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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2018 TO 09/07/2018

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
2018/07/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	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
2018/07/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2025	02/08/2018			Bond Future	130.7500	130.7500	130.6865	130.6865	(0.049)	0.0000	0.0000	864
2018/07/09	2025	02/08/2018	136.65	Put	Bond Future	5,900.0100	5.9000	5,963.4800	5.9635	1.076	0	0	0
2018/07/09	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2025	02/08/2018	136.67	Put	Bond Future	5,920.0100	5.9200	5,983.4800	5.9835	1.072	0	0	0
2018/07/09	2025	02/08/2018	136.66	Put	Bond Future	5,910.0100	5.9100	5,973.4800	5.9735	1.074	0	0	0
2018/07/09	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2025	01/11/2018			Bond Future	133.1116	133.1116	133.0468	133.0468	(0.049)	0.0000	0.0000	0
2018/07/09	2025	07/02/2019			Bond Future	134.3031	134.3031	134.2369	134.2369	(0.049)	0.0000	0.0000	0
2018/07/09	2029	02/08/2018			Bond Future	100.2935	100.2935	100.1154	100.1154	(0.178)	0.0000	0.0000	1,370
2018/07/09	2029	01/11/2018			Bond Future	101.0555	101.0555	100.8740	100.8740	(0.180)	0.0000	0.0000	0
2018/07/09	2029	07/02/2019			Bond Future	103.0331	103.0331	102.8479	102.8479	(0.180)	0.0000	0.0000	0
2018/07/09	2030	02/08/2018	8.51	Call	Bond Future	87.0000	0.0870	79.3900	0.0794	(8.747)	0	0	7,850
2018/07/09	2030	02/08/2018	8.91	Call	Bond Future	659.5800	0.6596	666.3300	0.6663	1.023	0	0	7,850
2018/07/09	2030	02/08/2018	9.46	Put	Bond Future	261.1200	0.2611	195.3900	0.1954	(25.172)	0	0	0
2018/07/09	2030	02/08/2018			Bond Future	9.0541	92.7187	9.0282	92.8926	(0.287)	0.0000	0.0000	46,094
2018/07/09	2030	02/08/2018	8.51	Put	Bond Future	3,826.4600	3.8265	3,644.9900	3.6450	(4.743)	0	0	0
2018/07/09	2030	02/08/2018	9.46	Call	Bond Future	2,923.8100	2.9238	3,031.9400	3.0319	3.698	0	0	0
2018/07/09	2030	02/08/2018	8.91	Put	Bond Future	1,630.7900	1.6308	1,463.6800	1.4637	(10.247)	0	0	0
2018/07/09	2030	02/08/2018	9.50	Call	Bond Future	3,141.2000	3.1412	3,256.2900	3.2563	3.664	0	0	0
2018/07/09	2030	02/08/2018	9.47	Call	Bond Future	2,977.7500	2.9777	3,087.6500	3.0876	3.691	0	0	0
2018/07/09	2030	02/08/2018	9.45	Put	Bond Future	271.8300	0.2718	204.3000	0.2043	(24.843)	0	0	0
2018/07/09	2030	02/08/2018	9.50	Put	Bond Future	221.7300	0.2217	162.9600	0.1630	(26.505)	0	0	7,850
2018/07/09	2030	02/08/2018	9.47	Put	Bond Future	250.7700	0.2508	186.8100	0.1868	(25.505)	0	0	0
2018/07/09	2030	02/08/2018	9.45	Call	Bond Future	2,870.1800	2.8702	2,976.5100	2.9765	3.705	0	0	0
2018/07/09	2030	01/11/2018	8.60	Call	Bond Future	868.9300	0.8689	894.8200	0.8948	2.980	0	0	0
2018/07/09	2030	01/11/2018	8.58	Put	Bond Future	4,436.8700	4.4369	4,284.6700	4.2847	(3.430)	0	0	0
2018/07/09	2030	01/11/2018			Bond Future	9.1146	94.3723	9.0878	94.5492	(0.295)	0.0000	0.0000	15,774
2018/07/09	2030	01/11/2018	8.60	Put	Bond Future	4,338.6400	4.3386	4,187.5900	4.1876	(3.482)	0	0	0
2018/07/09	2030	01/11/2018	8.58	Call	Bond Future	828.8100	0.8288	853.5500	0.8536	2.985	0	0	0
2018/07/09	2030	01/11/2018	8.59	Put	Bond Future	4,387.5700	4.3876	4,235.9400	4.2359	(3.456)	0	0	0
2018/07/09	2030	01/11/2018	8.59	Call	Bond Future	848.7200	0.8487	874.0300	0.8740	2.982	0	0	0
2018/07/09	2030	07/02/2019	8.62	Call	Bond Future	1,472.6000	1.4726	1,513.0000	1.5130	2.743	0	0	0
2018/07/09	2030	07/02/2019			Bond Future	9.1826	92.1919	9.1548	92.3720	(0.304)	0.0000	0.0000	0
2018/07/09	2030	07/02/2019	8.62	Put	Bond Future	5,198.6300	5.1986	5,058.9500	5.0589	(2.687)	0	0	0
2018/07/09	2030	07/02/2019	8.63	Call	Bond Future	1,496.3100	1.4963	1,537.2300	1.5372	2.735	0	0	0
2018/07/09	2030	07/02/2019	8.63	Put	Bond Future	5,154.3800	5.1544	5,015.2200	5.0152	(2.700)	0	0	0
2018/07/09	2030	07/02/2019	8.64	Call	Bond Future	1,520.2400	1.5202	1,561.7000	1.5617	2.727	0	0	0
2018/07/09	2030	07/02/2019	8.64	Put	Bond Future	5,110.4000	5.1104	4,971.7800	4.9718	(2.713)	0	0	0

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2018/07/09	2032	02/08/2018	9.67	Call	Bond Future	3,290.1600	3.2902	3,409.3100	3.4093	3.621	0	0	0
2018/07/09	2032	02/08/2018	9.66	Put	Bond Future	281.1800	0.2812	210.3800	0.2104	(25.180)	0	0	0
2018/07/09	2032	02/08/2018			Bond Future	9.2437	95.2700	9.2178	95.4580	(0.280)	0.0000	0.0000	33,939
2018/07/09	2032	02/08/2018	9.68	Call	Bond Future	3,348.7100	3.3487	3,469.7200	3.4697	3.614	0	0	0
2018/07/09	2032	02/08/2018	9.68	Put	Bond Future	259.5200	0.2595	192.4800	0.1925	(25.832)	0	0	0
2018/07/09	2032	02/08/2018	9.67	Put	Bond Future	270.1300	0.2701	201.2300	0.2012	(25.506)	0	0	0
2018/07/09	2032	02/08/2018	9.66	Call	Bond Future	3,231.9700	3.2320	3,349.2200	3.3492	3.628	0	0	0
2018/07/09	2032	01/11/2018	8.77	Put	Bond Future	4,847.0300	4.8470	4,682.1400	4.6821	(3.402)	0	0	0
2018/07/09	2032	01/11/2018			Bond Future	9.3083	92.8142	9.2815	93.0056	(0.288)	0.0000	0.0000	11,178
2018/07/09	2032	01/11/2018	8.76	Call	Bond Future	867.0200	0.8670	892.9400	0.8929	2.990	0	0	0
2018/07/09	2032	01/11/2018	8.76	Put	Bond Future	4,901.0500	4.9011	4,735.5600	4.7356	(3.377)	0	0	0
2018/07/09	2032	01/11/2018	8.77	Call	Bond Future	888.7700	0.8888	915.2900	0.9153	2.984	0	0	0
2018/07/09	2032	01/11/2018	8.75	Call	Bond Future	845.7900	0.8458	871.0900	0.8711	2.991	0	0	0
2018/07/09	2032	01/11/2018	8.75	Put	Bond Future	4,955.6700	4.9557	4,789.5600	4.7896	(3.352)	0	0	0
2018/07/09	2032	07/02/2019	8.81	Call	Bond Future	1,718.5400	1.7185	1,762.3800	1.7624	2.551	0	0	0
2018/07/09	2032	07/02/2019	8.80	Put	Bond Future	5,889.7900	5.8898	5,738.1700	5.7382	(2.574)	0	0	0
2018/07/09	2032	07/02/2019			Bond Future	9.3796	94.6130	9.3519	94.8079	(0.296)	0.0000	0.0000	0
2018/07/09	2032	07/02/2019	8.82	Call	Bond Future	1,744.6100	1.7446	1,788.9900	1.7890	2.544	0	0	0
2018/07/09	2032	07/02/2019	8.82	Put	Bond Future	5,792.7100	5.7927	5,642.1900	5.6422	(2.598)	0	0	0
2018/07/09	2032	07/02/2019	8.81	Put	Bond Future	5,841.2200	5.8412	5,690.1600	5.6902	(2.586)	0	0	0
2018/07/09	2032	07/02/2019	8.80	Call	Bond Future	1,692.4500	1.6925	1,735.7300	1.7357	2.557	0	0	0
2018/07/09	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2033	02/08/2018			Bond Future	102.4984	102.4984	102.5112	102.5112	0.012	0.0000	0.0000	11,819
