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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2018 TO 04/07/2018

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
2018/07/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	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
2018/07/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2025	02/08/2018			Bond Future	130.9069	130.9069	130.7967	130.7967	(0.084)	0.0000	0.0000	864
2018/07/04	2025	02/08/2018	136.65	Put	Bond Future	5,743.1000	5.7431	5,853.3400	5.8533	1.920	0	0	0
2018/07/04	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2025	02/08/2018	136.67	Put	Bond Future	5,763.1000	5.7631	5,873.3400	5.8733	1.913	0	0	0
2018/07/04	2025	02/08/2018	136.66	Put	Bond Future	5,753.1000	5.7531	5,863.3400	5.8633	1.916	0	0	0
2018/07/04	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2025	01/11/2018			Bond Future	133.2714	133.2714	133.1593	133.1593	(0.084)	0.0000	0.0000	0
2018/07/04	2025	07/02/2019			Bond Future	134.4666	134.4666	134.3534	134.3534	(0.084)	0.0000	0.0000	0
2018/07/04	2029	02/08/2018			Bond Future	99.7547	99.7547	99.9827	99.9827	0.229	0.0000	0.0000	1,370
2018/07/04	2029	01/11/2018			Bond Future	100.5070	100.5070	100.7391	100.7391	0.231	0.0000	0.0000	0
2018/07/04	2029	07/02/2019			Bond Future	102.4743	102.4743	102.7119	102.7119	0.232	0.0000	0.0000	0
2018/07/04	2030	02/08/2018	8.51	Call	Bond Future	24.3000	0.0243	55.3200	0.0553	127.654	0	0	7,850
2018/07/04	2030	02/08/2018	8.91	Call	Bond Future	290.0500	0.2900	474.4800	0.4745	63.586	0	0	7,850
2018/07/04	2030	02/08/2018	9.46	Put	Bond Future	618.6200	0.6186	430.5800	0.4306	(30.397)	0	0	0
2018/07/04	2030	02/08/2018			Bond Future	9.2654	91.3195	9.1567	92.0356	(1.173)	0.0000	0.0000	50,452
2018/07/04	2030	02/08/2018	8.51	Put	Bond Future	5,162.9800	5.1630	4,477.9200	4.4779	(13.269)	0	0	0
2018/07/04	2030	02/08/2018	9.46	Call	Bond Future	1,882.0900	1.8821	2,410.1300	2.4101	28.056	0	0	0
2018/07/04	2030	02/08/2018	8.91	Put	Bond Future	2,660.4800	2.6605	2,128.8300	2.1288	(19.983)	0	0	0
2018/07/04	2030	02/08/2018	9.50	Call	Bond Future	2,061.6100	2.0616	2,609.3100	2.6093	26.567	0	0	0
2018/07/04	2030	02/08/2018	9.47	Call	Bond Future	1,926.3200	1.9263	2,459.4000	2.4594	27.673	0	0	0
2018/07/04	2030	02/08/2018	9.45	Put	Bond Future	639.2100	0.6392	446.0500	0.4460	(30.219)	0	0	0
2018/07/04	2030	02/08/2018	9.50	Put	Bond Future	541.3600	0.5414	372.9800	0.3730	(31.103)	0	0	7,850
2018/07/04	2030	02/08/2018	9.47	Put	Bond Future	598.5600	0.5986	415.5600	0.4156	(30.573)	0	0	0
2018/07/04	2030	02/08/2018	9.45	Call	Bond Future	1,838.3400	1.8383	2,361.2600	2.3613	28.445	0	0	0
2018/07/04	2030	01/11/2018	8.60	Call	Bond Future	464.1500	0.4641	708.2900	0.7083	52.599	0	0	0
2018/07/04	2030	01/11/2018	8.58	Put	Bond Future	5,470.6100	5.4706	4,976.5300	4.9765	(9.032)	0	0	0
2018/07/04	2030	01/11/2018			Bond Future	9.3334	92.9484	9.2208	93.6776	(1.207)	0.0000	0.0000	0
2018/07/04	2030	01/11/2018	8.60	Put	Bond Future	5,357.7400	5.3577	4,872.6500	4.8726	(9.054)	0	0	0
2018/07/04	2030	01/11/2018	8.58	Call	Bond Future	438.6700	0.4387	673.8200	0.6738	53.605	0	0	0
2018/07/04	2030	01/11/2018	8.59	Put	Bond Future	5,413.9400	5.4139	4,924.4100	4.9244	(9.042)	0	0	0
2018/07/04	2030	01/11/2018	8.59	Call	Bond Future	451.2100	0.4512	690.9100	0.6909	53.124	0	0	0
2018/07/04	2030	07/02/2019	8.62	Call	Bond Future	1,078.6800	1.0787	1,267.9700	1.2680	17.548	0	0	0
2018/07/04	2030	07/02/2019			Bond Future	9.4101	90.7408	9.2929	91.4845	(1.245)	0.0000	0.0000	0
2018/07/04	2030	07/02/2019	8.62	Put	Bond Future	6,255.8600	6.2559	5,701.4400	5.7014	(8.862)	0	0	0
2018/07/04	2030	07/02/2019	8.63	Call	Bond Future	1,097.7100	1.0977	1,289.3400	1.2893	17.457	0	0	0
2018/07/04	2030	07/02/2019	8.63	Put	Bond Future	6,206.9300	6.2069	5,654.8500	5.6549	(8.895)	0	0	0
2018/07/04	2030	07/02/2019	8.64	Call	Bond Future	1,116.9500	1.1169	1,310.9300	1.3109	17.367	0	0	0
2018/07/04	2030	07/02/2019	8.64	Put	Bond Future	6,158.2600	6.1583	5,608.5300	5.6085	(8.927)	0	0	0

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2018/07/04	2032	02/08/2018	9.67	Call	Bond Future	2,217.0100	2.2170	2,811.2500	2.8113	26.804	0	0	0
2018/07/04	2032	02/08/2018	9.66	Put	Bond Future	621.5700	0.6216	436.5600	0.4366	(29.765)	0	0	0
2018/07/04	2032	02/08/2018			Bond Future	9.4395	93.8657	9.3310	94.6399	(1.149)	0.0000	0.0000	36,365
2018/07/04	2032	02/08/2018	9.68	Call	Bond Future	2,266.4000	2.2664	2,865.6500	2.8656	26.441	0	0	0
2018/07/04	2032	02/08/2018	9.68	Put	Bond Future	581.5000	0.5815	406.5100	0.4065	(30.093)	0	0	0
2018/07/04	2032	02/08/2018	9.67	Put	Bond Future	601.2700	0.6013	421.2700	0.4213	(29.937)	0	0	0
2018/07/04	2032	02/08/2018	9.66	Call	Bond Future	2,168.0700	2.1681	2,757.3000	2.7573	27.178	0	0	0
2018/07/04	2032	01/11/2018	8.77	Put	Bond Future	5,918.5600	5.9186	5,345.9800	5.3460	(9.674)	0	0	0
2018/07/04	2032	01/11/2018			Bond Future	9.5106	91.3852	9.3984	92.1736	(1.180)	0.0000	0.0000	0
2018/07/04	2032	01/11/2018	8.76	Call	Bond Future	515.9800	0.5160	727.9800	0.7280	41.087	0	0	0
2018/07/04	2032	01/11/2018	8.76	Put	Bond Future	5,979.0400	5.9790	5,402.6300	5.4026	(9.641)	0	0	0
2018/07/04	2032	01/11/2018	8.77	Call	Bond Future	531.2700	0.5313	747.1000	0.7471	40.625	0	0	0
2018/07/04	2032	01/11/2018	8.75	Call	Bond Future	501.0000	0.5010	709.3300	0.7093	41.583	0	0	0
2018/07/04	2032	01/11/2018	8.75	Put	Bond Future	6,039.9100	6.0399	5,459.8300	5.4598	(9.604)	0	0	0
2018/07/04	2032	07/02/2019	8.81	Call	Bond Future	1,212.0000	1.2120	1,526.0500	1.5260	25.912	0	0	0
2018/07/04	2032	07/02/2019	8.80	Put	Bond Future	6,844.5900	6.8446	6,351.7900	6.3518	(7.200)	0	0	0
2018/07/04	2032	07/02/2019			Bond Future	9.5895	93.1565	9.4731	93.9605	(1.214)	0.0000	0.0000	0
2018/07/04	2032	07/02/2019	8.82	Call	Bond Future	1,233.1700	1.2332	1,550.0300	1.5500	25.695	0	0	0
2018/07/04	2032	07/02/2019	8.82	Put	Bond Future	6,737.7000	6.7377	6,250.5500	6.2505	(7.230)	0	0	0
2018/07/04	2032	07/02/2019	8.81	Put	Bond Future	6,791.1100	6.7911	6,301.1500	6.3012	(7.215)	0	0	0
2018/07/04	2032	07/02/2019	8.80	Call	Bond Future	1,190.8200	1.1908	1,502.0300	1.5020	26.134	0	0	0
2018/07/04	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2033	02/08/2018			Bond Future	102.4328	102.4328	102.4723	102.4723	0.039	0.0000	0.0000	11,819
2018/07/04	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2033	02/08/2018	109.92	Put	Bond Future	7,487.1900	7.4872	7,447.7500	7.4477	(0.527)	0	0	0
