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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2018 TO 02/07/2018

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
2018/07/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	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
2018/07/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2025	02/08/2018			Bond Future	131.1147	131.1147	131.1307	131.1307	0.012	0.0000	0.0000	864
2018/07/02	2025	02/08/2018	136.65	Put	Bond Future	5,535.3100	5.5353	5,519.3100	5.5193	(0.289)	0	0	0
2018/07/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2025	02/08/2018	136.67	Put	Bond Future	5,555.3100	5.5553	5,539.3100	5.5393	(0.288)	0	0	0
2018/07/02	2025	02/08/2018	136.66	Put	Bond Future	5,545.3100	5.5453	5,529.3100	5.5293	(0.289)	0	0	0
2018/07/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2025	01/11/2018			Bond Future	133.4828	133.4828	133.4987	133.4987	0.012	0.0000	0.0000	0
2018/07/02	2025	07/02/2019			Bond Future	134.6847	134.6847	134.6993	134.6993	0.011	0.0000	0.0000	0
2018/07/02	2029	02/08/2018			Bond Future	100.2057	100.2057	99.7422	99.7422	(0.463)	0.0000	0.0000	1,370
2018/07/02	2029	01/11/2018			Bond Future	100.9660	100.9660	100.4939	100.4939	(0.468)	0.0000	0.0000	0
2018/07/02	2029	07/02/2019			Bond Future	102.9443	102.9443	102.4617	102.4617	(0.469)	0.0000	0.0000	0
2018/07/02	2030	02/08/2018	8.51	Call	Bond Future	37.2100	0.0372	20.2900	0.0203	(45.472)	0	0	7,850
2018/07/02	2030	02/08/2018	8.91	Call	Bond Future	351.4500	0.3515	251.9100	0.2519	(28.323)	0	0	7,850
2018/07/02	2030	02/08/2018	9.46	Put	Bond Future	667.2700	0.6673	728.4100	0.7284	9.163	0	0	0
2018/07/02	2030	02/08/2018			Bond Future	9.2568	91.3758	9.3067	91.0493	0.539	0.0000	0.0000	50,411
2018/07/02	2030	02/08/2018	8.51	Put	Bond Future	5,119.5600	5.1196	5,429.1300	5.4291	6.047	0	0	0
2018/07/02	2030	02/08/2018	9.46	Call	Bond Future	1,987.0700	1.9871	1,721.7200	1.7217	(13.354)	0	0	0
2018/07/02	2030	02/08/2018	8.91	Put	Bond Future	2,665.5500	2.6656	2,892.5000	2.8925	8.514	0	0	0
2018/07/02	2030	02/08/2018	9.50	Call	Bond Future	2,165.8000	2.1658	1,892.1100	1.8921	(12.637)	0	0	0
2018/07/02	2030	02/08/2018	9.47	Call	Bond Future	2,031.1400	2.0311	1,763.6400	1.7636	(13.170)	0	0	0
2018/07/02	2030	02/08/2018	9.45	Put	Bond Future	687.9800	0.6880	751.3300	0.7513	9.208	0	0	0
2018/07/02	2030	02/08/2018	9.50	Put	Bond Future	589.2200	0.5892	642.0200	0.6420	8.961	0	0	7,850
2018/07/02	2030	02/08/2018	9.47	Put	Bond Future	647.0500	0.6470	706.0400	0.7060	9.117	0	0	0
2018/07/02	2030	02/08/2018	9.45	Call	Bond Future	1,943.4400	1.9434	1,680.3000	1.6803	(13.540)	0	0	0
2018/07/02	2030	01/11/2018	8.60	Call	Bond Future	496.0900	0.4961	422.5100	0.4225	(14.832)	0	0	0
2018/07/02	2030	01/11/2018	8.58	Put	Bond Future	5,443.5000	5.4435	5,706.2700	5.7063	4.827	0	0	0
2018/07/02	2030	01/11/2018			Bond Future	9.3244	93.0064	9.3763	92.6729	0.556	0.0000	0.0000	0
2018/07/02	2030	01/11/2018	8.60	Put	Bond Future	5,331.6900	5.3317	5,591.5700	5.5916	4.874	0	0	0
2018/07/02	2030	01/11/2018	8.58	Call	Bond Future	469.5500	0.4695	398.8600	0.3989	(15.055)	0	0	0
2018/07/02	2030	01/11/2018	8.59	Put	Bond Future	5,387.3600	5.3874	5,648.7000	5.6487	4.851	0	0	0
2018/07/02	2030	01/11/2018	8.59	Call	Bond Future	482.6200	0.4826	410.5000	0.4105	(14.943)	0	0	0
2018/07/02	2030	07/02/2019	8.62	Call	Bond Future	1,115.6500	1.1156	1,013.6700	1.0137	(9.141)	0	0	0
2018/07/02	2030	07/02/2019			Bond Future	9.4006	90.8009	9.4546	90.4607	0.574	0.0000	0.0000	0
2018/07/02	2030	07/02/2019	8.62	Put	Bond Future	6,232.7200	6.2327	6,470.9000	6.4709	3.821	0	0	0
2018/07/02	2030	07/02/2019	8.63	Call	Bond Future	1,135.0300	1.1350	1,031.8600	1.0319	(9.090)	0	0	0
2018/07/02	2030	07/02/2019	8.63	Put	Bond Future	6,184.1400	6.1841	6,421.1300	6.4211	3.832	0	0	0
2018/07/02	2030	07/02/2019	8.64	Call	Bond Future	1,154.6300	1.1546	1,050.2600	1.0503	(9.039)	0	0	0
2018/07/02	2030	07/02/2019	8.64	Put	Bond Future	6,135.8300	6.1358	6,371.6200	6.3716	3.843	0	0	0

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2018/07/02	2032	02/08/2018	9.67	Call	Bond Future	2,305.7100	2.3057	2,011.4600	2.0115	(12.762)	0	0	0
2018/07/02	2032	02/08/2018	9.66	Put	Bond Future	685.2100	0.6852	746.3800	0.7464	8.927	0	0	0
2018/07/02	2032	02/08/2018			Bond Future	9.4359	93.8912	9.4857	93.5380	0.529	0.0000	0.0000	35,096
2018/07/02	2032	02/08/2018	9.68	Call	Bond Future	2,354.5800	2.3546	2,058.1800	2.0582	(12.588)	0	0	0
2018/07/02	2032	02/08/2018	9.68	Put	Bond Future	644.1200	0.6441	700.9300	0.7009	8.820	0	0	0
2018/07/02	2032	02/08/2018	9.67	Put	Bond Future	664.4100	0.6644	723.3700	0.7234	8.874	0	0	0
2018/07/02	2032	02/08/2018	9.66	Call	Bond Future	2,257.2700	2.2573	1,965.2300	1.9652	(12.938)	0	0	0
2018/07/02	2032	01/11/2018	8.77	Put	Bond Future	5,920.9400	5.9209	6,200.3500	6.2003	4.719	0	0	0
2018/07/02	2032	01/11/2018			Bond Future	9.5068	91.4119	9.5586	91.0512	0.545	0.0000	0.0000	0
2018/07/02	2032	01/11/2018	8.76	Call	Bond Future	544.6400	0.5446	465.0000	0.4650	(14.623)	0	0	0
2018/07/02	2032	01/11/2018	8.76	Put	Bond Future	5,980.9500	5.9810	6,262.0100	6.2620	4.699	0	0	0
2018/07/02	2032	01/11/2018	8.77	Call	Bond Future	560.4000	0.5604	479.1100	0.4791	(14.506)	0	0	0
2018/07/02	2032	01/11/2018	8.75	Call	Bond Future	529.1800	0.5292	451.1700	0.4512	(14.742)	0	0	0
2018/07/02	2032	01/11/2018	8.75	Put	Bond Future	6,041.3400	6.0413	6,324.0300	6.3240	4.679	0	0	0
2018/07/02	2032	07/02/2019	8.81	Call	Bond Future	1,243.1300	1.2431	1,131.0800	1.1311	(9.014)	0	0	0
2018/07/02	2032	07/02/2019	8.80	Put	Bond Future	6,847.1700	6.8472	7,104.3600	7.1044	3.756	0	0	0
2018/07/02	2032	07/02/2019			Bond Future	9.5854	93.1848	9.6391	92.8169	0.561	0.0000	0.0000	0
2018/07/02	2032	07/02/2019	8.82	Call	Bond Future	1,264.5600	1.2646	1,151.2100	1.1512	(8.964)	0	0	0
2018/07/02	2032	07/02/2019	8.82	Put	Bond Future	6,740.8100	6.7408	6,995.4000	6.9954	3.777	0	0	0
2018/07/02	2032	07/02/2019	8.81	Put	Bond Future	6,793.9600	6.7940	7,049.8500	7.0499	3.766	0	0	0
2018/07/02	2032	07/02/2019	8.80	Call	Bond Future	1,221.6800	1.2217	1,110.9300	1.1109	(9.065)	0	0	0
2018/07/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2033	02/08/2018			Bond Future	103.0460	103.0460	102.4199	102.4199	(0.608)	0.0000	0.0000	11,819
