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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2018 TO 03/07/2018

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
2018/07/03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	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
2018/07/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2025	02/08/2018			Bond Future	131.1307	131.1307	130.9069	130.9069	(0.171)	0.0000	0.0000	864
2018/07/03	2025	02/08/2018	136.65	Put	Bond Future	5,519.3100	5.5193	5,743.1000	5.7431	4.055	0	0	0
2018/07/03	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2025	02/08/2018	136.67	Put	Bond Future	5,539.3100	5.5393	5,763.1000	5.7631	4.040	0	0	0
2018/07/03	2025	02/08/2018	136.66	Put	Bond Future	5,529.3100	5.5293	5,753.1000	5.7531	4.047	0	0	0
2018/07/03	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2025	01/11/2018			Bond Future	133.4987	133.4987	133.2714	133.2714	(0.170)	0.0000	0.0000	0
2018/07/03	2025	07/02/2019			Bond Future	134.6993	134.6993	134.4666	134.4666	(0.173)	0.0000	0.0000	0
2018/07/03	2029	02/08/2018			Bond Future	99.7422	99.7422	99.7547	99.7547	0.013	0.0000	0.0000	1,370
2018/07/03	2029	01/11/2018			Bond Future	100.4939	100.4939	100.5070	100.5070	0.013	0.0000	0.0000	0
2018/07/03	2029	07/02/2019			Bond Future	102.4617	102.4617	102.4743	102.4743	0.012	0.0000	0.0000	0
2018/07/03	2030	02/08/2018	8.51	Call	Bond Future	20.2900	0.0203	24.3000	0.0243	19.763	0	0	7,850
2018/07/03	2030	02/08/2018	8.91	Call	Bond Future	251.9100	0.2519	290.0500	0.2900	15.140	0	0	7,850
2018/07/03	2030	02/08/2018	9.46	Put	Bond Future	728.4100	0.7284	618.6200	0.6186	(15.073)	0	0	0
2018/07/03	2030	02/08/2018			Bond Future	9.3067	91.0493	9.2654	91.3195	(0.444)	0.0000	0.0000	50,411
2018/07/03	2030	02/08/2018	8.51	Put	Bond Future	5,429.1300	5.4291	5,162.9800	5.1630	(4.902)	0	0	0
2018/07/03	2030	02/08/2018	9.46	Call	Bond Future	1,721.7200	1.7217	1,882.0900	1.8821	9.315	0	0	0
2018/07/03	2030	02/08/2018	8.91	Put	Bond Future	2,892.5000	2.8925	2,660.4800	2.6605	(8.021)	0	0	0
2018/07/03	2030	02/08/2018	9.50	Call	Bond Future	1,892.1100	1.8921	2,061.6100	2.0616	8.958	0	0	0
2018/07/03	2030	02/08/2018	9.47	Call	Bond Future	1,763.6400	1.7636	1,926.3200	1.9263	9.224	0	0	0
2018/07/03	2030	02/08/2018	9.45	Put	Bond Future	751.3300	0.7513	639.2100	0.6392	(14.923)	0	0	0
2018/07/03	2030	02/08/2018	9.50	Put	Bond Future	642.0200	0.6420	541.3600	0.5414	(15.679)	0	0	7,850
2018/07/03	2030	02/08/2018	9.47	Put	Bond Future	706.0400	0.7060	598.5600	0.5986	(15.223)	0	0	0
2018/07/03	2030	02/08/2018	9.45	Call	Bond Future	1,680.3000	1.6803	1,838.3400	1.8383	9.405	0	0	0
2018/07/03	2030	01/11/2018	8.60	Call	Bond Future	422.5100	0.4225	464.1500	0.4641	9.855	0	0	0
2018/07/03	2030	01/11/2018	8.58	Put	Bond Future	5,706.2700	5.7063	5,470.6100	5.4706	(4.130)	0	0	0
2018/07/03	2030	01/11/2018			Bond Future	9.3763	92.6729	9.3334	92.9484	(0.457)	0.0000	0.0000	0
2018/07/03	2030	01/11/2018	8.60	Put	Bond Future	5,591.5700	5.5916	5,357.7400	5.3577	(4.182)	0	0	0
2018/07/03	2030	01/11/2018	8.58	Call	Bond Future	398.8600	0.3989	438.6700	0.4387	9.981	0	0	0
2018/07/03	2030	01/11/2018	8.59	Put	Bond Future	5,648.7000	5.6487	5,413.9400	5.4139	(4.156)	0	0	0
2018/07/03	2030	01/11/2018	8.59	Call	Bond Future	410.5000	0.4105	451.2100	0.4512	9.917	0	0	0
2018/07/03	2030	07/02/2019	8.62	Call	Bond Future	1,013.6700	1.0137	1,078.6800	1.0787	6.413	0	0	0
2018/07/03	2030	07/02/2019			Bond Future	9.4546	90.4607	9.4101	90.7408	(0.470)	0.0000	0.0000	0
2018/07/03	2030	07/02/2019	8.62	Put	Bond Future	6,470.9000	6.4709	6,255.8600	6.2559	(3.323)	0	0	0
2018/07/03	2030	07/02/2019	8.63	Call	Bond Future	1,031.8600	1.0319	1,097.7100	1.0977	6.382	0	0	0
2018/07/03	2030	07/02/2019	8.63	Put	Bond Future	6,421.1300	6.4211	6,206.9300	6.2069	(3.336)	0	0	0
2018/07/03	2030	07/02/2019	8.64	Call	Bond Future	1,050.2600	1.0503	1,116.9500	1.1169	6.350	0	0	0
2018/07/03	2030	07/02/2019	8.64	Put	Bond Future	6,371.6200	6.3716	6,158.2600	6.1583	(3.349)	0	0	0

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2018/07/03	2032	02/08/2018	9.67	Call	Bond Future	2,011.4600	2.0115	2,217.0100	2.2170	10.219	0	0	0
2018/07/03	2032	02/08/2018	9.66	Put	Bond Future	746.3800	0.7464	621.5700	0.6216	(16.722)	0	0	0
2018/07/03	2032	02/08/2018			Bond Future	9.4857	93.5380	9.4395	93.8657	(0.488)	0.0000	0.0000	36,205
2018/07/03	2032	02/08/2018	9.68	Call	Bond Future	2,058.1800	2.0582	2,266.4000	2.2664	10.117	0	0	0
2018/07/03	2032	02/08/2018	9.68	Put	Bond Future	700.9300	0.7009	581.5000	0.5815	(17.039)	0	0	0
2018/07/03	2032	02/08/2018	9.67	Put	Bond Future	723.3700	0.7234	601.2700	0.6013	(16.879)	0	0	0
2018/07/03	2032	02/08/2018	9.66	Call	Bond Future	1,965.2300	1.9652	2,168.0700	2.1681	10.321	0	0	0
2018/07/03	2032	01/11/2018	8.77	Put	Bond Future	6,200.3500	6.2003	5,918.5600	5.9186	(4.545)	0	0	0
2018/07/03	2032	01/11/2018			Bond Future	9.5586	91.0512	9.5106	91.3852	(0.502)	0.0000	0.0000	0
2018/07/03	2032	01/11/2018	8.76	Call	Bond Future	465.0000	0.4650	515.9800	0.5160	10.963	0	0	0
2018/07/03	2032	01/11/2018	8.76	Put	Bond Future	6,262.0100	6.2620	5,979.0400	5.9790	(4.519)	0	0	0
2018/07/03	2032	01/11/2018	8.77	Call	Bond Future	479.1100	0.4791	531.2700	0.5313	10.887	0	0	0
2018/07/03	2032	01/11/2018	8.75	Call	Bond Future	451.1700	0.4512	501.0000	0.5010	11.045	0	0	0
2018/07/03	2032	01/11/2018	8.75	Put	Bond Future	6,324.0300	6.3240	6,039.9100	6.0399	(4.493)	0	0	0
2018/07/03	2032	07/02/2019	8.81	Call	Bond Future	1,131.0800	1.1311	1,212.0000	1.2120	7.154	0	0	0
2018/07/03	2032	07/02/2019	8.80	Put	Bond Future	7,104.3600	7.1044	6,844.5900	6.8446	(3.656)	0	0	0
2018/07/03	2032	07/02/2019			Bond Future	9.6391	92.8169	9.5895	93.1565	(0.515)	0.0000	0.0000	0
2018/07/03	2032	07/02/2019	8.82	Call	Bond Future	1,151.2100	1.1512	1,233.1700	1.2332	7.119	0	0	0
2018/07/03	2032	07/02/2019	8.82	Put	Bond Future	6,995.4000	6.9954	6,737.7000	6.7377	(3.684)	0	0	0
2018/07/03	2032	07/02/2019	8.81	Put	Bond Future	7,049.8500	7.0499	6,791.1100	6.7911	(3.670)	0	0	0
2018/07/03	2032	07/02/2019	8.80	Call	Bond Future	1,110.9300	1.1109	1,190.8200	1.1908	7.191	0	0	0
2018/07/03	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2033	02/08/2018			Bond Future	102.4199	102.4199	102.4328	102.4328	0.013	0.0000	0.0000	11,819
2018/07/03	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2033	02/08/2018	109.92	Put	Bond Future	7,500.0800	7.5001	7,487.1900	7.4872	(0.172)	0	0	0
