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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2018 TO 18/07/2018

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
2018/07/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	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
2018/07/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2025	02/08/2018			Bond Future	130.0271	130.0271	130.0786	130.0786	0.040	0.0000	0.0000	864
2018/07/18	2025	02/08/2018	136.65	Put	Bond Future	6,622.9000	6.6229	6,571.3600	6.5714	(0.778)	0	0	0
2018/07/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2025	02/08/2018	136.67	Put	Bond Future	6,642.9000	6.6429	6,591.3600	6.5914	(0.776)	0	0	0
2018/07/18	2025	02/08/2018	136.66	Put	Bond Future	6,632.9000	6.6329	6,581.3600	6.5814	(0.777)	0	0	0
2018/07/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2025	01/11/2018			Bond Future	132.3783	132.3783	132.4306	132.4306	0.040	0.0000	0.0000	21
2018/07/18	2025	07/02/2019			Bond Future	133.5530	133.5530	133.6077	133.6077	0.041	0.0000	0.0000	0
2018/07/18	2025	02/05/2019			Bond Future	135.8219	135.8219	135.8741	135.8741	0.038	0.0000	0.0000	0
2018/07/18	2029	02/08/2018			Bond Future	99.6472	99.6472	99.4968	99.4968	(0.151)	0.0000	0.0000	0
2018/07/18	2029	01/11/2018			Bond Future	100.3994	100.3994	100.2463	100.2463	(0.153)	0.0000	0.0000	1,370
2018/07/18	2029	07/02/2019			Bond Future	102.3625	102.3625	102.2072	102.2072	(0.152)	0.0000	0.0000	0
2018/07/18	2029	02/05/2019			Bond Future	103.0308	103.0308	102.8703	102.8703	(0.156)	0.0000	0.0000	0
2018/07/18	2030	02/08/2018	8.51	Call	Bond Future	16.7600	0.0168	11.7100	0.0117	(30.131)	0	0	7,850
2018/07/18	2030	02/08/2018	8.91	Call	Bond Future	390.4500	0.3905	341.3600	0.3414	(12.573)	0	0	7,850
2018/07/18	2030	02/08/2018	9.46	Put	Bond Future	103.2200	0.1032	99.1000	0.0991	(3.991)	0	0	0
2018/07/18	2030	02/08/2018			Bond Future	9.0578	92.6943	9.0704	92.6099	0.139	0.0000	0.0000	43,401
2018/07/18	2030	02/08/2018	8.51	Put	Bond Future	3,780.6400	3.7806	3,859.9500	3.8600	2.098	0	0	0
2018/07/18	2030	02/08/2018	9.46	Call	Bond Future	2,741.4900	2.7415	2,653.0100	2.6530	(3.227)	0	0	0
2018/07/18	2030	02/08/2018	8.91	Put	Bond Future	1,386.0800	1.3861	1,421.3500	1.4213	2.545	0	0	0
2018/07/18	2030	02/08/2018	9.50	Call	Bond Future	2,975.9200	2.9759	2,887.6500	2.8876	(2.966)	0	0	0
2018/07/18	2030	02/08/2018	9.47	Call	Bond Future	2,799.7300	2.7997	2,711.3100	2.7113	(3.158)	0	0	0
2018/07/18	2030	02/08/2018	9.45	Put	Bond Future	109.5600	0.1096	105.4300	0.1054	(3.770)	0	0	0
2018/07/18	2030	02/08/2018	9.50	Put	Bond Future	80.8700	0.0809	76.9600	0.0770	(4.835)	0	0	7,850
2018/07/18	2030	02/08/2018	9.47	Put	Bond Future	97.1700	0.0972	93.1100	0.0931	(4.178)	0	0	0
2018/07/18	2030	02/08/2018	9.45	Call	Bond Future	2,683.4900	2.6835	2,595.0000	2.5950	(3.298)	0	0	0
2018/07/18	2030	01/11/2018	8.60	Call	Bond Future	647.1500	0.6472	678.5100	0.6785	4.846	0	0	0
2018/07/18	2030	01/11/2018	8.58	Put	Bond Future	4,243.5900	4.2436	4,361.3700	4.3614	2.775	0	0	0
2018/07/18	2030	01/11/2018			Bond Future	9.1183	94.3484	9.1313	94.2625	0.143	0.0000	0.0000	23,053
2018/07/18	2030	01/11/2018	8.60	Put	Bond Future	4,140.7300	4.1407	4,258.0300	4.2580	2.833	0	0	0
2018/07/18	2030	01/11/2018	8.58	Call	Bond Future	611.6600	0.6117	643.5000	0.6435	5.206	0	0	0
2018/07/18	2030	01/11/2018	8.59	Put	Bond Future	4,191.9600	4.1920	4,309.5900	4.3096	2.806	0	0	0
2018/07/18	2030	01/11/2018	8.59	Call	Bond Future	629.2400	0.6292	660.9300	0.6609	5.036	0	0	0
2018/07/18	2030	07/02/2019	8.62	Call	Bond Future	1,363.0700	1.3631	1,260.0300	1.2600	(7.559)	0	0	0
2018/07/18	2030	07/02/2019			Bond Future	9.1866	92.1665	9.2001	92.0798	0.147	0.0000	0.0000	0
2018/07/18	2030	07/02/2019	8.62	Put	Bond Future	5,114.5000	5.1145	5,098.2300	5.0982	(0.318)	0	0	0
2018/07/18	2030	07/02/2019	8.63	Call	Bond Future	1,385.8900	1.3859	1,282.1400	1.2821	(7.486)	0	0	0
2018/07/18	2030	07/02/2019	8.63	Put	Bond Future	5,069.3600	5.0694	5,052.3800	5.0524	(0.335)	0	0	0
2018/07/18	2030	07/02/2019	8.64	Call	Bond Future	1,408.9300	1.4089	1,304.4800	1.3045	(7.413)	0	0	0

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2018/07/18	2030	07/02/2019	8.64	Put	Bond Future	5,024.4900	5.0245	5,006.8100	5.0068	(0.352)	0	0	0
2018/07/18	2030	02/05/2019	9.41	Call	Bond Future	4,200.5300	4.2005	4,150.8700	4.1509	(1.182)	0	0	0
2018/07/18	2030	02/05/2019			Bond Future	9.2483	93.7157	9.2626	93.6250	0.155	0.0000	0.0000	0
2018/07/18	2030	02/05/2019	9.39	Call	Bond Future	4,129.7400	4.1297	4,080.9100	4.0809	(1.182)	0	0	0
2018/07/18	2030	02/05/2019	9.39	Put	Bond Future	3,237.5000	3.2375	3,279.2900	3.2793	1.291	0	0	0
2018/07/18	2030	02/05/2019	9.41	Put	Bond Future	3,183.3200	3.1833	3,224.2800	3.2243	1.287	0	0	0
2018/07/18	2030	02/05/2019	9.40	Call	Bond Future	4,164.9000	4.1649	4,115.8200	4.1158	(1.178)	0	0	0
2018/07/18	2030	02/05/2019	9.40	Put	Bond Future	3,210.1500	3.2101	3,251.6900	3.2517	1.294	0	0	0
2018/07/18	2032	02/08/2018	9.67	Call	Bond Future	2,962.4200	2.9624	2,929.8500	2.9299	(1.099)	0	0	0
2018/07/18	2032	02/08/2018	9.66	Put	Bond Future	123.8900	0.1239	112.0000	0.1120	(9.597)	0	0	0
2018/07/18	2032	02/08/2018			Bond Future	9.2678	95.0955	9.2707	95.0744	0.031	0.0000	0.0000	30,658
2018/07/18	2032	02/08/2018	9.68	Call	Bond Future	3,024.9000	3.0249	2,992.7200	2.9927	(1.064)	0	0	0
2018/07/18	2032	02/08/2018	9.68	Put	Bond Future	110.1900	0.1102	99.0600	0.0991	(10.101)	0	0	0
2018/07/18	2032	02/08/2018	9.67	Put	Bond Future	116.8700	0.1169	105.3500	0.1054	(9.857)	0	0	0
2018/07/18	2032	02/08/2018	9.66	Call	Bond Future	2,900.2000	2.9002	2,867.2600	2.8673	(1.136)	0	0	0
2018/07/18	2032	01/11/2018	8.77	Put	Bond Future	4,828.7300	4.8287	4,837.5400	4.8375	0.182	0	0	0
2018/07/18	2032	01/11/2018			Bond Future	9.3330	92.6375	9.3361	92.6161	0.032	0.0000	0.0000	14,659
2018/07/18	2032	01/11/2018	8.76	Call	Bond Future	675.1500	0.6752	662.8800	0.6629	(1.817)	0	0	0
2018/07/18	2032	01/11/2018	8.76	Put	Bond Future	4,885.8600	4.8859	4,895.0100	4.8950	0.187	0	0	0
2018/07/18	2032	01/11/2018	8.77	Call	Bond Future	693.7900	0.6938	681.1800	0.6812	(1.818)	0	0	0
2018/07/18	2032	01/11/2018	8.75	Call	Bond Future	656.9900	0.6570	644.9100	0.6449	(1.839)	0	0	0
2018/07/18	2032	01/11/2018	8.75	Put	Bond Future	4,943.5500	4.9436	4,952.8900	4.9529	0.189	0	0	0
2018/07/18	2032	07/02/2019	8.81	Call	Bond Future	1,447.2300	1.4472	1,350.5100	1.3505	(6.683)	0	0	0
2018/07/18	2032	07/02/2019	8.80	Put	Bond Future	5,801.5900	5.8016	5,726.5600	5.7266	(1.293)	0	0	0
2018/07/18	2032	07/02/2019			Bond Future	9.4055	94.4318	9.4085	94.4107	0.032	0.0000	0.0000	0
2018/07/18	2032	07/02/2019	8.82	Call	Bond Future	1,471.6100	1.4716	1,374.3400	1.3743	(6.610)	0	0	0
2018/07/18	2032	07/02/2019	8.82	Put	Bond Future	5,700.8700	5.7009	5,624.7300	5.6247	(1.336)	0	0	0
2018/07/18	2032	07/02/2019	8.81	Put	Bond Future	5,751.0700	5.7511	5,675.4800	5.6755	(1.314)	0	0	0
2018/07/18	2032	07/02/2019	8.80	Call	Bond Future	1,423.0900	1.4231	1,326.9300	1.3269	(6.757)	0	0	0
2018/07/18	2032	02/05/2019	9.61	Call	Bond Future	4,550.9400	4.5509	4,546.7100	4.5467	(0.093)	0	0	0
2018/07/18	2032	02/05/2019	9.62	Put	Bond Future	3,540.8000	3.5408	3,560.3500	3.5604	0.552	0	0	0
