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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2018 TO 12/07/2018

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
2018/07/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	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
2018/07/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2025	02/08/2018			Bond Future	130.4348	130.4348	129.8987	129.8987	(0.411)	0.0000	0.0000	864
2018/07/12	2025	02/08/2018	136.65	Put	Bond Future	6,215.1800	6.2152	6,751.2600	6.7513	8.625	0	0	0
2018/07/12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2025	02/08/2018	136.67	Put	Bond Future	6,235.1800	6.2352	6,771.2600	6.7713	8.598	0	0	0
2018/07/12	2025	02/08/2018	136.66	Put	Bond Future	6,225.1800	6.2252	6,761.2600	6.7613	8.611	0	0	0
2018/07/12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2025	01/11/2018			Bond Future	132.7920	132.7920	132.2465	132.2465	(0.411)	0.0000	0.0000	21
2018/07/12	2025	07/02/2019			Bond Future	133.9752	133.9752	133.4192	133.4192	(0.415)	0.0000	0.0000	0
2018/07/12	2029	02/08/2018			Bond Future	99.6915	99.6915	99.7040	99.7040	0.013	0.0000	0.0000	1,370
2018/07/12	2029	01/11/2018			Bond Future	100.4434	100.4434	100.4564	100.4564	0.013	0.0000	0.0000	0
2018/07/12	2029	07/02/2019			Bond Future	102.4075	102.4075	102.4210	102.4210	0.013	0.0000	0.0000	0
2018/07/12	2030	02/08/2018	8.51	Call	Bond Future	27.4500	0.0275	20.4100	0.0204	(25.647)	0	0	7,850
2018/07/12	2030	02/08/2018	8.91	Call	Bond Future	402.3100	0.4023	349.5700	0.3496	(13.109)	0	0	7,850
2018/07/12	2030	02/08/2018	9.46	Put	Bond Future	231.3700	0.2314	239.3700	0.2394	3.458	0	0	0
2018/07/12	2030	02/08/2018			Bond Future	9.1111	92.3386	9.1305	92.2095	0.213	0.0000	0.0000	46,087
2018/07/12	2030	02/08/2018	8.51	Put	Bond Future	4,146.9700	4.1470	4,269.0300	4.2690	2.943	0	0	0
2018/07/12	2030	02/08/2018	9.46	Call	Bond Future	2,514.0000	2.5140	2,392.9000	2.3929	(4.817)	0	0	0
2018/07/12	2030	02/08/2018	8.91	Put	Bond Future	1,753.5800	1.7536	1,829.9400	1.8299	4.355	0	0	0
2018/07/12	2030	02/08/2018	9.50	Call	Bond Future	2,731.8200	2.7318	2,608.8100	2.6088	(4.503)	0	0	0
2018/07/12	2030	02/08/2018	9.47	Call	Bond Future	2,567.9600	2.5680	2,446.3500	2.4463	(4.736)	0	0	0
2018/07/12	2030	02/08/2018	9.45	Put	Bond Future	242.0400	0.2420	250.5800	0.2506	3.528	0	0	0
2018/07/12	2030	02/08/2018	9.50	Put	Bond Future	192.4100	0.1924	198.5000	0.1985	3.165	0	0	7,850
2018/07/12	2030	02/08/2018	9.47	Put	Bond Future	221.0400	0.2210	228.5300	0.2285	3.389	0	0	0
2018/07/12	2030	02/08/2018	9.45	Call	Bond Future	2,460.3300	2.4603	2,339.7700	2.3398	(4.900)	0	0	0
2018/07/12	2030	01/11/2018	8.60	Call	Bond Future	602.7100	0.6027	567.7400	0.5677	(5.802)	0	0	0
2018/07/12	2030	01/11/2018	8.58	Put	Bond Future	4,563.9000	4.5639	4,661.5200	4.6615	2.139	0	0	0
2018/07/12	2030	01/11/2018			Bond Future	9.1735	93.9860	9.1936	93.8548	0.219	0.0000	0.0000	15,774
2018/07/12	2030	01/11/2018	8.60	Put	Bond Future	4,458.7000	4.4587	4,554.9800	4.5550	2.159	0	0	0
2018/07/12	2030	01/11/2018	8.58	Call	Bond Future	569.5600	0.5696	535.9300	0.5359	(5.905)	0	0	0
2018/07/12	2030	01/11/2018	8.59	Put	Bond Future	4,511.1100	4.5111	4,608.0600	4.6081	2.149	0	0	0
2018/07/12	2030	01/11/2018	8.59	Call	Bond Future	585.9800	0.5860	551.6800	0.5517	(5.853)	0	0	0
2018/07/12	2030	07/02/2019	8.62	Call	Bond Future	1,285.7400	1.2857	1,240.5700	1.2406	(3.513)	0	0	0
2018/07/12	2030	07/02/2019			Bond Future	9.2441	91.7969	9.2650	91.6632	0.226	0.0000	0.0000	0
2018/07/12	2030	07/02/2019	8.62	Put	Bond Future	5,406.8100	5.4068	5,495.3100	5.4953	1.637	0	0	0
2018/07/12	2030	07/02/2019	8.63	Call	Bond Future	1,307.4800	1.3075	1,261.8100	1.2618	(3.493)	0	0	0
2018/07/12	2030	07/02/2019	8.63	Put	Bond Future	5,360.5900	5.3606	5,448.5900	5.4486	1.642	0	0	0
2018/07/12	2030	07/02/2019	8.64	Call	Bond Future	1,329.4500	1.3294	1,283.2800	1.2833	(3.473)	0	0	0
2018/07/12	2030	07/02/2019	8.64	Put	Bond Future	5,314.6500	5.3147	5,402.1500	5.4022	1.646	0	0	0

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2018/07/12	2032	02/08/2018	9.67	Call	Bond Future	2,780.8000	2.7808	2,619.4700	2.6195	(5.802)	0	0	0
2018/07/12	2032	02/08/2018	9.66	Put	Bond Future	257.5300	0.2575	272.9100	0.2729	5.972	0	0	0
2018/07/12	2032	02/08/2018			Bond Future	9.3109	94.7845	9.3354	94.6085	0.263	0.0000	0.0000	33,718
2018/07/12	2032	02/08/2018	9.68	Call	Bond Future	2,839.1500	2.8392	2,677.0500	2.6770	(5.709)	0	0	0
2018/07/12	2032	02/08/2018	9.68	Put	Bond Future	235.4700	0.2355	249.2900	0.2493	5.869	0	0	0
2018/07/12	2032	02/08/2018	9.67	Put	Bond Future	246.2800	0.2463	260.8700	0.2609	5.924	0	0	0
2018/07/12	2032	02/08/2018	9.66	Call	Bond Future	2,722.8100	2.7228	2,562.2700	2.5623	(5.896)	0	0	0
2018/07/12	2032	01/11/2018	8.77	Put	Bond Future	5,118.1000	5.1181	5,251.6200	5.2516	2.609	0	0	0
2018/07/12	2032	01/11/2018			Bond Future	9.3777	92.3206	9.4030	92.1416	0.270	0.0000	0.0000	11,178
2018/07/12	2032	01/11/2018	8.76	Call	Bond Future	648.4300	0.6484	603.8400	0.6038	(6.877)	0	0	0
2018/07/12	2032	01/11/2018	8.76	Put	Bond Future	5,176.0700	5.1761	5,310.4400	5.3104	2.596	0	0	0
2018/07/12	2032	01/11/2018	8.77	Call	Bond Future	666.2300	0.6662	620.7900	0.6208	(6.820)	0	0	0
2018/07/12	2032	01/11/2018	8.75	Call	Bond Future	631.0900	0.6311	587.3600	0.5874	(6.929)	0	0	0
2018/07/12	2032	01/11/2018	8.75	Put	Bond Future	5,234.5800	5.2346	5,369.8100	5.3698	2.583	0	0	0
2018/07/12	2032	07/02/2019	8.81	Call	Bond Future	1,388.8900	1.3889	1,329.5500	1.3296	(4.272)	0	0	0
2018/07/12	2032	07/02/2019	8.80	Put	Bond Future	6,067.3500	6.0674	6,191.0100	6.1910	2.038	0	0	0
2018/07/12	2032	07/02/2019			Bond Future	9.4518	94.1086	9.4780	93.9262	0.277	0.0000	0.0000	0
2018/07/12	2032	07/02/2019	8.82	Call	Bond Future	1,412.4000	1.4124	1,352.3900	1.3524	(4.249)	0	0	0
2018/07/12	2032	07/02/2019	8.82	Put	Bond Future	5,964.8900	5.9649	6,087.2200	6.0872	2.051	0	0	0
2018/07/12	2032	07/02/2019	8.81	Put	Bond Future	6,015.9600	6.0160	6,138.9600	6.1390	2.045	0	0	0
2018/07/12	2032	07/02/2019	8.80	Call	Bond Future	1,365.6200	1.3656	1,306.9400	1.3069	(4.297)	0	0	0
2018/07/12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2033	02/08/2018			Bond Future	102.3092	102.3092	102.3222	102.3222	0.013	0.0000	0.0000	9,076