2018/07/03	2033	02/08/2018	109.94	Put	Bond Future	7,520.0800	7.5201	7,507.1900	7.5072	(0.171)	0	0	0
2018/07/03	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2033	02/08/2018	109.93	Put	Bond Future	7,510.0800	7.5101	7,497.1900	7.4972	(0.172)	0	0	0
2018/07/03	2033	01/11/2018			Bond Future	103.1485	103.1485	103.1621	103.1621	0.013	0.0000	0.0000	0
2018/07/03	2033	07/02/2019			Bond Future	105.1684	105.1684	105.1813	105.1813	0.012	0.0000	0.0000	0
2018/07/03	2037	02/08/2018	9.96	Put	Bond Future	557.6200	0.5576	470.9700	0.4710	(15.539)	0	0	0
2018/07/03	2037	02/08/2018	9.95	Call	Bond Future	2,775.0600	2.7751	2,971.9300	2.9719	7.094	0	0	0
2018/07/03	2037	02/08/2018			Bond Future	9.6657	90.2053	9.6295	90.4910	(0.374)	0.0000	0.0000	56,287
2018/07/03	2037	02/08/2018	9.96	Call	Bond Future	2,831.7200	2.8317	3,030.7200	3.0307	7.028	0	0	0
2018/07/03	2037	02/08/2018	9.95	Put	Bond Future	576.7600	0.5768	487.9800	0.4880	(15.393)	0	0	0
2018/07/03	2037	02/08/2018	9.97	Call	Bond Future	2,888.8100	2.8888	3,089.9200	3.0899	6.962	0	0	0
2018/07/03	2037	02/08/2018	9.97	Put	Bond Future	539.0100	0.5390	454.4700	0.4545	(15.684)	0	0	0
2018/07/03	2037	01/11/2018	9.03	Call	Bond Future	657.2900	0.6573	708.8500	0.7089	7.844	0	0	0
2018/07/03	2037	01/11/2018			Bond Future	9.7325	91.8139	9.6951	92.1051	(0.384)	0.0000	0.0000	0
2018/07/03	2037	01/11/2018	9.01	Call	Bond Future	620.8600	0.6209	670.2400	0.6702	7.953	0	0	0
2018/07/03	2037	01/11/2018	9.01	Put	Bond Future	6,521.8000	6.5218	6,279.9800	6.2800	(3.708)	0	0	0
2018/07/03	2037	01/11/2018	9.03	Put	Bond Future	6,387.0300	6.3870	6,147.3900	6.1474	(3.752)	0	0	0
2018/07/03	2037	01/11/2018	9.02	Call	Bond Future	638.9000	0.6389	689.3600	0.6894	7.898	0	0	0
2018/07/03	2037	01/11/2018	9.02	Put	Bond Future	6,454.1800	6.4542	6,213.4400	6.2134	(3.730)	0	0	0
2018/07/03	2037	07/02/2019	9.06	Put	Bond Future	7,559.0100	7.5590	7,340.7900	7.3408	(2.887)	0	0	0
2018/07/03	2037	07/02/2019	9.05	Call	Bond Future	1,515.6600	1.5157	1,592.6200	1.5926	5.078	0	0	0

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2018/07/03	2037	07/02/2019			Bond Future	9.8070	89.3344	9.7685	89.6305	(0.393)	0.0000	0.0000	0
2018/07/03	2037	07/02/2019	9.06	Call	Bond Future	1,540.5300	1.5405	1,618.3900	1.6184	5.054	0	0	0
2018/07/03	2037	07/02/2019	9.05	Put	Bond Future	7,618.8500	7.6188	7,399.7300	7.3997	(2.876)	0	0	0
2018/07/03	2037	07/02/2019	9.07	Call	Bond Future	1,565.6400	1.5656	1,644.4100	1.6444	5.031	0	0	0
2018/07/03	2037	07/02/2019	9.07	Put	Bond Future	7,499.5300	7.4995	7,282.2200	7.2822	(2.898)	0	0	0
2018/07/03	2038	02/08/2018	134.55	Put	Bond Future	12,543.9900	12.5440	12,528.2500	12.5283	(0.125)	0	0	0
2018/07/03	2038	02/08/2018			Bond Future	122.0060	122.0060	122.0217	122.0217	0.013	0.0000	0.0000	9,150
2018/07/03	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2038	02/08/2018	134.54	Put	Bond Future	12,533.9900	12.5340	12,518.2500	12.5183	(0.126)	0	0	0
2018/07/03	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2038	02/08/2018	134.53	Put	Bond Future	12,523.9900	12.5240	12,508.2500	12.5083	(0.126)	0	0	0
2018/07/03	2038	01/11/2018			Bond Future	124.2093	124.2093	124.2258	124.2258	0.013	0.0000	0.0000	280
2018/07/03	2038	07/02/2019			Bond Future	125.0511	125.0511	125.0671	125.0671	0.013	0.0000	0.0000	0
2018/07/03	2040	02/08/2018	10.04	Call	Bond Future	3,108.7900	3.1088	3,357.7900	3.3578	8.010	0	0	0
2018/07/03	2040	02/08/2018	10.03	Put	Bond Future	607.1400	0.6071	503.8000	0.5038	(17.021)	0	0	0
2018/07/03	2040	02/08/2018			Bond Future	9.7355	93.5927	9.6943	93.9426	(0.423)	0.0000	0.0000	22,929
2018/07/03	2040	02/08/2018	10.05	Call	Bond Future	3,170.7600	3.1708	3,422.1900	3.4222	7.930	0	0	0
2018/07/03	2040	02/08/2018	10.05	Put	Bond Future	568.7600	0.5688	470.3100	0.4703	(17.310)	0	0	0
2018/07/03	2040	02/08/2018	10.04	Put	Bond Future	587.7200	0.5877	486.8400	0.4868	(17.165)	0	0	0
2018/07/03	2040	02/08/2018	10.03	Call	Bond Future	3,047.1700	3.0472	3,293.7100	3.2937	8.091	0	0	0
2018/07/03	2040	01/11/2018	9.80	Call	Bond Future	2,980.3300	2.9803	3,155.0000	3.1550	5.861	0	0	3,540
2018/07/03	2040	01/11/2018	9.09	Put	Bond Future	6,976.6000	6.9766	6,684.0600	6.6841	(4.193)	0	0	0
2018/07/03	2040	01/11/2018			Bond Future	9.8018	95.2617	9.7593	95.6182	(0.434)	0.0000	0.0000	0
2018/07/03	2040	01/11/2018	9.20	Put	Bond Future	6,207.3600	6.2074	5,930.4500	5.9304	(4.461)	0	0	0
2018/07/03	2040	01/11/2018	9.20	Call	Bond Future	949.4800	0.9495	1,029.1100	1.0291	8.387	0	0	3,540
2018/07/03	2040	01/11/2018	9.80	Put	Bond Future	2,995.8000	2.9958	2,813.9300	2.8139	(6.071)	0	0	0
2018/07/03	2040	01/11/2018	9.08	Call	Bond Future	686.8600	0.6869	749.5100	0.7495	9.121	0	0	0
2018/07/03	2040	01/11/2018	9.10	Put	Bond Future	7,049.6700	7.0497	6,755.7800	6.7558	(4.169)	0	0	0
2018/07/03	2040	01/11/2018	9.10	Put	Bond Future	6,904.1800	6.9042	6,613.0100	6.6130	(4.217)	0	0	0
2018/07/03	2040	01/11/2018	9.09	Call	Bond Future	706.6100	0.7066	770.6100	0.7706	9.057	0	0	0
2018/07/03	2040	01/11/2018	9.10	Call	Bond Future	726.8800	0.7269	792.2500	0.7922	8.993	0	0	2,950
2018/07/03	2040	01/11/2018	8.50	Put	Bond Future	12,093.5900	12.0936	11,750.1000	11.7501	(2.840)	0	0	0
2018/07/03	2040	01/11/2018	8.50	Call	Bond Future	103.9100	0.1039	116.9600	0.1170	12.559	0	0	2,950
2018/07/03	2040	01/11/2018	9.07	Call	Bond Future	667.4800	0.6675	728.7800	0.7288	9.184	0	0	0
2018/07/03	2040	01/11/2018	9.07	Put	Bond Future	7,123.2600	7.1233	6,828.0200	6.8280	(4.145)	0	0	0
2018/07/03	2040	07/02/2019	9.11	Put	Bond Future	8,191.4300	8.1914	7,921.4800	7.9215	(3.296)	0	0	0
2018/07/03	2040	07/02/2019	9.13	Call	Bond Future	1,572.1100	1.5721	1,667.1100	1.6671	6.043	0	0	0
2018/07/03	2040	07/02/2019			Bond Future	9.8758	92.5985	9.8319	92.9612	(0.444)	0.0000	0.0000	0
2018/07/03	2040	07/02/2019	9.11	Call	Bond Future	1,518.7300	1.5187	1,611.4300	1.6114	6.104	0	0	0
2018/07/03	2040	07/02/2019	9.13	Put	Bond Future	8,060.9300	8.0609	7,793.2800	7.7933	(3.320)	0	0	0
2018/07/03	2040	07/02/2019	9.12	Put	Bond Future	8,125.8600	8.1259	7,857.0500	7.8571	(3.308)	0	0	0
2018/07/03	2040	07/02/2019	9.12	Call	Bond Future	1,545.1700	1.5452	1,639.0100	1.6390	6.073	0	0	0
2018/07/03	2044	02/08/2018	10.07	Call	Bond Future	3,229.9100	3.2299	3,485.0800	3.4851	7.900	0	0	0
2018/07/03	2044	02/08/2018			Bond Future	9.7545	90.7740	9.7134	91.1294	(0.422)	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