2018/07/18	2032	02/05/2019			Bond Future	9.4668	91.8635	9.4703	91.8397	0.037	0.0000	0.0000	0
2018/07/18	2032	02/05/2019	9.61	Put	Bond Future	3,570.9600	3.5710	3,590.5900	3.5906	0.550	0	0	0
2018/07/18	2032	02/05/2019	9.62	Call	Bond Future	4,588.6700	4.5887	4,584.3600	4.5844	(0.094)	0	0	0
2018/07/18	2032	02/05/2019	9.63	Call	Bond Future	4,626.5300	4.6265	4,622.1500	4.6221	(0.095)	0	0	0
2018/07/18	2032	02/05/2019	9.63	Put	Bond Future	3,510.8500	3.5108	3,530.3300	3.5303	0.555	0	0	0
2018/07/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2033	02/08/2018			Bond Future	102.4879	102.4879	102.5273	102.5273	0.038	0.0000	0.0000	9,076
2018/07/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2033	02/08/2018	109.92	Put	Bond Future	7,432.0700	7.4321	7,392.7400	7.3927	(0.529)	0	0	0
2018/07/18	2033	02/08/2018	109.94	Put	Bond Future	7,452.0700	7.4521	7,412.7400	7.4127	(0.528)	0	0	0
2018/07/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2033	02/08/2018	109.93	Put	Bond Future	7,442.0700	7.4421	7,402.7400	7.4027	(0.528)	0	0	0
2018/07/18	2033	01/11/2018			Bond Future	103.2201	103.2201	103.2600	103.2600	0.039	0.0000	0.0000	5,770
2018/07/18	2033	07/02/2019			Bond Future	105.2383	105.2383	105.2799	105.2799	0.039	0.0000	0.0000	0
2018/07/18	2033	02/05/2019			Bond Future	105.8828	105.8828	105.9225	105.9225	0.038	0.0000	0.0000	0

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2018/07/18	2037	02/08/2018	9.96	Put	Bond Future	72.9600	0.0730	73.3200	0.0733	0.493	0	0	0
2018/07/18	2037	02/08/2018	9.95	Call	Bond Future	3,897.4700	3.8975	3,714.7700	3.7148	(4.688)	0	0	0
2018/07/18	2037	02/08/2018			Bond Future	9.4627	91.8269	9.4854	91.6436	0.239	0.0000	0.0000	48,709
2018/07/18	2037	02/08/2018	9.96	Call	Bond Future	3,968.6000	3.9686	3,785.7100	3.7857	(4.608)	0	0	0
2018/07/18	2037	02/08/2018	9.95	Put	Bond Future	77.6300	0.0776	78.1800	0.0782	0.708	0	0	0
2018/07/18	2037	02/08/2018	9.97	Call	Bond Future	4,039.8900	4.0399	3,856.8400	3.8568	(4.531)	0	0	0
2018/07/18	2037	02/08/2018	9.97	Put	Bond Future	68.5500	0.0686	68.7500	0.0688	0.292	0	0	0
2018/07/18	2037	01/11/2018	9.03	Call	Bond Future	924.8100	0.9248	864.3900	0.8644	(6.533)	0	0	0
2018/07/18	2037	01/11/2018			Bond Future	9.5231	93.4655	9.5464	93.2790	0.245	0.0000	0.0000	27,080
2018/07/18	2037	01/11/2018	9.01	Call	Bond Future	877.8700	0.8779	819.6600	0.8197	(6.631)	0	0	0
2018/07/18	2037	01/11/2018	9.01	Put	Bond Future	5,127.1500	5.1272	5,255.5200	5.2555	2.504	0	0	0
2018/07/18	2037	01/11/2018	9.03	Put	Bond Future	5,002.8900	5.0029	5,129.0500	5.1290	2.522	0	0	0
2018/07/18	2037	01/11/2018	9.02	Call	Bond Future	901.1500	0.9011	841.7500	0.8417	(6.592)	0	0	0
2018/07/18	2037	01/11/2018	9.02	Put	Bond Future	5,064.7700	5.0648	5,191.9500	5.1920	2.511	0	0	0
2018/07/18	2037	07/02/2019	9.06	Put	Bond Future	6,242.1900	6.2422	6,255.5100	6.2555	0.213	0	0	0
2018/07/18	2037	07/02/2019	9.05	Call	Bond Future	1,876.4600	1.8765	1,701.4900	1.7015	(9.324)	0	0	0
2018/07/18	2037	07/02/2019			Bond Future	9.5907	91.0160	9.6148	90.8266	0.251	0.0000	0.0000	0
2018/07/18	2037	07/02/2019	9.06	Call	Bond Future	1,905.3400	1.9053	1,729.2000	1.7292	(9.245)	0	0	0
2018/07/18	2037	07/02/2019	9.05	Put	Bond Future	6,298.0200	6.2980	6,312.5100	6.3125	0.230	0	0	0
2018/07/18	2037	07/02/2019	9.07	Call	Bond Future	1,934.4700	1.9345	1,757.1700	1.7572	(9.165)	0	0	0
2018/07/18	2037	07/02/2019	9.07	Put	Bond Future	6,186.7300	6.1867	6,198.8900	6.1989	0.197	0	0	0
2018/07/18	2037	02/05/2019	9.81	Put	Bond Future	3,989.0400	3.9890	4,076.5000	4.0765	2.193	0	0	0
2018/07/18	2037	02/05/2019			Bond Future	9.6508	92.5458	9.6759	92.3509	0.260	0.0000	0.0000	0
2018/07/18	2037	02/05/2019	9.80	Call	Bond Future	5,174.1100	5.1741	5,067.2100	5.0672	(2.066)	0	0	0
2018/07/18	2037	02/05/2019	9.80	Put	Bond Future	4,023.0500	4.0231	4,111.0300	4.1110	2.187	0	0	0
2018/07/18	2037	02/05/2019	9.81	Call	Bond Future	5,216.4700	5.2165	5,109.0500	5.1090	(2.059)	0	0	0
2018/07/18	2037	02/05/2019	9.79	Call	Bond Future	5,131.9000	5.1319	5,025.5300	5.0255	(2.073)	0	0	0
2018/07/18	2037	02/05/2019	9.79	Put	Bond Future	4,057.3100	4.0573	4,145.8200	4.1458	2.181	0	0	0
2018/07/18	2038	02/08/2018	134.55	Put	Bond Future	13,057.1900	13.0572	13,007.7800	13.0078	(0.378)	0	0	0
2018/07/18	2038	02/08/2018			Bond Future	121.4928	121.4928	121.5422	121.5422	0.041	0.0000	0.0000	2,841
2018/07/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2038	02/08/2018	134.54	Put	Bond Future	13,047.1900	13.0472	12,997.7800	12.9978	(0.379)	0	0	0
2018/07/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2038	02/08/2018	134.53	Put	Bond Future	13,037.1900	13.0372	12,987.7800	12.9878	(0.379)	0	0	0
2018/07/18	2038	01/11/2018			Bond Future	123.6896	123.6896	123.7399	123.7399	0.041	0.0000	0.0000	6,813
2018/07/18	2038	07/02/2019			Bond Future	124.5177	124.5177	124.5703	124.5703	0.042	0.0000	0.0000	0
2018/07/18	2038	02/05/2019			Bond Future	126.6330	126.6330	126.6833	126.6833	0.040	0.0000	0.0000	0
2018/07/18	2040	02/08/2018	10.04	Call	Bond Future	4,260.0500	4.2600	4,063.5200	4.0635	(4.613)	0	0	0
2018/07/18	2040	02/08/2018	10.03	Put	Bond Future	88.7100	0.0887	89.3900	0.0894	0.767	0	0	0
2018/07/18	2040	02/08/2018			Bond Future	9.5427	95.2482	9.5653	95.0512	0.237	0.0000	0.0000	20,832
2018/07/18	2040	02/08/2018	10.05	Call	Bond Future	4,336.0500	4.3361	4,139.3500	4.1394	(4.536)	0	0	0
2018/07/18	2040	02/08/2018	10.05	Put	Bond Future	78.6000	0.0786	78.8700	0.0789	0.344	0	0	0
2018/07/18	2040	02/08/2018	10.04	Put	Bond Future	83.5300	0.0835	83.9700	0.0840	0.527	0	0	0
2018/07/18	2040	02/08/2018	10.03	Call	Bond Future	4,184.1900	4.1842	3,987.9000	3.9879	(4.691)	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
2018/07/18	2040	01/11/2018	9.80	Call	Bond Future	3,715.4000	3.7154	3,577.7300	3.5777	(3.705)	0	0	3,540
2018/07/18	2040	01/11/2018	9.09	Put	Bond Future	5,554.8800	5.5549	5,692.0800	5.6921	2.470	0	0	0
2018/07/18	2040	01/11/2018			Bond Future	9.6030	96.9479	9.6264	96.7474	0.243	0.0000	0.0000	10,945
2018/07/18	2040	01/11/2018	9.20	Put	Bond Future	4,844.0700	4.8441	4,969.0800	4.9691	2.581	0	0	0
2018/07/18	2040	01/11/2018	9.20	Call	Bond Future	1,272.3700	1.2724	1,196.9000	1.1969	(5.931)	0	0	3,540
2018/07/18	2040	01/11/2018	9.80	Put	Bond Future	2,044.6900	2.0447	2,107.5000	2.1075	3.072	0	0	0
2018/07/18	2040	01/11/2018	9.08	Call	Bond Future	946.2500	0.9463	884.0400	0.8840	(6.574)	0	0	0
2018/07/18	2040	01/11/2018	9.08	Put	Bond Future	5,622.8800	5.6229	5,761.1500	5.7612	2.459	0	0	0
2018/07/18	2040	01/11/2018	9.10	Put	Bond Future	5,487.6100	5.4876	5,623.7100	5.6237	2.480	0	0	0
2018/07/18	2040	01/11/2018	9.09	Call	Bond Future	971.0700	0.9711	907.7900	0.9078	(6.517)	0	0	0
2018/07/18	2040	01/11/2018	9.10	Call	Bond Future	996.4900	0.9965	932.1100	0.9321	(6.461)	0	0	2,950
2018/07/18	2040	01/11/2018	8.50	Put	Bond Future	10,423.7000	10.4237	10,610.3000	10.6103	1.790	0	0	0
2018/07/18	2040	01/11/2018	8.50	Call	Bond Future	120.2000	0.1202	106.3200	0.1063	(11.547)	0	0	2,950
2018/07/18	2040	01/11/2018	9.07	Call	Bond Future	921.8300	0.9218	860.7100	0.8607	(6.630)	0	0	0
2018/07/18	2040	01/11/2018	9.07	Put	Bond Future	5,691.4300	5.6914	5,830.7900	5.8308	2.449	0	0	0
