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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2018 TO 17/07/2018

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
2018/07/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	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
2018/07/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2025	02/08/2018			Bond Future	130.0106	130.0106	130.0271	130.0271	0.013	0.0000	0.0000	864
2018/07/17	2025	02/08/2018	136.65	Put	Bond Future	6,639.4500	6.6395	6,622.9000	6.6229	(0.249)	0	0	0
2018/07/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2025	02/08/2018	136.67	Put	Bond Future	6,659.4500	6.6595	6,642.9000	6.6429	(0.249)	0	0	0
2018/07/17	2025	02/08/2018	136.66	Put	Bond Future	6,649.4500	6.6495	6,632.9000	6.6329	(0.249)	0	0	0
2018/07/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2025	01/11/2018			Bond Future	132.3611	132.3611	132.3783	132.3783	0.013	0.0000	0.0000	21
2018/07/17	2025	07/02/2019			Bond Future	133.5353	133.5353	133.5530	133.5530	0.013	0.0000	0.0000	0
2018/07/17	2025	02/05/2019			Bond Future	135.8038	135.8038	135.8219	135.8219	0.013	0.0000	0.0000	0
2018/07/17	2029	02/08/2018			Bond Future	99.6346	99.6346	99.6472	99.6472	0.013	0.0000	0.0000	0
2018/07/17	2029	01/11/2018			Bond Future	100.3864	100.3864	100.3994	100.3994	0.013	0.0000	0.0000	1,370
2018/07/17	2029	07/02/2019			Bond Future	102.3490	102.3490	102.3625	102.3625	0.013	0.0000	0.0000	0
2018/07/17	2029	02/05/2019			Bond Future	103.0171	103.0171	103.0308	103.0308	0.013	0.0000	0.0000	0
2018/07/17	2030	02/08/2018	8.51	Call	Bond Future	14.4300	0.0144	16.7600	0.0168	16.147	0	0	7,850
2018/07/17	2030	02/08/2018	8.91	Call	Bond Future	340.8100	0.3408	390.4500	0.3905	14.565	0	0	7,850
2018/07/17	2030	02/08/2018	9.46	Put	Bond Future	143.6600	0.1437	103.2200	0.1032	(28.150)	0	0	0
2018/07/17	2030	02/08/2018			Bond Future	9.0938	92.4541	9.0578	92.6943	(0.396)	0.0000	0.0000	43,403
2018/07/17	2030	02/08/2018	8.51	Put	Bond Future	4,018.5400	4.0185	3,780.6400	3.7806	(5.920)	0	0	0
2018/07/17	2030	02/08/2018	9.46	Call	Bond Future	2,541.7000	2.5417	2,741.4900	2.7415	7.860	0	0	0
2018/07/17	2030	02/08/2018	8.91	Put	Bond Future	1,576.6700	1.5767	1,386.0800	1.3861	(12.088)	0	0	0
2018/07/17	2030	02/08/2018	9.50	Call	Bond Future	2,769.4900	2.7695	2,975.9200	2.9759	7.454	0	0	0
2018/07/17	2030	02/08/2018	9.47	Call	Bond Future	2,598.2000	2.5982	2,799.7300	2.7997	7.757	0	0	0
2018/07/17	2030	02/08/2018	9.45	Put	Bond Future	151.7800	0.1518	109.5600	0.1096	(27.817)	0	0	0
2018/07/17	2030	02/08/2018	9.50	Put	Bond Future	114.6700	0.1147	80.8700	0.0809	(29.476)	0	0	7,850
2018/07/17	2030	02/08/2018	9.47	Put	Bond Future	135.8700	0.1359	97.1700	0.0972	(28.483)	0	0	0
2018/07/17	2030	02/08/2018	9.45	Call	Bond Future	2,485.4800	2.4855	2,683.4900	2.6835	7.967	0	0	0
2018/07/17	2030	01/11/2018	8.60	Call	Bond Future	596.9000	0.5969	647.1500	0.6472	8.418	0	0	0
2018/07/17	2030	01/11/2018	8.58	Put	Bond Future	4,440.2600	4.4403	4,243.5900	4.2436	(4.429)	0	0	0
2018/07/17	2030	01/11/2018			Bond Future	9.1556	94.1036	9.1183	94.3484	(0.407)	0.0000	0.0000	23,051
2018/07/17	2030	01/11/2018	8.60	Put	Bond Future	4,335.2700	4.3353	4,140.7300	4.1407	(4.487)	0	0	0
2018/07/17	2030	01/11/2018	8.58	Call	Bond Future	563.5400	0.5635	611.6600	0.6117	8.539	0	0	0
2018/07/17	2030	01/11/2018	8.59	Put	Bond Future	4,387.5700	4.3876	4,191.9600	4.1920	(4.458)	0	0	0
2018/07/17	2030	01/11/2018	8.59	Call	Bond Future	580.0600	0.5801	629.2400	0.6292	8.478	0	0	0
2018/07/17	2030	07/02/2019	8.62	Call	Bond Future	1,292.3300	1.2923	1,363.0700	1.3631	5.474	0	0	0
2018/07/17	2030	07/02/2019			Bond Future	9.2254	91.9170	9.1866	92.1665	(0.420)	0.0000	0.0000	0
2018/07/17	2030	07/02/2019	8.62	Put	Bond Future	5,293.3400	5.2933	5,114.5000	5.1145	(3.379)	0	0	0
2018/07/17	2030	07/02/2019	8.63	Call	Bond Future	1,314.3000	1.3143	1,385.8900	1.3859	5.447	0	0	0
2018/07/17	2030	07/02/2019	8.63	Put	Bond Future	5,247.3500	5.2474	5,069.3600	5.0694	(3.392)	0	0	0
2018/07/17	2030	07/02/2019	8.64	Call	Bond Future	1,336.5000	1.3365	1,408.9300	1.4089	5.419	0	0	0

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2018/07/17	2030	07/02/2019	8.64	Put	Bond Future	5,201.6400	5.2016	5,024.4900	5.0245	(3.406)	0	0	0
2018/07/17	2030	02/05/2019	9.41	Call	Bond Future	763.3300	0.7633	4,200.5300	4.2005	450.290	0	0	0
2018/07/17	2030	02/05/2019			Bond Future	9.2884	93.4618	9.2483	93.7157	(0.432)	0.0000	0.0000	0
2018/07/17	2030	02/05/2019	9.39	Call	Bond Future	638.3600	0.6384	4,129.7400	4.1297	546.930	0	0	0
2018/07/17	2030	02/05/2019	9.39	Put	Bond Future	0.0000	0.0000	3,237.5000	3.2375	100.000	0	0	0
2018/07/17	2030	02/05/2019	9.41	Put	Bond Future	0.0000	0.0000	3,183.3200	3.1833	100.000	0	0	0
2018/07/17	2030	02/05/2019	9.40	Call	Bond Future	700.8700	0.7009	4,164.9000	4.1649	494.247	0	0	0
2018/07/17	2030	02/05/2019	9.40	Put	Bond Future	0.0000	0.0000	3,210.1500	3.2101	100.000	0	0	0
2018/07/17	2032	02/08/2018	9.67	Call	Bond Future	2,747.8200	2.7478	2,962.4200	2.9624	7.810	0	0	0
2018/07/17	2032	02/08/2018	9.66	Put	Bond Future	170.7000	0.1707	123.8900	0.1239	(27.422)	0	0	0
2018/07/17	2032	02/08/2018			Bond Future	9.3038	94.8360	9.2678	95.0955	(0.386)	0.0000	0.0000	30,658
2018/07/17	2032	02/08/2018	9.68	Call	Bond Future	2,808.4300	2.8084	3,024.9000	3.0249	7.708	0	0	0
2018/07/17	2032	02/08/2018	9.68	Put	Bond Future	153.1800	0.1532	110.1900	0.1102	(28.065)	0	0	0
2018/07/17	2032	02/08/2018	9.67	Put	Bond Future	161.7300	0.1617	116.8700	0.1169	(27.738)	0	0	0
2018/07/17	2032	02/08/2018	9.66	Call	Bond Future	2,687.5500	2.6875	2,900.2000	2.9002	7.912	0	0	0
2018/07/17	2032	01/11/2018	8.77	Put	Bond Future	5,041.1700	5.0412	4,828.7300	4.8287	(4.214)	0	0	0
2018/07/17	2032	01/11/2018			Bond Future	9.3702	92.3732	9.3330	92.6375	(0.397)	0.0000	0.0000	14,659
2018/07/17	2032	01/11/2018	8.76	Call	Bond Future	624.3300	0.6243	675.1500	0.6752	8.140	0	0	0
2018/07/17	2032	01/11/2018	8.76	Put	Bond Future	5,099.3800	5.0994	4,885.8600	4.8859	(4.187)	0	0	0
2018/07/17	2032	01/11/2018	8.77	Call	Bond Future	641.8900	0.6419	693.7900	0.6938	8.085	0	0	0
2018/07/17	2032	01/11/2018	8.75	Call	Bond Future	607.2400	0.6072	656.9900	0.6570	8.193	0	0	0
2018/07/17	2032	01/11/2018	8.75	Put	Bond Future	5,158.1400	5.1581	4,943.5500	4.9436	(4.160)	0	0	0
2018/07/17	2032	07/02/2019	8.81	Call	Bond Future	1,372.7000	1.3727	1,447.2300	1.4472	5.429	0	0	0
2018/07/17	2032	07/02/2019	8.80	Put	Bond Future	5,997.4800	5.9975	5,801.5900	5.8016	(3.266)	0	0	0
2018/07/17	2032	07/02/2019			Bond Future	9.4441	94.1623	9.4055	94.4318	(0.409)	0.0000	0.0000	0
2018/07/17	2032	07/02/2019	8.82	Call	Bond Future	1,396.1900	1.3962	1,471.6100	1.4716	5.402	0	0	0
2018/07/17	2032	07/02/2019	8.82	Put	Bond Future	5,894.9700	5.8950	5,700.8700	5.7009	(3.293)	0	0	0
2018/07/17	2032	07/02/2019	8.81	Put	Bond Future	5,946.0600	5.9461	5,751.0700	5.7511	(3.279)	0	0	0
2018/07/17	2032	07/02/2019	8.80	Call	Bond Future	1,349.4600	1.3495	1,423.0900	1.4231	5.456	0	0	0
2018/07/17	2032	02/05/2019	9.61	Call	Bond Future	705.8500	0.7058	4,550.9400	4.5509	544.746	0	0	0
2018/07/17	2032	02/05/2019	9.62	Put	Bond Future	0.0000	0.0000	3,540.8000	3.5408	100.000	0	0	0
2018/07/17	2032	02/05/2019			Bond Future	9.5066	91.5894	9.4668	91.8635	(0.419)	0.0000	0.0000	0
2018/07/17	2032	02/05/2019	9.61	Put	Bond Future	0.0000	0.0000	3,570.9600	3.5710	100.000	0	0	0
2018/07/17	2032	02/05/2019	9.62	Call	Bond Future	773.7400	0.7737	4,588.6700	4.5887	493.051	0	0	0
2018/07/17	2032	02/05/2019	9.63	Call	Bond Future	841.5500	0.8416	4,626.5300	4.6265	449.763	0	0	0
2018/07/17	2032	02/05/2019	9.63	Put	Bond Future	0.0000	0.0000	3,510.8500	3.5108	100.000	0	0	0