2018/07/12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2033	02/08/2018	109.92	Put	Bond Future	7,610.8200	7.6108	7,597.8300	7.5978	(0.171)	0	0	0
2018/07/12	2033	02/08/2018	109.94	Put	Bond Future	7,630.8200	7.6308	7,617.8300	7.6178	(0.170)	0	0	0
2018/07/12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2033	02/08/2018	109.93	Put	Bond Future	7,620.8200	7.6208	7,607.8300	7.6078	(0.170)	0	0	0
2018/07/12	2033	01/11/2018			Bond Future	103.0370	103.0370	103.0505	103.0505	0.013	0.0000	0.0000	5,770
2018/07/12	2033	07/02/2019			Bond Future	105.0519	105.0519	105.0657	105.0657	0.013	0.0000	0.0000	0
2018/07/12	2037	02/08/2018	9.96	Put	Bond Future	186.2400	0.1862	196.2900	0.1963	5.396	0	0	0
2018/07/12	2037	02/08/2018	9.95	Call	Bond Future	3,585.3300	3.5853	3,399.8000	3.3998	(5.175)	0	0	0
2018/07/12	2037	02/08/2018			Bond Future	9.5160	91.3972	9.5404	91.2010	0.257	0.0000	0.0000	48,709
2018/07/12	2037	02/08/2018	9.96	Call	Bond Future	3,652.2300	3.6522	3,466.0900	3.4661	(5.097)	0	0	0
2018/07/12	2037	02/08/2018	9.95	Put	Bond Future	195.1400	0.1951	205.8000	0.2058	5.463	0	0	0
2018/07/12	2037	02/08/2018	9.97	Call	Bond Future	3,719.3900	3.7194	3,532.6600	3.5327	(5.020)	0	0	0
2018/07/12	2037	02/08/2018	9.97	Put	Bond Future	177.7000	0.1777	187.1600	0.1872	5.324	0	0	0
2018/07/12	2037	01/11/2018	9.03	Call	Bond Future	866.4500	0.8664	810.0200	0.8100	(6.513)	0	0	0
2018/07/12	2037	01/11/2018			Bond Future	9.5780	93.0278	9.6032	92.8283	0.263	0.0000	0.0000	13,273
2018/07/12	2037	01/11/2018	9.01	Call	Bond Future	822.3900	0.8224	767.9600	0.7680	(6.619)	0	0	0
2018/07/12	2037	01/11/2018	9.01	Put	Bond Future	5,509.4000	5.5094	5,654.5100	5.6545	2.634	0	0	0
2018/07/12	2037	01/11/2018	9.03	Put	Bond Future	5,382.2600	5.3823	5,525.3700	5.5254	2.659	0	0	0
2018/07/12	2037	01/11/2018	9.02	Call	Bond Future	844.2300	0.8442	788.8100	0.7888	(6.565)	0	0	0
2018/07/12	2037	01/11/2018	9.02	Put	Bond Future	5,445.5800	5.4456	5,589.7000	5.5897	2.647	0	0	0
2018/07/12	2037	07/02/2019	9.06	Put	Bond Future	6,588.9100	6.5889	6,719.9600	6.7200	1.989	0	0	0
2018/07/12	2037	07/02/2019	9.05	Call	Bond Future	1,777.9400	1.7779	1,706.4600	1.7065	(4.020)	0	0	0

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2018/07/12	2037	07/02/2019			Bond Future		9.6475	90.5695	9.6736	90.3663	0.270	0.0000	0.0000	0
2018/07/12	2037	07/02/2019	9.06	Call	Bond Future	1,805.5300		1.8055	1,733.3300	1.7333	(3.999)	0	0	0
2018/07/12	2037	07/02/2019	9.05	Put	Bond Future	6,646.0300		6.6460	6,777.8000	6.7778	1.983	0	0	0
2018/07/12	2037	07/02/2019	9.07	Call	Bond Future	1,833.3800		1.8334	1,760.4500	1.7604	(3.978)	0	0	0
2018/07/12	2037	07/02/2019	9.07	Put	Bond Future	6,532.1700		6.5322	6,662.4900	6.6625	1.995	0	0	0
2018/07/12	2038	02/08/2018	134.55	Put	Bond Future	12,275.1500		12.2752	13,104.7200	13.1047	6.758	0	0	0
2018/07/12	2038	02/08/2018			Bond Future	122.2749		122.2749	121.4453	121.4453	(0.678)	0.0000	0.0000	5,995
2018/07/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2038	02/08/2018	134.54	Put	Bond Future	12,265.1500		12.2652	13,094.7200	13.0947	6.764	0	0	0
2018/07/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2038	02/08/2018	134.53	Put	Bond Future	12,255.1500		12.2552	13,084.7200	13.0847	6.769	0	0	0
2018/07/12	2038	01/11/2018			Bond Future	124.4846		124.4846	123.6401	123.6401	(0.678)	0.0000	0.0000	3,385
2018/07/12	2038	07/02/2019			Bond Future	125.3287		125.3287	124.4679	124.4679	(0.687)	0.0000	0.0000	0
2018/07/12	2040	02/08/2018	10.04	Call	Bond Future	3,924.5200		3.9245	3,687.2800	3.6873	(6.045)	0	0	0
2018/07/12	2040	02/08/2018	10.03	Put	Bond Future	219.4900		0.2195	237.1800	0.2372	8.060	0	0	0
2018/07/12	2040	02/08/2018			Bond Future	9.5959		94.7864	9.6254	94.5324	0.307	0.0000	0.0000	20,865
2018/07/12	2040	02/08/2018	10.05	Call	Bond Future	3,996.0500		3.9961	3,757.9600	3.7580	(5.958)	0	0	0
2018/07/12	2040	02/08/2018	10.05	Put	Bond Future	200.3500		0.2004	216.3000	0.2163	7.961	0	0	0
2018/07/12	2040	02/08/2018	10.04	Put	Bond Future	209.7500		0.2098	226.5500	0.2266	8.010	0	0	0
2018/07/12	2040	02/08/2018	10.03	Call	Bond Future	3,853.2200		3.8532	3,616.8700	3.6169	(6.134)	0	0	0
2018/07/12	2040	01/11/2018	9.80	Call	Bond Future	3,511.4800		3.5115	3,350.5800	3.3506	(4.582)	0	0	3,540
2018/07/12	2040	01/11/2018	9.09	Put	Bond Future	5,965.4300		5.9654	6,154.4000	6.1544	3.168	0	0	0
2018/07/12	2040	01/11/2018			Bond Future	9.6579		96.4774	9.6883	96.2190	0.314	0.0000	0.0000	9,921
2018/07/12	2040	01/11/2018	9.20	Put	Bond Future	5,236.7000		5.2367	5,411.4700	5.4115	3.337	0	0	0
2018/07/12	2040	01/11/2018	9.20	Call	Bond Future	1,194.5200		1.1945	1,110.8900	1.1109	(7.001)	0	0	3,540
2018/07/12	2040	01/11/2018	9.80	Put	Bond Future	2,311.2500		2.3113	2,408.7500	2.4088	4.218	0	0	0
2018/07/12	2040	01/11/2018	9.08	Call	Bond Future	887.8200		0.8878	819.6400	0.8196	(7.679)	0	0	0
2018/07/12	2040	01/11/2018	9.08	Put	Bond Future	6,034.9300		6.0349	6,225.1500	6.2251	3.152	0	0	0
2018/07/12	2040	01/11/2018	9.10	Put	Bond Future	5,896.6200		5.8966	6,084.3300	6.0843	3.183	0	0	0
2018/07/12	2040	01/11/2018	9.09	Call	Bond Future	911.1400		0.9111	841.7100	0.8417	(7.620)	0	0	0
2018/07/12	2040	01/11/2018	9.10	Call	Bond Future	935.0200		0.9350	864.3300	0.8643	(7.560)	0	0	2,950
2018/07/12	2040	01/11/2018	8.50	Put	Bond Future	10,887.6000		10.8876	11,132.0100	11.1320	2.245	0	0	0
2018/07/12	2040	01/11/2018	8.50	Call	Bond Future	113.6200		0.1136	99.6300	0.0996	(12.313)	0	0	2,950
2018/07/12	2040	01/11/2018	9.07	Call	Bond Future	864.8900		0.8649	797.9600	0.7980	(7.739)	0	0	0
2018/07/12	2040	01/11/2018	9.07	Put	Bond Future	6,104.9700		6.1050	6,296.4400	6.2964	3.136	0	0	0
2018/07/12	2040	07/02/2019	9.11	Put	Bond Future	7,225.3400		7.2253	7,400.9800	7.4010	2.431	0	0	0
2018/07/12	2040	07/02/2019	9.13	Call	Bond Future	1,849.2100		1.8492	1,759.6100	1.7596	(4.845)	0	0	0
2018/07/12	2040	07/02/2019			Bond Future	9.7273		93.8354	9.7587	93.5721	0.322	0.0000	0.0000	0
2018/07/12	2040	07/02/2019	9.11	Call	Bond Future	1,789.5700		1.7896	1,701.9000	1.7019	(4.899)	0	0	0
2018/07/12	2040	07/02/2019	9.13	Put	Bond Future	7,101.1000		7.1011	7,274.8100	7.2748	2.446	0	0	0
2018/07/12	2040	07/02/2019	9.12	Put	Bond Future	7,162.8800		7.1629	7,337.5600	7.3376	2.439	0	0	0
