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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2018 TO 11/07/2018

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
2018/07/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/11	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2025	02/08/2018			Bond Future	130.6233		130.6233	130.4348	130.4348	(0.144)	0.0000	0.0000	864
2018/07/11	2025	02/08/2018	136.65	Put	Bond Future	6,026.6700		6.0267	6,215.1800	6,2152	3.128	0	0	0
2018/07/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2025	02/08/2018	136.67	Put	Bond Future	6,046.6700		6.0467	6,235.1800	6,2352	3.118	0	0	0
2018/07/11	2025	02/08/2018	136.66	Put	Bond Future	6,036.6700		6.0367	6,225.1800	6,2252	3.123	0	0	0
2018/07/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2025	01/11/2018			Bond Future	132.9838		132.9838	132.7920	132.7920	(0.144)	0.0000	0.0000	21
2018/07/11	2025	07/02/2019			Bond Future	134.1705		134.1705	133.9752	133.9752	(0.146)	0.0000	0.0000	0
2018/07/11	2029	02/08/2018			Bond Future	99.8903		99.8903	99.6915	99.6915	(0.199)	0.0000	0.0000	1,370
2018/07/11	2029	01/11/2018			Bond Future	100.6459		100.6459	100.4434	100.4434	(0.201)	0.0000	0.0000	0
2018/07/11	2029	07/02/2019			Bond Future	102.6137		102.6137	102.4075	102.4075	(0.201)	0.0000	0.0000	0
2018/07/11	2030	02/08/2018	8.51	Call	Bond Future	51.9800		0.0520	27.4500	0.0275	(47.191)	0	0	7,850
2018/07/11	2030	02/08/2018	8.91	Call	Bond Future	527.8900		0.5279	402.3100	0.4023	(23.789)	0	0	7,850
2018/07/11	2030	02/08/2018	9.46	Put	Bond Future	232.6500		0.2327	231.3700	0.2314	(0.550)	0	0	0
2018/07/11	2030	02/08/2018			Bond Future	9.0780		92.5593	9.1111	92.3386	0.365	0.0000	0.0000	46,087
2018/07/11	2030	02/08/2018	8.51	Put	Bond Future	3,950.8300		3.9508	4,146.9700	4.1470	4.965	0	0	0
2018/07/11	2030	02/08/2018	9.46	Call	Bond Future	2,735.9500		2.7360	2,514.0000	2.5140	(8.112)	0	0	0
2018/07/11	2030	02/08/2018	8.91	Put	Bond Future	1,658.4900		1.6585	1,753.5800	1.7536	5.734	0	0	0
2018/07/11	2030	02/08/2018	9.50	Call	Bond Future	2,954.5100		2.9545	2,731.8200	2.7318	(7.537)	0	0	0
2018/07/11	2030	02/08/2018	9.47	Call	Bond Future	2,790.1500		2.7901	2,567.9600	2.5680	(7.963)	0	0	0
2018/07/11	2030	02/08/2018	9.45	Put	Bond Future	243.1300		0.2431	242.0400	0.2420	(0.448)	0	0	0
2018/07/11	2030	02/08/2018	9.50	Put	Bond Future	194.4300		0.1944	192.4100	0.1924	(1.039)	0	0	7,850
2018/07/11	2030	02/08/2018	9.47	Put	Bond Future	222.5600		0.2226	221.0400	0.2210	(0.683)	0	0	0
2018/07/11	2030	02/08/2018	9.45	Call	Bond Future	2,682.0900		2.6821	2,460.3300	2.4603	(8.268)	0	0	0
2018/07/11	2030	01/11/2018	8.60	Call	Bond Future	796.0200		0.7960	602.7100	0.6027	(24.285)	0	0	0
2018/07/11	2030	01/11/2018	8.58	Put	Bond Future	4,527.9400		4.5279	4,563.9000	4.5639	0.794	0	0	0
2018/07/11	2030	01/11/2018			Bond Future	9.1393		94.2103	9.1735	93.9860	0.375	0.0000	0.0000	15,774
2018/07/11	2030	01/11/2018	8.60	Put	Bond Future	4,427.6600		4.4277	4,458.7000	4.4587	0.701	0	0	0
2018/07/11	2030	01/11/2018	8.58	Call	Bond Future	757.9500		0.7580	569.5600	0.5696	(24.855)	0	0	0
2018/07/11	2030	01/11/2018	8.59	Put	Bond Future	4,477.6100		4.4776	4,511.1100	4.5111	0.748	0	0	0
2018/07/11	2030	01/11/2018	8.59	Call	Bond Future	776.8300		0.7768	585.9800	0.5860	(24.568)	0	0	0
2018/07/11	2030	07/02/2019	8.62	Call	Bond Future	1,395.6700		1.3957	1,285.7400	1.2857	(7.877)	0	0	0
2018/07/11	2030	07/02/2019			Bond Future	9.2084		92.0259	9.2441	91.7969	0.387	0.0000	0.0000	0
2018/07/11	2030	07/02/2019	8.62	Put	Bond Future	5,287.7300		5.2877	5,406.8100	5.4068	2.252	0	0	0
2018/07/11	2030	07/02/2019	8.63	Call	Bond Future	1,418.6600		1.4187	1,307.4800	1.3075	(7.837)	0	0	0
2018/07/11	2030	07/02/2019	8.63	Put	Bond Future	5,242.7600		5.2428	5,360.5900	5.3606	2.247	0	0	0
2018/07/11	2030	07/02/2019	8.64	Call	Bond Future	1,441.8800		1.4419	1,329.4500	1.3294	(7.797)	0	0	0
2018/07/11	2030	07/02/2019	8.64	Put	Bond Future	5,198.0700		5.1981	5,314.6500	5.3147	2.243	0	0	0

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2018/07/11	2032	02/08/2018	9.67	Call	Bond Future	3,085.9600	3.0860	2,780.8000	2.7808	(9.889)	0	0	0
2018/07/11	2032	02/08/2018	9.66	Put	Bond Future	249.7800	0.2498	257.5300	0.2575	3.103	0	0	0
2018/07/11	2032	02/08/2018			Bond Future	9.2676	95.0969	9.3109	94.7845	0.467	0.0000	0.0000	33,718
2018/07/11	2032	02/08/2018	9.68	Call	Bond Future	3,144.8300	3.1448	2,839.1500	2.8392	(9.720)	0	0	0
2018/07/11	2032	02/08/2018	9.68	Put	Bond Future	228.7500	0.2288	235.4700	0.2355	2.938	0	0	0
2018/07/11	2032	02/08/2018	9.67	Put	Bond Future	239.0400	0.2390	246.2800	0.2463	3.029	0	0	0
2018/07/11	2032	02/08/2018	9.66	Call	Bond Future	3,027.4600	3.0275	2,722.8100	2.7228	(10.063)	0	0	0
2018/07/11	2032	01/11/2018	8.77	Put	Bond Future	4,946.3900	4.9464	5,118.1000	5.1181	3.471	0	0	0
2018/07/11	2032	01/11/2018			Bond Future	9.3329	92.6383	9.3777	92.3206	0.479	0.0000	0.0000	11,178
2018/07/11	2032	01/11/2018	8.76	Call	Bond Future	791.6400	0.7916	648.4300	0.6484	(18.090)	0	0	0
2018/07/11	2032	01/11/2018	8.76	Put	Bond Future	5,001.5600	5.0016	5,176.0700	5.1761	3.489	0	0	0
2018/07/11	2032	01/11/2018	8.77	Call	Bond Future	812.2400	0.8122	666.2300	0.6662	(17.976)	0	0	0
2018/07/11	2032	01/11/2018	8.75	Call	Bond Future	771.5400	0.7715	631.0900	0.6311	(18.204)	0	0	0
2018/07/11	2032	01/11/2018	8.75	Put	Bond Future	5,057.3100	5.0573	5,234.5800	5.2346	3.505	0	0	0
2018/07/11	2032	07/02/2019	8.81	Call	Bond Future	1,632.2200	1.6322	1,388.8900	1.3889	(14.908)	0	0	0
2018/07/11	2032	07/02/2019	8.80	Put	Bond Future	5,984.4700	5.9845	6,067.3500	6.0674	1.385	0	0	0
2018/07/11	2032	07/02/2019			Bond Future	9.4054	94.4327	9.4518	94.1086	0.494	0.0000	0.0000	0
2018/07/11	2032	07/02/2019	8.82	Call	Bond Future	1,657.5300	1.6575	1,412.4000	1.4124	(14.789)	0	0	0
2018/07/11	2032	07/02/2019	8.82	Put	Bond Future	5,885.8800	5.8859	5,964.8900	5.9649	1.342	0	0	0
2018/07/11	2032	07/02/2019	8.81	Put	Bond Future	5,935.1500	5.9351	6,015.9600	6.0160	1.362	0	0	0
2018/07/11	2032	07/02/2019	8.80	Call	Bond Future	1,606.8800	1.6069	1,365.6200	1.3656	(15.014)	0	0	0
2018/07/11	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2033	02/08/2018			Bond Future	102.2701	102.2701	102.3092	102.3092	0.038	0.0000	0.0000	10,369
2018/07/11	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2033	02/08/2018	109.92	Put	Bond Future	7,649.9400	7.6499	7,610.8200	7.6108	(0.511)	0	0	0