2018/07/17	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2033	02/08/2018			Bond Future	102.4750	102.4750	102.4879	102.4879	0.013	0.0000	0.0000	9,076
2018/07/17	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2033	02/08/2018	109.92	Put	Bond Future	7,444.9700	7.4450	7,432.0700	7.4321	(0.173)	0	0	0
2018/07/17	2033	02/08/2018	109.94	Put	Bond Future	7,464.9700	7.4650	7,452.0700	7.4521	(0.173)	0	0	0
2018/07/17	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2033	02/08/2018	109.93	Put	Bond Future	7,454.9700	7.4550	7,442.0700	7.4421	(0.173)	0	0	0
2018/07/17	2033	01/11/2018			Bond Future	103.2066	103.2066	103.2201	103.2201	0.013	0.0000	0.0000	5,770
2018/07/17	2033	07/02/2019			Bond Future	105.2245	105.2245	105.2383	105.2383	0.013	0.0000	0.0000	0
2018/07/17	2033	02/05/2019			Bond Future	105.8686	105.8686	105.8828	105.8828	0.013	0.0000	0.0000	0

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2018/07/17	2037	02/08/2018	9.96	Put	Bond Future	105.5400	0.1055	72.9600	0.0730	(30.870)	0	0	0
2018/07/17	2037	02/08/2018	9.95	Call	Bond Future	3,641.2300	3.6412	3,897.4700	3.8975	7.037	0	0	0
2018/07/17	2037	02/08/2018			Bond Future	9.4987	91.5365	9.4627	91.8269	(0.378)	0.0000	0.0000	48,709
2018/07/17	2037	02/08/2018	9.96	Call	Bond Future	3,710.8000	3.7108	3,968.6000	3.9686	6.947	0	0	0
2018/07/17	2037	02/08/2018	9.95	Put	Bond Future	111.7700	0.1118	77.6300	0.0776	(30.545)	0	0	0
2018/07/17	2037	02/08/2018	9.97	Call	Bond Future	3,780.5800	3.7806	4,039.8900	4.0399	6.859	0	0	0
2018/07/17	2037	02/08/2018	9.97	Put	Bond Future	99.6200	0.0996	68.5500	0.0686	(31.189)	0	0	0
2018/07/17	2037	01/11/2018	9.03	Call	Bond Future	858.2000	0.8582	924.8100	0.9248	7.762	0	0	0
2018/07/17	2037	01/11/2018			Bond Future	9.5602	93.1697	9.5231	93.4655	(0.388)	0.0000	0.0000	27,080
2018/07/17	2037	01/11/2018	9.01	Call	Bond Future	813.8500	0.8139	877.8700	0.8779	7.866	0	0	0
2018/07/17	2037	01/11/2018	9.01	Put	Bond Future	5,358.9400	5.3589	5,127.1500	5.1272	(4.325)	0	0	0
2018/07/17	2037	01/11/2018	9.03	Put	Bond Future	5,232.0900	5.2321	5,002.8900	5.0029	(4.381)	0	0	0
2018/07/17	2037	01/11/2018	9.02	Call	Bond Future	835.8300	0.8358	901.1500	0.9011	7.815	0	0	0
2018/07/17	2037	01/11/2018	9.02	Put	Bond Future	5,295.2600	5.2953	5,064.7700	5.0648	(4.353)	0	0	0
2018/07/17	2037	07/02/2019	9.06	Put	Bond Future	6,451.9900	6.4520	6,242.1900	6.2422	(3.252)	0	0	0
2018/07/17	2037	07/02/2019	9.05	Call	Bond Future	1,785.5600	1.7856	1,876.4600	1.8765	5.091	0	0	0
2018/07/17	2037	07/02/2019			Bond Future	9.6291	90.7143	9.5907	91.0160	(0.398)	0.0000	0.0000	0
2018/07/17	2037	07/02/2019	9.06	Call	Bond Future	1,813.4400	1.8134	1,905.3400	1.9053	5.068	0	0	0
2018/07/17	2037	07/02/2019	9.05	Put	Bond Future	6,508.8200	6.5088	6,298.0200	6.2980	(3.239)	0	0	0
2018/07/17	2037	07/02/2019	9.07	Call	Bond Future	1,841.5700	1.8416	1,934.4700	1.9345	5.045	0	0	0
2018/07/17	2037	07/02/2019	9.07	Put	Bond Future	6,395.5300	6.3955	6,186.7300	6.1867	(3.265)	0	0	0
2018/07/17	2037	02/05/2019	9.81	Put	Bond Future	0.0000	0.0000	3,989.0400	3.9890	100.000	0	0	0
2018/07/17	2037	02/05/2019			Bond Future	9.6903	92.2390	9.6508	92.5458	(0.407)	0.0000	0.0000	0
2018/07/17	2037	02/05/2019	9.80	Call	Bond Future	844.2900	0.8443	5,174.1100	5.1741	512.836	0	0	0
2018/07/17	2037	02/05/2019	9.80	Put	Bond Future	0.0000	0.0000	4,023.0500	4.0231	100.000	0	0	0
2018/07/17	2037	02/05/2019	9.81	Call	Bond Future	920.6600	0.9207	5,216.4700	5.2165	466.601	0	0	0
2018/07/17	2037	02/05/2019	9.79	Call	Bond Future	767.8200	0.7678	5,131.9000	5.1319	568.373	0	0	0
2018/07/17	2037	02/05/2019	9.79	Put	Bond Future	0.0000	0.0000	4,057.3100	4.0573	100.000	0	0	0
2018/07/17	2038	02/08/2018	134.55	Put	Bond Future	13,073.0300	13.0730	13,057.1900	13.0572	(0.121)	0	0	0
2018/07/17	2038	02/08/2018			Bond Future	121.4770	121.4770	121.4928	121.4928	0.013	0.0000	0.0000	2,841
2018/07/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2038	02/08/2018	134.54	Put	Bond Future	13,063.0300	13.0630	13,047.1900	13.0472	(0.121)	0	0	0
2018/07/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2038	02/08/2018	134.53	Put	Bond Future	13,053.0300	13.0530	13,037.1900	13.0372	(0.121)	0	0	0
2018/07/17	2038	01/11/2018			Bond Future	123.6732	123.6732	123.6896	123.6896	0.013	0.0000	0.0000	6,813
2018/07/17	2038	07/02/2019			Bond Future	124.5008	124.5008	124.5177	124.5177	0.014	0.0000	0.0000	0
2018/07/17	2038	02/05/2019			Bond Future	126.6157	126.6157	126.6330	126.6330	0.014	0.0000	0.0000	0
2018/07/17	2040	02/08/2018	10.04	Call	Bond Future	3,944.7000	3.9447	4,260.0500	4.2600	7.994	0	0	0
2018/07/17	2040	02/08/2018	10.03	Put	Bond Future	130.8900	0.1309	88.7100	0.0887	(32.226)	0	0	0
2018/07/17	2040	02/08/2018			Bond Future	9.5837	94.8925	9.5427	95.2482	(0.427)	0.0000	0.0000	20,880
2018/07/17	2040	02/08/2018	10.05	Call	Bond Future	4,018.8800	4.0189	4,336.0500	4.3361	7.892	0	0	0
2018/07/17	2040	02/08/2018	10.05	Put	Bond Future	117.0800	0.1171	78.6000	0.0786	(32.866)	0	0	0
2018/07/17	2040	02/08/2018	10.04	Put	Bond Future	123.8300	0.1238	83.5300	0.0835	(32.545)	0	0	0
2018/07/17	2040	02/08/2018	10.03	Call	Bond Future	3,870.7200	3.8707	4,184.1900	4.1842	8.098	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
2018/07/17	2040	01/11/2018	9.80	Call	Bond Future	3,511.5100	3.5115	3,715.4000	3.7154	5.806	0	0	3,540
2018/07/17	2040	01/11/2018	9.09	Put	Bond Future	5,836.8300	5.8368	5,554.8800	5.5549	(4.831)	0	0	0
2018/07/17	2040	01/11/2018			Bond Future	9.6453	96.5856	9.6030	96.9479	(0.438)	0.0000	0.0000	10,622
2018/07/17	2040	01/11/2018	9.20	Put	Bond Future	5,107.9900	5.1080	4,844.0700	4.8441	(5.167)	0	0	0
2018/07/17	2040	01/11/2018	9.20	Call	Bond Future	1,174.0600	1.1741	1,272.3700	1.2724	8.374	0	0	3,540
2018/07/17	2040	01/11/2018	9.80	Put	Bond Future	2,203.0300	2.2030	2,044.6900	2.0447	(7.187)	0	0	0
2018/07/17	2040	01/11/2018	9.08	Call	Bond Future	867.5300	0.8675	946.2500	0.9463	9.074	0	0	0
2018/07/17	2040	01/11/2018	9.08	Put	Bond Future	5,906.3900	5.9064	5,622.8800	5.6229	(4.800)	0	0	0
2018/07/17	2040	01/11/2018	9.10	Put	Bond Future	5,767.9600	5.7680	5,487.6100	5.4876	(4.860)	0	0	0
2018/07/17	2040	01/11/2018	9.09	Call	Bond Future	890.7900	0.8908	971.0700	0.9711	9.012	0	0	0
2018/07/17	2040	01/11/2018	9.10	Call	Bond Future	914.6100	0.9146	996.4900	0.9965	8.952	0	0	2,950
2018/07/17	2040	01/11/2018	8.50	Put	Bond Future	10,771.4100	10.7714	10,423.7000	10.4237	(3.228)	0	0	0
2018/07/17	2040	01/11/2018	8.50	Call	Bond Future	105.6800	0.1057	120.2000	0.1202	13.740	0	0	2,950
2018/07/17	2040	01/11/2018	9.07	Call	Bond Future	844.6700	0.8447	921.8300	0.9218	9.135	0	0	0
2018/07/17	2040	01/11/2018	9.07	Put	Bond Future	5,976.5000	5.9765	5,691.4300	5.6914	(4.770)	0	0	0
2018/07/17	2040	07/02/2019	9.11	Put	Bond Future	7,108.8700	7.1089	6,848.0800	6.8481	(3.669)	0	0	0
2018/07/17	2040	07/02/2019	9.13	Call	Bond Future	1,843.4000	1.8434	1,954.5300	1.9545	6.029	0	0	0
2018/07/17	2040	07/02/2019			Bond Future	9.7142	93.9458	9.6705	94.3152	(0.449)	0.0000	0.0000	0
2018/07/17	2040	07/02/2019	9.11	Call	Bond Future	1,783.4800	1.7835	1,892.0800	1.8921	6.089	0	0	0
2018/07/17	2040	07/02/2019	9.13	Put	Bond Future	6,984.9100	6.9849	6,726.6500	6.7266	(3.697)	0	0	0
2018/07/17	2040	07/02/2019	9.12	Put	Bond Future	7,046.5500	7.0465	6,787.0300	6.7870	(3.683)	0	0	0
2018/07/17	2040	07/02/2019	9.12	Call	Bond Future	1,813.1700	1.8132	1,923.0400	1.9230	6.060	0	0	0
2018/07/17	2040	02/05/2019	9.88	Put	Bond Future	0.0000	0.0000	4,377.2600	4.3773	100.000	0	0	0
2018/07/17	2040	02/05/2019	9.89	Call	Bond Future	948.0400	0.9480	5,663.8300	5.6638	497.425	0	0	0
2018/07/17	2040	02/05/2019			Bond Future	9.7753	95.5247	9.7304	95.9003	(0.460)	0.0000	0.0000	0
2018/07/17	2040	02/05/2019	9.90	Call	Bond Future	1,029.9900	1.0300	5,709.2500	5.7092	454.301	0	0	0