2018/07/09	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2033	02/08/2018	109.92	Put	Bond Future	7,421.5800	7.4216	7,408.8000	7.4088	(0.172)	0	0	0
2018/07/09	2033	02/08/2018	109.94	Put	Bond Future	7,441.5800	7.4416	7,428.8000	7.4288	(0.172)	0	0	0
2018/07/09	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2033	02/08/2018	109.93	Put	Bond Future	7,431.5800	7.4316	7,418.8000	7.4188	(0.172)	0	0	0
2018/07/09	2033	01/11/2018			Bond Future	103.2287	103.2287	103.2416	103.2416	0.012	0.0000	0.0000	0
2018/07/09	2033	07/02/2019			Bond Future	105.2490	105.2490	105.2620	105.2620	0.012	0.0000	0.0000	0
2018/07/09	2037	02/08/2018	9.96	Put	Bond Future	233.7200	0.2337	161.0000	0.1610	(31.114)	0	0	0
2018/07/09	2037	02/08/2018	9.95	Call	Bond Future	4,011.2900	4.0113	4,228.3500	4.2283	5.411	0	0	0
2018/07/09	2037	02/08/2018			Bond Future	9.4691	91.7748	9.4331	92.0668	(0.380)	0.0000	0.0000	50,259
2018/07/09	2037	02/08/2018	9.96	Call	Bond Future	4,077.3000	4.0773	4,296.6000	4.2966	5.379	0	0	0
2018/07/09	2037	02/08/2018	9.95	Put	Bond Future	243.5100	0.2435	168.5500	0.1686	(30.783)	0	0	0
2018/07/09	2037	02/08/2018	9.97	Call	Bond Future	4,143.5700	4.1436	4,365.0400	4.3650	5.345	0	0	0
2018/07/09	2037	02/08/2018	9.97	Put	Bond Future	224.2900	0.2243	153.7400	0.1537	(31.455)	0	0	0
2018/07/09	2037	01/11/2018	9.03	Call	Bond Future	1,084.0700	1.0841	1,140.5500	1.1406	5.210	0	0	0
2018/07/09	2037	01/11/2018			Bond Future	9.5299	93.4115	9.4927	93.7088	(0.389)	0.0000	0.0000	13,273
2018/07/09	2037	01/11/2018	9.01	Call	Bond Future	1,032.8600	1.0329	1,087.1100	1.0871	5.252	0	0	0
2018/07/09	2037	01/11/2018	9.01	Put	Bond Future	5,336.2000	5.3362	5,093.1100	5.0931	(4.555)	0	0	0
2018/07/09	2037	01/11/2018	9.03	Put	Bond Future	5,216.2100	5.2162	4,975.3500	4.9754	(4.618)	0	0	0
2018/07/09	2037	01/11/2018	9.02	Call	Bond Future	1,058.2800	1.0583	1,113.6400	1.1136	5.231	0	0	0
2018/07/09	2037	01/11/2018	9.02	Put	Bond Future	5,275.9600	5.2760	5,033.9800	5.0340	(4.586)	0	0	0
2018/07/09	2037	07/02/2019	9.06	Put	Bond Future	6,418.2200	6.4182	6,196.5400	6.1965	(3.454)	0	0	0
2018/07/09	2037	07/02/2019	9.05	Call	Bond Future	1,997.1900	1.9972	2,077.3900	2.0774	4.016	0	0	0

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2018/07/09	2037	07/02/2019			Bond Future	9.5976		90.9620	9.5592	91.2648	(0.399)	0.0000	0.0000	0
2018/07/09	2037	07/02/2019	9.06	Call	Bond Future	2,027.2900		2.0273	2,108.4100	2.1084	4.001	0	0	0
2018/07/09	2037	07/02/2019	9.05	Put	Bond Future	6,472.8300		6.4728	6,250.2300	6.2502	(3.439)	0	0	0
2018/07/09	2037	07/02/2019	9.07	Call	Bond Future	2,057.3800		2.0574	2,139.4200	2.1394	3.988	0	0	0
2018/07/09	2037	07/02/2019	9.07	Put	Bond Future	6,363.7200		6.3637	6,142.9600	6.1430	(3.469)	0	0	0
2018/07/09	2038	02/08/2018	134.55	Put	Bond Future	12,354.0200		12.3540	12,338.4400	12.3384	(0.126)	0	0	0
2018/07/09	2038	02/08/2018			Bond Future	122.1960		122.1960	122.2116	122.2116	0.013	0.0000	0.0000	9,150
2018/07/09	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2038	02/08/2018	134.54	Put	Bond Future	12,344.0200		12.3440	12,328.4400	12.3284	(0.126)	0	0	0
2018/07/09	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2038	02/08/2018	134.53	Put	Bond Future	12,334.0200		12.3340	12,318.4400	12.3184	(0.126)	0	0	0
2018/07/09	2038	01/11/2018			Bond Future	124.4029		124.4029	124.4187	124.4187	0.013	0.0000	0.0000	280
2018/07/09	2038	07/02/2019			Bond Future	125.2475		125.2475	125.2633	125.2633	0.013	0.0000	0.0000	0
2018/07/09	2040	02/08/2018	10.04	Call	Bond Future	4,417.5000		4.4175	4,653.2000	4.6532	5.336	0	0	0
2018/07/09	2040	02/08/2018	10.03	Put	Bond Future	263.1300		0.2631	182.3400	0.1823	(30.703)	0	0	0
2018/07/09	2040	02/08/2018			Bond Future	9.5441		95.2361	9.5081	95.5503	(0.377)	0.0000	0.0000	20,865
2018/07/09	2040	02/08/2018	10.05	Call	Bond Future	4,488.6700		4.4887	4,726.6300	4.7266	5.301	0	0	0
2018/07/09	2040	02/08/2018	10.05	Put	Bond Future	243.3200		0.2433	167.0700	0.1671	(31.337)	0	0	0
2018/07/09	2040	02/08/2018	10.04	Put	Bond Future	253.0800		0.2531	174.5700	0.1746	(31.022)	0	0	0
2018/07/09	2040	02/08/2018	10.03	Call	Bond Future	4,346.5100		4.3465	4,579.9300	4.5799	5.370	0	0	0
2018/07/09	2040	01/11/2018	9.80	Call	Bond Future	3,978.8100		3.9788	4,135.2600	4.1353	3.932	0	0	3,540
2018/07/09	2040	01/11/2018	9.09	Put	Bond Future	5,748.9200		5.7489	5,488.3800	5.4884	(4.532)	0	0	0
2018/07/09	2040	01/11/2018			Bond Future	9.6046		96.9345	9.5675	97.2543	(0.386)	0.0000	0.0000	9,921
2018/07/09	2040	01/11/2018	9.20	Put	Bond Future	5,066.8000		5.0668	4,819.8800	4.8199	(4.873)	0	0	0
2018/07/09	2040	01/11/2018	9.20	Call	Bond Future	1,481.7600		1.4818	1,554.6600	1.5547	4.920	0	0	3,540
2018/07/09	2040	01/11/2018	9.80	Put	Bond Future	2,321.4400		2.3214	2,158.0700	2.1581	(7.037)	0	0	0
2018/07/09	2040	01/11/2018	9.08	Call	Bond Future	1,124.2900		1.1243	1,182.3900	1.1824	5.168	0	0	0
2018/07/09	2040	01/11/2018	9.08	Put	Bond Future	5,814.2600		5.8143	5,552.5400	5.5525	(4.501)	0	0	0
2018/07/09	2040	01/11/2018	9.10	Put	Bond Future	5,684.3000		5.6843	5,424.9600	5.4250	(4.562)	0	0	0
2018/07/09	2040	01/11/2018	9.09	Call	Bond Future	1,151.7700		1.1518	1,211.0500	1.2111	5.147	0	0	0
2018/07/09	2040	01/11/2018	9.10	Call	Bond Future	1,179.8400		1.1798	1,240.3200	1.2403	5.126	0	0	2,950
2018/07/09	2040	01/11/2018	8.50	Put	Bond Future	10,539.9200		10.5399	10,232.6100	10.2326	(2.916)	0	0	0
2018/07/09	2040	01/11/2018	8.50	Call	Bond Future	223.0800		0.2231	235.5900	0.2356	5.608	0	0	2,950
2018/07/09	2040	01/11/2018	9.07	Call	Bond Future	1,097.2100		1.0972	1,154.1400	1.1541	5.189	0	0	0
2018/07/09	2040	01/11/2018	9.07	Put	Bond Future	5,880.1500		5.8801	5,617.2600	5.6173	(4.471)	0	0	0
2018/07/09	2040	07/02/2019	9.11	Put	Bond Future	7,104.8800		7.1049	6,864.3000	6.8643	(3.386)	0	0	0
2018/07/09	2040	07/02/2019	9.13	Call	Bond Future	2,200.9800		2.2010	2,288.1600	2.2882	3.961	0	0	0
2018/07/09	2040	07/02/2019			Bond Future	9.6720		94.3026	9.6337	94.6284	(0.396)	0.0000	0.0000	0
2018/07/09	2040	07/02/2019	9.11	Call	Bond Future	2,136.3200		2.1363	2,221.5400	2.2215	3.989	0	0	0
2018/07/09	2040	07/02/2019	9.13	Put	Bond Future	6,985.6600		6.9857	6,747.0400	6.7470	(3.416)	0	0	0
2018/07/09	2040	07/02/2019	9.12	Put	Bond Future	7,044.9400		7.0449	6,805.3300	6.8053	(3.401)	0	0	0
2018/07/09	2040	07/02/2019	9.12	Call	Bond Future	2,168.3900		2.1684	2,254.5800	2.2546	3.975	0	0	0