2018/07/04	2033	02/08/2018	109.94	Put	Bond Future	7,507.1900	7.5072	7,467.7500	7.4677	(0.525)	0	0	0
2018/07/04	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2033	02/08/2018	109.93	Put	Bond Future	7,497.1900	7.4972	7,457.7500	7.4577	(0.526)	0	0	0
2018/07/04	2033	01/11/2018			Bond Future	103.1621	103.1621	103.2022	103.2022	0.039	0.0000	0.0000	0
2018/07/04	2033	07/02/2019			Bond Future	105.1813	105.1813	105.2232	105.2232	0.040	0.0000	0.0000	0
2018/07/04	2037	02/08/2018	9.96	Put	Bond Future	470.9700	0.4710	345.3200	0.3453	(26.679)	0	0	0
2018/07/04	2037	02/08/2018	9.95	Call	Bond Future	2,971.9300	2.9719	3,585.5600	3.5856	20.648	0	0	0
2018/07/04	2037	02/08/2018			Bond Future	9.6295	90.4910	9.5363	91.2342	(0.969)	0.0000	0.0000	56,287
2018/07/04	2037	02/08/2018	9.96	Call	Bond Future	3,030.7200	3.0307	3,648.3100	3.6483	20.378	0	0	0
2018/07/04	2037	02/08/2018	9.95	Put	Bond Future	487.9800	0.4880	358.3700	0.3584	(26.561)	0	0	0
2018/07/04	2037	02/08/2018	9.97	Call	Bond Future	3,089.9200	3.0899	3,711.3700	3.7114	20.112	0	0	0
2018/07/04	2037	02/08/2018	9.97	Put	Bond Future	454.4700	0.4545	332.6800	0.3327	(26.798)	0	0	0
2018/07/04	2037	01/11/2018	9.03	Call	Bond Future	708.8500	0.7089	955.9400	0.9559	34.858	0	0	0
2018/07/04	2037	01/11/2018			Bond Future	9.6951	92.1051	9.5989	92.8620	(0.992)	0.0000	0.0000	0
2018/07/04	2037	01/11/2018	9.01	Call	Bond Future	670.2400	0.6702	909.3000	0.9093	35.668	0	0	0
2018/07/04	2037	01/11/2018	9.01	Put	Bond Future	6,279.9800	6.2800	5,762.1200	5.7621	(8.246)	0	0	0
2018/07/04	2037	01/11/2018	9.03	Put	Bond Future	6,147.3900	6.1474	5,637.5600	5.6376	(8.293)	0	0	0
2018/07/04	2037	01/11/2018	9.02	Call	Bond Future	689.3600	0.6894	932.4400	0.9324	35.262	0	0	0
2018/07/04	2037	01/11/2018	9.02	Put	Bond Future	6,213.4400	6.2134	5,699.6000	5.6996	(8.270)	0	0	0
2018/07/04	2037	07/02/2019	9.06	Put	Bond Future	7,340.7900	7.3408	6,807.6700	6.8077	(7.262)	0	0	0
2018/07/04	2037	07/02/2019	9.05	Call	Bond Future	1,592.6200	1.5926	1,828.8700	1.8289	14.834	0	0	0

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2018/07/04	2037	07/02/2019			Bond Future	9.7685	89.6305	9.6689	90.4024	(1.019)	0.0000	0.0000	0
2018/07/04	2037	07/02/2019	9.06	Call	Bond Future	1,618.3900	1.6184	1,857.1700	1.8572	14.754	0	0	0
2018/07/04	2037	07/02/2019	9.05	Put	Bond Future	7,399.7300	7.3997	6,864.0800	6.8641	(7.239)	0	0	0
2018/07/04	2037	07/02/2019	9.07	Call	Bond Future	1,644.4100	1.6444	1,885.4700	1.8855	14.659	0	0	0
2018/07/04	2037	07/02/2019	9.07	Put	Bond Future	7,282.2200	7.2822	6,751.3800	6.7514	(7.290)	0	0	0
2018/07/04	2038	02/08/2018	134.55	Put	Bond Future	12,528.2500	12.5283	12,668.6900	12.6687	1.121	0	0	0
2018/07/04	2038	02/08/2018			Bond Future	122.0217	122.0217	121.8813	121.8813	(0.115)	0.0000	0.0000	9,150
2018/07/04	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2038	02/08/2018	134.54	Put	Bond Future	12,518.2500	12.5183	12,658.6900	12.6587	1.122	0	0	0
2018/07/04	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2038	02/08/2018	134.53	Put	Bond Future	12,508.2500	12.5083	12,648.6900	12.6487	1.123	0	0	0
2018/07/04	2038	01/11/2018			Bond Future	124.2258	124.2258	124.0829	124.0829	(0.115)	0.0000	0.0000	280
2018/07/04	2038	07/02/2019			Bond Future	125.0671	125.0671	124.9226	124.9226	(0.116)	0.0000	0.0000	0
2018/07/04	2040	02/08/2018	10.04	Call	Bond Future	3,357.7900	3.3578	4,028.5600	4.0286	19.977	0	0	0
2018/07/04	2040	02/08/2018	10.03	Put	Bond Future	503.8000	0.5038	371.2400	0.3712	(26.312)	0	0	0
2018/07/04	2040	02/08/2018			Bond Future	9.6943	93.9426	9.6011	94.7419	(0.962)	0.0000	0.0000	22,929
2018/07/04	2040	02/08/2018	10.05	Call	Bond Future	3,422.1900	3.4222	4,096.8500	4.0969	19.714	0	0	0
2018/07/04	2040	02/08/2018	10.05	Put	Bond Future	470.3100	0.4703	345.6200	0.3456	(26.512)	0	0	0
2018/07/04	2040	02/08/2018	10.04	Put	Bond Future	486.8400	0.4868	358.2600	0.3583	(26.411)	0	0	0
2018/07/04	2040	02/08/2018	10.03	Call	Bond Future	3,293.7100	3.2937	3,960.5000	3.9605	20.244	0	0	0
2018/07/04	2040	01/11/2018	9.80	Call	Bond Future	3,155.0000	3.1550	3,709.1300	3.7091	17.564	0	0	3,540
2018/07/04	2040	01/11/2018	9.09	Put	Bond Future	6,684.0600	6.6841	6,138.0000	6.1380	(8.170)	0	0	0
2018/07/04	2040	01/11/2018			Bond Future	9.7593	95.6182	9.6632	96.4323	(0.985)	0.0000	0.0000	0
2018/07/04	2040	01/11/2018	9.20	Put	Bond Future	5,930.4500	5.9304	5,432.5600	5.4326	(8.395)	0	0	0
2018/07/04	2040	01/11/2018	9.20	Call	Bond Future	1,029.1100	1.0291	1,345.3300	1.3453	30.728	0	0	3,540
2018/07/04	2040	01/11/2018	9.80	Put	Bond Future	2,813.9300	2.8139	2,553.9500	2.5540	(9.239)	0	0	0
2018/07/04	2040	01/11/2018	9.08	Call	Bond Future	749.5100	0.7495	1,013.2400	1.0132	35.187	0	0	0
2018/07/04	2040	01/11/2018	9.10	Put	Bond Future	6,755.7800	6.7558	6,205.4000	6.2054	(8.147)	0	0	0
2018/07/04	2040	01/11/2018	9.10	Put	Bond Future	6,613.0100	6.6130	6,071.3100	6.0713	(8.191)	0	0	0
2018/07/04	2040	01/11/2018	9.09	Call	Bond Future	770.6100	0.7706	1,038.6600	1.0387	34.784	0	0	0
2018/07/04	2040	01/11/2018	9.10	Call	Bond Future	792.2500	0.7922	1,064.6600	1.0647	34.384	0	0	2,950
2018/07/04	2040	01/11/2018	8.50	Put	Bond Future	11,750.1000	11.7501	11,013.7000	11.0137	(6.267)	0	0	0
2018/07/04	2040	01/11/2018	8.50	Call	Bond Future	116.9600	0.1170	194.6700	0.1947	66.442	0	0	2,950
2018/07/04	2040	01/11/2018	9.07	Call	Bond Future	728.7800	0.7288	988.2000	0.9882	35.596	0	0	0
2018/07/04	2040	01/11/2018	9.07	Put	Bond Future	6,828.0200	6.8280	6,273.3300	6.2733	(8.124)	0	0	0
2018/07/04	2040	07/02/2019	9.11	Put	Bond Future	7,921.4800	7.9215	7,465.5400	7.4655	(5.756)	0	0	0
2018/07/04	2040	07/02/2019	9.13	Call	Bond Future	1,667.1100	1.6671	2,047.1600	2.0472	22.797	0	0	0
2018/07/04	2040	07/02/2019			Bond Future	9.8319	92.9612	9.7325	93.7914	(1.011)	0.0000	0.0000	0
2018/07/04	2040	07/02/2019	9.11	Call	Bond Future	1,611.4300	1.6114	1,985.7600	1.9858	23.230	0	0	0
2018/07/04	2040	07/02/2019	9.13	Put	Bond Future	7,793.2800	7.7933	7,343.0600	7.3431	(5.777)	0	0	0
2018/07/04	2040	07/02/2019	9.12	Put	Bond Future	7,857.0500	7.8571	7,403.9700	7.4040	(5.767)	0	0	0
2018/07/04	2040	07/02/2019	9.12	Call	Bond Future	1,639.0100	1.6390	2,016.2000	2.0162	23.013	0	0	0
2018/07/04	2044	02/08/2018	10.07	Call	Bond Future	3,485.0800	3.4851	4,170.9900	4.1710	19.681	0	0	0
2018/07/04	2044	02/08/2018			Bond Future	9.7134	91.1294	9.6202	91.9421	(0.959)	0.0000	0.0000	36,268

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