2018/07/18	2040	07/02/2019	9.11	Put	Bond Future	6,848.0800	6.8481	6,870.4100	6.8704	0.326	0	0	0
2018/07/18	2040	07/02/2019	9.13	Call	Bond Future	1,954.5300	1.9545	1,770.5600	1.7706	(9.412)	0	0	0
2018/07/18	2040	07/02/2019			Bond Future	9.6705	94.3152	9.6946	94.1115	0.249	0.0000	0.0000	0
2018/07/18	2040	07/02/2019	9.11	Call	Bond Future	1,892.0800	1.8921	1,710.7300	1.7107	(9.585)	0	0	0
2018/07/18	2040	07/02/2019	9.13	Put	Bond Future	6,726.6500	6.7266	6,746.3600	6.7464	0.293	0	0	0
2018/07/18	2040	07/02/2019	9.12	Put	Bond Future	6,787.0300	6.7870	6,808.0400	6.8080	0.310	0	0	0
2018/07/18	2040	07/02/2019	9.12	Call	Bond Future	1,923.0400	1.9230	1,740.3700	1.7404	(9.499)	0	0	0
2018/07/18	2040	02/05/2019	9.88	Put	Bond Future	4,377.2600	4.3773	4,475.4500	4.4755	2.243	0	0	0
2018/07/18	2040	02/05/2019	9.89	Call	Bond Future	5,663.8300	5.6638	5,552.4300	5.5524	(1.967)	0	0	0
2018/07/18	2040	02/05/2019			Bond Future	9.7304	95.9003	9.7554	95.6910	0.257	0.0000	0.0000	0
2018/07/18	2040	02/05/2019	9.90	Call	Bond Future	5,709.2500	5.7092	5,597.3000	5.5973	(1.961)	0	0	0
2018/07/18	2040	02/05/2019	9.90	Put	Bond Future	4,303.6000	4.3036	4,401.0200	4.4010	2.264	0	0	0
2018/07/18	2040	02/05/2019	9.88	Call	Bond Future	5,618.8900	5.6189	5,507.7100	5.5077	(1.979)	0	0	0
2018/07/18	2040	02/05/2019	9.89	Put	Bond Future	4,340.1300	4.3401	4,438.1000	4.4381	2.257	0	0	0
2018/07/18	2044	02/08/2018	10.07	Call	Bond Future	4,285.8900	4.2859	4,085.5300	4.0855	(4.675)	0	0	0
2018/07/18	2044	02/08/2018			Bond Future	9.5773	92.3213	9.6000	92.1203	0.237	0.0000	0.0000	25,415
2018/07/18	2044	02/08/2018	10.05	Call	Bond Future	4,133.3900	4.1334	3,933.5100	3.9335	(4.836)	0	0	0
2018/07/18	2044	02/08/2018	10.05	Put	Bond Future	102.6000	0.1026	103.6900	0.1037	1.062	0	0	0
2018/07/18	2044	02/08/2018	10.07	Put	Bond Future	91.1800	0.0912	91.7900	0.0918	0.669	0	0	0
2018/07/18	2044	02/08/2018	10.06	Call	Bond Future	4,209.5600	4.2096	4,009.4300	4.0094	(4.754)	0	0	0
2018/07/18	2044	02/08/2018	10.06	Put	Bond Future	96.7500	0.0968	97.5900	0.0976	0.868	0	0	0
2018/07/18	2044	01/11/2018	9.12	Call	Bond Future	904.6000	0.9046	842.8800	0.8429	(6.823)	0	0	0
2018/07/18	2044	01/11/2018			Bond Future	9.6356	93.9688	9.6590	93.7642	0.243	0.0000	0.0000	20,788
2018/07/18	2044	01/11/2018	9.12	Put	Bond Future	5,612.1100	5.6121	5,754.9800	5.7550	2.546	0	0	0
2018/07/18	2044	01/11/2018	9.13	Call	Bond Future	930.4800	0.9305	867.5900	0.8676	(6.759)	0	0	0
2018/07/18	2044	01/11/2018	9.14	Put	Bond Future	5,474.1200	5.4741	5,614.6500	5.6147	2.567	0	0	0
2018/07/18	2044	01/11/2018	9.13	Put	Bond Future	5,542.8900	5.5429	5,684.5900	5.6846	2.556	0	0	0
2018/07/18	2044	01/11/2018	9.14	Call	Bond Future	956.6500	0.9567	892.5900	0.8926	(6.696)	0	0	0
2018/07/18	2044	07/02/2019	9.18	Put	Bond Future	6,772.9300	6.7729	6,789.2100	6.7892	0.240	0	0	0
2018/07/18	2044	07/02/2019			Bond Future	9.7007	91.4037	9.7248	91.1959	0.248	0.0000	0.0000	0
2018/07/18	2044	07/02/2019	9.17	Call	Bond Future	2,045.8600	2.0459	1,855.6800	1.8557	(9.296)	0	0	0
2018/07/18	2044	07/02/2019	9.17	Put	Bond Future	6,834.3500	6.8343	6,851.9400	6.8519	0.257	0	0	0

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2018/07/18	2044	07/02/2019	9.18	Call	Bond Future	2,078.5000	2.0785	1,887.0100	1.8870	(9.213)	0	0	0
2018/07/18	2044	07/02/2019	9.16	Call	Bond Future	2,013.2600	2.0133	1,824.4000	1.8244	(9.381)	0	0	0
2018/07/18	2044	07/02/2019	9.16	Put	Bond Future	6,895.9600	6.8960	6,914.8700	6.9149	0.274	0	0	0
2018/07/18	2044	02/05/2019	9.90	Call	Bond Future	5,712.4100	5.7124	5,599.9700	5.6000	(1.968)	0	0	0
2018/07/18	2044	02/05/2019			Bond Future	9.7584	92.9399	9.7834	92.7263	0.256	0.0000	0.0000	0
2018/07/18	2044	02/05/2019	9.90	Put	Bond Future	4,514.7400	4.5147	4,615.9200	4.6159	2.241	0	0	0
2018/07/18	2044	02/05/2019	9.91	Call	Bond Future	5,758.3800	5.7584	5,645.3700	5.6454	(1.963)	0	0	0
2018/07/18	2044	02/05/2019	9.92	Put	Bond Future	4,439.4900	4.4395	4,539.5400	4.5395	2.254	0	0	0
2018/07/18	2044	02/05/2019	9.91	Put	Bond Future	4,477.1400	4.4771	4,577.7500	4.5777	2.247	0	0	0
2018/07/18	2044	02/05/2019	9.92	Call	Bond Future	5,804.1600	5.8042	5,690.5900	5.6906	(1.957)	0	0	0
2018/07/18	2046	02/08/2018	128.78	Put	Bond Future	13,451.1400	13.4511	13,405.6800	13.4057	(0.338)	0	0	0
2018/07/18	2046	02/08/2018			Bond Future	115.3289	115.3289	115.3743	115.3743	0.039	0.0000	0.0000	8,628
2018/07/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2046	02/08/2018	128.77	Put	Bond Future	13,441.1400	13.4411	13,395.6800	13.3957	(0.338)	0	0	0
2018/07/18	2046	02/08/2018	128.79	Put	Bond Future	13,461.1400	13.4611	13,415.6800	13.4157	(0.338)	0	0	0
2018/07/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2046	01/11/2018			Bond Future	115.7650	115.7650	115.8113	115.8113	0.040	0.0000	0.0000	4,055
2018/07/18	2046	07/02/2019			Bond Future	118.0283	118.0283	118.0766	118.0766	0.041	0.0000	0.0000	0
2018/07/18	2046	02/05/2019			Bond Future	118.3511	118.3511	118.3972	118.3972	0.039	0.0000	0.0000	0
2018/07/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2050	02/08/2018	137.54	Put	Bond Future	17,423.9700	17.4240	17,631.6600	17.6317	1.192	0	0	0
2018/07/18	2050	02/08/2018	137.52	Put	Bond Future	17,403.9700	17.4040	17,611.6600	17.6117	1.193	0	0	0
2018/07/18	2050	02/08/2018			Bond Future	120.1160	120.1160	119.9083	119.9083	(0.173)	0.0000	0.0000	5,204
2018/07/18	2050	02/08/2018	137.53	Put	Bond Future	17,413.9700	17.4140	17,621.6600	17.6217	1.193	0	0	0
2018/07/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	2050	01/11/2018			Bond Future	122.2880	122.2880	122.0765	122.0765	(0.173)	0.0000	0.0000	4,697
2018/07/18	2050	07/02/2019			Bond Future	122.9073	122.9073	122.6931	122.6931	(0.174)	0.0000	0.0000	0
2018/07/18	2050	02/05/2019			Bond Future	124.9954	124.9954	124.7743	124.7743	(0.177)	0.0000	0.0000	0
2018/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	AL37	02/08/2018			Index Future	586.2950	586.2950	586.3130	586.3130	0.003	0.0000	0.0000	0
2018/07/18	AL37	01/11/2018			Index Future	596.7580	596.7580	596.7750	596.7750	0.003	0.0000	0.0000	0
2018/07/18	AL37	07/02/2019			Index Future	608.3200	608.3200	608.3410	608.3410	0.003	0.0000	0.0000	0
2018/07/18	AL37	02/05/2019			Index Future	618.5480	618.5480	618.5540	618.5540	0.001	0.0000	0.0000	0
2018/07/18	AL7T	02/08/2018			Index Future	684.6840	684.6840	684.0950	684.0950	(0.086)	0.0000	0.0000	0
2018/07/18	AL7T	01/11/2018			Index Future	696.9030	696.9030	696.3030	696.3030	(0.086)	0.0000	0.0000	0
2018/07/18	AL7T	07/02/2019			Index Future	710.4050	710.4050	709.7970	709.7970	(0.086)	0.0000	0.0000	0

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2018/07/18	AL7T	02/05/2019			Index Future	722.3500	722.3500	721.7130	721.7130	(0.088)	0.0000	0.0000	0
2018/07/18	ALBI	02/08/2018			Index Future	622.0390	622.0390	621.2010	621.2010	(0.135)	0.0000	0.0000	449
2018/07/18	ALBI	01/11/2018			Index Future	633.1400	633.1400	632.2860	632.2860	(0.135)	0.0000	0.0000	456
2018/07/18	ALBI	07/02/2019			Index Future	645.4070	645.4070	644.5390	644.5390	(0.134)	0.0000	0.0000	0
2018/07/18	ALBI	02/05/2019			Index Future	656.2590	656.2590	655.3600	655.3600	(0.137)	0.0000	0.0000	0