2018/07/17	2040	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	4,303.6000	4.3036	100.000	0	0	0
2018/07/17	2040	02/05/2019	9.88	Call	Bond Future	865.9700	0.8660	5,618.8900	5.6189	548.855	0	0	0
2018/07/17	2040	02/05/2019	9.89	Put	Bond Future	0.0000	0.0000	4,340.1300	4.3401	100.000	0	0	0
2018/07/17	2044	02/08/2018	10.07	Call	Bond Future	4,007.6400	4.0076	4,285.8900	4.2859	6.943	0	0	0
2018/07/17	2044	02/08/2018			Bond Future	9.6132	92.0042	9.5773	92.3213	(0.374)	0.0000	0.0000	25,415
2018/07/17	2044	02/08/2018	10.05	Call	Bond Future	3,858.7300	3.8587	4,133.3900	4.1334	7.118	0	0	0
2018/07/17	2044	02/08/2018	10.05	Put	Bond Future	145.0500	0.1451	102.6000	0.1026	(29.266)	0	0	0
2018/07/17	2044	02/08/2018	10.07	Put	Bond Future	130.0400	0.1300	91.1800	0.0912	(29.883)	0	0	0
2018/07/17	2044	02/08/2018	10.06	Call	Bond Future	3,933.0800	3.9331	4,209.5600	4.2096	7.030	0	0	0
2018/07/17	2044	02/08/2018	10.06	Put	Bond Future	137.3800	0.1374	96.7500	0.0968	(29.575)	0	0	0
2018/07/17	2044	01/11/2018	9.12	Call	Bond Future	836.5400	0.8365	904.6000	0.9046	8.136	0	0	0
2018/07/17	2044	01/11/2018			Bond Future	9.6726	93.6458	9.6356	93.9688	(0.383)	0.0000	0.0000	20,788
2018/07/17	2044	01/11/2018	9.12	Put	Bond Future	5,867.0600	5.8671	5,612.1100	5.6121	(4.345)	0	0	0
2018/07/17	2044	01/11/2018	9.13	Call	Bond Future	860.9600	0.8610	930.4800	0.9305	8.075	0	0	0
2018/07/17	2044	01/11/2018	9.14	Put	Bond Future	5,726.1400	5.7261	5,474.1200	5.4741	(4.401)	0	0	0
2018/07/17	2044	01/11/2018	9.13	Put	Bond Future	5,796.3800	5.7964	5,542.8900	5.5429	(4.373)	0	0	0
2018/07/17	2044	01/11/2018	9.14	Call	Bond Future	885.6600	0.8857	956.6500	0.9567	8.015	0	0	0
2018/07/17	2044	07/02/2019	9.18	Put	Bond Future	7,001.1800	7.0012	6,772.9300	6.7729	(3.260)	0	0	0
2018/07/17	2044	07/02/2019			Bond Future	9.7389	91.0744	9.7007	91.4037	(0.392)	0.0000	0.0000	0
2018/07/17	2044	07/02/2019	9.17	Call	Bond Future	1,945.9300	1.9459	2,045.8600	2.0459	5.135	0	0	0
2018/07/17	2044	07/02/2019	9.17	Put	Bond Future	7,063.7300	7.0637	6,834.3500	6.8343	(3.247)	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
2018/07/17	2044	07/02/2019	9.18	Call	Bond Future	1,977.4400	1.9774	2,078.5000	2.0785	5.111	0	0	0
2018/07/17	2044	07/02/2019	9.16	Call	Bond Future	1,914.4600	1.9145	2,013.2600	2.0133	5.161	0	0	0
2018/07/17	2044	07/02/2019	9.16	Put	Bond Future	7,126.4700	7.1265	6,895.9600	6.8960	(3.235)	0	0	0
2018/07/17	2044	02/05/2019	9.90	Call	Bond Future	862.7200	0.8627	5,712.4100	5.7124	562.140	0	0	0
2018/07/17	2044	02/05/2019			Bond Future	9.7977	92.6050	9.7584	92.9399	(0.401)	0.0000	0.0000	0
2018/07/17	2044	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	4,514.7400	4.5147	100.000	0	0	0
2018/07/17	2044	02/05/2019	9.91	Call	Bond Future	946.2900	0.9463	5,758.3800	5.7584	508.522	0	0	0
2018/07/17	2044	02/05/2019	9.92	Put	Bond Future	0.0000	0.0000	4,439.4900	4.4395	100.000	0	0	0
2018/07/17	2044	02/05/2019	9.91	Put	Bond Future	0.0000	0.0000	4,477.1400	4.4771	100.000	0	0	0
2018/07/17	2044	02/05/2019	9.92	Call	Bond Future	1,029.7200	1.0297	5,804.1600	5.8042	463.664	0	0	0
2018/07/17	2046	02/08/2018	128.78	Put	Bond Future	13,466.2900	13.4663	13,451.1400	13.4511	(0.113)	0	0	0
2018/07/17	2046	02/08/2018			Bond Future	115.3137	115.3137	115.3289	115.3289	0.013	0.0000	0.0000	8,628
2018/07/17	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2046	02/08/2018	128.77	Put	Bond Future	13,456.2900	13.4563	13,441.1400	13.4411	(0.113)	0	0	0
2018/07/17	2046	02/08/2018	128.79	Put	Bond Future	13,476.2900	13.4763	13,461.1400	13.4611	(0.112)	0	0	0
2018/07/17	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2046	01/11/2018			Bond Future	115.7493	115.7493	115.7650	115.7650	0.014	0.0000	0.0000	4,055
2018/07/17	2046	07/02/2019			Bond Future	118.0123	118.0123	118.0283	118.0283	0.014	0.0000	0.0000	0
2018/07/17	2046	02/05/2019			Bond Future	118.3347	118.3347	118.3511	118.3511	0.014	0.0000	0.0000	0
2018/07/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2050	02/08/2018	137.54	Put	Bond Future	17,439.7300	17.4397	17,423.9700	17.4240	(0.090)	0	0	0
2018/07/17	2050	02/08/2018	137.52	Put	Bond Future	17,419.7300	17.4197	17,403.9700	17.4040	(0.090)	0	0	0
2018/07/17	2050	02/08/2018			Bond Future	120.1003	120.1003	120.1160	120.1160	0.013	0.0000	0.0000	5,204
2018/07/17	2050	02/08/2018	137.53	Put	Bond Future	17,429.7300	17.4297	17,413.9700	17.4140	(0.090)	0	0	0
2018/07/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	2050	01/11/2018			Bond Future	122.2718	122.2718	122.2880	122.2880	0.013	0.0000	0.0000	4,697
2018/07/17	2050	07/02/2019			Bond Future	122.8908	122.8908	122.9073	122.9073	0.013	0.0000	0.0000	0
2018/07/17	2050	02/05/2019			Bond Future	124.9784	124.9784	124.9954	124.9954	0.014	0.0000	0.0000	0
2018/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	AL37	02/08/2018			Index Future	585.7740	585.7740	586.2950	586.2950	0.089	0.0000	0.0000	0
2018/07/17	AL37	01/11/2018			Index Future	596.2270	596.2270	596.7580	596.7580	0.089	0.0000	0.0000	0
2018/07/17	AL37	07/02/2019			Index Future	607.7780	607.7780	608.3200	608.3200	0.089	0.0000	0.0000	0
2018/07/17	AL37	02/05/2019			Index Future	617.9970	617.9970	618.5480	618.5480	0.089	0.0000	0.0000	0
2018/07/17	AL7T	02/08/2018			Index Future	683.3480	683.3480	684.6840	684.6840	0.196	0.0000	0.0000	0
2018/07/17	AL7T	01/11/2018			Index Future	695.5420	695.5420	696.9030	696.9030	0.196	0.0000	0.0000	0
2018/07/17	AL7T	07/02/2019			Index Future	709.0170	709.0170	710.4050	710.4050	0.196	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
2018/07/17	AL7T	02/05/2019			Index Future	720.9380	720.9380	722.3500	722.3500	0.196	0.0000	0.0000	0
2018/07/17	ALBI	02/08/2018			Index Future	620.4430	620.4430	622.0390	622.0390	0.257	0.0000	0.0000	449
2018/07/17	ALBI	01/11/2018			Index Future	631.5140	631.5140	633.1400	633.1400	0.257	0.0000	0.0000	456
2018/07/17	ALBI	07/02/2019			Index Future	643.7490	643.7490	645.4070	645.4070	0.258	0.0000	0.0000	0
2018/07/17	ALBI	02/05/2019			Index Future	654.5730	654.5730	656.2590	656.2590	0.258	0.0000	0.0000	0
2018/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2018/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	EL28	02/08/2018			Bond Future	127.1980	127.1980	127.2166	127.2166	0.015	0.0000	0.0000	0
2018/07/17	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	EL28	02/08/2018	134.93	Put	Bond Future	7,732.0200	7.7320	7,713.4400	7.7134	(0.240)	0	0	0
2018/07/17	EL28	02/08/2018	134.95	Put	Bond Future	7,752.0200	7.7520	7,733.4400	7.7334	(0.240)	0	0	0
2018/07/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	EL28	02/08/2018	134.94	Put	Bond Future	7,742.0200	7.7420	7,723.4400	7.7234	(0.240)	0	0	0
2018/07/17	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	ES33	02/08/2018	11.14	Call	Bond Future	2,320.8500	2.3209	2,541.6000	2.5416	9.512	0	0	0
2018/07/17	ES33	02/08/2018			Bond Future	10.7475	78.9374	10.7111	79.1581	(0.339)	0.0000	0.0000	0
2018/07/17	ES33	02/08/2018	11.15	Call	Bond Future	2,378.6000	2.3786	2,599.3500	2.5994	9.281	0	0	0
2018/07/17	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	ES33	02/08/2018	11.16	Call	Bond Future	2,436.2900	2.4363	2,657.0400	2.6570	9.061	0	0	0
2018/07/17	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	ES33	01/11/2018			Bond Future	10.8583	76.5576	10.8206	76.7825	(0.347)	0.0000	0.0000	9,466
2018/07/17	ES33	07/02/2019			Bond Future	10.9843	78.0404	10.9451	78.2697	(0.357)	0.0000	0.0000	0
2018/07/17	ES33	02/05/2019			Bond Future	11.0900	75.5622	11.0495	75.7954	(0.365)	0.0000	0.0000	0
2018/07/17	ES42	02/08/2018			Bond Future	10.9721	81.6459	10.9357	81.8978	(0.332)	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
2018/07/17	ES42	01/11/2018			Bond Future	11.0798	78.8427	11.0421	79.0993	(0.340)	0.0000	0.0000	7,957