2018/07/03	2044	02/08/2018	10.05	Call	Bond Future	3,105.0100	3.1050	3,355.2300	3.3552	8.059	0	0	0
2018/07/03	2044	02/08/2018	10.05	Put	Bond Future	621.5700	0.6216	516.3500	0.5163	(16.928)	0	0	0
2018/07/03	2044	02/08/2018	10.07	Put	Bond Future	582.5500	0.5826	482.2800	0.4823	(17.212)	0	0	0
2018/07/03	2044	02/08/2018	10.06	Call	Bond Future	3,167.2100	3.1672	3,419.9200	3.4199	7.979	0	0	0
2018/07/03	2044	02/08/2018	10.06	Put	Bond Future	601.7500	0.6017	499.0200	0.4990	(17.072)	0	0	0
2018/07/03	2044	01/11/2018	9.12	Call	Bond Future	752.9700	0.7530	820.0800	0.8201	8.913	0	0	0
2018/07/03	2044	01/11/2018			Bond Future	9.8182	92.3927	9.7758	92.7549	(0.432)	0.0000	0.0000	0
2018/07/03	2044	01/11/2018	9.12	Put	Bond Future	7,036.5400	7.0365	6,741.5100	6.7415	(4.193)	0	0	0
2018/07/03	2044	01/11/2018	9.13	Call	Bond Future	774.2500	0.7742	842.7600	0.8428	8.849	0	0	0
2018/07/03	2044	01/11/2018	9.14	Put	Bond Future	6,889.2900	6.8893	6,597.0800	6.5971	(4.242)	0	0	0
2018/07/03	2044	01/11/2018	9.13	Put	Bond Future	6,962.7200	6.9627	6,669.0900	6.6691	(4.217)	0	0	0
2018/07/03	2044	01/11/2018	9.14	Call	Bond Future	795.7600	0.7958	865.6900	0.8657	8.788	0	0	0
2018/07/03	2044	07/02/2019	9.18	Put	Bond Future	8,008.8600	8.0089	7,741.4200	7.7414	(3.339)	0	0	0
2018/07/03	2044	07/02/2019			Bond Future	9.8891	89.7992	9.8454	90.1677	(0.443)	0.0000	0.0000	0
2018/07/03	2044	07/02/2019	9.17	Call	Bond Future	1,681.4900	1.6815	1,781.3900	1.7814	5.941	0	0	0
2018/07/03	2044	07/02/2019	9.17	Put	Bond Future	8,074.5300	8.0745	7,805.9100	7.8059	(3.327)	0	0	0
2018/07/03	2044	07/02/2019	9.18	Call	Bond Future	1,709.8800	1.7099	1,810.9600	1.8110	5.912	0	0	0
2018/07/03	2044	07/02/2019	9.16	Call	Bond Future	1,653.1500	1.6531	1,751.8600	1.7519	5.971	0	0	0
2018/07/03	2044	07/02/2019	9.16	Put	Bond Future	8,140.4000	8.1404	7,870.5900	7.8706	(3.314)	0	0	0
2018/07/03	2046	02/08/2018	128.78	Put	Bond Future	11,898.1500	11.8982	11,883.1800	11.8832	(0.126)	0	0	0
2018/07/03	2046	02/08/2018			Bond Future	116.8818	116.8818	116.8968	116.8968	0.013	0.0000	0.0000	11,876
2018/07/03	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2046	02/08/2018	128.77	Put	Bond Future	11,888.1500	11.8882	11,873.1800	11.8732	(0.126)	0	0	0
2018/07/03	2046	02/08/2018	128.79	Put	Bond Future	11,908.1500	11.9082	11,893.1800	11.8932	(0.126)	0	0	0
2018/07/03	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2046	01/11/2018			Bond Future	117.3436	117.3436	117.3593	117.3593	0.013	0.0000	0.0000	140
2018/07/03	2046	07/02/2019			Bond Future	119.6411	119.6411	119.6562	119.6562	0.013	0.0000	0.0000	0
2018/07/03	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2050	02/08/2018	137.54	Put	Bond Future	16,374.8300	16.3748	16,359.4000	16.3594	(0.094)	0	0	0
2018/07/03	2050	02/08/2018	137.52	Put	Bond Future	16,354.8300	16.3548	16,339.4000	16.3394	(0.094)	0	0	0
2018/07/03	2050	02/08/2018			Bond Future	121.1652	121.1652	121.1806	121.1806	0.013	0.0000	0.0000	9,701
2018/07/03	2050	02/08/2018	137.53	Put	Bond Future	16,364.8300	16.3648	16,349.4000	16.3494	(0.094)	0	0	0
2018/07/03	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	2050	01/11/2018			Bond Future	123.3533	123.3533	123.3696	123.3696	0.013	0.0000	0.0000	135
2018/07/03	2050	07/02/2019			Bond Future	123.9973	123.9973	124.0130	124.0130	0.013	0.0000	0.0000	0
2018/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	AL37	02/08/2018			Index Future	582.5130	582.5130	583.3880	583.3880	0.150	0.0000	0.0000	0
2018/07/03	AL37	01/11/2018			Index Future	592.9030	592.9030	593.7960	593.7960	0.151	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
2018/07/03	AL37	07/02/2019			Index Future	604.4040	604.4040	605.3100	605.3100	0.150	0.0000	0.0000	0
2018/07/03	AL7T	02/08/2018			Index Future	674.9830	674.9830	676.6470	676.6470	0.247	0.0000	0.0000	0
2018/07/03	AL7T	01/11/2018			Index Future	687.0220	687.0220	688.7190	688.7190	0.247	0.0000	0.0000	0
2018/07/03	AL7T	07/02/2019			Index Future	700.3490	700.3490	702.0730	702.0730	0.246	0.0000	0.0000	0
2018/07/03	ALBI	02/08/2018			Index Future	612.9900	612.9900	614.8110	614.8110	0.297	0.0000	0.0000	858
2018/07/03	ALBI	01/11/2018			Index Future	623.9240	623.9240	625.7800	625.7800	0.297	0.0000	0.0000	0
2018/07/03	ALBI	07/02/2019			Index Future	636.0260	636.0260	637.9140	637.9140	0.297	0.0000	0.0000	0
2018/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	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
2018/07/03	C209	31/03/2036			Price Contribution		6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/03	C210	31/03/2028			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C212	31/01/2022			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C213	28/02/2031			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C214	28/02/2041			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C223	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C226	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C303	14/08/2015			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C303	28/02/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C333	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C442	25/04/2042			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	C446	31/03/2046			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	CS23	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	CS26	02/04/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	CS33	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/03	EL28	02/08/2018	134.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	EL28	02/08/2018			Bond Future		129.1112	129.1112	128.9101	128.9101	(0.156)	0.0000	0.0000	0
2018/07/03	EL28	02/08/2018	134.93	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	EL28	02/08/2018	134.93	Put	Bond Future		5,818.8000	5.8188	6,019.9000	6.0199	3.456	0	0	0
2018/07/03	EL28	02/08/2018	134.95	Put	Bond Future		5,838.8000	5.8388	6,039.9000	6.0399	3.444	0	0	0
2018/07/03	EL28	02/08/2018	134.94	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	EL28	02/08/2018	134.94	Put	Bond Future		5,828.8000	5.8288	6,029.9000	6.0299	3.450	0	0	0
2018/07/03	ES33	02/08/2018	11.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	ES33	02/08/2018	11.14	Call	Bond Future		1,222.8100	1.2228	1,470.4000	1.4704	20.248	0	0	0
2018/07/03	ES33	02/08/2018			Bond Future		10.9310	77.8393	10.8893	78.0869	(0.382)	0.0000	0.0000	9,466