2018/07/09	2044	02/08/2018	10.07	Call	Bond Future	4,491.1700		4.4912	4,729.9300	4.7299	5.316	0	0	0
2018/07/09	2044	02/08/2018			Bond Future	9.5734		92.3555	9.5374	92.6751	(0.376)	0.0000	0.0000	34,513

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
2018/07/09	2044	02/08/2018	10.05	Call	Bond Future	4,348.3100	4.3483	4,582.3700	4.5824	5.383	0	0	0
2018/07/09	2044	02/08/2018	10.05	Put	Bond Future	283.3300	0.2833	197.7900	0.1978	(30.191)	0	0	0
2018/07/09	2044	02/08/2018	10.07	Put	Bond Future	262.2700	0.2623	181.4300	0.1814	(30.823)	0	0	0
2018/07/09	2044	02/08/2018	10.06	Call	Bond Future	4,419.6200	4.4196	4,656.0500	4.6561	5.350	0	0	0
2018/07/09	2044	02/08/2018	10.06	Put	Bond Future	272.6200	0.2726	189.4500	0.1895	(30.508)	0	0	0
2018/07/09	2044	01/11/2018	9.12	Call	Bond Future	1,193.6700	1.1937	1,254.4500	1.2544	5.092	0	0	0
2018/07/09	2044	01/11/2018			Bond Future	9.6317	94.0026	9.5947	94.3279	(0.384)	0.0000	0.0000	11,691
2018/07/09	2044	01/11/2018	9.12	Put	Bond Future	5,867.3700	5.8674	5,602.8400	5.6028	(4.508)	0	0	0
2018/07/09	2044	01/11/2018	9.13	Call	Bond Future	1,222.5300	1.2225	1,284.5300	1.2845	5.071	0	0	0
2018/07/09	2044	01/11/2018	9.14	Put	Bond Future	5,735.2800	5.7353	5,473.2000	5.4732	(4.570)	0	0	0
2018/07/09	2044	01/11/2018	9.13	Put	Bond Future	5,801.1300	5.8011	5,537.8200	5.5378	(4.539)	0	0	0
2018/07/09	2044	01/11/2018	9.14	Call	Bond Future	1,251.6200	1.2516	1,314.8500	1.3149	5.052	0	0	0
2018/07/09	2044	07/02/2019	9.18	Put	Bond Future	7,000.2900	7.0003	6,760.3600	6.7604	(3.427)	0	0	0
2018/07/09	2044	07/02/2019			Bond Future	9.6966	91.4392	9.6585	91.7705	(0.394)	0.0000	0.0000	0
2018/07/09	2044	07/02/2019	9.17	Call	Bond Future	2,307.2200	2.3072	2,397.6300	2.3976	3.919	0	0	0
2018/07/09	2044	07/02/2019	9.17	Put	Bond Future	7,060.2600	7.0603	6,819.3100	6.8193	(3.413)	0	0	0
2018/07/09	2044	07/02/2019	9.18	Call	Bond Future	2,341.3100	2.3413	2,432.7400	2.4327	3.905	0	0	0
2018/07/09	2044	07/02/2019	9.16	Call	Bond Future	2,273.3900	2.2734	2,362.8000	2.3628	3.933	0	0	0
2018/07/09	2044	07/02/2019	9.16	Put	Bond Future	7,120.6400	7.1206	6,878.6900	6.8787	(3.398)	0	0	0
2018/07/09	2046	02/08/2018	128.78	Put	Bond Future	12,589.9000	12.5899	12,575.0500	12.5751	(0.118)	0	0	0
2018/07/09	2046	02/08/2018			Bond Future	116.1901	116.1901	116.2050	116.2050	0.013	0.0000	0.0000	11,876
2018/07/09	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2046	02/08/2018	128.77	Put	Bond Future	12,579.9000	12.5799	12,565.0500	12.5651	(0.118)	0	0	0
2018/07/09	2046	02/08/2018	128.79	Put	Bond Future	12,599.9000	12.5999	12,585.0500	12.5851	(0.118)	0	0	0
2018/07/09	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2046	01/11/2018			Bond Future	116.6395	116.6395	116.6544	116.6544	0.013	0.0000	0.0000	140
2018/07/09	2046	07/02/2019			Bond Future	118.9220	118.9220	118.9373	118.9373	0.013	0.0000	0.0000	0
2018/07/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2050	02/08/2018	137.54	Put	Bond Future	16,409.7900	16.4098	16,780.6700	16.7807	2.260	0	0	0
2018/07/09	2050	02/08/2018	137.52	Put	Bond Future	16,389.7900	16.3898	16,760.6700	16.7607	2.263	0	0	0
2018/07/09	2050	02/08/2018			Bond Future	121.1302	121.1302	120.7593	120.7593	(0.306)	0.0000	0.0000	9,701
2018/07/09	2050	02/08/2018	137.53	Put	Bond Future	16,399.7900	16.3998	16,770.6700	16.7707	2.261	0	0	0
2018/07/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	2050	01/11/2018			Bond Future	123.3181	123.3181	122.9402	122.9402	(0.306)	0.0000	0.0000	135
2018/07/09	2050	07/02/2019			Bond Future	123.9601	123.9601	123.5746	123.5746	(0.311)	0.0000	0.0000	0
2018/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	AL37	02/08/2018			Index Future	586.9900	586.9900	587.3650	587.3650	0.064	0.0000	0.0000	0
2018/07/09	AL37	01/11/2018			Index Future	597.4590	597.4590	597.8420	597.8420	0.064	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
2018/07/09	AL37	07/02/2019			Index Future	609.0400	609.0400	609.4300	609.4300	0.064	0.0000	0.0000	0
2018/07/09	AL7T	02/08/2018			Index Future	684.9090	684.9090	686.1720	686.1720	0.184	0.0000	0.0000	0
2018/07/09	AL7T	01/11/2018			Index Future	697.1250	697.1250	698.4110	698.4110	0.184	0.0000	0.0000	0
2018/07/09	AL7T	07/02/2019			Index Future	710.6380	710.6380	711.9490	711.9490	0.184	0.0000	0.0000	0
2018/07/09	ALBI	02/08/2018			Index Future	622.2240	622.2240	623.7310	623.7310	0.242	0.0000	0.0000	863
2018/07/09	ALBI	01/11/2018			Index Future	633.3220	633.3220	634.8560	634.8560	0.242	0.0000	0.0000	237
2018/07/09	ALBI	07/02/2019			Index Future	645.5980	645.5980	647.1620	647.1620	0.242	0.0000	0.0000	0
2018/07/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	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
2018/07/09	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/09	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/09	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	EL28	02/08/2018			Bond Future	128.1300		128.1300	128.1482	128.1482	0.014	0.0000	0.0000	0
2018/07/09	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	EL28	02/08/2018	134.93	Put	Bond Future	6,799.9500		6.8000	6,781.7700	6.7818	(0.267)	0	0	0
2018/07/09	EL28	02/08/2018	134.95	Put	Bond Future	6,819.9500		6.8200	6,801.7700	6.8018	(0.267)	0	0	0
2018/07/09	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	EL28	02/08/2018	134.94	Put	Bond Future	6,809.9500		6.8100	6,791.7700	6.7918	(0.267)	0	0	0
2018/07/09	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	ES33	02/08/2018	11.14	Call	Bond Future	2,478.8100		2.4788	2,700.6000	2.7006	8.947	0	0	0
2018/07/09	ES33	02/08/2018			Bond Future	10.7214		79.0953	10.6850	79.3171	(0.340)	0.0000	0.0000	9,466
2018/07/09	ES33	02/08/2018	11.15	Call	Bond Future	2,536.5600		2.5366	2,758.3500	2.7583	8.744	0	0	0
2018/07/09	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	ES33	02/08/2018	11.16	Call	Bond Future	2,594.2500		2.5943	2,816.0400	2.8160	8.549	0	0	0
2018/07/09	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	ES33	01/11/2018			Bond Future	10.8314		76.7177	10.7936	76.9435	(0.349)	0.0000	0.0000	0
2018/07/09	ES33	07/02/2019			Bond Future	10.9562		78.2046	10.9170	78.4345	(0.358)	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
2018/07/09	ES42	02/08/2018			Bond Future	10.9307	81.9325	10.8942	82.1864	(0.333)	0.0000	0.0000	7,957