2018/07/17	ES42	07/02/2019			Bond Future	11.1983	80.3695	11.1591	80.6311	(0.350)	0.0000	0.0000	0
2018/07/17	ES42	02/05/2019			Bond Future	11.3026	77.4601	11.2621	77.7263	(0.358)	0.0000	0.0000	0
2018/07/17	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	02/08/2018			GOVI	616.0850	616.0850	617.7580	617.7580	0.272	0.0000	0.0000	475
2018/07/17	GOVI	02/08/2018	605.71	Call	GOVI	103,750.0000	10.3750	120,480.0000	12.0480	16.125	0	0	0
2018/07/17	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	02/08/2018	605.72	Call	GOVI	103,650.0000	10.3650	120,380.0000	12.0380	16.141	0	0	0
2018/07/17	GOVI	02/08/2018	605.70	Call	GOVI	103,850.0000	10.3850	120,580.0000	12.0580	16.110	0	0	0
2018/07/17	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	01/11/2018	653.50	Put	GOVI	264,220.0000	26.4220	247,180.0000	24.7180	(6.449)	0	0	0
2018/07/17	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	01/11/2018			GOVI	627.0780	627.0780	628.7820	628.7820	0.272	0.0000	0.0000	0
2018/07/17	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	01/11/2018	653.49	Put	GOVI	264,120.0000	26.4120	247,080.0000	24.7080	(6.452)	0	0	0
2018/07/17	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	01/11/2018	653.51	Put	GOVI	264,320.0000	26.4320	247,280.0000	24.7280	(6.447)	0	0	0
2018/07/17	GOVI	07/02/2019	666.53	Put	GOVI	273,030.0000	27.3030	255,650.0000	25.5650	(6.366)	0	0	0
2018/07/17	GOVI	07/02/2019			GOVI	639.2270	639.2270	640.9650	640.9650	0.272	0.0000	0.0000	0
2018/07/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	07/02/2019	666.52	Put	GOVI	272,930.0000	27.2930	255,550.0000	25.5550	(6.368)	0	0	0
2018/07/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	07/02/2019	666.51	Put	GOVI	272,830.0000	27.2830	255,450.0000	25.5450	(6.370)	0	0	0
2018/07/17	GOVI	02/05/2019	647.87	Call	GOVI	21,050.0000	2.1050	38,720.0000	3.8720	83.943	0	0	0
2018/07/17	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	02/05/2019			GOVI	649.9750	649.9750	651.7420	651.7420	0.272	0.0000	0.0000	0
2018/07/17	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	GOVI	02/05/2019	647.88	Call	GOVI	20,950.0000	2.0950	38,620.0000	3.8620	84.344	0	0	0
2018/07/17	GOVI	02/05/2019	647.86	Call	GOVI	21,150.0000	2.1150	38,820.0000	3.8820	83.546	0	0	0
2018/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/17	IGOV	02/08/2018			Index Future	249.4630	249.4630	249.5720	249.5720	0.044	0.0000	0.0000	852
2018/07/17	IGOV	01/11/2018			Index Future	253.9740	253.9740	254.0850	254.0850	0.044	0.0000	0.0000	227
2018/07/17	IGOV	07/02/2019			Index Future	258.9400	258.9400	259.0540	259.0540	0.044	0.0000	0.0000	0
2018/07/17	IGOV	02/05/2019			Index Future	263.3390	263.3390	263.4560	263.4560	0.044	0.0000	0.0000	0
2018/07/17	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/17	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/17	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/17	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0000	102.0000	(0.010)	0.0000	0.0000	0
2018/07/17	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9200	99.9200	(0.010)	0.0000	0.0000	0
2018/07/17	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/17	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0

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2018/07/17	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/07/17	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7400	99.7400	(0.010)	0.0000	0.0000	0
2018/07/17	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9100	101.9100	(0.020)	0.0000	0.0000	0
2018/07/17	IS02	20/12/2019			Interest Rate Swap	102.9300	102.9300	102.9100	102.9100	(0.019)	0.0000	0.0000	0
2018/07/17	IS02	23/03/2020			Interest Rate Swap	99.0200	99.0200	98.9900	98.9900	(0.030)	0.0000	0.0000	0
2018/07/17	IS02	22/06/2020			Interest Rate Swap	102.6500	102.6500	102.6100	102.6100	(0.039)	0.0000	0.0000	0
2018/07/17	IS02	21/09/2020			Interest Rate Swap	99.7200	99.7200	99.6700	99.6700	(0.050)	0.0000	0.0000	0
2018/07/17	IS05	17/12/2020			Interest Rate Swap	96.5900	96.5900	96.5400	96.5400	(0.052)	0.0000	0.0000	0
2018/07/17	IS05	16/03/2021			Interest Rate Swap	95.8400	95.8400	95.7800	95.7800	(0.063)	0.0000	0.0000	0
2018/07/17	IS05	15/06/2021			Interest Rate Swap	95.0600	95.0600	94.9900	94.9900	(0.074)	0.0000	0.0000	0
2018/07/17	IS05	21/09/2021			Interest Rate Swap	95.2600	95.2600	95.1900	95.1900	(0.073)	0.0000	0.0000	0
2018/07/17	IS05	21/12/2021			Interest Rate Swap	97.4700	97.4700	97.4000	97.4000	(0.072)	0.0000	0.0000	51
2018/07/17	IS05	15/03/2022			Interest Rate Swap	97.6100	97.6100	97.5400	97.5400	(0.072)	0.0000	0.0000	0
2018/07/17	IS05	21/06/2022			Interest Rate Swap	98.8300	98.8300	98.7600	98.7600	(0.071)	0.0000	0.0000	0
2018/07/17	IS05	20/09/2022			Interest Rate Swap	102.7600	102.7600	102.6800	102.6800	(0.078)	0.0000	0.0000	0
2018/07/17	IS05	20/12/2022			Interest Rate Swap	104.0400	104.0400	103.9400	103.9400	(0.096)	0.0000	0.0000	0
2018/07/17	IS05	22/03/2023			Interest Rate Swap	97.4800	97.4800	97.3500	97.3500	(0.133)	0.0000	0.0000	0
2018/07/17	IS05	20/06/2023			Interest Rate Swap	103.5200	103.5200	103.3900	103.3900	(0.126)	0.0000	0.0000	0
2018/07/17	IS05	19/09/2023			Interest Rate Swap	99.0600	99.0600	98.9200	98.9200	(0.141)	0.0000	0.0000	0
2018/07/17	IS10	17/12/2025			Interest Rate Swap	95.8500	95.8500	95.6600	95.6600	(0.198)	0.0000	0.0000	0
2018/07/17	IS10	16/03/2026			Interest Rate Swap	92.8600	92.8600	92.6600	92.6600	(0.215)	0.0000	0.0000	0
2018/07/17	IS10	15/06/2026			Interest Rate Swap	91.6000	91.6000	91.4000	91.4000	(0.218)	0.0000	0.0000	0
2018/07/17	IS10	21/09/2026			Interest Rate Swap	93.7600	93.7600	93.5500	93.5500	(0.224)	0.0000	0.0000	0
2018/07/17	IS10	21/12/2026			Interest Rate Swap	97.5300	97.5300	97.3300	97.3300	(0.205)	0.0000	0.0000	0
2018/07/17	IS10	15/03/2027			Interest Rate Swap	96.1000	96.1000	95.9000	95.9000	(0.208)	0.0000	0.0000	0
2018/07/17	IS10	21/06/2027			Interest Rate Swap	98.1600	98.1600	97.9600	97.9600	(0.204)	0.0000	0.0000	0
2018/07/17	IS10	20/09/2027			Interest Rate Swap	103.5700	103.5700	103.3700	103.3700	(0.193)	0.0000	0.0000	0
2018/07/17	IS10	20/12/2027			Interest Rate Swap	103.9100	103.9100	103.7000	103.7000	(0.202)	0.0000	0.0000	0
2018/07/17	IS10	22/03/2028			Interest Rate Swap	97.4600	97.4600	97.2300	97.2300	(0.236)	0.0000	0.0000	0
2018/07/17	IS10	20/06/2028			Interest Rate Swap	104.5700	104.5700	104.3500	104.3500	(0.210)	0.0000	0.0000	0
2018/07/17	IS10	19/09/2028			Interest Rate Swap	98.1800	98.1800	97.9500	97.9500	(0.234)	0.0000	0.0000	0
2018/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/17	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/17	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	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
2018/07/17	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R023	02/08/2018			Bond Future	8.1321	101.9275	8.1011	102.0428	(0.381)	0.0000	0.0000	26,309
2018/07/17	R023	02/08/2018	10.40	Call	Bond Future	8,010.0500	8.0100	8,125.3900	8.1254	1.440	0	0	0
2018/07/17	R023	02/08/2018	10.41	Call	Bond Future	8,043.5600	8.0436	8,158.9000	8.1589	1.434	0	0	0
2018/07/17	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R023	02/08/2018	10.39	Call	Bond Future	7,976.5200	7.9765	8,091.8600	8.0919	1.446	0	0	0
2018/07/17	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R023	01/11/2018	10.58	Call	Bond Future	8,014.8900	8.0149	8,132.3500	8.1324	1.466	0	0	0
2018/07/17	R023	01/11/2018	10.57	Put	Bond Future	1.0000	0.0010	0.8100	0.0008	(19.000)	0	0	0
2018/07/17	R023	01/11/2018			Bond Future	8.1966	99.8202	8.1634	99.9378	(0.405)	0.0000	0.0000	19,978
2018/07/17	R023	01/11/2018	10.59	Call	Bond Future	8,046.7400	8.0467	8,164.2100	8.1642	1.460	0	0	0