2018/07/04	2044	02/08/2018	10.05	Call	Bond Future	3,355.2300		3.3552	4,033.2600	4.0333	20.208	0	0	0
2018/07/04	2044	02/08/2018	10.05	Put	Bond Future	516.3500		0.5163	381.7000	0.3817	(26.077)	0	0	0
2018/07/04	2044	02/08/2018	10.07	Put	Bond Future	482.2800		0.4823	355.5100	0.3555	(26.286)	0	0	0
2018/07/04	2044	02/08/2018	10.06	Call	Bond Future	3,419.9200		3.4199	4,101.9800	4.1020	19.944	0	0	0
2018/07/04	2044	02/08/2018	10.06	Put	Bond Future	499.0200		0.4990	368.4000	0.3684	(26.175)	0	0	0
2018/07/04	2044	01/11/2018	9.12	Call	Bond Future	820.0800		0.8201	1,100.9200	1.1009	34.245	0	0	0
2018/07/04	2044	01/11/2018			Bond Future	9.7758		92.7549	9.6799	93.5825	(0.981)	0.0000	0.0000	0
2018/07/04	2044	01/11/2018	9.12	Put	Bond Future	6,741.5100		6.7415	6,194.6800	6.1947	(8.111)	0	0	0
2018/07/04	2044	01/11/2018	9.13	Call	Bond Future	842.7600		0.8428	1,128.0800	1.1281	33.855	0	0	0
2018/07/04	2044	01/11/2018	9.14	Put	Bond Future	6,597.0800		6.5971	6,059.1800	6.0592	(8.154)	0	0	0
2018/07/04	2044	01/11/2018	9.13	Put	Bond Future	6,669.0900		6.6691	6,126.7400	6.1267	(8.132)	0	0	0
2018/07/04	2044	01/11/2018	9.14	Call	Bond Future	865.6900		0.8657	1,155.4600	1.1555	33.473	0	0	0
2018/07/04	2044	07/02/2019	9.18	Put	Bond Future	7,741.4200		7.7414	7,297.7700	7.2978	(5.731)	0	0	0
2018/07/04	2044	07/02/2019			Bond Future	9.8454		90.1677	9.7463	91.0116	(1.007)	0.0000	0.0000	0
2018/07/04	2044	07/02/2019	9.17	Call	Bond Future	1,781.3900		1.7814	2,178.5300	2.1785	22.294	0	0	0
2018/07/04	2044	07/02/2019	9.17	Put	Bond Future	7,805.9100		7.8059	7,359.1000	7.3591	(5.724)	0	0	0
2018/07/04	2044	07/02/2019	9.18	Call	Bond Future	1,810.9600		1.8110	2,211.2600	2.2113	22.104	0	0	0
2018/07/04	2044	07/02/2019	9.16	Call	Bond Future	1,751.8600		1.7519	2,146.0600	2.1461	22.502	0	0	0
2018/07/04	2044	07/02/2019	9.16	Put	Bond Future	7,870.5900		7.8706	7,420.8400	7.4208	(5.714)	0	0	0
2018/07/04	2046	02/08/2018	128.78	Put	Bond Future	11,883.1800		11.8832	11,837.3800	11.8374	(0.385)	0	0	0
2018/07/04	2046	02/08/2018			Bond Future	116.8968		116.8968	116.9426	116.9426	0.039	0.0000	0.0000	11,876
2018/07/04	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2046	02/08/2018	128.77	Put	Bond Future	11,873.1800		11.8732	11,827.3800	11.8274	(0.386)	0	0	0
2018/07/04	2046	02/08/2018	128.79	Put	Bond Future	11,893.1800		11.8932	11,847.3800	11.8474	(0.385)	0	0	0
2018/07/04	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2046	01/11/2018			Bond Future	117.3593		117.3593	117.4057	117.4057	0.040	0.0000	0.0000	140
2018/07/04	2046	07/02/2019			Bond Future	119.6562		119.6562	119.7047	119.7047	0.041	0.0000	0.0000	0
2018/07/04	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2050	02/08/2018	137.54	Put	Bond Future	16,359.4000		16.3594	16,312.0700	16.3121	(0.289)	0	0	0
2018/07/04	2050	02/08/2018	137.52	Put	Bond Future	16,339.4000		16.3394	16,292.0700	16.2921	(0.290)	0	0	0
2018/07/04	2050	02/08/2018			Bond Future	121.1806		121.1806	121.2279	121.2279	0.039	0.0000	0.0000	9,701
2018/07/04	2050	02/08/2018	137.53	Put	Bond Future	16,349.4000		16.3494	16,302.0700	16.3021	(0.289)	0	0	0
2018/07/04	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	2050	01/11/2018			Bond Future	123.3696		123.3696	123.4177	123.4177	0.039	0.0000	0.0000	135
2018/07/04	2050	07/02/2019			Bond Future	124.0130		124.0130	124.0630	124.0630	0.040	0.0000	0.0000	0
2018/07/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	AL37	02/08/2018			Index Future	583.3880		583.3880	585.4460	585.4460	0.353	0.0000	0.0000	0
2018/07/04	AL37	01/11/2018			Index Future	593.7960		593.7960	595.8920	595.8920	0.353	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
2018/07/04	AL37	07/02/2019			Index Future	605.3100	605.3100	607.4470	607.4470	0.353	0.0000	0.0000	0
2018/07/04	AL7T	02/08/2018			Index Future	676.6470	676.6470	680.9880	680.9880	0.642	0.0000	0.0000	0
2018/07/04	AL7T	01/11/2018			Index Future	688.7190	688.7190	693.1390	693.1390	0.642	0.0000	0.0000	0
2018/07/04	AL7T	07/02/2019			Index Future	702.0730	702.0730	706.5800	706.5800	0.642	0.0000	0.0000	0
2018/07/04	ALBI	02/08/2018			Index Future	614.8110	614.8110	619.1110	619.1110	0.699	0.0000	0.0000	864
2018/07/04	ALBI	01/11/2018			Index Future	625.7800	625.7800	630.1570	630.1570	0.699	0.0000	0.0000	0
2018/07/04	ALBI	07/02/2019			Index Future	637.9140	637.9140	642.3770	642.3770	0.700	0.0000	0.0000	0
2018/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	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
2018/07/04	C209	31/03/2036			Price Contribution		6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/04	C210	31/03/2028			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C212	31/01/2022			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C213	28/02/2031			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C214	28/02/2041			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C223	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C226	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C303	14/08/2015			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C303	28/02/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C333	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C442	25/04/2042			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	C446	31/03/2046			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	CS23	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	CS26	02/04/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	CS33	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/04	EL28	02/08/2018	134.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	EL28	02/08/2018			Bond Future		128.9101	128.9101	128.5283	128.5283	(0.296)	0.0000	0.0000	0
2018/07/04	EL28	02/08/2018	134.93	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	EL28	02/08/2018	134.93	Put	Bond Future		6,019.9000	6.0199	6,401.7000	6.4017	6.342	0	0	0
2018/07/04	EL28	02/08/2018	134.95	Put	Bond Future		6,039.9000	6.0399	6,421.7000	6.4217	6.321	0	0	0
2018/07/04	EL28	02/08/2018	134.94	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	EL28	02/08/2018	134.94	Put	Bond Future		6,029.9000	6.0299	6,411.7000	6.4117	6.332	0	0	0
2018/07/04	ES33	02/08/2018	11.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	ES33	02/08/2018	11.14	Call	Bond Future		1,470.4000	1.4704	2,037.0400	2.0370	38.536	0	0	0
2018/07/04	ES33	02/08/2018			Bond Future		10.8893	78.0869	10.7946	78.6536	(0.870)	0.0000	0.0000	9,466