2018/07/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2033	02/08/2018	109.92	Put	Bond Future	6,873.9500	6.8739	7,500.0800	7.5001	9.109	0	0	0
2018/07/02	2033	02/08/2018	109.94	Put	Bond Future	6,893.9500	6.8939	7,520.0800	7.5201	9.082	0	0	0
2018/07/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2033	02/08/2018	109.93	Put	Bond Future	6,883.9500	6.8839	7,510.0800	7.5101	9.096	0	0	0
2018/07/02	2033	01/11/2018			Bond Future	103.7862	103.7862	103.1485	103.1485	(0.614)	0.0000	0.0000	0
2018/07/02	2033	07/02/2019			Bond Future	105.8197	105.8197	105.1684	105.1684	(0.616)	0.0000	0.0000	0
2018/07/02	2037	02/08/2018	9.96	Put	Bond Future	515.4000	0.5154	557.6200	0.5576	8.192	0	0	0
2018/07/02	2037	02/08/2018	9.95	Call	Bond Future	3,124.9900	3.1250	2,775.0600	2.7751	(11.198)	0	0	0
2018/07/02	2037	02/08/2018			Bond Future	9.6159	90.5993	9.6657	90.2053	0.518	0.0000	0.0000	56,255
2018/07/02	2037	02/08/2018	9.96	Call	Bond Future	3,183.4900	3.1835	2,831.7200	2.8317	(11.050)	0	0	0
2018/07/02	2037	02/08/2018	9.95	Put	Bond Future	532.7000	0.5327	576.7600	0.5768	8.271	0	0	0
2018/07/02	2037	02/08/2018	9.97	Call	Bond Future	3,242.3700	3.2424	2,888.8100	2.8888	(10.904)	0	0	0
2018/07/02	2037	02/08/2018	9.97	Put	Bond Future	498.5800	0.4986	539.0100	0.5390	8.109	0	0	0
2018/07/02	2037	01/11/2018	9.03	Call	Bond Future	762.1300	0.7621	657.2900	0.6573	(13.756)	0	0	0
2018/07/02	2037	01/11/2018			Bond Future	9.6809	92.2160	9.7325	91.8139	0.532	0.0000	0.0000	0
2018/07/02	2037	01/11/2018	9.01	Call	Bond Future	721.7800	0.7218	620.8600	0.6209	(13.982)	0	0	0
2018/07/02	2037	01/11/2018	9.01	Put	Bond Future	6,220.5600	6.2206	6,521.8000	6.5218	4.843	0	0	0
2018/07/02	2037	01/11/2018	9.03	Put	Bond Future	6,089.7100	6.0897	6,387.0300	6.3870	4.882	0	0	0
2018/07/02	2037	01/11/2018	9.02	Call	Bond Future	741.7700	0.7418	638.9000	0.6389	(13.868)	0	0	0
2018/07/02	2037	01/11/2018	9.02	Put	Bond Future	6,154.8900	6.1549	6,454.1800	6.4542	4.863	0	0	0
2018/07/02	2037	07/02/2019	9.06	Put	Bond Future	7,289.5500	7.2896	7,559.0100	7.5590	3.697	0	0	0
2018/07/02	2037	07/02/2019	9.05	Call	Bond Future	1,654.9500	1.6550	1,515.6600	1.5157	(8.417)	0	0	0

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2018/07/02	2037	07/02/2019			Bond Future	9.7537	89.7446	9.8070	89.3344	0.547	0.0000	0.0000	0
2018/07/02	2037	07/02/2019	9.06	Call	Bond Future	1,681.2700	1.6813	1,540.5300	1.5405	(8.371)	0	0	0
2018/07/02	2037	07/02/2019	9.05	Put	Bond Future	7,347.9400	7.3479	7,618.8500	7.6188	3.687	0	0	0
2018/07/02	2037	07/02/2019	9.07	Call	Bond Future	1,707.8400	1.7078	1,565.6400	1.5656	(8.326)	0	0	0
2018/07/02	2037	07/02/2019	9.07	Put	Bond Future	7,231.5300	7.2315	7,499.5300	7.4995	3.706	0	0	0
2018/07/02	2038	02/08/2018	134.55	Put	Bond Future	11,802.5800	11.8026	12,543.9900	12.5440	6.282	0	0	0
2018/07/02	2038	02/08/2018			Bond Future	122.7474	122.7474	122.0060	122.0060	(0.604)	0.0000	0.0000	9,150
2018/07/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2038	02/08/2018	134.54	Put	Bond Future	11,792.5800	11.7926	12,533.9900	12.5340	6.287	0	0	0
2018/07/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2038	02/08/2018	134.53	Put	Bond Future	11,782.5800	11.7826	12,523.9900	12.5240	6.292	0	0	0
2018/07/02	2038	01/11/2018			Bond Future	124.9643	124.9643	124.2093	124.2093	(0.604)	0.0000	0.0000	280
2018/07/02	2038	07/02/2019			Bond Future	125.8227	125.8227	125.0511	125.0511	(0.613)	0.0000	0.0000	0
2018/07/02	2040	02/08/2018	10.04	Call	Bond Future	3,522.1500	3.5221	3,108.7900	3.1088	(11.736)	0	0	0
2018/07/02	2040	02/08/2018	10.03	Put	Bond Future	551.8500	0.5519	607.1400	0.6071	10.019	0	0	0
2018/07/02	2040	02/08/2018			Bond Future	9.6806	94.0592	9.7355	93.5927	0.567	0.0000	0.0000	22,929
2018/07/02	2040	02/08/2018	10.05	Call	Bond Future	3,586.2100	3.5862	3,170.7600	3.1708	(11.585)	0	0	0
2018/07/02	2040	02/08/2018	10.05	Put	Bond Future	517.7200	0.5177	568.7600	0.5688	9.859	0	0	0
2018/07/02	2040	02/08/2018	10.04	Put	Bond Future	534.5900	0.5346	587.7200	0.5877	9.938	0	0	0
2018/07/02	2040	02/08/2018	10.03	Call	Bond Future	3,458.3700	3.4584	3,047.1700	3.0472	(11.890)	0	0	0
2018/07/02	2040	01/11/2018	9.80	Call	Bond Future	3,267.8900	3.2679	2,980.3300	2.9803	(8.800)	0	0	3,540
2018/07/02	2040	01/11/2018	9.09	Put	Bond Future	6,622.3700	6.6224	6,976.6000	6.9766	5.349	0	0	0
2018/07/02	2040	01/11/2018			Bond Future	9.7451	95.7376	9.8018	95.2617	0.582	0.0000	0.0000	0
2018/07/02	2040	01/11/2018	9.20	Put	Bond Future	5,879.1100	5.8791	6,207.3600	6.2074	5.583	0	0	0
2018/07/02	2040	01/11/2018	9.20	Call	Bond Future	1,097.1600	1.0972	949.4800	0.9495	(13.460)	0	0	3,540
2018/07/02	2040	01/11/2018	9.80	Put	Bond Future	2,807.4300	2.8074	2,995.8000	2.9958	6.710	0	0	0
2018/07/02	2040	01/11/2018	9.08	Call	Bond Future	806.2800	0.8063	686.8600	0.6869	(14.811)	0	0	0
2018/07/02	2040	01/11/2018	9.10	Put	Bond Future	6,693.1600	6.6932	7,049.6700	7.0497	5.326	0	0	0
2018/07/02	2040	01/11/2018	9.10	Put	Bond Future	6,552.2700	6.5523	6,904.1800	6.9042	5.371	0	0	0
2018/07/02	2040	01/11/2018	9.09	Call	Bond Future	828.3100	0.8283	706.6100	0.7066	(14.693)	0	0	0
2018/07/02	2040	01/11/2018	9.10	Call	Bond Future	850.9000	0.8509	726.8800	0.7269	(14.575)	0	0	2,950
2018/07/02	2040	01/11/2018	8.50	Put	Bond Future	11,646.8700	11.6469	12,093.5900	12.0936	3.836	0	0	0
2018/07/02	2040	01/11/2018	8.50	Call	Bond Future	133.1200	0.1331	103.9100	0.1039	(21.943)	0	0	2,950
2018/07/02	2040	01/11/2018	9.07	Call	Bond Future	784.6200	0.7846	667.4800	0.6675	(14.930)	0	0	0
2018/07/02	2040	01/11/2018	9.07	Put	Bond Future	6,764.4700	6.7645	7,123.2600	7.1233	5.304	0	0	0
2018/07/02	2040	07/02/2019	9.11	Put	Bond Future	7,863.6900	7.8637	8,191.4300	8.1914	4.168	0	0	0
2018/07/02	2040	07/02/2019	9.13	Call	Bond Future	1,733.3400	1.7333	1,572.1100	1.5721	(9.302)	0	0	0
2018/07/02	2040	07/02/2019			Bond Future	9.8172	93.0839	9.8758	92.5985	0.598	0.0000	0.0000	0
2018/07/02	2040	07/02/2019	9.11	Call	Bond Future	1,676.4200	1.6764	1,518.7300	1.5187	(9.406)	0	0	0
2018/07/02	2040	07/02/2019	9.13	Put	Bond Future	7,736.7300	7.7367	8,060.9300	8.0609	4.190	0	0	0
2018/07/02	2040	07/02/2019	9.12	Put	Bond Future	7,799.8800	7.7999	8,125.8600	8.1259	4.179	0	0	0