2018/07/17	R023	01/11/2018	10.59	Put	Bond Future	0.9100	0.0009	0.7400	0.0007	(18.681)	0	0	0
2018/07/17	R023	01/11/2018	10.58	Put	Bond Future	0.9600	0.0010	0.7800	0.0008	(18.750)	0	0	0
2018/07/17	R023	01/11/2018	10.57	Call	Bond Future	7,983.0200	7.9830	8,100.4700	8.1005	1.471	0	0	0
2018/07/17	R023	07/02/2019	10.59	Call	Bond Future	7,413.9300	7.4139	7,530.7800	7.5308	1.576	0	0	0
2018/07/17	R023	07/02/2019			Bond Future	8.2746	101.7536	8.2387	101.8737	(0.434)	0.0000	0.0000	0
2018/07/17	R023	07/02/2019	10.57	Call	Bond Future	7,354.7500	7.3548	7,471.4700	7.4715	1.587	0	0	0
2018/07/17	R023	07/02/2019	10.57	Put	Bond Future	36.1600	0.0362	32.8300	0.0328	(9.209)	0	0	0
2018/07/17	R023	07/02/2019	10.59	Put	Bond Future	34.5700	0.0346	31.3700	0.0314	(9.257)	0	0	0
2018/07/17	R023	07/02/2019	10.58	Call	Bond Future	7,384.3300	7.3843	7,501.1200	7.5011	1.582	0	0	0
2018/07/17	R023	07/02/2019	10.58	Put	Bond Future	35.3500	0.0354	32.0900	0.0321	(9.222)	0	0	0
2018/07/17	R023	02/05/2019	8.45	Call	Bond Future	365.7500	0.3658	1,937.7100	1.9377	429.791	0	0	0
2018/07/17	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	1,461.0100	1.4610	100.000	0	0	0
2018/07/17	R023	02/05/2019			Bond Future	8.3346	99.5361	8.2962	99.6583	(0.461)	0.0000	0.0000	0
2018/07/17	R023	02/05/2019	8.46	Call	Bond Future	397.3700	0.3974	1,958.2500	1.9582	392.803	0	0	0
2018/07/17	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	1,438.7700	1.4388	100.000	0	0	0
2018/07/17	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	1,449.8500	1.4499	100.000	0	0	0
2018/07/17	R023	02/05/2019	8.44	Call	Bond Future	334.1300	0.3341	1,917.2500	1.9172	473.804	0	0	0
2018/07/17	R035	02/08/2018	9.42	Call	Bond Future	935.9900	0.9360	1,053.8000	1.0538	12.587	0	0	0
2018/07/17	R035	02/08/2018			Bond Future	9.4334	99.2131	9.3975	99.5014	(0.381)	0.0000	0.0000	61,131
2018/07/17	R035	02/08/2018	9.42	Put	Bond Future	1,043.6700	1.0437	873.1400	0.8731	(16.339)	0	0	0
2018/07/17	R035	02/08/2018	9.43	Call	Bond Future	976.0200	0.9760	1,097.6000	1.0976	12.457	0	0	0
2018/07/17	R035	02/08/2018	9.44	Put	Bond Future	964.3200	0.9643	801.3500	0.8014	(16.900)	0	0	0
2018/07/17	R035	02/08/2018	9.43	Put	Bond Future	1,003.5000	1.0035	836.7400	0.8367	(16.618)	0	0	0
2018/07/17	R035	02/08/2018	9.44	Call	Bond Future	1,016.9400	1.0169	1,142.3100	1.1423	12.328	0	0	0
2018/07/17	R035	01/11/2018	8.93	Call	Bond Future	734.8900	0.7349	794.9500	0.7950	8.173	0	0	0
2018/07/17	R035	01/11/2018	8.92	Put	Bond Future	5,463.6100	5.4636	5,228.6000	5.2286	(4.301)	0	0	0
2018/07/17	R035	01/11/2018			Bond Future	9.4999	96.4875	9.4628	96.7813	(0.391)	0.0000	0.0000	7,228
2018/07/17	R035	01/11/2018	8.94	Call	Bond Future	756.1700	0.7562	817.5200	0.8175	8.113	0	0	0
2018/07/17	R035	01/11/2018	8.94	Put	Bond Future	5,336.1900	5.3362	5,103.7500	5.1038	(4.356)	0	0	0
2018/07/17	R035	01/11/2018	8.93	Put	Bond Future	5,399.6500	5.3997	5,165.9200	5.1659	(4.329)	0	0	0
2018/07/17	R035	01/11/2018	8.92	Call	Bond Future	714.0100	0.7140	772.7900	0.7728	8.232	0	0	0
2018/07/17	R035	07/02/2019	8.98	Call	Bond Future	1,685.6100	1.6856	1,773.3100	1.7733	5.203	0	0	0
2018/07/17	R035	07/02/2019			Bond Future	9.5750	98.3564	9.5365	98.6559	(0.402)	0.0000	0.0000	0
2018/07/17	R035	07/02/2019	8.96	Call	Bond Future	1,631.2000	1.6312	1,716.9000	1.7169	5.254	0	0	0
2018/07/17	R035	07/02/2019	8.96	Put	Bond Future	6,595.9800	6.5960	6,382.1400	6.3821	(3.242)	0	0	0
2018/07/17	R035	07/02/2019	8.98	Put	Bond Future	6,482.9400	6.4829	6,271.1000	6.2711	(3.268)	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
2018/07/17	R035	07/02/2019	8.97	Call	Bond Future	1,658.2700	1.6583	1,744.9800	1.7450	5.229	0	0	0
2018/07/17	R035	07/02/2019	8.97	Put	Bond Future	6,539.2700	6.5393	6,326.4400	6.3264	(3.255)	0	0	0
2018/07/17	R035	02/05/2019	9.74	Put	Bond Future	0.0000	0.0000	4,027.1500	4.0271	100.000	0	0	0
2018/07/17	R035	02/05/2019			Bond Future	9.6346	95.5116	9.5950	95.8161	(0.411)	0.0000	0.0000	0
2018/07/17	R035	02/05/2019	9.74	Call	Bond Future	803.4900	0.8035	5,135.2200	5.1352	539.114	0	0	0
2018/07/17	R035	02/05/2019	9.75	Call	Bond Future	879.2100	0.8792	5,176.9700	5.1770	488.821	0	0	0
2018/07/17	R035	02/05/2019	9.75	Put	Bond Future	0.0000	0.0000	3,993.1800	3.9932	100.000	0	0	0
2018/07/17	R035	02/05/2019	9.73	Call	Bond Future	727.6800	0.7277	5,093.2700	5.0933	599.933	0	0	0
2018/07/17	R035	02/05/2019	9.73	Put	Bond Future	0.0000	0.0000	4,061.0100	4.0610	100.000	0	0	0
2018/07/17	R186	02/08/2018	9.04	Put	Bond Future	125.5800	0.1256	91.7000	0.0917	(26.979)	0	0	0
2018/07/17	R186	02/08/2018	8.48	Put	Bond Future	1,628.3000	1.6283	1,462.9600	1.4630	(10.154)	0	0	0
2018/07/17	R186	02/08/2018	8.25	Call	Bond Future	34.7500	0.0348	39.4300	0.0394	13.468	0	0	3,020
2018/07/17	R186	02/08/2018			Bond Future	8.7034	111.8535	8.6724	112.0474	(0.355)	0.0000	0.0000	84,978
2018/07/17	R186	02/08/2018	8.90	Call	Bond Future	1,503.2100	1.5032	1,635.2300	1.6352	8.783	0	0	0
2018/07/17	R186	02/08/2018	8.90	Put	Bond Future	281.4100	0.2814	219.5400	0.2195	(21.986)	0	0	2,500
2018/07/17	R186	02/08/2018	8.47	Call	Bond Future	204.5300	0.2045	231.3800	0.2314	13.128	0	0	0
2018/07/17	R186	02/08/2018	8.47	Put	Bond Future	1,678.0000	1.6780	1,510.9600	1.5110	(9.955)	0	0	0
2018/07/17	R186	02/08/2018	8.50	Call	Bond Future	248.4300	0.2484	280.5400	0.2805	12.925	0	0	0
2018/07/17	R186	02/08/2018	8.50	Put	Bond Future	1,531.0500	1.5310	1,369.2700	1.3693	(10.567)	0	0	0
2018/07/17	R186	02/08/2018	9.04	Call	Bond Future	2,206.5000	2.2065	2,366.5100	2.3665	7.252	0	0	0
2018/07/17	R186	02/08/2018	8.48	Call	Bond Future	218.4900	0.2185	247.0400	0.2470	13.067	0	0	0
2018/07/17	R186	02/08/2018	8.25	Put	Bond Future	2,920.9300	2.9209	2,731.7200	2.7317	(6.478)	0	0	0
2018/07/17	R186	02/08/2018	7.50	Put	Bond Future	7,880.7300	7.8807	7,686.8400	7.6868	(2.460)	0	0	0
2018/07/17	R186	02/08/2018	8.75	Call	Bond Future	882.0400	0.8820	974.9900	0.9750	10.538	0	0	2,500
2018/07/17	R186	02/08/2018	8.75	Put	Bond Future	590.6800	0.5907	489.7400	0.4897	(17.089)	0	0	2,500
2018/07/17	R186	02/08/2018	8.46	Call	Bond Future	191.2400	0.1912	216.4700	0.2165	13.193	0	0	0
2018/07/17	R186	02/08/2018	8.46	Put	Bond Future	1,728.4200	1.7284	1,559.7600	1.5598	(9.758)	0	0	0
2018/07/17	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/17	R186	01/11/2018	9.14	Call	Bond Future	3,200.9300	3.2009	3,331.0500	3.3311	4.065	0	0	0
2018/07/17	R186	01/11/2018	7.96	Put	Bond Future	5,314.1800	5.3142	5,137.0700	5.1371	(3.333)	0	0	0
2018/07/17	R186	01/11/2018	8.54	Put	Bond Future	2,580.4800	2.5805	2,452.5300	2.4525	(4.958)	0	0	0
2018/07/17	R186	01/11/2018			Bond Future	8.7687	113.8493	8.7363	114.0469	(0.369)	0.0000	0.0000	22,883
2018/07/17	R186	01/11/2018	8.46	Put	Bond Future	2,890.4200	2.8904	2,754.3600	2.7544	(4.707)	0	0	0
2018/07/17	R186	01/11/2018	8.46	Call	Bond Future	988.7500	0.9888	1,050.3100	1.0503	6.226	0	0	5,000
2018/07/17	R186	01/11/2018	8.53	Call	Bond Future	1,151.3800	1.1514	1,220.0200	1.2200	5.962	0	0	0
2018/07/17	R186	01/11/2018	8.53	Put	Bond Future	2,618.0400	2.6180	2,489.0600	2.4891	(4.927)	0	0	0
2018/07/17	R186	01/11/2018	9.14	Put	Bond Future	968.9200	0.9689	901.4200	0.9014	(6.967)	0	0	5,000
2018/07/17	R186	01/11/2018	7.96	Call	Bond Future	240.0000	0.2400	260.5100	0.2605	8.546	0	0	5,000
2018/07/17	R186	01/11/2018	8.54	Call	Bond Future	1,175.7800	1.1758	1,245.4500	1.2455	5.925	0	0	0
2018/07/17	R186	01/11/2018	8.52	Call	Bond Future	1,127.5300	1.1275	1,195.1500	1.1952	5.997	0	0	0
2018/07/17	R186	01/11/2018	8.52	Put	Bond Future	2,656.2000	2.6562	2,526.2000	2.5262	(4.894)	0	0	0
2018/07/17	R186	07/02/2019	8.21	Put	Bond Future	4,862.4100	4.8624	4,713.2700	4.7133	(3.067)	0	0	0
2018/07/17	R186	07/02/2019	8.20	Call	Bond Future	1,019.5800	1.0196	1,071.3200	1.0713	5.075	0	0	0