2018/07/12	2040	07/02/2019	9.12	Call	Bond Future	1,819.1200		1.8191	1,730.4900	1.7305	(4.872)	0	0	0
2018/07/12	2044	02/08/2018	10.07	Call	Bond Future	3,950.9300		3.9509	3,748.2800	3.7483	(5.129)	0	0	0
2018/07/12	2044	02/08/2018			Bond Future	9.6304		91.8528	9.6549	91.6385	0.254	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
2018/07/12	2044	02/08/2018	10.05	Call	Bond Future	3,807.9600	3.8080	3,606.7100	3.6067	(5.285)	0	0	0
2018/07/12	2044	02/08/2018	10.05	Put	Bond Future	245.6600	0.2457	258.7100	0.2587	5.312	0	0	0
2018/07/12	2044	02/08/2018	10.07	Put	Bond Future	224.7100	0.2247	236.3600	0.2364	5.184	0	0	0
2018/07/12	2044	02/08/2018	10.06	Call	Bond Future	3,879.3200	3.8793	3,677.3500	3.6774	(5.206)	0	0	0
2018/07/12	2044	02/08/2018	10.06	Put	Bond Future	235.0000	0.2350	247.3300	0.2473	5.247	0	0	0
2018/07/12	2044	01/11/2018	9.12	Call	Bond Future	845.4000	0.8454	787.7600	0.7878	(6.818)	0	0	0
2018/07/12	2044	01/11/2018			Bond Future	9.6903	93.4915	9.7155	93.2736	0.260	0.0000	0.0000	11,691
2018/07/12	2044	01/11/2018	9.12	Put	Bond Future	6,030.2000	6.0302	6,190.5000	6.1905	2.658	0	0	0
2018/07/12	2044	01/11/2018	9.13	Call	Bond Future	869.6800	0.8697	810.9000	0.8109	(6.759)	0	0	0
2018/07/12	2044	01/11/2018	9.14	Put	Bond Future	5,888.9900	5.8890	6,047.0100	6.0470	2.683	0	0	0
2018/07/12	2044	01/11/2018	9.13	Put	Bond Future	5,959.3800	5.9594	6,118.5400	6.1185	2.671	0	0	0
2018/07/12	2044	01/11/2018	9.14	Call	Bond Future	894.2300	0.8942	834.3100	0.8343	(6.701)	0	0	0
2018/07/12	2044	07/02/2019	9.18	Put	Bond Future	7,149.7300	7.1497	7,292.4500	7.2925	1.996	0	0	0
2018/07/12	2044	07/02/2019			Bond Future	9.7573	90.9169	9.7833	90.6949	0.266	0.0000	0.0000	0
2018/07/12	2044	07/02/2019	9.17	Call	Bond Future	1,937.3500	1.9374	1,858.8600	1.8589	(4.051)	0	0	0
2018/07/12	2044	07/02/2019	9.17	Put	Bond Future	7,212.5900	7.2126	7,356.1300	7.3561	1.990	0	0	0
2018/07/12	2044	07/02/2019	9.18	Call	Bond Future	1,968.5500	1.9685	1,889.2400	1.8892	(4.029)	0	0	0
2018/07/12	2044	07/02/2019	9.16	Call	Bond Future	1,906.1800	1.9062	1,828.5300	1.8285	(4.074)	0	0	0
2018/07/12	2044	07/02/2019	9.16	Put	Bond Future	7,275.6300	7.2756	7,420.0100	7.4200	1.984	0	0	0
2018/07/12	2046	02/08/2018	128.78	Put	Bond Future	12,959.0900	12.9591	13,385.9100	13.3859	3.294	0	0	0
2018/07/12	2046	02/08/2018			Bond Future	115.8209	115.8209	115.3941	115.3941	(0.369)	0.0000	0.0000	11,611
2018/07/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2046	02/08/2018	128.77	Put	Bond Future	12,949.0900	12.9491	13,375.9100	13.3759	3.296	0	0	0
2018/07/12	2046	02/08/2018	128.79	Put	Bond Future	12,969.0900	12.9691	13,395.9100	13.3959	3.291	0	0	0
2018/07/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2046	01/11/2018			Bond Future	116.2648	116.2648	115.8303	115.8303	(0.374)	0.0000	0.0000	355
2018/07/12	2046	07/02/2019			Bond Future	118.5382	118.5382	118.0955	118.0955	(0.373)	0.0000	0.0000	0
2018/07/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2050	02/08/2018	137.54	Put	Bond Future	17,740.9000	17.7409	17,725.1900	17.7252	(0.089)	0	0	0
2018/07/12	2050	02/08/2018	137.52	Put	Bond Future	17,720.9000	17.7209	17,705.1900	17.7052	(0.089)	0	0	0
2018/07/12	2050	02/08/2018			Bond Future	119.7991	119.7991	119.8148	119.8148	0.013	0.0000	0.0000	7,829
2018/07/12	2050	02/08/2018	137.53	Put	Bond Future	17,730.9000	17.7309	17,715.1900	17.7152	(0.089)	0	0	0
2018/07/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	2050	01/11/2018			Bond Future	121.9641	121.9641	121.9804	121.9804	0.013	0.0000	0.0000	2,072
2018/07/12	2050	07/02/2019			Bond Future	122.5776	122.5776	122.5942	122.5942	0.014	0.0000	0.0000	0
2018/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	AL37	02/08/2018			Index Future	585.2540	585.2540	584.7390	584.7390	(0.088)	0.0000	0.0000	0
2018/07/12	AL37	01/11/2018			Index Future	595.6950	595.6950	595.1720	595.1720	(0.088)	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
2018/07/12	AL37	07/02/2019			Index Future	607.2340	607.2340	606.7020	606.7020	(0.088)	0.0000	0.0000	0
2018/07/12	AL7T	02/08/2018			Index Future	682.4410	682.4410	681.6490	681.6490	(0.116)	0.0000	0.0000	0
2018/07/12	AL7T	01/11/2018			Index Future	694.6170	694.6170	693.8120	693.8120	(0.116)	0.0000	0.0000	0
2018/07/12	AL7T	07/02/2019			Index Future	708.0720	708.0720	707.2520	707.2520	(0.116)	0.0000	0.0000	0
2018/07/12	ALBI	02/08/2018			Index Future	619.6840	619.6840	618.6360	618.6360	(0.169)	0.0000	0.0000	863
2018/07/12	ALBI	01/11/2018			Index Future	630.7400	630.7400	629.6740	629.6740	(0.169)	0.0000	0.0000	237
2018/07/12	ALBI	07/02/2019			Index Future	642.9570	642.9570	641.8720	641.8720	(0.169)	0.0000	0.0000	0
2018/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	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
2018/07/12	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/12	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	EL28	02/08/2018			Bond Future	127.7888		127.7888	127.5915	127.5915	(0.154)	0.0000	0.0000	0
2018/07/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	EL28	02/08/2018	134.93	Put	Bond Future	7,141.2300		7.1412	7,338.4700	7.3385	2.762	0	0	0
2018/07/12	EL28	02/08/2018	134.95	Put	Bond Future	7,161.2300		7.1612	7,358.4700	7.3585	2.754	0	0	0
2018/07/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	EL28	02/08/2018	134.94	Put	Bond Future	7,151.2300		7.1512	7,348.4700	7.3485	2.758	0	0	0
2018/07/12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	ES33	02/08/2018	11.14	Call	Bond Future	2,208.3200		2.2083	2,063.5200	2.0635	(6.557)	0	0	0
2018/07/12	ES33	02/08/2018			Bond Future	10.7661		78.8248	10.7902	78.6800	0.223	0.0000	0.0000	7,466
2018/07/12	ES33	02/08/2018	11.15	Call	Bond Future	2,266.0700		2.2661	2,121.2700	2.1213	(6.390)	0	0	0
2018/07/12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	ES33	02/08/2018	11.16	Call	Bond Future	2,323.7600		2.3238	2,178.9600	2.1790	(6.231)	0	0	0
2018/07/12	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	ES33	01/11/2018			Bond Future	10.8776		76.4429	10.9025	76.2956	0.229	0.0000	0.0000	2,000
2018/07/12	ES33	07/02/2019			Bond Future	11.0044		77.9234	11.0302	77.7734	0.235	0.0000	0.0000	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
2018/07/12	ES42	02/08/2018			Bond Future	10.9856	81.5527	11.0147	81.3527	0.265	0.0000	0.0000	0