2018/07/02	2040	07/02/2019	9.12	Call	Bond Future	1,704.6200	1.7046	1,545.1700	1.5452	(9.354)	0	0	0
2018/07/02	2044	02/08/2018	10.07	Call	Bond Future	3,687.1000	3.6871	3,229.9100	3.2299	(12.400)	0	0	0
2018/07/02	2044	02/08/2018			Bond Future	9.6946	91.2924	9.7545	90.7740	0.618	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
2018/07/02	2044	02/08/2018	10.05	Call	Bond Future	3,557.4000	3.5574	3,105.0100	3.1050	(12.717)	0	0	0
2018/07/02	2044	02/08/2018	10.05	Put	Bond Future	555.5100	0.5555	621.5700	0.6216	11.892	0	0	0
2018/07/02	2044	02/08/2018	10.07	Put	Bond Future	521.2900	0.5213	582.5500	0.5826	11.752	0	0	0
2018/07/02	2044	02/08/2018	10.06	Call	Bond Future	3,622.0300	3.6220	3,167.2100	3.1672	(12.557)	0	0	0
2018/07/02	2044	02/08/2018	10.06	Put	Bond Future	538.1200	0.5381	601.7500	0.6017	11.825	0	0	0
2018/07/02	2044	01/11/2018	9.12	Call	Bond Future	890.5700	0.8906	752.9700	0.7530	(15.451)	0	0	0
2018/07/02	2044	01/11/2018			Bond Future	9.7564	92.9215	9.8182	92.3927	0.634	0.0000	0.0000	0
2018/07/02	2044	01/11/2018	9.12	Put	Bond Future	6,645.3800	6.6454	7,036.5400	7.0365	5.886	0	0	0
2018/07/02	2044	01/11/2018	9.13	Call	Bond Future	914.4200	0.9144	774.2500	0.7742	(15.329)	0	0	0
2018/07/02	2044	01/11/2018	9.14	Put	Bond Future	6,503.2700	6.5033	6,889.2900	6.8893	5.936	0	0	0
2018/07/02	2044	01/11/2018	9.13	Put	Bond Future	6,574.1300	6.5741	6,962.7200	6.9627	5.911	0	0	0
2018/07/02	2044	01/11/2018	9.14	Call	Bond Future	938.5000	0.9385	795.7600	0.7958	(15.209)	0	0	0
2018/07/02	2044	07/02/2019	9.18	Put	Bond Future	7,654.7400	7.6547	8,008.8600	8.0089	4.626	0	0	0
2018/07/02	2044	07/02/2019			Bond Future	9.8252	90.3384	9.8891	89.7992	0.651	0.0000	0.0000	0
2018/07/02	2044	07/02/2019	9.17	Call	Bond Future	1,864.7100	1.8647	1,681.4900	1.6815	(9.826)	0	0	0
2018/07/02	2044	07/02/2019	9.17	Put	Bond Future	7,718.4600	7.7185	8,074.5300	8.0745	4.613	0	0	0
2018/07/02	2044	07/02/2019	9.18	Call	Bond Future	1,895.0500	1.8950	1,709.8800	1.7099	(9.771)	0	0	0
2018/07/02	2044	07/02/2019	9.16	Call	Bond Future	1,834.3900	1.8344	1,653.1500	1.6531	(9.880)	0	0	0
2018/07/02	2044	07/02/2019	9.16	Put	Bond Future	7,782.3500	7.7824	8,140.4000	8.1404	4.601	0	0	0
2018/07/02	2046	02/08/2018	128.78	Put	Bond Future	11,912.8900	11.9129	11,898.1500	11.8982	(0.124)	0	0	0
2018/07/02	2046	02/08/2018			Bond Future	116.8671	116.8671	116.8818	116.8818	0.013	0.0000	0.0000	11,876
2018/07/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2046	02/08/2018	128.77	Put	Bond Future	11,902.8900	11.9029	11,888.1500	11.8882	(0.124)	0	0	0
2018/07/02	2046	02/08/2018	128.79	Put	Bond Future	11,922.8900	11.9229	11,908.1500	11.9082	(0.124)	0	0	0
2018/07/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2046	01/11/2018			Bond Future	117.3285	117.3285	117.3436	117.3436	0.013	0.0000	0.0000	140
2018/07/02	2046	07/02/2019			Bond Future	119.6273	119.6273	119.6411	119.6411	0.012	0.0000	0.0000	0
2018/07/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2050	02/08/2018	137.54	Put	Bond Future	16,390.2500	16.3903	16,374.8300	16.3748	(0.094)	0	0	0
2018/07/02	2050	02/08/2018	137.52	Put	Bond Future	16,370.2500	16.3703	16,354.8300	16.3548	(0.094)	0	0	0
2018/07/02	2050	02/08/2018			Bond Future	121.1498	121.1498	121.1652	121.1652	0.013	0.0000	0.0000	9,701
2018/07/02	2050	02/08/2018	137.53	Put	Bond Future	16,380.2500	16.3803	16,364.8300	16.3648	(0.094)	0	0	0
2018/07/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	2050	01/11/2018			Bond Future	123.3378	123.3378	123.3533	123.3533	0.013	0.0000	0.0000	135
2018/07/02	2050	07/02/2019			Bond Future	123.9830	123.9830	123.9973	123.9973	0.012	0.0000	0.0000	0
2018/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	AL37	02/08/2018			Index Future	583.5240	583.5240	582.5130	582.5130	(0.173)	0.0000	0.0000	0
2018/07/02	AL37	01/11/2018			Index Future	593.9380	593.9380	592.9030	592.9030	(0.174)	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
2018/07/02	AL37	07/02/2019			Index Future	605.4600	605.4600	604.4040	604.4040	(0.174)	0.0000	0.0000	0
2018/07/02	AL7T	02/08/2018			Index Future	676.7920	676.7920	674.9830	674.9830	(0.267)	0.0000	0.0000	0
2018/07/02	AL7T	01/11/2018			Index Future	688.8700	688.8700	687.0220	687.0220	(0.268)	0.0000	0.0000	0
2018/07/02	AL7T	07/02/2019			Index Future	702.2330	702.2330	700.3490	700.3490	(0.268)	0.0000	0.0000	0
2018/07/02	ALBI	02/08/2018			Index Future	615.1840	615.1840	612.9900	612.9900	(0.357)	0.0000	0.0000	859
2018/07/02	ALBI	01/11/2018			Index Future	626.1630	626.1630	623.9240	623.9240	(0.358)	0.0000	0.0000	0
2018/07/02	ALBI	07/02/2019			Index Future	638.3100	638.3100	636.0260	636.0260	(0.358)	0.0000	0.0000	0
2018/07/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	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
2018/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	EL28	02/08/2018			Bond Future	129.0932	129.0932	129.1112	129.1112	0.014	0.0000	0.0000	0
2018/07/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	EL28	02/08/2018	134.93	Put	Bond Future	5,836.8200	5.8368	5,818.8000	5.8188	(0.309)	0	0	0
2018/07/02	EL28	02/08/2018	134.95	Put	Bond Future	5,856.8200	5.8568	5,838.8000	5.8388	(0.308)	0	0	0
2018/07/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	EL28	02/08/2018	134.94	Put	Bond Future	5,846.8200	5.8468	5,828.8000	5.8288	(0.308)	0	0	0
2018/07/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	ES33	02/08/2018	11.14	Call	Bond Future	1,516.4800	1.5165	1,222.8100	1.2228	(19.365)	0	0	0
2018/07/02	ES33	02/08/2018			Bond Future	10.8815	78.1330	10.9310	77.8393	0.454	0.0000	0.0000	9,466
2018/07/02	ES33	02/08/2018	11.15	Call	Bond Future	1,574.2300	1.5742	1,280.5600	1.2806	(18.655)	0	0	0
2018/07/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	ES33	02/08/2018	11.16	Call	Bond Future	1,631.9200	1.6319	1,338.2500	1.3382	(17.995)	0	0	0
2018/07/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	ES33	01/11/2018			Bond Future	10.9970	75.7391	11.0484	75.4392	0.467	0.0000	0.0000	0
2018/07/02	ES33	07/02/2019			Bond Future	11.1282	77.2080	11.1817	76.9021	0.480	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
2018/07/02	ES42	02/08/2018			Bond Future	11.0652	81.0072	11.1197	80.6373	0.493	0.0000	0.0000	7,957
