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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2018 TO 13/07/2018

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
2018/07/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2025	02/08/2018			Bond Future	129.8987	129.8987	130.0731	130.0731	0.134	0.0000	0.0000	864
2018/07/13	2025	02/08/2018	136.65	Put	Bond Future	6,751.2600	6.7513	6,576.9000	6.5769	(2.583)	0	0	0
2018/07/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2025	02/08/2018	136.67	Put	Bond Future	6,771.2600	6.7713	6,596.9000	6.5969	(2.575)	0	0	0
2018/07/13	2025	02/08/2018	136.66	Put	Bond Future	6,761.2600	6.7613	6,586.9000	6.5869	(2.579)	0	0	0
2018/07/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2025	01/11/2018			Bond Future	132.2465	132.2465	132.4235	132.4235	0.134	0.0000	0.0000	21
2018/07/13	2025	07/02/2019			Bond Future	133.4192	133.4192	133.5993	133.5993	0.135	0.0000	0.0000	0
2018/07/13	2029	02/08/2018			Bond Future	99.7040	99.7040	99.8114	99.8114	0.108	0.0000	0.0000	1,370
2018/07/13	2029	01/11/2018			Bond Future	100.4564	100.4564	100.5654	100.5654	0.108	0.0000	0.0000	0
2018/07/13	2029	07/02/2019			Bond Future	102.4210	102.4210	102.5317	102.5317	0.108	0.0000	0.0000	0
2018/07/13	2030	02/08/2018	8.51	Call	Bond Future	20.4100	0.0204	16.8700	0.0169	(17.344)	0	0	7,850
2018/07/13	2030	02/08/2018	8.91	Call	Bond Future	349.5700	0.3496	324.9100	0.3249	(7.054)	0	0	7,850
2018/07/13	2030	02/08/2018	9.46	Put	Bond Future	239.3700	0.2394	229.2100	0.2292	(4.244)	0	0	0
2018/07/13	2030	02/08/2018			Bond Future	9.1305	92.2095	9.1348	92.1812	0.047	0.0000	0.0000	45,974
2018/07/13	2030	02/08/2018	8.51	Put	Bond Future	4,269.0300	4.2690	4,293.8400	4.2938	0.581	0	0	0
2018/07/13	2030	02/08/2018	9.46	Call	Bond Future	2,392.9000	2.3929	2,354.3900	2.3544	(1.609)	0	0	0
2018/07/13	2030	02/08/2018	8.91	Put	Bond Future	1,829.9400	1.8299	1,833.6300	1.8336	0.202	0	0	0
2018/07/13	2030	02/08/2018	9.50	Call	Bond Future	2,608.8100	2.6088	2,570.9500	2.5710	(1.451)	0	0	0
2018/07/13	2030	02/08/2018	9.47	Call	Bond Future	2,446.3500	2.4463	2,408.0000	2.4080	(1.568)	0	0	0
2018/07/13	2030	02/08/2018	9.45	Put	Bond Future	250.5800	0.2506	240.2800	0.2403	(4.110)	0	0	0
2018/07/13	2030	02/08/2018	9.50	Put	Bond Future	198.5000	0.1985	188.9900	0.1890	(4.791)	0	0	7,850
2018/07/13	2030	02/08/2018	9.47	Put	Bond Future	228.5300	0.2285	218.5300	0.2185	(4.376)	0	0	0
2018/07/13	2030	02/08/2018	9.45	Call	Bond Future	2,339.7700	2.3398	2,301.1200	2.3011	(1.652)	0	0	0
2018/07/13	2030	01/11/2018	8.60	Call	Bond Future	567.7400	0.5677	555.3000	0.5553	(2.191)	0	0	0
2018/07/13	2030	01/11/2018	8.58	Put	Bond Future	4,661.5200	4.6615	4,678.8300	4.6788	0.371	0	0	0
2018/07/13	2030	01/11/2018			Bond Future	9.1936	93.8548	9.1981	93.8254	0.049	0.0000	0.0000	15,774
2018/07/13	2030	01/11/2018	8.60	Put	Bond Future	4,554.9800	4.5550	4,571.8500	4.5719	0.370	0	0	0
2018/07/13	2030	01/11/2018	8.58	Call	Bond Future	535.9300	0.5359	523.9300	0.5239	(2.239)	0	0	0
2018/07/13	2030	01/11/2018	8.59	Put	Bond Future	4,608.0600	4.6081	4,625.1500	4.6251	0.371	0	0	0
2018/07/13	2030	01/11/2018	8.59	Call	Bond Future	551.6800	0.5517	539.4600	0.5395	(2.215)	0	0	0
2018/07/13	2030	07/02/2019	8.62	Call	Bond Future	1,240.5700	1.2406	1,226.1000	1.2261	(1.166)	0	0	0
2018/07/13	2030	07/02/2019			Bond Future	9.2650	91.6632	9.2697	91.6332	0.051	0.0000	0.0000	0
2018/07/13	2030	07/02/2019	8.62	Put	Bond Future	5,495.3100	5.4953	5,510.8400	5.5108	0.283	0	0	0
2018/07/13	2030	07/02/2019	8.63	Call	Bond Future	1,261.8100	1.2618	1,247.2000	1.2472	(1.158)	0	0	0
2018/07/13	2030	07/02/2019	8.63	Put	Bond Future	5,448.5900	5.4486	5,463.9800	5.4640	0.282	0	0	0
2018/07/13	2030	07/02/2019	8.64	Call	Bond Future	1,283.2800	1.2833	1,268.5300	1.2685	(1.149)	0	0	0
2018/07/13	2030	07/02/2019	8.64	Put	Bond Future	5,402.1500	5.4022	5,417.4000	5.4174	0.282	0	0	0

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2018/07/13	2032	02/08/2018	9.67	Call	Bond Future	2,619.4700	2.6195	2,547.7800	2.5478	(2.737)	0	0	0
2018/07/13	2032	02/08/2018	9.66	Put	Bond Future	272.9100	0.2729	268.3500	0.2684	(1.671)	0	0	0
2018/07/13	2032	02/08/2018			Bond Future	9.3354	94.6085	9.3447	94.5415	0.100	0.0000	0.0000	33,668
2018/07/13	2032	02/08/2018	9.68	Call	Bond Future	2,677.0500	2.6770	2,605.2800	2.6053	(2.681)	0	0	0
2018/07/13	2032	02/08/2018	9.68	Put	Bond Future	249.2900	0.2493	244.5500	0.2445	(1.901)	0	0	0
2018/07/13	2032	02/08/2018	9.67	Put	Bond Future	260.8700	0.2609	256.2100	0.2562	(1.786)	0	0	0
2018/07/13	2032	02/08/2018	9.66	Call	Bond Future	2,562.2700	2.5623	2,490.6800	2.4907	(2.794)	0	0	0
2018/07/13	2032	01/11/2018	8.77	Put	Bond Future	5,251.6200	5.2516	5,299.1700	5.2992	0.905	0	0	0
2018/07/13	2032	01/11/2018			Bond Future	9.4030	92.1416	9.4127	92.0730	0.103	0.0000	0.0000	11,178
2018/07/13	2032	01/11/2018	8.76	Call	Bond Future	603.8400	0.6038	583.1300	0.5831	(3.430)	0	0	0
2018/07/13	2032	01/11/2018	8.76	Put	Bond Future	5,310.4400	5.3104	5,358.3800	5.3584	0.903	0	0	0
2018/07/13	2032	01/11/2018	8.77	Call	Bond Future	620.7900	0.6208	599.6900	0.5997	(3.399)	0	0	0
2018/07/13	2032	01/11/2018	8.75	Call	Bond Future	587.3600	0.5874	567.0200	0.5670	(3.463)	0	0	0
2018/07/13	2032	01/11/2018	8.75	Put	Bond Future	5,369.8100	5.3698	5,418.1200	5.4181	0.900	0	0	0
2018/07/13	2032	07/02/2019	8.81	Call	Bond Future	1,329.5500	1.3296	1,303.3200	1.3033	(1.973)	0	0	0
2018/07/13	2032	07/02/2019	8.80	Put	Bond Future	6,191.0100	6.1910	6,235.1700	6.2352	0.713	0	0	0
2018/07/13	2032	07/02/2019			Bond Future	9.4780	93.9262	9.4881	93.8561	0.107	0.0000	0.0000	0
2018/07/13	2032	07/02/2019	8.82	Call	Bond Future	1,352.3900	1.3524	1,325.8900	1.3259	(1.959)	0	0	0
2018/07/13	2032	07/02/2019	8.82	Put	Bond Future	6,087.2200	6.0872	6,130.8200	6.1308	0.716	0	0	0
2018/07/13	2032	07/02/2019	8.81	Put	Bond Future	6,138.9600	6.1390	6,182.8300	6.1828	0.715	0	0	0
2018/07/13	2032	07/02/2019	8.80	Call	Bond Future	1,306.9400	1.3069	1,281.0000	1.2810	(1.985)	0	0	0
2018/07/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2033	02/08/2018			Bond Future	102.3222	102.3222	102.4623	102.4623	0.137	0.0000	0.0000	9,076
2018/07/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2033	02/08/2018	109.92	Put	Bond Future	7,597.8300	7.5978	7,457.7400	7.4577	(1.844)	0	0	0