2018/07/03	ES33	02/08/2018	11.15	Call	Bond Future		1,280.5600	1.2806	1,528.1500	1.5281	19.335	0	0	0
2018/07/03	ES33	02/08/2018	11.14	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	ES33	02/08/2018	11.16	Call	Bond Future		1,338.2500	1.3382	1,585.8400	1.5858	18.501	0	0	0
2018/07/03	ES33	02/08/2018	11.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	ES33	01/11/2018			Bond Future		11.0484	75.4392	11.0052	75.6915	(0.392)	0.0000	0.0000	0
2018/07/03	ES33	07/02/2019			Bond Future		11.1817	76.9021	11.1368	77.1587	(0.401)	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
2018/07/03	ES42	02/08/2018			Bond Future	11.1197	80.6373	11.0781	80.9196	(0.375)	0.0000	0.0000	7,957
2018/07/03	ES42	01/11/2018			Bond Future	11.2330	77.8153	11.1897	78.1031	(0.385)	0.0000	0.0000	0
2018/07/03	ES42	07/02/2019			Bond Future	11.3570	79.3241	11.3122	79.6168	(0.395)	0.0000	0.0000	0
2018/07/03	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	02/08/2018			GOVI	608.2400	608.2400	610.1740	610.1740	0.318	0.0000	0.0000	475
2018/07/03	GOVI	02/08/2018	605.71	Call	GOVI	25,300.0000	2.5300	44,640.0000	4.4640	76.443	0	0	0
2018/07/03	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	02/08/2018	605.72	Call	GOVI	25,200.0000	2.5200	44,540.0000	4.4540	76.746	0	0	0
2018/07/03	GOVI	02/08/2018	605.70	Call	GOVI	25,400.0000	2.5400	44,740.0000	4.4740	76.142	0	0	0
2018/07/03	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	01/11/2018	653.50	Put	GOVI	344,110.0000	34.4110	324,400.0000	32.4400	(5.728)	0	0	0
2018/07/03	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	01/11/2018			GOVI	619.0890	619.0890	621.0600	621.0600	0.318	0.0000	0.0000	0
2018/07/03	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	01/11/2018	653.49	Put	GOVI	344,010.0000	34.4010	324,300.0000	32.4300	(5.729)	0	0	0
2018/07/03	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	01/11/2018	653.51	Put	GOVI	344,210.0000	34.4210	324,500.0000	32.4500	(5.726)	0	0	0
2018/07/03	GOVI	07/02/2019	666.53	Put	GOVI	354,330.0000	35.4330	334,270.0000	33.4270	(5.661)	0	0	0
2018/07/03	GOVI	07/02/2019			GOVI	631.0970	631.0970	633.1030	633.1030	0.318	0.0000	0.0000	0
2018/07/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	07/02/2019	666.52	Put	GOVI	354,230.0000	35.4230	334,170.0000	33.4170	(5.663)	0	0	0
2018/07/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	GOVI	07/02/2019	666.51	Put	GOVI	354,130.0000	35.4130	334,070.0000	33.4070	(5.665)	0	0	0
2018/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/03	IGOV	02/08/2018			Index Future	251.4380	251.4380	251.0320	251.0320	(0.161)	0.0000	0.0000	852
2018/07/03	IGOV	01/11/2018			Index Future	255.9800	255.9800	255.5680	255.5680	(0.161)	0.0000	0.0000	227
2018/07/03	IGOV	07/02/2019			Index Future	260.9930	260.9930	260.5710	260.5710	(0.162)	0.0000	0.0000	0
2018/07/03	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/03	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/03	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/07/03	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/07/03	IS01	19/09/2019			Interest Rate Swap	99.9800	99.9800	99.9700	99.9700	(0.010)	0.0000	0.0000	0
2018/07/03	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/03	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/07/03	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/07/03	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/07/03	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	101.9700	101.9700	(0.010)	0.0000	0.0000	0
2018/07/03	IS02	20/12/2019			Interest Rate Swap	103.0000	103.0000	102.9800	102.9800	(0.019)	0.0000	0.0000	0
2018/07/03	IS02	23/03/2020			Interest Rate Swap	99.1100	99.1100	99.0900	99.0900	(0.020)	0.0000	0.0000	0
2018/07/03	IS02	22/06/2020			Interest Rate Swap	102.7800	102.7800	102.7500	102.7500	(0.029)	0.0000	0.0000	0
2018/07/03	IS02	21/09/2020			Interest Rate Swap	99.8800	99.8800	99.8500	99.8500	(0.030)	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
2018/07/03	IS05	17/12/2020			Interest Rate Swap	96.7900	96.7900	96.7400	96.7400	(0.052)	0.0000	0.0000	0
2018/07/03	IS05	16/03/2021			Interest Rate Swap	96.0700	96.0700	96.0200	96.0200	(0.052)	0.0000	0.0000	0
2018/07/03	IS05	15/06/2021			Interest Rate Swap	95.3200	95.3200	95.2600	95.2600	(0.063)	0.0000	0.0000	0
2018/07/03	IS05	21/09/2021			Interest Rate Swap	95.5600	95.5600	95.5000	95.5000	(0.063)	0.0000	0.0000	0
2018/07/03	IS05	21/12/2021			Interest Rate Swap	97.7900	97.7900	97.7400	97.7400	(0.051)	0.0000	0.0000	51
2018/07/03	IS05	15/03/2022			Interest Rate Swap	97.9600	97.9600	97.9200	97.9200	(0.041)	0.0000	0.0000	0
2018/07/03	IS05	21/06/2022			Interest Rate Swap	99.2100	99.2100	99.1700	99.1700	(0.040)	0.0000	0.0000	0
2018/07/03	IS05	20/09/2022			Interest Rate Swap	103.1700	103.1700	103.1300	103.1300	(0.039)	0.0000	0.0000	0
2018/07/03	IS05	20/12/2022			Interest Rate Swap	104.4700	104.4700	104.4300	104.4300	(0.038)	0.0000	0.0000	0
2018/07/03	IS05	22/03/2023			Interest Rate Swap	97.9500	97.9500	97.9100	97.9100	(0.041)	0.0000	0.0000	0
2018/07/03	IS05	20/06/2023			Interest Rate Swap	104.0100	104.0100	103.9700	103.9700	(0.038)	0.0000	0.0000	0
2018/07/03	IS05	19/09/2023			Interest Rate Swap	99.5900	99.5900	99.5400	99.5400	(0.050)	0.0000	0.0000	0
2018/07/03	IS10	17/12/2025			Interest Rate Swap	96.6200	96.6200	96.5000	96.5000	(0.124)	0.0000	0.0000	0
2018/07/03	IS10	16/03/2026			Interest Rate Swap	93.6800	93.6800	93.5600	93.5600	(0.128)	0.0000	0.0000	0
2018/07/03	IS10	15/06/2026			Interest Rate Swap	92.4600	92.4600	92.3400	92.3400	(0.130)	0.0000	0.0000	0
2018/07/03	IS10	21/09/2026			Interest Rate Swap	94.6400	94.6400	94.5100	94.5100	(0.137)	0.0000	0.0000	0
2018/07/03	IS10	21/12/2026			Interest Rate Swap	98.4100	98.4100	98.2700	98.2700	(0.142)	0.0000	0.0000	0
2018/07/03	IS10	15/03/2027			Interest Rate Swap	97.0100	97.0100	96.8600	96.8600	(0.155)	0.0000	0.0000	0
2018/07/03	IS10	21/06/2027			Interest Rate Swap	99.0900	99.0900	98.9300	98.9300	(0.161)	0.0000	0.0000	0
2018/07/03	IS10	20/09/2027			Interest Rate Swap	104.5000	104.5000	104.3500	104.3500	(0.144)	0.0000	0.0000	0
2018/07/03	IS10	20/12/2027			Interest Rate Swap	104.8700	104.8700	104.7300	104.7300	(0.133)	0.0000	0.0000	0
2018/07/03	IS10	22/03/2028			Interest Rate Swap	98.4800	98.4800	98.3400	98.3400	(0.142)	0.0000	0.0000	0