2018/07/09	ES42	01/11/2018			Bond Future	11.0371	79.1338	10.9993	79.3922	(0.342)	0.0000	0.0000	0
2018/07/09	ES42	07/02/2019			Bond Future	11.1537	80.6673	11.1146	80.9305	(0.351)	0.0000	0.0000	0
2018/07/09	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	02/08/2018			GOVI	618.0410	618.0410	619.5940	619.5940	0.251	0.0000	0.0000	475
2018/07/09	GOVI	02/08/2018	605.71	Call	GOVI	123,310.0000	12.3310	138,840.0000	13.8840	12.594	0	0	0
2018/07/09	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	02/08/2018	605.72	Call	GOVI	123,210.0000	12.3210	138,740.0000	13.8740	12.604	0	0	0
2018/07/09	GOVI	02/08/2018	605.70	Call	GOVI	123,410.0000	12.3410	138,940.0000	13.8940	12.584	0	0	0
2018/07/09	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	01/11/2018	653.50	Put	GOVI	244,370.0000	24.4370	228,540.0000	22.8540	(6.478)	0	0	0
2018/07/09	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	01/11/2018			GOVI	629.0630	629.0630	630.6460	630.6460	0.252	0.0000	0.0000	0
2018/07/09	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	01/11/2018	653.49	Put	GOVI	244,270.0000	24.4270	228,440.0000	22.8440	(6.481)	0	0	0
2018/07/09	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	01/11/2018	653.51	Put	GOVI	244,470.0000	24.4470	228,640.0000	22.8640	(6.475)	0	0	0
2018/07/09	GOVI	07/02/2019	666.53	Put	GOVI	252,730.0000	25.2730	236,600.0000	23.6600	(6.382)	0	0	0
2018/07/09	GOVI	07/02/2019			GOVI	641.2570	641.2570	642.8700	642.8700	0.252	0.0000	0.0000	0
2018/07/09	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	07/02/2019	666.52	Put	GOVI	252,630.0000	25.2630	236,500.0000	23.6500	(6.385)	0	0	0
2018/07/09	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	GOVI	07/02/2019	666.51	Put	GOVI	252,530.0000	25.2530	236,400.0000	23.6400	(6.387)	0	0	0
2018/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/09	IGOV	02/08/2018			Index Future	250.7710	250.7710	250.6930	250.6930	(0.031)	0.0000	0.0000	852
2018/07/09	IGOV	01/11/2018			Index Future	255.3000	255.3000	255.2220	255.2220	(0.031)	0.0000	0.0000	227
2018/07/09	IGOV	07/02/2019			Index Future	260.2970	260.2970	260.2170	260.2170	(0.031)	0.0000	0.0000	0
2018/07/09	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/09	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/09	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5600	99.5600	(0.010)	0.0000	0.0000	0
2018/07/09	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	101.9900	101.9900	(0.010)	0.0000	0.0000	0
2018/07/09	IS01	19/09/2019			Interest Rate Swap	99.9000	99.9000	99.8800	99.8800	(0.020)	0.0000	0.0000	0
2018/07/09	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/09	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/09	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3000	99.3000	(0.010)	0.0000	0.0000	0
2018/07/09	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7300	99.7300	(0.010)	0.0000	0.0000	0
2018/07/09	IS02	20/09/2019			Interest Rate Swap	101.9000	101.9000	101.8800	101.8800	(0.020)	0.0000	0.0000	0
2018/07/09	IS02	20/12/2019			Interest Rate Swap	102.8900	102.8900	102.8600	102.8600	(0.029)	0.0000	0.0000	0
2018/07/09	IS02	23/03/2020			Interest Rate Swap	98.9700	98.9700	98.9300	98.9300	(0.040)	0.0000	0.0000	0
2018/07/09	IS02	22/06/2020			Interest Rate Swap	102.5800	102.5800	102.5500	102.5500	(0.029)	0.0000	0.0000	0
2018/07/09	IS02	21/09/2020			Interest Rate Swap	99.6400	99.6400	99.6100	99.6100	(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
2018/07/09	IS05	17/12/2020			Interest Rate Swap	96.5100	96.5100	96.4700	96.4700	(0.041)	0.0000	0.0000	0
2018/07/09	IS05	16/03/2021			Interest Rate Swap	95.7600	95.7600	95.7000	95.7000	(0.063)	0.0000	0.0000	0
2018/07/09	IS05	15/06/2021			Interest Rate Swap	94.9700	94.9700	94.8900	94.8900	(0.084)	0.0000	0.0000	0
2018/07/09	IS05	21/09/2021			Interest Rate Swap	95.1700	95.1700	95.0700	95.0700	(0.105)	0.0000	0.0000	0
2018/07/09	IS05	21/12/2021			Interest Rate Swap	97.3700	97.3700	97.2600	97.2600	(0.113)	0.0000	0.0000	51
2018/07/09	IS05	15/03/2022			Interest Rate Swap	97.5100	97.5100	97.3900	97.3900	(0.123)	0.0000	0.0000	0
2018/07/09	IS05	21/06/2022			Interest Rate Swap	98.7200	98.7200	98.5900	98.5900	(0.132)	0.0000	0.0000	0
2018/07/09	IS05	20/09/2022			Interest Rate Swap	102.6500	102.6500	102.5000	102.5000	(0.146)	0.0000	0.0000	0
2018/07/09	IS05	20/12/2022			Interest Rate Swap	103.9300	103.9300	103.7600	103.7600	(0.164)	0.0000	0.0000	0
2018/07/09	IS05	22/03/2023			Interest Rate Swap	97.3600	97.3600	97.1800	97.1800	(0.185)	0.0000	0.0000	0
2018/07/09	IS05	20/06/2023			Interest Rate Swap	103.4100	103.4100	103.2100	103.2100	(0.193)	0.0000	0.0000	0
2018/07/09	IS05	19/09/2023			Interest Rate Swap	98.9500	98.9500	98.7400	98.7400	(0.212)	0.0000	0.0000	0
2018/07/09	IS10	17/12/2025			Interest Rate Swap	95.7900	95.7900	95.5000	95.5000	(0.303)	0.0000	0.0000	0
2018/07/09	IS10	16/03/2026			Interest Rate Swap	92.8100	92.8100	92.5100	92.5100	(0.323)	0.0000	0.0000	0
2018/07/09	IS10	15/06/2026			Interest Rate Swap	91.5600	91.5600	91.2500	91.2500	(0.339)	0.0000	0.0000	0
2018/07/09	IS10	21/09/2026			Interest Rate Swap	93.7200	93.7200	93.4000	93.4000	(0.341)	0.0000	0.0000	0
2018/07/09	IS10	21/12/2026			Interest Rate Swap	97.4800	97.4800	97.1700	97.1700	(0.318)	0.0000	0.0000	0
2018/07/09	IS10	15/03/2027			Interest Rate Swap	96.0500	96.0500	95.7400	95.7400	(0.323)	0.0000	0.0000	0
2018/07/09	IS10	21/06/2027			Interest Rate Swap	98.1100	98.1100	97.8000	97.8000	(0.316)	0.0000	0.0000	0
2018/07/09	IS10	20/09/2027			Interest Rate Swap	103.5200	103.5200	103.2200	103.2200	(0.290)	0.0000	0.0000	0
2018/07/09	IS10	20/12/2027			Interest Rate Swap	103.8600	103.8600	103.5600	103.5600	(0.289)	0.0000	0.0000	0
2018/07/09	IS10	22/03/2028			Interest Rate Swap	97.4200	97.4200	97.1000	97.1000	(0.328)	0.0000	0.0000	0
2018/07/09	IS10	20/06/2028			Interest Rate Swap	104.5500	104.5500	104.2300	104.2300	(0.306)	0.0000	0.0000	0
2018/07/09	IS10	19/09/2028			Interest Rate Swap	98.1600	98.1600	97.8200	97.8200	(0.346)	0.0000	0.0000	0
2018/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/09	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/09	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/09	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R023	02/08/2018			Bond Future	8.0705	102.1567	8.0548	102.2156	(0.195)	0.0000	0.0000	39,520