2018/07/13	2033	02/08/2018	109.94	Put	Bond Future	7,617.8300	7.6178	7,477.7400	7.4777	(1.839)	0	0	0
2018/07/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2033	02/08/2018	109.93	Put	Bond Future	7,607.8300	7.6078	7,467.7400	7.4677	(1.841)	0	0	0
2018/07/13	2033	01/11/2018			Bond Future	103.0505	103.0505	103.1928	103.1928	0.138	0.0000	0.0000	5,770
2018/07/13	2033	07/02/2019			Bond Future	105.0657	105.0657	105.2105	105.2105	0.138	0.0000	0.0000	0
2018/07/13	2037	02/08/2018	9.96	Put	Bond Future	196.2900	0.1963	180.5700	0.1806	(8.009)	0	0	0
2018/07/13	2037	02/08/2018	9.95	Call	Bond Future	3,399.8000	3.3998	3,389.7400	3.3897	(0.296)	0	0	0
2018/07/13	2037	02/08/2018			Bond Future	9.5404	91.2010	9.5396	91.2071	(0.008)	0.0000	0.0000	48,709
2018/07/13	2037	02/08/2018	9.96	Call	Bond Future	3,466.0900	3.4661	3,456.4600	3.4565	(0.278)	0	0	0
2018/07/13	2037	02/08/2018	9.95	Put	Bond Future	205.8000	0.2058	189.6500	0.1896	(7.847)	0	0	0
2018/07/13	2037	02/08/2018	9.97	Call	Bond Future	3,532.6600	3.5327	3,523.4700	3.5235	(0.260)	0	0	0
2018/07/13	2037	02/08/2018	9.97	Put	Bond Future	187.1600	0.1872	171.8800	0.1719	(8.164)	0	0	0
2018/07/13	2037	01/11/2018	9.03	Call	Bond Future	810.0200	0.8100	803.0200	0.8030	(0.864)	0	0	0
2018/07/13	2037	01/11/2018			Bond Future	9.6032	92.8283	9.6025	92.8340	(0.008)	0.0000	0.0000	13,273
2018/07/13	2037	01/11/2018	9.01	Call	Bond Future	767.9600	0.7680	761.1200	0.7611	(0.891)	0	0	0
2018/07/13	2037	01/11/2018	9.01	Put	Bond Future	5,654.5100	5.6545	5,641.8900	5.6419	(0.223)	0	0	0
2018/07/13	2037	01/11/2018	9.03	Put	Bond Future	5,525.3700	5.5254	5,512.5900	5.5126	(0.231)	0	0	0
2018/07/13	2037	01/11/2018	9.02	Call	Bond Future	788.8100	0.7888	781.8800	0.7819	(0.879)	0	0	0
2018/07/13	2037	01/11/2018	9.02	Put	Bond Future	5,589.7000	5.5897	5,576.9900	5.5770	(0.227)	0	0	0
2018/07/13	2037	07/02/2019	9.06	Put	Bond Future	6,719.9600	6.7200	6,708.3600	6.7084	(0.173)	0	0	0
2018/07/13	2037	07/02/2019	9.05	Call	Bond Future	1,706.4600	1.7065	1,700.6600	1.7007	(0.340)	0	0	0

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2018/07/13	2037	07/02/2019			Bond Future	9.6736		90.3663	9.6728	90.3720	(0.008)	0.0000	0.0000	0
2018/07/13	2037	07/02/2019	9.06	Call	Bond Future	1,733.3300		1.7333	1,727.5000	1.7275	(0.336)	0	0	0
2018/07/13	2037	07/02/2019	9.05	Put	Bond Future	6,777.8000		6.7778	6,766.2300	6.7662	(0.171)	0	0	0
2018/07/13	2037	07/02/2019	9.07	Call	Bond Future	1,760.4500		1.7604	1,754.5900	1.7546	(0.333)	0	0	0
2018/07/13	2037	07/02/2019	9.07	Put	Bond Future	6,662.4900		6.6625	6,650.8600	6.6509	(0.175)	0	0	0
2018/07/13	2038	02/08/2018	134.55	Put	Bond Future	13,104.7200		13.1047	13,088.6900	13.0887	(0.122)	0	0	0
2018/07/13	2038	02/08/2018			Bond Future	121.4453		121.4453	121.4613	121.4613	0.013	0.0000	0.0000	5,995
2018/07/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2038	02/08/2018	134.54	Put	Bond Future	13,094.7200		13.0947	13,078.6900	13.0787	(0.122)	0	0	0
2018/07/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2038	02/08/2018	134.53	Put	Bond Future	13,084.7200		13.0847	13,068.6900	13.0687	(0.123)	0	0	0
2018/07/13	2038	01/11/2018			Bond Future	123.6401		123.6401	123.6562	123.6562	0.013	0.0000	0.0000	3,385
2018/07/13	2038	07/02/2019			Bond Future	124.4679		124.4679	124.4838	124.4838	0.013	0.0000	0.0000	0
2018/07/13	2040	02/08/2018	10.04	Call	Bond Future	3,687.2800		3.6873	3,638.5400	3.6385	(1.322)	0	0	0
2018/07/13	2040	02/08/2018	10.03	Put	Bond Future	237.1800		0.2372	224.9300	0.2249	(5.165)	0	0	0
2018/07/13	2040	02/08/2018			Bond Future	9.6254		94.5324	9.6297	94.4957	0.044	0.0000	0.0000	20,865
2018/07/13	2040	02/08/2018	10.05	Call	Bond Future	3,757.9600		3.7580	3,709.4600	3.7095	(1.291)	0	0	0
2018/07/13	2040	02/08/2018	10.05	Put	Bond Future	216.3000		0.2163	204.5200	0.2045	(5.446)	0	0	0
2018/07/13	2040	02/08/2018	10.04	Put	Bond Future	226.5500		0.2266	214.5300	0.2145	(5.306)	0	0	0
2018/07/13	2040	02/08/2018	10.03	Call	Bond Future	3,616.8700		3.6169	3,567.9000	3.5679	(1.354)	0	0	0
2018/07/13	2040	01/11/2018	9.80	Call	Bond Future	3,350.5800		3.3506	3,316.5200	3.3165	(1.017)	0	0	3,540
2018/07/13	2040	01/11/2018	9.09	Put	Bond Future	6,154.4000		6.1544	6,174.7700	6.1748	0.331	0	0	0
2018/07/13	2040	01/11/2018			Bond Future	9.6883		96.2190	9.6927	96.1812	0.046	0.0000	0.0000	9,921
2018/07/13	2040	01/11/2018	9.20	Put	Bond Future	5,411.4700		5.4115	5,428.7900	5.4288	0.320	0	0	0
2018/07/13	2040	01/11/2018	9.20	Call	Bond Future	1,110.8900		1.1109	1,090.4100	1.0904	(1.844)	0	0	3,540
2018/07/13	2040	01/11/2018	9.80	Put	Bond Future	2,408.7500		2.4088	2,412.4900	2.4125	0.155	0	0	0
2018/07/13	2040	01/11/2018	9.08	Call	Bond Future	819.6400		0.8196	802.4900	0.8025	(2.092)	0	0	0
2018/07/13	2040	01/11/2018	9.08	Put	Bond Future	6,225.1500		6.2251	6,245.8000	6.2458	0.332	0	0	0
2018/07/13	2040	01/11/2018	9.10	Put	Bond Future	6,084.3300		6.0843	6,104.4200	6.1044	0.330	0	0	0
2018/07/13	2040	01/11/2018	9.09	Call	Bond Future	841.7100		0.8417	824.2800	0.8243	(2.071)	0	0	0
2018/07/13	2040	01/11/2018	9.10	Call	Bond Future	864.3300		0.8643	846.6200	0.8466	(2.049)	0	0	2,950
2018/07/13	2040	01/11/2018	8.50	Put	Bond Future	11,132.0100		11.1320	11,165.8800	11.1659	0.304	0	0	0
2018/07/13	2040	01/11/2018	8.50	Call	Bond Future	99.6300		0.0996	95.7000	0.0957	(3.945)	0	0	2,950
2018/07/13	2040	01/11/2018	9.07	Call	Bond Future	797.9600		0.7980	781.0900	0.7811	(2.114)	0	0	0
2018/07/13	2040	01/11/2018	9.07	Put	Bond Future	6,296.4400		6.2964	6,317.3700	6.3174	0.332	0	0	0
2018/07/13	2040	07/02/2019	9.11	Put	Bond Future	7,400.9800		7.4010	7,420.3500	7.4203	0.262	0	0	0
2018/07/13	2040	07/02/2019	9.13	Call	Bond Future	1,759.6100		1.7596	1,739.9100	1.7399	(1.120)	0	0	0
2018/07/13	2040	07/02/2019			Bond Future	9.7587		93.5721	9.7633	93.5334	0.047	0.0000	0.0000	0
2018/07/13	2040	07/02/2019	9.11	Call	Bond Future	1,701.9000		1.7019	1,682.5600	1.6826	(1.136)	0	0	0
2018/07/13	2040	07/02/2019	9.13	Put	Bond Future	7,274.8100		7.2748	7,293.8200	7.2938	0.261	0	0	0
2018/07/13	2040	07/02/2019	9.12	Put	Bond Future	7,337.5600		7.3376	7,356.7500	7.3567	0.262	0	0	0
2018/07/13	2040	07/02/2019	9.12	Call	Bond Future	1,730.4900		1.7305	1,710.9700	1.7110	(1.128)	0	0	0
