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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2018 TO 29/06/2018

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
2018/06/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	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
2018/06/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2025	02/08/2018			Bond Future	131.0983	131.0983	131.1147	131.1147	0.013	0.0000	0.0000	864
2018/06/29	2025	02/08/2018	136.65	Put	Bond Future	5,551.7000	5.5517	5,535.3100	5.5353	(0.295)	0	0	0
2018/06/29	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2025	02/08/2018	136.67	Put	Bond Future	5,571.7000	5.5717	5,555.3100	5.5553	(0.294)	0	0	0
2018/06/29	2025	02/08/2018	136.66	Put	Bond Future	5,561.7000	5.5617	5,545.3100	5.5453	(0.295)	0	0	0
2018/06/29	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2025	01/11/2018			Bond Future	133.4665	133.4665	133.4828	133.4828	0.012	0.0000	0.0000	0
2018/06/29	2025	07/02/2019			Bond Future	134.6673	134.6673	134.6847	134.6847	0.013	0.0000	0.0000	0
2018/06/29	2029	02/08/2018			Bond Future	100.1931	100.1931	100.2057	100.2057	0.013	0.0000	0.0000	1,370
2018/06/29	2029	01/11/2018			Bond Future	100.9534	100.9534	100.9660	100.9660	0.012	0.0000	0.0000	0
2018/06/29	2029	07/02/2019			Bond Future	102.9308	102.9308	102.9443	102.9443	0.013	0.0000	0.0000	0
2018/06/29	2030	02/08/2018	8.51	Call	Bond Future	29.8700	0.0299	37.2100	0.0372	24.573	0	0	7,850
2018/06/29	2030	02/08/2018	8.91	Call	Bond Future	250.6000	0.2506	351.4500	0.3515	40.243	0	0	7,850
2018/06/29	2030	02/08/2018	9.46	Put	Bond Future	933.6200	0.9336	667.2700	0.6673	(28.529)	0	0	0
2018/06/29	2030	02/08/2018			Bond Future	9.3540	90.7414	9.2568	91.3758	(1.039)	0.0000	0.0000	50,411
2018/06/29	2030	02/08/2018	8.51	Put	Bond Future	5,746.6000	5.7466	5,119.5600	5.1196	(10.911)	0	0	0
2018/06/29	2030	02/08/2018	9.46	Call	Bond Future	1,619.0400	1.6190	1,987.0700	1.9871	22.731	0	0	0
2018/06/29	2030	02/08/2018	8.91	Put	Bond Future	3,199.0800	3.1991	2,665.5500	2.6656	(16.678)	0	0	0
2018/06/29	2030	02/08/2018	9.50	Call	Bond Future	1,777.2300	1.7772	2,165.8000	2.1658	21.864	0	0	0
2018/06/29	2030	02/08/2018	9.47	Call	Bond Future	1,657.9000	1.6579	2,031.1400	2.0311	22.513	0	0	0
2018/06/29	2030	02/08/2018	9.45	Put	Bond Future	959.5900	0.9596	687.9800	0.6880	(28.305)	0	0	0
2018/06/29	2030	02/08/2018	9.50	Put	Bond Future	835.0300	0.8350	589.2200	0.5892	(29.437)	0	0	7,850
2018/06/29	2030	02/08/2018	9.47	Put	Bond Future	908.1900	0.9082	647.0500	0.6470	(28.754)	0	0	0
2018/06/29	2030	02/08/2018	9.45	Call	Bond Future	1,580.6700	1.5807	1,943.4400	1.9434	22.950	0	0	0
2018/06/29	2030	01/11/2018	8.60	Call	Bond Future	444.1200	0.4441	496.0900	0.4961	11.702	0	0	0
2018/06/29	2030	01/11/2018	8.58	Put	Bond Future	6,043.1100	6.0431	5,443.5000	5.4435	(9.922)	0	0	0
2018/06/29	2030	01/11/2018			Bond Future	9.4250	92.3610	9.3244	93.0064	(1.067)	0.0000	0.0000	0
2018/06/29	2030	01/11/2018	8.60	Put	Bond Future	5,925.0700	5.9251	5,331.6900	5.3317	(10.015)	0	0	0
2018/06/29	2030	01/11/2018	8.58	Call	Bond Future	423.8100	0.4238	469.5500	0.4695	10.793	0	0	0
2018/06/29	2030	01/11/2018	8.59	Put	Bond Future	5,983.9600	5.9840	5,387.3600	5.3874	(9.970)	0	0	0
2018/06/29	2030	01/11/2018	8.59	Call	Bond Future	433.8700	0.4339	482.6200	0.4826	11.236	0	0	0
2018/06/29	2030	07/02/2019	8.62	Call	Bond Future	985.4100	0.9854	1,115.6500	1.1156	13.217	0	0	0
2018/06/29	2030	07/02/2019			Bond Future	9.5053	90.1424	9.4006	90.8009	(1.102)	0.0000	0.0000	0
2018/06/29	2030	07/02/2019	8.62	Put	Bond Future	6,760.9400	6.7609	6,232.7200	6.2327	(7.813)	0	0	0
2018/06/29	2030	07/02/2019	8.63	Call	Bond Future	999.9200	0.9999	1,135.0300	1.1350	13.512	0	0	0
2018/06/29	2030	07/02/2019	8.63	Put	Bond Future	6,707.4900	6.7075	6,184.1400	6.1841	(7.802)	0	0	0
2018/06/29	2030	07/02/2019	8.64	Call	Bond Future	1,014.5800	1.0146	1,154.6300	1.1546	13.804	0	0	0
2018/06/29	2030	07/02/2019	8.64	Put	Bond Future	6,654.2400	6.6542	6,135.8300	6.1358	(7.791)	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
2018/06/29	2032	02/08/2018	9.67	Call	Bond Future	1,924.8200	1.9248	2,305.7100	2.3057	19.788	0	0	0
2018/06/29	2032	02/08/2018	9.66	Put	Bond Future	959.0400	0.9590	685.2100	0.6852	(28.553)	0	0	0
2018/06/29	2032	02/08/2018			Bond Future	9.5278	93.2417	9.4359	93.8912	(0.965)	0.0000	0.0000	35,096
2018/06/29	2032	02/08/2018	9.68	Call	Bond Future	1,968.5500	1.9685	2,354.5800	2.3546	19.610	0	0	0
2018/06/29	2032	02/08/2018	9.68	Put	Bond Future	907.6300	0.9076	644.1200	0.6441	(29.033)	0	0	0
2018/06/29	2032	02/08/2018	9.67	Put	Bond Future	933.0600	0.9331	664.4100	0.6644	(28.792)	0	0	0
2018/06/29	2032	02/08/2018	9.66	Call	Bond Future	1,881.5600	1.8816	2,257.2700	2.2573	19.968	0	0	0
2018/06/29	2032	01/11/2018	8.77	Put	Bond Future	6,495.3600	6.4954	5,920.9400	5.9209	(8.844)	0	0	0
2018/06/29	2032	01/11/2018			Bond Future	9.6019	90.7511	9.5068	91.4119	(0.990)	0.0000	0.0000	0
2018/06/29	2032	01/11/2018	8.76	Call	Bond Future	460.6600	0.4607	544.6400	0.5446	18.230	0	0	0
2018/06/29	2032	01/11/2018	8.76	Put	Bond Future	6,557.8000	6.5578	5,980.9500	5.9810	(8.796)	0	0	0
2018/06/29	2032	01/11/2018	8.77	Call	Bond Future	473.9900	0.4740	560.4000	0.5604	18.230	0	0	0
2018/06/29	2032	01/11/2018	8.75	Call	Bond Future	447.7300	0.4477	529.1800	0.5292	18.192	0	0	0
2018/06/29	2032	01/11/2018	8.75	Put	Bond Future	6,620.7200	6.6207	6,041.3400	6.0413	(8.751)	0	0	0
2018/06/29	2032	07/02/2019	8.81	Call	Bond Future	1,189.4800	1.1895	1,243.1300	1.2431	4.510	0	0	0
2018/06/29	2032	07/02/2019	8.80	Put	Bond Future	7,472.7300	7.4727	6,847.1700	6.8472	(8.371)	0	0	0
2018/06/29	2032	07/02/2019			Bond Future	9.6841	92.5106	9.5854	93.1848	(1.020)	0.0000	0.0000	0
2018/06/29	2032	07/02/2019	8.82	Call	Bond Future	1,206.1100	1.2061	1,264.5600	1.2646	4.846	0	0	0
2018/06/29	2032	07/02/2019	8.82	Put	Bond Future	7,356.5900	7.3566	6,740.8100	6.7408	(8.370)	0	0	0
2018/06/29	2032	07/02/2019	8.81	Put	Bond Future	7,414.5400	7.4145	6,793.9600	6.7940	(8.370)	0	0	0
2018/06/29	2032	07/02/2019	8.80	Call	Bond Future	1,173.0100	1.1730	1,221.6800	1.2217	4.149	0	0	0
2018/06/29	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2033	02/08/2018			Bond Future	103.2898	103.2898	103.0460	103.0460	(0.236)	0.0000	0.0000	11,819