2018/07/03	IS10	20/06/2028			Interest Rate Swap	105.6000	105.6000	105.4700	105.4700	(0.123)	0.0000	0.0000	0
2018/07/03	IS10	19/09/2028			Interest Rate Swap	99.2600	99.2600	99.1200	99.1200	(0.141)	0.0000	0.0000	0
2018/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/03	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/03	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/03	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R023	02/08/2018			Bond Future	8.2838	101.3652	8.2423	101.5189	(0.502)	0.0000	0.0000	41,874
2018/07/03	R023	02/08/2018	10.40	Call	Bond Future	7,447.7600	7.4478	7,601.4700	7.6015	2.064	0	0	0
2018/07/03	R023	02/08/2018	10.41	Call	Bond Future	7,481.2700	7.4813	7,634.9800	7.6350	2.055	0	0	0
2018/07/03	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R023	02/08/2018	10.39	Call	Bond Future	7,414.2300	7.4142	7,567.9400	7.5679	2.073	0	0	0
2018/07/03	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
2018/07/03	R023	01/11/2018	10.58	Call	Bond Future	7,446.3100	7.4463	7,602.1800	7.6022	2.093	0	0	0
2018/07/03	R023	01/11/2018	10.57	Put	Bond Future	5.8600	0.0059	4.8200	0.0048	(17.747)	0	0	0
2018/07/03	R023	01/11/2018			Bond Future	8.3591	99.2469	8.3145	99.4038	(0.533)	0.0000	0.0000	0
2018/07/03	R023	01/11/2018	10.59	Call	Bond Future	7,478.0100	7.4780	7,633.9200	7.6339	2.085	0	0	0
2018/07/03	R023	01/11/2018	10.59	Put	Bond Future	5.4600	0.0055	4.4900	0.0045	(17.766)	0	0	0
2018/07/03	R023	01/11/2018	10.58	Put	Bond Future	5.6600	0.0057	4.6500	0.0047	(17.845)	0	0	0
2018/07/03	R023	01/11/2018	10.57	Call	Bond Future	7,414.6000	7.4146	7,570.4400	7.5704	2.102	0	0	0
2018/07/03	R023	07/02/2019	10.59	Call	Bond Future	6,881.6300	6.8816	7,032.6700	7.0327	2.195	0	0	0
2018/07/03	R023	07/02/2019			Bond Future	8.4494	101.1716	8.4014	101.3308	(0.567)	0.0000	0.0000	0
2018/07/03	R023	07/02/2019	10.57	Call	Bond Future	6,824.0300	6.8240	6,974.8200	6.9748	2.210	0	0	0
2018/07/03	R023	07/02/2019	10.57	Put	Bond Future	87.4300	0.0874	79.0800	0.0791	(9.550)	0	0	0
2018/07/03	R023	07/02/2019	10.59	Put	Bond Future	84.2600	0.0843	76.1600	0.0762	(9.613)	0	0	0
2018/07/03	R023	07/02/2019	10.58	Call	Bond Future	6,852.8300	6.8528	7,003.7400	7.0037	2.202	0	0	0
2018/07/03	R023	07/02/2019	10.58	Put	Bond Future	85.8400	0.0858	77.6100	0.0776	(9.588)	0	0	0
2018/07/03	R035	02/08/2018	9.42	Call	Bond Future	711.8100	0.7118	804.7000	0.8047	13.050	0	0	0
2018/07/03	R035	02/08/2018			Bond Future	9.6100	97.8138	9.5688	98.1374	(0.429)	0.0000	0.0000	68,489
2018/07/03	R035	02/08/2018	9.42	Put	Bond Future	2,218.8200	2.2188	1,988.0900	1.9881	(10.399)	0	0	0
2018/07/03	R035	02/08/2018	9.43	Call	Bond Future	740.0000	0.7400	835.6400	0.8356	12.924	0	0	0
2018/07/03	R035	02/08/2018	9.44	Put	Bond Future	2,115.5900	2.1156	1,890.4000	1.8904	(10.644)	0	0	0
2018/07/03	R035	02/08/2018	9.43	Put	Bond Future	2,166.8100	2.1668	1,938.8300	1.9388	(10.521)	0	0	0
2018/07/03	R035	02/08/2018	9.44	Call	Bond Future	768.8800	0.7689	867.3100	0.8673	12.802	0	0	0
2018/07/03	R035	01/11/2018	8.93	Call	Bond Future	547.5300	0.5475	600.2700	0.6003	9.632	0	0	0
2018/07/03	R035	01/11/2018	8.92	Put	Bond Future	6,706.6100	6.7066	6,428.3300	6.4283	(4.149)	0	0	0
2018/07/03	R035	01/11/2018			Bond Future	9.6824	95.0623	9.6398	95.3921	(0.440)	0.0000	0.0000	0
2018/07/03	R035	01/11/2018	8.94	Call	Bond Future	563.5600	0.5636	617.4800	0.6175	9.568	0	0	0
2018/07/03	R035	01/11/2018	8.94	Put	Bond Future	6,568.7800	6.5688	6,292.8500	6.2928	(4.201)	0	0	0
2018/07/03	R035	01/11/2018	8.93	Put	Bond Future	6,637.4900	6.6375	6,360.3800	6.3604	(4.175)	0	0	0
2018/07/03	R035	01/11/2018	8.92	Call	Bond Future	531.8100	0.5318	583.3800	0.5834	9.697	0	0	0
2018/07/03	R035	07/02/2019	8.98	Call	Bond Future	1,408.5500	1.4085	1,493.2800	1.4933	6.015	0	0	0
2018/07/03	R035	07/02/2019			Bond Future	9.7638	96.9059	9.7197	97.2413	(0.451)	0.0000	0.0000	0
2018/07/03	R035	07/02/2019	8.96	Call	Bond Future	1,360.9400	1.3609	1,443.6200	1.4436	6.075	0	0	0
2018/07/03	R035	07/02/2019	8.96	Put	Bond Future	7,776.2500	7.7763	7,523.4600	7.5235	(3.251)	0	0	0
2018/07/03	R035	07/02/2019	8.98	Put	Bond Future	7,656.4100	7.6564	7,405.6700	7.4057	(3.275)	0	0	0
2018/07/03	R035	07/02/2019	8.97	Call	Bond Future	1,384.6200	1.3846	1,468.3200	1.4683	6.045	0	0	0
2018/07/03	R035	07/02/2019	8.97	Put	Bond Future	7,716.1500	7.7162	7,464.3800	7.4644	(3.263)	0	0	0
2018/07/03	R186	02/08/2018	9.04	Put	Bond Future	666.4100	0.6664	561.3300	0.5613	(15.768)	0	0	2,500
2018/07/03	R186	02/08/2018	8.48	Put	Bond Future	2,838.5000	2.8385	2,612.2500	2.6123	(7.971)	0	0	0
2018/07/03	R186	02/08/2018	8.25	Call	Bond Future	40.8000	0.0408	48.9900	0.0490	20.074	0	0	3,020
2018/07/03	R186	02/08/2018			Bond Future	8.9059	110.5953	8.8645	110.8507	(0.464)	0.0000	0.0000	108,516
2018/07/03	R186	02/08/2018	8.50	Call	Bond Future	189.6900	0.1897	221.6400	0.2216	16.843	0	0	0
2018/07/03	R186	02/08/2018	8.50	Put	Bond Future	2,730.5000	2.7305	2,507.0400	2.5070	(8.184)	0	0	0
2018/07/03	R186	02/08/2018	8.47	Call	Bond Future	161.5100	0.1615	189.3600	0.1894	17.244	0	0	0
2018/07/03	R186	02/08/2018	8.47	Put	Bond Future	2,893.1700	2.8932	2,665.6100	2.6656	(7.865)	0	0	0
2018/07/03	R186	02/08/2018	9.04	Call	Bond Future	1,489.1400	1.4891	1,639.4700	1.6395	10.095	0	0	0
2018/07/03	R186	02/08/2018	8.48	Call	Bond Future	170.5000	0.1705	199.6600	0.1997	17.103	0	0	0
2018/07/03	R186	02/08/2018	8.25	Put	Bond Future	4,185.1700	4.1852	3,937.9500	3.9380	(5.907)	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
2018/07/03	R186	02/08/2018	7.50	Put	Bond Future	9,138.9800	9.1390	8,883.5800	8.8836	(2.795)	0	0	0
2018/07/03	R186	02/08/2018	8.75	Call	Bond Future	594.4400	0.5944	674.2300	0.6742	13.423	0	0	2,500
2018/07/03	R186	02/08/2018	8.75	Put	Bond Future	1,561.2700	1.5613	1,385.6500	1.3856	(11.249)	0	0	0
2018/07/03	R186	02/08/2018	8.46	Call	Bond Future	152.9000	0.1529	179.4600	0.1795	17.371	0	0	0
2018/07/03	R186	02/08/2018	8.46	Put	Bond Future	2,948.2700	2.9483	2,719.4200	2.7194	(7.762)	0	0	0
2018/07/03	R186	02/08/2018	7.50	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	3,020
2018/07/03	R186	01/11/2018	7.96	Put	Bond Future	6,542.2200	6.5422	6,303.1600	6.3032	(3.654)	0	0	0
2018/07/03	R186	01/11/2018	8.54	Put	Bond Future	3,580.7000	3.5807	3,393.4100	3.3934	(5.231)	0	0	0
2018/07/03	R186	01/11/2018	9.14	Call	Bond Future	2,546.4100	2.5464	2,692.6400	2.6926	5.743	0	0	0