2018/07/04	ES33	02/08/2018	11.15	Call	Bond Future		1,528.1500	1.5281	2,094.7900	2.0948	37.080	0	0	0
2018/07/04	ES33	02/08/2018	11.14	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	ES33	02/08/2018	11.16	Call	Bond Future		1,585.8400	1.5858	2,152.4800	2.1525	35.731	0	0	0
2018/07/04	ES33	02/08/2018	11.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	ES33	01/11/2018			Bond Future		11.0052	75.6915	10.9070	76.2686	(0.892)	0.0000	0.0000	0
2018/07/04	ES33	07/02/2019			Bond Future		11.1368	77.1587	11.0347	77.7473	(0.917)	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
2018/07/04	ES42	02/08/2018			Bond Future	11.0781	80.9196	10.9835	81.5670	(0.854)	0.0000	0.0000	7,957
2018/07/04	ES42	01/11/2018			Bond Future	11.1897	78.1031	11.0917	78.7623	(0.876)	0.0000	0.0000	0
2018/07/04	ES42	07/02/2019			Bond Future	11.3122	79.6168	11.2103	80.2891	(0.900)	0.0000	0.0000	0
2018/07/04	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	02/08/2018			GOVI	610.1740	610.1740	614.7260	614.7260	0.746	0.0000	0.0000	475
2018/07/04	GOVI	02/08/2018	605.71	Call	GOVI	44,640.0000	4.4640	90,160.0000	9.0160	101.971	0	0	0
2018/07/04	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	02/08/2018	605.72	Call	GOVI	44,540.0000	4.4540	90,060.0000	9.0060	102.200	0	0	0
2018/07/04	GOVI	02/08/2018	605.70	Call	GOVI	44,740.0000	4.4740	90,260.0000	9.0260	101.743	0	0	0
2018/07/04	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	01/11/2018	653.50	Put	GOVI	324,400.0000	32.4400	278,050.0000	27.8050	(14.288)	0	0	0
2018/07/04	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	01/11/2018			GOVI	621.0600	621.0600	625.6950	625.6950	0.746	0.0000	0.0000	0
2018/07/04	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	01/11/2018	653.49	Put	GOVI	324,300.0000	32.4300	277,950.0000	27.7950	(14.292)	0	0	0
2018/07/04	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	01/11/2018	653.51	Put	GOVI	324,500.0000	32.4500	278,150.0000	27.8150	(14.284)	0	0	0
2018/07/04	GOVI	07/02/2019	666.53	Put	GOVI	334,270.0000	33.4270	287,030.0000	28.7030	(14.132)	0	0	0
2018/07/04	GOVI	07/02/2019			GOVI	633.1030	633.1030	637.8270	637.8270	0.746	0.0000	0.0000	0
2018/07/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	07/02/2019	666.52	Put	GOVI	334,170.0000	33.4170	286,930.0000	28.6930	(14.137)	0	0	0
2018/07/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	GOVI	07/02/2019	666.51	Put	GOVI	334,070.0000	33.4070	286,830.0000	28.6830	(14.141)	0	0	0
2018/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/04	IGOV	02/08/2018			Index Future	251.0320	251.0320	250.8480	250.8480	(0.073)	0.0000	0.0000	852
2018/07/04	IGOV	01/11/2018			Index Future	255.5680	255.5680	255.3790	255.3790	(0.074)	0.0000	0.0000	227
2018/07/04	IGOV	07/02/2019			Index Future	260.5710	260.5710	260.3810	260.3810	(0.073)	0.0000	0.0000	0
2018/07/04	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/04	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/04	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/07/04	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0200	102.0200	(0.020)	0.0000	0.0000	0
2018/07/04	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9300	99.9300	(0.040)	0.0000	0.0000	0
2018/07/04	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/04	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9000	98.9000	(0.010)	0.0000	0.0000	0
2018/07/04	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0
2018/07/04	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7600	99.7600	(0.020)	0.0000	0.0000	0
2018/07/04	IS02	20/09/2019			Interest Rate Swap	101.9700	101.9700	101.9300	101.9300	(0.039)	0.0000	0.0000	0
2018/07/04	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9300	102.9300	(0.049)	0.0000	0.0000	0
2018/07/04	IS02	23/03/2020			Interest Rate Swap	99.0900	99.0900	99.0200	99.0200	(0.071)	0.0000	0.0000	0
2018/07/04	IS02	22/06/2020			Interest Rate Swap	102.7500	102.7500	102.7100	102.7100	(0.039)	0.0000	0.0000	0
2018/07/04	IS02	21/09/2020			Interest Rate Swap	99.8500	99.8500	99.8100	99.8100	(0.040)	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
2018/07/04	IS05	17/12/2020			Interest Rate Swap	96.7400	96.7400	96.6900	96.6900	(0.052)	0.0000	0.0000	0
2018/07/04	IS05	16/03/2021			Interest Rate Swap	96.0200	96.0200	95.9200	95.9200	(0.104)	0.0000	0.0000	0
2018/07/04	IS05	15/06/2021			Interest Rate Swap	95.2600	95.2600	95.1300	95.1300	(0.136)	0.0000	0.0000	0
2018/07/04	IS05	21/09/2021			Interest Rate Swap	95.5000	95.5000	95.3400	95.3400	(0.168)	0.0000	0.0000	0
2018/07/04	IS05	21/12/2021			Interest Rate Swap	97.7400	97.7400	97.5600	97.5600	(0.184)	0.0000	0.0000	51
2018/07/04	IS05	15/03/2022			Interest Rate Swap	97.9200	97.9200	97.7100	97.7100	(0.214)	0.0000	0.0000	0
2018/07/04	IS05	21/06/2022			Interest Rate Swap	99.1700	99.1700	98.9400	98.9400	(0.232)	0.0000	0.0000	0
2018/07/04	IS05	20/09/2022			Interest Rate Swap	103.1300	103.1300	102.8800	102.8800	(0.242)	0.0000	0.0000	0
2018/07/04	IS05	20/12/2022			Interest Rate Swap	104.4300	104.4300	104.1700	104.1700	(0.249)	0.0000	0.0000	0
2018/07/04	IS05	22/03/2023			Interest Rate Swap	97.9100	97.9100	97.6300	97.6300	(0.286)	0.0000	0.0000	0
2018/07/04	IS05	20/06/2023			Interest Rate Swap	103.9700	103.9700	103.6800	103.6800	(0.279)	0.0000	0.0000	0
2018/07/04	IS05	19/09/2023			Interest Rate Swap	99.5400	99.5400	99.2400	99.2400	(0.301)	0.0000	0.0000	0
2018/07/04	IS10	17/12/2025			Interest Rate Swap	96.5000	96.5000	96.1300	96.1300	(0.383)	0.0000	0.0000	0
2018/07/04	IS10	16/03/2026			Interest Rate Swap	93.5600	93.5600	93.1700	93.1700	(0.417)	0.0000	0.0000	0
2018/07/04	IS10	15/06/2026			Interest Rate Swap	92.3400	92.3400	91.9400	91.9400	(0.433)	0.0000	0.0000	0
2018/07/04	IS10	21/09/2026			Interest Rate Swap	94.5100	94.5100	94.0900	94.0900	(0.444)	0.0000	0.0000	0
2018/07/04	IS10	21/12/2026			Interest Rate Swap	98.2700	98.2700	97.8500	97.8500	(0.427)	0.0000	0.0000	0
2018/07/04	IS10	15/03/2027			Interest Rate Swap	96.8600	96.8600	96.4100	96.4100	(0.465)	0.0000	0.0000	0
2018/07/04	IS10	21/06/2027			Interest Rate Swap	98.9300	98.9300	98.4700	98.4700	(0.465)	0.0000	0.0000	0
2018/07/04	IS10	20/09/2027			Interest Rate Swap	104.3500	104.3500	103.8800	103.8800	(0.450)	0.0000	0.0000	0
2018/07/04	IS10	20/12/2027			Interest Rate Swap	104.7300	104.7300	104.2300	104.2300	(0.477)	0.0000	0.0000	0
2018/07/04	IS10	22/03/2028			Interest Rate Swap	98.3400	98.3400	97.8000	97.8000	(0.549)	0.0000	0.0000	0