2018/07/09	R023	02/08/2018	10.40	Call	Bond Future	8,239.3300	8.2393	8,298.1600	8.2982	0.714	0	0	0
2018/07/09	R023	02/08/2018	10.41	Call	Bond Future	8,272.8400	8.2728	8,331.6700	8.3317	0.711	0	0	0
2018/07/09	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R023	02/08/2018	10.39	Call	Bond Future	8,205.8000	8.2058	8,264.6300	8.2646	0.717	0	0	0
2018/07/09	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
2018/07/09	R023	01/11/2018	10.58	Call	Bond Future	8,248.2300	8.2482	8,307.8200	8.3078	0.722	0	0	0
2018/07/09	R023	01/11/2018	10.57	Put	Bond Future	1.8300	0.0018	1.4800	0.0015	(19.126)	0	0	0
2018/07/09	R023	01/11/2018			Bond Future	8.1310	100.0527	8.1142	100.1126	(0.207)	0.0000	0.0000	15,273
2018/07/09	R023	01/11/2018	10.59	Call	Bond Future	8,280.0600	8.2801	8,339.6700	8.3397	0.720	0	0	0
2018/07/09	R023	01/11/2018	10.59	Put	Bond Future	1.6900	0.0017	1.3700	0.0014	(18.935)	0	0	0
2018/07/09	R023	01/11/2018	10.58	Put	Bond Future	1.7600	0.0018	1.4200	0.0014	(19.318)	0	0	0
2018/07/09	R023	01/11/2018	10.57	Call	Bond Future	8,216.3900	8.2164	8,275.9700	8.2760	0.725	0	0	0
2018/07/09	R023	07/02/2019	10.59	Call	Bond Future	7,659.9800	7.6600	7,717.4900	7.7175	0.751	0	0	0
2018/07/09	R023	07/02/2019			Bond Future	8.2034	101.9919	8.1853	102.0527	(0.221)	0.0000	0.0000	0
2018/07/09	R023	07/02/2019	10.57	Call	Bond Future	7,601.0000	7.6010	7,658.4100	7.6584	0.755	0	0	0
2018/07/09	R023	07/02/2019	10.57	Put	Bond Future	44.1000	0.0441	40.7100	0.0407	(7.687)	0	0	0
2018/07/09	R023	07/02/2019	10.59	Put	Bond Future	42.3100	0.0423	39.0200	0.0390	(7.776)	0	0	0
2018/07/09	R023	07/02/2019	10.58	Call	Bond Future	7,630.4900	7.6305	7,687.9500	7.6879	0.753	0	0	0
2018/07/09	R023	07/02/2019	10.58	Put	Bond Future	43.2000	0.0432	39.8600	0.0399	(7.731)	0	0	0
2018/07/09	R035	02/08/2018	9.42	Call	Bond Future	1,459.6300	1.4596	1,542.5000	1.5425	5.677	0	0	0
2018/07/09	R035	02/08/2018			Bond Future	9.3935	99.5339	9.3575	99.8242	(0.383)	0.0000	0.0000	61,261
2018/07/09	R035	02/08/2018	9.42	Put	Bond Future	1,246.5300	1.2465	1,039.1300	1.0391	(16.638)	0	0	0
2018/07/09	R035	02/08/2018	9.43	Call	Bond Future	1,503.0800	1.5031	1,588.9100	1.5889	5.710	0	0	0
2018/07/09	R035	02/08/2018	9.44	Put	Bond Future	1,173.8300	1.1738	972.3800	0.9724	(17.162)	0	0	0
2018/07/09	R035	02/08/2018	9.43	Put	Bond Future	1,209.7800	1.2098	1,005.3400	1.0053	(16.899)	0	0	0
2018/07/09	R035	02/08/2018	9.44	Call	Bond Future	1,547.2300	1.5472	1,636.0500	1.6360	5.741	0	0	0
2018/07/09	R035	01/11/2018	8.93	Call	Bond Future	972.5400	0.9725	1,025.0300	1.0250	5.397	0	0	0
2018/07/09	R035	01/11/2018	8.92	Put	Bond Future	5,372.8900	5.3729	5,128.8400	5.1288	(4.542)	0	0	0
2018/07/09	R035	01/11/2018			Bond Future	9.4588	96.8133	9.4217	97.1087	(0.393)	0.0000	0.0000	7,228
2018/07/09	R035	01/11/2018	8.94	Call	Bond Future	996.2100	0.9962	1,049.7900	1.0498	5.378	0	0	0
2018/07/09	R035	01/11/2018	8.94	Put	Bond Future	5,250.4600	5.2505	5,008.5900	5.0086	(4.607)	0	0	0
2018/07/09	R035	01/11/2018	8.93	Put	Bond Future	5,311.5300	5.3115	5,068.5700	5.0686	(4.574)	0	0	0
2018/07/09	R035	01/11/2018	8.92	Call	Bond Future	949.0600	0.9491	1,000.4600	1.0005	5.416	0	0	0
2018/07/09	R035	07/02/2019	8.98	Call	Bond Future	1,919.8600	1.9199	1,998.4200	1.9984	4.092	0	0	0
2018/07/09	R035	07/02/2019			Bond Future	9.5322	98.6897	9.4938	98.9906	(0.403)	0.0000	0.0000	0
2018/07/09	R035	07/02/2019	8.96	Call	Bond Future	1,861.0100	1.8610	1,937.7400	1.9377	4.123	0	0	0
2018/07/09	R035	07/02/2019	8.96	Put	Bond Future	6,492.5000	6.4925	6,268.3600	6.2684	(3.452)	0	0	0
2018/07/09	R035	07/02/2019	8.98	Put	Bond Future	6,383.9000	6.3839	6,161.5900	6.1616	(3.482)	0	0	0
2018/07/09	R035	07/02/2019	8.97	Call	Bond Future	1,890.1700	1.8902	1,967.8100	1.9678	4.108	0	0	0
2018/07/09	R035	07/02/2019	8.97	Put	Bond Future	6,437.8800	6.4379	6,214.6500	6.2147	(3.467)	0	0	0
2018/07/09	R186	02/08/2018	9.04	Put	Bond Future	248.3300	0.2483	181.2300	0.1812	(27.020)	0	0	0
2018/07/09	R186	02/08/2018	8.48	Put	Bond Future	1,658.4800	1.6585	1,477.8800	1.4779	(10.889)	0	0	0
2018/07/09	R186	02/08/2018	8.25	Call	Bond Future	160.1000	0.1601	157.3700	0.1574	(1.705)	0	0	3,020
2018/07/09	R186	02/08/2018			Bond Future	8.6632	112.1055	8.6322	112.3003	(0.358)	0.0000	0.0000	87,225
2018/07/09	R186	02/08/2018	8.90	Call	Bond Future	1,907.6500	1.9076	2,005.8200	2.0058	5.146	0	0	0
2018/07/09	R186	02/08/2018	8.90	Put	Bond Future	433.7900	0.4338	337.1800	0.3372	(22.271)	0	0	2,500
2018/07/09	R186	02/08/2018	8.47	Call	Bond Future	479.8800	0.4799	492.8200	0.4928	2.697	0	0	0
2018/07/09	R186	02/08/2018	8.47	Put	Bond Future	1,701.2900	1.7013	1,519.4500	1.5194	(10.688)	0	0	0
2018/07/09	R186	02/08/2018	8.50	Call	Bond Future	544.1300	0.5441	560.9400	0.5609	3.089	0	0	0
2018/07/09	R186	02/08/2018	8.50	Put	Bond Future	1,574.6900	1.5747	1,396.7200	1.3967	(11.302)	0	0	0
2018/07/09	R186	02/08/2018	9.04	Call	Bond Future	2,581.3100	2.5813	2,708.9900	2.7090	4.946	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
2018/07/09	R186	02/08/2018	8.48	Call	Bond Future	500.7300	0.5007	514.9100	0.5149	2.832	0	0	0
2018/07/09	R186	02/08/2018	8.25	Put	Bond Future	2,794.2200	2.7942	2,596.7100	2.5967	(7.069)	0	0	0
2018/07/09	R186	02/08/2018	7.50	Put	Bond Future	7,629.0800	7.6291	7,434.1500	7.4341	(2.555)	0	0	0
2018/07/09	R186	02/08/2018	8.75	Call	Bond Future	1,286.6800	1.2867	1,350.5500	1.3506	4.964	0	0	2,500
2018/07/09	R186	02/08/2018	8.75	Put	Bond Future	743.2600	0.7433	612.3500	0.6123	(17.613)	0	0	2,500
2018/07/09	R186	02/08/2018	8.46	Call	Bond Future	459.6300	0.4596	471.3800	0.4714	2.556	0	0	0
2018/07/09	R186	02/08/2018	8.46	Put	Bond Future	1,744.7500	1.7447	1,561.7200	1.5617	(10.490)	0	0	0
2018/07/09	R186	02/08/2018	7.50	Call	Bond Future	0.4100	0.0004	0.2600	0.0003	(36.585)	0	0	3,020
2018/07/09	R186	01/11/2018	9.14	Call	Bond Future	3,535.7000	3.5357	3,651.5200	3.6515	3.276	0	0	0
2018/07/09	R186	01/11/2018	7.96	Put	Bond Future	5,200.1300	5.2001	5,019.5500	5.0195	(3.473)	0	0	0
2018/07/09	R186	01/11/2018	8.54	Put	Bond Future	2,600.2000	2.6002	2,461.2900	2.4613	(5.342)	0	0	0
2018/07/09	R186	01/11/2018			Bond Future	8.7268	114.1049	8.6944	114.3032	(0.371)	0.0000	0.0000	20,737
2018/07/09	R186	01/11/2018	8.46	Put	Bond Future	2,890.2400	2.8902	2,744.2200	2.7442	(5.052)	0	0	0