2018/07/13	2044	02/08/2018	10.07	Call	Bond Future	3,748.2800		3.7483	3,736.4800	3.7365	(0.315)	0	0	0
2018/07/13	2044	02/08/2018			Bond Future	9.6549		91.6385	9.6541	91.6450	(0.008)	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
2018/07/13	2044	02/08/2018	10.05	Call	Bond Future	3,606.7100	3.6067	3,593.9600	3.5940	(0.354)	0	0	0
2018/07/13	2044	02/08/2018	10.05	Put	Bond Future	258.7100	0.2587	239.4900	0.2395	(7.429)	0	0	0
2018/07/13	2044	02/08/2018	10.07	Put	Bond Future	236.3600	0.2364	218.0900	0.2181	(7.730)	0	0	0
2018/07/13	2044	02/08/2018	10.06	Call	Bond Future	3,677.3500	3.6774	3,665.0800	3.6651	(0.334)	0	0	0
2018/07/13	2044	02/08/2018	10.06	Put	Bond Future	247.3300	0.2473	228.5900	0.2286	(7.577)	0	0	0
2018/07/13	2044	01/11/2018	9.12	Call	Bond Future	787.7600	0.7878	780.5400	0.7805	(0.917)	0	0	0
2018/07/13	2044	01/11/2018			Bond Future	9.7155	93.2736	9.7148	93.2797	(0.007)	0.0000	0.0000	11,691
2018/07/13	2044	01/11/2018	9.12	Put	Bond Future	6,190.5000	6.1905	6,177.1400	6.1771	(0.216)	0	0	0
2018/07/13	2044	01/11/2018	9.13	Call	Bond Future	810.9000	0.8109	803.5900	0.8036	(0.901)	0	0	0
2018/07/13	2044	01/11/2018	9.14	Put	Bond Future	6,047.0100	6.0470	6,033.4700	6.0335	(0.224)	0	0	0
2018/07/13	2044	01/11/2018	9.13	Put	Bond Future	6,118.5400	6.1185	6,105.0900	6.1051	(0.220)	0	0	0
2018/07/13	2044	01/11/2018	9.14	Call	Bond Future	834.3100	0.8343	826.9100	0.8269	(0.887)	0	0	0
2018/07/13	2044	07/02/2019	9.18	Put	Bond Future	7,292.4500	7.2925	7,279.9400	7.2799	(0.172)	0	0	0
2018/07/13	2044	07/02/2019			Bond Future	9.7833	90.6949	9.7825	90.7011	(0.007)	0.0000	0.0000	0
2018/07/13	2044	07/02/2019	9.17	Call	Bond Future	1,858.8600	1.8589	1,852.5200	1.8525	(0.341)	0	0	0
2018/07/13	2044	07/02/2019	9.17	Put	Bond Future	7,356.1300	7.3561	7,343.6500	7.3437	(0.170)	0	0	0
2018/07/13	2044	07/02/2019	9.18	Call	Bond Future	1,889.2400	1.8892	1,882.8700	1.8829	(0.337)	0	0	0
2018/07/13	2044	07/02/2019	9.16	Call	Bond Future	1,828.5300	1.8285	1,822.2100	1.8222	(0.346)	0	0	0
2018/07/13	2044	07/02/2019	9.16	Put	Bond Future	7,420.0100	7.4200	7,407.5500	7.4075	(0.168)	0	0	0
2018/07/13	2046	02/08/2018	128.78	Put	Bond Future	13,385.9100	13.3859	13,481.0000	13.4810	0.710	0	0	0
2018/07/13	2046	02/08/2018			Bond Future	115.3941	115.3941	115.2990	115.2990	(0.082)	0.0000	0.0000	11,611
2018/07/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2046	02/08/2018	128.77	Put	Bond Future	13,375.9100	13.3759	13,471.0000	13.4710	0.711	0	0	0
2018/07/13	2046	02/08/2018	128.79	Put	Bond Future	13,395.9100	13.3959	13,491.0000	13.4910	0.710	0	0	0
2018/07/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2046	01/11/2018			Bond Future	115.8303	115.8303	115.7332	115.7332	(0.084)	0.0000	0.0000	355
2018/07/13	2046	07/02/2019			Bond Future	118.0955	118.0955	117.9961	117.9961	(0.084)	0.0000	0.0000	0
2018/07/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2050	02/08/2018	137.54	Put	Bond Future	17,725.1900	17.7252	17,454.9800	17.4550	(1.524)	0	0	0
2018/07/13	2050	02/08/2018	137.52	Put	Bond Future	17,705.1900	17.7052	17,434.9800	17.4350	(1.526)	0	0	0
2018/07/13	2050	02/08/2018			Bond Future	119.8148	119.8148	120.0850	120.0850	0.226	0.0000	0.0000	7,829
2018/07/13	2050	02/08/2018	137.53	Put	Bond Future	17,715.1900	17.7152	17,444.9800	17.4450	(1.525)	0	0	0
2018/07/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	2050	01/11/2018			Bond Future	121.9804	121.9804	122.2550	122.2550	0.225	0.0000	0.0000	2,072
2018/07/13	2050	07/02/2019			Bond Future	122.5942	122.5942	122.8741	122.8741	0.228	0.0000	0.0000	0
2018/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	AL37	02/08/2018			Index Future	584.7390	584.7390	584.7580	584.7580	0.003	0.0000	0.0000	0
2018/07/13	AL37	01/11/2018			Index Future	595.1720	595.1720	595.1890	595.1890	0.003	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
2018/07/13	AL37	07/02/2019			Index Future	606.7020	606.7020	606.7180	606.7180	0.003	0.0000	0.0000	0
2018/07/13	AL7T	02/08/2018			Index Future	681.6490	681.6490	681.6110	681.6110	(0.006)	0.0000	0.0000	0
2018/07/13	AL7T	01/11/2018			Index Future	693.8120	693.8120	693.7690	693.7690	(0.006)	0.0000	0.0000	0
2018/07/13	AL7T	07/02/2019			Index Future	707.2520	707.2520	707.2080	707.2080	(0.006)	0.0000	0.0000	0
2018/07/13	ALBI	02/08/2018			Index Future	618.6360	618.6360	618.5040	618.5040	(0.021)	0.0000	0.0000	863
2018/07/13	ALBI	01/11/2018			Index Future	629.6740	629.6740	629.5360	629.5360	(0.022)	0.0000	0.0000	237
2018/07/13	ALBI	07/02/2019			Index Future	641.8720	641.8720	641.7310	641.7310	(0.022)	0.0000	0.0000	0
2018/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	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
2018/07/13	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/13	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	EL28	02/08/2018			Bond Future	127.5915		127.5915	127.6102	127.6102	0.015	0.0000	0.0000	0
2018/07/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	EL28	02/08/2018	134.93	Put	Bond Future	7,338.4700		7.3385	7,319.8400	7.3198	(0.254)	0	0	0
2018/07/13	EL28	02/08/2018	134.95	Put	Bond Future	7,358.4700		7.3585	7,339.8400	7.3398	(0.253)	0	0	0
2018/07/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	EL28	02/08/2018	134.94	Put	Bond Future	7,348.4700		7.3485	7,329.8400	7.3298	(0.254)	0	0	0
2018/07/13	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	ES33	02/08/2018	11.14	Call	Bond Future	2,063.5200		2.0635	2,040.4100	2.0404	(1.120)	0	0	0
2018/07/13	ES33	02/08/2018			Bond Future	10.7902		78.6800	10.7940	78.6569	0.036	0.0000	0.0000	7,466
2018/07/13	ES33	02/08/2018	11.15	Call	Bond Future	2,121.2700		2.1213	2,098.1600	2.0982	(1.089)	0	0	0
2018/07/13	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	ES33	02/08/2018	11.16	Call	Bond Future	2,178.9600		2.1790	2,155.8500	2.1559	(1.061)	0	0	0
2018/07/13	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	ES33	01/11/2018			Bond Future	10.9025		76.2956	10.9065	76.2717	0.037	0.0000	0.0000	2,000
2018/07/13	ES33	07/02/2019			Bond Future	11.0302		77.7734	11.0344	77.7489	0.038	0.0000	0.0000	0

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2018/07/13	ES42	02/08/2018			Bond Future	11.0147	81.3527	11.0185	81.3262	0.035	0.0000	0.0000	0