2018/07/04	IS10	20/06/2028			Interest Rate Swap	105.4700	105.4700	104.9300	104.9300	(0.512)	0.0000	0.0000	0
2018/07/04	IS10	19/09/2028			Interest Rate Swap	99.1200	99.1200	98.5500	98.5500	(0.575)	0.0000	0.0000	0
2018/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/04	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/04	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/04	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R023	02/08/2018			Bond Future	8.2423	101.5189	8.1432	101.8863	(1.202)	0.0000	0.0000	41,874
2018/07/04	R023	02/08/2018	10.40	Call	Bond Future	7,601.4700	7.6015	7,968.9300	7.9689	4.834	0	0	0
2018/07/04	R023	02/08/2018	10.41	Call	Bond Future	7,634.9800	7.6350	8,002.4400	8.0024	4.813	0	0	0
2018/07/04	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R023	02/08/2018	10.39	Call	Bond Future	7,567.9400	7.5679	7,935.4000	7.9354	4.855	0	0	0
2018/07/04	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
2018/07/04	R023	01/11/2018	10.58	Call	Bond Future	7,602.1800	7.6022	7,974.6500	7.9747	4.900	0	0	0
2018/07/04	R023	01/11/2018	10.57	Put	Bond Future	4.8200	0.0048	2.7000	0.0027	(43.983)	0	0	0
2018/07/04	R023	01/11/2018			Bond Future	8.3145	99.4038	8.2085	99.7783	(1.276)	0.0000	0.0000	0
2018/07/04	R023	01/11/2018	10.59	Call	Bond Future	7,633.9200	7.6339	8,006.4500	8.0064	4.880	0	0	0
2018/07/04	R023	01/11/2018	10.59	Put	Bond Future	4.4900	0.0045	2.5000	0.0025	(44.321)	0	0	0
2018/07/04	R023	01/11/2018	10.58	Put	Bond Future	4.6500	0.0047	2.6000	0.0026	(44.086)	0	0	0
2018/07/04	R023	01/11/2018	10.57	Call	Bond Future	7,570.4400	7.5704	7,942.8400	7.9428	4.919	0	0	0
2018/07/04	R023	07/02/2019	10.59	Call	Bond Future	7,032.6700	7.0327	7,390.2600	7.3903	5.085	0	0	0
2018/07/04	R023	07/02/2019			Bond Future	8.4014	101.3308	8.2868	101.7129	(1.365)	0.0000	0.0000	0
2018/07/04	R023	07/02/2019	10.57	Call	Bond Future	6,974.8200	6.9748	7,331.6300	7.3316	5.116	0	0	0
2018/07/04	R023	07/02/2019	10.57	Put	Bond Future	79.0800	0.0791	53.7800	0.0538	(31.993)	0	0	0
2018/07/04	R023	07/02/2019	10.59	Put	Bond Future	76.1600	0.0762	51.6400	0.0516	(32.195)	0	0	0
2018/07/04	R023	07/02/2019	10.58	Call	Bond Future	7,003.7400	7.0037	7,360.9400	7.3609	5.100	0	0	0
2018/07/04	R023	07/02/2019	10.58	Put	Bond Future	77.6100	0.0776	52.7000	0.0527	(32.096)	0	0	0
2018/07/04	R035	02/08/2018	9.42	Call	Bond Future	804.7000	0.8047	1,202.0400	1.2020	49.377	0	0	0
2018/07/04	R035	02/08/2018			Bond Future	9.5688	98.1374	9.4706	98.9158	(1.026)	0.0000	0.0000	68,489
2018/07/04	R035	02/08/2018	9.42	Put	Bond Future	1,988.0900	1.9881	1,606.9800	1.6070	(19.170)	0	0	0
2018/07/04	R035	02/08/2018	9.43	Call	Bond Future	835.6400	0.8356	1,239.8000	1.2398	48.365	0	0	0
2018/07/04	R035	02/08/2018	9.44	Put	Bond Future	1,890.4000	1.8904	1,522.8900	1.5229	(19.441)	0	0	0
2018/07/04	R035	02/08/2018	9.43	Put	Bond Future	1,938.8300	1.9388	1,564.5400	1.5645	(19.305)	0	0	0
2018/07/04	R035	02/08/2018	9.44	Call	Bond Future	867.3100	0.8673	1,278.2500	1.2783	47.381	0	0	0
2018/07/04	R035	01/11/2018	8.93	Call	Bond Future	600.2700	0.6003	834.0900	0.8341	38.952	0	0	0
2018/07/04	R035	01/11/2018	8.92	Put	Bond Future	6,428.3300	6.4283	5,865.3600	5.8654	(8.758)	0	0	0
2018/07/04	R035	01/11/2018			Bond Future	9.6398	95.3921	9.5383	96.1849	(1.053)	0.0000	0.0000	0
2018/07/04	R035	01/11/2018	8.94	Call	Bond Future	617.4800	0.6175	855.1900	0.8552	38.497	0	0	0
2018/07/04	R035	01/11/2018	8.94	Put	Bond Future	6,292.8500	6.2928	5,737.8000	5.7378	(8.820)	0	0	0
2018/07/04	R035	01/11/2018	8.93	Put	Bond Future	6,360.3800	6.3604	5,801.4400	5.8014	(8.788)	0	0	0
2018/07/04	R035	01/11/2018	8.92	Call	Bond Future	583.3800	0.5834	813.1700	0.8132	39.389	0	0	0
2018/07/04	R035	07/02/2019	8.98	Call	Bond Future	1,493.2800	1.4933	1,729.3000	1.7293	15.805	0	0	0
2018/07/04	R035	07/02/2019			Bond Future	9.7197	97.2413	9.6146	98.0498	(1.082)	0.0000	0.0000	0
2018/07/04	R035	07/02/2019	8.96	Call	Bond Future	1,443.6200	1.4436	1,674.6100	1.6746	16.001	0	0	0
2018/07/04	R035	07/02/2019	8.96	Put	Bond Future	7,523.4600	7.5235	6,946.0300	6.9460	(7.675)	0	0	0
2018/07/04	R035	07/02/2019	8.98	Put	Bond Future	7,405.6700	7.4057	6,833.2700	6.8333	(7.729)	0	0	0
2018/07/04	R035	07/02/2019	8.97	Call	Bond Future	1,468.3200	1.4683	1,701.7000	1.7017	15.894	0	0	0
2018/07/04	R035	07/02/2019	8.97	Put	Bond Future	7,464.3800	7.4644	6,889.3400	6.8893	(7.704)	0	0	0
2018/07/04	R186	02/08/2018	9.04	Put	Bond Future	561.3300	0.5613	398.1800	0.3982	(29.065)	0	0	2,500
2018/07/04	R186	02/08/2018	8.48	Put	Bond Future	2,612.2500	2.6123	2,103.1400	2.1031	(19.489)	0	0	0
2018/07/04	R186	02/08/2018	8.25	Call	Bond Future	48.9900	0.0490	109.7000	0.1097	123.923	0	0	3,020
2018/07/04	R186	02/08/2018			Bond Future	8.8645	110.8507	8.7558	111.5262	(1.227)	0.0000	0.0000	108,494
2018/07/04	R186	02/08/2018	8.50	Call	Bond Future	221.6400	0.2216	399.9600	0.4000	80.455	0	0	0
2018/07/04	R186	02/08/2018	8.50	Put	Bond Future	2,507.0400	2.5070	2,009.8600	2.0099	(19.831)	0	0	0
2018/07/04	R186	02/08/2018	8.47	Call	Bond Future	189.3600	0.1894	349.8400	0.3498	84.749	0	0	0
2018/07/04	R186	02/08/2018	8.47	Put	Bond Future	2,665.6100	2.6656	2,150.5900	2.1506	(19.321)	0	0	0
2018/07/04	R186	02/08/2018	9.04	Call	Bond Future	1,639.4700	1.6395	2,151.8200	2.1518	31.251	0	0	0
2018/07/04	R186	02/08/2018	8.48	Call	Bond Future	199.6600	0.1997	366.0500	0.3660	83.337	0	0	0
2018/07/04	R186	02/08/2018	8.25	Put	Bond Future	3,937.9500	3.9380	3,323.1600	3.3232	(15.612)	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
2018/07/04	R186	02/08/2018	7.50	Put	Bond Future	8,883.5800	8.8836	8,208.2700	8.2083	(7.602)	0	0	0
2018/07/04	R186	02/08/2018	8.75	Call	Bond Future	674.2300	0.6742	1,006.9000	1.0069	49.341	0	0	2,500
2018/07/04	R186	02/08/2018	8.75	Put	Bond Future	1,385.6500	1.3856	1,042.8200	1.0428	(24.741)	0	0	0
2018/07/04	R186	02/08/2018	8.46	Call	Bond Future	179.4600	0.1795	334.1400	0.3341	86.192	0	0	0
2018/07/04	R186	02/08/2018	8.46	Put	Bond Future	2,719.4200	2.7194	2,198.6000	2.1986	(19.152)	0	0	0
2018/07/04	R186	02/08/2018	7.50	Call	Bond Future	0.0700	0.0001	0.2600	0.0003	271.429	0	0	3,020
2018/07/04	R186	01/11/2018	7.96	Put	Bond Future	6,303.1600	6.3032	5,712.0700	5.7121	(9.378)	0	0	0
2018/07/04	R186	01/11/2018	8.54	Put	Bond Future	3,393.4100	3.3934	2,972.9900	2.9730	(12.389)	0	0	0
2018/07/04	R186	01/11/2018	9.14	Call	Bond Future	2,692.6400	2.6926	3,155.5800	3.1556	17.193	0	0	0
