6,029.1200	6.0291	3.435	0	0	0
2018/06/25	R213	01/11/2018			Bond Future	9.4503	83.6648	9.4915	83.4052	0.437	0.0000	0.0000	0
2018/06/25	R213	01/11/2018	8.66	Call	Bond Future	521.3700	0.5214	460.0100	0.4600	(11.769)	0	0	0
2018/06/25	R213	01/11/2018	8.66	Put	Bond Future	5,714.2700	5.7143	5,912.5200	5.9125	3.469	0	0	0
2018/06/25	R213	01/11/2018	8.65	Put	Bond Future	5,771.4700	5.7715	5,970.7000	5.9707	3.452	0	0	0
2018/06/25	R213	01/11/2018	8.64	Call	Bond Future	498.9500	0.4990	439.5400	0.4395	(11.907)	0	0	0
2018/06/25	R213	07/02/2019	8.68	Call	Bond Future	1,047.3600	1.0474	968.1500	0.9681	(7.563)	0	0	0
2018/06/25	R213	07/02/2019			Bond Future	9.5299	85.2876	9.5728	85.0227	0.450	0.0000	0.0000	0
2018/06/25	R213	07/02/2019	8.68	Put	Bond Future	6,545.1900	6.5452	6,730.8100	6.7308	2.836	0	0	0
2018/06/25	R213	07/02/2019	8.69	Call	Bond Future	1,062.4400	1.0624	982.4200	0.9824	(7.532)	0	0	0
2018/06/25	R213	07/02/2019	8.70	Put	Bond Future	6,440.5400	6.4405	6,624.5400	6.6245	2.857	0	0	0
2018/06/25	R213	07/02/2019	8.69	Put	Bond Future	6,492.7500	6.4927	6,677.5600	6.6776	2.846	0	0	0
2018/06/25	R213	07/02/2019	8.70	Call	Bond Future	1,077.6800	1.0777	996.8500	0.9969	(7.500)	0	0	0
2018/06/25	R214	02/08/2018	8.96	Call	Bond Future	101.8700	0.1019	66.4800	0.0665	(34.740)	0	0	0
2018/06/25	R214	02/08/2018			Bond Future	9.6771	73.8780	9.7271	73.5315	0.517	0.0000	0.0000	32,501
2018/06/25	R214	02/08/2018	8.94	Call	Bond Future	92.3800	0.0924	59.7100	0.0597	(35.365)	0	0	0
2018/06/25	R214	02/08/2018	8.94	Put	Bond Future	5,532.0500	5.5321	5,845.9300	5.8459	5.674	0	0	0
2018/06/25	R214	02/08/2018	8.96	Put	Bond Future	5,385.3300	5.3853	5,696.4900	5.6965	5.778	0	0	0
2018/06/25	R214	02/08/2018	8.95	Call	Bond Future	97.0300	0.0970	63.0200	0.0630	(35.051)	0	0	0
2018/06/25	R214	02/08/2018	8.95	Put	Bond Future	5,458.5300	5.4585	5,771.0700	5.7711	5.726	0	0	0
2018/06/25	R214	01/11/2018	8.99	Put	Bond Future	6,091.0500	6.0911	6,360.2400	6.3602	4.419	0	0	0
2018/06/25	R214	01/11/2018	8.98	Call	Bond Future	600.5200	0.6005	518.3500	0.5184	(13.683)	0	0	0
2018/06/25	R214	01/11/2018			Bond Future	9.7400	71.9041	9.7915	71.5514	0.528	0.0000	0.0000	0
2018/06/25	R214	01/11/2018	8.99	Call	Bond Future	613.8800	0.6139	530.3500	0.5303	(13.607)	0	0	0
2018/06/25	R214	01/11/2018	8.98	Put	Bond Future	6,155.2000	6.1552	6,425.7500	6.4258	4.395	0	0	0
2018/06/25	R214	01/11/2018	9.00	Call	Bond Future	627.4500	0.6274	542.5600	0.5426	(13.529)	0	0	0
2018/06/25	R214	01/11/2018	9.00	Put	Bond Future	6,027.2200	6.0272	6,295.0500	6.2950	4.444	0	0	0
2018/06/25	R214	07/02/2019	9.05	Put	Bond Future	6,931.4600	6.9315	7,171.9200	7.1719	3.469	0	0	0
2018/06/25	R214	07/02/2019			Bond Future	9.8104	73.2987	9.8635	72.9390	0.542	0.0000	0.0000	0