2018/07/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	EL28	02/08/2018			Bond Future	127.2166	127.2166	127.2727	127.2727	0.044	0.0000	0.0000	0
2018/07/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	EL28	02/08/2018	134.93	Put	Bond Future	7,713.4400	7.7134	7,657.2800	7.6573	(0.728)	0	0	0
2018/07/18	EL28	02/08/2018	134.95	Put	Bond Future	7,733.4400	7.7334	7,677.2800	7.6773	(0.726)	0	0	0
2018/07/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	EL28	02/08/2018	134.94	Put	Bond Future	7,723.4400	7.7234	7,667.2800	7.6673	(0.727)	0	0	0
2018/07/18	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	ES33	02/08/2018	11.14	Call	Bond Future	2,541.6000	2.5416	2,410.2800	2.4103	(5.167)	0	0	0
2018/07/18	ES33	02/08/2018			Bond Future	10.7111	79.1581	10.7328	79.0268	0.202	0.0000	0.0000	0
2018/07/18	ES33	02/08/2018	11.15	Call	Bond Future	2,599.3500	2.5994	2,468.0300	2.4680	(5.052)	0	0	0
2018/07/18	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	ES33	02/08/2018	11.16	Call	Bond Future	2,657.0400	2.6570	2,525.7200	2.5257	(4.942)	0	0	0
2018/07/18	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	ES33	01/11/2018			Bond Future	10.8206	76.7825	10.8430	76.6487	0.207	0.0000	0.0000	9,466
2018/07/18	ES33	07/02/2019			Bond Future	10.9451	78.2697	10.9683	78.1340	0.212	0.0000	0.0000	0
2018/07/18	ES33	02/05/2019			Bond Future	11.0495	75.7954	11.0738	75.6555	0.220	0.0000	0.0000	0
2018/07/18	ES42	02/08/2018			Bond Future	10.9357	81.8978	10.9524	81.7821	0.153	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
2018/07/18	ES42	01/11/2018			Bond Future	11.0421	79.0993	11.0594	78.9815	0.156	0.0000	0.0000	7,957
2018/07/18	ES42	07/02/2019			Bond Future	11.1591	80.6311	11.1770	80.5117	0.160	0.0000	0.0000	0
2018/07/18	ES42	02/05/2019			Bond Future	11.2621	77.7263	11.2809	77.6028	0.166	0.0000	0.0000	0
2018/07/18	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	02/08/2018			GOVI	617.7580	617.7580	616.9060	616.9060	(0.138)	0.0000	0.0000	477
2018/07/18	GOVI	02/08/2018	605.71	Call	GOVI	120,480.0000	12.0480	111,960.0000	11.1960	(7.072)	0	0	0
2018/07/18	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	02/08/2018	605.72	Call	GOVI	120,380.0000	12.0380	111,860.0000	11.1860	(7.078)	0	0	0
2018/07/18	GOVI	02/08/2018	605.70	Call	GOVI	120,580.0000	12.0580	112,060.0000	11.2060	(7.066)	0	0	0
2018/07/18	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	01/11/2018	653.50	Put	GOVI	247,180.0000	24.7180	255,850.0000	25.5850	3.508	0	0	0
2018/07/18	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	01/11/2018			GOVI	628.7820	628.7820	627.9150	627.9150	(0.138)	0.0000	0.0000	0
2018/07/18	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	01/11/2018	653.49	Put	GOVI	247,080.0000	24.7080	255,750.0000	25.5750	3.509	0	0	0
2018/07/18	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	01/11/2018	653.51	Put	GOVI	247,280.0000	24.7280	255,950.0000	25.5950	3.506	0	0	0
2018/07/18	GOVI	07/02/2019	666.53	Put	GOVI	255,650.0000	25.5650	264,460.0000	26.4460	3.446	0	0	0
2018/07/18	GOVI	07/02/2019			GOVI	640.9650	640.9650	640.0840	640.0840	(0.137)	0.0000	0.0000	0
2018/07/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	07/02/2019	666.52	Put	GOVI	255,550.0000	25.5550	264,360.0000	26.4360	3.447	0	0	0
2018/07/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	07/02/2019	666.51	Put	GOVI	255,450.0000	25.5450	264,260.0000	26.4260	3.449	0	0	0
2018/07/18	GOVI	02/05/2019	647.87	Call	GOVI	38,720.0000	3.8720	29,590.0000	2.9590	(23.580)	0	0	0
2018/07/18	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	02/05/2019			GOVI	651.7420	651.7420	650.8290	650.8290	(0.140)	0.0000	0.0000	0
2018/07/18	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	GOVI	02/05/2019	647.88	Call	GOVI	38,620.0000	3.8620	29,490.0000	2.9490	(23.641)	0	0	0
2018/07/18	GOVI	02/05/2019	647.86	Call	GOVI	38,820.0000	3.8820	29,690.0000	2.9690	(23.519)	0	0	0
2018/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/18	IGOV	02/08/2018			Index Future	249.5720	249.5720	249.5300	249.5300	(0.017)	0.0000	0.0000	852
2018/07/18	IGOV	01/11/2018			Index Future	254.0850	254.0850	254.0420	254.0420	(0.017)	0.0000	0.0000	226
2018/07/18	IGOV	07/02/2019			Index Future	259.0540	259.0540	259.0110	259.0110	(0.017)	0.0000	0.0000	0
2018/07/18	IGOV	02/05/2019			Index Future	263.4560	263.4560	263.4060	263.4060	(0.019)	0.0000	0.0000	0
2018/07/18	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/18	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/18	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/18	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	101.9900	101.9900	(0.010)	0.0000	0.0000	0
2018/07/18	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/07/18	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/18	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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2018/07/18	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3000	99.3000	(0.010)	0.0000	0.0000	0
2018/07/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7300	99.7300	(0.010)	0.0000	0.0000	0
2018/07/18	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9200	101.9200	0.010	0.0000	0.0000	0
2018/07/18	IS02	20/12/2019			Interest Rate Swap	102.9100	102.9100	102.9000	102.9000	(0.010)	0.0000	0.0000	0
2018/07/18	IS02	23/03/2020			Interest Rate Swap	98.9900	98.9900	98.9800	98.9800	(0.010)	0.0000	0.0000	0
2018/07/18	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.6000	102.6000	(0.010)	0.0000	0.0000	0
2018/07/18	IS02	21/09/2020			Interest Rate Swap	99.6700	99.6700	99.6600	99.6600	(0.010)	0.0000	0.0000	0
2018/07/18	IS05	17/12/2020			Interest Rate Swap	96.5400	96.5400	96.5300	96.5300	(0.010)	0.0000	0.0000	0
2018/07/18	IS05	16/03/2021			Interest Rate Swap	95.7800	95.7800	95.7800	95.7800	0.000	0.0000	0.0000	0
2018/07/18	IS05	15/06/2021			Interest Rate Swap	94.9900	94.9900	95.0000	95.0000	0.011	0.0000	0.0000	0
2018/07/18	IS05	21/09/2021			Interest Rate Swap	95.1900	95.1900	95.2000	95.2000	0.011	0.0000	0.0000	0
2018/07/18	IS05	21/12/2021			Interest Rate Swap	97.4000	97.4000	97.4100	97.4100	0.010	0.0000	0.0000	51
2018/07/18	IS05	15/03/2022			Interest Rate Swap	97.5400	97.5400	97.5600	97.5600	0.021	0.0000	0.0000	0
2018/07/18	IS05	21/06/2022			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2018/07/18	IS05	20/09/2022			Interest Rate Swap	102.6800	102.6800	102.6900	102.6900	0.010	0.0000	0.0000	0
2018/07/18	IS05	20/12/2022			Interest Rate Swap	103.9400	103.9400	103.9500	103.9500	0.010	0.0000	0.0000	0
2018/07/18	IS05	22/03/2023			Interest Rate Swap	97.3500	97.3500	97.3700	97.3700	0.021	0.0000	0.0000	0
2018/07/18	IS05	20/06/2023			Interest Rate Swap	103.3900	103.3900	103.4000	103.4000	0.010	0.0000	0.0000	0
2018/07/18	IS05	19/09/2023			Interest Rate Swap	98.9200	98.9200	98.9400	98.9400	0.020	0.0000	0.0000	0
2018/07/18	IS10	17/12/2025			Interest Rate Swap	95.6600	95.6600	95.7000	95.7000	0.042	0.0000	0.0000	0
2018/07/18	IS10	16/03/2026			Interest Rate Swap	92.6600	92.6600	92.7000	92.7000	0.043	0.0000	0.0000	0
2018/07/18	IS10	15/06/2026			Interest Rate Swap	91.4000	91.4000	91.4400	91.4400	0.044	0.0000	0.0000	0