2018/06/29	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2033	02/08/2018	109.92	Put	Bond Future	6,630.2000	6.6302	6,873.9500	6.8739	3.676	0	0	0
2018/06/29	2033	02/08/2018	109.94	Put	Bond Future	6,650.2000	6.6502	6,893.9500	6.8939	3.665	0	0	0
2018/06/29	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2033	02/08/2018	109.93	Put	Bond Future	6,640.2000	6.6402	6,883.9500	6.8839	3.671	0	0	0
2018/06/29	2033	01/11/2018			Bond Future	104.0347	104.0347	103.7862	103.7862	(0.239)	0.0000	0.0000	0
2018/06/29	2033	07/02/2019			Bond Future	106.0725	106.0725	105.8197	105.8197	(0.238)	0.0000	0.0000	0
2018/06/29	2037	02/08/2018	9.96	Put	Bond Future	722.7300	0.7227	515.4000	0.5154	(28.687)	0	0	0
2018/06/29	2037	02/08/2018	9.95	Call	Bond Future	2,691.7800	2.6918	3,124.9900	3.1250	16.094	0	0	0
2018/06/29	2037	02/08/2018			Bond Future	9.6976	89.9542	9.6159	90.5993	(0.843)	0.0000	0.0000	56,255
2018/06/29	2037	02/08/2018	9.96	Call	Bond Future	2,745.6700	2.7457	3,183.4900	3.1835	15.946	0	0	0
2018/06/29	2037	02/08/2018	9.95	Put	Bond Future	744.6400	0.7446	532.7000	0.5327	(28.462)	0	0	0
2018/06/29	2037	02/08/2018	9.97	Call	Bond Future	2,799.9800	2.8000	3,242.3700	3.2424	15.800	0	0	0
2018/06/29	2037	02/08/2018	9.97	Put	Bond Future	701.3400	0.7013	498.5800	0.4986	(28.910)	0	0	0
2018/06/29	2037	01/11/2018	9.03	Call	Bond Future	652.1800	0.6522	762.1300	0.7621	16.859	0	0	0
2018/06/29	2037	01/11/2018			Bond Future	9.7652	91.5597	9.6809	92.2160	(0.863)	0.0000	0.0000	0
2018/06/29	2037	01/11/2018	9.01	Call	Bond Future	617.5400	0.6175	721.7800	0.7218	16.880	0	0	0
2018/06/29	2037	01/11/2018	9.01	Put	Bond Future	6,772.6100	6.7726	6,220.5600	6.2206	(8.151)	0	0	0
2018/06/29	2037	01/11/2018	9.03	Put	Bond Future	6,636.0500	6.6361	6,089.7100	6.0897	(8.233)	0	0	0
2018/06/29	2037	01/11/2018	9.02	Call	Bond Future	634.6300	0.6346	741.7700	0.7418	16.882	0	0	0
2018/06/29	2037	01/11/2018	9.02	Put	Bond Future	6,704.0400	6.7040	6,154.8900	6.1549	(8.191)	0	0	0
2018/06/29	2037	07/02/2019	9.06	Put	Bond Future	7,804.1600	7.8042	7,289.5500	7.2896	(6.594)	0	0	0
2018/06/29	2037	07/02/2019	9.05	Call	Bond Future	1,502.3200	1.5023	1,654.9500	1.6550	10.160	0	0	0

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2018/06/29	2037	07/02/2019			Bond Future	9.8409	89.0750	9.7537	89.7446	(0.887)	0.0000	0.0000	0
2018/06/29	2037	07/02/2019	9.06	Call	Bond Future	1,526.2700	1.5263	1,681.2700	1.6813	10.155	0	0	0
2018/06/29	2037	07/02/2019	9.05	Put	Bond Future	7,864.9200	7.8649	7,347.9400	7.3479	(6.573)	0	0	0
2018/06/29	2037	07/02/2019	9.07	Call	Bond Future	1,550.4400	1.5504	1,707.8400	1.7078	10.152	0	0	0
2018/06/29	2037	07/02/2019	9.07	Put	Bond Future	7,743.7400	7.7437	7,231.5300	7.2315	(6.615)	0	0	0
2018/06/29	2038	02/08/2018	134.55	Put	Bond Future	11,437.9200	11.4379	11,802.5800	11.8026	3.188	0	0	0
2018/06/29	2038	02/08/2018			Bond Future	123.1121	123.1121	122.7474	122.7474	(0.296)	0.0000	0.0000	9,150
2018/06/29	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2038	02/08/2018	134.54	Put	Bond Future	11,427.9200	11.4279	11,792.5800	11.7926	3.191	0	0	0
2018/06/29	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2038	02/08/2018	134.53	Put	Bond Future	11,417.9200	11.4179	11,782.5800	11.7826	3.194	0	0	0
2018/06/29	2038	01/11/2018			Bond Future	125.3361	125.3361	124.9643	124.9643	(0.297)	0.0000	0.0000	280
2018/06/29	2038	07/02/2019			Bond Future	126.2008	126.2008	125.8227	125.8227	(0.300)	0.0000	0.0000	0
2018/06/29	2040	02/08/2018	10.04	Call	Bond Future	3,070.6300	3.0706	3,522.1500	3.5221	14.704	0	0	0
2018/06/29	2040	02/08/2018	10.03	Put	Bond Future	756.1700	0.7562	551.8500	0.5519	(27.020)	0	0	0
2018/06/29	2040	02/08/2018			Bond Future	9.7573	93.4085	9.6806	94.0592	(0.786)	0.0000	0.0000	22,929
2018/06/29	2040	02/08/2018	10.05	Call	Bond Future	3,129.7500	3.1298	3,586.2100	3.5862	14.585	0	0	0
2018/06/29	2040	02/08/2018	10.05	Put	Bond Future	711.9900	0.7120	517.7200	0.5177	(27.285)	0	0	0
2018/06/29	2040	02/08/2018	10.04	Put	Bond Future	733.8000	0.7338	534.5900	0.5346	(27.148)	0	0	0
2018/06/29	2040	02/08/2018	10.03	Call	Bond Future	3,011.9600	3.0120	3,458.3700	3.4584	14.821	0	0	0
2018/06/29	2040	01/11/2018	9.80	Call	Bond Future	2,987.4500	2.9875	3,267.8900	3.2679	9.387	0	0	3,540
2018/06/29	2040	01/11/2018	9.09	Put	Bond Future	7,164.2000	7.1642	6,622.3700	6.6224	(7.563)	0	0	0
2018/06/29	2040	01/11/2018			Bond Future	9.8241	95.0757	9.7451	95.7376	(0.804)	0.0000	0.0000	0
2018/06/29	2040	01/11/2018	9.20	Put	Bond Future	6,385.2100	6.3852	5,879.1100	5.8791	(7.926)	0	0	0
2018/06/29	2040	01/11/2018	9.20	Call	Bond Future	941.3000	0.9413	1,097.1600	1.0972	16.558	0	0	3,540
2018/06/29	2040	01/11/2018	9.80	Put	Bond Future	3,188.9500	3.1889	2,807.4300	2.8074	(11.964)	0	0	0
2018/06/29	2040	01/11/2018	9.08	Call	Bond Future	689.0900	0.6891	806.2800	0.8063	17.006	0	0	0
2018/06/29	2040	01/11/2018	9.08	Put	Bond Future	7,237.9300	7.2379	6,693.1600	6.6932	(7.527)	0	0	0
2018/06/29	2040	01/11/2018	9.10	Put	Bond Future	7,090.9500	7.0910	6,552.2700	6.5523	(7.597)	0	0	0
2018/06/29	2040	01/11/2018	9.09	Call	Bond Future	708.1800	0.7082	828.3100	0.8283	16.963	0	0	0
2018/06/29	2040	01/11/2018	9.10	Call	Bond Future	727.6200	0.7276	850.9000	0.8509	16.943	0	0	2,950
2018/06/29	2040	01/11/2018	8.50	Put	Bond Future	12,311.9400	12.3119	11,646.8700	11.6469	(5.402)	0	0	0
2018/06/29	2040	01/11/2018	8.50	Call	Bond Future	136.2300	0.1362	133.1200	0.1331	(2.283)	0	0	2,950
2018/06/29	2040	01/11/2018	9.07	Call	Bond Future	670.4900	0.6705	784.6200	0.7846	17.022	0	0	0
2018/06/29	2040	01/11/2018	9.07	Put	Bond Future	7,312.3000	7.3123	6,764.4700	6.7645	(7.492)	0	0	0
2018/06/29	2040	07/02/2019	9.11	Put	Bond Future	8,446.3100	8.4463	7,863.6900	7.8637	(6.898)	0	0	0
2018/06/29	2040	07/02/2019	9.13	Call	Bond Future	1,627.7700	1.6278	1,733.3400	1.7333	6.486	0	0	0
2018/06/29	2040	07/02/2019			Bond Future	9.8989	92.4085	9.8172	93.0839	(0.826)	0.0000	0.0000	0
2018/06/29	2040	07/02/2019	9.11	Call	Bond Future	1,583.6500	1.5837	1,676.4200	1.6764	5.858	0	0	0
2018/06/29	2040	07/02/2019	9.13	Put	Bond Future	8,306.5500	8.3065	7,736.7300	7.7367	(6.860)	0	0	0
2018/06/29	2040	07/02/2019	9.12	Put	Bond Future	8,376.2500	8.3763	7,799.8800	7.7999	(6.881)	0	0	0
2018/06/29	2040	07/02/2019	9.12	Call	Bond Future	1,605.6000	1.6056	1,704.6200	1.7046	6.167	0	0	0