2018/07/03	R186	01/11/2018			Bond Future	8.9807	112.5676	8.9373	112.8281	(0.483)	0.0000	0.0000	0
2018/07/03	R186	01/11/2018	8.46	Put	Bond Future	3,929.4900	3.9295	3,733.1600	3.7332	(4.996)	0	0	0
2018/07/03	R186	01/11/2018	8.46	Call	Bond Future	746.1700	0.7462	810.3200	0.8103	8.597	0	0	5,000
2018/07/03	R186	01/11/2018	8.53	Call	Bond Future	875.0900	0.8751	947.1400	0.9471	8.233	0	0	0
2018/07/03	R186	01/11/2018	8.53	Put	Bond Future	3,623.4000	3.6234	3,434.9700	3.4350	(5.200)	0	0	0
2018/07/03	R186	01/11/2018	7.96	Call	Bond Future	186.3900	0.1864	207.8100	0.2078	11.492	0	0	5,000
2018/07/03	R186	01/11/2018	8.54	Call	Bond Future	894.3500	0.8944	967.5400	0.9675	8.184	0	0	0
2018/07/03	R186	01/11/2018	9.14	Put	Bond Future	1,596.0500	1.5960	1,481.8000	1.4818	(7.158)	0	0	5,000
2018/07/03	R186	01/11/2018	8.52	Call	Bond Future	855.8800	0.8559	926.7800	0.9268	8.284	0	0	0
2018/07/03	R186	01/11/2018	8.52	Put	Bond Future	3,666.2000	3.6662	3,476.6200	3.4766	(5.171)	0	0	0
2018/07/03	R186	07/02/2019	8.20	Call	Bond Future	813.1500	0.8131	869.7000	0.8697	6.954	0	0	0
2018/07/03	R186	07/02/2019	8.21	Put	Bond Future	5,956.3400	5.9563	5,749.0700	5.7491	(3.480)	0	0	0
2018/07/03	R186	07/02/2019			Bond Future	9.0649	109.4456	9.0195	109.7102	(0.501)	0.0000	0.0000	0
2018/07/03	R186	07/02/2019	8.20	Put	Bond Future	6,002.9600	6.0030	5,794.9100	5.7949	(3.466)	0	0	0
2018/07/03	R186	07/02/2019	8.21	Call	Bond Future	828.3600	0.8284	885.6900	0.8857	6.921	0	0	0
2018/07/03	R186	07/02/2019	8.22	Call	Bond Future	844.0200	0.8440	902.1300	0.9021	6.885	0	0	0
2018/07/03	R186	07/02/2019	8.22	Put	Bond Future	5,910.2100	5.9102	5,703.7200	5.7037	(3.494)	0	0	0
2018/07/03	R197	02/08/2018			Bond Future	298.5634	298.5634	298.0334	298.0334	(0.178)	0.0000	0.0000	2,388
2018/07/03	R197	01/11/2018			Bond Future	303.9551	303.9551	303.4168	303.4168	(0.177)	0.0000	0.0000	0
2018/07/03	R197	07/02/2019			Bond Future	302.5506	302.5506	301.9993	301.9993	(0.182)	0.0000	0.0000	0
2018/07/03	R202	02/08/2018			Bond Future	235.0214	235.0214	233.6447	233.6447	(0.586)	0.0000	0.0000	22,040
2018/07/03	R202	01/11/2018			Bond Future	239.2656	239.2656	237.8652	237.8652	(0.585)	0.0000	0.0000	0
2018/07/03	R202	07/02/2019			Bond Future	240.0435	240.0435	238.6139	238.6139	(0.596)	0.0000	0.0000	0
2018/07/03	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R204	02/08/2018			Bond Future	6.5818	101.5106	6.5928	101.5065	0.167	0.0000	0.0000	10,270
2018/07/03	R204	02/08/2018	8.98	Call	Bond Future	877.6900	0.8777	873.6300	0.8736	(0.463)	0	0	0
2018/07/03	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R204	02/08/2018	8.99	Call	Bond Future	881.3200	0.8813	877.2600	0.8773	(0.461)	0	0	0
2018/07/03	R204	02/08/2018	8.97	Call	Bond Future	874.0700	0.8741	870.0100	0.8700	(0.464)	0	0	0
2018/07/03	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R207	02/08/2018	6.86	Put	Bond Future	972.3900	0.9724	915.2300	0.9152	(5.878)	0	0	0
2018/07/03	R207	02/08/2018	6.85	Call	Bond Future	1.6600	0.0017	2.1700	0.0022	30.723	0	0	0
2018/07/03	R207	02/08/2018			Bond Future	7.5823	100.0011	7.5391	100.0588	(0.570)	0.0000	0.0000	21,440
2018/07/03	R207	02/08/2018	6.86	Call	Bond Future	1.6800	0.0017	2.2000	0.0022	30.952	0	0	0
2018/07/03	R207	02/08/2018	6.85	Put	Bond Future	985.9000	0.9859	928.7300	0.9287	(5.799)	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
2018/07/03	R207	02/08/2018	6.87	Call	Bond Future	1.7000	0.0017	2.2400	0.0022	31.765	0	0	0
2018/07/03	R207	02/08/2018	6.87	Put	Bond Future	958.8900	0.9589	901.7500	0.9017	(5.959)	0	0	0
2018/07/03	R207	01/11/2018	6.76	Put	Bond Future	1,009.4900	1.0095	953.0300	0.9530	(5.593)	0	0	0
2018/07/03	R207	01/11/2018			Bond Future	7.6486	101.7845	7.5956	101.8437	(0.693)	0.0000	0.0000	0
2018/07/03	R207	01/11/2018	6.75	Call	Bond Future	10.6100	0.0106	13.2500	0.0132	24.882	0	0	0
2018/07/03	R207	01/11/2018	6.75	Put	Bond Future	1,020.5900	1.0206	964.0700	0.9641	(5.538)	0	0	0
2018/07/03	R207	01/11/2018	6.76	Call	Bond Future	10.8300	0.0108	13.5300	0.0135	24.931	0	0	0
2018/07/03	R207	01/11/2018	6.74	Call	Bond Future	10.1300	0.0101	12.6600	0.0127	24.975	0	0	0
2018/07/03	R207	01/11/2018	6.74	Put	Bond Future	1,031.4300	1.0314	974.8000	0.9748	(5.490)	0	0	0
2018/07/03	R207	07/02/2019	6.52	Call	Bond Future	4.8900	0.0049	6.4300	0.0064	31.493	0	0	0
2018/07/03	R207	07/02/2019	6.51	Put	Bond Future	1,096.8300	1.0968	1,038.8100	1.0388	(5.290)	0	0	0
2018/07/03	R207	07/02/2019			Bond Future	7.7514	100.1135	7.6832	100.1730	(0.879)	0.0000	0.0000	0
2018/07/03	R207	07/02/2019	6.53	Call	Bond Future	5.1100	0.0051	6.7100	0.0067	31.311	0	0	0
2018/07/03	R207	07/02/2019	6.53	Put	Bond Future	1,079.5100	1.0795	1,021.6100	1.0216	(5.364)	0	0	0
2018/07/03	R207	07/02/2019	6.52	Put	Bond Future	1,088.1600	1.0882	1,030.2000	1.0302	(5.326)	0	0	0
2018/07/03	R207	07/02/2019	6.51	Call	Bond Future	4.6900	0.0047	6.1700	0.0062	31.557	0	0	0
2018/07/03	R208	02/08/2018	7.14	Call	Bond Future	3.7400	0.0037	4.7600	0.0048	27.273	0	0	0
2018/07/03	R208	02/08/2018	7.12	Call	Bond Future	3.4200	0.0034	4.3500	0.0044	27.193	0	0	0
2018/07/03	R208	02/08/2018			Bond Future	7.8738	99.7262	7.8318	99.8235	(0.534)	0.0000	0.0000	29,288
2018/07/03	R208	02/08/2018	7.12	Put	Bond Future	1,765.3700	1.7654	1,668.9800	1.6690	(5.460)	0	0	0
2018/07/03	R208	02/08/2018	7.14	Put	Bond Future	1,718.4400	1.7184	1,622.1400	1.6221	(5.604)	0	0	0
2018/07/03	R208	02/08/2018	7.13	Call	Bond Future	3.5700	0.0036	4.5500	0.0046	27.451	0	0	0
2018/07/03	R208	02/08/2018	7.13	Put	Bond Future	1,741.8900	1.7419	1,645.5500	1.6456	(5.531)	0	0	0
2018/07/03	R208	01/11/2018	7.11	Put	Bond Future	1,821.9500	1.8219	1,728.6500	1.7287	(5.121)	0	0	0
2018/07/03	R208	01/11/2018			Bond Future	7.9482	98.1051	7.9011	98.2046	(0.592)	0.0000	0.0000	0
2018/07/03	R208	01/11/2018	7.11	Call	Bond Future	31.6300	0.0316	37.8100	0.0378	19.538	0	0	0
2018/07/03	R208	01/11/2018	7.12	Call	Bond Future	32.5500	0.0325	38.9100	0.0389	19.539	0	0	0
2018/07/03	R208	01/11/2018	7.10	Put	Bond Future	1,842.7300	1.8427	1,749.2600	1.7493	(5.072)	0	0	0
2018/07/03	R208	01/11/2018	7.12	Put	Bond Future	1,801.2700	1.8013	1,708.1500	1.7081	(5.170)	0	0	0
2018/07/03	R208	01/11/2018	7.10	Call	Bond Future	30.8000	0.0308	36.8100	0.0368	19.513	0	0	0
2018/07/03	R208	07/02/2019	7.07	Call	Bond Future	46.3000	0.0463	54.3600	0.0544	17.408	0	0	0
2018/07/03	R208	07/02/2019	7.08	Put	Bond Future	1,890.5500	1.8906	1,798.2100	1.7982	(4.884)	0	0	0