2018/07/11	2033	02/08/2018	109.94	Put	Bond Future	7,669.9400	7.6699	7,630.8200	7.6308	(0.510)	0	0	0
2018/07/11	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2033	02/08/2018	109.93	Put	Bond Future	7,659.9400	7.6599	7,620.8200	7.6208	(0.511)	0	0	0
2018/07/11	2033	01/11/2018			Bond Future	102.9971	102.9971	103.0370	103.0370	0.039	0.0000	0.0000	5,770
2018/07/11	2033	07/02/2019			Bond Future	105.0110	105.0110	105.0519	105.0519	0.039	0.0000	0.0000	0
2018/07/11	2037	02/08/2018	9.96	Put	Bond Future	186.9500	0.1870	186.2400	0.1862	(0.380)	0	0	0
2018/07/11	2037	02/08/2018	9.95	Call	Bond Future	3,893.2000	3.8932	3,585.3300	3.5853	(7.908)	0	0	0
2018/07/11	2037	02/08/2018			Bond Future	9.4778	91.7045	9.5160	91.3972	0.402	0.0000	0.0000	48,709
2018/07/11	2037	02/08/2018	9.96	Call	Bond Future	3,960.2600	3.9603	3,652.2300	3.6522	(7.778)	0	0	0
2018/07/11	2037	02/08/2018	9.95	Put	Bond Future	195.6900	0.1957	195.1400	0.1951	(0.281)	0	0	0
2018/07/11	2037	02/08/2018	9.97	Call	Bond Future	4,027.5600	4.0276	3,719.3900	3.7194	(7.652)	0	0	0
2018/07/11	2037	02/08/2018	9.97	Put	Bond Future	178.5500	0.1786	177.7000	0.1777	(0.476)	0	0	0
2018/07/11	2037	01/11/2018	9.03	Call	Bond Future	1,027.3800	1.0274	866.4500	0.8664	(15.664)	0	0	0
2018/07/11	2037	01/11/2018			Bond Future	9.5388	93.3404	9.5780	93.0278	0.412	0.0000	0.0000	13,273
2018/07/11	2037	01/11/2018	9.01	Call	Bond Future	977.5900	0.9776	822.3900	0.8224	(15.876)	0	0	0
2018/07/11	2037	01/11/2018	9.01	Put	Bond Future	5,352.0200	5.3520	5,509.4000	5.5094	2.941	0	0	0
2018/07/11	2037	01/11/2018	9.03	Put	Bond Future	5,230.6100	5.2306	5,382.2600	5.3823	2.899	0	0	0
2018/07/11	2037	01/11/2018	9.02	Call	Bond Future	1,002.2900	1.0023	844.2300	0.8442	(15.770)	0	0	0
2018/07/11	2037	01/11/2018	9.02	Put	Bond Future	5,291.0600	5.2911	5,445.5800	5.4456	2.920	0	0	0
2018/07/11	2037	07/02/2019	9.06	Put	Bond Future	6,434.7500	6.4348	6,588.9100	6.5889	2.396	0	0	0
2018/07/11	2037	07/02/2019	9.05	Call	Bond Future	1,940.6600	1.9407	1,777.9400	1.7779	(8.385)	0	0	0

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2018/07/11	2037	07/02/2019			Bond Future	9.6069	90.8885	9.6475	90.5695	0.423	0.0000	0.0000	0
2018/07/11	2037	07/02/2019	9.06	Call	Bond Future	1,970.3500	1.9703	1,805.5300	1.8055	(8.365)	0	0	0
2018/07/11	2037	07/02/2019	9.05	Put	Bond Future	6,489.7700	6.4898	6,646.0300	6.6460	2.408	0	0	0
2018/07/11	2037	07/02/2019	9.07	Call	Bond Future	2,000.0300	2.0000	1,833.3800	1.8334	(8.332)	0	0	0
2018/07/11	2037	07/02/2019	9.07	Put	Bond Future	6,379.8400	6.3798	6,532.1700	6.5322	2.388	0	0	0
2018/07/11	2038	02/08/2018	134.55	Put	Bond Future	12,322.6700	12.3227	12,275.1500	12.2752	(0.386)	0	0	0
2018/07/11	2038	02/08/2018			Bond Future	122.2273	122.2273	122.2749	122.2749	0.039	0.0000	0.0000	5,995
2018/07/11	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2038	02/08/2018	134.54	Put	Bond Future	12,312.6700	12.3127	12,265.1500	12.2652	(0.386)	0	0	0
2018/07/11	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2038	02/08/2018	134.53	Put	Bond Future	12,302.6700	12.3027	12,255.1500	12.2552	(0.386)	0	0	0
2018/07/11	2038	01/11/2018			Bond Future	124.4360	124.4360	124.4846	124.4846	0.039	0.0000	0.0000	3,385
2018/07/11	2038	07/02/2019			Bond Future	125.2787	125.2787	125.3287	125.3287	0.040	0.0000	0.0000	0
2018/07/11	2040	02/08/2018	10.04	Call	Bond Future	4,330.0700	4.3301	3,924.5200	3.9245	(9.366)	0	0	0
2018/07/11	2040	02/08/2018	10.03	Put	Bond Future	206.1400	0.2061	219.4900	0.2195	6.476	0	0	0
2018/07/11	2040	02/08/2018			Bond Future	9.5477	95.2044	9.5959	94.7864	0.505	0.0000	0.0000	20,865
2018/07/11	2040	02/08/2018	10.05	Call	Bond Future	4,402.4900	4.4025	3,996.0500	3.9961	(9.232)	0	0	0
2018/07/11	2040	02/08/2018	10.05	Put	Bond Future	188.8200	0.1888	200.3500	0.2004	6.106	0	0	0
2018/07/11	2040	02/08/2018	10.04	Put	Bond Future	197.3300	0.1973	209.7500	0.2098	6.294	0	0	0
2018/07/11	2040	02/08/2018	10.03	Call	Bond Future	4,257.8400	4.2578	3,853.2200	3.8532	(9.503)	0	0	0
2018/07/11	2040	01/11/2018	9.80	Call	Bond Future	3,908.2500	3.9082	3,511.4800	3.5115	(10.152)	0	0	3,540
2018/07/11	2040	01/11/2018	9.09	Put	Bond Future	5,732.0400	5.7320	5,965.4300	5.9654	4.072	0	0	0
2018/07/11	2040	01/11/2018			Bond Future	9.6083	96.9026	9.6579	96.4774	0.517	0.0000	0.0000	9,921
2018/07/11	2040	01/11/2018	9.20	Put	Bond Future	5,044.0300	5.0440	5,236.7000	5.2367	3.820	0	0	0
2018/07/11	2040	01/11/2018	9.20	Call	Bond Future	1,427.0900	1.4271	1,194.5200	1.1945	(16.297)	0	0	3,540
2018/07/11	2040	01/11/2018	9.80	Put	Bond Future	2,282.7800	2.2828	2,311.2500	2.3113	1.247	0	0	0
2018/07/11	2040	01/11/2018	9.08	Call	Bond Future	1,076.0700	1.0761	887.8200	0.8878	(17.494)	0	0	0
2018/07/11	2040	01/11/2018	9.08	Put	Bond Future	5,797.9400	5.7979	6,034.9300	6.0349	4.087	0	0	0
2018/07/11	2040	01/11/2018	9.10	Put	Bond Future	5,666.8600	5.6669	5,896.6200	5.8966	4.054	0	0	0
2018/07/11	2040	01/11/2018	9.09	Call	Bond Future	1,102.9900	1.1030	911.1400	0.9111	(17.394)	0	0	0
2018/07/11	2040	01/11/2018	9.10	Call	Bond Future	1,130.5000	1.1305	935.0200	0.9350	(17.291)	0	0	2,950
2018/07/11	2040	01/11/2018	8.50	Put	Bond Future	10,553.4200	10.5534	10,887.6000	10.8876	3.167	0	0	0
2018/07/11	2040	01/11/2018	8.50	Call	Bond Future	204.6800	0.2047	113.6200	0.1136	(44.489)	0	0	2,950
2018/07/11	2040	01/11/2018	9.07	Call	Bond Future	1,049.5600	1.0496	864.8900	0.8649	(17.595)	0	0	0
2018/07/11	2040	01/11/2018	9.07	Put	Bond Future	5,864.4000	5.8644	6,104.9700	6.1050	4.102	0	0	0
2018/07/11	2040	07/02/2019	9.11	Put	Bond Future	7,092.7600	7.0928	7,225.3400	7.2253	1.869	0	0	0
2018/07/11	2040	07/02/2019	9.13	Call	Bond Future	2,154.7700	2.1548	1,849.2100	1.8492	(14.181)	0	0	0
2018/07/11	2040	07/02/2019			Bond Future	9.6760	94.2691	9.7273	93.8354	0.530	0.0000	0.0000	0
2018/07/11	2040	07/02/2019	9.11	Call	Bond Future	2,090.6900	2.0907	1,789.5700	1.7896	(14.403)	0	0	0
2018/07/11	2040	07/02/2019	9.13	Put	Bond Future	6,972.9600	6.9730	7,101.1000	7.1011	1.838	0	0	0
2018/07/11	2040	07/02/2019	9.12	Put	Bond Future	7,032.5300	7.0325	7,162.8800	7.1629	1.854	0	0	0
2018/07/11	2040	07/02/2019	9.12	Call	Bond Future	2,122.4700	2.1225	1,819.1200	1.8191	(14.292)	0	0	0
2018/07/11	2044	02/08/2018	10.07	Call	Bond Future	4,361.6200	4.3616	3,950.9300	3.9509	(9.416)	0	0	0
2018/07/11	2044	02/08/2018			Bond Future	9.5821	92.2782	9.6304	91.8528	0.504	0.0000	0.0000	34,512

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