2018/07/12	ES42	01/11/2018			Bond Future	11.0939	78.7476	11.1240	78.5443	0.271	0.0000	0.0000	7,957
2018/07/12	ES42	07/02/2019			Bond Future	11.2128	80.2725	11.2441	80.0652	0.279	0.0000	0.0000	0
2018/07/12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	02/08/2018			GOVI	615.3210	615.3210	614.2460	614.2460	(0.175)	0.0000	0.0000	476
2018/07/12	GOVI	02/08/2018	605.71	Call	GOVI	96,110.0000	9.6110	85,360.0000	8.5360	(11.185)	0	0	0
2018/07/12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	02/08/2018	605.72	Call	GOVI	96,010.0000	9.6010	85,260.0000	8.5260	(11.197)	0	0	0
2018/07/12	GOVI	02/08/2018	605.70	Call	GOVI	96,210.0000	9.6210	85,460.0000	8.5460	(11.173)	0	0	0
2018/07/12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	01/11/2018	653.50	Put	GOVI	272,010.0000	27.2010	282,940.0000	28.2940	4.018	0	0	0
2018/07/12	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	01/11/2018			GOVI	626.2990	626.2990	625.2060	625.2060	(0.175)	0.0000	0.0000	0
2018/07/12	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	01/11/2018	653.49	Put	GOVI	271,910.0000	27.1910	282,840.0000	28.2840	4.020	0	0	0
2018/07/12	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	01/11/2018	653.51	Put	GOVI	272,110.0000	27.2110	283,040.0000	28.3040	4.017	0	0	0
2018/07/12	GOVI	07/02/2019	666.53	Put	GOVI	280,990.0000	28.0990	292,130.0000	29.2130	3.965	0	0	0
2018/07/12	GOVI	07/02/2019			GOVI	638.4310	638.4310	637.3170	637.3170	(0.174)	0.0000	0.0000	0
2018/07/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	07/02/2019	666.52	Put	GOVI	280,890.0000	28.0890	292,030.0000	29.2030	3.966	0	0	0
2018/07/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	GOVI	07/02/2019	666.51	Put	GOVI	280,790.0000	28.0790	291,930.0000	29.1930	3.967	0	0	0
2018/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/12	IGOV	02/08/2018			Index Future	249.9670	249.9670	249.6050	249.6050	(0.145)	0.0000	0.0000	852
2018/07/12	IGOV	01/11/2018			Index Future	254.4840	254.4840	254.1160	254.1160	(0.145)	0.0000	0.0000	227
2018/07/12	IGOV	07/02/2019			Index Future	259.4610	259.4610	259.0860	259.0860	(0.145)	0.0000	0.0000	0
2018/07/12	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/12	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2400	102.2400	0.010	0.0000	0.0000	0
2018/07/12	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/07/12	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	0.0000	0.0000	0
2018/07/12	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9500	99.9500	0.020	0.0000	0.0000	0
2018/07/12	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/12	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/12	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2018/07/12	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7700	99.7700	0.010	0.0000	0.0000	0
2018/07/12	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9500	101.9500	0.020	0.0000	0.0000	0
2018/07/12	IS02	20/12/2019			Interest Rate Swap	102.9400	102.9400	102.9600	102.9600	0.019	0.0000	0.0000	0
2018/07/12	IS02	23/03/2020			Interest Rate Swap	99.0300	99.0300	99.0500	99.0500	0.020	0.0000	0.0000	0
2018/07/12	IS02	22/06/2020			Interest Rate Swap	102.6600	102.6600	102.6900	102.6900	0.029	0.0000	0.0000	0
2018/07/12	IS02	21/09/2020			Interest Rate Swap	99.7400	99.7400	99.7700	99.7700	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
2018/07/12	IS05	17/12/2020			Interest Rate Swap	96.6100	96.6100	96.6500	96.6500	0.041	0.0000	0.0000	0
2018/07/12	IS05	16/03/2021			Interest Rate Swap	95.8600	95.8600	95.9100	95.9100	0.052	0.0000	0.0000	0
2018/07/12	IS05	15/06/2021			Interest Rate Swap	95.0700	95.0700	95.1400	95.1400	0.074	0.0000	0.0000	0
2018/07/12	IS05	21/09/2021			Interest Rate Swap	95.2700	95.2700	95.3600	95.3600	0.094	0.0000	0.0000	0
2018/07/12	IS05	21/12/2021			Interest Rate Swap	97.4800	97.4800	97.5800	97.5800	0.103	0.0000	0.0000	51
2018/07/12	IS05	15/03/2022			Interest Rate Swap	97.6300	97.6300	97.7400	97.7400	0.113	0.0000	0.0000	0
2018/07/12	IS05	21/06/2022			Interest Rate Swap	98.8500	98.8500	98.9700	98.9700	0.121	0.0000	0.0000	0
2018/07/12	IS05	20/09/2022			Interest Rate Swap	102.7800	102.7800	102.9100	102.9100	0.126	0.0000	0.0000	0
2018/07/12	IS05	20/12/2022			Interest Rate Swap	104.0400	104.0400	104.1800	104.1800	0.135	0.0000	0.0000	0
2018/07/12	IS05	22/03/2023			Interest Rate Swap	97.4800	97.4800	97.6200	97.6200	0.144	0.0000	0.0000	0
2018/07/12	IS05	20/06/2023			Interest Rate Swap	103.5100	103.5100	103.6600	103.6600	0.145	0.0000	0.0000	0
2018/07/12	IS05	19/09/2023			Interest Rate Swap	99.0600	99.0600	99.2200	99.2200	0.162	0.0000	0.0000	0
2018/07/12	IS10	17/12/2025			Interest Rate Swap	95.9300	95.9300	96.1500	96.1500	0.229	0.0000	0.0000	0
2018/07/12	IS10	16/03/2026			Interest Rate Swap	92.9500	92.9500	93.1800	93.1800	0.247	0.0000	0.0000	0
2018/07/12	IS10	15/06/2026			Interest Rate Swap	91.7100	91.7100	91.9300	91.9300	0.240	0.0000	0.0000	0
2018/07/12	IS10	21/09/2026			Interest Rate Swap	93.8700	93.8700	94.0900	94.0900	0.234	0.0000	0.0000	0
2018/07/12	IS10	21/12/2026			Interest Rate Swap	97.6400	97.6400	97.8500	97.8500	0.215	0.0000	0.0000	0
2018/07/12	IS10	15/03/2027			Interest Rate Swap	96.2100	96.2100	96.4200	96.4200	0.218	0.0000	0.0000	0
2018/07/12	IS10	21/06/2027			Interest Rate Swap	98.2800	98.2800	98.4900	98.4900	0.214	0.0000	0.0000	0
2018/07/12	IS10	20/09/2027			Interest Rate Swap	103.6900	103.6900	103.9000	103.9000	0.203	0.0000	0.0000	0
2018/07/12	IS10	20/12/2027			Interest Rate Swap	104.0400	104.0400	104.2500	104.2500	0.202	0.0000	0.0000	0
2018/07/12	IS10	22/03/2028			Interest Rate Swap	97.6000	97.6000	97.8200	97.8200	0.225	0.0000	0.0000	0
2018/07/12	IS10	20/06/2028			Interest Rate Swap	104.7300	104.7300	104.9400	104.9400	0.201	0.0000	0.0000	0
2018/07/12	IS10	19/09/2028			Interest Rate Swap	98.3400	98.3400	98.5700	98.5700	0.234	0.0000	0.0000	0
2018/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/12	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/12	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R023	02/08/2018			Bond Future	8.1542	101.8453	8.1790	101.7534	0.304	0.0000	0.0000	39,520
2018/07/12	R023	02/08/2018	10.40	Call	Bond Future	7,927.9000	7.9279	7,835.9600	7.8360	(1.160)	0	0	0