2018/07/02	ES42	01/11/2018			Bond Future	11.1763	78.1929	11.2330	77.8153	0.507	0.0000	0.0000	0
2018/07/02	ES42	07/02/2019			Bond Future	11.2981	79.7092	11.3570	79.3241	0.521	0.0000	0.0000	0
2018/07/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	02/08/2018			GOVI	610.5540	610.5540	608.2400	608.2400	(0.379)	0.0000	0.0000	475
2018/07/02	GOVI	02/08/2018	605.71	Call	GOVI	48,440.0000	4.8440	25,300.0000	2.5300	(47.770)	0	0	0
2018/07/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	02/08/2018	605.72	Call	GOVI	48,340.0000	4.8340	25,200.0000	2.5200	(47.869)	0	0	0
2018/07/02	GOVI	02/08/2018	605.70	Call	GOVI	48,540.0000	4.8540	25,400.0000	2.5400	(47.672)	0	0	0
2018/07/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	01/11/2018	653.50	Put	GOVI	320,500.0000	32.0500	344,110.0000	34.4110	7.367	0	0	0
2018/07/02	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	01/11/2018			GOVI	621.4500	621.4500	619.0890	619.0890	(0.380)	0.0000	0.0000	0
2018/07/02	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	01/11/2018	653.49	Put	GOVI	320,400.0000	32.0400	344,010.0000	34.4010	7.369	0	0	0
2018/07/02	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	01/11/2018	653.51	Put	GOVI	320,600.0000	32.0600	344,210.0000	34.4210	7.364	0	0	0
2018/07/02	GOVI	07/02/2019	666.53	Put	GOVI	330,250.0000	33.0250	354,330.0000	35.4330	7.291	0	0	0
2018/07/02	GOVI	07/02/2019			GOVI	633.5050	633.5050	631.0970	631.0970	(0.380)	0.0000	0.0000	0
2018/07/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	07/02/2019	666.52	Put	GOVI	330,150.0000	33.0150	354,230.0000	35.4230	7.294	0	0	0
2018/07/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	GOVI	07/02/2019	666.51	Put	GOVI	330,050.0000	33.0050	354,130.0000	35.4130	7.296	0	0	0
2018/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/02	IGOV	02/08/2018			Index Future	251.5810	251.5810	251.4380	251.4380	(0.057)	0.0000	0.0000	852
2018/07/02	IGOV	01/11/2018			Index Future	256.1250	256.1250	255.9800	255.9800	(0.057)	0.0000	0.0000	227
2018/07/02	IGOV	07/02/2019			Index Future	261.1440	261.1440	260.9930	260.9930	(0.058)	0.0000	0.0000	0
2018/07/02	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/02	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/02	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/07/02	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2018/07/02	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9800	99.9800	0.010	0.0000	0.0000	0
2018/07/02	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/02	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/07/02	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/07/02	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/07/02	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9800	101.9800	0.020	0.0000	0.0000	0
2018/07/02	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	103.0000	103.0000	0.019	0.0000	0.0000	0
2018/07/02	IS02	23/03/2020			Interest Rate Swap	99.0900	99.0900	99.1100	99.1100	0.020	0.0000	0.0000	0
2018/07/02	IS02	22/06/2020			Interest Rate Swap	102.7400	102.7400	102.7800	102.7800	0.039	0.0000	0.0000	0
2018/07/02	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.8800	99.8800	0.050	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
2018/07/02	IS05	17/12/2020			Interest Rate Swap	96.7300	96.7300	96.7900	96.7900	0.062	0.0000	0.0000	0
2018/07/02	IS05	16/03/2021			Interest Rate Swap	96.0000	96.0000	96.0700	96.0700	0.073	0.0000	0.0000	0
2018/07/02	IS05	15/06/2021			Interest Rate Swap	95.2400	95.2400	95.3200	95.3200	0.084	0.0000	0.0000	0
2018/07/02	IS05	21/09/2021			Interest Rate Swap	95.4700	95.4700	95.5600	95.5600	0.094	0.0000	0.0000	0
2018/07/02	IS05	21/12/2021			Interest Rate Swap	97.7100	97.7100	97.7900	97.7900	0.082	0.0000	0.0000	51
2018/07/02	IS05	15/03/2022			Interest Rate Swap	97.8800	97.8800	97.9600	97.9600	0.082	0.0000	0.0000	0
2018/07/02	IS05	21/06/2022			Interest Rate Swap	99.1300	99.1300	99.2100	99.2100	0.081	0.0000	0.0000	0
2018/07/02	IS05	20/09/2022			Interest Rate Swap	103.0800	103.0800	103.1700	103.1700	0.087	0.0000	0.0000	0
2018/07/02	IS05	20/12/2022			Interest Rate Swap	104.3800	104.3800	104.4700	104.4700	0.086	0.0000	0.0000	0
2018/07/02	IS05	22/03/2023			Interest Rate Swap	97.8500	97.8500	97.9500	97.9500	0.102	0.0000	0.0000	0
2018/07/02	IS05	20/06/2023			Interest Rate Swap	103.9100	103.9100	104.0100	104.0100	0.096	0.0000	0.0000	0
2018/07/02	IS05	19/09/2023			Interest Rate Swap	99.4800	99.4800	99.5900	99.5900	0.111	0.0000	0.0000	0
2018/07/02	IS10	17/12/2025			Interest Rate Swap	96.5000	96.5000	96.6200	96.6200	0.124	0.0000	0.0000	0
2018/07/02	IS10	16/03/2026			Interest Rate Swap	93.5600	93.5600	93.6800	93.6800	0.128	0.0000	0.0000	0
2018/07/02	IS10	15/06/2026			Interest Rate Swap	92.3400	92.3400	92.4600	92.4600	0.130	0.0000	0.0000	0
2018/07/02	IS10	21/09/2026			Interest Rate Swap	94.5100	94.5100	94.6400	94.6400	0.138	0.0000	0.0000	0
2018/07/02	IS10	21/12/2026			Interest Rate Swap	98.2800	98.2800	98.4100	98.4100	0.132	0.0000	0.0000	0
2018/07/02	IS10	15/03/2027			Interest Rate Swap	96.8700	96.8700	97.0100	97.0100	0.145	0.0000	0.0000	0
2018/07/02	IS10	21/06/2027			Interest Rate Swap	98.9400	98.9400	99.0900	99.0900	0.152	0.0000	0.0000	0
2018/07/02	IS10	20/09/2027			Interest Rate Swap	104.3500	104.3500	104.5000	104.5000	0.144	0.0000	0.0000	0
2018/07/02	IS10	20/12/2027			Interest Rate Swap	104.7200	104.7200	104.8700	104.8700	0.143	0.0000	0.0000	0
2018/07/02	IS10	22/03/2028			Interest Rate Swap	98.3200	98.3200	98.4800	98.4800	0.163	0.0000	0.0000	0
2018/07/02	IS10	20/06/2028			Interest Rate Swap	105.4300	105.4300	105.6000	105.6000	0.161	0.0000	0.0000	0
2018/07/02	IS10	19/09/2028			Interest Rate Swap	99.0800	99.0800	99.2600	99.2600	0.182	0.0000	0.0000	0
2018/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/02	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/02	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/02	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/02	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R023	02/08/2018			Bond Future	8.2333	101.5521	8.2838	101.3652	0.614	0.0000	0.0000	41,565
2018/07/02	R023	02/08/2018	10.40	Call	Bond Future	7,634.7400	7.6347	7,447.7600	7.4478	(2.449)	0	0	0