2018/07/11	2044	02/08/2018	10.05	Call	Bond Future	4,216.6200	4.2166	3,807.9600	3.8080	(9.692)	0	0	0
2018/07/11	2044	02/08/2018	10.05	Put	Bond Future	228.9300	0.2289	245.6600	0.2457	7.308	0	0	0
2018/07/11	2044	02/08/2018	10.07	Put	Bond Future	210.0100	0.2100	224.7100	0.2247	7.000	0	0	0
2018/07/11	2044	02/08/2018	10.06	Call	Bond Future	4,289.0000	4.2890	3,879.3200	3.8793	(9.552)	0	0	0
2018/07/11	2044	02/08/2018	10.06	Put	Bond Future	219.2900	0.2193	235.0000	0.2350	7.164	0	0	0
2018/07/11	2044	01/11/2018	9.12	Call	Bond Future	1,131.0000	1.1310	845.4000	0.8454	(25.252)	0	0	0
2018/07/11	2044	01/11/2018			Bond Future	9.6407	93.9242	9.6903	93.4915	0.515	0.0000	0.0000	11,691
2018/07/11	2044	01/11/2018	9.12	Put	Bond Future	5,883.0600	5.8831	6,030.2000	6.0302	2.501	0	0	0
2018/07/11	2044	01/11/2018	9.13	Call	Bond Future	1,159.0800	1.1591	869.6800	0.8697	(24.968)	0	0	0
2018/07/11	2044	01/11/2018	9.14	Put	Bond Future	5,749.4100	5.7494	5,888.9900	5.8890	2.428	0	0	0
2018/07/11	2044	01/11/2018	9.13	Put	Bond Future	5,816.0400	5.8160	5,959.3800	5.9594	2.465	0	0	0
2018/07/11	2044	01/11/2018	9.14	Call	Bond Future	1,187.3900	1.1874	894.2300	0.8942	(24.689)	0	0	0
2018/07/11	2044	07/02/2019	9.18	Put	Bond Future	7,016.7000	7.0167	7,149.7300	7.1497	1.896	0	0	0
2018/07/11	2044	07/02/2019			Bond Future	9.7060	91.3584	9.7573	90.9169	0.529	0.0000	0.0000	0
2018/07/11	2044	07/02/2019	9.17	Call	Bond Future	2,243.3500	2.2434	1,937.3500	1.9374	(13.640)	0	0	0
2018/07/11	2044	07/02/2019	9.17	Put	Bond Future	7,077.1200	7.0771	7,212.5900	7.2126	1.914	0	0	0
2018/07/11	2044	07/02/2019	9.18	Call	Bond Future	2,276.9900	2.2770	1,968.5500	1.9685	(13.546)	0	0	0
2018/07/11	2044	07/02/2019	9.16	Call	Bond Future	2,209.9800	2.2100	1,906.1800	1.9062	(13.747)	0	0	0
2018/07/11	2044	07/02/2019	9.16	Put	Bond Future	7,137.9600	7.1380	7,275.6300	7.2756	1.929	0	0	0
2018/07/11	2046	02/08/2018	128.78	Put	Bond Future	13,004.3400	13.0043	12,959.0900	12.9591	(0.348)	0	0	0
2018/07/11	2046	02/08/2018			Bond Future	115.7757	115.7757	115.8209	115.8209	0.039	0.0000	0.0000	11,611
2018/07/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2046	02/08/2018	128.77	Put	Bond Future	12,994.3400	12.9943	12,949.0900	12.9491	(0.348)	0	0	0
2018/07/11	2046	02/08/2018	128.79	Put	Bond Future	13,014.3400	13.0143	12,969.0900	12.9691	(0.348)	0	0	0
2018/07/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2046	01/11/2018			Bond Future	116.2187	116.2187	116.2648	116.2648	0.040	0.0000	0.0000	355
2018/07/11	2046	07/02/2019			Bond Future	118.4909	118.4909	118.5382	118.5382	0.040	0.0000	0.0000	0
2018/07/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2050	02/08/2018	137.54	Put	Bond Future	17,277.9500	17.2780	17,740.9000	17.7409	2.679	0	0	0
2018/07/11	2050	02/08/2018	137.52	Put	Bond Future	17,257.9500	17.2580	17,720.9000	17.7209	2.683	0	0	0
2018/07/11	2050	02/08/2018			Bond Future	120.2620	120.2620	119.7991	119.7991	(0.385)	0.0000	0.0000	7,829
2018/07/11	2050	02/08/2018	137.53	Put	Bond Future	17,267.9500	17.2680	17,730.9000	17.7309	2.681	0	0	0
2018/07/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	2050	01/11/2018			Bond Future	122.4353	122.4353	121.9641	121.9641	(0.385)	0.0000	0.0000	2,072
2018/07/11	2050	07/02/2019			Bond Future	123.0577	123.0577	122.5776	122.5776	(0.390)	0.0000	0.0000	0
2018/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	AL37	02/08/2018			Index Future	586.3070	586.3070	585.2540	585.2540	(0.180)	0.0000	0.0000	0
2018/07/11	AL37	01/11/2018			Index Future	596.7670	596.7670	595.6950	595.6950	(0.180)	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
2018/07/11	AL37	07/02/2019			Index Future	608.3300	608.3300	607.2340	607.2340	(0.180)	0.0000	0.0000	0
2018/07/11	AL7T	02/08/2018			Index Future	684.2660	684.2660	682.4410	682.4410	(0.267)	0.0000	0.0000	0
2018/07/11	AL7T	01/11/2018			Index Future	696.4740	696.4740	694.6170	694.6170	(0.267)	0.0000	0.0000	0
2018/07/11	AL7T	07/02/2019			Index Future	709.9690	709.9690	708.0720	708.0720	(0.267)	0.0000	0.0000	0
2018/07/11	ALBI	02/08/2018			Index Future	621.7060	621.7060	619.6840	619.6840	(0.325)	0.0000	0.0000	863
2018/07/11	ALBI	01/11/2018			Index Future	632.7980	632.7980	630.7400	630.7400	(0.325)	0.0000	0.0000	237
2018/07/11	ALBI	07/02/2019			Index Future	645.0590	645.0590	642.9570	642.9570	(0.326)	0.0000	0.0000	0
2018/07/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	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
2018/07/11	C209	31/03/2036			Price Contribution		6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/11	C210	31/03/2028			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C212	31/01/2022			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C213	28/02/2031			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C214	28/02/2041			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C223	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C226	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C303	14/08/2015			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C303	28/02/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C333	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C442	25/04/2042			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	C446	31/03/2046			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	CS23	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	CS26	02/04/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	CS33	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/11	EL28	02/08/2018	134.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	EL28	02/08/2018			Bond Future		127.9497	127.9497	127.7888	127.7888	(0.126)	0.0000	0.0000	0
2018/07/11	EL28	02/08/2018	134.93	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	EL28	02/08/2018	134.93	Put	Bond Future		6,980.2900	6.9803	7,141.2300	7.1412	2.306	0	0	0
2018/07/11	EL28	02/08/2018	134.95	Put	Bond Future		7,000.2900	7.0003	7,161.2300	7.1612	2.299	0	0	0
2018/07/11	EL28	02/08/2018	134.94	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	EL28	02/08/2018	134.94	Put	Bond Future		6,990.2900	6.9903	7,151.2300	7.1512	2.302	0	0	0
2018/07/11	ES33	02/08/2018	11.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	ES33	02/08/2018	11.14	Call	Bond Future		2,431.3200	2.4313	2,208.3200	2.2083	(9.172)	0	0	0
2018/07/11	ES33	02/08/2018			Bond Future		10.7293	79.0478	10.7661	78.8248	0.344	0.0000	0.0000	7,466
2018/07/11	ES33	02/08/2018	11.15	Call	Bond Future		2,489.0700	2.4891	2,266.0700	2.2661	(8.959)	0	0	0