2018/06/29	2044	02/08/2018	10.07	Call	Bond Future	3,120.2700	3.1203	3,687.1000	3.6871	18.166	0	0	0
2018/06/29	2044	02/08/2018			Bond Future	9.7864	90.5006	9.6946	91.2924	(0.938)	0.0000	0.0000	36,268

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
2018/06/29	2044	02/08/2018	10.05	Call	Bond Future	3,002.1400	3.0021	3,557.4000	3.5574	18.495	0	0	0
2018/06/29	2044	02/08/2018	10.05	Put	Bond Future	792.0800	0.7921	555.5100	0.5555	(29.867)	0	0	0
2018/06/29	2044	02/08/2018	10.07	Put	Bond Future	746.2900	0.7463	521.2900	0.5213	(30.149)	0	0	0
2018/06/29	2044	02/08/2018	10.06	Call	Bond Future	3,060.9800	3.0610	3,622.0300	3.6220	18.329	0	0	0
2018/06/29	2044	02/08/2018	10.06	Put	Bond Future	768.9000	0.7689	538.1200	0.5381	(30.014)	0	0	0
2018/06/29	2044	01/11/2018	9.12	Call	Bond Future	729.9000	0.7299	890.5700	0.8906	22.013	0	0	0
2018/06/29	2044	01/11/2018			Bond Future	9.8509	92.1159	9.7564	92.9215	(0.959)	0.0000	0.0000	0
2018/06/29	2044	01/11/2018	9.12	Put	Bond Future	7,290.3400	7.2903	6,645.3800	6.6454	(8.847)	0	0	0
2018/06/29	2044	01/11/2018	9.13	Call	Bond Future	749.9000	0.7499	914.4200	0.9144	21.939	0	0	0
2018/06/29	2044	01/11/2018	9.14	Put	Bond Future	7,140.5100	7.1405	6,503.2700	6.5033	(8.924)	0	0	0
2018/06/29	2044	01/11/2018	9.13	Put	Bond Future	7,215.2400	7.2152	6,574.1300	6.5741	(8.885)	0	0	0
2018/06/29	2044	01/11/2018	9.14	Call	Bond Future	770.1100	0.7701	938.5000	0.9385	21.866	0	0	0
2018/06/29	2044	07/02/2019	9.18	Put	Bond Future	8,289.4900	8.2895	7,654.7400	7.6547	(7.657)	0	0	0
2018/06/29	2044	07/02/2019			Bond Future	9.9229	89.5167	9.8252	90.3384	(0.985)	0.0000	0.0000	0
2018/06/29	2044	07/02/2019	9.17	Call	Bond Future	1,684.8200	1.6848	1,864.7100	1.8647	10.677	0	0	0
2018/06/29	2044	07/02/2019	9.17	Put	Bond Future	8,360.3600	8.3604	7,718.4600	7.7185	(7.678)	0	0	0
2018/06/29	2044	07/02/2019	9.18	Call	Bond Future	1,708.0100	1.7080	1,895.0500	1.8950	10.951	0	0	0
2018/06/29	2044	07/02/2019	9.16	Call	Bond Future	1,661.8400	1.6618	1,834.3900	1.8344	10.383	0	0	0
2018/06/29	2044	07/02/2019	9.16	Put	Bond Future	8,431.5900	8.4316	7,782.3500	7.7824	(7.700)	0	0	0
2018/06/29	2046	02/08/2018	128.78	Put	Bond Future	11,815.9200	11.8159	11,912.8900	11.9129	0.821	0	0	0
2018/06/29	2046	02/08/2018			Bond Future	116.9641	116.9641	116.8671	116.8671	(0.083)	0.0000	0.0000	11,876
2018/06/29	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2046	02/08/2018	128.77	Put	Bond Future	11,805.9200	11.8059	11,902.8900	11.9029	0.821	0	0	0
2018/06/29	2046	02/08/2018	128.79	Put	Bond Future	11,825.9200	11.8259	11,922.8900	11.9229	0.820	0	0	0
2018/06/29	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2046	01/11/2018			Bond Future	117.4280	117.4280	117.3285	117.3285	(0.085)	0.0000	0.0000	140
2018/06/29	2046	07/02/2019			Bond Future	119.7280	119.7280	119.6273	119.6273	(0.084)	0.0000	0.0000	0
2018/06/29	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2050	02/08/2018	137.54	Put	Bond Future	16,147.2700	16.1473	16,390.2500	16.3903	1.505	0	0	0
2018/06/29	2050	02/08/2018	137.52	Put	Bond Future	16,127.2700	16.1273	16,370.2500	16.3703	1.507	0	0	0
2018/06/29	2050	02/08/2018			Bond Future	121.3927	121.3927	121.1498	121.1498	(0.200)	0.0000	0.0000	9,701
2018/06/29	2050	02/08/2018	137.53	Put	Bond Future	16,137.2700	16.1373	16,380.2500	16.3803	1.506	0	0	0
2018/06/29	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	2050	01/11/2018			Bond Future	123.5856	123.5856	123.3378	123.3378	(0.200)	0.0000	0.0000	135
2018/06/29	2050	07/02/2019			Bond Future	124.2349	124.2349	123.9830	123.9830	(0.203)	0.0000	0.0000	0
2018/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	AL37	02/08/2018			Index Future	581.4650	581.4650	583.5240	583.5240	0.354	0.0000	0.0000	0
2018/06/29	AL37	01/11/2018			Index Future	591.8450	591.8450	593.9380	593.9380	0.354	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
2018/06/29	AL37	07/02/2019			Index Future	603.3220	603.3220	605.4600	605.4600	0.354	0.0000	0.0000	0
2018/06/29	AL7T	02/08/2018			Index Future	673.0170	673.0170	676.7920	676.7920	0.561	0.0000	0.0000	0
2018/06/29	AL7T	01/11/2018			Index Future	685.0300	685.0300	688.8700	688.8700	0.561	0.0000	0.0000	0
2018/06/29	AL7T	07/02/2019			Index Future	698.3150	698.3150	702.2330	702.2330	0.561	0.0000	0.0000	0
2018/06/29	ALBI	02/08/2018			Index Future	611.3680	611.3680	615.1840	615.1840	0.624	0.0000	0.0000	859
2018/06/29	ALBI	01/11/2018			Index Future	622.2820	622.2820	626.1630	626.1630	0.624	0.0000	0.0000	0
2018/06/29	ALBI	07/02/2019			Index Future	634.3490	634.3490	638.3100	638.3100	0.624	0.0000	0.0000	0
2018/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	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
2018/06/29	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/29	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/29	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	EL28	02/08/2018			Bond Future	128.6363		128.6363	129.0932	129.0932	0.355	0.0000	0.0000	0
2018/06/29	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	EL28	02/08/2018	134.93	Put	Bond Future	6,293.7500		6.2938	5,836.8200	5.8368	(7.260)	0	0	0
2018/06/29	EL28	02/08/2018	134.95	Put	Bond Future	6,313.7500		6.3138	5,856.8200	5.8568	(7.237)	0	0	0
2018/06/29	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	EL28	02/08/2018	134.94	Put	Bond Future	6,303.7500		6.3038	5,846.8200	5.8468	(7.249)	0	0	0
2018/06/29	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	ES33	02/08/2018	11.14	Call	Bond Future	1,028.5500		1.0286	1,516.4800	1.5165	47.439	0	0	0
2018/06/29	ES33	02/08/2018			Bond Future	10.9638		77.6451	10.8815	78.1330	(0.751)	0.0000	0.0000	9,466
2018/06/29	ES33	02/08/2018	11.15	Call	Bond Future	1,086.3000		1.0863	1,574.2300	1.5742	44.917	0	0	0
2018/06/29	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	ES33	02/08/2018	11.16	Call	Bond Future	1,143.9900		1.1440	1,631.9200	1.6319	42.652	0	0	0
2018/06/29	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	ES33	01/11/2018			Bond Future	11.0823		75.2427	10.9970	75.7391	(0.769)	0.0000	0.0000	0
2018/06/29	ES33	07/02/2019			Bond Future	11.2169		76.7015	11.1282	77.2080	(0.791)	0.0000	0.0000	0

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2018/06/29	ES42	02/08/2018			Bond Future	11.1475	80.4503	11.0652	81.0072	(0.738)	0.0000	0.0000	7,957