2018/07/18	IS10	21/09/2026			Interest Rate Swap	93.5500	93.5500	93.5900	93.5900	0.043	0.0000	0.0000	0
2018/07/18	IS10	21/12/2026			Interest Rate Swap	97.3300	97.3300	97.3500	97.3500	0.021	0.0000	0.0000	0
2018/07/18	IS10	15/03/2027			Interest Rate Swap	95.9000	95.9000	95.9100	95.9100	0.010	0.0000	0.0000	0
2018/07/18	IS10	21/06/2027			Interest Rate Swap	97.9600	97.9600	97.9600	97.9600	0.000	0.0000	0.0000	0
2018/07/18	IS10	20/09/2027			Interest Rate Swap	103.3700	103.3700	103.3700	103.3700	0.000	0.0000	0.0000	0
2018/07/18	IS10	20/12/2027			Interest Rate Swap	103.7000	103.7000	103.7000	103.7000	0.000	0.0000	0.0000	0
2018/07/18	IS10	22/03/2028			Interest Rate Swap	97.2300	97.2300	97.2400	97.2400	0.010	0.0000	0.0000	0
2018/07/18	IS10	20/06/2028			Interest Rate Swap	104.3500	104.3500	104.3700	104.3700	0.019	0.0000	0.0000	0
2018/07/18	IS10	19/09/2028			Interest Rate Swap	97.9500	97.9500	97.9600	97.9600	0.010	0.0000	0.0000	0
2018/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/18	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/18	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

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2018/07/18	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R023	02/08/2018			Bond Future	8.1011	102.0428	8.0993	102.0496	(0.022)	0.0000	0.0000	26,307
2018/07/18	R023	02/08/2018	10.40	Call	Bond Future	8,125.3900	8.1254	8,132.1700	8.1322	0.083	0	0	0
2018/07/18	R023	02/08/2018	10.41	Call	Bond Future	8,158.9000	8.1589	8,165.6800	8.1657	0.083	0	0	0
2018/07/18	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R023	02/08/2018	10.39	Call	Bond Future	8,091.8600	8.0919	8,098.6400	8.0986	0.084	0	0	0
2018/07/18	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R023	01/11/2018	10.58	Call	Bond Future	8,132.3500	8.1324	8,139.1400	8.1391	0.083	0	0	0
2018/07/18	R023	01/11/2018	10.57	Put	Bond Future	0.8100	0.0008	0.7600	0.0008	(6.173)	0	0	0
2018/07/18	R023	01/11/2018			Bond Future	8.1634	99.9378	8.1615	99.9447	(0.024)	0.0000	0.0000	19,978
2018/07/18	R023	01/11/2018	10.59	Call	Bond Future	8,164.2100	8.1642	8,171.0100	8.1710	0.083	0	0	0
2018/07/18	R023	01/11/2018	10.59	Put	Bond Future	0.7400	0.0007	0.7000	0.0007	(5.405)	0	0	0
2018/07/18	R023	01/11/2018	10.58	Put	Bond Future	0.7800	0.0008	0.7300	0.0007	(6.410)	0	0	0
2018/07/18	R023	01/11/2018	10.57	Call	Bond Future	8,100.4700	8.1005	8,107.2600	8.1073	0.084	0	0	0
2018/07/18	R023	07/02/2019	10.59	Call	Bond Future	7,530.7800	7.5308	7,543.1600	7.5432	0.164	0	0	0
2018/07/18	R023	07/02/2019			Bond Future	8.2387	101.8737	8.2364	101.8814	(0.028)	0.0000	0.0000	0
2018/07/18	R023	07/02/2019	10.57	Call	Bond Future	7,471.4700	7.4715	7,484.0000	7.4840	0.168	0	0	0
2018/07/18	R023	07/02/2019	10.57	Put	Bond Future	32.8300	0.0328	37.6200	0.0376	14.590	0	0	0
2018/07/18	R023	07/02/2019	10.59	Put	Bond Future	31.3700	0.0314	36.0100	0.0360	14.791	0	0	0
2018/07/18	R023	07/02/2019	10.58	Call	Bond Future	7,501.1200	7.5011	7,513.5800	7.5136	0.166	0	0	0
2018/07/18	R023	07/02/2019	10.58	Put	Bond Future	32.0900	0.0321	36.8100	0.0368	14.709	0	0	0
2018/07/18	R023	02/05/2019	8.45	Call	Bond Future	1,937.7100	1.9377	1,923.8000	1.9238	(0.718)	0	0	0
2018/07/18	R023	02/05/2019	8.44	Put	Bond Future	1,461.0100	1.4610	1,441.7000	1.4417	(1.322)	0	0	0
2018/07/18	R023	02/05/2019			Bond Future	8.2962	99.6583	8.2945	99.6636	(0.020)	0.0000	0.0000	0
2018/07/18	R023	02/05/2019	8.46	Call	Bond Future	1,958.2500	1.9582	1,944.3800	1.9444	(0.708)	0	0	0
2018/07/18	R023	02/05/2019	8.46	Put	Bond Future	1,438.7700	1.4388	1,419.5300	1.4195	(1.337)	0	0	0
2018/07/18	R023	02/05/2019	8.45	Put	Bond Future	1,449.8500	1.4499	1,430.5700	1.4306	(1.330)	0	0	0
2018/07/18	R023	02/05/2019	8.44	Call	Bond Future	1,917.2500	1.9172	1,903.3100	1.9033	(0.727)	0	0	0
2018/07/18	R035	02/08/2018	9.42	Call	Bond Future	1,053.8000	1.0538	924.6700	0.9247	(12.254)	0	0	0
2018/07/18	R035	02/08/2018			Bond Future	9.3975	99.5014	9.4206	99.3161	0.245	0.0000	0.0000	60,945
2018/07/18	R035	02/08/2018	9.42	Put	Bond Future	873.1400	0.8731	929.3200	0.9293	6.434	0	0	0
2018/07/18	R035	02/08/2018	9.43	Call	Bond Future	1,097.6000	1.0976	966.0000	0.9660	(11.990)	0	0	0
2018/07/18	R035	02/08/2018	9.44	Put	Bond Future	801.3500	0.8014	852.6500	0.8527	6.402	0	0	0
2018/07/18	R035	02/08/2018	9.43	Put	Bond Future	836.7400	0.8367	890.4500	0.8905	6.419	0	0	0
2018/07/18	R035	02/08/2018	9.44	Call	Bond Future	1,142.3100	1.1423	1,008.3000	1.0083	(11.731)	0	0	0
2018/07/18	R035	01/11/2018	8.93	Call	Bond Future	794.9500	0.7950	740.3900	0.7404	(6.863)	0	0	0
2018/07/18	R035	01/11/2018	8.92	Put	Bond Future	5,228.6000	5.2286	5,363.8100	5.3638	2.586	0	0	0
2018/07/18	R035	01/11/2018			Bond Future	9.4628	96.7813	9.4866	96.5925	0.252	0.0000	0.0000	36,299
2018/07/18	R035	01/11/2018	8.94	Call	Bond Future	817.5200	0.8175	761.9200	0.7619	(6.801)	0	0	0
2018/07/18	R035	01/11/2018	8.94	Put	Bond Future	5,103.7500	5.1038	5,236.8800	5.2369	2.608	0	0	0
2018/07/18	R035	01/11/2018	8.93	Put	Bond Future	5,165.9200	5.1659	5,300.0900	5.3001	2.597	0	0	0
2018/07/18	R035	01/11/2018	8.92	Call	Bond Future	772.7900	0.7728	719.2700	0.7193	(6.926)	0	0	0
2018/07/18	R035	07/02/2019	8.98	Call	Bond Future	1,773.3100	1.7733	1,607.9200	1.6079	(9.327)	0	0	0
2018/07/18	R035	07/02/2019			Bond Future	9.5365	98.6559	9.5611	98.4644	0.258	0.0000	0.0000	0
2018/07/18	R035	07/02/2019	8.96	Call	Bond Future	1,716.9000	1.7169	1,553.9100	1.5539	(9.493)	0	0	0
2018/07/18	R035	07/02/2019	8.96	Put	Bond Future	6,382.1400	6.3821	6,410.7200	6.4107	0.448	0	0	0
2018/07/18	R035	07/02/2019	8.98	Put	Bond Future	6,271.1000	6.2711	6,297.2800	6.2973	0.417	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
2018/07/18	R035	07/02/2019	8.97	Call	Bond Future	1,744.9800	1.7450	1,580.7800	1.5808	(9.410)	0	0	0
2018/07/18	R035	07/02/2019	8.97	Put	Bond Future	6,326.4400	6.3264	6,353.8100	6.3538	0.433	0	0	0
2018/07/18	R035	02/05/2019	9.74	Put	Bond Future	4,027.1500	4.0271	4,119.7000	4.1197	2.298	0	0	0
2018/07/18	R035	02/05/2019			Bond Future	9.5950	95.8161	9.6206	95.6189	0.267	0.0000	0.0000	0
2018/07/18	R035	02/05/2019	9.74	Call	Bond Future	5,135.2200	5.1352	5,030.5500	5.0306	(2.038)	0	0	0
2018/07/18	R035	02/05/2019	9.75	Call	Bond Future	5,176.9700	5.1770	5,071.7800	5.0718	(2.032)	0	0	0
2018/07/18	R035	02/05/2019	9.75	Put	Bond Future	3,993.1800	3.9932	4,085.2100	4.0852	2.305	0	0	0
2018/07/18	R035	02/05/2019	9.73	Call	Bond Future	5,093.2700	5.0933	4,989.1300	4.9891	(2.045)	0	0	0
2018/07/18	R035	02/05/2019	9.73	Put	Bond Future	4,061.0100	4.0610	4,154.0900	4.1541	2.292	0	0	0
2018/07/18	R186	02/08/2018	9.04	Put	Bond Future	91.7000	0.0917	89.7800	0.0898	(2.094)	0	0	0
2018/07/18	R186	02/08/2018	8.48	Put	Bond Future	1,462.9600	1.4630	1,509.0500	1.5091	3.150	0	0	0
2018/07/18	R186	02/08/2018	8.25	Call	Bond Future	39.4300	0.0394	30.0200	0.0300	(23.865)	0	0	3,020
2018/07/18	R186	02/08/2018			Bond Future	8.6724	112.0474	8.6855	111.9655	0.151	0.0000	0.0000	84,978
2018/07/18	R186	02/08/2018	8.90	Call	Bond Future	1,635.2300	1.6352	1,554.2200	1.5542	(4.954)	0	0	0
2018/07/18	R186	02/08/2018	8.90	Put	Bond Future	2,195.5400	0.2195	220.4300	0.2204	0.405	0	0	2,500