2018/07/13	ES42	01/11/2018			Bond Future	11.1240	78.5443	11.1280	78.5168	0.037	0.0000	0.0000	7,957
2018/07/13	ES42	07/02/2019			Bond Future	11.2441	80.0652	11.2483	80.0373	0.038	0.0000	0.0000	0
2018/07/13	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	02/08/2018			GOVI	614.2460	614.2460	614.0810	614.0810	(0.027)	0.0000	0.0000	476
2018/07/13	GOVI	02/08/2018	605.71	Call	GOVI	85,360.0000	8.5360	83,710.0000	8.3710	(1.933)	0	0	0
2018/07/13	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	02/08/2018	605.72	Call	GOVI	85,260.0000	8.5260	83,610.0000	8.3610	(1.935)	0	0	0
2018/07/13	GOVI	02/08/2018	605.70	Call	GOVI	85,460.0000	8.5460	83,810.0000	8.3810	(1.931)	0	0	0
2018/07/13	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	01/11/2018	653.50	Put	GOVI	282,940.0000	28.2940	284,660.0000	28.4660	0.608	0	0	0
2018/07/13	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	01/11/2018			GOVI	625.2060	625.2060	625.0340	625.0340	(0.028)	0.0000	0.0000	0
2018/07/13	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	01/11/2018	653.49	Put	GOVI	282,840.0000	28.2840	284,560.0000	28.4560	0.608	0	0	0
2018/07/13	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	01/11/2018	653.51	Put	GOVI	283,040.0000	28.3040	284,760.0000	28.4760	0.608	0	0	0
2018/07/13	GOVI	07/02/2019	666.53	Put	GOVI	292,130.0000	29.2130	293,890.0000	29.3890	0.602	0	0	0
2018/07/13	GOVI	07/02/2019			GOVI	637.3170	637.3170	637.1410	637.1410	(0.028)	0.0000	0.0000	0
2018/07/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	07/02/2019	666.52	Put	GOVI	292,030.0000	29.2030	293,790.0000	29.3790	0.603	0	0	0
2018/07/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	GOVI	07/02/2019	666.51	Put	GOVI	291,930.0000	29.1930	293,690.0000	29.3690	0.603	0	0	0
2018/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/13	IGOV	02/08/2018			Index Future	249.6050	249.6050	249.5170	249.5170	(0.035)	0.0000	0.0000	852
2018/07/13	IGOV	01/11/2018			Index Future	254.1160	254.1160	254.0260	254.0260	(0.035)	0.0000	0.0000	227
2018/07/13	IGOV	07/02/2019			Index Future	259.0860	259.0860	258.9930	258.9930	(0.036)	0.0000	0.0000	0
2018/07/13	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/13	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2300	102.2300	(0.010)	0.0000	0.0000	0
2018/07/13	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/07/13	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2018/07/13	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	99.9500	99.9500	0.000	0.0000	0.0000	0
2018/07/13	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/13	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/13	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2018/07/13	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/07/13	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2018/07/13	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9600	102.9600	0.000	0.0000	0.0000	0
2018/07/13	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.0600	99.0600	0.010	0.0000	0.0000	0
2018/07/13	IS02	22/06/2020			Interest Rate Swap	102.6900	102.6900	102.7100	102.7100	0.019	0.0000	0.0000	0
2018/07/13	IS02	21/09/2020			Interest Rate Swap	99.7700	99.7700	99.8000	99.8000	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
2018/07/13	IS05	17/12/2020			Interest Rate Swap	96.6500	96.6500	96.6800	96.6800	0.031	0.0000	0.0000	0
2018/07/13	IS05	16/03/2021			Interest Rate Swap	95.9100	95.9100	95.9300	95.9300	0.021	0.0000	0.0000	0
2018/07/13	IS05	15/06/2021			Interest Rate Swap	95.1400	95.1400	95.1500	95.1500	0.011	0.0000	0.0000	0
2018/07/13	IS05	21/09/2021			Interest Rate Swap	95.3600	95.3600	95.3600	95.3600	0.000	0.0000	0.0000	0
2018/07/13	IS05	21/12/2021			Interest Rate Swap	97.5800	97.5800	97.5900	97.5900	0.010	0.0000	0.0000	51
2018/07/13	IS05	15/03/2022			Interest Rate Swap	97.7400	97.7400	97.7500	97.7500	0.010	0.0000	0.0000	0
2018/07/13	IS05	21/06/2022			Interest Rate Swap	98.9700	98.9700	98.9900	98.9900	0.020	0.0000	0.0000	0
2018/07/13	IS05	20/09/2022			Interest Rate Swap	102.9100	102.9100	102.9200	102.9200	0.010	0.0000	0.0000	0
2018/07/13	IS05	20/12/2022			Interest Rate Swap	104.1800	104.1800	104.2000	104.2000	0.019	0.0000	0.0000	0
2018/07/13	IS05	22/03/2023			Interest Rate Swap	97.6200	97.6200	97.6400	97.6400	0.020	0.0000	0.0000	0
2018/07/13	IS05	20/06/2023			Interest Rate Swap	103.6600	103.6600	103.6800	103.6800	0.019	0.0000	0.0000	0
2018/07/13	IS05	19/09/2023			Interest Rate Swap	99.2200	99.2200	99.2300	99.2300	0.010	0.0000	0.0000	0
2018/07/13	IS10	17/12/2025			Interest Rate Swap	96.1500	96.1500	96.1200	96.1200	(0.031)	0.0000	0.0000	0
2018/07/13	IS10	16/03/2026			Interest Rate Swap	93.1800	93.1800	93.1400	93.1400	(0.043)	0.0000	0.0000	0
2018/07/13	IS10	15/06/2026			Interest Rate Swap	91.9300	91.9300	91.9000	91.9000	(0.033)	0.0000	0.0000	0
2018/07/13	IS10	21/09/2026			Interest Rate Swap	94.0900	94.0900	94.0600	94.0600	(0.032)	0.0000	0.0000	0
2018/07/13	IS10	21/12/2026			Interest Rate Swap	97.8500	97.8500	97.8400	97.8400	(0.010)	0.0000	0.0000	0
2018/07/13	IS10	15/03/2027			Interest Rate Swap	96.4200	96.4200	96.4200	96.4200	0.000	0.0000	0.0000	0
2018/07/13	IS10	21/06/2027			Interest Rate Swap	98.4900	98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/07/13	IS10	20/09/2027			Interest Rate Swap	103.9000	103.9000	103.9100	103.9100	0.010	0.0000	0.0000	0
2018/07/13	IS10	20/12/2027			Interest Rate Swap	104.2500	104.2500	104.2600	104.2600	0.010	0.0000	0.0000	0
2018/07/13	IS10	22/03/2028			Interest Rate Swap	97.8200	97.8200	97.8400	97.8400	0.020	0.0000	0.0000	0
2018/07/13	IS10	20/06/2028			Interest Rate Swap	104.9400	104.9400	104.9600	104.9600	0.019	0.0000	0.0000	0
2018/07/13	IS10	19/09/2028			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2018/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/13	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/13	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R023	02/08/2018			Bond Future	8.1790	101.7534	8.1783	101.7559	(0.008)	0.0000	0.0000	39,520
2018/07/13	R023	02/08/2018	10.40	Call	Bond Future	7,835.9600	7.8360	7,838.4900	7.8385	0.032	0	0	0
2018/07/13	R023	02/08/2018	10.41	Call	Bond Future	7,869.4700	7.8695	7,872.0000	7.8720	0.032	0	0	0