2018/06/29	ES42	01/11/2018			Bond Future	11.2615	77.6264	11.1763	78.1929	(0.757)	0.0000	0.0000	0
2018/06/29	ES42	07/02/2019			Bond Future	11.3867	79.1312	11.2981	79.7092	(0.778)	0.0000	0.0000	0
2018/06/29	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	02/08/2018			GOVI	606.5120	606.5120	610.5540	610.5540	0.666	0.0000	0.0000	476
2018/06/29	GOVI	02/08/2018	605.71	Call	GOVI	8,020.0000	0.8020	48,440.0000	4.8440	503.990	0	0	0
2018/06/29	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	02/08/2018	605.72	Call	GOVI	7,920.0000	0.7920	48,340.0000	4.8340	510.354	0	0	0
2018/06/29	GOVI	02/08/2018	605.70	Call	GOVI	8,120.0000	0.8120	48,540.0000	4.8540	497.783	0	0	0
2018/06/29	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	01/11/2018	653.50	Put	GOVI	361,620.0000	36.1620	320,500.0000	32.0500	(11.371)	0	0	0
2018/06/29	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	01/11/2018			GOVI	617.3380	617.3380	621.4500	621.4500	0.666	0.0000	0.0000	0
2018/06/29	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	01/11/2018	653.49	Put	GOVI	361,520.0000	36.1520	320,400.0000	32.0400	(11.374)	0	0	0
2018/06/29	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	01/11/2018	653.51	Put	GOVI	361,720.0000	36.1720	320,600.0000	32.0600	(11.368)	0	0	0
2018/06/29	GOVI	07/02/2019	666.53	Put	GOVI	372,200.0000	37.2200	330,250.0000	33.0250	(11.271)	0	0	0
2018/06/29	GOVI	07/02/2019			GOVI	629.3100	629.3100	633.5050	633.5050	0.667	0.0000	0.0000	0
2018/06/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	07/02/2019	666.52	Put	GOVI	372,100.0000	37.2100	330,150.0000	33.0150	(11.274)	0	0	0
2018/06/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	GOVI	07/02/2019	666.51	Put	GOVI	372,000.0000	37.2000	330,050.0000	33.0050	(11.277)	0	0	0
2018/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/29	IGOV	02/08/2018			Index Future	251.5430	251.5430	251.5810	251.5810	0.015	0.0000	0.0000	852
2018/06/29	IGOV	01/11/2018			Index Future	256.0870	256.0870	256.1250	256.1250	0.015	0.0000	0.0000	227
2018/06/29	IGOV	07/02/2019			Index Future	261.1030	261.1030	261.1440	261.1440	0.016	0.0000	0.0000	0
2018/06/29	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/29	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/29	IS01	22/03/2019			Interest Rate Swap	99.6000	99.6000	99.5900	99.5900	(0.010)	0.0000	0.0000	0
2018/06/29	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/06/29	IS01	19/09/2019			Interest Rate Swap	99.9900	99.9900	99.9700	99.9700	(0.020)	0.0000	0.0000	0
2018/06/29	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/29	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/06/29	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/06/29	IS02	21/06/2019			Interest Rate Swap	99.8000	99.8000	99.7800	99.7800	(0.020)	0.0000	0.0000	0
2018/06/29	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	101.9600	101.9600	(0.020)	0.0000	0.0000	0
2018/06/29	IS02	20/12/2019			Interest Rate Swap	103.0100	103.0100	102.9800	102.9800	(0.029)	0.0000	0.0000	0
2018/06/29	IS02	23/03/2020			Interest Rate Swap	99.1400	99.1400	99.0900	99.0900	(0.050)	0.0000	0.0000	0
2018/06/29	IS02	22/06/2020			Interest Rate Swap	102.8100	102.8100	102.7400	102.7400	(0.068)	0.0000	0.0000	0
2018/06/29	IS02	21/09/2020			Interest Rate Swap	99.9300	99.9300	99.8300	99.8300	(0.100)	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
2018/06/29	IS05	17/12/2020			Interest Rate Swap	96.8500	96.8500	96.7300	96.7300	(0.124)	0.0000	0.0000	0
2018/06/29	IS05	16/03/2021			Interest Rate Swap	96.1400	96.1400	96.0000	96.0000	(0.146)	0.0000	0.0000	0
2018/06/29	IS05	15/06/2021			Interest Rate Swap	95.4000	95.4000	95.2400	95.2400	(0.168)	0.0000	0.0000	0
2018/06/29	IS05	21/09/2021			Interest Rate Swap	95.6500	95.6500	95.4700	95.4700	(0.188)	0.0000	0.0000	0
2018/06/29	IS05	21/12/2021			Interest Rate Swap	97.9000	97.9000	97.7100	97.7100	(0.194)	0.0000	0.0000	51
2018/06/29	IS05	15/03/2022			Interest Rate Swap	98.0800	98.0800	97.8800	97.8800	(0.204)	0.0000	0.0000	0
2018/06/29	IS05	21/06/2022			Interest Rate Swap	99.3400	99.3400	99.1300	99.1300	(0.211)	0.0000	0.0000	0
2018/06/29	IS05	20/09/2022			Interest Rate Swap	103.3100	103.3100	103.0800	103.0800	(0.223)	0.0000	0.0000	0
2018/06/29	IS05	20/12/2022			Interest Rate Swap	104.6200	104.6200	104.3800	104.3800	(0.229)	0.0000	0.0000	0
2018/06/29	IS05	22/03/2023			Interest Rate Swap	98.1100	98.1100	97.8500	97.8500	(0.265)	0.0000	0.0000	0
2018/06/29	IS05	20/06/2023			Interest Rate Swap	104.1800	104.1800	103.9100	103.9100	(0.259)	0.0000	0.0000	0
2018/06/29	IS05	19/09/2023			Interest Rate Swap	99.7700	99.7700	99.4800	99.4800	(0.291)	0.0000	0.0000	0
2018/06/29	IS10	17/12/2025			Interest Rate Swap	96.8600	96.8600	96.5000	96.5000	(0.372)	0.0000	0.0000	0
2018/06/29	IS10	16/03/2026			Interest Rate Swap	93.9300	93.9300	93.5600	93.5600	(0.394)	0.0000	0.0000	0
2018/06/29	IS10	15/06/2026			Interest Rate Swap	92.7200	92.7200	92.3400	92.3400	(0.410)	0.0000	0.0000	0
2018/06/29	IS10	21/09/2026			Interest Rate Swap	94.9000	94.9000	94.5100	94.5100	(0.411)	0.0000	0.0000	0
2018/06/29	IS10	21/12/2026			Interest Rate Swap	98.6700	98.6700	98.2800	98.2800	(0.395)	0.0000	0.0000	0
2018/06/29	IS10	15/03/2027			Interest Rate Swap	97.2800	97.2800	96.8700	96.8700	(0.421)	0.0000	0.0000	0
2018/06/29	IS10	21/06/2027			Interest Rate Swap	99.3600	99.3600	98.9400	98.9400	(0.423)	0.0000	0.0000	0
2018/06/29	IS10	20/09/2027			Interest Rate Swap	104.7700	104.7700	104.3500	104.3500	(0.401)	0.0000	0.0000	0
2018/06/29	IS10	20/12/2027			Interest Rate Swap	105.1400	105.1400	104.7200	104.7200	(0.399)	0.0000	0.0000	0
2018/06/29	IS10	22/03/2028			Interest Rate Swap	98.7600	98.7600	98.3200	98.3200	(0.446)	0.0000	0.0000	0
2018/06/29	IS10	20/06/2028			Interest Rate Swap	105.8700	105.8700	105.4300	105.4300	(0.416)	0.0000	0.0000	0
2018/06/29	IS10	19/09/2028			Interest Rate Swap	99.5400	99.5400	99.0800	99.0800	(0.462)	0.0000	0.0000	0
2018/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/29	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/06/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/29	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/06/29	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/06/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/06/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/06/29	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/06/29	R023	02/08/2018			Bond Future	8.3314	101.1898	8.2333	101.5521	(1.177)	0.0000	0.0000	41,565