2018/07/11	ES33	02/08/2018	11.14	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	ES33	02/08/2018	11.16	Call	Bond Future		2,546.7600	2.5468	2,323.7600	2.3238	(8.756)	0	0	0
2018/07/11	ES33	02/08/2018	11.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	ES33	01/11/2018			Bond Future		10.8395	76.6697	10.8776	76.4429	0.352	0.0000	0.0000	2,000
2018/07/11	ES33	07/02/2019			Bond Future		10.9647	78.1548	11.0044	77.9234	0.362	0.0000	0.0000	0

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2018/07/11	ES42	02/08/2018			Bond Future	10.9386	81.8778	10.9856	81.5527	0.430	0.0000	0.0000	0
2018/07/11	ES42	01/11/2018			Bond Future	11.0452	79.0784	11.0939	78.7476	0.441	0.0000	0.0000	7,957
2018/07/11	ES42	07/02/2019			Bond Future	11.1623	80.6100	11.2128	80.2725	0.453	0.0000	0.0000	0
2018/07/11	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	02/08/2018			GOVI	617.4540	617.4540	615.3210	615.3210	(0.345)	0.0000	0.0000	476
2018/07/11	GOVI	02/08/2018	605.71	Call	GOVI	117,440.0000	11.7440	96,110.0000	9.6110	(18.162)	0	0	0
2018/07/11	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	02/08/2018	605.72	Call	GOVI	117,340.0000	11.7340	96,010.0000	9.6010	(18.178)	0	0	0
2018/07/11	GOVI	02/08/2018	605.70	Call	GOVI	117,540.0000	11.7540	96,210.0000	9.6210	(18.147)	0	0	0
2018/07/11	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	01/11/2018	653.50	Put	GOVI	250,310.0000	25.0310	272,010.0000	27.2010	8.669	0	0	0
2018/07/11	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	01/11/2018			GOVI	628.4690	628.4690	626.2990	626.2990	(0.345)	0.0000	0.0000	0
2018/07/11	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	01/11/2018	653.49	Put	GOVI	250,210.0000	25.0210	271,910.0000	27.1910	8.673	0	0	0
2018/07/11	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	01/11/2018	653.51	Put	GOVI	250,410.0000	25.0410	272,110.0000	27.2110	8.666	0	0	0
2018/07/11	GOVI	07/02/2019	666.53	Put	GOVI	258,830.0000	25.8830	280,990.0000	28.0990	8.562	0	0	0
2018/07/11	GOVI	07/02/2019			GOVI	640.6470	640.6470	638.4310	638.4310	(0.346)	0.0000	0.0000	0
2018/07/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	07/02/2019	666.52	Put	GOVI	258,730.0000	25.8730	280,890.0000	28.0890	8.565	0	0	0
2018/07/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	GOVI	07/02/2019	666.51	Put	GOVI	258,630.0000	25.8630	280,790.0000	28.0790	8.568	0	0	0
2018/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/11	IGOV	02/08/2018			Index Future	250.2480	250.2480	249.9670	249.9670	(0.112)	0.0000	0.0000	852
2018/07/11	IGOV	01/11/2018			Index Future	254.7710	254.7710	254.4840	254.4840	(0.113)	0.0000	0.0000	227
2018/07/11	IGOV	07/02/2019			Index Future	259.7530	259.7530	259.4610	259.4610	(0.112)	0.0000	0.0000	0
2018/07/11	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/11	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/11	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5800	99.5800	0.010	0.0000	0.0000	0
2018/07/11	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0200	102.0200	0.020	0.0000	0.0000	0
2018/07/11	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9300	99.9300	0.020	0.0000	0.0000	0
2018/07/11	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/11	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/11	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2018/07/11	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7600	99.7600	0.020	0.0000	0.0000	0
2018/07/11	IS02	20/09/2019			Interest Rate Swap	101.9000	101.9000	101.9300	101.9300	0.029	0.0000	0.0000	0
2018/07/11	IS02	20/12/2019			Interest Rate Swap	102.8900	102.8900	102.9400	102.9400	0.049	0.0000	0.0000	0
2018/07/11	IS02	23/03/2020			Interest Rate Swap	98.9700	98.9700	99.0300	99.0300	0.061	0.0000	0.0000	0
2018/07/11	IS02	22/06/2020			Interest Rate Swap	102.5900	102.5900	102.6600	102.6600	0.068	0.0000	0.0000	0
2018/07/11	IS02	21/09/2020			Interest Rate Swap	99.6500	99.6500	99.7400	99.7400	0.090	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
2018/07/11	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.6100	96.6100	0.093	0.0000	0.0000	0
2018/07/11	IS05	16/03/2021			Interest Rate Swap	95.7700	95.7700	95.8600	95.8600	0.094	0.0000	0.0000	0
2018/07/11	IS05	15/06/2021			Interest Rate Swap	94.9800	94.9800	95.0700	95.0700	0.095	0.0000	0.0000	0
2018/07/11	IS05	21/09/2021			Interest Rate Swap	95.1800	95.1800	95.2700	95.2700	0.095	0.0000	0.0000	0
2018/07/11	IS05	21/12/2021			Interest Rate Swap	97.3900	97.3900	97.4800	97.4800	0.092	0.0000	0.0000	51
2018/07/11	IS05	15/03/2022			Interest Rate Swap	97.5300	97.5300	97.6300	97.6300	0.103	0.0000	0.0000	0
2018/07/11	IS05	21/06/2022			Interest Rate Swap	98.7500	98.7500	98.8500	98.8500	0.101	0.0000	0.0000	0
2018/07/11	IS05	20/09/2022			Interest Rate Swap	102.6700	102.6700	102.7800	102.7800	0.107	0.0000	0.0000	0
2018/07/11	IS05	20/12/2022			Interest Rate Swap	103.9200	103.9200	104.0400	104.0400	0.115	0.0000	0.0000	0
2018/07/11	IS05	22/03/2023			Interest Rate Swap	97.3400	97.3400	97.4800	97.4800	0.144	0.0000	0.0000	0
2018/07/11	IS05	20/06/2023			Interest Rate Swap	103.3700	103.3700	103.5100	103.5100	0.135	0.0000	0.0000	0
2018/07/11	IS05	19/09/2023			Interest Rate Swap	98.9100	98.9100	99.0600	99.0600	0.152	0.0000	0.0000	0
2018/07/11	IS10	17/12/2025			Interest Rate Swap	95.7700	95.7700	95.9300	95.9300	0.167	0.0000	0.0000	0
2018/07/11	IS10	16/03/2026			Interest Rate Swap	92.7900	92.7900	92.9500	92.9500	0.172	0.0000	0.0000	0
2018/07/11	IS10	15/06/2026			Interest Rate Swap	91.5500	91.5500	91.7100	91.7100	0.175	0.0000	0.0000	0
2018/07/11	IS10	21/09/2026			Interest Rate Swap	93.7100	93.7100	93.8700	93.8700	0.171	0.0000	0.0000	0
2018/07/11	IS10	21/12/2026			Interest Rate Swap	97.4800	97.4800	97.6400	97.6400	0.164	0.0000	0.0000	0
2018/07/11	IS10	15/03/2027			Interest Rate Swap	96.0400	96.0400	96.2100	96.2100	0.177	0.0000	0.0000	0
2018/07/11	IS10	21/06/2027			Interest Rate Swap	98.1100	98.1100	98.2800	98.2800	0.173	0.0000	0.0000	0
2018/07/11	IS10	20/09/2027			Interest Rate Swap	103.5100	103.5100	103.6900	103.6900	0.174	0.0000	0.0000	0
2018/07/11	IS10	20/12/2027			Interest Rate Swap	103.8500	103.8500	104.0400	104.0400	0.183	0.0000	0.0000	0
2018/07/11	IS10	22/03/2028			Interest Rate Swap	97.3900	97.3900	97.6000	97.6000	0.216	0.0000	0.0000	0
2018/07/11	IS10	20/06/2028			Interest Rate Swap	104.5200	104.5200	104.7300	104.7300	0.201	0.0000	0.0000	0