2018/07/12	R023	02/08/2018	10.41	Call	Bond Future	7,961.4100	7.9614	7,869.4700	7.8695	(1.155)	0	0	0
2018/07/12	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R023	02/08/2018	10.39	Call	Bond Future	7,894.3700	7.8944	7,802.4300	7.8024	(1.165)	0	0	0
2018/07/12	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
2018/07/12	R023	01/11/2018	10.58	Call	Bond Future	7,931.4900	7.9315	7,838.2300	7.8382	(1.176)	0	0	0
2018/07/12	R023	01/11/2018	10.57	Put	Bond Future	1.4300	0.0014	1.5300	0.0015	6.993	0	0	0
2018/07/12	R023	01/11/2018			Bond Future	8.2203	99.7364	8.2467	99.6430	0.321	0.0000	0.0000	15,273
2018/07/12	R023	01/11/2018	10.59	Call	Bond Future	7,963.3400	7.9633	7,870.0600	7.8701	(1.171)	0	0	0
2018/07/12	R023	01/11/2018	10.59	Put	Bond Future	1.3200	0.0013	1.4000	0.0014	6.061	0	0	0
2018/07/12	R023	01/11/2018	10.58	Put	Bond Future	1.3700	0.0014	1.4700	0.0015	7.299	0	0	0
2018/07/12	R023	01/11/2018	10.57	Call	Bond Future	7,899.6400	7.8996	7,806.3800	7.8064	(1.181)	0	0	0
2018/07/12	R023	07/02/2019	10.59	Call	Bond Future	7,333.2300	7.3332	7,240.1100	7.2401	(1.270)	0	0	0
2018/07/12	R023	07/02/2019			Bond Future	8.3002	101.6681	8.3287	101.5730	0.343	0.0000	0.0000	0
2018/07/12	R023	07/02/2019	10.57	Call	Bond Future	7,274.2200	7.2742	7,181.1800	7.1812	(1.279)	0	0	0
2018/07/12	R023	07/02/2019	10.57	Put	Bond Future	41.1600	0.0412	43.1900	0.0432	4.932	0	0	0
2018/07/12	R023	07/02/2019	10.59	Put	Bond Future	39.4000	0.0394	41.3500	0.0413	4.949	0	0	0
2018/07/12	R023	07/02/2019	10.58	Call	Bond Future	7,303.7200	7.3037	7,210.6400	7.2106	(1.274)	0	0	0
2018/07/12	R023	07/02/2019	10.58	Put	Bond Future	40.2700	0.0403	42.2600	0.0423	4.942	0	0	0
2018/07/12	R035	02/08/2018	9.42	Call	Bond Future	1,024.9400	1.0249	908.8400	0.9088	(11.327)	0	0	0
2018/07/12	R035	02/08/2018			Bond Future	9.4456	99.1159	9.4701	98.9203	0.259	0.0000	0.0000	61,221
2018/07/12	R035	02/08/2018	9.42	Put	Bond Future	1,229.8100	1.2298	1,309.3100	1.3093	6.464	0	0	0
2018/07/12	R035	02/08/2018	9.43	Call	Bond Future	1,064.0800	1.0641	945.6400	0.9456	(11.131)	0	0	0
2018/07/12	R035	02/08/2018	9.44	Put	Bond Future	1,148.5500	1.1486	1,223.4000	1.2234	6.517	0	0	0
2018/07/12	R035	02/08/2018	9.43	Put	Bond Future	1,188.7500	1.1888	1,265.9100	1.2659	6.491	0	0	0
2018/07/12	R035	02/08/2018	9.44	Call	Bond Future	1,103.9800	1.1040	983.2300	0.9832	(10.938)	0	0	0
2018/07/12	R035	01/11/2018	8.93	Call	Bond Future	752.4400	0.7524	700.8400	0.7008	(6.858)	0	0	0
2018/07/12	R035	01/11/2018	8.92	Put	Bond Future	5,580.2000	5.5802	5,728.4300	5.7284	2.656	0	0	0
2018/07/12	R035	01/11/2018			Bond Future	9.5125	96.3883	9.5377	96.1895	0.265	0.0000	0.0000	7,228
2018/07/12	R035	01/11/2018	8.94	Call	Bond Future	773.8000	0.7738	721.1900	0.7212	(6.799)	0	0	0
2018/07/12	R035	01/11/2018	8.94	Put	Bond Future	5,452.9500	5.4529	5,599.1600	5.5992	2.681	0	0	0
2018/07/12	R035	01/11/2018	8.93	Put	Bond Future	5,516.3300	5.5163	5,663.5500	5.6636	2.669	0	0	0
2018/07/12	R035	01/11/2018	8.92	Call	Bond Future	731.4700	0.7315	680.8800	0.6809	(6.916)	0	0	0
2018/07/12	R035	07/02/2019	8.98	Call	Bond Future	1,691.5000	1.6915	1,622.0100	1.6220	(4.108)	0	0	0
2018/07/12	R035	07/02/2019			Bond Future	9.5880	98.2552	9.6142	98.0526	0.273	0.0000	0.0000	0
2018/07/12	R035	07/02/2019	8.96	Call	Bond Future	1,637.3300	1.6373	1,569.3100	1.5693	(4.154)	0	0	0
2018/07/12	R035	07/02/2019	8.96	Put	Bond Future	6,703.3000	6.7033	6,837.8700	6.8379	2.008	0	0	0
2018/07/12	R035	07/02/2019	8.98	Put	Bond Future	6,590.0200	6.5900	6,723.1200	6.7231	2.020	0	0	0
2018/07/12	R035	07/02/2019	8.97	Call	Bond Future	1,664.2800	1.6643	1,595.5300	1.5955	(4.131)	0	0	0
2018/07/12	R035	07/02/2019	8.97	Put	Bond Future	6,646.4700	6.6465	6,780.3100	6.7803	2.014	0	0	0
2018/07/12	R186	02/08/2018	9.04	Put	Bond Future	208.9900	0.2090	218.2000	0.2182	4.407	0	0	0
2018/07/12	R186	02/08/2018	8.48	Put	Bond Future	1,809.0900	1.8091	1,891.3500	1.8913	4.547	0	0	0
2018/07/12	R186	02/08/2018	8.25	Call	Bond Future	53.6300	0.0536	41.4200	0.0414	(22.767)	0	0	3,020
2018/07/12	R186	02/08/2018			Bond Future	8.7256	111.7144	8.7451	111.5926	0.223	0.0000	0.0000	87,345
2018/07/12	R186	02/08/2018	8.90	Call	Bond Future	1,487.8700	1.4879	1,386.5500	1.3866	(6.810)	0	0	0
2018/07/12	R186	02/08/2018	8.90	Put	Bond Future	405.1600	0.4052	425.6000	0.4256	5.045	0	0	2,500
2018/07/12	R186	02/08/2018	8.47	Call	Bond Future	245.5900	0.2456	207.6100	0.2076	(15.465)	0	0	0
2018/07/12	R186	02/08/2018	8.47	Put	Bond Future	1,858.1500	1.8581	1,941.9300	1.9419	4.509	0	0	0
2018/07/12	R186	02/08/2018	8.50	Call	Bond Future	291.1700	0.2912	248.5800	0.2486	(14.627)	0	0	0
2018/07/12	R186	02/08/2018	8.50	Put	Bond Future	1,712.8800	1.7129	1,792.0500	1.7921	4.622	0	0	0
2018/07/12	R186	02/08/2018	9.04	Call	Bond Future	2,150.8200	2.1508	2,038.2700	2.0383	(5.233)	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
2018/07/12	R186	02/08/2018	8.48	Call	Bond Future	260.1900	0.2602	220.6900	0.2207	(15.181)	0	0	0
2018/07/12	R186	02/08/2018	8.25	Put	Bond Future	3,078.9000	3.0789	3,188.4500	3.1885	3.558	0	0	0
2018/07/12	R186	02/08/2018	7.50	Put	Bond Future	8,019.8300	8.0198	8,141.5800	8.1416	1.518	0	0	0
2018/07/12	R186	02/08/2018	8.75	Call	Bond Future	904.9800	0.9050	822.5200	0.8225	(9.112)	0	0	2,500
2018/07/12	R186	02/08/2018	8.75	Put	Bond Future	752.7100	0.7527	792.0100	0.7920	5.221	0	0	2,500
2018/07/12	R186	02/08/2018	8.46	Call	Bond Future	231.6000	0.2316	195.1100	0.1951	(15.756)	0	0	0
2018/07/12	R186	02/08/2018	8.46	Put	Bond Future	1,907.8700	1.9079	1,993.1400	1.9931	4.469	0	0	0
2018/07/12	R186	02/08/2018	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,020
2018/07/12	R186	01/11/2018	9.14	Call	Bond Future	3,142.9000	3.1429	3,052.0300	3.0520	(2.891)	0	0	0
2018/07/12	R186	01/11/2018	7.96	Put	Bond Future	5,457.9500	5.4579	5,563.8400	5.5638	1.940	0	0	0
2018/07/12	R186	01/11/2018	8.54	Put	Bond Future	2,707.2200	2.7072	2,777.5200	2.7775	2.597	0	0	0
2018/07/12	R186	01/11/2018			Bond Future	8.7920	113.7075	8.8123	113.5838	0.232	0.0000	0.0000	20,737
2018/07/12	R186	01/11/2018	8.46	Put	Bond Future	3,021.2600	3.0213	3,097.0400	3.0970	2.508	0	0	0
2018/07/12	R186	01/11/2018	8.46	Call	Bond Future	977.8300	0.9778	929.8700	0.9299	(4.905)	0	0	5,000
2018/07/12	R186	01/11/2018	8.53	Call	Bond Future	1,136.9000	1.1369	1,084.1500	1.0842	(4.640)	0	0	0