2018/06/29	R023	02/08/2018	10.40	Call	Bond Future	7,272.4300	7.2724	7,634.7400	7.6347	4.982	0	0	0
2018/06/29	R023	02/08/2018	10.41	Call	Bond Future	7,305.9400	7.3059	7,668.2500	7.6683	4.959	0	0	0
2018/06/29	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/06/29	R023	02/08/2018	10.39	Call	Bond Future	7,238.9000	7.2389	7,601.2100	7.6012	5.005	0	0	0
2018/06/29	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0

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2018/06/29	R023	01/11/2018	10.58	Call	Bond Future	7,275.2800	7.2753	7,637.4000	7.6374	4.977	0	0	0
2018/06/29	R023	01/11/2018	10.57	Put	Bond Future	11.8400	0.0118	5.3900	0.0054	(54.476)	0	0	0
2018/06/29	R023	01/11/2018			Bond Future	8.4095	99.0700	8.3047	99.4384	(1.246)	0.0000	0.0000	0
2018/06/29	R023	01/11/2018	10.59	Call	Bond Future	7,306.8300	7.3068	7,669.1200	7.6691	4.958	0	0	0
2018/06/29	R023	01/11/2018	10.59	Put	Bond Future	11.1300	0.0111	5.0200	0.0050	(54.897)	0	0	0
2018/06/29	R023	01/11/2018	10.58	Put	Bond Future	11.4800	0.0115	5.2000	0.0052	(54.704)	0	0	0
2018/06/29	R023	01/11/2018	10.57	Call	Bond Future	7,243.7300	7.2437	7,605.6800	7.6057	4.997	0	0	0
2018/06/29	R023	07/02/2019	10.59	Call	Bond Future	6,772.2400	6.7722	7,071.0400	7.0710	4.412	0	0	0
2018/06/29	R023	07/02/2019			Bond Future	8.5039	100.9910	8.3905	101.3672	(1.333)	0.0000	0.0000	0
2018/06/29	R023	07/02/2019	10.57	Call	Bond Future	6,716.3200	6.7163	7,013.2200	7.0132	4.421	0	0	0
2018/06/29	R023	07/02/2019	10.57	Put	Bond Future	160.4000	0.1604	81.1000	0.0811	(49.439)	0	0	0
2018/06/29	R023	07/02/2019	10.59	Put	Bond Future	155.5500	0.1555	78.1500	0.0782	(49.759)	0	0	0
2018/06/29	R023	07/02/2019	10.58	Call	Bond Future	6,744.2700	6.7443	7,042.1200	7.0421	4.416	0	0	0
2018/06/29	R023	07/02/2019	10.58	Put	Bond Future	157.9600	0.1580	79.6100	0.0796	(49.601)	0	0	0
2018/06/29	R035	02/08/2018	9.42	Call	Bond Future	768.2200	0.7682	910.3800	0.9104	18.505	0	0	0
2018/06/29	R035	02/08/2018			Bond Future	9.6419	97.5646	9.5601	98.2060	(0.848)	0.0000	0.0000	68,489
2018/06/29	R035	02/08/2018	9.42	Put	Bond Future	2,524.4100	2.5244	2,025.2000	2.0252	(19.775)	0	0	0
2018/06/29	R035	02/08/2018	9.43	Call	Bond Future	795.8300	0.7958	942.7000	0.9427	18.455	0	0	0
2018/06/29	R035	02/08/2018	9.44	Put	Bond Future	2,419.9500	2.4200	1,930.2100	1.9302	(20.238)	0	0	0
2018/06/29	R035	02/08/2018	9.43	Put	Bond Future	2,471.8200	2.4718	1,977.3200	1.9773	(20.006)	0	0	0
2018/06/29	R035	02/08/2018	9.44	Call	Bond Future	824.0600	0.8241	975.6900	0.9757	18.400	0	0	0
2018/06/29	R035	01/11/2018	8.93	Call	Bond Future	566.0800	0.5661	640.6300	0.6406	13.170	0	0	0
2018/06/29	R035	01/11/2018	8.92	Put	Bond Future	6,979.8300	6.9798	6,397.5000	6.3975	(8.343)	0	0	0
2018/06/29	R035	01/11/2018			Bond Future	9.7151	94.8102	9.6307	95.4627	(0.869)	0.0000	0.0000	0
2018/06/29	R035	01/11/2018	8.94	Call	Bond Future	579.4600	0.5795	658.5200	0.6585	13.644	0	0	0
2018/06/29	R035	01/11/2018	8.94	Put	Bond Future	6,836.7700	6.8368	6,263.3600	6.2634	(8.387)	0	0	0
2018/06/29	R035	01/11/2018	8.93	Put	Bond Future	6,908.1300	6.9081	6,330.2100	6.3302	(8.366)	0	0	0
2018/06/29	R035	01/11/2018	8.92	Call	Bond Future	552.9400	0.5529	623.0800	0.6231	12.685	0	0	0
2018/06/29	R035	07/02/2019	8.98	Call	Bond Future	1,408.1100	1.4081	1,541.6200	1.5416	9.482	0	0	0
2018/06/29	R035	07/02/2019			Bond Future	9.7977	96.6485	9.7102	97.3142	(0.894)	0.0000	0.0000	0
2018/06/29	R035	07/02/2019	8.96	Call	Bond Future	1,369.5200	1.3695	1,491.1000	1.4911	8.878	0	0	0
2018/06/29	R035	07/02/2019	8.96	Put	Bond Future	8,042.2300	8.0422	7,498.0500	7.4980	(6.767)	0	0	0
2018/06/29	R035	07/02/2019	8.98	Put	Bond Future	7,913.3700	7.9134	7,381.1200	7.3811	(6.726)	0	0	0
2018/06/29	R035	07/02/2019	8.97	Call	Bond Future	1,388.7200	1.3887	1,516.2400	1.5162	9.183	0	0	0
2018/06/29	R035	07/02/2019	8.97	Put	Bond Future	7,977.6500	7.9776	7,439.4100	7.4394	(6.747)	0	0	0
2018/06/29	R186	02/08/2018	8.25	Call	Bond Future	52.8000	0.0528	67.4100	0.0674	27.670	0	0	3,020
2018/06/29	R186	02/08/2018	8.48	Put	Bond Future	3,133.1400	3.1331	2,632.4200	2.6324	(15.981)	0	0	0
2018/06/29	R186	02/08/2018			Bond Future	8.9532	110.3042	8.8609	110.8732	(1.031)	0.0000	0.0000	109,777
2018/06/29	R186	02/08/2018	8.50	Call	Bond Future	191.0300	0.1910	266.6800	0.2667	39.601	0	0	0
2018/06/29	R186	02/08/2018	8.50	Put	Bond Future	3,022.9000	3.0229	2,529.5600	2.5296	(16.320)	0	0	0
2018/06/29	R186	02/08/2018	8.47	Call	Bond Future	166.0400	0.1660	230.8700	0.2309	39.045	0	0	0
2018/06/29	R186	02/08/2018	8.47	Put	Bond Future	3,188.7600	3.1888	2,684.6000	2.6846	(15.811)	0	0	0
2018/06/29	R186	02/08/2018	8.25	Put	Bond Future	4,488.2300	4.4882	3,933.8500	3.9338	(12.352)	0	0	0
2018/06/29	R186	02/08/2018	7.50	Put	Bond Future	9,430.1600	9.4302	8,861.1800	8.8612	(6.034)	0	0	0
2018/06/29	R186	02/08/2018	8.48	Call	Bond Future	174.0800	0.1741	242.3500	0.2423	39.218	0	0	0
2018/06/29	R186	02/08/2018	8.75	Call	Bond Future	558.1000	0.5581	744.7200	0.7447	33.438	0	0	5,000

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2018/06/29	R186	02/08/2018	8.75	Put	Bond Future	1,815.9900	1.8160	1,433.6200	1.4336	(21.056)	0	0	0
2018/06/29	R186	02/08/2018	8.46	Call	Bond Future	158.3700	0.1584	219.8100	0.2198	38.795	0	0	0
2018/06/29	R186	02/08/2018	8.46	Put	Bond Future	3,244.8000	3.2448	2,737.2500	2.7373	(15.642)	0	0	0
2018/06/29	R186	02/08/2018	7.50	Call	Bond Future	0.1800	0.0002	0.1900	0.0002	5.556	0	0	3,020
2018/06/29	R186	01/11/2018	9.14	Call	Bond Future	2,444.5000	2.4445	2,739.3600	2.7394	12.062	0	0	0
2018/06/29	R186	01/11/2018	7.96	Put	Bond Future	6,857.7200	6.8577	6,294.8800	6.2949	(8.207)	0	0	0
2018/06/29	R186	01/11/2018	8.54	Put	Bond Future	3,835.1400	3.8351	3,405.4400	3.4054	(11.204)	0	0	0
2018/06/29	R186	01/11/2018			Bond Future	9.0298	112.2732	8.9334	112.8519	(1.068)	0.0000	0.0000	0
2018/06/29	R186	01/11/2018	8.46	Put	Bond Future	4,193.0900	4.1931	3,742.5400	3.7425	(10.745)	0	0	0
2018/06/29	R186	01/11/2018	8.46	Call	Bond Future	715.3200	0.7153	843.5300	0.8435	17.923	0	0	5,000