2018/07/02	R023	02/08/2018	10.41	Call	Bond Future	7,668.2500	7.6683	7,481.2700	7.4813	(2.438)	0	0	0
2018/07/02	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R023	02/08/2018	10.39	Call	Bond Future	7,601.2100	7.6012	7,414.2300	7.4142	(2.460)	0	0	0
2018/07/02	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/07/02	R023	01/11/2018	10.58	Call	Bond Future	7,637.4000	7.6374	7,446.3100	7.4463	(2.502)	0	0	0
2018/07/02	R023	01/11/2018	10.57	Put	Bond Future	5.3900	0.0054	5.8600	0.0059	8.720	0	0	0
2018/07/02	R023	01/11/2018			Bond Future	8.3047	99.4384	8.3591	99.2469	0.655	0.0000	0.0000	0
2018/07/02	R023	01/11/2018	10.59	Call	Bond Future	7,669.1200	7.6691	7,478.0100	7.4780	(2.492)	0	0	0
2018/07/02	R023	01/11/2018	10.59	Put	Bond Future	5.0200	0.0050	5.4600	0.0055	8.765	0	0	0
2018/07/02	R023	01/11/2018	10.58	Put	Bond Future	5.2000	0.0052	5.6600	0.0057	8.846	0	0	0
2018/07/02	R023	01/11/2018	10.57	Call	Bond Future	7,605.6800	7.6057	7,414.6000	7.4146	(2.512)	0	0	0
2018/07/02	R023	07/02/2019	10.59	Call	Bond Future	7,071.0400	7.0710	6,881.6300	6.8816	(2.679)	0	0	0
2018/07/02	R023	07/02/2019			Bond Future	8.3905	101.3672	8.4494	101.1716	0.701	0.0000	0.0000	0
2018/07/02	R023	07/02/2019	10.57	Call	Bond Future	7,013.2200	7.0132	6,824.0300	6.8240	(2.698)	0	0	0
2018/07/02	R023	07/02/2019	10.57	Put	Bond Future	81.1000	0.0811	87.4300	0.0874	7.805	0	0	0
2018/07/02	R023	07/02/2019	10.59	Put	Bond Future	78.1500	0.0782	84.2600	0.0843	7.818	0	0	0
2018/07/02	R023	07/02/2019	10.58	Call	Bond Future	7,042.1200	7.0421	6,852.8300	6.8528	(2.688)	0	0	0
2018/07/02	R023	07/02/2019	10.58	Put	Bond Future	79.6100	0.0796	85.8400	0.0858	7.826	0	0	0
2018/07/02	R035	02/08/2018	9.42	Call	Bond Future	910.3800	0.9104	711.8100	0.7118	(21.812)	0	0	0
2018/07/02	R035	02/08/2018			Bond Future	9.5601	98.2060	9.6100	97.8138	0.522	0.0000	0.0000	68,489
2018/07/02	R035	02/08/2018	9.42	Put	Bond Future	2,025.2000	2.0252	2,218.8200	2.2188	9.561	0	0	0
2018/07/02	R035	02/08/2018	9.43	Call	Bond Future	942.7000	0.9427	740.0000	0.7400	(21.502)	0	0	0
2018/07/02	R035	02/08/2018	9.44	Put	Bond Future	1,930.2100	1.9302	2,115.5900	2.1156	9.604	0	0	0
2018/07/02	R035	02/08/2018	9.43	Put	Bond Future	1,977.3200	1.9773	2,166.8100	2.1668	9.583	0	0	0
2018/07/02	R035	02/08/2018	9.44	Call	Bond Future	975.6900	0.9757	768.8800	0.7689	(21.196)	0	0	0
2018/07/02	R035	01/11/2018	8.93	Call	Bond Future	640.6300	0.6406	547.5300	0.5475	(14.533)	0	0	0
2018/07/02	R035	01/11/2018	8.92	Put	Bond Future	6,397.5000	6.3975	6,706.6100	6.7066	4.832	0	0	0
2018/07/02	R035	01/11/2018			Bond Future	9.6307	95.4627	9.6824	95.0623	0.537	0.0000	0.0000	0
2018/07/02	R035	01/11/2018	8.94	Call	Bond Future	658.5200	0.6585	563.5600	0.5636	(14.420)	0	0	0
2018/07/02	R035	01/11/2018	8.94	Put	Bond Future	6,263.3600	6.2634	6,568.7800	6.5688	4.876	0	0	0
2018/07/02	R035	01/11/2018	8.93	Put	Bond Future	6,330.2100	6.3302	6,637.4900	6.6375	4.854	0	0	0
2018/07/02	R035	01/11/2018	8.92	Call	Bond Future	623.0800	0.6231	531.8100	0.5318	(14.648)	0	0	0
2018/07/02	R035	07/02/2019	8.98	Call	Bond Future	1,541.6200	1.5416	1,408.5500	1.4085	(8.632)	0	0	0
2018/07/02	R035	07/02/2019			Bond Future	9.7102	97.3142	9.7638	96.9059	0.552	0.0000	0.0000	0
2018/07/02	R035	07/02/2019	8.96	Call	Bond Future	1,491.1000	1.4911	1,360.9400	1.3609	(8.729)	0	0	0
2018/07/02	R035	07/02/2019	8.96	Put	Bond Future	7,498.0500	7.4980	7,776.2500	7.7763	3.710	0	0	0
2018/07/02	R035	07/02/2019	8.98	Put	Bond Future	7,381.1200	7.3811	7,656.4100	7.6564	3.730	0	0	0
2018/07/02	R035	07/02/2019	8.97	Call	Bond Future	1,516.2400	1.5162	1,384.6200	1.3846	(8.681)	0	0	0
2018/07/02	R035	07/02/2019	8.97	Put	Bond Future	7,439.4100	7.4394	7,716.1500	7.7162	3.720	0	0	0
2018/07/02	R186	02/08/2018	9.04	Put	Bond Future	0.0000	0.0000	666.4100	0.6664	100.000	0	0	2,500
2018/07/02	R186	02/08/2018	8.48	Put	Bond Future	2,632.4200	2.6324	2,838.5000	2.8385	7.829	0	0	0
2018/07/02	R186	02/08/2018	8.25	Call	Bond Future	67.4100	0.0674	40.8000	0.0408	(39.475)	0	0	3,020
2018/07/02	R186	02/08/2018			Bond Future	8.8609	110.8732	8.9059	110.5953	0.508	0.0000	0.0000	108,232
2018/07/02	R186	02/08/2018	8.50	Call	Bond Future	266.6800	0.2667	189.6900	0.1897	(28.870)	0	0	0
2018/07/02	R186	02/08/2018	8.50	Put	Bond Future	2,529.5600	2.5296	2,730.5000	2.7305	7.944	0	0	0
2018/07/02	R186	02/08/2018	8.47	Call	Bond Future	230.8700	0.2309	161.5100	0.1615	(30.043)	0	0	0
2018/07/02	R186	02/08/2018	8.47	Put	Bond Future	2,684.6000	2.6846	2,893.1700	2.8932	7.769	0	0	0
2018/07/02	R186	02/08/2018	9.04	Call	Bond Future	0.0000	0.0000	1,489.1400	1.4891	100.000	0	0	0
2018/07/02	R186	02/08/2018	8.48	Call	Bond Future	242.3500	0.2423	170.5000	0.1705	(29.647)	0	0	0
2018/07/02	R186	02/08/2018	8.25	Put	Bond Future	3,933.8500	3.9338	4,185.1700	4.1852	6.389	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
2018/07/02	R186	02/08/2018	7.50	Put	Bond Future	8,861.1800	8.8612	9,138.9800	9.1390	3.135	0	0	0
2018/07/02	R186	02/08/2018	8.75	Call	Bond Future	744.7200	0.7447	594.4400	0.5944	(20.179)	0	0	2,500
2018/07/02	R186	02/08/2018	8.75	Put	Bond Future	1,433.6200	1.4336	1,561.2700	1.5613	8.904	0	0	0
2018/07/02	R186	02/08/2018	8.46	Call	Bond Future	219.8100	0.2198	152.9000	0.1529	(30.440)	0	0	0
2018/07/02	R186	02/08/2018	8.46	Put	Bond Future	2,737.2500	2.7373	2,948.2700	2.9483	7.709	0	0	0
2018/07/02	R186	02/08/2018	7.50	Call	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	3,020
2018/07/02	R186	01/11/2018	7.96	Put	Bond Future	6,294.8800	6.2949	6,542.2200	6.5422	3.929	0	0	0
2018/07/02	R186	01/11/2018	8.54	Put	Bond Future	3,405.4400	3.4054	3,580.7000	3.5807	5.146	0	0	0
2018/07/02	R186	01/11/2018	9.14	Call	Bond Future	2,739.3600	2.7394	2,546.4100	2.5464	(7.044)	0	0	0
2018/07/02	R186	01/11/2018			Bond Future	8.9334	112.8519	8.9807	112.5676	0.530	0.0000	0.0000	0
2018/07/02	R186	01/11/2018	8.46	Put	Bond Future	3,742.5400	3.7425	3,929.4900	3.9295	4.995	0	0	0
2018/07/02	R186	01/11/2018	8.46	Call	Bond Future	843.5300	0.8435	746.1700	0.7462	(11.542)	0	0	5,000
2018/07/02	R186	01/11/2018	8.53	Call	Bond Future	982.6800	0.9827	875.0900	0.8751	(10.949)	0	0	0
2018/07/02	R186	01/11/2018	8.53	Put	Bond Future	3,446.6800	3.4467	3,623.4000	3.6234	5.127	0	0	0