2018/07/09	R186	01/11/2018	8.46	Call	Bond Future	1,244.2200	1.2442	1,296.4700	1.2965	4.199	0	0	5,000
2018/07/09	R186	01/11/2018	8.53	Call	Bond Future	1,424.5100	1.4245	1,482.9600	1.4830	4.103	0	0	0
2018/07/09	R186	01/11/2018	8.53	Put	Bond Future	2,635.5200	2.6355	2,495.7000	2.4957	(5.305)	0	0	0
2018/07/09	R186	01/11/2018	9.14	Put	Bond Future	1,048.0400	1.0480	965.5900	0.9656	(7.867)	0	0	5,000
2018/07/09	R186	01/11/2018	7.96	Call	Bond Future	381.6000	0.3816	399.2900	0.3993	4.636	0	0	5,000
2018/07/09	R186	01/11/2018	8.54	Call	Bond Future	1,451.1500	1.4512	1,510.5100	1.5105	4.091	0	0	0
2018/07/09	R186	01/11/2018	8.52	Call	Bond Future	1,397.9100	1.3979	1,455.4600	1.4555	4.117	0	0	0
2018/07/09	R186	01/11/2018	8.52	Put	Bond Future	2,670.9300	2.6709	2,530.2100	2.5302	(5.269)	0	0	0
2018/07/09	R186	07/02/2019	8.21	Put	Bond Future	4,756.2600	4.7563	4,600.7100	4.6007	(3.270)	0	0	0
2018/07/09	R186	07/02/2019	8.20	Call	Bond Future	1,173.7900	1.1738	1,219.4000	1.2194	3.886	0	0	0
2018/07/09	R186	07/02/2019			Bond Future	8.7984	111.0114	8.7644	111.2132	(0.386)	0.0000	0.0000	0
2018/07/09	R186	07/02/2019	8.21	Call	Bond Future	1,194.1000	1.1941	1,240.3300	1.2403	3.872	0	0	0
2018/07/09	R186	07/02/2019	8.20	Put	Bond Future	4,797.7800	4.7978	4,641.6100	4.6416	(3.255)	0	0	0
2018/07/09	R186	07/02/2019	8.22	Call	Bond Future	1,214.6300	1.2146	1,261.4800	1.2615	3.857	0	0	0
2018/07/09	R186	07/02/2019	8.22	Put	Bond Future	4,715.0000	4.7150	4,560.0700	4.5601	(3.286)	0	0	0
2018/07/09	R197	02/08/2018			Bond Future	298.7736	298.7736	298.3855	298.3855	(0.130)	0.0000	0.0000	2,350
2018/07/09	R197	01/11/2018			Bond Future	304.1702	304.1702	303.7745	303.7745	(0.130)	0.0000	0.0000	0
2018/07/09	R197	07/02/2019			Bond Future	302.7664	302.7664	302.3627	302.3627	(0.133)	0.0000	0.0000	0
2018/07/09	R202	02/08/2018			Bond Future	233.5136	233.5136	233.5425	233.5425	0.012	0.0000	0.0000	22,040
2018/07/09	R202	01/11/2018			Bond Future	237.7314	237.7314	237.7605	237.7605	0.012	0.0000	0.0000	0
2018/07/09	R202	07/02/2019			Bond Future	238.4764	238.4764	238.5059	238.5059	0.012	0.0000	0.0000	0
2018/07/09	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R204	02/08/2018			Bond Future	6.5834	101.5100	6.5885	101.5081	0.078	0.0000	0.0000	10,270
2018/07/09	R204	02/08/2018	8.98	Call	Bond Future	877.1300	0.8771	875.2400	0.8752	(0.215)	0	0	0
2018/07/09	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R204	02/08/2018	8.99	Call	Bond Future	880.7600	0.8808	878.8700	0.8789	(0.215)	0	0	0
2018/07/09	R204	02/08/2018	8.97	Call	Bond Future	873.5100	0.8735	871.6200	0.8716	(0.216)	0	0	0
2018/07/09	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R207	02/08/2018	6.86	Put	Bond Future	696.7000	0.6967	668.1500	0.6681	(4.098)	0	0	0
2018/07/09	R207	02/08/2018	6.85	Call	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2018/07/09	R207	02/08/2018			Bond Future	7.3773	100.2754	7.3560	100.3039	(0.288)	0.0000	0.0000	20,070

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
2018/07/09	R207	02/08/2018	6.86	Call	Bond Future	0.2800	0.0003	0.2300	0.0002	(17.857)	0	0	0
2018/07/09	R207	02/08/2018	6.85	Put	Bond Future	710.2000	0.7102	681.6500	0.6817	(4.020)	0	0	0
2018/07/09	R207	02/08/2018	6.87	Call	Bond Future	0.3200	0.0003	0.2600	0.0003	(18.750)	0	0	0
2018/07/09	R207	02/08/2018	6.87	Put	Bond Future	683.2200	0.6832	654.6600	0.6547	(4.180)	0	0	0
2018/07/09	R207	01/11/2018	6.76	Put	Bond Future	735.1600	0.7352	707.4500	0.7075	(3.769)	0	0	0
2018/07/09	R207	01/11/2018			Bond Future	7.3988	102.0638	7.3729	102.0928	(0.350)	0.0000	0.0000	1,678
2018/07/09	R207	01/11/2018	6.75	Call	Bond Future	15.3200	0.0153	16.5600	0.0166	8.094	0	0	0
2018/07/09	R207	01/11/2018	6.75	Put	Bond Future	746.0000	0.7460	718.2300	0.7182	(3.723)	0	0	0
2018/07/09	R207	01/11/2018	6.76	Call	Bond Future	15.8000	0.0158	17.1000	0.0171	8.228	0	0	0
2018/07/09	R207	01/11/2018	6.74	Call	Bond Future	15.0100	0.0150	16.2100	0.0162	7.995	0	0	0
2018/07/09	R207	01/11/2018	6.74	Put	Bond Future	757.0100	0.7570	729.2000	0.7292	(3.674)	0	0	0
2018/07/09	R207	07/02/2019	6.52	Call	Bond Future	21.3300	0.0213	23.2100	0.0232	8.814	0	0	0
2018/07/09	R207	07/02/2019	6.51	Put	Bond Future	829.2200	0.8292	801.7300	0.8017	(3.315)	0	0	0
2018/07/09	R207	07/02/2019			Bond Future	7.4271	100.3970	7.3936	100.4263	(0.450)	0.0000	0.0000	0
2018/07/09	R207	07/02/2019	6.53	Call	Bond Future	22.0600	0.0221	24.0000	0.0240	8.794	0	0	0
2018/07/09	R207	07/02/2019	6.53	Put	Bond Future	812.9200	0.8129	785.5500	0.7856	(3.367)	0	0	0
2018/07/09	R207	07/02/2019	6.52	Put	Bond Future	821.0600	0.8211	793.6300	0.7936	(3.341)	0	0	0
2018/07/09	R207	07/02/2019	6.51	Call	Bond Future	20.6200	0.0206	22.4400	0.0224	8.826	0	0	0
2018/07/09	R208	02/08/2018	7.14	Call	Bond Future	6.2600	0.0063	5.3600	0.0054	(14.377)	0	0	0
2018/07/09	R208	02/08/2018	7.12	Call	Bond Future	5.5700	0.0056	4.7100	0.0047	(15.440)	0	0	0
2018/07/09	R208	02/08/2018			Bond Future	7.6686	100.2020	7.6476	100.2508	(0.273)	0.0000	0.0000	14,964
2018/07/09	R208	02/08/2018	7.12	Put	Bond Future	1,291.6800	1.2917	1,242.0500	1.2420	(3.842)	0	0	0
2018/07/09	R208	02/08/2018	7.14	Put	Bond Future	1,245.1200	1.2451	1,195.4500	1.1955	(3.989)	0	0	0
2018/07/09	R208	02/08/2018	7.13	Call	Bond Future	5.9100	0.0059	5.0300	0.0050	(14.890)	0	0	0
2018/07/09	R208	02/08/2018	7.13	Put	Bond Future	1,268.3900	1.2684	1,218.7400	1.2187	(3.914)	0	0	0
2018/07/09	R208	01/11/2018	7.11	Put	Bond Future	1,383.3200	1.3833	1,337.1900	1.3372	(3.335)	0	0	0
2018/07/09	R208	01/11/2018			Bond Future	7.7195	98.5896	7.6961	98.6393	(0.303)	0.0000	0.0000	14,322
2018/07/09	R208	01/11/2018	7.11	Call	Bond Future	77.4600	0.0775	80.9800	0.0810	4.544	0	0	0
2018/07/09	R208	01/11/2018	7.12	Call	Bond Future	79.3400	0.0793	82.9800	0.0830	4.588	0	0	0
2018/07/09	R208	01/11/2018	7.10	Put	Bond Future	1,402.9800	1.4030	1,356.7300	1.3567	(3.297)	0	0	0
2018/07/09	R208	01/11/2018	7.12	Put	Bond Future	1,363.6000	1.3636	1,317.5900	1.3176	(3.374)	0	0	0
2018/07/09	R208	01/11/2018	7.10	Call	Bond Future	75.5100	0.0755	78.9100	0.0789	4.503	0	0	0
2018/07/09	R208	07/02/2019	7.07	Call	Bond Future	101.8400	0.1018	107.4600	0.1075	5.518	0	0	0
2018/07/09	R208	07/02/2019	7.08	Put	Bond Future	1,454.7600	1.4548	1,410.1800	1.4102	(3.064)	0	0	0
2018/07/09	R208	07/02/2019	7.06	Put	Bond Future	1,487.6200	1.4876	1,442.7500	1.4428	(3.016)	0	0	0