2018/07/12	R186	01/11/2018	8.53	Put	Bond Future	2,745.3200	2.7453	2,816.3100	2.8163	2.586	0	0	0
2018/07/12	R186	01/11/2018	9.14	Put	Bond Future	1,052.6500	1.0527	1,085.5200	1.0855	3.123	0	0	5,000
2018/07/12	R186	01/11/2018	7.96	Call	Bond Future	242.0100	0.2420	224.1600	0.2242	(7.376)	0	0	5,000
2018/07/12	R186	01/11/2018	8.54	Call	Bond Future	1,160.7600	1.1608	1,107.3200	1.1073	(4.604)	0	0	0
2018/07/12	R186	01/11/2018	8.52	Call	Bond Future	1,113.5900	1.1136	1,061.5200	1.0615	(4.676)	0	0	0
2018/07/12	R186	01/11/2018	8.52	Put	Bond Future	2,784.0200	2.7840	2,855.6900	2.8557	2.574	0	0	0
2018/07/12	R186	07/02/2019	8.21	Put	Bond Future	4,991.7900	4.9918	5,078.7300	5.0787	1.742	0	0	0
2018/07/12	R186	07/02/2019	8.20	Call	Bond Future	1,004.6600	1.0047	966.0700	0.9661	(3.841)	0	0	0
2018/07/12	R186	07/02/2019			Bond Future	8.8671	110.6047	8.8885	110.4787	0.241	0.0000	0.0000	0
2018/07/12	R186	07/02/2019	8.21	Call	Bond Future	1,022.9200	1.0229	983.8600	0.9839	(3.818)	0	0	0
2018/07/12	R186	07/02/2019	8.20	Put	Bond Future	5,035.3600	5.0354	5,122.7700	5.1228	1.736	0	0	0
2018/07/12	R186	07/02/2019	8.22	Call	Bond Future	1,041.6800	1.0417	1,002.1400	1.0021	(3.796)	0	0	0
2018/07/12	R186	07/02/2019	8.22	Put	Bond Future	4,948.7600	4.9488	5,035.2200	5.0352	1.747	0	0	0
2018/07/12	R197	02/08/2018			Bond Future	297.8241	297.8241	297.6497	297.6497	(0.059)	0.0000	0.0000	1,400
2018/07/12	R197	01/11/2018			Bond Future	303.2063	303.2063	303.0292	303.0292	(0.058)	0.0000	0.0000	950
2018/07/12	R197	07/02/2019			Bond Future	301.7791	301.7791	301.5990	301.5990	(0.060)	0.0000	0.0000	0
2018/07/12	R202	02/08/2018			Bond Future	232.8238	232.8238	232.8534	232.8534	0.013	0.0000	0.0000	20,572
2018/07/12	R202	01/11/2018			Bond Future	237.0311	237.0311	237.0618	237.0618	0.013	0.0000	0.0000	1,552
2018/07/12	R202	07/02/2019			Bond Future	237.7591	237.7591	237.7907	237.7907	0.013	0.0000	0.0000	0
2018/07/12	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R204	02/08/2018			Bond Future	6.6180	101.4972	6.6280	101.4935	0.152	0.0000	0.0000	10,270
2018/07/12	R204	02/08/2018	8.98	Call	Bond Future	864.3500	0.8644	860.6300	0.8606	(0.430)	0	0	0
2018/07/12	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R204	02/08/2018	8.99	Call	Bond Future	867.9800	0.8680	864.2600	0.8643	(0.429)	0	0	0
2018/07/12	R204	02/08/2018	8.97	Call	Bond Future	860.7300	0.8607	857.0100	0.8570	(0.432)	0	0	0
2018/07/12	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R207	02/08/2018	6.86	Put	Bond Future	778.1100	0.7781	805.5300	0.8055	3.524	0	0	0
2018/07/12	R207	02/08/2018	6.85	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/07/12	R207	02/08/2018			Bond Future	7.4382	100.1937	7.4587	100.1663	0.276	0.0000	0.0000	20,070

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
2018/07/12	R207	02/08/2018	6.86	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/07/12	R207	02/08/2018	6.85	Put	Bond Future	791.6300	0.7916	819.0600	0.8191	3.465	0	0	0
2018/07/12	R207	02/08/2018	6.87	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/07/12	R207	02/08/2018	6.87	Put	Bond Future	764.5900	0.7646	792.0100	0.7920	3.586	0	0	0
2018/07/12	R207	01/11/2018	6.76	Put	Bond Future	814.5200	0.8145	840.4800	0.8405	3.187	0	0	0
2018/07/12	R207	01/11/2018			Bond Future	7.4725	101.9813	7.4973	101.9535	0.332	0.0000	0.0000	1,678
2018/07/12	R207	01/11/2018	6.75	Call	Bond Future	12.3100	0.0123	10.5900	0.0106	(13.972)	0	0	0
2018/07/12	R207	01/11/2018	6.75	Put	Bond Future	825.5200	0.8255	851.5200	0.8515	3.150	0	0	0
2018/07/12	R207	01/11/2018	6.76	Call	Bond Future	12.6300	0.0126	10.8700	0.0109	(13.935)	0	0	0
2018/07/12	R207	01/11/2018	6.74	Call	Bond Future	12.0700	0.0121	10.3800	0.0104	(14.002)	0	0	0
2018/07/12	R207	01/11/2018	6.74	Put	Bond Future	836.6000	0.8366	862.6300	0.8626	3.111	0	0	0
2018/07/12	R207	07/02/2019	6.52	Call	Bond Future	13.0900	0.0131	11.4700	0.0115	(12.376)	0	0	0
2018/07/12	R207	07/02/2019	6.51	Put	Bond Future	906.9800	0.9070	933.5500	0.9336	2.930	0	0	0
2018/07/12	R207	07/02/2019			Bond Future	7.5248	100.3115	7.5569	100.2833	0.428	0.0000	0.0000	0
2018/07/12	R207	07/02/2019	6.53	Call	Bond Future	13.4200	0.0134	11.7500	0.0118	(12.444)	0	0	0
2018/07/12	R207	07/02/2019	6.53	Put	Bond Future	889.8000	0.8898	916.2900	0.9163	2.977	0	0	0
2018/07/12	R207	07/02/2019	6.52	Put	Bond Future	898.3400	0.8983	924.8800	0.9249	2.954	0	0	0
2018/07/12	R207	07/02/2019	6.51	Call	Bond Future	12.8600	0.0129	11.2700	0.0113	(12.364)	0	0	0
2018/07/12	R208	02/08/2018	7.14	Call	Bond Future	1.7900	0.0018	1.1600	0.0012	(35.196)	0	0	0
2018/07/12	R208	02/08/2018	7.12	Call	Bond Future	1.5700	0.0016	1.0100	0.0010	(35.669)	0	0	0
2018/07/12	R208	02/08/2018			Bond Future	7.7433	100.0286	7.7632	99.9824	0.257	0.0000	0.0000	14,964
2018/07/12	R208	02/08/2018	7.12	Put	Bond Future	1,461.1100	1.4611	1,506.7300	1.5067	3.122	0	0	0
2018/07/12	R208	02/08/2018	7.14	Put	Bond Future	1,414.0800	1.4141	1,459.6300	1.4596	3.221	0	0	0
2018/07/12	R208	02/08/2018	7.13	Call	Bond Future	1.6700	0.0017	1.0800	0.0011	(35.329)	0	0	0
2018/07/12	R208	02/08/2018	7.13	Put	Bond Future	1,437.5800	1.4376	1,483.1700	1.4832	3.171	0	0	0
2018/07/12	R208	01/11/2018	7.11	Put	Bond Future	1,528.3200	1.5283	1,570.2400	1.5702	2.743	0	0	0
2018/07/12	R208	01/11/2018			Bond Future	7.8024	98.4137	7.8245	98.3669	0.283	0.0000	0.0000	14,322
2018/07/12	R208	01/11/2018	7.11	Call	Bond Future	46.5400	0.0465	41.6700	0.0417	(10.464)	0	0	0
2018/07/12	R208	01/11/2018	7.12	Call	Bond Future	48.0500	0.0480	43.0400	0.0430	(10.427)	0	0	0
2018/07/12	R208	01/11/2018	7.10	Put	Bond Future	1,548.5500	1.5485	1,590.6000	1.5906	2.715	0	0	0
2018/07/12	R208	01/11/2018	7.12	Put	Bond Future	1,508.2300	1.5082	1,550.0100	1.5500	2.770	0	0	0
2018/07/12	R208	01/11/2018	7.10	Call	Bond Future	45.1600	0.0452	40.4200	0.0404	(10.496)	0	0	0
2018/07/12	R208	07/02/2019	7.07	Call	Bond Future	79.6900	0.0797	73.4000	0.0734	(7.893)	0	0	0
2018/07/12	R208	07/02/2019	7.08	Put	Bond Future	1,613.3800	1.6134	1,654.5100	1.6545	2.549	0	0	0
2018/07/12	R208	07/02/2019	7.06	Put	Bond Future	1,646.2400	1.6462	1,687.7300	1.6877	2.520	0	0	0
2018/07/12	R208	07/02/2019			Bond Future	7.8776	100.3197	7.9026	100.2721	0.318	0.0000	0.0000	0