2018/07/11	IS10	19/09/2028			Interest Rate Swap	98.1200	98.1200	98.3400	98.3400	0.224	0.0000	0.0000	0
2018/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/11	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/11	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/11	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R023	02/08/2018			Bond Future	8.1052	102.0277	8.1542	101.8453	0.605	0.0000	0.0000	39,520
2018/07/11	R023	02/08/2018	10.40	Call	Bond Future	8,110.3400	8.1103	7,927.9000	7.9279	(2.249)	0	0	0
2018/07/11	R023	02/08/2018	10.41	Call	Bond Future	8,143.8500	8.1438	7,961.4100	7.9614	(2.240)	0	0	0
2018/07/11	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R023	02/08/2018	10.39	Call	Bond Future	8,076.8100	8.0768	7,894.3700	7.8944	(2.259)	0	0	0
2018/07/11	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
2018/07/11	R023	01/11/2018	10.58	Call	Bond Future	8,117.2700	8.1173	7,931.4900	7.9315	(2.289)	0	0	0
2018/07/11	R023	01/11/2018	10.57	Put	Bond Future	1.7600	0.0018	1.4300	0.0014	(18.750)	0	0	0
2018/07/11	R023	01/11/2018			Bond Future	8.1679	99.9218	8.2203	99.7364	0.641	0.0000	0.0000	15,273
2018/07/11	R023	01/11/2018	10.59	Call	Bond Future	8,149.1000	8.1491	7,963.3400	7.9633	(2.280)	0	0	0
2018/07/11	R023	01/11/2018	10.59	Put	Bond Future	1.6200	0.0016	1.3200	0.0013	(18.519)	0	0	0
2018/07/11	R023	01/11/2018	10.58	Put	Bond Future	1.6900	0.0017	1.3700	0.0014	(18.935)	0	0	0
2018/07/11	R023	01/11/2018	10.57	Call	Bond Future	8,085.4300	8.0854	7,899.6400	7.8996	(2.298)	0	0	0
2018/07/11	R023	07/02/2019	10.59	Call	Bond Future	7,526.7200	7.5267	7,333.2300	7.3332	(2.571)	0	0	0
2018/07/11	R023	07/02/2019			Bond Future	8.2436	101.8575	8.3002	101.6681	0.687	0.0000	0.0000	0
2018/07/11	R023	07/02/2019	10.57	Call	Bond Future	7,467.8100	7.4678	7,274.2200	7.2742	(2.592)	0	0	0
2018/07/11	R023	07/02/2019	10.57	Put	Bond Future	45.4000	0.0454	41.1600	0.0412	(9.339)	0	0	0
2018/07/11	R023	07/02/2019	10.59	Put	Bond Future	43.5400	0.0435	39.4000	0.0394	(9.508)	0	0	0
2018/07/11	R023	07/02/2019	10.58	Call	Bond Future	7,497.2600	7.4973	7,303.7200	7.3037	(2.581)	0	0	0
2018/07/11	R023	07/02/2019	10.58	Put	Bond Future	44.4600	0.0445	40.2700	0.0403	(9.424)	0	0	0
2018/07/11	R035	02/08/2018	9.42	Call	Bond Future	1,318.5000	1.3185	1,024.9400	1.0249	(22.265)	0	0	0
2018/07/11	R035	02/08/2018			Bond Future	9.4023	99.4633	9.4456	99.1159	0.461	0.0000	0.0000	61,221
2018/07/11	R035	02/08/2018	9.42	Put	Bond Future	1,175.9700	1.1760	1,229.8100	1.2298	4.578	0	0	0
2018/07/11	R035	02/08/2018	9.43	Call	Bond Future	1,361.3600	1.3614	1,064.0800	1.0641	(21.837)	0	0	0
2018/07/11	R035	02/08/2018	9.44	Put	Bond Future	1,102.1400	1.1021	1,148.5500	1.1486	4.211	0	0	0
2018/07/11	R035	02/08/2018	9.43	Put	Bond Future	1,138.6300	1.1386	1,188.7500	1.1888	4.402	0	0	0
2018/07/11	R035	02/08/2018	9.44	Call	Bond Future	1,404.9700	1.4050	1,103.9800	1.1040	(21.423)	0	0	0
2018/07/11	R035	01/11/2018	8.93	Call	Bond Future	919.0900	0.9191	752.4400	0.7524	(18.132)	0	0	0
2018/07/11	R035	01/11/2018	8.92	Put	Bond Future	5,391.7000	5.3917	5,580.2000	5.5802	3.496	0	0	0
2018/07/11	R035	01/11/2018			Bond Future	9.4678	96.7417	9.5125	96.3883	0.472	0.0000	0.0000	7,228
2018/07/11	R035	01/11/2018	8.94	Call	Bond Future	942.0700	0.9421	773.8000	0.7738	(17.862)	0	0	0
2018/07/11	R035	01/11/2018	8.94	Put	Bond Future	5,267.8900	5.2679	5,452.9500	5.4529	3.513	0	0	0
2018/07/11	R035	01/11/2018	8.93	Put	Bond Future	5,329.6500	5.3297	5,516.3300	5.5163	3.503	0	0	0
2018/07/11	R035	01/11/2018	8.92	Call	Bond Future	896.3000	0.8963	731.4700	0.7315	(18.390)	0	0	0
2018/07/11	R035	07/02/2019	8.98	Call	Bond Future	1,864.4800	1.8645	1,691.5000	1.6915	(9.278)	0	0	0
2018/07/11	R035	07/02/2019			Bond Future	9.5417	98.6157	9.5880	98.2552	0.486	0.0000	0.0000	0
2018/07/11	R035	07/02/2019	8.96	Call	Bond Future	1,806.4900	1.8065	1,637.3300	1.6373	(9.364)	0	0	0
2018/07/11	R035	07/02/2019	8.96	Put	Bond Future	6,511.9300	6.5119	6,703.3000	6.7033	2.939	0	0	0
2018/07/11	R035	07/02/2019	8.98	Put	Bond Future	6,402.4700	6.4025	6,590.0200	6.5900	2.929	0	0	0
2018/07/11	R035	07/02/2019	8.97	Call	Bond Future	1,835.2200	1.8352	1,664.2800	1.6643	(9.314)	0	0	0
2018/07/11	R035	07/02/2019	8.97	Put	Bond Future	6,456.8800	6.4569	6,646.4700	6.6465	2.936	0	0	0
2018/07/11	R186	02/08/2018	9.04	Put	Bond Future	212.8300	0.2128	208.9900	0.2090	(1.804)	0	0	0
2018/07/11	R186	02/08/2018	8.48	Put	Bond Future	1,653.3700	1.6534	1,809.0900	1.8091	9.418	0	0	0
2018/07/11	R186	02/08/2018	8.25	Call	Bond Future	112.7400	0.1127	53.6300	0.0536	(52.430)	0	0	3,020
2018/07/11	R186	02/08/2018			Bond Future	8.6771	112.0182	8.7256	111.7144	0.559	0.0000	0.0000	87,345
2018/07/11	R186	02/08/2018	8.90	Call	Bond Future	1,779.3300	1.7793	1,487.8700	1.4879	(16.380)	0	0	0
2018/07/11	R186	02/08/2018	8.90	Put	Bond Future	392.8100	0.3928	405.1600	0.4052	3.144	0	0	2,500
2018/07/11	R186	02/08/2018	8.47	Call	Bond Future	389.3000	0.3893	245.5900	0.2456	(36.915)	0	0	0
2018/07/11	R186	02/08/2018	8.47	Put	Bond Future	1,698.0500	1.6981	1,858.1500	1.8581	9.428	0	0	0
2018/07/11	R186	02/08/2018	8.50	Call	Bond Future	448.0300	0.4480	291.1700	0.2912	(35.011)	0	0	0
2018/07/11	R186	02/08/2018	8.50	Put	Bond Future	1,565.9300	1.5659	1,712.8800	1.7129	9.384	0	0	0
2018/07/11	R186	02/08/2018	9.04	Call	Bond Future	2,458.4700	2.4585	2,150.8200	2.1508	(12.514)	0	0	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
2018/07/11	R186	02/08/2018	8.48	Call	Bond Future	408.2800		0.4083	260.1900	0.2602	(36.272)	0	0	0
2018/07/11	R186	02/08/2018	8.25	Put	Bond Future	2,834.2000		2.8342	3,078.9000	3.0789	8.634	0	0	0
2018/07/11	R186	02/08/2018	7.50	Put	Bond Future	7,716.1200		7.7161	8,019.8300	8.0198	3.936	0	0	0
2018/07/11	R186	02/08/2018	8.75	Call	Bond Future	1,160.7100		1.1607	904.9800	0.9050	(22.032)	0	0	2,500
2018/07/11	R186	02/08/2018	8.75	Put	Bond Future	704.6300		0.7046	752.7100	0.7527	6.823	0	0	2,500
2018/07/11	R186	02/08/2018	8.46	Call	Bond Future	370.9500		0.3709	231.6000	0.2316	(37.566)	0	0	0
2018/07/11	R186	02/08/2018	8.46	Put	Bond Future	1,743.4100		1.7434	1,907.8700	1.9079	9.433	0	0	0
2018/07/11	R186	02/08/2018	7.50	Call	Bond Future	0.1100		0.0001	0.0100	0.0000	(90.909)	0	0	3,020
2018/07/11	R186	01/11/2018	9.14	Call	Bond Future	3,443.1300		3.4431	3,142.9000	3.1429	(8.720)	0	0	0
2018/07/11	R186	01/11/2018	7.96	Put	Bond Future	5,256.0400		5.2560	5,457.9500	5.4579	3.841	0	0	0
2018/07/11	R186	01/11/2018	8.54	Put	Bond Future	2,619.5000		2.6195	2,707.2200	2.7072	3.349	0	0	0