2018/06/29	R186	01/11/2018	8.53	Call	Bond Future	835.8100	0.8358	982.6800	0.9827	17.572	0	0	0
2018/06/29	R186	01/11/2018	8.53	Put	Bond Future	3,878.5700	3.8786	3,446.6800	3.4467	(11.135)	0	0	0
2018/06/29	R186	01/11/2018	9.14	Put	Bond Future	1,788.5900	1.7886	1,504.6900	1.5047	(15.873)	0	0	5,000
2018/06/29	R186	01/11/2018	7.96	Call	Bond Future	207.4400	0.2074	223.3600	0.2234	7.675	0	0	5,000
2018/06/29	R186	01/11/2018	8.54	Call	Bond Future	854.3400	0.8543	1,003.4000	1.0034	17.447	0	0	0
2018/06/29	R186	01/11/2018	8.52	Call	Bond Future	817.5400	0.8175	962.0000	0.9620	17.670	0	0	0
2018/06/29	R186	01/11/2018	8.52	Put	Bond Future	3,922.3100	3.9223	3,488.0100	3.4880	(11.073)	0	0	0
2018/06/29	R186	07/02/2019	8.20	Call	Bond Future	729.5000	0.7295	893.9300	0.8939	22.540	0	0	0
2018/06/29	R186	07/02/2019	8.21	Put	Bond Future	6,170.0200	6.1700	5,748.0700	5.7481	(6.839)	0	0	0
2018/06/29	R186	07/02/2019			Bond Future	9.1167	109.1450	9.0152	109.7356	(1.113)	0.0000	0.0000	0
2018/06/29	R186	07/02/2019	8.20	Put	Bond Future	6,219.9000	6.2199	5,793.6800	5.7937	(6.853)	0	0	0
2018/06/29	R186	07/02/2019	8.21	Call	Bond Future	741.4500	0.7414	910.1500	0.9102	22.753	0	0	0
2018/06/29	R186	07/02/2019	8.22	Call	Bond Future	753.5600	0.7536	926.8300	0.9268	22.994	0	0	0
2018/06/29	R186	07/02/2019	8.22	Put	Bond Future	6,120.3400	6.1203	5,702.9600	5.7030	(6.820)	0	0	0
2018/06/29	R197	02/08/2018			Bond Future	297.7872	297.7872	298.5290	298.5290	0.249	0.0000	0.0000	2,388
2018/06/29	R197	01/11/2018			Bond Future	303.1667	303.1667	303.9208	303.9208	0.249	0.0000	0.0000	0
2018/06/29	R197	07/02/2019			Bond Future	301.7485	301.7485	302.5194	302.5194	0.255	0.0000	0.0000	0
2018/06/29	R202	02/08/2018			Bond Future	234.6808	234.6808	234.7104	234.7104	0.013	0.0000	0.0000	22,040
2018/06/29	R202	01/11/2018			Bond Future	238.9202	238.9202	238.9497	238.9497	0.012	0.0000	0.0000	0
2018/06/29	R202	07/02/2019			Bond Future	239.6927	239.6927	239.7244	239.7244	0.013	0.0000	0.0000	0
2018/06/29	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R204	02/08/2018			Bond Future	6.6229	101.4954	6.5583	101.5192	(0.975)	0.0000	0.0000	10,270
2018/06/29	R204	02/08/2018	8.98	Call	Bond Future	862.5500	0.8625	886.3700	0.8864	2.762	0	0	0
2018/06/29	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R204	02/08/2018	8.99	Call	Bond Future	866.1800	0.8662	890.0000	0.8900	2.750	0	0	0
2018/06/29	R204	02/08/2018	8.97	Call	Bond Future	858.9300	0.8589	882.7500	0.8828	2.773	0	0	0
2018/06/29	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R207	02/08/2018	6.86	Put	Bond Future	1,055.1400	1.0551	911.3600	0.9114	(13.627)	0	0	0
2018/06/29	R207	02/08/2018	6.85	Call	Bond Future	3.3000	0.0033	3.4400	0.0034	4.242	0	0	0
2018/06/29	R207	02/08/2018			Bond Future	7.6431	99.9200	7.5353	100.0639	(1.411)	0.0000	0.0000	21,440
2018/06/29	R207	02/08/2018	6.86	Call	Bond Future	3.3300	0.0033	3.4900	0.0035	4.805	0	0	0
2018/06/29	R207	02/08/2018	6.85	Put	Bond Future	1,068.6400	1.0686	924.8400	0.9248	(13.456)	0	0	0
2018/06/29	R207	02/08/2018	6.87	Call	Bond Future	3.3700	0.0034	3.5400	0.0035	5.045	0	0	0
2018/06/29	R207	02/08/2018	6.87	Put	Bond Future	1,041.6600	1.0417	897.8900	0.8979	(13.802)	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
2018/06/29	R207	01/11/2018	6.76	Put	Bond Future	1,093.7900	1.0938	948.4600	0.9485	(13.287)	0	0	0
2018/06/29	R207	01/11/2018			Bond Future	7.7212	101.7035	7.5902	101.8497	(1.696)	0.0000	0.0000	0
2018/06/29	R207	01/11/2018	6.75	Call	Bond Future	13.6100	0.0136	14.6600	0.0147	7.715	0	0	0
2018/06/29	R207	01/11/2018	6.75	Put	Bond Future	1,104.5500	1.1045	959.4800	0.9595	(13.134)	0	0	0
2018/06/29	R207	01/11/2018	6.76	Call	Bond Future	14.1700	0.0142	14.9600	0.0150	5.575	0	0	0
2018/06/29	R207	01/11/2018	6.74	Call	Bond Future	13.0600	0.0131	14.0300	0.0140	7.427	0	0	0
2018/06/29	R207	01/11/2018	6.74	Put	Bond Future	1,115.3200	1.1153	970.1700	0.9702	(13.014)	0	0	0
2018/06/29	R207	07/02/2019	6.52	Call	Bond Future	6.8500	0.0069	7.0100	0.0070	2.336	0	0	0
2018/06/29	R207	07/02/2019	6.51	Put	Bond Future	1,181.6700	1.1817	1,032.2200	1.0322	(12.647)	0	0	0
2018/06/29	R207	07/02/2019			Bond Future	7.8465	100.0306	7.6750	100.1801	(2.186)	0.0000	0.0000	0
2018/06/29	R207	07/02/2019	6.53	Call	Bond Future	7.1100	0.0071	7.3000	0.0073	2.672	0	0	0
2018/06/29	R207	07/02/2019	6.53	Put	Bond Future	1,164.4400	1.1644	1,015.0500	1.0150	(12.829)	0	0	0
2018/06/29	R207	07/02/2019	6.52	Put	Bond Future	1,173.0500	1.1731	1,023.6300	1.0236	(12.738)	0	0	0
2018/06/29	R207	07/02/2019	6.51	Call	Bond Future	6.6000	0.0066	6.7300	0.0067	1.970	0	0	0
2018/06/29	R208	02/08/2018	7.14	Call	Bond Future	10.7400	0.0107	7.4100	0.0074	(31.006)	0	0	0
2018/06/29	R208	02/08/2018	7.12	Call	Bond Future	9.4700	0.0095	6.8300	0.0068	(27.878)	0	0	0
2018/06/29	R208	02/08/2018			Bond Future	7.9272	99.6030	7.8277	99.8329	(1.255)	0.0000	0.0000	29,486
2018/06/29	R208	02/08/2018	7.12	Put	Bond Future	1,894.6400	1.8946	1,662.0900	1.6621	(12.274)	0	0	0
2018/06/29	R208	02/08/2018	7.14	Put	Bond Future	1,848.6600	1.8487	1,615.4200	1.6154	(12.617)	0	0	0
2018/06/29	R208	02/08/2018	7.13	Call	Bond Future	10.0900	0.0101	7.1100	0.0071	(29.534)	0	0	0
2018/06/29	R208	02/08/2018	7.13	Put	Bond Future	1,871.6300	1.8716	1,638.7400	1.6387	(12.443)	0	0	0
2018/06/29	R208	01/11/2018	7.11	Put	Bond Future	1,962.3500	1.9624	1,721.8000	1.7218	(12.258)	0	0	0
2018/06/29	R208	01/11/2018			Bond Future	8.0069	97.9814	7.8962	98.2150	(1.382)	0.0000	0.0000	0
2018/06/29	R208	01/11/2018	7.11	Call	Bond Future	48.2300	0.0482	41.3000	0.0413	(14.369)	0	0	0
2018/06/29	R208	01/11/2018	7.12	Call	Bond Future	49.9300	0.0499	42.4700	0.0425	(14.941)	0	0	0
2018/06/29	R208	01/11/2018	7.10	Put	Bond Future	1,982.3000	1.9823	1,742.3500	1.7424	(12.105)	0	0	0
2018/06/29	R208	01/11/2018	7.12	Put	Bond Future	1,942.4500	1.9425	1,701.3700	1.7014	(12.411)	0	0	0
2018/06/29	R208	01/11/2018	7.10	Call	Bond Future	46.5700	0.0466	40.2400	0.0402	(13.592)	0	0	0
2018/06/29	R208	07/02/2019	7.07	Call	Bond Future	87.3400	0.0873	57.3900	0.0574	(34.291)	0	0	0
2018/06/29	R208	07/02/2019	7.08	Put	Bond Future	2,058.7800	2.0588	1,789.7200	1.7897	(13.069)	0	0	0
2018/06/29	R208	07/02/2019	7.06	Put	Bond Future	2,093.3100	2.0933	1,824.8000	1.8248	(12.827)	0	0	0
2018/06/29	R208	07/02/2019			Bond Future	8.1091	99.8811	7.9829	100.1199	(1.556)	0.0000	0.0000	0