2018/07/04	R186	01/11/2018			Bond Future	8.9373	112.8281	8.8235	113.5161	(1.274)	0.0000	0.0000	0
2018/07/04	R186	01/11/2018	8.46	Put	Bond Future	3,733.1600	3.7332	3,285.3900	3.2854	(11.994)	0	0	0
2018/07/04	R186	01/11/2018	8.46	Call	Bond Future	810.3200	0.8103	1,050.6000	1.0506	29.652	0	0	5,000
2018/07/04	R186	01/11/2018	8.53	Call	Bond Future	947.1400	0.9471	1,211.3400	1.2113	27.895	0	0	0
2018/07/04	R186	01/11/2018	8.53	Put	Bond Future	3,434.9700	3.4350	3,011.1200	3.0111	(12.339)	0	0	0
2018/07/04	R186	01/11/2018	7.96	Call	Bond Future	207.8100	0.2078	304.7700	0.3048	46.658	0	0	5,000
2018/07/04	R186	01/11/2018	8.54	Call	Bond Future	967.5400	0.9675	1,235.1700	1.2352	27.661	0	0	0
2018/07/04	R186	01/11/2018	9.14	Put	Bond Future	1,481.8000	1.4818	1,256.6900	1.2567	(15.192)	0	0	5,000
2018/07/04	R186	01/11/2018	8.52	Call	Bond Future	926.7800	0.9268	1,187.5500	1.1875	28.137	0	0	0
2018/07/04	R186	01/11/2018	8.52	Put	Bond Future	3,476.6200	3.4766	3,049.3400	3.0493	(12.290)	0	0	0
2018/07/04	R186	07/02/2019	8.20	Call	Bond Future	869.7000	0.8697	1,014.1200	1.0141	16.606	0	0	0
2018/07/04	R186	07/02/2019	8.21	Put	Bond Future	5,749.0700	5.7491	5,194.0300	5.1940	(9.654)	0	0	0
2018/07/04	R186	07/02/2019			Bond Future	9.0195	109.7102	8.8998	110.4120	(1.327)	0.0000	0.0000	0
2018/07/04	R186	07/02/2019	8.20	Put	Bond Future	5,794.9100	5.7949	5,237.5500	5.2375	(9.618)	0	0	0
2018/07/04	R186	07/02/2019	8.21	Call	Bond Future	885.6900	0.8857	1,032.4300	1.0324	16.568	0	0	0
2018/07/04	R186	07/02/2019	8.22	Call	Bond Future	902.1300	0.9021	1,050.9600	1.0510	16.498	0	0	0
2018/07/04	R186	07/02/2019	8.22	Put	Bond Future	5,703.7200	5.7037	5,150.7700	5.1508	(9.695)	0	0	0
2018/07/04	R197	02/08/2018			Bond Future	298.0334	298.0334	298.1396	298.1396	0.036	0.0000	0.0000	2,350
2018/07/04	R197	01/11/2018			Bond Future	303.4168	303.4168	303.5251	303.5251	0.036	0.0000	0.0000	0
2018/07/04	R197	07/02/2019			Bond Future	301.9993	301.9993	302.1125	302.1125	0.037	0.0000	0.0000	0
2018/07/04	R202	02/08/2018			Bond Future	233.6447	233.6447	233.4542	233.4542	(0.082)	0.0000	0.0000	22,040
2018/07/04	R202	01/11/2018			Bond Future	237.8652	237.8652	237.6711	237.6711	(0.082)	0.0000	0.0000	0
2018/07/04	R202	07/02/2019			Bond Future	238.6139	238.6139	238.4182	238.4182	(0.082)	0.0000	0.0000	0
2018/07/04	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R204	02/08/2018			Bond Future	6.5928	101.5065	6.5990	101.5042	0.093	0.0000	0.0000	10,270
2018/07/04	R204	02/08/2018	8.98	Call	Bond Future	873.6300	0.8736	871.3600	0.8714	(0.260)	0	0	0
2018/07/04	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R204	02/08/2018	8.99	Call	Bond Future	877.2600	0.8773	874.9900	0.8750	(0.259)	0	0	0
2018/07/04	R204	02/08/2018	8.97	Call	Bond Future	870.0100	0.8700	867.7400	0.8677	(0.261)	0	0	0
2018/07/04	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R207	02/08/2018	6.86	Put	Bond Future	915.2300	0.9152	775.7100	0.7757	(15.244)	0	0	0
2018/07/04	R207	02/08/2018	6.85	Call	Bond Future	2.1700	0.0022	0.1300	0.0001	(94.009)	0	0	0
2018/07/04	R207	02/08/2018			Bond Future	7.5391	100.0588	7.4363	100.1963	(1.364)	0.0000	0.0000	21,440
2018/07/04	R207	02/08/2018	6.86	Call	Bond Future	2.2000	0.0022	0.1500	0.0002	(93.182)	0	0	0
2018/07/04	R207	02/08/2018	6.85	Put	Bond Future	928.7300	0.9287	789.2200	0.7892	(15.022)	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
2018/07/04	R207	02/08/2018	6.87	Call	Bond Future	2.2400	0.0022	0.1700	0.0002	(92.411)	0	0	0
2018/07/04	R207	02/08/2018	6.87	Put	Bond Future	901.7500	0.9017	762.2100	0.7622	(15.474)	0	0	0
2018/07/04	R207	01/11/2018	6.76	Put	Bond Future	953.0300	0.9530	810.4100	0.8104	(14.965)	0	0	0
2018/07/04	R207	01/11/2018			Bond Future	7.5956	101.8437	7.4700	101.9841	(1.653)	0.0000	0.0000	0
2018/07/04	R207	01/11/2018	6.75	Call	Bond Future	13.2500	0.0132	10.9600	0.0110	(17.283)	0	0	0
2018/07/04	R207	01/11/2018	6.75	Put	Bond Future	964.0700	0.9641	821.3900	0.8214	(14.800)	0	0	0
2018/07/04	R207	01/11/2018	6.76	Call	Bond Future	13.5300	0.0135	11.3000	0.0113	(16.482)	0	0	0
2018/07/04	R207	01/11/2018	6.74	Call	Bond Future	12.6600	0.0127	10.7500	0.0107	(15.087)	0	0	0
2018/07/04	R207	01/11/2018	6.74	Put	Bond Future	974.8000	0.9748	832.5000	0.8325	(14.598)	0	0	0
2018/07/04	R207	07/02/2019	6.52	Call	Bond Future	6.4300	0.0064	15.8500	0.0159	146.501	0	0	0
2018/07/04	R207	07/02/2019	6.51	Put	Bond Future	1,038.8100	1.0388	904.5100	0.9045	(12.928)	0	0	0
2018/07/04	R207	07/02/2019			Bond Future	7.6832	100.1730	7.5191	100.3164	(2.136)	0.0000	0.0000	0
2018/07/04	R207	07/02/2019	6.53	Call	Bond Future	6.7100	0.0067	16.4100	0.0164	144.560	0	0	0
2018/07/04	R207	07/02/2019	6.53	Put	Bond Future	1,021.6100	1.0216	887.8800	0.8879	(13.090)	0	0	0
2018/07/04	R207	07/02/2019	6.52	Put	Bond Future	1,030.2000	1.0302	896.1900	0.8962	(13.008)	0	0	0
2018/07/04	R207	07/02/2019	6.51	Call	Bond Future	6.1700	0.0062	15.3000	0.0153	147.974	0	0	0
2018/07/04	R208	02/08/2018	7.14	Call	Bond Future	4.7600	0.0048	4.2700	0.0043	(10.294)	0	0	0
2018/07/04	R208	02/08/2018	7.12	Call	Bond Future	4.3500	0.0044	3.8200	0.0038	(12.184)	0	0	0
2018/07/04	R208	02/08/2018			Bond Future	7.8318	99.8235	7.7316	100.0557	(1.279)	0.0000	0.0000	29,288
2018/07/04	R208	02/08/2018	7.12	Put	Bond Future	1,668.9800	1.6690	1,436.2500	1.4363	(13.944)	0	0	0
2018/07/04	R208	02/08/2018	7.14	Put	Bond Future	1,622.1400	1.6221	1,389.4500	1.3894	(14.345)	0	0	0
2018/07/04	R208	02/08/2018	7.13	Call	Bond Future	4.5500	0.0046	4.0500	0.0041	(10.989)	0	0	0
2018/07/04	R208	02/08/2018	7.13	Put	Bond Future	1,645.5500	1.6456	1,412.8500	1.4128	(14.141)	0	0	0
2018/07/04	R208	01/11/2018	7.11	Put	Bond Future	1,728.6500	1.7287	1,515.4900	1.5155	(12.331)	0	0	0
2018/07/04	R208	01/11/2018			Bond Future	7.9011	98.2046	7.7893	98.4415	(1.416)	0.0000	0.0000	0
2018/07/04	R208	01/11/2018	7.11	Call	Bond Future	37.8100	0.0378	61.4900	0.0615	62.629	0	0	0
2018/07/04	R208	01/11/2018	7.12	Call	Bond Future	38.9100	0.0389	62.9900	0.0630	61.886	0	0	0
2018/07/04	R208	01/11/2018	7.10	Put	Bond Future	1,749.2600	1.7493	1,535.5500	1.5356	(12.217)	0	0	0
2018/07/04	R208	01/11/2018	7.12	Put	Bond Future	1,708.1500	1.7081	1,495.3900	1.4954	(12.456)	0	0	0
2018/07/04	R208	01/11/2018	7.10	Call	Bond Future	36.8100	0.0368	59.9400	0.0599	62.836	0	0	0
2018/07/04	R208	07/02/2019	7.07	Call	Bond Future	54.3600	0.0544	82.3500	0.0823	51.490	0	0	0
2018/07/04	R208	07/02/2019	7.08	Put	Bond Future	1,798.2100	1.7982	1,585.1400	1.5851	(11.849)	0	0	0