2018/07/18	R186	02/08/2018	8.47	Call	Bond Future	231.3800	0.2314	197.0900	0.1971	(14.820)	0	0	0
2018/07/18	R186	02/08/2018	8.47	Put	Bond Future	1,510.9600	1.5110	1,558.5700	1.5586	3.151	0	0	0
2018/07/18	R186	02/08/2018	8.50	Call	Bond Future	280.5400	0.2805	241.8200	0.2418	(13.802)	0	0	0
2018/07/18	R186	02/08/2018	8.50	Put	Bond Future	1,369.2700	1.3693	1,412.4500	1.4125	3.154	0	0	0
2018/07/18	R186	02/08/2018	9.04	Call	Bond Future	2,366.5100	2.3665	2,282.6900	2.2827	(3.542)	0	0	0
2018/07/18	R186	02/08/2018	8.48	Call	Bond Future	247.0400	0.2470	211.2300	0.2112	(14.496)	0	0	0
2018/07/18	R186	02/08/2018	8.25	Put	Bond Future	2,731.7200	2.7317	2,804.2100	2.8042	2.654	0	0	0
2018/07/18	R186	02/08/2018	7.50	Put	Bond Future	7,686.8400	7.6868	7,768.7400	7.7687	1.065	0	0	0
2018/07/18	R186	02/08/2018	8.75	Call	Bond Future	974.9900	0.9750	903.8600	0.9039	(7.295)	0	0	2,500
2018/07/18	R186	02/08/2018	8.75	Put	Bond Future	489.7400	0.4897	500.5100	0.5005	2.199	0	0	2,500
2018/07/18	R186	02/08/2018	8.46	Call	Bond Future	216.4700	0.2165	183.6600	0.1837	(15.157)	0	0	0
2018/07/18	R186	02/08/2018	8.46	Put	Bond Future	1,559.7600	1.5598	1,608.8500	1.6088	3.147	0	0	0
2018/07/18	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/18	R186	01/11/2018	9.14	Call	Bond Future	3,331.0500	3.3311	3,267.9600	3.2680	(1.894)	0	0	0
2018/07/18	R186	01/11/2018	7.96	Put	Bond Future	5,137.0700	5.1371	5,208.5500	5.2086	1.391	0	0	0
2018/07/18	R186	01/11/2018	8.54	Put	Bond Future	2,452.5300	2.4525	2,497.3900	2.4974	1.829	0	0	0
2018/07/18	R186	01/11/2018			Bond Future	8.7363	114.0469	8.7499	113.9634	0.156	0.0000	0.0000	22,829
2018/07/18	R186	01/11/2018	8.46	Put	Bond Future	2,754.3600	2.7544	2,802.8400	2.8028	1.760	0	0	0
2018/07/18	R186	01/11/2018	8.46	Call	Bond Future	1,050.3100	1.0503	1,015.3500	1.0153	(3.329)	0	0	5,000
2018/07/18	R186	01/11/2018	8.53	Call	Bond Future	1,220.0200	1.2200	1,182.1600	1.1822	(3.103)	0	0	0
2018/07/18	R186	01/11/2018	8.53	Put	Bond Future	2,489.0600	2.4891	2,534.6400	2.5346	1.831	0	0	0
2018/07/18	R186	01/11/2018	9.14	Put	Bond Future	901.4200	0.9014	921.7700	0.9218	2.258	0	0	5,000
2018/07/18	R186	01/11/2018	7.96	Call	Bond Future	260.5100	0.2605	248.5500	0.2486	(4.591)	0	0	5,000
2018/07/18	R186	01/11/2018	8.54	Call	Bond Future	1,245.4500	1.2455	1,206.8700	1.2069	(3.098)	0	0	0
2018/07/18	R186	01/11/2018	8.52	Call	Bond Future	1,195.1500	1.1952	1,157.5300	1.1575	(3.148)	0	0	0
2018/07/18	R186	01/11/2018	8.52	Put	Bond Future	2,526.2000	2.5262	2,572.0200	2.5720	1.814	0	0	0
2018/07/18	R186	07/02/2019	8.21	Put	Bond Future	4,713.2700	4.7133	4,742.4800	4.7425	0.620	0	0	0
2018/07/18	R186	07/02/2019	8.20	Call	Bond Future	1,071.3200	1.0713	1,016.6000	1.0166	(5.108)	0	0	0
2018/07/18	R186	07/02/2019			Bond Future	8.8086	110.9509	8.8228	110.8667	0.161	0.0000	0.0000	0
2018/07/18	R186	07/02/2019	8.21	Call	Bond Future	1,090.5900	1.0906	1,035.6500	1.0356	(5.038)	0	0	0
2018/07/18	R186	07/02/2019	8.20	Put	Bond Future	4,755.8300	4.7558	4,785.2600	4.7853	0.619	0	0	0
2018/07/18	R186	07/02/2019	8.22	Call	Bond Future	1,110.3500	1.1103	1,054.9200	1.0549	(4.992)	0	0	0

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2018/07/18	R186	07/02/2019	8.22	Put	Bond Future	4,671.2400	4.6712	4,699.9600	4.7000	0.615	0	0	0
2018/07/18	R186	02/05/2019	9.02	Call	Bond Future	3,587.1000	3.5871	3,645.5400	3.6455	1.629	0	0	0
2018/07/18	R186	02/05/2019	9.01	Put	Bond Future	2,758.6500	2.7587	2,904.6400	2.9046	5.292	0	0	0
2018/07/18	R186	02/05/2019			Bond Future	8.8716	112.8158	8.8869	112.7274	0.173	0.0000	0.0000	0
2018/07/18	R186	02/05/2019	9.03	Call	Bond Future	3,621.3500	3.6213	3,680.2200	3.6802	1.626	0	0	0
2018/07/18	R186	02/05/2019	9.03	Put	Bond Future	2,712.4000	2.7124	2,859.6600	2.8597	5.429	0	0	0
2018/07/18	R186	02/05/2019	9.02	Put	Bond Future	2,735.2400	2.7352	2,882.0700	2.8821	5.368	0	0	0
2018/07/18	R186	02/05/2019	9.01	Call	Bond Future	3,553.3900	3.5534	3,610.9900	3.6110	1.621	0	0	0
2018/07/18	R197	02/08/2018			Bond Future	297.2670	297.2670	297.3746	297.3746	0.036	0.0000	0.0000	1,273
2018/07/18	R197	01/11/2018			Bond Future	302.6422	302.6422	302.7515	302.7515	0.036	0.0000	0.0000	2,350
2018/07/18	R197	07/02/2019			Bond Future	301.2031	301.2031	301.3172	301.3172	0.038	0.0000	0.0000	0
2018/07/18	R197	02/05/2019			Bond Future	306.3198	306.3198	306.4284	306.4284	0.035	0.0000	0.0000	0
2018/07/18	R202	02/08/2018			Bond Future	232.6636	232.6636	232.7530	232.7530	0.038	0.0000	0.0000	18,679
2018/07/18	R202	01/11/2018			Bond Future	236.8706	236.8706	236.9613	236.9613	0.038	0.0000	0.0000	3,700
2018/07/18	R202	07/02/2019			Bond Future	237.5947	237.5947	237.6892	237.6892	0.040	0.0000	0.0000	0
2018/07/18	R202	02/05/2019			Bond Future	241.6311	241.6311	241.7214	241.7214	0.037	0.0000	0.0000	0
2018/07/18	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R204	02/08/2018			Bond Future	6.6187	101.4970	6.6366	101.4903	0.272	0.0000	0.0000	10,270
2018/07/18	R204	02/08/2018	8.98	Call	Bond Future	864.1000	0.8641	857.4600	0.8575	(0.768)	0	0	0
2018/07/18	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R204	02/08/2018	8.99	Call	Bond Future	867.7300	0.8677	861.0900	0.8611	(0.765)	0	0	0
2018/07/18	R204	02/08/2018	8.97	Call	Bond Future	860.4800	0.8605	853.8400	0.8538	(0.772)	0	0	0
2018/07/18	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R207	02/08/2018	6.86	Put	Bond Future	707.3000	0.7073	713.2400	0.7132	0.840	0	0	0
2018/07/18	R207	02/08/2018	6.85	Call	Bond Future	0.0100	0.0000	0.1100	0.0001	1000.000	0	0	0
2018/07/18	R207	02/08/2018			Bond Future	7.3854	100.2645	7.3897	100.2587	0.059	0.0000	0.0000	20,062
2018/07/18	R207	02/08/2018	6.86	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0
2018/07/18	R207	02/08/2018	6.85	Put	Bond Future	720.8300	0.7208	726.7500	0.7267	0.821	0	0	0
2018/07/18	R207	02/08/2018	6.87	Call	Bond Future	0.0100	0.0000	0.1400	0.0001	1300.000	0	0	0
2018/07/18	R207	02/08/2018	6.87	Put	Bond Future	693.7800	0.6938	699.7300	0.6997	0.858	0	0	0
2018/07/18	R207	01/11/2018	6.76	Put	Bond Future	744.9900	0.7450	749.5400	0.7495	0.611	0	0	0
2018/07/18	R207	01/11/2018			Bond Future	7.4077	102.0538	7.4131	102.0477	0.072	0.0000	0.0000	1,678
2018/07/18	R207	01/11/2018	6.75	Call	Bond Future	15.1600	0.0152	13.7500	0.0138	(9.301)	0	0	0
2018/07/18	R207	01/11/2018	6.75	Put	Bond Future	755.8900	0.7559	760.4800	0.7605	0.607	0	0	0
2018/07/18	R207	01/11/2018	6.76	Call	Bond Future	15.5800	0.0156	14.1300	0.0141	(9.307)	0	0	0
2018/07/18	R207	01/11/2018	6.74	Call	Bond Future	14.8300	0.0148	13.4500	0.0135	(9.305)	0	0	0
2018/07/18	R207	01/11/2018	6.74	Put	Bond Future	766.8800	0.7669	771.5000	0.7715	0.602	0	0	0
2018/07/18	R207	07/02/2019	6.52	Call	Bond Future	16.7500	0.0168	15.2400	0.0152	(9.015)	0	0	0
2018/07/18	R207	07/02/2019	6.51	Put	Bond Future	836.4700	0.8365	840.3200	0.8403	0.460	0	0	0
2018/07/18	R207	07/02/2019			Bond Future	7.4401	100.3856	7.4462	100.3802	0.082	0.0000	0.0000	0
2018/07/18	R207	07/02/2019	6.53	Call	Bond Future	17.1600	0.0172	15.6200	0.0156	(8.974)	0	0	0
2018/07/18	R207	07/02/2019	6.53	Put	Bond Future	819.4500	0.8194	823.2500	0.8233	0.464	0	0	0
2018/07/18	R207	07/02/2019	6.52	Put	Bond Future	827.9100	0.8279	831.7400	0.8317	0.463	0	0	0