2018/07/03	R208	07/02/2019	7.06	Put	Bond Future	1,926.2200	1.9262	1,833.4300	1.8334	(4.817)	0	0	0
2018/07/03	R208	07/02/2019			Bond Future	8.0421	100.0077	7.9890	100.1083	(0.661)	0.0000	0.0000	0
2018/07/03	R208	07/02/2019	7.07	Put	Bond Future	1,908.4200	1.9084	1,815.8500	1.8159	(4.851)	0	0	0
2018/07/03	R208	07/02/2019	7.08	Call	Bond Future	47.8100	0.0478	56.1000	0.0561	17.339	0	0	0
2018/07/03	R208	07/02/2019	7.06	Call	Bond Future	44.7100	0.0447	52.5500	0.0525	17.535	0	0	0
2018/07/03	R209	02/08/2018	9.66	Call	Bond Future	1,476.2200	1.4762	1,619.0000	1.6190	9.672	0	0	435
2018/07/03	R209	02/08/2018	8.96	Put	Bond Future	4,386.1400	4.3861	4,126.6200	4.1266	(5.917)	0	0	0
2018/07/03	R209	02/08/2018	8.49	Call	Bond Future	2.2800	0.0023	2.7200	0.0027	19.298	0	0	500
2018/07/03	R209	02/08/2018	8.46	Put	Bond Future	8,044.9100	8.0449	7,772.3000	7.7723	(3.389)	0	0	0
2018/07/03	R209	02/08/2018	10.38	Call	Bond Future	5,095.9400	5.0959	5,348.1700	5.3482	4.950	0	0	0
2018/07/03	R209	02/08/2018	9.21	Call	Bond Future	310.5700	0.3106	354.3300	0.3543	14.090	0	0	0
2018/07/03	R209	02/08/2018	10.39	Put	Bond Future	85.3400	0.0853	65.2700	0.0653	(23.518)	0	0	0
2018/07/03	R209	02/08/2018			Bond Future	9.5827	74.0762	9.5416	74.3492	(0.429)	0.0000	0.0000	125,373
2018/07/03	R209	02/08/2018	10.21	Call	Bond Future	4,149.3000	4.1493	4,387.5400	4.3875	5.742	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
2018/07/03	R209	02/08/2018	10.21	Put	Bond Future	164.8900	0.1649	130.1800	0.1302	(21.050)	0	0	435
2018/07/03	R209	02/08/2018	8.96	Call	Bond Future	79.3400	0.0793	92.7700	0.0928	16.927	0	0	5,000
2018/07/03	R209	02/08/2018	9.43	Call	Bond Future	742.9300	0.7429	830.8300	0.8308	11.832	0	0	0
2018/07/03	R209	02/08/2018	9.43	Put	Bond Future	1,765.2300	1.7652	1,580.1800	1.5802	(10.483)	0	0	5,000
2018/07/03	R209	02/08/2018	10.84	Call	Bond Future	7,671.7300	7.6717	7,941.4800	7.9415	3.516	0	0	0
2018/07/03	R209	02/08/2018	10.84	Put	Bond Future	10.2300	0.0102	7.0300	0.0070	(31.281)	0	0	435
2018/07/03	R209	02/08/2018	8.83	Call	Bond Future	32.8900	0.0329	38.8900	0.0389	18.243	0	0	0
2018/07/03	R209	02/08/2018	8.83	Put	Bond Future	5,286.3500	5.2863	5,019.4000	5.0194	(5.050)	0	0	500
2018/07/03	R209	02/08/2018	8.49	Put	Bond Future	7,813.8600	7.8139	7,541.3500	7.5413	(3.488)	0	0	0
2018/07/03	R209	02/08/2018	9.21	Put	Bond Future	2,843.9100	2.8439	2,614.7200	2.6147	(8.059)	0	0	500
2018/07/03	R209	02/08/2018	9.66	Put	Bond Future	966.6700	0.9667	836.5000	0.8365	(13.466)	0	0	0
2018/07/03	R209	02/08/2018	8.46	Call	Bond Future	1.7500	0.0018	2.0900	0.0021	19.429	0	0	5,000
2018/07/03	R209	02/08/2018	10.38	Put	Bond Future	88.5900	0.0886	67.8700	0.0679	(23.389)	0	0	0
2018/07/03	R209	02/08/2018	10.39	Call	Bond Future	5,152.1400	5.1521	5,405.0200	5.4050	4.908	0	0	0
2018/07/03	R209	02/08/2018	10.40	Call	Bond Future	5,208.3500	5.2084	5,461.8600	5.4619	4.867	0	0	0
2018/07/03	R209	02/08/2018	10.40	Put	Bond Future	82.1800	0.0822	62.7400	0.0627	(23.655)	0	0	0
2018/07/03	R209	01/11/2018	1,016.00	Call	Bond Future	71,361.7400	71.3617	71,639.8500	71.6398	0.390	0	0	0
2018/07/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R209	01/11/2018	9.34	Put	Bond Future	3,449.8700	3.4499	3,269.6300	3.2696	(5.225)	0	0	0
2018/07/03	R209	01/11/2018	9.97	Call	Bond Future	3,557.1300	3.5571	3,731.6300	3.7316	4.906	0	0	0
2018/07/03	R209	01/11/2018	9.64	Call	Bond Future	2,312.6900	2.3127	2,448.4600	2.4485	5.871	0	0	2,000
2018/07/03	R209	01/11/2018	9.98	Put	Bond Future	1,463.0300	1.4630	1,360.5000	1.3605	(7.008)	0	0	2,000
2018/07/03	R209	01/11/2018	10.00	Call	Bond Future	3,681.5300	3.6815	3,859.2500	3.8593	4.827	0	0	0
2018/07/03	R209	01/11/2018			Bond Future	9.6465	72.2496	9.6042	72.5277	(0.439)	0.0000	0.0000	0
2018/07/03	R209	01/11/2018	1,016.01	Call	Bond Future	71,361.7400	71.3617	71,639.8500	71.6398	0.390	0	0	0
2018/07/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R209	01/11/2018	8.89	Put	Bond Future	5,699.6200	5.6996	5,466.7700	5.4668	(4.085)	0	0	0
2018/07/03	R209	01/11/2018	8.89	Call	Bond Future	482.7400	0.4827	528.0000	0.5280	9.376	0	0	2,000
2018/07/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/03	R209	01/11/2018	1,015.99	Call	Bond Future	71,361.7300	71.3617	71,639.8400	71.6398	0.390	0	0	0
2018/07/03	R209	01/11/2018	9.34	Call	Bond Future	1,400.4800	1.4005	1,498.3500	1.4984	6.988	0	0	0
2018/07/03	R209	01/11/2018	9.97	Put	Bond Future	1,484.4000	1.4844	1,380.7900	1.3808	(6.980)	0	0	0
2018/07/03	R209	01/11/2018	9.64	Put	Bond Future	2,355.4700	2.3555	2,213.1300	2.2131	(6.043)	0	0	0
2018/07/03	R209	01/11/2018	9.98	Call	Bond Future	3,598.4200	3.5984	3,774.0000	3.7740	4.879	0	0	0
2018/07/03	R209	01/11/2018	10.00	Put	Bond Future	1,421.0900	1.4211	1,320.7000	1.3207	(7.064)	0	0	5,850
2018/07/03	R209	01/11/2018	9.94	Call	Bond Future	3,434.5400	3.4345	3,605.7500	3.6057	4.985	0	0	0
2018/07/03	R209	01/11/2018	9.94	Put	Bond Future	1,550.2800	1.5503	1,443.3800	1.4434	(6.896)	0	0	0
2018/07/03	R209	01/11/2018	10.57	Call	Bond Future	6,327.6400	6.3276	6,552.4700	6.5525	3.553	0	0	0
2018/07/03	R209	01/11/2018	10.57	Put	Bond Future	639.6800	0.6397	586.4000	0.5864	(8.329)	0	0	0
2018/07/03	R209	07/02/2019	8.97	Put	Bond Future	6,368.3700	6.3684	6,160.8100	6.1608	(3.259)	0	0	0
2018/07/03	R209	07/02/2019			Bond Future	9.7166	73.6507	9.6729	73.9336	(0.449)	0.0000	0.0000	0
2018/07/03	R209	07/02/2019	8.96	Call	Bond Future	1,270.8500	1.2708	1,345.3400	1.3453	5.861	0	0	0
2018/07/03	R209	07/02/2019	8.96	Put	Bond Future	6,418.8400	6.4188	6,210.4200	6.2104	(3.247)	0	0	0
2018/07/03	R209	07/02/2019	8.97	Call	Bond Future	1,291.9000	1.2919	1,367.2500	1.3672	5.832	0	0	0
2018/07/03	R209	07/02/2019	8.95	Call	Bond Future	1,249.8200	1.2498	1,323.4300	1.3234	5.890	0	0	0
2018/07/03	R209	07/02/2019	8.95	Put	Bond Future	6,469.4300	6.4694	6,260.1300	6.2601	(3.235)	0	0	0
2018/07/03	R210	02/08/2018			Bond Future	187.7491	187.7491	187.4537	187.4537	(0.157)	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
2018/07/03	R210	01/11/2018			Bond Future	188.6394		188.6394	188.3394	188.3394	(0.159)	0.0000	0.0000	0
2018/07/03	R210	07/02/2019			Bond Future	192.3331		192.3331	192.0258	192.0258	(0.160)	0.0000	0.0000	0
2018/07/03	R212	02/08/2018			Bond Future	153.4891		153.4891	153.5069	153.5069	0.012	0.0000	0.0000	4,777
2018/07/03	R212	01/11/2018			Bond Future	156.2609		156.2609	156.2797	156.2797	0.012	0.0000	0.0000	0