2018/07/13	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R023	02/08/2018	10.39	Call	Bond Future	7,802.4300	7.8024	7,804.9600	7.8050	0.032	0	0	0
2018/07/13	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
2018/07/13	R023	01/11/2018	10.58	Call	Bond Future	7,838.2300	7.8382	7,840.2000	7.8402	0.025	0	0	0
2018/07/13	R023	01/11/2018	10.57	Put	Bond Future	1.5300	0.0015	1.4500	0.0014	(5.229)	0	0	0
2018/07/13	R023	01/11/2018			Bond Future	8.2467	99.6430	8.2461	99.6450	(0.007)	0.0000	0.0000	15,487
2018/07/13	R023	01/11/2018	10.59	Call	Bond Future	7,870.0600	7.8701	7,872.0400	7.8720	0.025	0	0	0
2018/07/13	R023	01/11/2018	10.59	Put	Bond Future	1.4000	0.0014	1.3300	0.0013	(5.000)	0	0	0
2018/07/13	R023	01/11/2018	10.58	Put	Bond Future	1.4700	0.0015	1.3900	0.0014	(5.442)	0	0	0
2018/07/13	R023	01/11/2018	10.57	Call	Bond Future	7,806.3800	7.8064	7,808.3500	7.8084	0.025	0	0	0
2018/07/13	R023	07/02/2019	10.59	Call	Bond Future	7,240.1100	7.2401	7,241.4400	7.2414	0.018	0	0	0
2018/07/13	R023	07/02/2019			Bond Future	8.3287	101.5730	8.3281	101.5750	(0.007)	0.0000	0.0000	0
2018/07/13	R023	07/02/2019	10.57	Call	Bond Future	7,181.1800	7.1812	7,182.4900	7.1825	0.018	0	0	0
2018/07/13	R023	07/02/2019	10.57	Put	Bond Future	43.1900	0.0432	42.5300	0.0425	(1.528)	0	0	0
2018/07/13	R023	07/02/2019	10.59	Put	Bond Future	41.3500	0.0413	40.7100	0.0407	(1.548)	0	0	0
2018/07/13	R023	07/02/2019	10.58	Call	Bond Future	7,210.6400	7.2106	7,211.9600	7.2120	0.018	0	0	0
2018/07/13	R023	07/02/2019	10.58	Put	Bond Future	42.2600	0.0423	41.6100	0.0416	(1.538)	0	0	0
2018/07/13	R035	02/08/2018	9.42	Call	Bond Future	908.8400	0.9088	867.4400	0.8674	(4.555)	0	0	0
2018/07/13	R035	02/08/2018			Bond Future	9.4701	98.9203	9.4744	98.8859	0.046	0.0000	0.0000	61,131
2018/07/13	R035	02/08/2018	9.42	Put	Bond Future	1,309.3100	1.3093	1,302.2700	1.3023	(0.538)	0	0	0
2018/07/13	R035	02/08/2018	9.43	Call	Bond Future	945.6400	0.9456	903.7100	0.9037	(4.434)	0	0	0
2018/07/13	R035	02/08/2018	9.44	Put	Bond Future	1,223.4000	1.2234	1,215.3200	1.2153	(0.660)	0	0	0
2018/07/13	R035	02/08/2018	9.43	Put	Bond Future	1,265.9100	1.2659	1,258.3400	1.2583	(0.598)	0	0	0
2018/07/13	R035	02/08/2018	9.44	Call	Bond Future	983.2300	0.9832	940.7900	0.9408	(4.316)	0	0	0
2018/07/13	R035	01/11/2018	8.93	Call	Bond Future	700.8400	0.7008	685.5900	0.6856	(2.176)	0	0	0
2018/07/13	R035	01/11/2018	8.92	Put	Bond Future	5,728.4300	5.7284	5,748.9600	5.7490	0.358	0	0	0
2018/07/13	R035	01/11/2018			Bond Future	9.5377	96.1895	9.5423	96.1540	0.047	0.0000	0.0000	7,228
2018/07/13	R035	01/11/2018	8.94	Call	Bond Future	721.1900	0.7212	705.6700	0.7057	(2.152)	0	0	0
2018/07/13	R035	01/11/2018	8.94	Put	Bond Future	5,599.1600	5.5992	5,619.1600	5.6192	0.357	0	0	0
2018/07/13	R035	01/11/2018	8.93	Put	Bond Future	5,663.5500	5.6636	5,683.8200	5.6838	0.358	0	0	0
2018/07/13	R035	01/11/2018	8.92	Call	Bond Future	680.8800	0.6809	665.8900	0.6659	(2.202)	0	0	0
2018/07/13	R035	07/02/2019	8.98	Call	Bond Future	1,622.0100	1.6220	1,603.7400	1.6037	(1.126)	0	0	0
2018/07/13	R035	07/02/2019			Bond Future	9.6142	98.0526	9.6189	98.0163	0.049	0.0000	0.0000	0
2018/07/13	R035	07/02/2019	8.96	Call	Bond Future	1,569.3100	1.5693	1,551.3900	1.5514	(1.142)	0	0	0
2018/07/13	R035	07/02/2019	8.96	Put	Bond Future	6,837.8700	6.8379	6,856.2200	6.8562	0.268	0	0	0
2018/07/13	R035	07/02/2019	8.98	Put	Bond Future	6,723.1200	6.7231	6,741.1200	6.7411	0.268	0	0	0
2018/07/13	R035	07/02/2019	8.97	Call	Bond Future	1,595.5300	1.5955	1,577.4400	1.5774	(1.134)	0	0	0
2018/07/13	R035	07/02/2019	8.97	Put	Bond Future	6,780.3100	6.7803	6,798.4900	6.7985	0.268	0	0	0
2018/07/13	R186	02/08/2018	9.04	Put	Bond Future	218.2000	0.2182	203.8900	0.2039	(6.558)	0	0	0
2018/07/13	R186	02/08/2018	8.48	Put	Bond Future	1,891.3500	1.8913	1,874.5000	1.8745	(0.891)	0	0	0
2018/07/13	R186	02/08/2018	8.25	Call	Bond Future	41.4200	0.0414	36.9100	0.0369	(10.888)	0	0	3,020
2018/07/13	R186	02/08/2018			Bond Future	8.7451	111.5926	8.7444	111.5971	(0.008)	0.0000	0.0000	87,345
2018/07/13	R186	02/08/2018	8.90	Call	Bond Future	1,386.5500	1.3866	1,372.0300	1.3720	(1.047)	0	0	0
2018/07/13	R186	02/08/2018	8.90	Put	Bond Future	425.6000	0.4256	406.5900	0.4066	(4.467)	0	0	2,500
2018/07/13	R186	02/08/2018	8.47	Call	Bond Future	207.6100	0.2076	195.6100	0.1956	(5.780)	0	0	0
2018/07/13	R186	02/08/2018	8.47	Put	Bond Future	1,941.9300	1.9419	1,925.4400	1.9254	(0.849)	0	0	0
2018/07/13	R186	02/08/2018	8.50	Call	Bond Future	248.5800	0.2486	235.5300	0.2355	(5.250)	0	0	0
2018/07/13	R186	02/08/2018	8.50	Put	Bond Future	1,792.0500	1.7921	1,774.5100	1.7745	(0.979)	0	0	0
2018/07/13	R186	02/08/2018	9.04	Call	Bond Future	2,038.2700	2.0383	2,028.4500	2.0284	(0.482)	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
2018/07/13	R186	02/08/2018	8.48	Call	Bond Future	220.6900	0.2207	208.3300	0.2083	(5.601)	0	0	0
2018/07/13	R186	02/08/2018	8.25	Put	Bond Future	3,188.4500	3.1885	3,179.4500	3.1794	(0.282)	0	0	0
2018/07/13	R186	02/08/2018	7.50	Put	Bond Future	8,141.5800	8.1416	8,137.0900	8.1371	(0.055)	0	0	0
2018/07/13	R186	02/08/2018	8.75	Call	Bond Future	822.5200	0.8225	805.3600	0.8054	(2.086)	0	0	2,500
2018/07/13	R186	02/08/2018	8.75	Put	Bond Future	792.0100	0.7920	770.3600	0.7704	(2.734)	0	0	2,500
2018/07/13	R186	02/08/2018	8.46	Call	Bond Future	195.1100	0.1951	183.4700	0.1835	(5.966)	0	0	0
2018/07/13	R186	02/08/2018	8.46	Put	Bond Future	1,993.1400	1.9931	1,977.0100	1.9770	(0.809)	0	0	0
2018/07/13	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/13	R186	01/11/2018	9.14	Call	Bond Future	3,052.0300	3.0520	3,046.8600	3.0469	(0.169)	0	0	0
2018/07/13	R186	01/11/2018	7.96	Put	Bond Future	5,563.8400	5.5638	5,556.7000	5.5567	(0.128)	0	0	0
2018/07/13	R186	01/11/2018	8.54	Put	Bond Future	2,777.5200	2.7775	2,767.3500	2.7674	(0.366)	0	0	0
2018/07/13	R186	01/11/2018			Bond Future	8.8123	113.5838	8.8117	113.5878	(0.007)	0.0000	0.0000	20,817
2018/07/13	R186	01/11/2018	8.46	Put	Bond Future	3,097.0400	3.0970	3,087.1000	3.0871	(0.321)	0	0	0
2018/07/13	R186	01/11/2018	8.46	Call	Bond Future	929.8700	0.9299	923.9400	0.9239	(0.638)	0	0	5,000
2018/07/13	R186	01/11/2018	8.53	Call	Bond Future	1,084.1500	1.0842	1,078.0100	1.0780	(0.566)	0	0	0