2018/07/18	R207	07/02/2019	6.51	Call	Bond Future	16.4400	0.0164	14.9500	0.0150	(9.063)	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
2018/07/18	R207	02/05/2019	7.63	Call	Bond Future	314.2300	0.3142	316.5100	0.3165	0.726	0	0	0
2018/07/18	R207	02/05/2019			Bond Future	7.4835	102.0730	7.4956	102.0650	0.161	0.0000	0.0000	0
2018/07/18	R207	02/05/2019	7.61	Call	Bond Future	305.8400	0.3058	308.2000	0.3082	0.772	0	0	0
2018/07/18	R207	02/05/2019	7.61	Put	Bond Future	222.1500	0.2221	232.4700	0.2325	4.646	0	0	0
2018/07/18	R207	02/05/2019	7.63	Put	Bond Future	217.3100	0.2173	227.5500	0.2275	4.712	0	0	0
2018/07/18	R207	02/05/2019	7.62	Call	Bond Future	309.8500	0.3098	312.1700	0.3122	0.749	0	0	0
2018/07/18	R207	02/05/2019	7.62	Put	Bond Future	219.5400	0.2195	229.8200	0.2298	4.683	0	0	0
2018/07/18	R208	02/08/2018	7.14	Call	Bond Future	0.9900	0.0010	0.6000	0.0006	(39.394)	0	0	0
2018/07/18	R208	02/08/2018	7.12	Call	Bond Future	0.8400	0.0008	0.5000	0.0005	(40.476)	0	0	0
2018/07/18	R208	02/08/2018			Bond Future	7.6849	100.1640	7.6884	100.1559	0.045	0.0000	0.0000	14,964
2018/07/18	R208	02/08/2018	7.12	Put	Bond Future	1,324.9400	1.3249	1,332.7100	1.3327	0.586	0	0	0
2018/07/18	R208	02/08/2018	7.14	Put	Bond Future	1,277.8400	1.2778	1,285.5600	1.2856	0.604	0	0	0
2018/07/18	R208	02/08/2018	7.13	Call	Bond Future	0.9100	0.0009	0.5500	0.0006	(39.560)	0	0	0
2018/07/18	R208	02/08/2018	7.13	Put	Bond Future	1,301.3800	1.3014	1,309.1300	1.3091	0.596	0	0	0
2018/07/18	R208	01/11/2018	7.11	Put	Bond Future	1,398.6100	1.3986	1,401.3100	1.4013	0.193	0	0	0
2018/07/18	R208	01/11/2018			Bond Future	7.7372	98.5519	7.7411	98.5436	0.051	0.0000	0.0000	14,364
2018/07/18	R208	01/11/2018	7.11	Call	Bond Future	55.0900	0.0551	49.4900	0.0495	(10.165)	0	0	0
2018/07/18	R208	01/11/2018	7.12	Call	Bond Future	56.9000	0.0569	51.1800	0.0512	(10.053)	0	0	0
2018/07/18	R208	01/11/2018	7.10	Put	Bond Future	1,418.5600	1.4186	1,421.3700	1.4214	0.198	0	0	0
2018/07/18	R208	01/11/2018	7.12	Put	Bond Future	1,378.8200	1.3788	1,381.4000	1.3814	0.187	0	0	0
2018/07/18	R208	01/11/2018	7.10	Call	Bond Future	53.4300	0.0534	47.9400	0.0479	(10.275)	0	0	0
2018/07/18	R208	07/02/2019	7.07	Call	Bond Future	94.3400	0.0943	88.0600	0.0881	(6.657)	0	0	0
2018/07/18	R208	07/02/2019	7.08	Put	Bond Future	1,487.3200	1.4873	1,488.5800	1.4886	0.085	0	0	0
2018/07/18	R208	07/02/2019	7.06	Put	Bond Future	1,519.3200	1.5193	1,520.6800	1.5207	0.090	0	0	0
2018/07/18	R208	07/02/2019			Bond Future	7.8034	100.4609	7.8074	100.4532	0.052	0.0000	0.0000	0
2018/07/18	R208	07/02/2019	7.07	Put	Bond Future	1,503.2700	1.5033	1,504.6600	1.5047	0.092	0	0	0
2018/07/18	R208	07/02/2019	7.08	Call	Bond Future	97.7700	0.0978	91.3600	0.0914	(6.556)	0	0	0
2018/07/18	R208	07/02/2019	7.06	Call	Bond Future	91.0000	0.0910	84.6900	0.0847	(6.934)	0	0	0
2018/07/18	R208	02/05/2019	8.03	Put	Bond Future	668.0900	0.6681	710.7100	0.7107	6.379	0	0	0
2018/07/18	R208	02/05/2019	8.02	Call	Bond Future	948.6700	0.9487	980.7000	0.9807	3.376	0	0	0
2018/07/18	R208	02/05/2019			Bond Future	7.8595	98.7496	7.8655	98.7393	0.077	0.0000	0.0000	0
2018/07/18	R208	02/05/2019	8.03	Call	Bond Future	959.4700	0.9595	991.7600	0.9918	3.365	0	0	0
2018/07/18	R208	02/05/2019	8.02	Put	Bond Future	674.3500	0.6744	716.7100	0.7167	6.282	0	0	0
2018/07/18	R208	02/05/2019	8.04	Call	Bond Future	969.9700	0.9700	1,003.2200	1.0032	3.428	0	0	0
2018/07/18	R208	02/05/2019	8.04	Put	Bond Future	661.5400	0.6615	705.1200	0.7051	6.588	0	0	0
2018/07/18	R209	02/08/2018	9.66	Call	Bond Future	2,138.2300	2.1382	2,010.9900	2.0110	(5.951)	0	0	435
2018/07/18	R209	02/08/2018	8.96	Put	Bond Future	2,950.1100	2.9501	3,099.3300	3.0993	5.058	0	0	0
2018/07/18	R209	02/08/2018	8.49	Call	Bond Future	0.2800	0.0003	0.1300	0.0001	(53.571)	0	0	500
2018/07/18	R209	02/08/2018	8.46	Put	Bond Future	6,622.6600	6.6227	6,780.7900	6.7808	2.388	0	0	0
2018/07/18	R209	02/08/2018	10.38	Call	Bond Future	6,429.7500	6.4298	6,271.5600	6.2716	(2.460)	0	0	0
2018/07/18	R209	02/08/2018	9.21	Call	Bond Future	376.7500	0.3767	329.5400	0.3295	(12.531)	0	0	0
2018/07/18	R209	02/08/2018	10.39	Put	Bond Future	1.5800	0.0016	1.6100	0.0016	1.899	0	0	0
2018/07/18	R209	02/08/2018			Bond Future	9.3713	75.4969	9.3946	75.3387	0.248	0.0000	0.0000	89,878
2018/07/18	R209	02/08/2018	10.21	Call	Bond Future	5,411.2000	5.4112	5,254.3800	5.2544	(2.898)	0	0	0
2018/07/18	R209	02/08/2018	10.21	Put	Bond Future	6.1000	0.0061	7.5200	0.0075	23.279	0	0	435
2018/07/18	R209	02/08/2018	8.96	Call	Bond Future	64.0000	0.0640	54.9800	0.0550	(14.094)	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
2018/07/18	R209	02/08/2018	9.43	Call	Bond Future	1,044.5900	1.0446	950.7900	0.9508	(8.980)	0	0	0
2018/07/18	R209	02/08/2018	9.43	Put	Bond Future	646.2000	0.6462	710.6400	0.7106	9.972	0	0	5,000
2018/07/18	R209	02/08/2018	10.84	Call	Bond Future	9,082.2100	9.0822	8,923.9600	8.9240	(1.742)	0	0	0
2018/07/18	R209	02/08/2018	10.84	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	435
2018/07/18	R209	02/08/2018	8.83	Call	Bond Future	18.4900	0.0185	15.1300	0.0151	(18.172)	0	0	0
2018/07/18	R209	02/08/2018	8.83	Put	Bond Future	3,851.2600	3.8513	4,006.1400	4.0061	4.022	0	0	500
2018/07/18	R209	02/08/2018	8.49	Put	Bond Future	6,391.1700	6.3912	6,549.2600	6.5493	2.474	0	0	0
2018/07/18	R209	02/08/2018	9.21	Put	Bond Future	1,489.4000	1.4894	1,600.4300	1.6004	7.455	0	0	500
2018/07/18	R209	02/08/2018	9.66	Put	Bond Future	207.9900	0.2080	238.9900	0.2390	14.905	0	0	0
2018/07/18	R209	02/08/2018	8.46	Call	Bond Future	0.1900	0.0002	0.0800	0.0001	(57.895)	0	0	5,000
2018/07/18	R209	02/08/2018	10.38	Put	Bond Future	1.7100	0.0017	1.7600	0.0018	2.924	0	0	0
2018/07/18	R209	02/08/2018	10.39	Call	Bond Future	6,489.0700	6.4891	6,330.8600	6.3309	(2.438)	0	0	0
2018/07/18	R209	02/08/2018	10.40	Call	Bond Future	6,548.3200	6.5483	6,390.0800	6.3901	(2.416)	0	0	0
2018/07/18	R209	02/08/2018	10.40	Put	Bond Future	1.4600	0.0015	1.4600	0.0015	0.000	0	0	0
2018/07/18	R209	01/11/2018	1,016.00	Call	Bond Future	72,808.5900	72.8086	72,647.4700	72.6475	(0.221)	0	0	0
2018/07/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R209	01/11/2018	9.34	Put	Bond Future	2,455.9000	2.4559	2,529.2500	2.5293	2.987	0	0	0
2018/07/18	R209	01/11/2018	9.97	Call	Bond Future	4,428.1100	4.4281	4,297.1400	4.2971	(2.958)	0	0	0
2018/07/18	R209	01/11/2018	9.64	Call	Bond Future	2,953.8900	2.9539	2,842.6000	2.8426	(3.768)	0	0	2,000
2018/07/18	R209	01/11/2018	9.98	Put	Bond Future	893.8500	0.8939	923.5200	0.9235	3.319	0	0	2,000
2018/07/18	R209	01/11/2018	10.00	Call	Bond Future	4,572.3200	4.5723	4,439.9200	4.4399	(2.896)	0	0	0
2018/07/18	R209	01/11/2018			Bond Future	9.4288	73.6965	9.4527	73.5353	0.254	0.0000	0.0000	89,063
2018/07/18	R209	01/11/2018	1,016.01	Call	Bond Future	72,808.5900	72.8086	72,647.4700	72.6475	(0.221)	0	0	0
2018/07/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R209	01/11/2018	8.89	Put	Bond Future	4,456.9200	4.4569	4,570.5000	4.5705	2.548	0	0	0
2018/07/18	R209	01/11/2018	8.89	Call	Bond Future	686.8900	0.6869	639.3500	0.6394	(6.921)	0	0	2,000
2018/07/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/18	R209	01/11/2018	1,015.99	Call	Bond Future	72,808.5800	72.8086	72,647.4600	72.6475	(0.221)	0	0	0