2018/07/11	R186	01/11/2018			Bond Future	8.7413		114.0164	8.7920	113.7075	0.580	0.0000	0.0000	20,737
2018/07/11	R186	01/11/2018	8.46	Put	Bond Future	2,914.3100		2.9143	3,021.2600	3.0213	3.670	0	0	0
2018/07/11	R186	01/11/2018	8.46	Call	Bond Future	1,179.7900		1.1798	977.8300	0.9778	(17.118)	0	0	5,000
2018/07/11	R186	01/11/2018	8.53	Call	Bond Future	1,355.8900		1.3559	1,136.9000	1.1369	(16.151)	0	0	0
2018/07/11	R186	01/11/2018	8.53	Put	Bond Future	2,655.4000		2.6554	2,745.3200	2.7453	3.386	0	0	0
2018/07/11	R186	01/11/2018	9.14	Put	Bond Future	1,043.9700		1.0440	1,052.6500	1.0527	0.831	0	0	5,000
2018/07/11	R186	01/11/2018	7.96	Call	Bond Future	349.0100		0.3490	242.0100	0.2420	(30.658)	0	0	5,000
2018/07/11	R186	01/11/2018	8.54	Call	Bond Future	1,381.9500		1.3819	1,160.7600	1.1608	(16.006)	0	0	0
2018/07/11	R186	01/11/2018	8.52	Call	Bond Future	1,329.8700		1.3299	1,113.5900	1.1136	(16.263)	0	0	0
2018/07/11	R186	01/11/2018	8.52	Put	Bond Future	2,691.3900		2.6914	2,784.0200	2.7840	3.442	0	0	0
2018/07/11	R186	07/02/2019	8.21	Put	Bond Future	4,799.7000		4.7997	4,991.7900	4.9918	4.002	0	0	0
2018/07/11	R186	07/02/2019	8.20	Call	Bond Future	1,126.3000		1.1263	1,004.6600	1.0047	(10.800)	0	0	0
2018/07/11	R186	07/02/2019			Bond Future	8.8138		110.9200	8.8671	110.6047	0.605	0.0000	0.0000	0
2018/07/11	R186	07/02/2019	8.21	Call	Bond Future	1,146.1600		1.1462	1,022.9200	1.0229	(10.752)	0	0	0
2018/07/11	R186	07/02/2019	8.20	Put	Bond Future	4,841.6700		4.8417	5,035.3600	5.0354	4.000	0	0	0
2018/07/11	R186	07/02/2019	8.22	Call	Bond Future	1,166.2200		1.1662	1,041.6800	1.0417	(10.679)	0	0	0
2018/07/11	R186	07/02/2019	8.22	Put	Bond Future	4,757.9700		4.7580	4,948.7600	4.9488	4.010	0	0	0
2018/07/11	R197	02/08/2018			Bond Future	297.9986		297.9986	297.8241	297.8241	(0.059)	0.0000	0.0000	1,400
2018/07/11	R197	01/11/2018			Bond Future	303.3837		303.3837	303.2063	303.2063	(0.058)	0.0000	0.0000	950
2018/07/11	R197	07/02/2019			Bond Future	301.9593		301.9593	301.7791	301.7791	(0.060)	0.0000	0.0000	0
2018/07/11	R202	02/08/2018			Bond Future	233.0135		233.0135	232.8238	232.8238	(0.081)	0.0000	0.0000	20,572
2018/07/11	R202	01/11/2018			Bond Future	237.2243		237.2243	237.0311	237.0311	(0.081)	0.0000	0.0000	1,552
2018/07/11	R202	07/02/2019			Bond Future	237.9552		237.9552	237.7591	237.7591	(0.082)	0.0000	0.0000	0
2018/07/11	R204	02/08/2018	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R204	02/08/2018			Bond Future	6.5991		101.5042	6.6180	101.4972	0.286	0.0000	0.0000	10,270
2018/07/11	R204	02/08/2018	8.98	Call	Bond Future	871.3200		0.8713	864.3500	0.8644	(0.800)	0	0	0
2018/07/11	R204	02/08/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R204	02/08/2018	8.99	Call	Bond Future	874.9500		0.8750	867.9800	0.8680	(0.797)	0	0	0
2018/07/11	R204	02/08/2018	8.97	Call	Bond Future	867.7000		0.8677	860.7300	0.8607	(0.803)	0	0	0
2018/07/11	R204	02/08/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R207	02/08/2018	6.86	Put	Bond Future	730.8400		0.7308	778.1100	0.7781	6.468	0	0	0
2018/07/11	R207	02/08/2018	6.85	Call	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/07/11	R207	02/08/2018			Bond Future	7.4029		100.2410	7.4382	100.1937	0.477	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
2018/07/11	R207	02/08/2018	6.86	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2018/07/11	R207	02/08/2018	6.85	Put	Bond Future	744.3600	0.7444	791.6300	0.7916	6.350	0	0	0
2018/07/11	R207	02/08/2018	6.87	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/07/11	R207	02/08/2018	6.87	Put	Bond Future	717.3400	0.7173	764.5900	0.7646	6.587	0	0	0
2018/07/11	R207	01/11/2018	6.76	Put	Bond Future	766.4200	0.7664	814.5200	0.8145	6.276	0	0	0
2018/07/11	R207	01/11/2018			Bond Future	7.4297	102.0292	7.4725	101.9813	0.576	0.0000	0.0000	1,678
2018/07/11	R207	01/11/2018	6.75	Call	Bond Future	12.0400	0.0120	12.3100	0.0123	2.243	0	0	0
2018/07/11	R207	01/11/2018	6.75	Put	Bond Future	777.3400	0.7773	825.5200	0.8255	6.198	0	0	0
2018/07/11	R207	01/11/2018	6.76	Call	Bond Future	12.4400	0.0124	12.6300	0.0126	1.527	0	0	0
2018/07/11	R207	01/11/2018	6.74	Call	Bond Future	11.7900	0.0118	12.0700	0.0121	2.375	0	0	0
2018/07/11	R207	01/11/2018	6.74	Put	Bond Future	788.4100	0.7884	836.6000	0.8366	6.112	0	0	0
2018/07/11	R207	07/02/2019	6.52	Call	Bond Future	17.7900	0.0178	13.0900	0.0131	(26.419)	0	0	0
2018/07/11	R207	07/02/2019	6.51	Put	Bond Future	862.1100	0.8621	906.9800	0.9070	5.205	0	0	0
2018/07/11	R207	07/02/2019			Bond Future	7.4686	100.3607	7.5248	100.3115	0.752	0.0000	0.0000	0
2018/07/11	R207	07/02/2019	6.53	Call	Bond Future	18.4200	0.0184	13.4200	0.0134	(27.144)	0	0	0
2018/07/11	R207	07/02/2019	6.53	Put	Bond Future	845.6200	0.8456	889.8000	0.8898	5.225	0	0	0
2018/07/11	R207	07/02/2019	6.52	Put	Bond Future	853.8600	0.8539	898.3400	0.8983	5.209	0	0	0
2018/07/11	R207	07/02/2019	6.51	Call	Bond Future	17.1700	0.0172	12.8600	0.0129	(25.102)	0	0	0
2018/07/11	R208	02/08/2018	7.14	Call	Bond Future	2.8200	0.0028	1.7900	0.0018	(36.525)	0	0	0
2018/07/11	R208	02/08/2018	7.12	Call	Bond Future	2.4600	0.0025	1.5700	0.0016	(36.179)	0	0	0
2018/07/11	R208	02/08/2018			Bond Future	7.6935	100.1441	7.7433	100.0286	0.647	0.0000	0.0000	14,964
2018/07/11	R208	02/08/2018	7.12	Put	Bond Future	1,346.4800	1.3465	1,461.1100	1.4611	8.513	0	0	0
2018/07/11	R208	02/08/2018	7.14	Put	Bond Future	1,299.5900	1.2996	1,414.0800	1.4141	8.810	0	0	0
2018/07/11	R208	02/08/2018	7.13	Call	Bond Future	2.6400	0.0026	1.6700	0.0017	(36.742)	0	0	0
2018/07/11	R208	02/08/2018	7.13	Put	Bond Future	1,323.0300	1.3230	1,437.5800	1.4376	8.658	0	0	0
2018/07/11	R208	01/11/2018	7.11	Put	Bond Future	1,430.4500	1.4304	1,528.3200	1.5283	6.842	0	0	0
2018/07/11	R208	01/11/2018			Bond Future	7.7471	98.5310	7.8024	98.4137	0.714	0.0000	0.0000	14,322
2018/07/11	R208	01/11/2018	7.11	Call	Bond Future	65.9900	0.0660	46.5400	0.0465	(29.474)	0	0	0
2018/07/11	R208	01/11/2018	7.12	Call	Bond Future	67.6500	0.0676	48.0500	0.0480	(28.973)	0	0	0
2018/07/11	R208	01/11/2018	7.10	Put	Bond Future	1,450.3300	1.4503	1,548.5500	1.5485	6.772	0	0	0
2018/07/11	R208	01/11/2018	7.12	Put	Bond Future	1,410.5100	1.4105	1,508.2300	1.5082	6.928	0	0	0
2018/07/11	R208	01/11/2018	7.10	Call	Bond Future	64.2600	0.0643	45.1600	0.0452	(29.723)	0	0	0
2018/07/11	R208	07/02/2019	7.07	Call	Bond Future	90.3100	0.0903	79.6900	0.0797	(11.759)	0	0	0