2018/07/17	R186	07/02/2019			Bond Future	8.8426	110.7493	8.8086	110.9509	(0.385)	0.0000	0.0000	0
2018/07/17	R186	07/02/2019	8.21	Call	Bond Future	1,038.1700	1.0382	1,090.5900	1.0906	5.049	0	0	0
2018/07/17	R186	07/02/2019	8.20	Put	Bond Future	4,905.6500	4.9056	4,755.8300	4.7558	(3.054)	0	0	0
2018/07/17	R186	07/02/2019	8.22	Call	Bond Future	1,057.2500	1.0572	1,110.3500	1.1103	5.022	0	0	0

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2018/07/17	R186	07/02/2019	8.22	Put	Bond Future	4,819.7000	4.8197	4,671.2400	4.6712	(3.080)	0	0	0
2018/07/17	R186	02/05/2019	9.02	Call	Bond Future	646.8500	0.6469	3,587.1000	3.5871	454.549	0	0	0
2018/07/17	R186	02/05/2019	9.01	Put	Bond Future	0.0000	0.0000	2,758.6500	2.7587	100.000	0	0	0
2018/07/17	R186	02/05/2019			Bond Future	8.9072	112.6108	8.8716	112.8158	(0.399)	0.0000	0.0000	0
2018/07/17	R186	02/05/2019	9.03	Call	Bond Future	703.9400	0.7039	3,621.3500	3.6213	414.440	0	0	0
2018/07/17	R186	02/05/2019	9.03	Put	Bond Future	0.0000	0.0000	2,712.4000	2.7124	100.000	0	0	0
2018/07/17	R186	02/05/2019	9.02	Put	Bond Future	0.0000	0.0000	2,735.2400	2.7352	100.000	0	0	0
2018/07/17	R186	02/05/2019	9.01	Call	Bond Future	589.7300	0.5897	3,553.3900	3.5534	502.545	0	0	0
2018/07/17	R197	02/08/2018			Bond Future	297.3710	297.3710	297.2670	297.2670	(0.035)	0.0000	0.0000	1,273
2018/07/17	R197	01/11/2018			Bond Future	302.7474	302.7474	302.6422	302.6422	(0.035)	0.0000	0.0000	2,350
2018/07/17	R197	07/02/2019			Bond Future	301.3099	301.3099	301.2031	301.2031	(0.035)	0.0000	0.0000	0
2018/07/17	R197	02/05/2019			Bond Future	306.4282	306.4282	306.3198	306.3198	(0.035)	0.0000	0.0000	0
2018/07/17	R202	02/08/2018			Bond Future	232.0794	232.0794	232.6636	232.6636	0.252	0.0000	0.0000	18,679
2018/07/17	R202	01/11/2018			Bond Future	236.2754	236.2754	236.8706	236.8706	0.252	0.0000	0.0000	3,700
2018/07/17	R202	07/02/2019			Bond Future	236.9874	236.9874	237.5947	237.5947	0.256	0.0000	0.0000	0
2018/07/17	R202	02/05/2019			Bond Future	241.0132	241.0132	241.6311	241.6311	0.256	0.0000	0.0000	0
2018/07/17	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R204	02/08/2018			Bond Future	6.6256	101.4944	6.6187	101.4970	(0.104)	0.0000	0.0000	10,270
2018/07/17	R204	02/08/2018	8.98	Call	Bond Future	861.5500	0.8616	864.1000	0.8641	0.296	0	0	0
2018/07/17	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R204	02/08/2018	8.99	Call	Bond Future	865.1800	0.8652	867.7300	0.8677	0.295	0	0	0
2018/07/17	R204	02/08/2018	8.97	Call	Bond Future	857.9300	0.8579	860.4800	0.8605	0.297	0	0	0
2018/07/17	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R207	02/08/2018	6.86	Put	Bond Future	749.2400	0.7492	707.3000	0.7073	(5.598)	0	0	0
2018/07/17	R207	02/08/2018	6.85	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/17	R207	02/08/2018			Bond Future	7.4167	100.2226	7.3854	100.2645	(0.422)	0.0000	0.0000	20,062
2018/07/17	R207	02/08/2018	6.86	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/17	R207	02/08/2018	6.85	Put	Bond Future	762.7700	0.7628	720.8300	0.7208	(5.498)	0	0	0
2018/07/17	R207	02/08/2018	6.87	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/17	R207	02/08/2018	6.87	Put	Bond Future	735.7200	0.7357	693.7800	0.6938	(5.701)	0	0	0
2018/07/17	R207	01/11/2018	6.76	Put	Bond Future	785.3800	0.7854	744.9900	0.7450	(5.143)	0	0	0
2018/07/17	R207	01/11/2018			Bond Future	7.4461	102.0108	7.4077	102.0538	(0.515)	0.0000	0.0000	1,678
2018/07/17	R207	01/11/2018	6.75	Call	Bond Future	12.7000	0.0127	15.1600	0.0152	19.370	0	0	0
2018/07/17	R207	01/11/2018	6.75	Put	Bond Future	796.3600	0.7964	755.8900	0.7559	(5.082)	0	0	0
2018/07/17	R207	01/11/2018	6.76	Call	Bond Future	13.0400	0.0130	15.5800	0.0156	19.479	0	0	0
2018/07/17	R207	01/11/2018	6.74	Call	Bond Future	12.4300	0.0124	14.8300	0.0148	19.308	0	0	0
2018/07/17	R207	01/11/2018	6.74	Put	Bond Future	807.4100	0.8074	766.8800	0.7669	(5.020)	0	0	0
2018/07/17	R207	07/02/2019	6.52	Call	Bond Future	14.0800	0.0141	16.7500	0.0168	18.963	0	0	0
2018/07/17	R207	07/02/2019	6.51	Put	Bond Future	877.7200	0.8777	836.4700	0.8365	(4.700)	0	0	0
2018/07/17	R207	07/02/2019			Bond Future	7.4902	100.3417	7.4401	100.3856	(0.669)	0.0000	0.0000	0
2018/07/17	R207	07/02/2019	6.53	Call	Bond Future	14.4300	0.0144	17.1600	0.0172	18.919	0	0	0
2018/07/17	R207	07/02/2019	6.53	Put	Bond Future	860.5900	0.8606	819.4500	0.8194	(4.780)	0	0	0
2018/07/17	R207	07/02/2019	6.52	Put	Bond Future	869.1100	0.8691	827.9100	0.8279	(4.740)	0	0	0
2018/07/17	R207	07/02/2019	6.51	Call	Bond Future	13.8200	0.0138	16.4400	0.0164	18.958	0	0	0

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2018/07/17	R207	02/05/2019	7.63	Call	Bond Future	52.2600	0.0523	314.2300	0.3142	501.282	0	0	0
2018/07/17	R207	02/05/2019			Bond Future	7.5510	102.0283	7.4835	102.0730	(0.894)	0.0000	0.0000	0
2018/07/17	R207	02/05/2019	7.61	Call	Bond Future	39.0300	0.0390	305.8400	0.3058	683.602	0	0	0
2018/07/17	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	222.1500	0.2221	100.000	0	0	0
2018/07/17	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	217.3100	0.2173	100.000	0	0	0
2018/07/17	R207	02/05/2019	7.62	Call	Bond Future	45.6500	0.0457	309.8500	0.3098	578.751	0	0	0
2018/07/17	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	219.5400	0.2195	100.000	0	0	0
2018/07/17	R208	02/08/2018	7.14	Call	Bond Future	0.8400	0.0008	0.9900	0.0010	17.857	0	0	0
2018/07/17	R208	02/08/2018	7.12	Call	Bond Future	0.7100	0.0007	0.8400	0.0008	18.310	0	0	0
2018/07/17	R208	02/08/2018			Bond Future	7.7161	100.0917	7.6849	100.1640	(0.404)	0.0000	0.0000	14,964
2018/07/17	R208	02/08/2018	7.12	Put	Bond Future	1,397.1800	1.3972	1,324.9400	1.3249	(5.170)	0	0	0
2018/07/17	R208	02/08/2018	7.14	Put	Bond Future	1,350.0600	1.3501	1,277.8400	1.2778	(5.349)	0	0	0
2018/07/17	R208	02/08/2018	7.13	Call	Bond Future	0.7700	0.0008	0.9100	0.0009	18.182	0	0	0
2018/07/17	R208	02/08/2018	7.13	Put	Bond Future	1,373.6100	1.3736	1,301.3800	1.3014	(5.258)	0	0	0
2018/07/17	R208	01/11/2018	7.11	Put	Bond Future	1,465.8500	1.4659	1,398.6100	1.3986	(4.587)	0	0	0
2018/07/17	R208	01/11/2018			Bond Future	7.7720	98.4781	7.7372	98.5519	(0.448)	0.0000	0.0000	14,322
2018/07/17	R208	01/11/2018	7.11	Call	Bond Future	48.4600	0.0485	55.0900	0.0551	13.681	0	0	0
2018/07/17	R208	01/11/2018	7.12	Call	Bond Future	50.0600	0.0501	56.9000	0.0569	13.664	0	0	0
2018/07/17	R208	01/11/2018	7.10	Put	Bond Future	1,485.9900	1.4860	1,418.5600	1.4186	(4.538)	0	0	0
2018/07/17	R208	01/11/2018	7.12	Put	Bond Future	1,445.8500	1.4459	1,378.8200	1.3788	(4.636)	0	0	0
2018/07/17	R208	01/11/2018	7.10	Call	Bond Future	46.9900	0.0470	53.4300	0.0534	13.705	0	0	0
2018/07/17	R208	07/02/2019	7.07	Call	Bond Future	84.7500	0.0847	94.3400	0.0943	11.316	0	0	0
2018/07/17	R208	07/02/2019	7.08	Put	Bond Future	1,552.8700	1.5529	1,487.3200	1.4873	(4.221)	0	0	0
2018/07/17	R208	07/02/2019	7.06	Put	Bond Future	1,585.4000	1.5854	1,519.3200	1.5193	(4.168)	0	0	0
2018/07/17	R208	07/02/2019			Bond Future	7.8430	100.3855	7.8034	100.4609	(0.505)	0.0000	0.0000	0
2018/07/17	R208	07/02/2019	7.07	Put	Bond Future	1,569.0900	1.5691	1,503.2700	1.5033	(4.195)	0	0	0
2018/07/17	R208	07/02/2019	7.08	Call	Bond Future	87.9100	0.0879	97.7700	0.0978	11.216	0	0	0
2018/07/17	R208	07/02/2019	7.06	Call	Bond Future	81.6700	0.0817	91.0000	0.0910	11.424	0	0	0
2018/07/17	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	668.0900	0.6681	100.000	0	0	0
2018/07/17	R208	02/05/2019	8.02	Call	Bond Future	197.5800	0.1976	948.6700	0.9487	380.145	0	0	0
2018/07/17	R208	02/05/2019			Bond Future	7.9043	98.6728	7.8595	98.7496	(0.567)	0.0000	0.0000	0
2018/07/17	R208	02/05/2019	8.03	Call	Bond Future	214.6400	0.2146	959.4700	0.9595	347.014	0	0	0