2018/06/25	R214	07/02/2019	9.04	Call	Bond Future	1,427.0200	1.4270	1,308.8300	1.3088	(8.282)	0	0	0
2018/06/25	R214	07/02/2019	9.04	Put	Bond Future	6,989.0900	6.9891	7,230.6500	7.2307	3.456	0	0	0
2018/06/25	R214	07/02/2019	9.05	Call	Bond Future	1,445.9900	1.4460	1,326.7000	1.3267	(8.250)	0	0	0
2018/06/25	R214	07/02/2019	9.03	Call	Bond Future	1,408.2200	1.4082	1,291.1300	1.2911	(8.315)	0	0	0
2018/06/25	R214	07/02/2019	9.03	Put	Bond Future	7,047.0100	7.0470	7,289.6700	7.2897	3.443	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
2018/06/25	R248	02/08/2018	8.98	Call	Bond Future	104.1800	0.1042	66.1500	0.0662	(36.504)	0	0	0
2018/06/25	R248	02/08/2018	8.97	Put	Bond Future	7,095.4000	7.0954	7,501.8500	7.5018	5.728	0	0	0
2018/06/25	R248	02/08/2018			Bond Future	9.7075	94.5275	9.7575	94.0846	0.515	0.0000	0.0000	103,114
2018/06/25	R248	02/08/2018	8.99	Call	Bond Future	109.7300	0.1097	70.0400	0.0700	(36.171)	0	0	0
2018/06/25	R248	02/08/2018	8.99	Put	Bond Future	6,904.3200	6.9043	7,307.5000	7.3075	5.840	0	0	0
2018/06/25	R248	02/08/2018	8.98	Put	Bond Future	6,999.6600	6.9997	7,404.5000	7.4045	5.784	0	0	0
2018/06/25	R248	02/08/2018	8.97	Call	Bond Future	98.8600	0.0989	62.4400	0.0624	(36.840)	0	0	0
2018/06/25	R248	01/11/2018	9.03	Call	Bond Future	736.3800	0.7364	633.2000	0.6332	(14.012)	0	0	0
2018/06/25	R248	01/11/2018			Bond Future	9.7711	91.7824	9.8227	91.3316	0.527	0.0000	0.0000	0
2018/06/25	R248	01/11/2018	9.01	Call	Bond Future	696.5400	0.6965	597.4200	0.5974	(14.230)	0	0	0
2018/06/25	R248	01/11/2018	9.01	Put	Bond Future	7,843.4300	7.8434	8,195.0800	8.1951	4.483	0	0	0
2018/06/25	R248	01/11/2018	9.03	Put	Bond Future	7,683.0600	7.6831	8,030.6500	8.0307	4.524	0	0	0
2018/06/25	R248	01/11/2018	9.02	Call	Bond Future	716.3500	0.7164	615.2000	0.6152	(14.120)	0	0	0
2018/06/25	R248	01/11/2018	9.02	Put	Bond Future	7,763.0500	7.7630	8,112.6700	8.1127	4.504	0	0	0
2018/06/25	R248	07/02/2019	9.06	Put	Bond Future	8,943.3000	8.9433	9,258.1700	9.2582	3.521	0	0	0
2018/06/25	R248	07/02/2019			Bond Future	9.8424	93.5625	9.8956	93.1028	0.541	0.0000	0.0000	0
2018/06/25	R248	07/02/2019	9.06	Call	Bond Future	1,686.0900	1.6861	1,541.2300	1.5412	(8.591)	0	0	0
2018/06/25	R248	07/02/2019	9.05	Put	Bond Future	9,019.1700	9.0192	9,335.4700	9.3355	3.507	0	0	0
2018/06/25	R248	07/02/2019	9.07	Call	Bond Future	1,709.7400	1.7097	1,563.4300	1.5634	(8.557)	0	0	0
2018/06/25	R248	07/02/2019	9.07	Put	Bond Future	8,867.8300	8.8678	9,181.2500	9.1813	3.534	0	0	0
2018/06/25	R248	07/02/2019	9.05	Call	Bond Future	1,662.6700	1.6627	1,519.2400	1.5192	(8.626)	0	0	0

Total

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