2018/07/02	R186	01/11/2018	7.96	Call	Bond Future	223.3600	0.2234	186.3900	0.1864	(16.552)	0	0	5,000
2018/07/02	R186	01/11/2018	8.54	Call	Bond Future	1,003.4000	1.0034	894.3500	0.8944	(10.868)	0	0	0
2018/07/02	R186	01/11/2018	9.14	Put	Bond Future	1,504.6900	1.5047	1,596.0500	1.5960	6.072	0	0	5,000
2018/07/02	R186	01/11/2018	8.52	Call	Bond Future	962.0000	0.9620	855.8800	0.8559	(11.031)	0	0	0
2018/07/02	R186	01/11/2018	8.52	Put	Bond Future	3,488.0100	3.4880	3,666.2000	3.6662	5.109	0	0	0
2018/07/02	R186	07/02/2019	8.20	Call	Bond Future	893.9300	0.8939	813.1500	0.8131	(9.037)	0	0	0
2018/07/02	R186	07/02/2019	8.21	Put	Bond Future	5,748.0700	5.7481	5,956.3400	5.9563	3.623	0	0	0
2018/07/02	R186	07/02/2019			Bond Future	9.0152	109.7356	9.0649	109.4456	0.552	0.0000	0.0000	0
2018/07/02	R186	07/02/2019	8.20	Put	Bond Future	5,793.6800	5.7937	6,002.9600	6.0030	3.612	0	0	0
2018/07/02	R186	07/02/2019	8.21	Call	Bond Future	910.1500	0.9102	828.3600	0.8284	(8.986)	0	0	0
2018/07/02	R186	07/02/2019	8.22	Call	Bond Future	926.8300	0.9268	844.0200	0.8440	(8.935)	0	0	0
2018/07/02	R186	07/02/2019	8.22	Put	Bond Future	5,702.9600	5.7030	5,910.2100	5.9102	3.634	0	0	0
2018/07/02	R197	02/08/2018			Bond Future	298.5290	298.5290	298.5634	298.5634	0.012	0.0000	0.0000	2,388
2018/07/02	R197	01/11/2018			Bond Future	303.9208	303.9208	303.9551	303.9551	0.011	0.0000	0.0000	0
2018/07/02	R197	07/02/2019			Bond Future	302.5194	302.5194	302.5506	302.5506	0.010	0.0000	0.0000	0
2018/07/02	R202	02/08/2018			Bond Future	234.7104	234.7104	235.0214	235.0214	0.133	0.0000	0.0000	22,040
2018/07/02	R202	01/11/2018			Bond Future	238.9497	238.9497	239.2656	239.2656	0.132	0.0000	0.0000	0
2018/07/02	R202	07/02/2019			Bond Future	239.7244	239.7244	240.0435	240.0435	0.133	0.0000	0.0000	0
2018/07/02	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R204	02/08/2018			Bond Future	6.5583	101.5192	6.5818	101.5106	0.358	0.0000	0.0000	10,270
2018/07/02	R204	02/08/2018	8.98	Call	Bond Future	886.3700	0.8864	877.6900	0.8777	(0.979)	0	0	0
2018/07/02	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R204	02/08/2018	8.99	Call	Bond Future	890.0000	0.8900	881.3200	0.8813	(0.975)	0	0	0
2018/07/02	R204	02/08/2018	8.97	Call	Bond Future	882.7500	0.8828	874.0700	0.8741	(0.983)	0	0	0
2018/07/02	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R207	02/08/2018	6.86	Put	Bond Future	911.3600	0.9114	972.3900	0.9724	6.697	0	0	0
2018/07/02	R207	02/08/2018	6.85	Call	Bond Future	3.4400	0.0034	1.6600	0.0017	(51.744)	0	0	0
2018/07/02	R207	02/08/2018			Bond Future	7.5353	100.0639	7.5823	100.0011	0.624	0.0000	0.0000	21,440
2018/07/02	R207	02/08/2018	6.86	Call	Bond Future	3.4900	0.0035	1.6800	0.0017	(51.862)	0	0	0
2018/07/02	R207	02/08/2018	6.85	Put	Bond Future	924.8400	0.9248	985.9000	0.9859	6.602	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
2018/07/02	R207	02/08/2018	6.87	Call	Bond Future	3.5400	0.0035	1.7000	0.0017	(51.977)	0	0	0
2018/07/02	R207	02/08/2018	6.87	Put	Bond Future	897.8900	0.8979	958.8900	0.9589	6.794	0	0	0
2018/07/02	R207	01/11/2018	6.76	Put	Bond Future	948.4600	0.9485	1,009.4900	1.0095	6.435	0	0	0
2018/07/02	R207	01/11/2018			Bond Future	7.5902	101.8497	7.6486	101.7845	0.769	0.0000	0.0000	0
2018/07/02	R207	01/11/2018	6.75	Call	Bond Future	14.6600	0.0147	10.6100	0.0106	(27.626)	0	0	0
2018/07/02	R207	01/11/2018	6.75	Put	Bond Future	959.4800	0.9595	1,020.5900	1.0206	6.369	0	0	0
2018/07/02	R207	01/11/2018	6.76	Call	Bond Future	14.9600	0.0150	10.8300	0.0108	(27.607)	0	0	0
2018/07/02	R207	01/11/2018	6.74	Call	Bond Future	14.0300	0.0140	10.1300	0.0101	(27.798)	0	0	0
2018/07/02	R207	01/11/2018	6.74	Put	Bond Future	970.1700	0.9702	1,031.4300	1.0314	6.314	0	0	0
2018/07/02	R207	07/02/2019	6.52	Call	Bond Future	7.0100	0.0070	4.8900	0.0049	(30.243)	0	0	0
2018/07/02	R207	07/02/2019	6.51	Put	Bond Future	1,032.2200	1.0322	1,096.8300	1.0968	6.259	0	0	0
2018/07/02	R207	07/02/2019			Bond Future	7.6750	100.1801	7.7514	100.1135	0.995	0.0000	0.0000	0
2018/07/02	R207	07/02/2019	6.53	Call	Bond Future	7.3000	0.0073	5.1100	0.0051	(30.000)	0	0	0
2018/07/02	R207	07/02/2019	6.53	Put	Bond Future	1,015.0500	1.0150	1,079.5100	1.0795	6.350	0	0	0
2018/07/02	R207	07/02/2019	6.52	Put	Bond Future	1,023.6300	1.0236	1,088.1600	1.0882	6.304	0	0	0
2018/07/02	R207	07/02/2019	6.51	Call	Bond Future	6.7300	0.0067	4.6900	0.0047	(30.312)	0	0	0
2018/07/02	R208	02/08/2018	7.14	Call	Bond Future	7.4100	0.0074	3.7400	0.0037	(49.528)	0	0	0
2018/07/02	R208	02/08/2018	7.12	Call	Bond Future	6.8300	0.0068	3.4200	0.0034	(49.927)	0	0	0
2018/07/02	R208	02/08/2018			Bond Future	7.8277	99.8329	7.8738	99.7262	0.589	0.0000	0.0000	29,486
2018/07/02	R208	02/08/2018	7.12	Put	Bond Future	1,662.0900	1.6621	1,765.3700	1.7654	6.214	0	0	0
2018/07/02	R208	02/08/2018	7.14	Put	Bond Future	1,615.4200	1.6154	1,718.4400	1.7184	6.377	0	0	0
2018/07/02	R208	02/08/2018	7.13	Call	Bond Future	7.1100	0.0071	3.5700	0.0036	(49.789)	0	0	0
2018/07/02	R208	02/08/2018	7.13	Put	Bond Future	1,638.7400	1.6387	1,741.8900	1.7419	6.294	0	0	0
2018/07/02	R208	01/11/2018	7.11	Put	Bond Future	1,721.8000	1.7218	1,821.9500	1.8219	5.817	0	0	0
2018/07/02	R208	01/11/2018			Bond Future	7.8962	98.2150	7.9482	98.1051	0.658	0.0000	0.0000	0
2018/07/02	R208	01/11/2018	7.11	Call	Bond Future	41.3000	0.0413	31.6300	0.0316	(23.414)	0	0	0
2018/07/02	R208	01/11/2018	7.12	Call	Bond Future	42.4700	0.0425	32.5500	0.0325	(23.358)	0	0	0
2018/07/02	R208	01/11/2018	7.10	Put	Bond Future	1,742.3500	1.7424	1,842.7300	1.8427	5.761	0	0	0
2018/07/02	R208	01/11/2018	7.12	Put	Bond Future	1,701.3700	1.7014	1,801.2700	1.8013	5.872	0	0	0
2018/07/02	R208	01/11/2018	7.10	Call	Bond Future	40.2400	0.0402	30.8000	0.0308	(23.459)	0	0	0
2018/07/02	R208	07/02/2019	7.07	Call	Bond Future	57.3900	0.0574	46.3000	0.0463	(19.324)	0	0	0
2018/07/02	R208	07/02/2019	7.08	Put	Bond Future	1,789.7200	1.7897	1,890.5500	1.8906	5.634	0	0	0
2018/07/02	R208	07/02/2019	7.06	Put	Bond Future	1,824.8000	1.8248	1,926.2200	1.9262	5.558	0	0	0
2018/07/02	R208	07/02/2019			Bond Future	7.9829	100.1199	8.0421	100.0077	0.742	0.0000	0.0000	0
2018/07/02	R208	07/02/2019	7.07	Put	Bond Future	1,807.3000	1.8073	1,908.4200	1.9084	5.595	0	0	0