2018/07/12	R208	07/02/2019	7.07	Put	Bond Future	1,629.7700	1.6298	1,671.0800	1.6711	2.535	0	0	0
2018/07/12	R208	07/02/2019	7.08	Call	Bond Future	82.6800	0.0827	76.2100	0.0762	(7.825)	0	0	0
2018/07/12	R208	07/02/2019	7.06	Call	Bond Future	76.7700	0.0768	70.6600	0.0707	(7.959)	0	0	0
2018/07/12	R209	02/08/2018	9.66	Call	Bond Future	1,966.0800	1.9661	1,825.4700	1.8255	(7.152)	0	0	435
2018/07/12	R209	02/08/2018	8.96	Put	Bond Future	3,329.8200	3.3298	3,475.8400	3.4758	4.385	0	0	0
2018/07/12	R209	02/08/2018	8.49	Call	Bond Future	1.0500	0.0011	0.6100	0.0006	(41.905)	0	0	500
2018/07/12	R209	02/08/2018	8.46	Put	Bond Future	6,982.0100	6.9820	7,147.5700	7.1476	2.371	0	0	0
2018/07/12	R209	02/08/2018	10.38	Call	Bond Future	6,080.1100	6.0801	5,914.2000	5.9142	(2.729)	0	0	0
2018/07/12	R209	02/08/2018	9.21	Call	Bond Future	393.0000	0.3930	332.1900	0.3322	(15.473)	0	0	0
2018/07/12	R209	02/08/2018	10.39	Put	Bond Future	10.2600	0.0103	10.2100	0.0102	(0.487)	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	
2018/07/12	R209	02/08/2018			Bond Future		9.4241	75.1381	9.4487	74.9722	0.260	0.0000	0.0000	116,738
2018/07/12	R209	02/08/2018	10.21	Call	Bond Future	5,074.2000		5.0742	4,908.9000	4.9089	(3.258)	0	0	0
2018/07/12	R209	02/08/2018	10.21	Put	Bond Future	27.8900		0.0279	28.4700	0.0285	2.080	0	0	435
2018/07/12	R209	02/08/2018	8.96	Call	Bond Future	84.9200		0.0849	65.0600	0.0651	(23.387)	0	0	5,000
2018/07/12	R209	02/08/2018	9.43	Call	Bond Future	991.1300		0.9911	886.0200	0.8860	(10.605)	0	0	0
2018/07/12	R209	02/08/2018	9.43	Put	Bond Future	951.5300		0.9515	1,012.3000	1.0123	6.387	0	0	5,000
2018/07/12	R209	02/08/2018	10.84	Call	Bond Future	8,723.7900		8.7238	8,557.8800	8.5579	(1.902)	0	0	0
2018/07/12	R209	02/08/2018	10.84	Put	Bond Future	0.3900		0.0004	0.3600	0.0004	(7.692)	0	0	435
2018/07/12	R209	02/08/2018	8.83	Call	Bond Future	30.1300		0.0301	21.5700	0.0216	(28.410)	0	0	0
2018/07/12	R209	02/08/2018	8.83	Put	Bond Future	4,221.6900		4.2217	4,379.0100	4.3790	3.726	0	0	500
2018/07/12	R209	02/08/2018	8.49	Put	Bond Future	6,750.7300		6.7507	6,916.1700	6.9162	2.451	0	0	0
2018/07/12	R209	02/08/2018	9.21	Put	Bond Future	1,864.4400		1.8644	1,969.5100	1.9695	5.635	0	0	500
2018/07/12	R209	02/08/2018	9.66	Put	Bond Future	394.6300		0.3946	419.9000	0.4199	6.403	0	0	0
2018/07/12	R209	02/08/2018	8.46	Call	Bond Future	0.7500		0.0008	0.4300	0.0004	(42.667)	0	0	5,000
2018/07/12	R209	02/08/2018	10.38	Put	Bond Future	10.8600		0.0109	10.8300	0.0108	(0.276)	0	0	0
2018/07/12	R209	02/08/2018	10.39	Call	Bond Future	6,138.9600		6.1390	5,973.0300	5.9730	(2.703)	0	0	0
2018/07/12	R209	02/08/2018	10.40	Call	Bond Future	6,197.7500		6.1977	6,031.8200	6.0318	(2.677)	0	0	0
2018/07/12	R209	02/08/2018	10.40	Put	Bond Future	9.6800		0.0097	9.6300	0.0096	(0.517)	0	0	0
2018/07/12	R209	01/11/2018	1,016.00	Call	Bond Future	72,443.0800		72.4431	72,274.4700	72.2745	(0.233)	0	0	0
2018/07/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R209	01/11/2018	9.34	Put	Bond Future	2,712.8000		2.7128	2,797.9200	2.7979	3.138	0	0	0
2018/07/12	R209	01/11/2018	9.97	Call	Bond Future	4,211.8500		4.2119	4,082.1200	4.0821	(3.080)	0	0	0
2018/07/12	R209	01/11/2018	9.64	Call	Bond Future	2,792.5500		2.7925	2,684.5300	2.6845	(3.868)	0	0	2,000
2018/07/12	R209	01/11/2018	9.98	Put	Bond Future	1,041.5900		1.0416	1,079.9100	1.0799	3.679	0	0	2,000
2018/07/12	R209	01/11/2018	10.00	Call	Bond Future	4,351.5300		4.3515	4,220.1600	4.2202	(3.019)	0	0	0
2018/07/12	R209	01/11/2018			Bond Future	9.4832		73.3310	9.5084	73.1623	0.266	0.0000	0.0000	8,553
2018/07/12	R209	01/11/2018	1,016.01	Call	Bond Future	72,443.0800		72.4431	72,274.4700	72.2745	(0.233)	0	0	0
2018/07/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R209	01/11/2018	8.89	Put	Bond Future	4,779.3100		4.7793	4,904.1100	4.9041	2.611	0	0	0
2018/07/12	R209	01/11/2018	8.89	Call	Bond Future	643.7700		0.6438	599.9600	0.6000	(6.805)	0	0	2,000
2018/07/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/12	R209	01/11/2018	1,015.99	Call	Bond Future	72,443.0700		72.4431	72,274.4600	72.2745	(0.233)	0	0	0
2018/07/12	R209	01/11/2018	9.34	Call	Bond Future	1,744.7500		1.7447	1,661.2600	1.6613	(4.785)	0	0	0
2018/07/12	R209	01/11/2018	9.97	Put	Bond Future	1,057.7800		1.0578	1,096.6600	1.0967	3.676	0	0	0
2018/07/12	R209	01/11/2018	9.64	Put	Bond Future	1,753.9900		1.7540	1,814.5800	1.8146	3.454	0	0	0
2018/07/12	R209	01/11/2018	9.98	Call	Bond Future	4,258.3200		4.2583	4,128.0300	4.1280	(3.060)	0	0	0
2018/07/12	R209	01/11/2018	10.00	Put	Bond Future	1,009.7500		1.0097	1,046.9900	1.0470	3.688	0	0	5,850
2018/07/12	R209	01/11/2018	9.94	Call	Bond Future	4,073.6700		4.0737	3,945.6300	3.9456	(3.143)	0	0	0
2018/07/12	R209	01/11/2018	9.94	Put	Bond Future	1,108.0700		1.1081	1,148.6400	1.1486	3.661	0	0	0
2018/07/12	R209	01/11/2018	10.57	Call	Bond Future	7,177.3100		7.1773	7,024.1200	7.0241	(2.134)	0	0	0
2018/07/12	R209	01/11/2018	10.57	Put	Bond Future	408.0100		0.4080	423.4300	0.4234	3.779	0	0	0
2018/07/12	R209	07/02/2019	8.97	Put	Bond Future	5,522.2300		5.5222	5,632.3900	5.6324	1.995	0	0	0
2018/07/12	R209	07/02/2019			Bond Future	9.5483		74.7511	9.5743	74.5793	0.273	0.0000	0.0000	0
2018/07/12	R209	07/02/2019	8.96	Call	Bond Future	1,522.1700		1.5222	1,461.1400	1.4611	(4.009)	0	0	0
2018/07/12	R209	07/02/2019	8.96	Put	Bond Future	5,569.7100		5.5697	5,680.5000	5.6805	1.989	0	0	0
2018/07/12	R209	07/02/2019	8.97	Call	Bond Future	1,546.2100		1.5462	1,484.5500	1.4846	(3.988)	0	0	0
2018/07/12	R209	07/02/2019	8.95	Call	Bond Future	1,498.1500		1.4981	1,437.7500	1.4378	(4.032)	0	0	0
2018/07/12	R209	07/02/2019	8.95	Put	Bond Future	5,617.3100		5.6173	5,728.7300	5.7287	1.984	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
2018/07/12	R210	02/08/2018			Bond Future	185.7904	185.7904	185.5005	185.5005	(0.156)	0.0000	0.0000	2,179
2018/07/12	R210	01/11/2018			Bond Future	186.6478	186.6478	186.3531	186.3531	(0.158)	0.0000	0.0000	0
2018/07/12	R210	07/02/2019			Bond Future	190.2974	190.2974	189.9973	189.9973	(0.158)	0.0000	0.0000	0
2018/07/12	R212	02/08/2018			Bond Future	153.4031	153.4031	153.4213	153.4213	0.012	0.0000	0.0000	4,307
2018/07/12	R212	01/11/2018			Bond Future	156.1753	156.1753	156.1941	156.1941	0.012	0.0000	0.0000	470