2018/07/11	R208	07/02/2019	7.08	Put	Bond Future	1,503.7200	1.5037	1,613.3800	1.6134	7.293	0	0	0
2018/07/11	R208	07/02/2019	7.06	Put	Bond Future	1,537.0800	1.5371	1,646.2400	1.6462	7.102	0	0	0
2018/07/11	R208	07/02/2019			Bond Future	7.8145	100.4397	7.8776	100.3197	0.807	0.0000	0.0000	0
2018/07/11	R208	07/02/2019	7.07	Put	Bond Future	1,520.4500	1.5204	1,629.7700	1.6298	7.190	0	0	0
2018/07/11	R208	07/02/2019	7.08	Call	Bond Future	92.9600	0.0930	82.6800	0.0827	(11.059)	0	0	0
2018/07/11	R208	07/02/2019	7.06	Call	Bond Future	87.5500	0.0876	76.7700	0.0768	(12.313)	0	0	0
2018/07/11	R209	02/08/2018	9.66	Call	Bond Future	2,238.7800	2.2388	1,966.0800	1.9661	(12.181)	0	0	435
2018/07/11	R209	02/08/2018	8.96	Put	Bond Future	3,139.1500	3.1392	3,329.8200	3.3298	6.074	0	0	0
2018/07/11	R209	02/08/2018	8.49	Call	Bond Future	4.4600	0.0045	1.0500	0.0011	(76.457)	0	0	500
2018/07/11	R209	02/08/2018	8.46	Put	Bond Future	6,723.8300	6.7238	6,982.0100	6.9820	3.840	0	0	0
2018/07/11	R209	02/08/2018	10.38	Call	Bond Future	6,345.9200	6.3459	6,080.1100	6.0801	(4.189)	0	0	0
2018/07/11	R209	02/08/2018	9.21	Call	Bond Future	555.6300	0.5556	393.0000	0.3930	(29.269)	0	0	0
2018/07/11	R209	02/08/2018	10.39	Put	Bond Future	15.0600	0.0151	10.2600	0.0103	(31.873)	0	0	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
2018/07/11	R209	02/08/2018			Bond Future	9.3857		75.3989	9.4241	75.1381	0.409	0.0000	0.0000	116,825
2018/07/11	R209	02/08/2018	10.21	Call	Bond Future	5,343.9600		5.3440	5,074.2000	5.0742	(5.048)	0	0	0
2018/07/11	R209	02/08/2018	10.21	Put	Bond Future	36.8300		0.0368	27.8900	0.0279	(24.274)	0	0	435
2018/07/11	R209	02/08/2018	8.96	Call	Bond Future	155.0700		0.1551	84.9200	0.0849	(45.238)	0	0	5,000
2018/07/11	R209	02/08/2018	9.43	Call	Bond Future	1,225.7300		1.2257	991.1300	0.9911	(19.140)	0	0	0
2018/07/11	R209	02/08/2018	9.43	Put	Bond Future	925.3100		0.9253	951.5300	0.9515	2.834	0	0	5,000
2018/07/11	R209	02/08/2018	10.84	Call	Bond Future	8,985.0500		8.9850	8,723.7900	8.7238	(2.908)	0	0	0
2018/07/11	R209	02/08/2018	10.84	Put	Bond Future	0.8300		0.0008	0.3900	0.0004	(53.012)	0	0	435
2018/07/11	R209	02/08/2018	8.83	Call	Bond Future	66.5400		0.0665	30.1300	0.0301	(54.719)	0	0	0
2018/07/11	R209	02/08/2018	8.83	Put	Bond Future	3,997.2800		3.9973	4,221.6900	4.2217	5.614	0	0	500
2018/07/11	R209	02/08/2018	8.49	Put	Bond Future	6,493.3200		6.4933	6,750.7300	6.7507	3.964	0	0	0
2018/07/11	R209	02/08/2018	9.21	Put	Bond Future	1,766.2500		1.7663	1,864.4400	1.8644	5.559	0	0	500
2018/07/11	R209	02/08/2018	9.66	Put	Bond Future	406.5100		0.4065	394.6300	0.3946	(2.922)	0	0	0
2018/07/11	R209	02/08/2018	8.46	Call	Bond Future	3.3900		0.0034	0.7500	0.0008	(77.876)	0	0	5,000
2018/07/11	R209	02/08/2018	10.38	Put	Bond Future	15.8500		0.0159	10.8600	0.0109	(31.483)	0	0	0
2018/07/11	R209	02/08/2018	10.39	Call	Bond Future	6,404.5800		6.4046	6,138.9600	6.1390	(4.147)	0	0	0
2018/07/11	R209	02/08/2018	10.40	Call	Bond Future	6,463.1900		6.4632	6,197.7500	6.1977	(4.107)	0	0	0
2018/07/11	R209	02/08/2018	10.40	Put	Bond Future	14.3000		0.0143	9.6800	0.0097	(32.308)	0	0	0
2018/07/11	R209	01/11/2018	1,016.00	Call	Bond Future	72,708.3400		72.7083	72,443.0800	72.4431	(0.365)	0	0	0
2018/07/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R209	01/11/2018	9.34	Put	Bond Future	2,747.2800		2.7473	2,712.8000	2.7128	(1.255)	0	0	0
2018/07/11	R209	01/11/2018	9.97	Call	Bond Future	4,556.5800		4.5566	4,211.8500	4.2119	(7.566)	0	0	0
2018/07/11	R209	01/11/2018	9.64	Call	Bond Future	3,124.7600		3.1248	2,792.5500	2.7925	(10.632)	0	0	2,000
2018/07/11	R209	01/11/2018	9.98	Put	Bond Future	1,121.0500		1.1211	1,041.5900	1.0416	(7.088)	0	0	2,000
2018/07/11	R209	01/11/2018	10.00	Call	Bond Future	4,696.3300		4.6963	4,351.5300	4.3515	(7.342)	0	0	0
2018/07/11	R209	01/11/2018			Bond Future	9.4437		73.5962	9.4832	73.3310	0.418	0.0000	0.0000	8,553
2018/07/11	R209	01/11/2018	1,016.01	Call	Bond Future	72,708.3400		72.7083	72,443.0800	72.4431	(0.365)	0	0	0
2018/07/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R209	01/11/2018	8.89	Put	Bond Future	4,718.8000		4.7188	4,779.3100	4.7793	1.282	0	0	0
2018/07/11	R209	01/11/2018	8.89	Call	Bond Future	848.5200		0.8485	643.7700	0.6438	(24.130)	0	0	2,000
2018/07/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/11	R209	01/11/2018	1,015.99	Call	Bond Future	72,708.3300		72.7083	72,443.0700	72.4431	(0.365)	0	0	0
2018/07/11	R209	01/11/2018	9.34	Call	Bond Future	2,044.4900		2.0445	1,744.7500	1.7447	(14.661)	0	0	0
2018/07/11	R209	01/11/2018	9.97	Put	Bond Future	1,137.2500		1.1372	1,057.7800	1.0578	(6.988)	0	0	0
2018/07/11	R209	01/11/2018	9.64	Put	Bond Future	1,820.9400		1.8209	1,753.9900	1.7540	(3.677)	0	0	0
2018/07/11	R209	01/11/2018	9.98	Call	Bond Future	4,603.0400		4.6030	4,258.3200	4.2583	(7.489)	0	0	0
2018/07/11	R209	01/11/2018	10.00	Put	Bond Future	1,089.2900		1.0893	1,009.7500	1.0097	(7.302)	0	0	5,850
2018/07/11	R209	01/11/2018	9.94	Call	Bond Future	4,418.1900		4.4182	4,073.6700	4.0737	(7.798)	0	0	0
2018/07/11	R209	01/11/2018	9.94	Put	Bond Future	1,187.3300		1.1873	1,108.0700	1.1081	(6.675)	0	0	0
2018/07/11	R209	01/11/2018	10.57	Call	Bond Future	7,505.4800		7.5055	7,177.3100	7.1773	(4.372)	0	0	0
2018/07/11	R209	01/11/2018	10.57	Put	Bond Future	470.9200		0.4709	408.0100	0.4080	(13.359)	0	0	0
2018/07/11	R209	07/02/2019	8.97	Put	Bond Future	5,382.4900		5.3825	5,522.2300	5.5222	2.596	0	0	0
2018/07/11	R209	07/02/2019			Bond Future	9.5074		75.0218	9.5483	74.7511	0.429	0.0000	0.0000	0
2018/07/11	R209	07/02/2019	8.96	Call	Bond Future	1,651.8400		1.6518	1,522.1700	1.5222	(7.850)	0	0	0
2018/07/11	R209	07/02/2019	8.96	Put	Bond Future	5,428.6600		5.4287	5,569.7100	5.5697	2.598	0	0	0
2018/07/11	R209	07/02/2019	8.97	Call	Bond Future	1,677.1900		1.6772	1,546.2100	1.5462	(7.809)	0	0	0
2018/07/11	R209	07/02/2019	8.95	Call	Bond Future	1,626.5000		1.6265	1,498.1500	1.4981	(7.891)	0	0	0
2018/07/11	R209	07/02/2019	8.95	Put	Bond Future	5,474.9400		5.4749	5,617.3100	5.6173	2.600	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
2018/07/11	R210	02/08/2018			Bond Future	186.0348	186.0348	185.7904	185.7904	(0.131)	0.0000	0.0000	2,179
2018/07/11	R210	01/11/2018			Bond Future	186.8965	186.8965	186.6478	186.6478	(0.133)	0.0000	0.0000	0
2018/07/11	R210	07/02/2019			Bond Future	190.5507	190.5507	190.2974	190.2974	(0.133)	0.0000	0.0000	0
2018/07/11	R212	02/08/2018			Bond Future	153.2969	153.2969	153.4031	153.4031	0.069	0.0000	0.0000	4,307