2018/07/02	R208	07/02/2019	7.08	Call	Bond Future	59.1900	0.0592	47.8100	0.0478	(19.226)	0	0	0
2018/07/02	R208	07/02/2019	7.06	Call	Bond Future	55.5000	0.0555	44.7100	0.0447	(19.441)	0	0	0
2018/07/02	R209	02/08/2018	9.66	Call	Bond Future	1,728.9900	1.7290	1,476.2200	1.4762	(14.620)	0	0	435
2018/07/02	R209	02/08/2018	8.96	Put	Bond Future	4,100.3200	4.1003	4,386.1400	4.3861	6.971	0	0	0
2018/07/02	R209	02/08/2018	8.49	Call	Bond Future	5.2600	0.0053	2.2800	0.0023	(56.654)	0	0	500
2018/07/02	R209	02/08/2018	8.46	Put	Bond Future	7,715.6300	7.7156	8,044.9100	8.0449	4.268	0	0	0
2018/07/02	R209	02/08/2018	10.38	Call	Bond Future	5,426.9400	5.4269	5,095.9400	5.0959	(6.099)	0	0	0
2018/07/02	R209	02/08/2018	9.21	Call	Bond Future	423.8200	0.4238	310.5700	0.3106	(26.721)	0	0	0
2018/07/02	R209	02/08/2018	10.39	Put	Bond Future	84.8300	0.0848	85.3400	0.0853	0.601	0	0	0
2018/07/02	R209	02/08/2018			Bond Future	9.5328	74.4079	9.5827	74.0762	0.523	0.0000	0.0000	125,389
2018/07/02	R209	02/08/2018	10.21	Call	Bond Future	4,475.3100	4.4753	4,149.3000	4.1493	(7.285)	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
2018/07/02	R209	02/08/2018	10.21	Put	Bond Future	159.2100	0.1592	164.8900	0.1649	3.568	0	0	435
2018/07/02	R209	02/08/2018	8.96	Call	Bond Future	125.2100	0.1252	79.3400	0.0793	(36.634)	0	0	5,000
2018/07/02	R209	02/08/2018	9.43	Call	Bond Future	928.4100	0.9284	742.9300	0.7429	(19.978)	0	0	0
2018/07/02	R209	02/08/2018	9.43	Put	Bond Future	1,619.0200	1.6190	1,765.2300	1.7652	9.031	0	0	5,000
2018/07/02	R209	02/08/2018	10.84	Call	Bond Future	8,004.4000	8.0044	7,671.7300	7.6717	(4.156)	0	0	0
2018/07/02	R209	02/08/2018	10.84	Put	Bond Future	11.2100	0.0112	10.2300	0.0102	(8.742)	0	0	435
2018/07/02	R209	02/08/2018	8.83	Call	Bond Future	57.1100	0.0571	32.8900	0.0329	(42.409)	0	0	0
2018/07/02	R209	02/08/2018	8.83	Put	Bond Future	4,978.8800	4.9789	5,286.3500	5.2863	6.175	0	0	500
2018/07/02	R209	02/08/2018	8.49	Put	Bond Future	7,485.1500	7.4851	7,813.8600	7.8139	4.391	0	0	0
2018/07/02	R209	02/08/2018	9.21	Put	Bond Future	2,625.4700	2.6255	2,843.9100	2.8439	8.320	0	0	500
2018/07/02	R209	02/08/2018	9.66	Put	Bond Future	887.7500	0.8878	966.6700	0.9667	8.890	0	0	0
2018/07/02	R209	02/08/2018	8.46	Call	Bond Future	4.1600	0.0042	1.7500	0.0018	(57.933)	0	0	5,000
2018/07/02	R209	02/08/2018	10.38	Put	Bond Future	87.9000	0.0879	88.5900	0.0886	0.785	0	0	0
2018/07/02	R209	02/08/2018	10.39	Call	Bond Future	5,483.3200	5.4833	5,152.1400	5.1521	(6.040)	0	0	0
2018/07/02	R209	02/08/2018	10.40	Call	Bond Future	5,539.7000	5.5397	5,208.3500	5.2084	(5.981)	0	0	0
2018/07/02	R209	02/08/2018	10.40	Put	Bond Future	81.8400	0.0818	82.1800	0.0822	0.415	0	0	0
2018/07/02	R209	01/11/2018	1,016.00	Call	Bond Future	71,700.2800	71.7003	71,361.7400	71.3617	(0.472)	0	0	0
2018/07/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R209	01/11/2018	9.34	Put	Bond Future	3,268.7600	3.2688	3,449.8700	3.4499	5.541	0	0	0
2018/07/02	R209	01/11/2018	9.97	Call	Bond Future	3,808.0400	3.8080	3,557.1300	3.5571	(6.589)	0	0	0
2018/07/02	R209	01/11/2018	9.64	Call	Bond Future	2,518.8700	2.5189	2,312.6900	2.3127	(8.185)	0	0	2,000
2018/07/02	R209	01/11/2018	9.98	Put	Bond Future	1,376.5800	1.3766	1,463.0300	1.4630	6.280	0	0	2,000
2018/07/02	R209	01/11/2018	10.00	Call	Bond Future	3,935.9400	3.9359	3,681.5300	3.6815	(6.464)	0	0	0
2018/07/02	R209	01/11/2018			Bond Future	9.5950	72.5881	9.6465	72.2496	0.537	0.0000	0.0000	0
2018/07/02	R209	01/11/2018	1,016.01	Call	Bond Future	71,700.2800	71.7003	71,361.7400	71.3617	(0.472)	0	0	0
2018/07/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R209	01/11/2018	8.89	Put	Bond Future	5,441.5600	5.4416	5,699.6200	5.6996	4.742	0	0	0
2018/07/02	R209	01/11/2018	8.89	Call	Bond Future	563.2200	0.5632	482.7400	0.4827	(14.289)	0	0	2,000
2018/07/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/02	R209	01/11/2018	1,015.99	Call	Bond Future	71,700.2700	71.7003	71,361.7300	71.3617	(0.472)	0	0	0
2018/07/02	R209	01/11/2018	9.34	Call	Bond Future	1,557.9100	1.5579	1,400.4800	1.4005	(10.105)	0	0	0
2018/07/02	R209	01/11/2018	9.97	Put	Bond Future	1,396.7700	1.3968	1,484.4000	1.4844	6.274	0	0	0
2018/07/02	R209	01/11/2018	9.64	Put	Bond Future	2,223.1100	2.2231	2,355.4700	2.3555	5.954	0	0	0
2018/07/02	R209	01/11/2018	9.98	Call	Bond Future	3,850.5100	3.8505	3,598.4200	3.5984	(6.547)	0	0	0
2018/07/02	R209	01/11/2018	10.00	Put	Bond Future	1,336.9600	1.3370	1,421.0900	1.4211	6.293	0	0	5,850
2018/07/02	R209	01/11/2018	9.94	Call	Bond Future	3,681.8500	3.6819	3,434.5400	3.4345	(6.717)	0	0	0
2018/07/02	R209	01/11/2018	9.94	Put	Bond Future	1,459.0500	1.4591	1,550.2800	1.5503	6.253	0	0	0
2018/07/02	R209	01/11/2018	10.57	Call	Bond Future	6,629.6800	6.6297	6,327.6400	6.3276	(4.556)	0	0	0
2018/07/02	R209	01/11/2018	10.57	Put	Bond Future	603.1800	0.6032	639.6800	0.6397	6.051	0	0	0
2018/07/02	R209	07/02/2019	8.97	Put	Bond Future	6,141.4600	6.1415	6,368.3700	6.3684	3.695	0	0	0
2018/07/02	R209	07/02/2019			Bond Future	9.6634	73.9959	9.7166	73.6507	0.551	0.0000	0.0000	0
2018/07/02	R209	07/02/2019	8.96	Call	Bond Future	1,387.9600	1.3880	1,270.8500	1.2708	(8.438)	0	0	0
2018/07/02	R209	07/02/2019	8.96	Put	Bond Future	6,190.7000	6.1907	6,418.8400	6.4188	3.685	0	0	0
2018/07/02	R209	07/02/2019	8.97	Call	Bond Future	1,410.2400	1.4102	1,291.9000	1.2919	(8.391)	0	0	0
2018/07/02	R209	07/02/2019	8.95	Call	Bond Future	1,365.6900	1.3657	1,249.8200	1.2498	(8.484)	0	0	0
2018/07/02	R209	07/02/2019	8.95	Put	Bond Future	6,240.0500	6.2400	6,469.4300	6.4694	3.676	0	0	0
2018/07/02	R210	02/08/2018			Bond Future	187.7267	187.7267	187.7491	187.7491	0.012	0.0000	0.0000	2,179

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
2018/07/02	R210	01/11/2018			Bond Future	188.6170		188.6170	188.6394	188.6394	0.012	0.0000	0.0000	0
2018/07/02	R210	07/02/2019			Bond Future	192.3127		192.3127	192.3331	192.3331	0.011	0.0000	0.0000	0
2018/07/02	R212	02/08/2018			Bond Future	153.4714		153.4714	153.4891	153.4891	0.012	0.0000	0.0000	4,777
2018/07/02	R212	01/11/2018			Bond Future	156.2432		156.2432	156.2609	156.2609	0.011	0.0000	0.0000	0
2018/07/02	R212	07/02/2019			Bond Future	157.1508		157.1508	157.1669	157.1669	0.010	0.0000	0.0000	0