2018/07/04	R208	07/02/2019	7.06	Put	Bond Future	1,833.4300	1.8334	1,618.9500	1.6190	(11.698)	0	0	0
2018/07/04	R208	07/02/2019			Bond Future	7.9890	100.1083	7.8616	100.3500	(1.594)	0.0000	0.0000	0
2018/07/04	R208	07/02/2019	7.07	Put	Bond Future	1,815.8500	1.8159	1,602.0900	1.6021	(11.772)	0	0	0
2018/07/04	R208	07/02/2019	7.08	Call	Bond Future	56.1000	0.0561	84.7800	0.0848	51.123	0	0	0
2018/07/04	R208	07/02/2019	7.06	Call	Bond Future	52.5500	0.0525	79.8200	0.0798	51.893	0	0	0
2018/07/04	R209	02/08/2018	9.66	Call	Bond Future	1,619.0000	1.6190	2,044.9700	2.0450	26.311	0	0	435
2018/07/04	R209	02/08/2018	8.96	Put	Bond Future	4,126.6200	4.1266	3,576.3900	3.5764	(13.334)	0	0	0
2018/07/04	R209	02/08/2018	8.49	Call	Bond Future	2.7200	0.0027	7.2900	0.0073	168.015	0	0	500
2018/07/04	R209	02/08/2018	8.46	Put	Bond Future	7,772.3000	7.7723	7,153.2400	7.1532	(7.965)	0	0	0
2018/07/04	R209	02/08/2018	10.38	Call	Bond Future	5,348.1700	5.3482	5,949.5400	5.9495	11.244	0	0	0
2018/07/04	R209	02/08/2018	9.21	Call	Bond Future	354.3300	0.3543	535.7500	0.5358	51.201	0	0	0
2018/07/04	R209	02/08/2018	10.39	Put	Bond Future	65.2700	0.0653	44.6500	0.0446	(31.592)	0	0	0
2018/07/04	R209	02/08/2018			Bond Future	9.5416	74.3492	9.4487	74.9719	(0.973)	0.0000	0.0000	125,373
2018/07/04	R209	02/08/2018	10.21	Call	Bond Future	4,387.5400	4.3875	4,971.6300	4.9716	13.312	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
2018/07/04	R209	02/08/2018	10.21	Put	Bond Future	130.1800	0.1302	91.5400	0.0915	(29.682)	0	0	435
2018/07/04	R209	02/08/2018	8.96	Call	Bond Future	92.7700	0.0928	165.2700	0.1653	78.150	0	0	5,000
2018/07/04	R209	02/08/2018	9.43	Call	Bond Future	830.8300	0.8308	1,134.4900	1.1345	36.549	0	0	0
2018/07/04	R209	02/08/2018	9.43	Put	Bond Future	1,580.1800	1.5802	1,261.1100	1.2611	(20.192)	0	0	5,000
2018/07/04	R209	02/08/2018	10.84	Call	Bond Future	7,941.4800	7.9415	8,561.6300	8.5616	7.809	0	0	0
2018/07/04	R209	02/08/2018	10.84	Put	Bond Future	7.0300	0.0070	4.4500	0.0045	(36.700)	0	0	435
2018/07/04	R209	02/08/2018	8.83	Call	Bond Future	38.8900	0.0389	77.1900	0.0772	98.483	0	0	0
2018/07/04	R209	02/08/2018	8.83	Put	Bond Future	5,019.4000	5.0194	4,434.9700	4.4350	(11.643)	0	0	500
2018/07/04	R209	02/08/2018	8.49	Put	Bond Future	7,541.3500	7.5413	6,923.1900	6.9232	(8.197)	0	0	0
2018/07/04	R209	02/08/2018	9.21	Put	Bond Future	2,614.7200	2.6147	2,173.4100	2.1734	(16.878)	0	0	500
2018/07/04	R209	02/08/2018	9.66	Put	Bond Future	836.5000	0.8365	639.7400	0.6397	(23.522)	0	0	0
2018/07/04	R209	02/08/2018	8.46	Call	Bond Future	2.0900	0.0021	5.7600	0.0058	175.598	0	0	5,000
2018/07/04	R209	02/08/2018	10.38	Put	Bond Future	67.8700	0.0679	46.5100	0.0465	(31.472)	0	0	0
2018/07/04	R209	02/08/2018	10.39	Call	Bond Future	5,405.0200	5.4050	6,007.1300	6.0071	11.140	0	0	0
2018/07/04	R209	02/08/2018	10.40	Call	Bond Future	5,461.8600	5.4619	6,064.7000	6.0647	11.037	0	0	0
2018/07/04	R209	02/08/2018	10.40	Put	Bond Future	62.7400	0.0627	42.8500	0.0429	(31.702)	0	0	0
2018/07/04	R209	01/11/2018	1,016.00	Call	Bond Future	71,639.8500	71.6398	72,274.0700	72.2741	0.885	0	0	0
2018/07/04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R209	01/11/2018	9.34	Put	Bond Future	3,269.6300	3.2696	3,044.6500	3.0446	(6.881)	0	0	0
2018/07/04	R209	01/11/2018	9.97	Call	Bond Future	3,731.6300	3.7316	4,304.8300	4.3048	15.361	0	0	0
2018/07/04	R209	01/11/2018	9.64	Call	Bond Future	2,448.4600	2.4485	2,931.5700	2.9316	19.731	0	0	2,000
2018/07/04	R209	01/11/2018	9.98	Put	Bond Future	1,360.5000	1.3605	1,301.9300	1.3019	(4.305)	0	0	2,000
2018/07/04	R209	01/11/2018	10.00	Call	Bond Future	3,859.2500	3.8593	4,439.6900	4.4397	15.040	0	0	0
2018/07/04	R209	01/11/2018			Bond Future	9.6042	72.5277	9.5085	73.1619	(0.996)	0.0000	0.0000	0
2018/07/04	R209	01/11/2018	1,016.01	Call	Bond Future	71,639.8500	71.6398	72,274.0700	72.2741	0.885	0	0	0
2018/07/04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R209	01/11/2018	8.89	Put	Bond Future	5,466.7700	5.4668	5,089.6900	5.0897	(6.898)	0	0	0
2018/07/04	R209	01/11/2018	8.89	Call	Bond Future	528.0000	0.5280	785.1400	0.7851	48.701	0	0	2,000
2018/07/04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/04	R209	01/11/2018	1,015.99	Call	Bond Future	71,639.8400	71.6398	72,274.0600	72.2741	0.885	0	0	0
2018/07/04	R209	01/11/2018	9.34	Call	Bond Future	1,498.3500	1.4984	1,907.5900	1.9076	27.313	0	0	0
2018/07/04	R209	01/11/2018	9.97	Put	Bond Future	1,380.7900	1.3808	1,319.7700	1.3198	(4.419)	0	0	0
2018/07/04	R209	01/11/2018	9.64	Put	Bond Future	2,213.1300	2.2131	2,062.0200	2.0620	(6.828)	0	0	0
2018/07/04	R209	01/11/2018	9.98	Call	Bond Future	3,774.0000	3.7740	4,349.6500	4.3496	15.253	0	0	0
2018/07/04	R209	01/11/2018	10.00	Put	Bond Future	1,320.7000	1.3207	1,266.9200	1.2669	(4.072)	0	0	5,850
2018/07/04	R209	01/11/2018	9.94	Call	Bond Future	3,605.7500	3.6057	4,171.4100	4.1714	15.688	0	0	0
2018/07/04	R209	01/11/2018	9.94	Put	Bond Future	1,443.3800	1.4434	1,374.8200	1.3748	(4.750)	0	0	0
2018/07/04	R209	01/11/2018	10.57	Call	Bond Future	6,552.4700	6.5525	7,172.0600	7.1721	9.456	0	0	0
2018/07/04	R209	01/11/2018	10.57	Put	Bond Future	586.4000	0.5864	571.7700	0.5718	(2.495)	0	0	0
2018/07/04	R209	07/02/2019	8.97	Put	Bond Future	6,160.8100	6.1608	5,717.2400	5.7172	(7.200)	0	0	0
2018/07/04	R209	07/02/2019			Bond Future	9.6729	73.9336	9.5741	74.5803	(1.021)	0.0000	0.0000	0
2018/07/04	R209	07/02/2019	8.96	Call	Bond Future	1,345.3400	1.3453	1,546.3800	1.5464	14.943	0	0	0
2018/07/04	R209	07/02/2019	8.96	Put	Bond Future	6,210.4200	6.2104	5,764.6900	5.7647	(7.177)	0	0	0
2018/07/04	R209	07/02/2019	8.97	Call	Bond Future	1,367.2500	1.3672	1,570.4500	1.5704	14.862	0	0	0
2018/07/04	R209	07/02/2019	8.95	Call	Bond Future	1,323.4300	1.3234	1,522.3300	1.5223	15.029	0	0	0
2018/07/04	R209	07/02/2019	8.95	Put	Bond Future	6,260.1300	6.2601	5,812.2600	5.8123	(7.154)	0	0	0
2018/07/04	R210	02/08/2018			Bond Future	187.4537	187.4537	186.8887	186.8887	(0.301)	0.0000	0.0000	2,179

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
2018/07/04	R210	01/11/2018			Bond Future	188.3394	188.3394	187.7646	187.7646	(0.305)	0.0000	0.0000	0
2018/07/04	R210	07/02/2019			Bond Future	192.0258	192.0258	191.4414	191.4414	(0.304)	0.0000	0.0000	0
2018/07/04	R212	02/08/2018			Bond Future	153.5069	153.5069	153.3798	153.3798	(0.083)	0.0000	0.0000	4,777
2018/07/04	R212	01/11/2018			Bond Future	156.2797	156.2797	156.1503	156.1503	(0.083)	0.0000	0.0000	0