2018/07/11	R212	01/11/2018			Bond Future	156.0671	156.0671	156.1753	156.1753	0.069	0.0000	0.0000	470
2018/07/11	R212	07/02/2019			Bond Future	156.9648	156.9648	157.0755	157.0755	0.070	0.0000	0.0000	0
2018/07/11	R213	02/08/2018	9.06	Call	Bond Future	712.4000	0.7124	504.6500	0.5047	(29.162)	0	0	0
2018/07/11	R213	02/08/2018	9.05	Put	Bond Future	1,387.6900	1.3877	1,501.0600	1.5011	8.170	0	0	0
2018/07/11	R213	02/08/2018			Bond Future	9.1564	87.1296	9.2049	86.8126	0.529	0.0000	0.0000	28,017
2018/07/11	R213	02/08/2018	9.07	Call	Bond Future	739.8700	0.7399	527.9400	0.5279	(28.644)	0	0	0
2018/07/11	R213	02/08/2018	9.07	Put	Bond Future	1,309.3700	1.3094	1,414.4300	1.4144	8.024	0	0	0
2018/07/11	R213	02/08/2018	9.06	Put	Bond Future	1,348.1200	1.3481	1,457.3600	1.4574	8.103	0	0	0
2018/07/11	R213	02/08/2018	9.05	Call	Bond Future	685.6800	0.6857	482.0600	0.4821	(29.696)	0	0	0
2018/07/11	R213	01/11/2018	8.65	Call	Bond Future	708.0000	0.7080	557.5800	0.5576	(21.246)	0	0	0
2018/07/11	R213	01/11/2018	8.64	Put	Bond Future	4,547.7300	4.5477	4,721.3300	4.7213	3.817	0	0	0
2018/07/11	R213	01/11/2018			Bond Future	9.2194	85.1379	9.2695	84.8154	0.543	0.0000	0.0000	16,104
2018/07/11	R213	01/11/2018	8.66	Call	Bond Future	725.2900	0.7253	573.3500	0.5734	(20.949)	0	0	0
2018/07/11	R213	01/11/2018	8.66	Put	Bond Future	4,445.1100	4.4451	4,615.6500	4.6156	3.837	0	0	0
2018/07/11	R213	01/11/2018	8.65	Put	Bond Future	4,496.3200	4.4963	4,668.3800	4.6684	3.827	0	0	0
2018/07/11	R213	01/11/2018	8.64	Call	Bond Future	690.8400	0.6908	541.9600	0.5420	(21.551)	0	0	0
2018/07/11	R213	07/02/2019	8.68	Call	Bond Future	1,365.5900	1.3656	1,231.4100	1.2314	(9.826)	0	0	0
2018/07/11	R213	07/02/2019			Bond Future	9.2906	86.7872	9.3426	86.4582	0.560	0.0000	0.0000	0
2018/07/11	R213	07/02/2019	8.68	Put	Bond Future	5,363.8400	5.3638	5,558.6400	5.5586	3.632	0	0	0
2018/07/11	R213	07/02/2019	8.69	Call	Bond Future	1,388.0900	1.3881	1,252.3600	1.2524	(9.778)	0	0	0
2018/07/11	R213	07/02/2019	8.70	Put	Bond Future	5,274.0900	5.2741	5,465.7900	5.4658	3.635	0	0	0
2018/07/11	R213	07/02/2019	8.69	Put	Bond Future	5,318.8200	5.3188	5,512.0700	5.5121	3.633	0	0	0
2018/07/11	R213	07/02/2019	8.70	Call	Bond Future	1,410.8100	1.4108	1,273.5300	1.2735	(9.731)	0	0	0
2018/07/11	R214	02/08/2018	8.96	Call	Bond Future	59.5100	0.0595	28.8200	0.0288	(51.571)	0	0	0
2018/07/11	R214	02/08/2018			Bond Future	9.5356	74.8735	9.5841	74.5298	0.509	0.0000	0.0000	30,070
2018/07/11	R214	02/08/2018	8.94	Call	Bond Future	51.9200	0.0519	24.1600	0.0242	(53.467)	0	0	0
2018/07/11	R214	02/08/2018	8.94	Put	Bond Future	4,496.0900	4.4961	4,812.0200	4.8120	7.027	0	0	0
2018/07/11	R214	02/08/2018	8.96	Put	Bond Future	4,347.4700	4.3475	4,660.4700	4.6605	7.200	0	0	0
2018/07/11	R214	02/08/2018	8.95	Call	Bond Future	55.6000	0.0556	26.4000	0.0264	(52.518)	0	0	0
2018/07/11	R214	02/08/2018	8.95	Put	Bond Future	4,421.6000	4.4216	4,736.0900	4.7361	7.113	0	0	0
2018/07/11	R214	01/11/2018	8.99	Put	Bond Future	5,223.9000	5.2239	5,438.3100	5.4383	4.104	0	0	0
2018/07/11	R214	01/11/2018	8.98	Call	Bond Future	740.1700	0.7402	606.3500	0.6063	(18.080)	0	0	0
2018/07/11	R214	01/11/2018			Bond Future	9.5946	72.9164	9.6444	72.5667	0.520	0.0000	0.0000	11,522
2018/07/11	R214	01/11/2018	8.99	Call	Bond Future	758.9700	0.7590	623.7200	0.6237	(17.820)	0	0	0
2018/07/11	R214	01/11/2018	8.98	Put	Bond Future	5,282.6100	5.2826	5,498.4500	5.4985	4.086	0	0	0
2018/07/11	R214	01/11/2018	9.00	Call	Bond Future	778.2100	0.7782	641.4200	0.6414	(17.578)	0	0	0
2018/07/11	R214	01/11/2018	9.00	Put	Bond Future	5,165.7400	5.1657	5,378.6100	5.3786	4.121	0	0	0
2018/07/11	R214	07/02/2019	9.05	Put	Bond Future	6,100.8500	6.1009	6,219.1300	6.2191	1.939	0	0	0
2018/07/11	R214	07/02/2019			Bond Future	9.6605	74.3289	9.7120	73.9722	0.533	0.0000	0.0000	0
2018/07/11	R214	07/02/2019	9.04	Call	Bond Future	1,620.1700	1.6202	1,383.6200	1.3836	(14.600)	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
2018/07/11	R214	07/02/2019	9.04	Put	Bond Future	6,152.0800	6.1521	6,272.2000	6.2722	1.953	0	0	0
2018/07/11	R214	07/02/2019	9.05	Call	Bond Future	1,645.5400	1.6455	1,407.1500	1.4072	(14.487)	0	0	0
2018/07/11	R214	07/02/2019	9.03	Call	Bond Future	1,595.2200	1.5952	1,360.5200	1.3605	(14.713)	0	0	0
2018/07/11	R214	07/02/2019	9.03	Put	Bond Future	6,203.8500	6.2038	6,325.8200	6.3258	1.966	0	0	0
2018/07/11	R248	02/08/2018	8.98	Call	Bond Future	55.2200	0.0552	27.0200	0.0270	(51.068)	0	0	0
2018/07/11	R248	02/08/2018	8.97	Put	Bond Future	5,910.1300	5.9101	6,276.7200	6.2767	6.203	0	0	0
2018/07/11	R248	02/08/2018			Bond Future	9.5809	95.6652	9.6244	95.2719	0.453	0.0000	0.0000	84,567
2018/07/11	R248	02/08/2018	8.99	Call	Bond Future	59.3800	0.0594	29.6400	0.0296	(50.084)	0	0	0
2018/07/11	R248	02/08/2018	8.99	Put	Bond Future	5,716.2600	5.7163	6,079.8200	6.0798	6.360	0	0	0
2018/07/11	R248	02/08/2018	8.98	Put	Bond Future	5,812.9900	5.8130	6,178.0900	6.1781	6.281	0	0	0
2018/07/11	R248	02/08/2018	8.97	Call	Bond Future	51.3000	0.0513	24.5900	0.0246	(52.066)	0	0	0
2018/07/11	R248	01/11/2018	9.03	Call	Bond Future	916.5800	0.9166	670.3800	0.6704	(26.861)	0	0	0
2018/07/11	R248	01/11/2018			Bond Future	9.6409	92.9391	9.6856	92.5391	0.464	0.0000	0.0000	20,516
2018/07/11	R248	01/11/2018	9.01	Call	Bond Future	867.9700	0.8680	629.4000	0.6294	(27.486)	0	0	0
2018/07/11	R248	01/11/2018	9.01	Put	Bond Future	6,858.0800	6.8581	7,019.5600	7.0196	2.355	0	0	0
2018/07/11	R248	01/11/2018	9.03	Put	Bond Future	6,706.4800	6.7065	6,860.3300	6.8603	2.294	0	0	0
2018/07/11	R248	01/11/2018	9.02	Call	Bond Future	891.9900	0.8920	649.6100	0.6496	(27.173)	0	0	0
2018/07/11	R248	01/11/2018	9.02	Put	Bond Future	6,781.9100	6.7819	6,939.5800	6.9396	2.325	0	0	0
2018/07/11	R248	07/02/2019	9.06	Put	Bond Future	8,002.6500	8.0026	8,143.7900	8.1438	1.764	0	0	0
2018/07/11	R248	07/02/2019			Bond Future	9.7081	94.7395	9.7543	94.3314	0.476	0.0000	0.0000	0
2018/07/11	R248	07/02/2019	9.06	Call	Bond Future	1,922.4200	1.9224	1,655.4800	1.6555	(13.886)	0	0	0
2018/07/11	R248	07/02/2019	9.05	Put	Bond Future	8,070.9700	8.0710	8,214.3100	8.2143	1.776	0	0	0
2018/07/11	R248	07/02/2019	9.07	Call	Bond Future	1,953.9400	1.9539	1,684.7900	1.6848	(13.775)	0	0	0
2018/07/11	R248	07/02/2019	9.07	Put	Bond Future	7,935.0500	7.9350	8,073.9800	8.0740	1.751	0	0	0
2018/07/11	R248	07/02/2019	9.05	Call	Bond Future	1,891.4500	1.8915	1,626.7100	1.6267	(13.997)	0	0	0

Total

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