2018/07/12	R212	07/02/2019			Bond Future	157.0755	157.0755	157.0949	157.0949	0.012	0.0000	0.0000	0
2018/07/12	R213	02/08/2018	9.06	Call	Bond Future	504.6500	0.5047	444.1300	0.4441	(11.992)	0	0	0
2018/07/12	R213	02/08/2018	9.05	Put	Bond Future	1,501.0600	1.5011	1,569.2200	1.5692	4.541	0	0	0
2018/07/12	R213	02/08/2018			Bond Future	9.2049	86.8126	9.2244	86.6856	0.212	0.0000	0.0000	28,017
2018/07/12	R213	02/08/2018	9.07	Call	Bond Future	527.9400	0.5279	465.7700	0.4658	(11.776)	0	0	0
2018/07/12	R213	02/08/2018	9.07	Put	Bond Future	1,414.4300	1.4144	1,479.2900	1.4793	4.586	0	0	0
2018/07/12	R213	02/08/2018	9.06	Put	Bond Future	1,457.3600	1.4574	1,523.8700	1.5239	4.564	0	0	0
2018/07/12	R213	02/08/2018	9.05	Call	Bond Future	482.0600	0.4821	423.1900	0.4232	(12.212)	0	0	0
2018/07/12	R213	01/11/2018	8.65	Call	Bond Future	557.5800	0.5576	524.9300	0.5249	(5.856)	0	0	0
2018/07/12	R213	01/11/2018	8.64	Put	Bond Future	4,721.3300	4.7213	4,818.4400	4.8184	2.057	0	0	0
2018/07/12	R213	01/11/2018			Bond Future	9.2695	84.8154	9.2896	84.6863	0.217	0.0000	0.0000	16,104
2018/07/12	R213	01/11/2018	8.66	Call	Bond Future	573.3500	0.5734	540.0600	0.5401	(5.806)	0	0	0
2018/07/12	R213	01/11/2018	8.66	Put	Bond Future	4,615.6500	4.6156	4,711.4700	4.7115	2.076	0	0	0
2018/07/12	R213	01/11/2018	8.65	Put	Bond Future	4,668.3800	4.6684	4,764.8400	4.7648	2.066	0	0	0
2018/07/12	R213	01/11/2018	8.64	Call	Bond Future	541.9600	0.5420	509.9600	0.5100	(5.904)	0	0	0
2018/07/12	R213	07/02/2019	8.68	Call	Bond Future	1,231.4100	1.2314	1,188.0900	1.1881	(3.518)	0	0	0
2018/07/12	R213	07/02/2019			Bond Future	9.3426	86.4582	9.3635	86.3267	0.223	0.0000	0.0000	0
2018/07/12	R213	07/02/2019	8.68	Put	Bond Future	5,558.6400	5.5586	5,646.8300	5.6468	1.587	0	0	0
2018/07/12	R213	07/02/2019	8.69	Call	Bond Future	1,252.3600	1.2524	1,208.5600	1.2086	(3.497)	0	0	0
2018/07/12	R213	07/02/2019	8.70	Put	Bond Future	5,465.7900	5.4658	5,553.0200	5.5530	1.596	0	0	0
2018/07/12	R213	07/02/2019	8.69	Put	Bond Future	5,512.0700	5.5121	5,599.7800	5.5998	1.591	0	0	0
2018/07/12	R213	07/02/2019	8.70	Call	Bond Future	1,273.5300	1.2735	1,229.2500	1.2292	(3.477)	0	0	0
2018/07/12	R214	02/08/2018	8.96	Call	Bond Future	28.8200	0.0288	19.7900	0.0198	(31.332)	0	0	0
2018/07/12	R214	02/08/2018			Bond Future	9.5841	74.5298	9.6137	74.3215	0.309	0.0000	0.0000	30,070
2018/07/12	R214	02/08/2018	8.94	Call	Bond Future	24.1600	0.0242	16.3800	0.0164	(32.202)	0	0	0
2018/07/12	R214	02/08/2018	8.94	Put	Bond Future	4,812.0200	4.8120	5,012.5100	5.0125	4.166	0	0	0
2018/07/12	R214	02/08/2018	8.96	Put	Bond Future	4,660.4700	4.6605	4,859.7100	4.8597	4.275	0	0	0
2018/07/12	R214	02/08/2018	8.95	Call	Bond Future	26.4000	0.0264	18.0100	0.0180	(31.780)	0	0	0
2018/07/12	R214	02/08/2018	8.95	Put	Bond Future	4,736.0900	4.7361	4,935.9700	4.9360	4.220	0	0	0
2018/07/12	R214	01/11/2018	8.99	Put	Bond Future	5,438.3100	5.4383	5,600.3300	5.6003	2.979	0	0	0
2018/07/12	R214	01/11/2018	8.98	Call	Bond Future	606.3500	0.6063	557.6100	0.5576	(8.038)	0	0	0
2018/07/12	R214	01/11/2018			Bond Future	9.6444	72.5667	9.6748	72.3550	0.315	0.0000	0.0000	11,522
2018/07/12	R214	01/11/2018	8.99	Call	Bond Future	623.7200	0.6237	574.0000	0.5740	(7.972)	0	0	0
2018/07/12	R214	01/11/2018	8.98	Put	Bond Future	5,498.4500	5.4985	5,661.4500	5.6614	2.964	0	0	0
2018/07/12	R214	01/11/2018	9.00	Call	Bond Future	641.4200	0.6414	590.7000	0.5907	(7.907)	0	0	0
2018/07/12	R214	01/11/2018	9.00	Put	Bond Future	5,378.6100	5.3786	5,539.6300	5.5396	2.994	0	0	0
2018/07/12	R214	07/02/2019	9.05	Put	Bond Future	6,219.1300	6.2191	6,365.5300	6.3655	2.354	0	0	0
2018/07/12	R214	07/02/2019			Bond Future	9.7120	73.9722	9.7434	73.7564	0.323	0.0000	0.0000	0
2018/07/12	R214	07/02/2019	9.04	Call	Bond Future	1,383.6200	1.3836	1,315.0200	1.3150	(4.958)	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
2018/07/12	R214	07/02/2019	9.04	Put	Bond Future	6,272.2000	6.2722	6,419.3800	6.4194	2.347	0	0	0
2018/07/12	R214	07/02/2019	9.05	Call	Bond Future	1,407.1500	1.4072	1,337.7700	1.3378	(4.931)	0	0	0
2018/07/12	R214	07/02/2019	9.03	Call	Bond Future	1,360.5200	1.3605	1,292.6900	1.2927	(4.986)	0	0	0
2018/07/12	R214	07/02/2019	9.03	Put	Bond Future	6,325.8200	6.3258	6,473.7700	6.4738	2.339	0	0	0
2018/07/12	R248	02/08/2018	8.98	Call	Bond Future	27.0200	0.0270	18.9000	0.0189	(30.052)	0	0	0
2018/07/12	R248	02/08/2018	8.97	Put	Bond Future	6,276.7200	6.2767	6,489.9400	6.4899	3.397	0	0	0
2018/07/12	R248	02/08/2018			Bond Future	9.6244	95.2719	9.6489	95.0512	0.255	0.0000	0.0000	84,567
2018/07/12	R248	02/08/2018	8.99	Call	Bond Future	29.6400	0.0296	20.8600	0.0209	(29.622)	0	0	0
2018/07/12	R248	02/08/2018	8.99	Put	Bond Future	6,079.8200	6.0798	6,291.7500	6.2917	3.486	0	0	0
2018/07/12	R248	02/08/2018	8.98	Put	Bond Future	6,178.0900	6.1781	6,390.6800	6.3907	3.441	0	0	0
2018/07/12	R248	02/08/2018	8.97	Call	Bond Future	24.5900	0.0246	17.1000	0.0171	(30.460)	0	0	0
2018/07/12	R248	01/11/2018	9.03	Call	Bond Future	670.3800	0.6704	620.8800	0.6209	(7.384)	0	0	0
2018/07/12	R248	01/11/2018			Bond Future	9.6856	92.5391	9.7109	92.3146	0.260	0.0000	0.0000	20,516
2018/07/12	R248	01/11/2018	9.01	Call	Bond Future	629.4000	0.6294	582.0900	0.5821	(7.517)	0	0	0
2018/07/12	R248	01/11/2018	9.01	Put	Bond Future	7,019.5600	7.0196	7,196.7100	7.1967	2.524	0	0	0
2018/07/12	R248	01/11/2018	9.03	Put	Bond Future	6,860.3300	6.8603	7,035.2900	7.0353	2.550	0	0	0
2018/07/12	R248	01/11/2018	9.02	Call	Bond Future	649.6100	0.6496	601.2000	0.6012	(7.452)	0	0	0
2018/07/12	R248	01/11/2018	9.02	Put	Bond Future	6,939.5800	6.9396	7,115.6300	7.1156	2.537	0	0	0
2018/07/12	R248	07/02/2019	9.06	Put	Bond Future	8,143.7900	8.1438	8,301.0400	8.3010	1.931	0	0	0
2018/07/12	R248	07/02/2019			Bond Future	9.7543	94.3314	9.7804	94.1026	0.267	0.0000	0.0000	0
2018/07/12	R248	07/02/2019	9.06	Call	Bond Future	1,655.4800	1.6555	1,583.9600	1.5840	(4.320)	0	0	0
2018/07/12	R248	07/02/2019	9.05	Put	Bond Future	8,214.3100	8.2143	8,372.4100	8.3724	1.925	0	0	0
2018/07/12	R248	07/02/2019	9.07	Call	Bond Future	1,684.7900	1.6848	1,612.4300	1.6124	(4.295)	0	0	0
2018/07/12	R248	07/02/2019	9.07	Put	Bond Future	8,073.9800	8.0740	8,230.3900	8.2304	1.937	0	0	0
2018/07/12	R248	07/02/2019	9.05	Call	Bond Future	1,626.7100	1.6267	1,556.0400	1.5560	(4.344)	0	0	0

**Total**

**1084075**