2018/07/09	R208	07/02/2019			Bond Future	7.7826	100.5004	7.7562	100.5507	(0.339)	0.0000	0.0000	0
2018/07/09	R208	07/02/2019	7.07	Put	Bond Future	1,471.2400	1.4712	1,426.5200	1.4265	(3.040)	0	0	0
2018/07/09	R208	07/02/2019	7.08	Call	Bond Future	104.7400	0.1047	110.5000	0.1105	5.499	0	0	0
2018/07/09	R208	07/02/2019	7.06	Call	Bond Future	98.8300	0.0988	104.3000	0.1043	5.535	0	0	0
2018/07/09	R209	02/08/2018	9.66	Call	Bond Future	2,357.1700	2.3572	2,492.1200	2.4921	5.725	0	0	435
2018/07/09	R209	02/08/2018	8.96	Put	Bond Future	3,133.4000	3.1334	2,888.9700	2.8890	(7.801)	0	0	0
2018/07/09	R209	02/08/2018	8.49	Call	Bond Future	9.4100	0.0094	7.8200	0.0078	(16.897)	0	0	500
2018/07/09	R209	02/08/2018	8.46	Put	Bond Future	6,667.3900	6.6674	6,420.9000	6.4209	(3.697)	0	0	0
2018/07/09	R209	02/08/2018	10.38	Call	Bond Future	6,416.3800	6.4164	6,649.6500	6.6497	3.636	0	0	0
2018/07/09	R209	02/08/2018	9.21	Call	Bond Future	656.2500	0.6563	684.2300	0.6842	4.264	0	0	0
2018/07/09	R209	02/08/2018	10.39	Put	Bond Future	24.7100	0.0247	13.3000	0.0133	(46.176)	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
2018/07/09	R209	02/08/2018			Bond Future	9.3768	75.4594	9.3410	75.7045	(0.383)	0.0000	0.0000	116,835
2018/07/09	R209	02/08/2018	10.21	Call	Bond Future	5,421.9500	5.4220	5,644.9200	5.6449	4.112	0	0	0
2018/07/09	R209	02/08/2018	10.21	Put	Bond Future	54.3500	0.0543	32.2000	0.0322	(40.754)	0	0	435
2018/07/09	R209	02/08/2018	8.96	Call	Bond Future	209.7900	0.2098	210.4800	0.2105	0.329	0	0	5,000
2018/07/09	R209	02/08/2018	9.43	Call	Bond Future	1,347.8600	1.3479	1,423.6200	1.4236	5.621	0	0	0
2018/07/09	R209	02/08/2018	9.43	Put	Bond Future	986.9700	0.9870	817.6100	0.8176	(17.160)	0	0	5,000
2018/07/09	R209	02/08/2018	10.84	Call	Bond Future	9,046.6300	9.0466	9,290.5700	9.2906	2.696	0	0	0
2018/07/09	R209	02/08/2018	10.84	Put	Bond Future	1.9400	0.0019	0.7600	0.0008	(60.825)	0	0	435
2018/07/09	R209	02/08/2018	8.83	Call	Bond Future	99.4100	0.0994	96.2700	0.0963	(3.159)	0	0	0
2018/07/09	R209	02/08/2018	8.83	Put	Bond Future	3,969.6800	3.9697	3,721.4200	3.7214	(6.254)	0	0	500
2018/07/09	R209	02/08/2018	8.49	Put	Bond Future	6,437.8000	6.4378	6,191.0900	6.1911	(3.832)	0	0	0
2018/07/09	R209	02/08/2018	9.21	Put	Bond Future	1,806.4000	1.8064	1,589.2600	1.5893	(12.021)	0	0	500
2018/07/09	R209	02/08/2018	9.66	Put	Bond Future	464.4300	0.4644	354.2600	0.3543	(23.722)	0	0	0
2018/07/09	R209	02/08/2018	8.46	Call	Bond Future	7.4200	0.0074	6.0500	0.0061	(18.464)	0	0	5,000
2018/07/09	R209	02/08/2018	10.38	Put	Bond Future	25.8400	0.0258	13.9900	0.0140	(45.859)	0	0	0
2018/07/09	R209	02/08/2018	10.39	Call	Bond Future	6,474.7000	6.4747	6,708.4100	6.7084	3.610	0	0	0
2018/07/09	R209	02/08/2018	10.40	Call	Bond Future	6,532.9800	6.5330	6,767.1300	6.7671	3.584	0	0	0
2018/07/09	R209	02/08/2018	10.40	Put	Bond Future	23.6200	0.0236	12.6500	0.0126	(46.444)	0	0	0
2018/07/09	R209	01/11/2018	1,016.00	Call	Bond Future	72,769.6900	72.7697	73,019.1700	73.0192	0.343	0	0	0
2018/07/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R209	01/11/2018	9.34	Put	Bond Future	2,755.9800	2.7560	2,595.9200	2.5959	(5.808)	0	0	0
2018/07/09	R209	01/11/2018	9.97	Call	Bond Future	4,638.0500	4.6381	4,793.0400	4.7930	3.342	0	0	0
2018/07/09	R209	01/11/2018	9.64	Call	Bond Future	3,202.7600	3.2028	3,324.9200	3.3249	3.814	0	0	2,000
2018/07/09	R209	01/11/2018	9.98	Put	Bond Future	1,141.2000	1.1412	1,047.6100	1.0476	(8.201)	0	0	2,000
2018/07/09	R209	01/11/2018	10.00	Call	Bond Future	4,777.8900	4.7779	4,935.5600	4.9356	3.300	0	0	0
2018/07/09	R209	01/11/2018			Bond Future	9.4346	73.6576	9.3976	73.9070	(0.391)	0.0000	0.0000	8,553
2018/07/09	R209	01/11/2018	1,016.01	Call	Bond Future	72,769.6900	72.7697	73,019.1700	73.0192	0.343	0	0	0
2018/07/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R209	01/11/2018	8.89	Put	Bond Future	4,705.4700	4.7055	4,500.3000	4.5003	(4.360)	0	0	0
2018/07/09	R209	01/11/2018	8.89	Call	Bond Future	896.5400	0.8965	940.8500	0.9408	4.942	0	0	2,000
2018/07/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/09	R209	01/11/2018	1,015.99	Call	Bond Future	72,769.6800	72.7697	73,019.1600	73.0192	0.343	0	0	0
2018/07/09	R209	01/11/2018	9.34	Call	Bond Future	2,114.5400	2.1145	2,203.9600	2.2040	4.229	0	0	0
2018/07/09	R209	01/11/2018	9.97	Put	Bond Future	1,157.3700	1.1574	1,062.8800	1.0629	(8.164)	0	0	0
2018/07/09	R209	01/11/2018	9.64	Put	Bond Future	1,837.5900	1.8376	1,710.2700	1.7103	(6.929)	0	0	0
2018/07/09	R209	01/11/2018	9.98	Call	Bond Future	4,684.5400	4.6845	4,840.4300	4.8404	3.328	0	0	0
2018/07/09	R209	01/11/2018	10.00	Put	Bond Future	1,109.5000	1.1095	1,017.6900	1.0177	(8.275)	0	0	5,850
2018/07/09	R209	01/11/2018	9.94	Call	Bond Future	4,499.5400	4.4995	4,651.7800	4.6518	3.383	0	0	0
2018/07/09	R209	01/11/2018	9.94	Put	Bond Future	1,207.3300	1.2073	1,110.0900	1.1101	(8.054)	0	0	0
2018/07/09	R209	01/11/2018	10.57	Call	Bond Future	7,584.3100	7.5843	7,783.2000	7.7832	2.622	0	0	0
2018/07/09	R209	01/11/2018	10.57	Put	Bond Future	488.4000	0.4884	437.8100	0.4378	(10.358)	0	0	0
2018/07/09	R209	07/02/2019	8.97	Put	Bond Future	5,367.9300	5.3679	5,182.4800	5.1825	(3.455)	0	0	0
2018/07/09	R209	07/02/2019			Bond Future	9.4979	75.0851	9.4599	75.3392	(0.401)	0.0000	0.0000	0
2018/07/09	R209	07/02/2019	8.96	Call	Bond Future	1,700.1900	1.7002	1,768.1100	1.7681	3.995	0	0	0
2018/07/09	R209	07/02/2019	8.96	Put	Bond Future	5,413.7500	5.4138	5,227.5200	5.2275	(3.440)	0	0	0
2018/07/09	R209	07/02/2019	8.97	Call	Bond Future	1,725.8900	1.7259	1,794.5900	1.7946	3.981	0	0	0
2018/07/09	R209	07/02/2019	8.95	Call	Bond Future	1,674.4800	1.6745	1,741.6400	1.7416	4.011	0	0	0
2018/07/09	R209	07/02/2019	8.95	Put	Bond Future	5,459.6600	5.4597	5,272.6700	5.2727	(3.425)	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
2018/07/09	R210	02/08/2018			Bond Future	186.3039	186.3039	186.3264	186.3264	0.012	0.0000	0.0000	2,179
2018/07/09	R210	01/11/2018			Bond Future	187.1689	187.1689	187.1915	187.1915	0.012	0.0000	0.0000	0
2018/07/09	R210	07/02/2019			Bond Future	190.8315	190.8315	190.8546	190.8546	0.012	0.0000	0.0000	0
2018/07/09	R212	02/08/2018			Bond Future	153.2093	153.2093	153.3305	153.3305	0.079	0.0000	0.0000	4,777
2018/07/09	R212	01/11/2018			Bond Future	155.9766	155.9766	156.0998	156.0998	0.079	0.0000	0.0000	0