2018/07/13	R186	01/11/2018	8.53	Put	Bond Future	2,816.3100	2.8163	2,806.1600	2.8062	(0.360)	0	0	0
2018/07/13	R186	01/11/2018	9.14	Put	Bond Future	1,085.5200	1.0855	1,076.3400	1.0763	(0.846)	0	0	5,000
2018/07/13	R186	01/11/2018	7.96	Call	Bond Future	224.1600	0.2242	221.0300	0.2210	(1.396)	0	0	5,000
2018/07/13	R186	01/11/2018	8.54	Call	Bond Future	1,107.3200	1.1073	1,101.1600	1.1012	(0.556)	0	0	0
2018/07/13	R186	01/11/2018	8.52	Call	Bond Future	1,061.5200	1.0615	1,055.4000	1.0554	(0.577)	0	0	0
2018/07/13	R186	01/11/2018	8.52	Put	Bond Future	2,855.6900	2.8557	2,845.5600	2.8456	(0.355)	0	0	0
2018/07/13	R186	07/02/2019	8.21	Put	Bond Future	5,078.7300	5.0787	5,070.9800	5.0710	(0.153)	0	0	0
2018/07/13	R186	07/02/2019	8.20	Call	Bond Future	966.0700	0.9661	962.2800	0.9623	(0.392)	0	0	0
2018/07/13	R186	07/02/2019			Bond Future	8.8885	110.4787	8.8878	110.4826	(0.008)	0.0000	0.0000	0
2018/07/13	R186	07/02/2019	8.21	Call	Bond Future	983.8600	0.9839	980.0500	0.9800	(0.387)	0	0	0
2018/07/13	R186	07/02/2019	8.20	Put	Bond Future	5,122.7700	5.1228	5,115.0400	5.1150	(0.151)	0	0	0
2018/07/13	R186	07/02/2019	8.22	Call	Bond Future	1,002.1400	1.0021	998.3100	0.9983	(0.382)	0	0	0
2018/07/13	R186	07/02/2019	8.22	Put	Bond Future	5,035.2200	5.0352	5,027.4500	5.0275	(0.154)	0	0	0
2018/07/13	R197	02/08/2018			Bond Future	297.6497	297.6497	297.3362	297.3362	(0.105)	0.0000	0.0000	1,400
2018/07/13	R197	01/11/2018			Bond Future	303.0292	303.0292	302.7090	302.7090	(0.106)	0.0000	0.0000	950
2018/07/13	R197	07/02/2019			Bond Future	301.5990	301.5990	301.2718	301.2718	(0.108)	0.0000	0.0000	0
2018/07/13	R202	02/08/2018			Bond Future	232.8534	232.8534	232.0505	232.0505	(0.345)	0.0000	0.0000	20,572
2018/07/13	R202	01/11/2018			Bond Future	237.0618	237.0618	236.2435	236.2435	(0.345)	0.0000	0.0000	1,552
2018/07/13	R202	07/02/2019			Bond Future	237.7907	237.7907	236.9558	236.9558	(0.351)	0.0000	0.0000	0
2018/07/13	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R204	02/08/2018			Bond Future	6.6280	101.4935	6.6376	101.4900	0.145	0.0000	0.0000	10,270
2018/07/13	R204	02/08/2018	8.98	Call	Bond Future	860.6300	0.8606	857.0900	0.8571	(0.411)	0	0	0
2018/07/13	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R204	02/08/2018	8.99	Call	Bond Future	864.2600	0.8643	860.7200	0.8607	(0.410)	0	0	0
2018/07/13	R204	02/08/2018	8.97	Call	Bond Future	857.0100	0.8570	853.4700	0.8535	(0.413)	0	0	0
2018/07/13	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R207	02/08/2018	6.86	Put	Bond Future	805.5300	0.8055	804.9500	0.8050	(0.072)	0	0	0
2018/07/13	R207	02/08/2018	6.85	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/13	R207	02/08/2018			Bond Future	7.4587	100.1663	7.4583	100.1669	(0.006)	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
2018/07/13	R207	02/08/2018	6.86	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/13	R207	02/08/2018	6.85	Put	Bond Future	819.0600	0.8191	818.4800	0.8185	(0.071)	0	0	0
2018/07/13	R207	02/08/2018	6.87	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/13	R207	02/08/2018	6.87	Put	Bond Future	792.0100	0.7920	791.4300	0.7914	(0.073)	0	0	0
2018/07/13	R207	01/11/2018	6.76	Put	Bond Future	840.4800	0.8405	840.1700	0.8402	(0.037)	0	0	0
2018/07/13	R207	01/11/2018			Bond Future	7.4973	101.9535	7.4972	101.9536	(0.001)	0.0000	0.0000	1,678
2018/07/13	R207	01/11/2018	6.75	Call	Bond Future	10.5900	0.0106	10.3600	0.0104	(2.172)	0	0	0
2018/07/13	R207	01/11/2018	6.75	Put	Bond Future	851.5200	0.8515	851.2200	0.8512	(0.035)	0	0	0
2018/07/13	R207	01/11/2018	6.76	Call	Bond Future	10.8700	0.0109	10.6300	0.0106	(2.208)	0	0	0
2018/07/13	R207	01/11/2018	6.74	Call	Bond Future	10.3800	0.0104	10.1600	0.0102	(2.119)	0	0	0
2018/07/13	R207	01/11/2018	6.74	Put	Bond Future	862.6300	0.8626	862.3400	0.8623	(0.034)	0	0	0
2018/07/13	R207	07/02/2019	6.52	Call	Bond Future	11.4700	0.0115	11.3300	0.0113	(1.221)	0	0	0
2018/07/13	R207	07/02/2019	6.51	Put	Bond Future	933.5500	0.9336	933.4500	0.9334	(0.011)	0	0	0
2018/07/13	R207	07/02/2019			Bond Future	7.5569	100.2833	7.5570	100.2833	0.001	0.0000	0.0000	0
2018/07/13	R207	07/02/2019	6.53	Call	Bond Future	11.7500	0.0118	11.6100	0.0116	(1.191)	0	0	0
2018/07/13	R207	07/02/2019	6.53	Put	Bond Future	916.2900	0.9163	916.1900	0.9162	(0.011)	0	0	0
2018/07/13	R207	07/02/2019	6.52	Put	Bond Future	924.8800	0.9249	924.7800	0.9248	(0.011)	0	0	0
2018/07/13	R207	07/02/2019	6.51	Call	Bond Future	11.2700	0.0113	11.1300	0.0111	(1.242)	0	0	0
2018/07/13	R208	02/08/2018	7.14	Call	Bond Future	1.1600	0.0012	0.9400	0.0009	(18.966)	0	0	0
2018/07/13	R208	02/08/2018	7.12	Call	Bond Future	1.0100	0.0010	0.8100	0.0008	(19.802)	0	0	0
2018/07/13	R208	02/08/2018			Bond Future	7.7632	99.9824	7.7625	99.9839	(0.008)	0.0000	0.0000	14,964
2018/07/13	R208	02/08/2018	7.12	Put	Bond Future	1,506.7300	1.5067	1,505.0400	1.5050	(0.112)	0	0	0
2018/07/13	R208	02/08/2018	7.14	Put	Bond Future	1,459.6300	1.4596	1,457.9200	1.4579	(0.117)	0	0	0
2018/07/13	R208	02/08/2018	7.13	Call	Bond Future	1.0800	0.0011	0.8700	0.0009	(19.444)	0	0	0
2018/07/13	R208	02/08/2018	7.13	Put	Bond Future	1,483.1700	1.4832	1,481.4700	1.4815	(0.115)	0	0	0
2018/07/13	R208	01/11/2018	7.11	Put	Bond Future	1,570.2400	1.5702	1,568.5800	1.5686	(0.106)	0	0	0
2018/07/13	R208	01/11/2018			Bond Future	7.8245	98.3669	7.8240	98.3679	(0.006)	0.0000	0.0000	14,322
2018/07/13	R208	01/11/2018	7.11	Call	Bond Future	41.6700	0.0417	41.0000	0.0410	(1.608)	0	0	0
2018/07/13	R208	01/11/2018	7.12	Call	Bond Future	43.0400	0.0430	42.3600	0.0424	(1.580)	0	0	0
2018/07/13	R208	01/11/2018	7.10	Put	Bond Future	1,590.6000	1.5906	1,588.9500	1.5890	(0.104)	0	0	0
2018/07/13	R208	01/11/2018	7.12	Put	Bond Future	1,550.0100	1.5500	1,548.3400	1.5483	(0.108)	0	0	0
2018/07/13	R208	01/11/2018	7.10	Call	Bond Future	40.4200	0.0404	39.7600	0.0398	(1.633)	0	0	0
2018/07/13	R208	07/02/2019	7.07	Call	Bond Future	73.4000	0.0734	72.9000	0.0729	(0.681)	0	0	0
2018/07/13	R208	07/02/2019	7.08	Put	Bond Future	1,654.5100	1.6545	1,653.0900	1.6531	(0.086)	0	0	0
2018/07/13	R208	07/02/2019	7.06	Put	Bond Future	1,687.7300	1.6877	1,686.3300	1.6863	(0.083)	0	0	0
2018/07/13	R208	07/02/2019			Bond Future	7.9026	100.2721	7.9022	100.2730	(0.006)	0.0000	0.0000	0
2018/07/13	R208	07/02/2019	7.07	Put	Bond Future	1,671.0800	1.6711	1,669.6700	1.6697	(0.084)	0	0	0