2018/07/17	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	674.3500	0.6744	100.000	0	0	0
2018/07/17	R208	02/05/2019	8.04	Call	Bond Future	231.6900	0.2317	969.9700	0.9700	318.650	0	0	0
2018/07/17	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	661.5400	0.6615	100.000	0	0	0
2018/07/17	R209	02/08/2018	9.66	Call	Bond Future	1,960.4500	1.9604	2,138.2300	2.1382	9.068	0	0	435
2018/07/17	R209	02/08/2018	8.96	Put	Bond Future	3,184.9700	3.1850	2,950.1100	2.9501	(7.374)	0	0	0
2018/07/17	R209	02/08/2018	8.49	Call	Bond Future	0.2600	0.0003	0.2800	0.0003	7.692	0	0	500
2018/07/17	R209	02/08/2018	8.46	Put	Bond Future	6,866.4000	6.8664	6,622.6600	6.6227	(3.550)	0	0	0
2018/07/17	R209	02/08/2018	10.38	Call	Bond Future	6,187.4800	6.1875	6,429.7500	6.4298	3.915	0	0	0
2018/07/17	R209	02/08/2018	9.21	Call	Bond Future	329.3600	0.3294	376.7500	0.3767	14.389	0	0	0
2018/07/17	R209	02/08/2018	10.39	Put	Bond Future	2.9800	0.0030	1.5800	0.0016	(46.980)	0	0	0
2018/07/17	R209	02/08/2018			Bond Future	9.4072	75.2531	9.3713	75.4969	(0.381)	0.0000	0.0000	112,883
2018/07/17	R209	02/08/2018	10.21	Call	Bond Future	5,171.7900	5.1718	5,411.2000	5.4112	4.629	0	0	0
2018/07/17	R209	02/08/2018	10.21	Put	Bond Future	10.4500	0.0104	6.1000	0.0061	(41.627)	0	0	435
2018/07/17	R209	02/08/2018	8.96	Call	Bond Future	55.1000	0.0551	64.0000	0.0640	16.152	0	0	5,000

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
2018/07/17	R209	02/08/2018	9.43	Call	Bond Future	933.9400	0.9339	1,044.5900	1.0446	11.848	0	0	0
2018/07/17	R209	02/08/2018	9.43	Put	Bond Future	779.3100	0.7793	646.2000	0.6462	(17.080)	0	0	5,000
2018/07/17	R209	02/08/2018	10.84	Call	Bond Future	8,838.4800	8.8385	9,082.2100	9.0822	2.758	0	0	0
2018/07/17	R209	02/08/2018	10.84	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	435
2018/07/17	R209	02/08/2018	8.83	Call	Bond Future	15.9700	0.0160	18.4900	0.0185	15.780	0	0	0
2018/07/17	R209	02/08/2018	8.83	Put	Bond Future	4,092.5000	4.0925	3,851.2600	3.8513	(5.895)	0	0	500
2018/07/17	R209	02/08/2018	8.49	Put	Bond Future	6,634.9100	6.6349	6,391.1700	6.3912	(3.674)	0	0	0
2018/07/17	R209	02/08/2018	9.21	Put	Bond Future	1,685.7700	1.6858	1,489.4000	1.4894	(11.649)	0	0	500
2018/07/17	R209	02/08/2018	9.66	Put	Bond Future	273.9700	0.2740	207.9900	0.2080	(24.083)	0	0	0
2018/07/17	R209	02/08/2018	8.46	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	5,000
2018/07/17	R209	02/08/2018	10.38	Put	Bond Future	3.2000	0.0032	1.7100	0.0017	(46.563)	0	0	0
2018/07/17	R209	02/08/2018	10.39	Call	Bond Future	6,246.7100	6.2467	6,489.0700	6.4891	3.880	0	0	0
2018/07/17	R209	02/08/2018	10.40	Call	Bond Future	6,305.8700	6.3059	6,548.3200	6.5483	3.845	0	0	0
2018/07/17	R209	02/08/2018	10.40	Put	Bond Future	2.7700	0.0028	1.4600	0.0015	(47.292)	0	0	0
2018/07/17	R209	01/11/2018	1,016.00	Call	Bond Future	72,560.3700	72.5604	72,808.5900	72.8086	0.342	0	0	0
2018/07/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R209	01/11/2018	9.34	Put	Bond Future	2,599.6600	2.5997	2,455.9000	2.4559	(5.530)	0	0	0
2018/07/17	R209	01/11/2018	9.97	Call	Bond Future	4,253.2300	4.2532	4,428.1100	4.4281	4.112	0	0	0
2018/07/17	R209	01/11/2018	9.64	Call	Bond Future	2,813.1100	2.8131	2,953.8900	2.9539	5.004	0	0	2,000
2018/07/17	R209	01/11/2018	9.98	Put	Bond Future	966.3000	0.9663	893.8500	0.8939	(7.498)	0	0	2,000
2018/07/17	R209	01/11/2018	10.00	Call	Bond Future	4,394.7800	4.3948	4,572.3200	4.5723	4.040	0	0	0
2018/07/17	R209	01/11/2018			Bond Future	9.4657	73.4482	9.4288	73.6965	(0.390)	0.0000	0.0000	12,261
2018/07/17	R209	01/11/2018	1,016.01	Call	Bond Future	72,560.3700	72.5604	72,808.5900	72.8086	0.342	0	0	0
2018/07/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R209	01/11/2018	8.89	Put	Bond Future	4,654.1700	4.6542	4,456.9200	4.4569	(4.238)	0	0	0
2018/07/17	R209	01/11/2018	8.89	Call	Bond Future	635.9200	0.6359	686.8900	0.6869	8.015	0	0	2,000
2018/07/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/17	R209	01/11/2018	1,015.99	Call	Bond Future	72,560.3600	72.5604	72,808.5800	72.8086	0.342	0	0	0
2018/07/17	R209	01/11/2018	9.34	Call	Bond Future	1,748.9000	1.7489	1,853.3600	1.8534	5.973	0	0	0
2018/07/17	R209	01/11/2018	9.97	Put	Bond Future	981.8700	0.9819	908.5300	0.9085	(7.469)	0	0	0
2018/07/17	R209	01/11/2018	9.64	Put	Bond Future	1,657.2600	1.6573	1,549.8200	1.5498	(6.483)	0	0	0
2018/07/17	R209	01/11/2018	9.98	Call	Bond Future	4,300.3200	4.3003	4,476.0900	4.4761	4.087	0	0	0
2018/07/17	R209	01/11/2018	10.00	Put	Bond Future	935.7100	0.9357	865.0300	0.8650	(7.554)	0	0	5,850
2018/07/17	R209	01/11/2018	9.94	Call	Bond Future	4,113.1600	4.1132	4,285.3000	4.2853	4.185	0	0	0
2018/07/17	R209	01/11/2018	9.94	Put	Bond Future	1,030.2700	1.0303	954.1900	0.9542	(7.384)	0	0	0
2018/07/17	R209	01/11/2018	10.57	Call	Bond Future	7,251.9900	7.2520	7,467.1300	7.4671	2.967	0	0	0
2018/07/17	R209	01/11/2018	10.57	Put	Bond Future	365.4000	0.3654	332.3200	0.3323	(9.053)	0	0	0
2018/07/17	R209	07/02/2019	8.97	Put	Bond Future	5,408.6600	5.4087	5,233.3800	5.2334	(3.241)	0	0	0
2018/07/17	R209	07/02/2019			Bond Future	9.5302	74.8707	9.4921	75.1239	(0.400)	0.0000	0.0000	0
2018/07/17	R209	07/02/2019	8.96	Call	Bond Future	1,528.0100	1.5280	1,605.0500	1.6050	5.042	0	0	0
2018/07/17	R209	07/02/2019	8.96	Put	Bond Future	5,455.9200	5.4559	5,279.7800	5.2798	(3.228)	0	0	0
2018/07/17	R209	07/02/2019	8.97	Call	Bond Future	1,552.2700	1.5523	1,630.1700	1.6302	5.018	0	0	0
2018/07/17	R209	07/02/2019	8.95	Call	Bond Future	1,503.7600	1.5038	1,579.9600	1.5800	5.067	0	0	0
2018/07/17	R209	07/02/2019	8.95	Put	Bond Future	5,503.2900	5.5033	5,326.3100	5.3263	(3.216)	0	0	0
2018/07/17	R209	02/05/2019	9.70	Put	Bond Future	0.0000	0.0000	3,450.7000	3.4507	100.000	0	0	0
2018/07/17	R209	02/05/2019			Bond Future	9.5845	72.9811	9.5453	73.2385	(0.408)	0.0000	0.0000	0
2018/07/17	R209	02/05/2019	9.69	Call	Bond Future	687.5500	0.6875	4,424.8700	4.4249	543.571	0	0	0
2018/07/17	R209	02/05/2019	9.69	Put	Bond Future	0.0000	0.0000	3,479.9100	3.4799	100.000	0	0	0

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2018/07/17	R209	02/05/2019	9.70	Call	Bond Future	752.1900	0.7522	4,460.3000	4.4603	492.975	0	0	0
2018/07/17	R209	02/05/2019	9.68	Call	Bond Future	622.8200	0.6228	4,389.3000	4.3893	604.746	0	0	0
2018/07/17	R209	02/05/2019	9.68	Put	Bond Future	0.0000	0.0000	3,509.0700	3.5091	100.000	0	0	0
2018/07/17	R210	02/08/2018			Bond Future	184.9225	184.9225	184.9459	184.9459	0.013	0.0000	0.0000	1,480
2018/07/17	R210	01/11/2018			Bond Future	185.7657	185.7657	185.7899	185.7899	0.013	0.0000	0.0000	949
2018/07/17	R210	07/02/2019			Bond Future	189.3976	189.3976	189.4223	189.4223	0.013	0.0000	0.0000	0
2018/07/17	R210	02/05/2019			Bond Future	190.0647	190.0647	190.0901	190.0901	0.013	0.0000	0.0000	0
2018/07/17	R212	02/08/2018			Bond Future	153.2518	153.2518	153.2700	153.2700	0.012	0.0000	0.0000	4,307
2018/07/17	R212	01/11/2018			Bond Future	156.0225	156.0225	156.0415	156.0415	0.012	0.0000	0.0000	1,526
2018/07/17	R212	07/02/2019			Bond Future	156.9191	156.9191	156.9386	156.9386	0.012	0.0000	0.0000	0
2018/07/17	R212	02/05/2019			Bond Future	159.5847	159.5847	159.6047	159.6047	0.013	0.0000	0.0000	0
2018/07/17	R213	02/08/2018	9.06	Call	Bond Future	431.7500	0.4317	492.9100	0.4929	14.166	0	0	0
2018/07/17	R213	02/08/2018	9.05	Put	Bond Future	1,350.0500	1.3500	1,173.7200	1.1737	(13.061)	0	0	0
2018/07/17	R213	02/08/2018			Bond Future	9.1928	86.8913	9.1570	87.1262	(0.390)	0.0000	0.0000	28,004
2018/07/17	R213	02/08/2018	9.07	Call	Bond Future	454.5700	0.4546	518.4300	0.5184	14.048	0	0	0
2018/07/17	R213	02/08/2018	9.07	Put	Bond Future	1,262.3900	1.2624	1,091.4000	1.0914	(13.545)	0	0	0
2018/07/17	R213	02/08/2018	9.06	Put	Bond Future	1,305.7900	1.3058	1,132.1000	1.1321	(13.302)	0	0	0