2018/06/29	R208	07/02/2019	7.07	Put	Bond Future	2,076.0200	2.0760	1,807.3000	1.8073	(12.944)	0	0	0
2018/06/29	R208	07/02/2019	7.08	Call	Bond Future	89.4800	0.0895	59.1900	0.0592	(33.851)	0	0	0
2018/06/29	R208	07/02/2019	7.06	Call	Bond Future	85.2400	0.0852	55.5000	0.0555	(34.890)	0	0	0
2018/06/29	R209	02/08/2018	9.66	Call	Bond Future	1,443.4300	1.4434	1,728.9900	1.7290	19.783	0	0	435
2018/06/29	R209	02/08/2018	8.96	Put	Bond Future	4,610.4800	4.6105	4,100.3200	4.1003	(11.065)	0	0	0
2018/06/29	R209	02/08/2018	8.49	Call	Bond Future	5.0400	0.0050	5.2600	0.0053	4.365	0	0	500
2018/06/29	R209	02/08/2018	8.46	Put	Bond Future	8,256.7200	8.2567	7,715.6300	7.7156	(6.553)	0	0	0
2018/06/29	R209	02/08/2018	10.38	Call	Bond Future	4,927.1400	4.9271	5,426.9400	5.4269	10.144	0	0	0
2018/06/29	R209	02/08/2018	9.21	Call	Bond Future	319.9800	0.3200	423.8200	0.4238	32.452	0	0	0
2018/06/29	R209	02/08/2018	10.39	Put	Bond Future	125.1000	0.1251	84.8300	0.0848	(32.190)	0	0	0
2018/06/29	R209	02/08/2018			Bond Future	9.6144	73.8667	9.5328	74.4079	(0.849)	0.0000	0.0000	125,389
2018/06/29	R209	02/08/2018	10.21	Call	Bond Future	3,999.9600	4.0000	4,475.3100	4.4753	11.884	0	0	0
2018/06/29	R209	02/08/2018	10.21	Put	Bond Future	225.0700	0.2251	159.2100	0.1592	(29.262)	0	0	435
2018/06/29	R209	02/08/2018	8.96	Call	Bond Future	94.1600	0.0942	125.2100	0.1252	32.976	0	0	5,000

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2018/06/29	R209	02/08/2018	9.43	Call	Bond Future	743.5100	0.7435	928.4100	0.9284	24.869	0	0	0
2018/06/29	R209	02/08/2018	9.43	Put	Bond Future	1,975.3300	1.9753	1,619.0200	1.6190	(18.038)	0	0	5,000
2018/06/29	R209	02/08/2018	10.84	Call	Bond Future	7,475.9500	7.4760	8,004.4000	8.0044	7.069	0	0	0
2018/06/29	R209	02/08/2018	10.84	Put	Bond Future	23.9700	0.0240	11.2100	0.0112	(53.233)	0	0	435
2018/06/29	R209	02/08/2018	8.83	Call	Bond Future	46.4100	0.0464	57.1100	0.0571	23.055	0	0	0
2018/06/29	R209	02/08/2018	8.83	Put	Bond Future	5,509.3900	5.5094	4,978.8800	4.9789	(9.629)	0	0	500
2018/06/29	R209	02/08/2018	8.49	Put	Bond Future	8,026.1400	8.0261	7,485.1500	7.4851	(6.740)	0	0	0
2018/06/29	R209	02/08/2018	9.21	Put	Bond Future	3,062.8400	3.0628	2,625.4700	2.6255	(14.280)	0	0	500
2018/06/29	R209	02/08/2018	9.66	Put	Bond Future	1,143.4000	1.1434	887.7500	0.8878	(22.359)	0	0	0
2018/06/29	R209	02/08/2018	8.46	Call	Bond Future	4.0400	0.0040	4.1600	0.0042	2.970	0	0	5,000
2018/06/29	R209	02/08/2018	10.38	Put	Bond Future	129.3100	0.1293	87.9000	0.0879	(32.024)	0	0	0
2018/06/29	R209	02/08/2018	10.39	Call	Bond Future	4,982.3800	4.9824	5,483.3200	5.4833	10.054	0	0	0
2018/06/29	R209	02/08/2018	10.40	Call	Bond Future	5,037.6700	5.0377	5,539.7000	5.5397	9.966	0	0	0
2018/06/29	R209	02/08/2018	10.40	Put	Bond Future	121.0200	0.1210	81.8400	0.0818	(32.375)	0	0	0
2018/06/29	R209	01/11/2018	1,016.00	Call	Bond Future	71,149.6500	71.1497	71,700.2800	71.7003	0.774	0	0	0
2018/06/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R209	01/11/2018	9.34	Put	Bond Future	3,628.1000	3.6281	3,268.7600	3.2688	(9.904)	0	0	0
2018/06/29	R209	01/11/2018	9.97	Call	Bond Future	3,487.6300	3.4876	3,808.0400	3.8080	9.187	0	0	0
2018/06/29	R209	01/11/2018	9.64	Call	Bond Future	2,270.5700	2.2706	2,518.8700	2.5189	10.936	0	0	2,000
2018/06/29	R209	01/11/2018	9.98	Put	Bond Future	1,604.4400	1.6044	1,376.5800	1.3766	(14.202)	0	0	2,000
2018/06/29	R209	01/11/2018	10.00	Call	Bond Future	3,608.4900	3.6085	3,935.9400	3.9359	9.074	0	0	0
2018/06/29	R209	01/11/2018			Bond Future	9.6790	72.0375	9.5950	72.5881	(0.868)	0.0000	0.0000	0
2018/06/29	R209	01/11/2018	1,016.01	Call	Bond Future	71,149.6500	71.1497	71,700.2800	71.7003	0.774	0	0	0
2018/06/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R209	01/11/2018	8.89	Put	Bond Future	5,941.0200	5.9410	5,441.5600	5.4416	(8.407)	0	0	0
2018/06/29	R209	01/11/2018	8.89	Call	Bond Future	512.0500	0.5120	563.2200	0.5632	9.993	0	0	2,000
2018/06/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/29	R209	01/11/2018	1,015.99	Call	Bond Future	71,149.6400	71.1496	71,700.2700	71.7003	0.774	0	0	0
2018/06/29	R209	01/11/2018	9.34	Call	Bond Future	1,366.6200	1.3666	1,557.9100	1.5579	13.997	0	0	0
2018/06/29	R209	01/11/2018	9.97	Put	Bond Future	1,626.9900	1.6270	1,396.7700	1.3968	(14.150)	0	0	0
2018/06/29	R209	01/11/2018	9.64	Put	Bond Future	2,525.4400	2.5254	2,223.1100	2.2231	(11.971)	0	0	0
2018/06/29	R209	01/11/2018	9.98	Call	Bond Future	3,527.7400	3.5277	3,850.5100	3.8505	9.149	0	0	0
2018/06/29	R209	01/11/2018	10.00	Put	Bond Future	1,560.1400	1.5601	1,336.9600	1.3370	(14.305)	0	0	5,850
2018/06/29	R209	01/11/2018	9.94	Call	Bond Future	3,368.4300	3.3684	3,681.8500	3.6819	9.305	0	0	0
2018/06/29	R209	01/11/2018	9.94	Put	Bond Future	1,696.2600	1.6963	1,459.0500	1.4591	(13.984)	0	0	0
2018/06/29	R209	01/11/2018	10.57	Call	Bond Future	6,177.4400	6.1774	6,629.6800	6.6297	7.321	0	0	0
2018/06/29	R209	01/11/2018	10.57	Put	Bond Future	701.5700	0.7016	603.1800	0.6032	(14.024)	0	0	0
2018/06/29	R209	07/02/2019	8.97	Put	Bond Future	6,540.0000	6.5400	6,141.4600	6.1415	(6.094)	0	0	0
2018/06/29	R209	07/02/2019			Bond Future	9.7501	73.4342	9.6634	73.9959	(0.890)	0.0000	0.0000	0
2018/06/29	R209	07/02/2019	8.96	Call	Bond Future	1,230.0000	1.2300	1,387.9600	1.3880	12.842	0	0	0
2018/06/29	R209	07/02/2019	8.96	Put	Bond Future	6,594.4800	6.5945	6,190.7000	6.1907	(6.123)	0	0	0
2018/06/29	R209	07/02/2019	8.97	Call	Bond Future	1,247.0400	1.2470	1,410.2400	1.4102	13.087	0	0	0
2018/06/29	R209	07/02/2019	8.95	Call	Bond Future	1,213.1100	1.2131	1,365.6900	1.3657	12.578	0	0	0
2018/06/29	R209	07/02/2019	8.95	Put	Bond Future	6,649.2100	6.6492	6,240.0500	6.2400	(6.154)	0	0	0
2018/06/29	R210	02/08/2018			Bond Future	187.0678	187.0678	187.7267	187.7267	0.352	0.0000	0.0000	2,179
2018/06/29	R210	01/11/2018			Bond Future	187.9470	187.9470	188.6170	188.6170	0.357	0.0000	0.0000	0
2018/06/29	R210	07/02/2019			Bond Future	191.6284	191.6284	192.3127	192.3127	0.357	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
2018/06/29	R212	02/08/2018			Bond Future	153.4532	153.4532	153.4714	153.4714	0.012	0.0000	0.0000	4,777
2018/06/29	R212	01/11/2018			Bond Future	156.2252	156.2252	156.2432	156.2432	0.012	0.0000	0.0000	0
2018/06/29	R212	07/02/2019			Bond Future	157.1315	157.1315	157.1508	157.1508	0.012	0.0000	0.0000	0