2018/07/13	R208	07/02/2019	7.08	Call	Bond Future	76.2100	0.0762	75.7000	0.0757	(0.669)	0	0	0
2018/07/13	R208	07/02/2019	7.06	Call	Bond Future	70.6600	0.0707	70.1700	0.0702	(0.693)	0	0	0
2018/07/13	R209	02/08/2018	9.66	Call	Bond Future	1,825.4700	1.8255	1,784.4900	1.7845	(2.245)	0	0	435
2018/07/13	R209	02/08/2018	8.96	Put	Bond Future	3,475.8400	3.4758	3,496.7100	3.4967	0.600	0	0	0
2018/07/13	R209	02/08/2018	8.49	Call	Bond Future	0.6100	0.0006	0.4300	0.0004	(29.508)	0	0	500
2018/07/13	R209	02/08/2018	8.46	Put	Bond Future	7,147.5700	7.1476	7,176.9100	7.1769	0.410	0	0	0
2018/07/13	R209	02/08/2018	10.38	Call	Bond Future	5,914.2000	5.9142	5,883.1700	5.8832	(0.525)	0	0	0
2018/07/13	R209	02/08/2018	9.21	Call	Bond Future	332.1900	0.3322	307.7400	0.3077	(7.360)	0	0	0
2018/07/13	R209	02/08/2018	10.39	Put	Bond Future	10.2100	0.0102	8.7300	0.0087	(14.496)	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
2018/07/13	R209	02/08/2018			Bond Future	9.4487	74.9722	9.4531	74.9428	0.046	0.0000	0.0000	116,738
2018/07/13	R209	02/08/2018	10.21	Call	Bond Future	4,908.9000	4.9089	4,876.2700	4.8763	(0.665)	0	0	0
2018/07/13	R209	02/08/2018	10.21	Put	Bond Future	28.4700	0.0285	25.3200	0.0253	(11.064)	0	0	435
2018/07/13	R209	02/08/2018	8.96	Call	Bond Future	65.0600	0.0651	56.4500	0.0564	(13.234)	0	0	5,000
2018/07/13	R209	02/08/2018	9.43	Call	Bond Future	886.0200	0.8860	849.0100	0.8490	(4.177)	0	0	0
2018/07/13	R209	02/08/2018	9.43	Put	Bond Future	1,012.3000	1.0123	1,004.7700	1.0048	(0.744)	0	0	5,000
2018/07/13	R209	02/08/2018	10.84	Call	Bond Future	8,557.8800	8.5579	8,528.3100	8.5283	(0.346)	0	0	0
2018/07/13	R209	02/08/2018	10.84	Put	Bond Future	0.3600	0.0004	0.2700	0.0003	(25.000)	0	0	435
2018/07/13	R209	02/08/2018	8.83	Call	Bond Future	21.5700	0.0216	17.8400	0.0178	(17.293)	0	0	0
2018/07/13	R209	02/08/2018	8.83	Put	Bond Future	4,379.0100	4.3790	4,404.7600	4.4048	0.588	0	0	500
2018/07/13	R209	02/08/2018	8.49	Put	Bond Future	6,916.1700	6.9162	6,945.4700	6.9455	0.424	0	0	0
2018/07/13	R209	02/08/2018	9.21	Put	Bond Future	1,969.5100	1.9695	1,974.5400	1.9745	0.255	0	0	500
2018/07/13	R209	02/08/2018	9.66	Put	Bond Future	419.9000	0.4199	408.4000	0.4084	(2.739)	0	0	0
2018/07/13	R209	02/08/2018	8.46	Call	Bond Future	0.4300	0.0004	0.2900	0.0003	(32.558)	0	0	5,000
2018/07/13	R209	02/08/2018	10.38	Put	Bond Future	10.8300	0.0108	9.2800	0.0093	(14.312)	0	0	0
2018/07/13	R209	02/08/2018	10.39	Call	Bond Future	5,973.0300	5.9730	5,942.0700	5.9421	(0.518)	0	0	0
2018/07/13	R209	02/08/2018	10.40	Call	Bond Future	6,031.8200	6.0318	6,000.9200	6.0009	(0.512)	0	0	0
2018/07/13	R209	02/08/2018	10.40	Put	Bond Future	9.6300	0.0096	8.2100	0.0082	(14.746)	0	0	0
2018/07/13	R209	01/11/2018	1,016.00	Call	Bond Future	72,274.4700	72.2745	72,243.9900	72.2440	(0.042)	0	0	0
2018/07/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R209	01/11/2018	9.34	Put	Bond Future	2,797.9200	2.7979	2,805.7200	2.8057	0.279	0	0	0
2018/07/13	R209	01/11/2018	9.97	Call	Bond Future	4,082.1200	4.0821	4,051.4900	4.0515	(0.750)	0	0	0
2018/07/13	R209	01/11/2018	9.64	Call	Bond Future	2,684.5300	2.6845	2,657.1400	2.6571	(1.020)	0	0	2,000
2018/07/13	R209	01/11/2018	9.98	Put	Bond Future	1,079.9100	1.0799	1,079.6900	1.0797	(0.020)	0	0	2,000
2018/07/13	R209	01/11/2018	10.00	Call	Bond Future	4,220.1600	4.2202	4,189.3300	4.1893	(0.731)	0	0	0
2018/07/13	R209	01/11/2018			Bond Future	9.5084	73.1623	9.5130	73.1319	0.048	0.0000	0.0000	8,553
2018/07/13	R209	01/11/2018	1,016.01	Call	Bond Future	72,274.4700	72.2745	72,243.9900	72.2440	(0.042)	0	0	0
2018/07/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R209	01/11/2018	8.89	Put	Bond Future	4,904.1100	4.9041	4,921.4900	4.9215	0.354	0	0	0
2018/07/13	R209	01/11/2018	8.89	Call	Bond Future	599.9600	0.6000	586.8600	0.5869	(2.183)	0	0	2,000
2018/07/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/13	R209	01/11/2018	1,015.99	Call	Bond Future	72,274.4600	72.2745	72,243.9800	72.2440	(0.042)	0	0	0
2018/07/13	R209	01/11/2018	9.34	Call	Bond Future	1,661.2600	1.6613	1,638.5800	1.6386	(1.365)	0	0	0
2018/07/13	R209	01/11/2018	9.97	Put	Bond Future	1,096.6600	1.0967	1,096.5100	1.0965	(0.014)	0	0	0
2018/07/13	R209	01/11/2018	9.64	Put	Bond Future	1,814.5800	1.8146	1,817.6700	1.8177	0.170	0	0	0
2018/07/13	R209	01/11/2018	9.98	Call	Bond Future	4,128.0300	4.1280	4,097.3300	4.0973	(0.744)	0	0	0
2018/07/13	R209	01/11/2018	10.00	Put	Bond Future	1,046.9900	1.0470	1,046.6400	1.0466	(0.033)	0	0	5,850
2018/07/13	R209	01/11/2018	9.94	Call	Bond Future	3,945.6300	3.9456	3,915.2100	3.9152	(0.771)	0	0	0
2018/07/13	R209	01/11/2018	9.94	Put	Bond Future	1,148.6400	1.1486	1,148.7000	1.1487	0.005	0	0	0
2018/07/13	R209	01/11/2018	10.57	Call	Bond Future	7,024.1200	7.0241	6,991.6000	6.9916	(0.463)	0	0	0
2018/07/13	R209	01/11/2018	10.57	Put	Bond Future	423.4300	0.4234	421.3900	0.4214	(0.482)	0	0	0
2018/07/13	R209	07/02/2019	8.97	Put	Bond Future	5,632.3900	5.6324	5,647.2000	5.6472	0.263	0	0	0
2018/07/13	R209	07/02/2019			Bond Future	9.5743	74.5793	9.5790	74.5482	0.049	0.0000	0.0000	0
2018/07/13	R209	07/02/2019	8.96	Call	Bond Future	1,461.1400	1.4611	1,444.9900	1.4450	(1.105)	0	0	0
2018/07/13	R209	07/02/2019	8.96	Put	Bond Future	5,680.5000	5.6805	5,695.4500	5.6954	0.263	0	0	0
2018/07/13	R209	07/02/2019	8.97	Call	Bond Future	1,484.5500	1.4846	1,468.2600	1.4683	(1.097)	0	0	0
2018/07/13	R209	07/02/2019	8.95	Call	Bond Future	1,437.7500	1.4378	1,421.7500	1.4218	(1.113)	0	0	0
2018/07/13	R209	07/02/2019	8.95	Put	Bond Future	5,728.7300	5.7287	5,743.8300	5.7438	0.264	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
2018/07/13	R210	02/08/2018			Bond Future	185.5005	185.5005	185.5240	185.5240	0.013	0.0000	0.0000	2,179
2018/07/13	R210	01/11/2018			Bond Future	186.3531	186.3531	186.3763	186.3763	0.012	0.0000	0.0000	0
2018/07/13	R210	07/02/2019			Bond Future	189.9973	189.9973	190.0205	190.0205	0.012	0.0000	0.0000	0
2018/07/13	R212	02/08/2018			Bond Future	153.4213	153.4213	153.4397	153.4397	0.012	0.0000	0.0000	4,307
2018/07/13	R212	01/11/2018			Bond Future	156.1941	156.1941	156.2123	156.2123	0.012	0.0000	0.0000	470
2018/07/13	R212	07/02/2019			Bond Future	157.0949	157.0949	157.1130	157.1130	0.012	0.0000	0.0000	0