2018/07/02	R213	02/08/2018	9.06	Call	Bond Future	425.3000		0.4253	305.2700	0.3053	(28.222)	0	0	0
2018/07/02	R213	02/08/2018	9.05	Put	Bond Future	2,363.2000		2.3632	2,598.8900	2.5989	9.973	0	0	0
2018/07/02	R213	02/08/2018			Bond Future	9.3495		85.8763	9.4045	85.5240	0.588	0.0000	0.0000	33,503
2018/07/02	R213	02/08/2018	9.07	Call	Bond Future	443.3400		0.4433	319.8500	0.3198	(27.854)	0	0	0
2018/07/02	R213	02/08/2018	9.07	Put	Bond Future	2,266.1700		2.2662	2,494.9900	2.4950	10.097	0	0	0
2018/07/02	R213	02/08/2018	9.06	Put	Bond Future	2,314.3500		2.3144	2,546.6300	2.5466	10.037	0	0	0
2018/07/02	R213	02/08/2018	9.05	Call	Bond Future	407.8600		0.4079	291.2400	0.2912	(28.593)	0	0	0
2018/07/02	R213	01/11/2018	8.65	Call	Bond Future	466.4800		0.4665	392.1400	0.3921	(15.936)	0	0	0
2018/07/02	R213	01/11/2018	8.64	Put	Bond Future	5,586.0300		5.5860	5,872.7900	5.8728	5.134	0	0	0
2018/07/02	R213	01/11/2018			Bond Future	9.4189		83.8628	9.4760	83.5032	0.605	0.0000	0.0000	0
2018/07/02	R213	01/11/2018	8.66	Call	Bond Future	479.1900		0.4792	403.3700	0.4034	(15.823)	0	0	0
2018/07/02	R213	01/11/2018	8.66	Put	Bond Future	5,474.1400		5.4741	5,757.9400	5.7579	5.184	0	0	0
2018/07/02	R213	01/11/2018	8.65	Put	Bond Future	5,529.9300		5.5299	5,815.2100	5.8152	5.159	0	0	0
2018/07/02	R213	01/11/2018	8.64	Call	Bond Future	454.0100		0.4540	381.1500	0.3812	(16.048)	0	0	0
2018/07/02	R213	07/02/2019	8.68	Call	Bond Future	1,073.9500		1.0739	968.1400	0.9681	(9.852)	0	0	0
2018/07/02	R213	07/02/2019			Bond Future	9.4974		85.4894	9.5566	85.1226	0.624	0.0000	0.0000	0
2018/07/02	R213	07/02/2019	8.68	Put	Bond Future	6,369.9800		6.3700	6,630.9200	6.6309	4.096	0	0	0
2018/07/02	R213	07/02/2019	8.69	Call	Bond Future	1,092.6800		1.0927	985.6200	0.9856	(9.798)	0	0	0
2018/07/02	R213	07/02/2019	8.70	Put	Bond Future	6,272.6800		6.2727	6,531.1100	6.5311	4.120	0	0	0
2018/07/02	R213	07/02/2019	8.69	Put	Bond Future	6,321.1900		6.3212	6,580.8800	6.5809	4.108	0	0	0
2018/07/02	R213	07/02/2019	8.70	Call	Bond Future	1,111.6200		1.1116	1,003.3000	1.0033	(9.744)	0	0	0
2018/07/02	R214	02/08/2018	8.96	Call	Bond Future	58.0100		0.0580	32.1800	0.0322	(44.527)	0	0	0
2018/07/02	R214	02/08/2018			Bond Future	9.6574		74.0157	9.7123	73.6340	0.569	0.0000	0.0000	32,501
2018/07/02	R214	02/08/2018	8.94	Call	Bond Future	51.3800		0.0514	28.0700	0.0281	(45.368)	0	0	0
2018/07/02	R214	02/08/2018	8.94	Put	Bond Future	5,353.3100		5.3533	5,711.7400	5.7117	6.695	0	0	0
2018/07/02	R214	02/08/2018	8.96	Put	Bond Future	5,203.7300		5.2037	5,559.6400	5.5596	6.840	0	0	0
2018/07/02	R214	02/08/2018	8.95	Call	Bond Future	54.6100		0.0546	30.0600	0.0301	(44.955)	0	0	0
2018/07/02	R214	02/08/2018	8.95	Put	Bond Future	5,278.3700		5.2784	5,635.5600	5.6356	6.767	0	0	0
2018/07/02	R214	01/11/2018	8.99	Put	Bond Future	5,917.3600		5.9174	6,218.1800	6.2182	5.084	0	0	0
2018/07/02	R214	01/11/2018	8.98	Call	Bond Future	564.2700		0.5643	477.3400	0.4773	(15.406)	0	0	0
2018/07/02	R214	01/11/2018			Bond Future	9.7197		72.0439	9.7764	71.6544	0.583	0.0000	0.0000	0
2018/07/02	R214	01/11/2018	8.99	Call	Bond Future	579.9500		0.5799	491.2700	0.4913	(15.291)	0	0	0
2018/07/02	R214	01/11/2018	8.98	Put	Bond Future	5,979.1900		5.9792	6,281.7600	6.2818	5.060	0	0	0
2018/07/02	R214	01/11/2018	9.00	Call	Bond Future	595.9100		0.5959	505.4900	0.5055	(15.173)	0	0	0
2018/07/02	R214	01/11/2018	9.00	Put	Bond Future	5,855.9200		5.8559	6,155.0000	6.1550	5.107	0	0	0
2018/07/02	R214	07/02/2019	9.05	Put	Bond Future	6,683.8700		6.6839	6,954.7800	6.9548	4.053	0	0	0
2018/07/02	R214	07/02/2019			Bond Future	9.7894		73.4412	9.8480	73.0440	0.598	0.0000	0.0000	0
2018/07/02	R214	07/02/2019	9.04	Call	Bond Future	1,318.4000		1.3184	1,193.5200	1.1935	(9.472)	0	0	0
2018/07/02	R214	07/02/2019	9.04	Put	Bond Future	6,737.9500		6.7379	7,010.2800	7.0103	4.042	0	0	0
2018/07/02	R214	07/02/2019	9.05	Call	Bond Future	1,340.9200		1.3409	1,214.6200	1.2146	(9.419)	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
2018/07/02	R214	07/02/2019	9.03	Call	Bond Future	1,296.1000	1.2961	1,172.6400	1.1726	(9.525)	0	0	0
2018/07/02	R214	07/02/2019	9.03	Put	Bond Future	6,792.3700	6.7924	7,066.1200	7.0661	4.030	0	0	0
2018/07/02	R248	02/08/2018	8.98	Call	Bond Future	57.0900	0.0571	30.4600	0.0305	(46.646)	0	0	0
2018/07/02	R248	02/08/2018	8.97	Put	Bond Future	6,918.3700	6.9184	7,380.8200	7.3808	6.684	0	0	0
2018/07/02	R248	02/08/2018			Bond Future	9.6927	94.6591	9.7476	94.1715	0.567	0.0000	0.0000	103,131
2018/07/02	R248	02/08/2018	8.99	Call	Bond Future	60.8500	0.0608	32.7300	0.0327	(46.212)	0	0	0
2018/07/02	R248	02/08/2018	8.99	Put	Bond Future	6,723.7600	6.7238	7,183.2800	7.1833	6.834	0	0	0
2018/07/02	R248	02/08/2018	8.98	Put	Bond Future	6,820.8900	6.8209	7,281.9000	7.2819	6.759	0	0	0
2018/07/02	R248	02/08/2018	8.97	Call	Bond Future	53.5100	0.0535	28.3200	0.0283	(47.075)	0	0	0
2018/07/02	R248	01/11/2018	9.03	Call	Bond Future	707.3300	0.7073	597.0200	0.5970	(15.595)	0	0	0
2018/07/02	R248	01/11/2018			Bond Future	9.7560	91.9158	9.8127	91.4184	0.582	0.0000	0.0000	0
2018/07/02	R248	01/11/2018	9.01	Call	Bond Future	666.9000	0.6669	561.1900	0.5612	(15.851)	0	0	0
2018/07/02	R248	01/11/2018	9.01	Put	Bond Future	7,680.3300	7.6803	8,072.0300	8.0720	5.100	0	0	0
2018/07/02	R248	01/11/2018	9.03	Put	Bond Future	7,520.5500	7.5205	7,907.6500	7.9076	5.147	0	0	0
2018/07/02	R248	01/11/2018	9.02	Call	Bond Future	686.8500	0.6869	578.8600	0.5789	(15.723)	0	0	0
2018/07/02	R248	01/11/2018	9.02	Put	Bond Future	7,600.0900	7.6001	7,989.5100	7.9895	5.124	0	0	0
2018/07/02	R248	07/02/2019	9.06	Put	Bond Future	8,691.2900	8.6913	9,045.4300	9.0454	4.075	0	0	0
2018/07/02	R248	07/02/2019			Bond Future	9.8267	93.6986	9.8853	93.1913	0.597	0.0000	0.0000	0
2018/07/02	R248	07/02/2019	9.06	Call	Bond Future	1,570.1700	1.5702	1,416.9600	1.4170	(9.758)	0	0	0
2018/07/02	R248	07/02/2019	9.05	Put	Bond Future	8,762.8100	8.7628	9,118.7900	9.1188	4.062	0	0	0
2018/07/02	R248	07/02/2019	9.07	Call	Bond Future	1,598.4900	1.5985	1,443.4100	1.4434	(9.702)	0	0	0
2018/07/02	R248	07/02/2019	9.07	Put	Bond Future	8,620.4900	8.6205	8,972.7600	8.9728	4.086	0	0	0
2018/07/02	R248	07/02/2019	9.05	Call	Bond Future	1,542.4000	1.5424	1,391.0300	1.3910	(9.814)	0	0	0

**Total**

**998796**