2018/06/29	R213	02/08/2018	9.06	Call	Bond Future	319.2300	0.3192	425.3000	0.4253	33.227	0	0	0
2018/06/29	R213	02/08/2018	9.05	Put	Bond Future	2,816.4200	2.8164	2,363.2000	2.3632	(16.092)	0	0	0
2018/06/29	R213	02/08/2018			Bond Future	9.4363	85.3209	9.3495	85.8763	(0.920)	0.0000	0.0000	33,503
2018/06/29	R213	02/08/2018	9.07	Call	Bond Future	333.1900	0.3332	443.3400	0.4433	33.059	0	0	0
2018/06/29	R213	02/08/2018	9.07	Put	Bond Future	2,711.4000	2.7114	2,266.1700	2.2662	(16.421)	0	0	0
2018/06/29	R213	02/08/2018	9.06	Put	Bond Future	2,763.6600	2.7637	2,314.3500	2.3144	(16.258)	0	0	0
2018/06/29	R213	02/08/2018	9.05	Call	Bond Future	305.7000	0.3057	407.8600	0.4079	33.418	0	0	0
2018/06/29	R213	01/11/2018	8.65	Call	Bond Future	417.3100	0.4173	466.4800	0.4665	11.783	0	0	0
2018/06/29	R213	01/11/2018	8.64	Put	Bond Future	6,104.6800	6.1047	5,586.0300	5.5860	(8.496)	0	0	0
2018/06/29	R213	01/11/2018			Bond Future	9.5087	83.2978	9.4189	83.8628	(0.944)	0.0000	0.0000	0
2018/06/29	R213	01/11/2018	8.66	Call	Bond Future	427.1300	0.4271	479.1900	0.4792	12.188	0	0	0
2018/06/29	R213	01/11/2018	8.66	Put	Bond Future	5,987.0700	5.9871	5,474.1400	5.4741	(8.567)	0	0	0
2018/06/29	R213	01/11/2018	8.65	Put	Bond Future	6,045.7500	6.0458	5,529.9300	5.5299	(8.532)	0	0	0
2018/06/29	R213	01/11/2018	8.64	Call	Bond Future	407.6700	0.4077	454.0100	0.4540	11.367	0	0	0
2018/06/29	R213	07/02/2019	8.68	Call	Bond Future	927.8100	0.9278	1,073.9500	1.0739	15.751	0	0	0
2018/06/29	R213	07/02/2019			Bond Future	9.5906	84.9129	9.4974	85.4894	(0.972)	0.0000	0.0000	0
2018/06/29	R213	07/02/2019	8.68	Put	Bond Future	6,800.2800	6.8003	6,369.9800	6.3700	(6.328)	0	0	0
2018/06/29	R213	07/02/2019	8.69	Call	Bond Future	941.6900	0.9417	1,092.6800	1.0927	16.034	0	0	0
2018/06/29	R213	07/02/2019	8.70	Put	Bond Future	6,693.2400	6.6932	6,272.6800	6.2727	(6.283)	0	0	0
2018/06/29	R213	07/02/2019	8.69	Put	Bond Future	6,746.6400	6.7466	6,321.1900	6.3212	(6.306)	0	0	0
2018/06/29	R213	07/02/2019	8.70	Call	Bond Future	955.7400	0.9557	1,111.6200	1.1116	16.310	0	0	0
2018/06/29	R214	02/08/2018	8.96	Call	Bond Future	50.3900	0.0504	58.0100	0.0580	15.122	0	0	0
2018/06/29	R214	02/08/2018			Bond Future	9.7389	73.4503	9.6574	74.0157	(0.837)	0.0000	0.0000	32,501
2018/06/29	R214	02/08/2018	8.94	Call	Bond Future	44.8900	0.0449	51.3800	0.0514	14.458	0	0	0
2018/06/29	R214	02/08/2018	8.94	Put	Bond Future	5,912.2700	5.9123	5,353.3100	5.3533	(9.454)	0	0	0
2018/06/29	R214	02/08/2018	8.96	Put	Bond Future	5,761.5600	5.7616	5,203.7300	5.2037	(9.682)	0	0	0
2018/06/29	R214	02/08/2018	8.95	Call	Bond Future	47.5700	0.0476	54.6100	0.0546	14.799	0	0	0
2018/06/29	R214	02/08/2018	8.95	Put	Bond Future	5,836.7800	5.8368	5,278.3700	5.2784	(9.567)	0	0	0
2018/06/29	R214	01/11/2018	8.99	Put	Bond Future	6,411.4700	6.4115	5,917.3600	5.9174	(7.707)	0	0	0
2018/06/29	R214	01/11/2018	8.98	Call	Bond Future	487.1900	0.4872	564.2700	0.5643	15.821	0	0	0
2018/06/29	R214	01/11/2018			Bond Future	9.8036	71.4686	9.7197	72.0439	(0.856)	0.0000	0.0000	0
2018/06/29	R214	01/11/2018	8.99	Call	Bond Future	498.7200	0.4987	579.9500	0.5799	16.288	0	0	0
2018/06/29	R214	01/11/2018	8.98	Put	Bond Future	6,477.4500	6.4775	5,979.1900	5.9792	(7.692)	0	0	0
2018/06/29	R214	01/11/2018	9.00	Call	Bond Future	510.4600	0.5105	595.9100	0.5959	16.740	0	0	0
2018/06/29	R214	01/11/2018	9.00	Put	Bond Future	6,345.8100	6.3458	5,855.9200	5.8559	(7.720)	0	0	0
2018/06/29	R214	07/02/2019	9.05	Put	Bond Future	7,215.3000	7.2153	6,683.8700	6.6839	(7.365)	0	0	0
2018/06/29	R214	07/02/2019			Bond Future	9.8761	72.8543	9.7894	73.4412	(0.878)	0.0000	0.0000	0
2018/06/29	R214	07/02/2019	9.04	Call	Bond Future	1,267.9100	1.2679	1,318.4000	1.3184	3.982	0	0	0
2018/06/29	R214	07/02/2019	9.04	Put	Bond Future	7,274.3600	7.2744	6,737.9500	6.7379	(7.374)	0	0	0
2018/06/29	R214	07/02/2019	9.05	Call	Bond Future	1,285.4500	1.2854	1,340.9200	1.3409	4.315	0	0	0
2018/06/29	R214	07/02/2019	9.03	Call	Bond Future	1,250.5400	1.2505	1,296.1000	1.2961	3.643	0	0	0
2018/06/29	R214	07/02/2019	9.03	Put	Bond Future	7,333.7100	7.3337	6,792.3700	6.7924	(7.382)	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
2018/06/29	R248	02/08/2018	8.98	Call	Bond Future	46.3600	0.0464	57.0900	0.0571	23.145	0	0	0
2018/06/29	R248	02/08/2018	8.97	Put	Bond Future	7,675.2300	7.6752	6,918.3700	6.9184	(9.861)	0	0	0
2018/06/29	R248	02/08/2018			Bond Future	9.7793	93.8923	9.6927	94.6591	(0.886)	0.0000	0.0000	103,131
2018/06/29	R248	02/08/2018	8.99	Call	Bond Future	49.3200	0.0493	60.8500	0.0608	23.378	0	0	0
2018/06/29	R248	02/08/2018	8.99	Put	Bond Future	7,479.0500	7.4790	6,723.7600	6.7238	(10.099)	0	0	0
2018/06/29	R248	02/08/2018	8.98	Put	Bond Future	7,576.9800	7.5770	6,820.8900	6.8209	(9.979)	0	0	0
2018/06/29	R248	02/08/2018	8.97	Call	Bond Future	43.5500	0.0436	53.5100	0.0535	22.870	0	0	0
2018/06/29	R248	01/11/2018	9.03	Call	Bond Future	579.8400	0.5798	707.3300	0.7073	21.987	0	0	0
2018/06/29	R248	01/11/2018			Bond Future	9.8452	91.1357	9.7560	91.9158	(0.906)	0.0000	0.0000	0
2018/06/29	R248	01/11/2018	9.01	Call	Bond Future	546.1500	0.5462	666.9000	0.6669	22.109	0	0	0
2018/06/29	R248	01/11/2018	9.01	Put	Bond Future	8,339.6600	8.3397	7,680.3300	7.6803	(7.906)	0	0	0
2018/06/29	R248	01/11/2018	9.03	Put	Bond Future	8,173.1400	8.1731	7,520.5500	7.5205	(7.985)	0	0	0
2018/06/29	R248	01/11/2018	9.02	Call	Bond Future	562.8800	0.5629	686.8500	0.6869	22.024	0	0	0
2018/06/29	R248	01/11/2018	9.02	Put	Bond Future	8,256.2000	8.2562	7,600.0900	7.6001	(7.947)	0	0	0
2018/06/29	R248	07/02/2019	9.06	Put	Bond Future	9,385.1300	9.3851	8,691.2900	8.6913	(7.393)	0	0	0
2018/06/29	R248	07/02/2019			Bond Future	9.9190	92.9028	9.8267	93.6986	(0.930)	0.0000	0.0000	0
2018/06/29	R248	07/02/2019	9.06	Call	Bond Future	1,468.1900	1.4682	1,570.1700	1.5702	6.946	0	0	0
2018/06/29	R248	07/02/2019	9.05	Put	Bond Future	9,463.1200	9.4631	8,762.8100	8.7628	(7.400)	0	0	0
2018/06/29	R248	07/02/2019	9.07	Call	Bond Future	1,489.7100	1.4897	1,598.4900	1.5985	7.302	0	0	0
2018/06/29	R248	07/02/2019	9.07	Put	Bond Future	9,307.5300	9.3075	8,620.4900	8.6205	(7.382)	0	0	0
2018/06/29	R248	07/02/2019	9.05	Call	Bond Future	1,446.8900	1.4469	1,542.4000	1.5424	6.601	0	0	0

**Total**

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