2018/07/03	R212	07/02/2019			Bond Future	157.1669		157.1669	157.1849	157.1849	0.011	0.0000	0.0000	0
2018/07/03	R213	02/08/2018	9.06	Call	Bond Future	305.2700		0.3053	365.7100	0.3657	19.799	0	0	0
2018/07/03	R213	02/08/2018	9.05	Put	Bond Future	2,598.8900		2.5989	2,328.5000	2.3285	(10.404)	0	0	0
2018/07/03	R213	02/08/2018			Bond Future	9.4045		85.5240	9.3532	85.8526	(0.545)	0.0000	0.0000	33,503
2018/07/03	R213	02/08/2018	9.07	Call	Bond Future	319.8500		0.3198	382.5600	0.3826	19.606	0	0	0
2018/07/03	R213	02/08/2018	9.07	Put	Bond Future	2,494.9900		2.4950	2,229.1000	2.2291	(10.657)	0	0	0
2018/07/03	R213	02/08/2018	9.06	Put	Bond Future	2,546.6300		2.5466	2,278.4700	2.2785	(10.530)	0	0	0
2018/07/03	R213	02/08/2018	9.05	Call	Bond Future	291.2400		0.2912	349.4500	0.3495	19.987	0	0	0
2018/07/03	R213	01/11/2018	8.65	Call	Bond Future	392.1400		0.3921	441.2600	0.4413	12.526	0	0	0
2018/07/03	R213	01/11/2018	8.64	Put	Bond Future	5,872.7900		5.8728	5,585.9200	5.5859	(4.885)	0	0	0
2018/07/03	R213	01/11/2018			Bond Future	9.4760		83.5032	9.4228	83.8381	(0.561)	0.0000	0.0000	0
2018/07/03	R213	01/11/2018	8.66	Call	Bond Future	403.3700		0.4034	453.5800	0.4536	12.448	0	0	0
2018/07/03	R213	01/11/2018	8.66	Put	Bond Future	5,757.9400		5.7579	5,473.2500	5.4733	(4.944)	0	0	0
2018/07/03	R213	01/11/2018	8.65	Put	Bond Future	5,815.2100		5.8152	5,529.4300	5.5294	(4.914)	0	0	0
2018/07/03	R213	01/11/2018	8.64	Call	Bond Future	381.1500		0.3812	429.1800	0.4292	12.601	0	0	0
2018/07/03	R213	07/02/2019	8.68	Call	Bond Future	968.1400		0.9681	1,046.2400	1.0462	8.067	0	0	0
2018/07/03	R213	07/02/2019			Bond Future	9.5566		85.1226	9.5016	85.4633	(0.576)	0.0000	0.0000	0
2018/07/03	R213	07/02/2019	8.68	Put	Bond Future	6,630.9200		6.6309	6,368.3500	6.3684	(3.960)	0	0	0
2018/07/03	R213	07/02/2019	8.69	Call	Bond Future	985.6200		0.9856	1,064.7300	1.0647	8.026	0	0	0
2018/07/03	R213	07/02/2019	8.70	Put	Bond Future	6,531.1100		6.5311	6,270.5600	6.2706	(3.989)	0	0	0
2018/07/03	R213	07/02/2019	8.69	Put	Bond Future	6,580.8800		6.5809	6,319.3200	6.3193	(3.975)	0	0	0
2018/07/03	R213	07/02/2019	8.70	Call	Bond Future	1,003.3000		1.0033	1,083.4200	1.0834	7.986	0	0	0
2018/07/03	R214	02/08/2018	8.96	Call	Bond Future	32.1800		0.0322	38.1200	0.0381	18.459	0	0	0
2018/07/03	R214	02/08/2018			Bond Future	9.7123		73.6340	9.6712	73.9190	(0.423)	0.0000	0.0000	32,496
2018/07/03	R214	02/08/2018	8.94	Call	Bond Future	28.0700		0.0281	33.2900	0.0333	18.596	0	0	0
2018/07/03	R214	02/08/2018	8.94	Put	Bond Future	5,711.7400		5.7117	5,431.9700	5.4320	(4.898)	0	0	0
2018/07/03	R214	02/08/2018	8.96	Put	Bond Future	5,559.6400		5.5596	5,280.5900	5.2806	(5.019)	0	0	0
2018/07/03	R214	02/08/2018	8.95	Call	Bond Future	30.0600		0.0301	35.6400	0.0356	18.563	0	0	0
2018/07/03	R214	02/08/2018	8.95	Put	Bond Future	5,635.5600		5.6356	5,356.1500	5.3562	(4.958)	0	0	0
2018/07/03	R214	01/11/2018	8.99	Put	Bond Future	6,218.1800		6.2182	5,973.2700	5.9733	(3.939)	0	0	0
2018/07/03	R214	01/11/2018	8.98	Call	Bond Future	477.3400		0.4773	521.7900	0.5218	9.312	0	0	0
2018/07/03	R214	01/11/2018			Bond Future	9.7764		71.6544	9.7341	71.9448	(0.433)	0.0000	0.0000	0
2018/07/03	R214	01/11/2018	8.99	Call	Bond Future	491.2700		0.4913	536.7200	0.5367	9.252	0	0	0
2018/07/03	R214	01/11/2018	8.98	Put	Bond Future	6,281.7600		6.2818	6,035.8500	6.0359	(3.915)	0	0	0
2018/07/03	R214	01/11/2018	9.00	Call	Bond Future	505.4900		0.5055	551.9500	0.5520	9.191	0	0	0
2018/07/03	R214	01/11/2018	9.00	Put	Bond Future	6,155.0000		6.1550	5,911.1000	5.9111	(3.963)	0	0	0
2018/07/03	R214	07/02/2019	9.05	Put	Bond Future	6,954.7800		6.9548	6,732.8100	6.7328	(3.192)	0	0	0
2018/07/03	R214	07/02/2019			Bond Future	9.8480		73.0440	9.8044	73.3394	(0.443)	0.0000	0.0000	0
2018/07/03	R214	07/02/2019	9.04	Call	Bond Future	1,193.5200		1.1935	1,266.0500	1.2661	6.077	0	0	0
2018/07/03	R214	07/02/2019	9.04	Put	Bond Future	7,010.2800		7.0103	6,787.4000	6.7874	(3.179)	0	0	0
2018/07/03	R214	07/02/2019	9.05	Call	Bond Future	1,214.6200		1.2146	1,288.0600	1.2881	6.046	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
2018/07/03	R214	07/02/2019	9.03	Call	Bond Future	1,172.6400	1.1726	1,244.2600	1.2443	6.108	0	0	0
2018/07/03	R214	07/02/2019	9.03	Put	Bond Future	7,066.1200	7.0661	6,842.3300	6.8423	(3.167)	0	0	0
2018/07/03	R248	02/08/2018	8.98	Call	Bond Future	30.4600	0.0305	36.4200	0.0364	19.567	0	0	0
2018/07/03	R248	02/08/2018	8.97	Put	Bond Future	7,380.8200	7.3808	7,022.3300	7.0223	(4.857)	0	0	0
2018/07/03	R248	02/08/2018			Bond Future	9.7476	94.1715	9.7066	94.5356	(0.421)	0.0000	0.0000	103,131
2018/07/03	R248	02/08/2018	8.99	Call	Bond Future	32.7300	0.0327	39.1200	0.0391	19.523	0	0	0
2018/07/03	R248	02/08/2018	8.99	Put	Bond Future	7,183.2800	7.1833	6,825.6200	6.8256	(4.979)	0	0	0
2018/07/03	R248	02/08/2018	8.98	Put	Bond Future	7,281.9000	7.2819	6,923.8100	6.9238	(4.918)	0	0	0
2018/07/03	R248	02/08/2018	8.97	Call	Bond Future	28.3200	0.0283	33.8800	0.0339	19.633	0	0	0
2018/07/03	R248	01/11/2018	9.03	Call	Bond Future	597.0200	0.5970	653.7100	0.6537	9.495	0	0	0
2018/07/03	R248	01/11/2018			Bond Future	9.8127	91.4184	9.7703	91.7894	(0.432)	0.0000	0.0000	0
2018/07/03	R248	01/11/2018	9.01	Call	Bond Future	561.1900	0.5612	615.2500	0.6152	9.633	0	0	0
2018/07/03	R248	01/11/2018	9.01	Put	Bond Future	8,072.0300	8.0720	7,755.1100	7.7551	(3.926)	0	0	0
2018/07/03	R248	01/11/2018	9.03	Put	Bond Future	7,907.6500	7.9076	7,593.3600	7.5934	(3.975)	0	0	0
2018/07/03	R248	01/11/2018	9.02	Call	Bond Future	578.8600	0.5789	634.2200	0.6342	9.564	0	0	0
2018/07/03	R248	01/11/2018	9.02	Put	Bond Future	7,989.5100	7.9895	7,673.8900	7.6739	(3.950)	0	0	0
2018/07/03	R248	07/02/2019	9.06	Put	Bond Future	9,045.4300	9.0454	8,756.9800	8.7570	(3.189)	0	0	0
2018/07/03	R248	07/02/2019			Bond Future	9.8853	93.1913	9.8416	93.5687	(0.442)	0.0000	0.0000	0
2018/07/03	R248	07/02/2019	9.06	Call	Bond Future	1,416.9600	1.4170	1,505.9200	1.5059	6.278	0	0	0
2018/07/03	R248	07/02/2019	9.05	Put	Bond Future	9,118.7900	9.1188	8,829.1600	8.8292	(3.176)	0	0	0
2018/07/03	R248	07/02/2019	9.07	Call	Bond Future	1,443.4100	1.4434	1,533.5600	1.5336	6.246	0	0	0
2018/07/03	R248	07/02/2019	9.07	Put	Bond Future	8,972.7600	8.9728	8,685.5000	8.6855	(3.201)	0	0	0
2018/07/03	R248	07/02/2019	9.05	Call	Bond Future	1,391.0300	1.3910	1,478.8100	1.4788	6.310	0	0	0

Total

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