2018/07/09	R212	07/02/2019			Bond Future	156.8753	156.8753	157.0007	157.0007	0.080	0.0000	0.0000	0
2018/07/09	R213	02/08/2018	9.06	Call	Bond Future	845.8400	0.8458	859.8600	0.8599	1.658	0	0	0
2018/07/09	R213	02/08/2018	9.05	Put	Bond Future	1,394.8900	1.3949	1,237.4700	1.2375	(11.285)	0	0	0
2018/07/09	R213	02/08/2018			Bond Future	9.1375	87.2541	9.1116	87.4241	(0.283)	0.0000	0.0000	28,017
2018/07/09	R213	02/08/2018	9.07	Call	Bond Future	875.0400	0.8750	890.4800	0.8905	1.764	0	0	0
2018/07/09	R213	02/08/2018	9.07	Put	Bond Future	1,320.0700	1.3201	1,165.4700	1.1655	(11.712)	0	0	0
2018/07/09	R213	02/08/2018	9.06	Put	Bond Future	1,357.0900	1.3571	1,201.0700	1.2011	(11.497)	0	0	0
2018/07/09	R213	02/08/2018	9.05	Call	Bond Future	817.3500	0.8173	829.9700	0.8300	1.544	0	0	0
2018/07/09	R213	01/11/2018	8.65	Call	Bond Future	767.4200	0.7674	790.6600	0.7907	3.028	0	0	0
2018/07/09	R213	01/11/2018	8.64	Put	Bond Future	4,480.0100	4.4800	4,329.5700	4.3296	(3.358)	0	0	0
2018/07/09	R213	01/11/2018			Bond Future	9.1999	85.2642	9.1731	85.4373	(0.290)	0.0000	0.0000	16,104
2018/07/09	R213	01/11/2018	8.66	Call	Bond Future	785.5400	0.7855	809.3400	0.8093	3.030	0	0	0
2018/07/09	R213	01/11/2018	8.66	Put	Bond Future	4,379.0600	4.3791	4,229.7200	4.2297	(3.410)	0	0	0
2018/07/09	R213	01/11/2018	8.65	Put	Bond Future	4,429.4400	4.4294	4,279.5400	4.2795	(3.384)	0	0	0
2018/07/09	R213	01/11/2018	8.64	Call	Bond Future	749.4200	0.7494	772.1200	0.7721	3.029	0	0	0
2018/07/09	R213	07/02/2019	8.68	Call	Bond Future	1,430.1200	1.4301	1,468.3600	1.4684	2.674	0	0	0
2018/07/09	R213	07/02/2019			Bond Future	9.2702	86.9168	9.2425	87.0931	(0.299)	0.0000	0.0000	0
2018/07/09	R213	07/02/2019	8.68	Put	Bond Future	5,298.6800	5.2987	5,160.6900	5.1607	(2.604)	0	0	0
2018/07/09	R213	07/02/2019	8.69	Call	Bond Future	1,453.2100	1.4532	1,491.9600	1.4920	2.667	0	0	0
2018/07/09	R213	07/02/2019	8.70	Put	Bond Future	5,210.1100	5.2101	5,073.1300	5.0731	(2.629)	0	0	0
2018/07/09	R213	07/02/2019	8.69	Put	Bond Future	5,254.2500	5.2542	5,116.7700	5.1168	(2.617)	0	0	0
2018/07/09	R213	07/02/2019	8.70	Call	Bond Future	1,476.5200	1.4765	1,515.7700	1.5158	2.658	0	0	0
2018/07/09	R214	02/08/2018	8.96	Call	Bond Future	90.6300	0.0906	87.1200	0.0871	(3.873)	0	0	0
2018/07/09	R214	02/08/2018			Bond Future	9.5267	74.9368	9.4909	75.1930	(0.377)	0.0000	0.0000	30,070
2018/07/09	R214	02/08/2018	8.94	Call	Bond Future	80.4000	0.0804	76.7500	0.0767	(4.540)	0	0	0
2018/07/09	R214	02/08/2018	8.94	Put	Bond Future	4,461.2800	4.4613	4,201.3800	4.2014	(5.826)	0	0	0
2018/07/09	R214	02/08/2018	8.96	Put	Bond Future	4,315.3000	4.3153	4,055.5400	4.0555	(6.020)	0	0	0
2018/07/09	R214	02/08/2018	8.95	Call	Bond Future	85.3800	0.0854	81.8000	0.0818	(4.193)	0	0	0
2018/07/09	R214	02/08/2018	8.95	Put	Bond Future	4,388.0900	4.3881	4,128.2600	4.1283	(5.921)	0	0	0
2018/07/09	R214	01/11/2018	8.99	Put	Bond Future	5,205.9600	5.2060	4,986.4800	4.9865	(4.216)	0	0	0
2018/07/09	R214	01/11/2018	8.98	Call	Bond Future	785.7700	0.7858	826.2100	0.8262	5.147	0	0	0
2018/07/09	R214	01/11/2018			Bond Future	9.5854	72.9806	9.5486	73.2413	(0.385)	0.0000	0.0000	11,522
2018/07/09	R214	01/11/2018	8.99	Call	Bond Future	805.2000	0.8052	846.5100	0.8465	5.130	0	0	0
2018/07/09	R214	01/11/2018	8.98	Put	Bond Future	5,264.0400	5.2640	5,043.6900	5.0437	(4.186)	0	0	0
2018/07/09	R214	01/11/2018	9.00	Call	Bond Future	825.0600	0.8251	867.2600	0.8673	5.115	0	0	0
2018/07/09	R214	01/11/2018	9.00	Put	Bond Future	5,148.4200	5.1484	4,929.8300	4.9298	(4.246)	0	0	0
2018/07/09	R214	07/02/2019	9.05	Put	Bond Future	6,084.2900	6.0843	5,885.3000	5.8853	(3.271)	0	0	0
2018/07/09	R214	07/02/2019			Bond Future	9.6510	74.3950	9.6130	74.6607	(0.394)	0.0000	0.0000	0
2018/07/09	R214	07/02/2019	9.04	Call	Bond Future	1,669.3500	1.6694	1,735.3100	1.7353	3.951	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
2018/07/09	R214	07/02/2019	9.04	Put	Bond Future	6,135.1400	6.1351	5,935.3600	5.9354	(3.256)	0	0	0
2018/07/09	R214	07/02/2019	9.05	Call	Bond Future	1,695.1000	1.6951	1,761.8500	1.7619	3.938	0	0	0
2018/07/09	R214	07/02/2019	9.03	Call	Bond Future	1,644.0200	1.6440	1,709.2100	1.7092	3.965	0	0	0
2018/07/09	R214	07/02/2019	9.03	Put	Bond Future	6,186.5300	6.1865	5,985.9800	5.9860	(3.242)	0	0	0
2018/07/09	R248	02/08/2018	8.98	Call	Bond Future	87.3100	0.0873	83.1500	0.0831	(4.765)	0	0	0
2018/07/09	R248	02/08/2018	8.97	Put	Bond Future	5,860.0100	5.8600	5,528.1300	5.5281	(5.663)	0	0	0
2018/07/09	R248	02/08/2018			Bond Future	9.5721	95.7458	9.5362	96.0735	(0.375)	0.0000	0.0000	84,567
2018/07/09	R248	02/08/2018	8.99	Call	Bond Future	93.0400	0.0930	88.9400	0.0889	(4.407)	0	0	0
2018/07/09	R248	02/08/2018	8.99	Put	Bond Future	5,669.2400	5.6692	5,337.4600	5.3375	(5.852)	0	0	0
2018/07/09	R248	02/08/2018	8.98	Put	Bond Future	5,764.4000	5.7644	5,432.5600	5.4326	(5.757)	0	0	0
2018/07/09	R248	02/08/2018	8.97	Call	Bond Future	81.8600	0.0819	77.6600	0.0777	(5.131)	0	0	0
2018/07/09	R248	01/11/2018	9.03	Call	Bond Future	973.7300	0.9737	1,025.1200	1.0251	5.278	0	0	0
2018/07/09	R248	01/11/2018			Bond Future	9.6318	93.0210	9.5949	93.3545	(0.384)	0.0000	0.0000	20,516
2018/07/09	R248	01/11/2018	9.01	Call	Bond Future	923.4300	0.9234	972.5400	0.9725	5.318	0	0	0
2018/07/09	R248	01/11/2018	9.01	Put	Bond Future	6,831.7200	6.8317	6,547.2800	6.5473	(4.164)	0	0	0
2018/07/09	R248	01/11/2018	9.03	Put	Bond Future	6,681.8100	6.6818	6,399.6500	6.3997	(4.223)	0	0	0
2018/07/09	R248	01/11/2018	9.02	Call	Bond Future	948.2900	0.9483	998.5300	0.9985	5.298	0	0	0
2018/07/09	R248	01/11/2018	9.02	Put	Bond Future	6,756.3900	6.7564	6,473.0800	6.4731	(4.193)	0	0	0
2018/07/09	R248	07/02/2019	9.06	Put	Bond Future	7,978.7700	7.9788	7,719.8900	7.7199	(3.245)	0	0	0
2018/07/09	R248	07/02/2019			Bond Future	9.6986	94.8238	9.6605	95.1636	(0.393)	0.0000	0.0000	0
2018/07/09	R248	07/02/2019	9.06	Call	Bond Future	1,982.8500	1.9828	2,063.7400	2.0637	4.079	0	0	0
2018/07/09	R248	07/02/2019	9.05	Put	Bond Future	8,046.5900	8.0466	7,786.7100	7.7867	(3.230)	0	0	0
2018/07/09	R248	07/02/2019	9.07	Call	Bond Future	2,014.8700	2.0149	2,096.7700	2.0968	4.065	0	0	0
2018/07/09	R248	07/02/2019	9.07	Put	Bond Future	7,911.6700	7.9117	7,653.8000	7.6538	(3.259)	0	0	0
2018/07/09	R248	07/02/2019	9.05	Call	Bond Future	1,951.3800	1.9514	2,031.2700	2.0313	4.094	0	0	0

Total

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