2018/07/13	R213	02/08/2018	9.06	Call	Bond Future	444.1300	0.4441	406.5900	0.4066	(8.452)	0	0	0
2018/07/13	R213	02/08/2018	9.05	Put	Bond Future	1,569.2200	1.5692	1,593.7000	1.5937	1.560	0	0	0
2018/07/13	R213	02/08/2018			Bond Future	9.2244	86.6856	9.2338	86.6246	0.102	0.0000	0.0000	28,017
2018/07/13	R213	02/08/2018	9.07	Call	Bond Future	465.7700	0.4658	427.2600	0.4273	(8.268)	0	0	0
2018/07/13	R213	02/08/2018	9.07	Put	Bond Future	1,479.2900	1.4793	1,501.8300	1.5018	1.524	0	0	0
2018/07/13	R213	02/08/2018	9.06	Put	Bond Future	1,523.8700	1.5239	1,547.3800	1.5474	1.543	0	0	0
2018/07/13	R213	02/08/2018	9.05	Call	Bond Future	423.1900	0.4232	386.6200	0.3866	(8.642)	0	0	0
2018/07/13	R213	01/11/2018	8.65	Call	Bond Future	524.9300	0.5249	506.4900	0.5065	(3.513)	0	0	0
2018/07/13	R213	01/11/2018	8.64	Put	Bond Future	4,818.4400	4.8184	4,862.9500	4.8630	0.924	0	0	0
2018/07/13	R213	01/11/2018			Bond Future	9.2896	84.6863	9.2993	84.6237	0.105	0.0000	0.0000	16,104
2018/07/13	R213	01/11/2018	8.66	Call	Bond Future	540.0600	0.5401	521.2700	0.5213	(3.479)	0	0	0
2018/07/13	R213	01/11/2018	8.66	Put	Bond Future	4,711.4700	4.7115	4,755.2700	4.7553	0.930	0	0	0
2018/07/13	R213	01/11/2018	8.65	Put	Bond Future	4,764.8400	4.7648	4,808.9900	4.8090	0.927	0	0	0
2018/07/13	R213	01/11/2018	8.64	Call	Bond Future	509.9600	0.5100	491.8800	0.4919	(3.545)	0	0	0
2018/07/13	R213	07/02/2019	8.68	Call	Bond Future	1,188.0900	1.1881	1,164.4700	1.1645	(1.988)	0	0	0
2018/07/13	R213	07/02/2019			Bond Future	9.3635	86.3267	9.3737	86.2627	0.109	0.0000	0.0000	0
2018/07/13	R213	07/02/2019	8.68	Put	Bond Future	5,646.8300	5.6468	5,687.1500	5.6872	0.714	0	0	0
2018/07/13	R213	07/02/2019	8.69	Call	Bond Future	1,208.5600	1.2086	1,184.6900	1.1847	(1.975)	0	0	0
2018/07/13	R213	07/02/2019	8.70	Put	Bond Future	5,553.0200	5.5530	5,592.8300	5.5928	0.717	0	0	0
2018/07/13	R213	07/02/2019	8.69	Put	Bond Future	5,599.7800	5.5998	5,639.8500	5.6399	0.716	0	0	0
2018/07/13	R213	07/02/2019	8.70	Call	Bond Future	1,229.2500	1.2292	1,205.1200	1.2051	(1.963)	0	0	0
2018/07/13	R214	02/08/2018	8.96	Call	Bond Future	19.7900	0.0198	16.2600	0.0163	(17.837)	0	0	0
2018/07/13	R214	02/08/2018			Bond Future	9.6137	74.3215	9.6180	74.2909	0.045	0.0000	0.0000	30,070
2018/07/13	R214	02/08/2018	8.94	Call	Bond Future	16.3800	0.0164	13.3500	0.0134	(18.498)	0	0	0
2018/07/13	R214	02/08/2018	8.94	Put	Bond Future	5,012.5100	5.0125	5,040.1700	5.0402	0.552	0	0	0
2018/07/13	R214	02/08/2018	8.96	Put	Bond Future	4,859.7100	4.8597	4,886.8700	4.8869	0.559	0	0	0
2018/07/13	R214	02/08/2018	8.95	Call	Bond Future	18.0100	0.0180	14.7400	0.0147	(18.157)	0	0	0
2018/07/13	R214	02/08/2018	8.95	Put	Bond Future	4,935.9700	4.9360	4,963.3900	4.9634	0.556	0	0	0
2018/07/13	R214	01/11/2018	8.99	Put	Bond Future	5,600.3300	5.6003	5,619.1100	5.6191	0.335	0	0	0
2018/07/13	R214	01/11/2018	8.98	Call	Bond Future	557.6100	0.5576	544.9400	0.5449	(2.272)	0	0	0
2018/07/13	R214	01/11/2018			Bond Future	9.6748	72.3550	9.6794	72.3233	0.047	0.0000	0.0000	11,522
2018/07/13	R214	01/11/2018	8.99	Call	Bond Future	574.0000	0.5740	561.0900	0.5611	(2.249)	0	0	0
2018/07/13	R214	01/11/2018	8.98	Put	Bond Future	5,661.4500	5.6614	5,680.4700	5.6805	0.336	0	0	0
2018/07/13	R214	01/11/2018	9.00	Call	Bond Future	590.7000	0.5907	577.5600	0.5776	(2.224)	0	0	0
2018/07/13	R214	01/11/2018	9.00	Put	Bond Future	5,539.6300	5.5396	5,558.1800	5.5582	0.335	0	0	0
2018/07/13	R214	07/02/2019	9.05	Put	Bond Future	6,365.5300	6.3655	6,382.2700	6.3823	0.263	0	0	0
2018/07/13	R214	07/02/2019			Bond Future	9.7434	73.7564	9.7481	73.7240	0.048	0.0000	0.0000	0
2018/07/13	R214	07/02/2019	9.04	Call	Bond Future	1,315.0200	1.3150	1,299.5300	1.2995	(1.178)	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
2018/07/13	R214	07/02/2019	9.04	Put	Bond Future	6,419.3800	6.4194	6,436.2800	6.4363	0.263	0	0	0
2018/07/13	R214	07/02/2019	9.05	Call	Bond Future	1,337.7700	1.3378	1,322.1200	1.3221	(1.170)	0	0	0
2018/07/13	R214	07/02/2019	9.03	Call	Bond Future	1,292.6900	1.2927	1,277.3500	1.2773	(1.187)	0	0	0
2018/07/13	R214	07/02/2019	9.03	Put	Bond Future	6,473.7700	6.4738	6,490.8200	6.4908	0.263	0	0	0
2018/07/13	R248	02/08/2018	8.98	Call	Bond Future	18.9000	0.0189	15.3400	0.0153	(18.836)	0	0	0
2018/07/13	R248	02/08/2018	8.97	Put	Bond Future	6,489.9400	6.4899	6,525.8900	6.5259	0.554	0	0	0
2018/07/13	R248	02/08/2018			Bond Future	9.6489	95.0512	9.6533	95.0119	0.045	0.0000	0.0000	84,567
2018/07/13	R248	02/08/2018	8.99	Call	Bond Future	20.8600	0.0209	17.0000	0.0170	(18.504)	0	0	0
2018/07/13	R248	02/08/2018	8.99	Put	Bond Future	6,291.7500	6.2917	6,327.1300	6.3271	0.562	0	0	0
2018/07/13	R248	02/08/2018	8.98	Put	Bond Future	6,390.6800	6.3907	6,426.3600	6.4264	0.558	0	0	0
2018/07/13	R248	02/08/2018	8.97	Call	Bond Future	17.1000	0.0171	13.8100	0.0138	(19.240)	0	0	0
2018/07/13	R248	01/11/2018	9.03	Call	Bond Future	620.8800	0.6209	605.9700	0.6060	(2.401)	0	0	0
2018/07/13	R248	01/11/2018			Bond Future	9.7109	92.3146	9.7154	92.2742	0.047	0.0000	0.0000	20,516
2018/07/13	R248	01/11/2018	9.01	Call	Bond Future	582.0900	0.5821	567.7800	0.5678	(2.458)	0	0	0
2018/07/13	R248	01/11/2018	9.01	Put	Bond Future	7,196.7100	7.1967	7,222.8600	7.2229	0.363	0	0	0
2018/07/13	R248	01/11/2018	9.03	Put	Bond Future	7,035.2900	7.0353	7,060.8400	7.0608	0.363	0	0	0
2018/07/13	R248	01/11/2018	9.02	Call	Bond Future	601.2000	0.6012	586.6000	0.5866	(2.428)	0	0	0
2018/07/13	R248	01/11/2018	9.02	Put	Bond Future	7,115.6300	7.1156	7,141.4900	7.1415	0.363	0	0	0
2018/07/13	R248	07/02/2019	9.06	Put	Bond Future	8,301.0400	8.3010	8,323.1700	8.3232	0.267	0	0	0
2018/07/13	R248	07/02/2019			Bond Future	9.7804	94.1026	9.7851	94.0614	0.048	0.0000	0.0000	0
2018/07/13	R248	07/02/2019	9.06	Call	Bond Future	1,583.9600	1.5840	1,564.8500	1.5649	(1.206)	0	0	0
2018/07/13	R248	07/02/2019	9.05	Put	Bond Future	8,372.4100	8.3724	8,394.7300	8.3947	0.267	0	0	0
2018/07/13	R248	07/02/2019	9.07	Call	Bond Future	1,612.4300	1.6124	1,593.1100	1.5931	(1.198)	0	0	0
2018/07/13	R248	07/02/2019	9.07	Put	Bond Future	8,230.3900	8.2304	8,252.3100	8.2523	0.266	0	0	0
2018/07/13	R248	07/02/2019	9.05	Call	Bond Future	1,556.0400	1.5560	1,537.1200	1.5371	(1.216)	0	0	0

Total

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