2018/07/04	R212	07/02/2019			Bond Future	157.1849	157.1849	157.0544	157.0544	(0.083)	0.0000	0.0000	0
2018/07/04	R213	02/08/2018	9.06	Call	Bond Future	365.7100	0.3657	625.0100	0.6250	70.903	0	0	0
2018/07/04	R213	02/08/2018	9.05	Put	Bond Future	2,328.5000	2.3285	1,848.9300	1.8489	(20.596)	0	0	0
2018/07/04	R213	02/08/2018			Bond Future	9.3532	85.8526	9.2398	86.5851	(1.212)	0.0000	0.0000	33,503
2018/07/04	R213	02/08/2018	9.07	Call	Bond Future	382.5600	0.3826	648.2900	0.6483	69.461	0	0	0
2018/07/04	R213	02/08/2018	9.07	Put	Bond Future	2,229.1000	2.2291	1,762.3300	1.7623	(20.940)	0	0	0
2018/07/04	R213	02/08/2018	9.06	Put	Bond Future	2,278.4700	2.2785	1,805.2700	1.8053	(20.768)	0	0	0
2018/07/04	R213	02/08/2018	9.05	Call	Bond Future	349.4500	0.3495	602.3800	0.6024	72.379	0	0	0
2018/07/04	R213	01/11/2018	8.65	Call	Bond Future	441.2600	0.4413	621.0400	0.6210	40.742	0	0	0
2018/07/04	R213	01/11/2018	8.64	Put	Bond Future	5,585.9200	5.5859	5,016.5500	5.0165	(10.193)	0	0	0
2018/07/04	R213	01/11/2018			Bond Future	9.4228	83.8381	9.3056	84.5840	(1.245)	0.0000	0.0000	0
2018/07/04	R213	01/11/2018	8.66	Call	Bond Future	453.5800	0.4536	636.4800	0.6365	40.324	0	0	0
2018/07/04	R213	01/11/2018	8.66	Put	Bond Future	5,473.2500	5.4733	4,910.2400	4.9102	(10.287)	0	0	0
2018/07/04	R213	01/11/2018	8.65	Put	Bond Future	5,529.4300	5.5294	4,963.3000	4.9633	(10.238)	0	0	0
2018/07/04	R213	01/11/2018	8.64	Call	Bond Future	429.1800	0.4292	605.7200	0.6057	41.134	0	0	0
2018/07/04	R213	07/02/2019	8.68	Call	Bond Future	1,046.2400	1.0462	1,233.6200	1.2336	17.910	0	0	0
2018/07/04	R213	07/02/2019			Bond Future	9.5016	85.4633	9.3798	86.2240	(1.281)	0.0000	0.0000	0
2018/07/04	R213	07/02/2019	8.68	Put	Bond Future	6,368.3500	6.3684	5,795.0400	5.7950	(9.002)	0	0	0
2018/07/04	R213	07/02/2019	8.69	Call	Bond Future	1,064.7300	1.0647	1,254.4500	1.2544	17.819	0	0	0
2018/07/04	R213	07/02/2019	8.70	Put	Bond Future	6,270.5600	6.2706	5,701.9400	5.7019	(9.068)	0	0	0
2018/07/04	R213	07/02/2019	8.69	Put	Bond Future	6,319.3200	6.3193	5,748.3500	5.7484	(9.035)	0	0	0
2018/07/04	R213	07/02/2019	8.70	Call	Bond Future	1,083.4200	1.0834	1,275.4900	1.2755	17.728	0	0	0
2018/07/04	R214	02/08/2018	8.96	Call	Bond Future	38.1200	0.0381	78.9100	0.0789	107.004	0	0	0
2018/07/04	R214	02/08/2018			Bond Future	9.6712	73.9190	9.5784	74.5701	(0.960)	0.0000	0.0000	32,496
2018/07/04	R214	02/08/2018	8.94	Call	Bond Future	33.2900	0.0333	70.0900	0.0701	110.544	0	0	0
2018/07/04	R214	02/08/2018	8.94	Put	Bond Future	5,431.9700	5.4320	4,817.7000	4.8177	(11.308)	0	0	0
2018/07/04	R214	02/08/2018	8.96	Put	Bond Future	5,280.5900	5.2806	4,670.3100	4.6703	(11.557)	0	0	0
2018/07/04	R214	02/08/2018	8.95	Call	Bond Future	35.6400	0.0356	74.3900	0.0744	108.726	0	0	0
2018/07/04	R214	02/08/2018	8.95	Put	Bond Future	5,356.1500	5.3562	4,743.8300	4.7438	(11.432)	0	0	0
2018/07/04	R214	01/11/2018	8.99	Put	Bond Future	5,973.2700	5.9733	5,506.2800	5.5063	(7.818)	0	0	0
2018/07/04	R214	01/11/2018	8.98	Call	Bond Future	521.7900	0.5218	714.7400	0.7147	36.978	0	0	0
2018/07/04	R214	01/11/2018			Bond Future	9.7341	71.9448	9.6386	72.6078	(0.982)	0.0000	0.0000	0
2018/07/04	R214	01/11/2018	8.99	Call	Bond Future	536.7200	0.5367	732.7800	0.7328	36.529	0	0	0
2018/07/04	R214	01/11/2018	8.98	Put	Bond Future	6,035.8500	6.0359	5,565.7500	5.5658	(7.788)	0	0	0
2018/07/04	R214	01/11/2018	9.00	Call	Bond Future	551.9500	0.5520	751.2400	0.7512	36.107	0	0	0
2018/07/04	R214	01/11/2018	9.00	Put	Bond Future	5,911.1000	5.9111	5,447.3400	5.4473	(7.846)	0	0	0
2018/07/04	R214	07/02/2019	9.05	Put	Bond Future	6,732.8100	6.7328	6,356.6200	6.3566	(5.587)	0	0	0
2018/07/04	R214	07/02/2019			Bond Future	9.8044	73.3394	9.7057	74.0156	(1.006)	0.0000	0.0000	0
2018/07/04	R214	07/02/2019	9.04	Call	Bond Future	1,266.0500	1.2661	1,563.4200	1.5634	23.488	0	0	0
2018/07/04	R214	07/02/2019	9.04	Put	Bond Future	6,787.4000	6.7874	6,408.6500	6.4087	(5.580)	0	0	0
2018/07/04	R214	07/02/2019	9.05	Call	Bond Future	1,288.0600	1.2881	1,587.9900	1.5880	23.285	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
2018/07/04	R214	07/02/2019	9.03	Call	Bond Future	1,244.2600	1.2443	1,539.2700	1.5393	23.710	0	0	0
2018/07/04	R214	07/02/2019	9.03	Put	Bond Future	6,842.3300	6.8423	6,461.2200	6.4612	(5.570)	0	0	0
2018/07/04	R248	02/08/2018	8.98	Call	Bond Future	36.4200	0.0364	80.4100	0.0804	120.785	0	0	0
2018/07/04	R248	02/08/2018	8.97	Put	Bond Future	7,022.3300	7.0223	6,231.2700	6.2313	(11.265)	0	0	0
2018/07/04	R248	02/08/2018			Bond Future	9.7066	94.5356	9.6137	95.3682	(0.957)	0.0000	0.0000	103,131
2018/07/04	R248	02/08/2018	8.99	Call	Bond Future	39.1200	0.0391	85.5800	0.0856	118.763	0	0	0
2018/07/04	R248	02/08/2018	8.99	Put	Bond Future	6,825.6200	6.8256	6,039.4300	6.0394	(11.518)	0	0	0
2018/07/04	R248	02/08/2018	8.98	Put	Bond Future	6,923.8100	6.9238	6,135.1500	6.1351	(11.391)	0	0	0
2018/07/04	R248	02/08/2018	8.97	Call	Bond Future	33.8800	0.0339	75.4700	0.0755	122.757	0	0	0
2018/07/04	R248	01/11/2018	9.03	Call	Bond Future	653.7100	0.6537	904.4200	0.9044	38.352	0	0	0
2018/07/04	R248	01/11/2018			Bond Future	9.7703	91.7894	9.6746	92.6373	(0.979)	0.0000	0.0000	0
2018/07/04	R248	01/11/2018	9.01	Call	Bond Future	615.2500	0.6152	856.9800	0.8570	39.290	0	0	0
2018/07/04	R248	01/11/2018	9.01	Put	Bond Future	7,755.1100	7.7551	7,148.9800	7.1490	(7.816)	0	0	0
2018/07/04	R248	01/11/2018	9.03	Put	Bond Future	7,593.3600	7.5934	6,996.2100	6.9962	(7.864)	0	0	0
2018/07/04	R248	01/11/2018	9.02	Call	Bond Future	634.2200	0.6342	880.4200	0.8804	38.819	0	0	0
2018/07/04	R248	01/11/2018	9.02	Put	Bond Future	7,673.8900	7.6739	7,072.2300	7.0722	(7.840)	0	0	0
2018/07/04	R248	07/02/2019	9.06	Put	Bond Future	8,756.9800	8.7570	8,267.4600	8.2675	(5.590)	0	0	0
2018/07/04	R248	07/02/2019			Bond Future	9.8416	93.5687	9.7427	94.4334	(1.005)	0.0000	0.0000	0
2018/07/04	R248	07/02/2019	9.06	Call	Bond Future	1,505.9200	1.5059	1,881.1400	1.8811	24.916	0	0	0
2018/07/04	R248	07/02/2019	9.05	Put	Bond Future	8,829.1600	8.8292	8,336.4800	8.3365	(5.580)	0	0	0
2018/07/04	R248	07/02/2019	9.07	Call	Bond Future	1,533.5600	1.5336	1,911.9400	1.9119	24.673	0	0	0
2018/07/04	R248	07/02/2019	9.07	Put	Bond Future	8,685.5000	8.6855	8,199.1400	8.1991	(5.600)	0	0	0
2018/07/04	R248	07/02/2019	9.05	Call	Bond Future	1,478.8100	1.4788	1,850.8700	1.8509	25.159	0	0	0

Total

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