2018/07/17	R213	02/08/2018	9.05	Call	Bond Future	409.7200	0.4097	468.2400	0.4682	14.283	0	0	0
2018/07/17	R213	01/11/2018	8.65	Call	Bond Future	543.3700	0.5434	588.7100	0.5887	8.344	0	0	0
2018/07/17	R213	01/11/2018	8.64	Put	Bond Future	4,627.0000	4.6270	4,432.0600	4.4321	(4.213)	0	0	0
2018/07/17	R213	01/11/2018			Bond Future	9.2570	84.8956	9.2199	85.1349	(0.401)	0.0000	0.0000	18,901
2018/07/17	R213	01/11/2018	8.66	Call	Bond Future	559.0700	0.5591	605.4000	0.6054	8.287	0	0	0
2018/07/17	R213	01/11/2018	8.66	Put	Bond Future	4,521.1500	4.5212	4,328.1900	4.3282	(4.268)	0	0	0
2018/07/17	R213	01/11/2018	8.65	Put	Bond Future	4,573.9500	4.5739	4,380.0000	4.3800	(4.240)	0	0	0
2018/07/17	R213	01/11/2018	8.64	Call	Bond Future	527.8500	0.5278	572.2000	0.5722	8.402	0	0	0
2018/07/17	R213	07/02/2019	8.68	Call	Bond Future	1,226.2500	1.2263	1,292.7100	1.2927	5.420	0	0	0
2018/07/17	R213	07/02/2019			Bond Future	9.3297	86.5401	9.2911	86.7841	(0.413)	0.0000	0.0000	0
2018/07/17	R213	07/02/2019	8.68	Put	Bond Future	5,471.5800	5.4716	5,294.0100	5.2940	(3.245)	0	0	0
2018/07/17	R213	07/02/2019	8.69	Call	Bond Future	1,247.2900	1.2473	1,314.5500	1.3146	5.392	0	0	0
2018/07/17	R213	07/02/2019	8.70	Put	Bond Future	5,378.9000	5.3789	5,202.9500	5.2029	(3.271)	0	0	0
2018/07/17	R213	07/02/2019	8.69	Put	Bond Future	5,425.1000	5.4251	5,248.3300	5.2483	(3.258)	0	0	0
2018/07/17	R213	07/02/2019	8.70	Call	Bond Future	1,268.5400	1.2685	1,336.6200	1.3366	5.367	0	0	0
2018/07/17	R213	02/05/2019	9.49	Call	Bond Future	636.8900	0.6369	4,133.7100	4.1337	549.046	0	0	0
2018/07/17	R213	02/05/2019	9.48	Put	Bond Future	0.0000	0.0000	3,275.5200	3.2755	100.000	0	0	0
2018/07/17	R213	02/05/2019			Bond Future	9.3872	84.4469	9.3475	84.6951	(0.424)	0.0000	0.0000	0
2018/07/17	R213	02/05/2019	9.50	Call	Bond Future	698.5100	0.6985	4,168.2900	4.1683	496.740	0	0	0
2018/07/17	R213	02/05/2019	9.50	Put	Bond Future	0.0000	0.0000	3,221.5500	3.2215	100.000	0	0	0
2018/07/17	R213	02/05/2019	9.49	Put	Bond Future	0.0000	0.0000	3,248.5900	3.2486	100.000	0	0	0
2018/07/17	R213	02/05/2019	9.48	Call	Bond Future	575.2000	0.5752	4,098.9500	4.0989	612.613	0	0	0
2018/07/17	R214	02/08/2018	8.96	Call	Bond Future	14.1500	0.0142	16.1900	0.0162	14.417	0	0	0
2018/07/17	R214	02/08/2018			Bond Future	9.5722	74.6142	9.5363	74.8682	(0.374)	0.0000	0.0000	23,670
2018/07/17	R214	02/08/2018	8.94	Call	Bond Future	11.4300	0.0114	13.0500	0.0130	14.173	0	0	0
2018/07/17	R214	02/08/2018	8.94	Put	Bond Future	4,714.9300	4.7149	4,462.4800	4.4625	(5.354)	0	0	0
2018/07/17	R214	02/08/2018	8.96	Put	Bond Future	4,561.4400	4.5614	4,309.4100	4.3094	(5.525)	0	0	0

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2018/07/17	R214	02/08/2018	8.95	Call	Bond Future	12.7200	0.0127	14.5400	0.0145	14.308	0	0	0
2018/07/17	R214	02/08/2018	8.95	Put	Bond Future	4,638.0500	4.6381	4,385.8000	4.3858	(5.439)	0	0	0
2018/07/17	R214	01/11/2018	8.99	Put	Bond Future	5,334.9400	5.3349	5,124.1600	5.1242	(3.951)	0	0	0
2018/07/17	R214	01/11/2018	8.98	Call	Bond Future	589.1700	0.5892	636.1700	0.6362	7.977	0	0	0
2018/07/17	R214	01/11/2018			Bond Future	9.6321	72.6528	9.5952	72.9116	(0.383)	0.0000	0.0000	17,922
2018/07/17	R214	01/11/2018	8.99	Call	Bond Future	606.4100	0.6064	654.4500	0.6544	7.922	0	0	0
2018/07/17	R214	01/11/2018	8.98	Put	Bond Future	5,395.2100	5.3952	5,183.3900	5.1834	(3.926)	0	0	0
2018/07/17	R214	01/11/2018	9.00	Call	Bond Future	623.9800	0.6240	673.0700	0.6731	7.867	0	0	0
2018/07/17	R214	01/11/2018	9.00	Put	Bond Future	5,275.1100	5.2751	5,065.3800	5.0654	(3.976)	0	0	0
2018/07/17	R214	07/02/2019	9.05	Put	Bond Future	6,124.6900	6.1247	5,934.1400	5.9341	(3.111)	0	0	0
2018/07/17	R214	07/02/2019			Bond Future	9.6993	74.0600	9.6612	74.3239	(0.393)	0.0000	0.0000	0
2018/07/17	R214	07/02/2019	9.04	Call	Bond Future	1,376.8800	1.3769	1,449.4100	1.4494	5.268	0	0	0
2018/07/17	R214	07/02/2019	9.04	Put	Bond Future	6,177.6800	6.1777	5,986.2500	5.9863	(3.099)	0	0	0
2018/07/17	R214	07/02/2019	9.05	Call	Bond Future	1,400.4900	1.4005	1,473.9000	1.4739	5.242	0	0	0
2018/07/17	R214	07/02/2019	9.03	Call	Bond Future	1,353.6900	1.3537	1,425.3500	1.4253	5.294	0	0	0
2018/07/17	R214	07/02/2019	9.03	Put	Bond Future	6,231.2100	6.2312	6,038.9100	6.0389	(3.086)	0	0	0
2018/07/17	R214	02/05/2019	9.87	Call	Bond Future	797.5000	0.7975	4,691.0600	4.6911	488.221	0	0	0
2018/07/17	R214	02/05/2019	9.85	Call	Bond Future	662.7700	0.6628	4,617.1000	4.6171	596.637	0	0	0
2018/07/17	R214	02/05/2019			Bond Future	9.7525	72.0105	9.7134	72.2789	(0.401)	0.0000	0.0000	0
2018/07/17	R214	02/05/2019	9.85	Put	Bond Future	0.0000	0.0000	3,685.9400	3.6859	100.000	0	0	0
2018/07/17	R214	02/05/2019	9.87	Put	Bond Future	0.0000	0.0000	3,625.1700	3.6252	100.000	0	0	0
2018/07/17	R214	02/05/2019	9.86	Call	Bond Future	730.1900	0.7302	4,654.1500	4.6542	537.389	0	0	0
2018/07/17	R214	02/05/2019	9.86	Put	Bond Future	0.0000	0.0000	3,655.5700	3.6556	100.000	0	0	0
2018/07/17	R248	02/08/2018	8.98	Call	Bond Future	12.4800	0.0125	15.0600	0.0151	20.673	0	0	0
2018/07/17	R248	02/08/2018	8.97	Put	Bond Future	6,155.0900	6.1551	5,786.6700	5.7867	(5.986)	0	0	0
2018/07/17	R248	02/08/2018			Bond Future	9.6124	95.3800	9.5715	95.7508	(0.425)	0.0000	0.0000	84,567
2018/07/17	R248	02/08/2018	8.99	Call	Bond Future	13.9700	0.0140	16.8600	0.0169	20.687	0	0	0
2018/07/17	R248	02/08/2018	8.99	Put	Bond Future	5,955.9800	5.9560	5,588.1500	5.5882	(6.176)	0	0	0
2018/07/17	R248	02/08/2018	8.98	Put	Bond Future	6,055.3800	6.0554	5,687.2400	5.6872	(6.080)	0	0	0
2018/07/17	R248	02/08/2018	8.97	Call	Bond Future	11.1300	0.0111	13.4300	0.0134	20.665	0	0	0
2018/07/17	R248	01/11/2018	9.03	Call	Bond Future	651.3300	0.6513	717.4600	0.7175	10.153	0	0	0
2018/07/17	R248	01/11/2018			Bond Future	9.6733	92.6494	9.6312	93.0269	(0.435)	0.0000	0.0000	80,008
2018/07/17	R248	01/11/2018	9.01	Call	Bond Future	610.7000	0.6107	673.6700	0.6737	10.311	0	0	0
2018/07/17	R248	01/11/2018	9.01	Put	Bond Future	6,890.5500	6.8905	6,576.0200	6.5760	(4.565)	0	0	0
2018/07/17	R248	01/11/2018	9.03	Put	Bond Future	6,730.9700	6.7310	6,419.6000	6.4196	(4.626)	0	0	0
2018/07/17	R248	01/11/2018	9.02	Call	Bond Future	630.7300	0.6307	695.2700	0.6953	10.233	0	0	0
2018/07/17	R248	01/11/2018	9.02	Put	Bond Future	6,810.3900	6.8104	6,497.4300	6.4974	(4.595)	0	0	0
2018/07/17	R248	07/02/2019	9.06	Put	Bond Future	8,022.9000	8.0229	7,741.1900	7.7412	(3.511)	0	0	0
2018/07/17	R248	07/02/2019			Bond Future	9.7415	94.4439	9.6980	94.8289	(0.447)	0.0000	0.0000	0
2018/07/17	R248	07/02/2019	9.06	Call	Bond Future	1,647.0700	1.6471	1,750.3300	1.7503	6.269	0	0	0
2018/07/17	R248	07/02/2019	9.05	Put	Bond Future	8,093.3200	8.0933	7,810.3100	7.8103	(3.497)	0	0	0
2018/07/17	R248	07/02/2019	9.07	Call	Bond Future	1,676.4800	1.6765	1,781.0400	1.7810	6.237	0	0	0
2018/07/17	R248	07/02/2019	9.07	Put	Bond Future	7,953.1900	7.9532	7,672.7800	7.6728	(3.526)	0	0	0
2018/07/17	R248	07/02/2019	9.05	Call	Bond Future	1,618.2000	1.6182	1,720.1600	1.7202	6.301	0	0	0
2018/07/17	R248	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	4,607.0100	4.6070	100.000	0	0	0
2018/07/17	R248	02/05/2019			Bond Future	9.7956	91.5967	9.7509	91.9881	(0.456)	0.0000	0.0000	0
2018/07/17	R248	02/05/2019	9.90	Call	Bond Future	903.0500	0.9031	5,901.5100	5.9015	553.509	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
2018/07/17	R248	02/05/2019	9.91	Call	Bond Future	988.7300	0.9887	5,948.6000	5.9486	501.640	0	0	0
2018/07/17	R248	02/05/2019	9.89	Put	Bond Future	0.0000	0.0000	4,645.9000	4.6459	100.000	0	0	0
2018/07/17	R248	02/05/2019	9.91	Put	Bond Future	0.0000	0.0000	4,568.4200	4.5684	100.000	0	0	0
2018/07/17	R248	02/05/2019	9.89	Call	Bond Future	817.2200	0.8172	5,854.5700	5.8546	616.401	0	0	0

Total **1160545**