2018/07/18	R209	01/11/2018	9.34	Call	Bond Future	1,853.3600	1.8534	1,765.5900	1.7656	(4.736)	0	0	0
2018/07/18	R209	01/11/2018	9.97	Put	Bond Future	908.5300	0.9085	938.6800	0.9387	3.319	0	0	0
2018/07/18	R209	01/11/2018	9.64	Put	Bond Future	1,549.8200	1.5498	1,599.6500	1.5997	3.215	0	0	0
2018/07/18	R209	01/11/2018	9.98	Call	Bond Future	4,476.0900	4.4761	4,344.6400	4.3446	(2.937)	0	0	0
2018/07/18	R209	01/11/2018	10.00	Put	Bond Future	865.0300	0.8650	893.7500	0.8938	3.320	0	0	5,850
2018/07/18	R209	01/11/2018	9.94	Call	Bond Future	4,285.3000	4.2853	4,155.8200	4.1558	(3.021)	0	0	0
2018/07/18	R209	01/11/2018	9.94	Put	Bond Future	954.1900	0.9542	985.8300	0.9858	3.316	0	0	0
2018/07/18	R209	01/11/2018	10.57	Call	Bond Future	7,467.1300	7.4671	7,316.5800	7.3166	(2.016)	0	0	0
2018/07/18	R209	01/11/2018	10.57	Put	Bond Future	332.3200	0.3323	342.8900	0.3429	3.181	0	0	0
2018/07/18	R209	07/02/2019	8.97	Put	Bond Future	5,233.3800	5.2334	5,248.3900	5.2484	0.287	0	0	0
2018/07/18	R209	07/02/2019			Bond Future	9.4921	75.1239	9.5167	74.9602	0.259	0.0000	0.0000	0
2018/07/18	R209	07/02/2019	8.96	Call	Bond Future	1,605.0500	1.6050	1,457.3700	1.4574	(9.201)	0	0	0
2018/07/18	R209	07/02/2019	8.96	Put	Bond Future	5,279.7800	5.2798	5,295.7900	5.2958	0.303	0	0	0
2018/07/18	R209	07/02/2019	8.97	Call	Bond Future	1,630.1700	1.6302	1,481.4900	1.4815	(9.121)	0	0	0
2018/07/18	R209	07/02/2019	8.95	Call	Bond Future	1,579.9600	1.5800	1,433.4900	1.4335	(9.270)	0	0	0
2018/07/18	R209	07/02/2019	8.95	Put	Bond Future	5,326.3100	5.3263	5,343.5300	5.3435	0.323	0	0	0
2018/07/18	R209	02/05/2019	9.70	Put	Bond Future	3,450.7000	3.4507	3,527.4900	3.5275	2.225	0	0	0
2018/07/18	R209	02/05/2019			Bond Future	9.5453	73.2385	9.5709	73.0702	0.268	0.0000	0.0000	0
2018/07/18	R209	02/05/2019	9.69	Call	Bond Future	4,424.8700	4.4249	4,333.8500	4.3338	(2.057)	0	0	0
2018/07/18	R209	02/05/2019	9.69	Put	Bond Future	3,479.9100	3.4799	3,557.1400	3.5571	2.219	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/18	R209	02/05/2019	9.70	Call	Bond Future	4,460.3000		4.4603	4,368.8400	4.3688	(2.051)	0	0	0
2018/07/18	R209	02/05/2019	9.68	Call	Bond Future	4,389.3000		4.3893	4,298.7300	4.2987	(2.063)	0	0	0
2018/07/18	R209	02/05/2019	9.68	Put	Bond Future	3,509.0700		3.5091	3,586.7500	3.5868	2.214	0	0	0
2018/07/18	R210	02/08/2018			Bond Future	184.9459		184.9459	185.0162	185.0162	0.038	0.0000	0.0000	1,480
2018/07/18	R210	01/11/2018			Bond Future	185.7899		185.7899	185.8615	185.8615	0.039	0.0000	0.0000	949
2018/07/18	R210	07/02/2019			Bond Future	189.4223		189.4223	189.4969	189.4969	0.039	0.0000	0.0000	0
2018/07/18	R210	02/05/2019			Bond Future	190.0901		190.0901	190.1613	190.1613	0.037	0.0000	0.0000	0
2018/07/18	R212	02/08/2018			Bond Future	153.2700		153.2700	153.3272	153.3272	0.037	0.0000	0.0000	4,307
2018/07/18	R212	01/11/2018			Bond Future	156.0415		156.0415	156.0996	156.0996	0.037	0.0000	0.0000	1,526
2018/07/18	R212	07/02/2019			Bond Future	156.9386		156.9386	156.9993	156.9993	0.039	0.0000	0.0000	0
2018/07/18	R212	02/05/2019			Bond Future	159.6047		159.6047	159.6625	159.6625	0.036	0.0000	0.0000	0
2018/07/18	R213	02/08/2018	9.06	Call	Bond Future	492.9100		0.4929	438.5400	0.4385	(11.030)	0	0	0
2018/07/18	R213	02/08/2018	9.05	Put	Bond Future	1,173.7200		1.1737	1,206.7100	1.2067	2.811	0	0	0
2018/07/18	R213	02/08/2018			Bond Future	9.1570		87.1262	9.1701	87.0403	0.143	0.0000	0.0000	28,004
2018/07/18	R213	02/08/2018	9.07	Call	Bond Future	518.4300		0.5184	462.6200	0.4626	(10.765)	0	0	0
2018/07/18	R213	02/08/2018	9.07	Put	Bond Future	1,091.4000		1.0914	1,121.4400	1.1214	2.752	0	0	0
2018/07/18	R213	02/08/2018	9.06	Put	Bond Future	1,132.1000		1.1321	1,163.5800	1.1636	2.781	0	0	0
2018/07/18	R213	02/08/2018	9.05	Call	Bond Future	468.2400		0.4682	415.3800	0.4154	(11.289)	0	0	0
2018/07/18	R213	01/11/2018	8.65	Call	Bond Future	588.7100		0.5887	564.3200	0.5643	(4.143)	0	0	0
2018/07/18	R213	01/11/2018	8.64	Put	Bond Future	4,432.0600		4.4321	4,495.5700	4.4956	1.433	0	0	0
2018/07/18	R213	01/11/2018			Bond Future	9.2199		85.1349	9.2334	85.0475	0.147	0.0000	0.0000	18,903
2018/07/18	R213	01/11/2018	8.66	Call	Bond Future	605.4000		0.6054	580.5300	0.5805	(4.108)	0	0	0
2018/07/18	R213	01/11/2018	8.66	Put	Bond Future	4,328.1900		4.3282	4,390.7500	4.3907	1.445	0	0	0
2018/07/18	R213	01/11/2018	8.65	Put	Bond Future	4,380.0000		4.3800	4,443.0400	4.4430	1.439	0	0	0
2018/07/18	R213	01/11/2018	8.64	Call	Bond Future	572.2000		0.5722	548.2800	0.5483	(4.180)	0	0	0
2018/07/18	R213	07/02/2019	8.68	Call	Bond Future	1,292.7100		1.2927	1,201.4400	1.2014	(7.060)	0	0	0
2018/07/18	R213	07/02/2019			Bond Future	9.2911		86.7841	9.3051	86.6956	0.150	0.0000	0.0000	0
2018/07/18	R213	07/02/2019	8.68	Put	Bond Future	5,294.0100		5.2940	5,291.2400	5.2912	(0.052)	0	0	0
2018/07/18	R213	07/02/2019	8.69	Call	Bond Future	1,314.5500		1.3146	1,222.8400	1.2228	(6.977)	0	0	0
2018/07/18	R213	07/02/2019	8.70	Put	Bond Future	5,202.9500		5.2029	5,199.0700	5.1991	(0.075)	0	0	0
2018/07/18	R213	07/02/2019	8.69	Put	Bond Future	5,248.3300		5.2483	5,245.1200	5.2451	(0.061)	0	0	0
2018/07/18	R213	07/02/2019	8.70	Call	Bond Future	1,336.6200		1.3366	1,244.2400	1.2442	(6.911)	0	0	0
2018/07/18	R213	02/05/2019	9.49	Call	Bond Future	4,133.7100		4.1337	4,093.5000	4.0935	(0.973)	0	0	0
2018/07/18	R213	02/05/2019	9.48	Put	Bond Future	3,275.5200		3.2755	3,327.6900	3.3277	1.593	0	0	0
2018/07/18	R213	02/05/2019			Bond Future	9.3475		84.6951	9.3622	84.6030	0.158	0.0000	0.0000	0
2018/07/18	R213	02/05/2019	9.50	Call	Bond Future	4,168.2900		4.1683	4,128.1200	4.1281	(0.964)	0	0	0
2018/07/18	R213	02/05/2019	9.50	Put	Bond Future	3,221.5500		3.2215	3,273.5000	3.2735	1.613	0	0	0
2018/07/18	R213	02/05/2019	9.49	Put	Bond Future	3,248.5900		3.2486	3,300.5000	3.3005	1.598	0	0	0
2018/07/18	R213	02/05/2019	9.48	Call	Bond Future	4,098.9500		4.0989	4,059.0000	4.0590	(0.975)	0	0	0
2018/07/18	R214	02/08/2018	8.96	Call	Bond Future	16.1900		0.0162	10.7500	0.0107	(33.601)	0	0	0
2018/07/18	R214	02/08/2018			Bond Future	9.5363		74.8682	9.5546	74.7389	0.191	0.0000	0.0000	23,670
2018/07/18	R214	02/08/2018	8.94	Call	Bond Future	13.0500		0.0130	8.5100	0.0085	(34.789)	0	0	0
2018/07/18	R214	02/08/2018	8.94	Put	Bond Future	4,462.4800		4.4625	4,587.2800	4.5873	2.797	0	0	0
2018/07/18	R214	02/08/2018	8.96	Put	Bond Future	4,309.4100		4.3094	4,433.3100	4.4333	2.875	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
2018/07/18	R214	02/08/2018	8.95	Call	Bond Future	14.5400	0.0145	9.5700	0.0096	(34.182)	0	0	0
2018/07/18	R214	02/08/2018	8.95	Put	Bond Future	4,385.8000	4.3858	4,510.1700	4.5102	2.836	0	0	0
2018/07/18	R214	01/11/2018	8.99	Put	Bond Future	5,124.1600	5.1242	5,220.1200	5.2201	1.873	0	0	0
2018/07/18	R214	01/11/2018	8.98	Call	Bond Future	636.1700	0.6362	600.9300	0.6009	(5.539)	0	0	0
2018/07/18	R214	01/11/2018			Bond Future	9.5952	72.9116	9.6140	72.7798	0.195	0.0000	0.0000	17,922
2018/07/18	R214	01/11/2018	8.99	Call	Bond Future	654.4500	0.6544	618.6400	0.6186	(5.472)	0	0	0
2018/07/18	R214	01/11/2018	8.98	Put	Bond Future	5,183.3900	5.1834	5,279.9200	5.2799	1.862	0	0	0
2018/07/18	R214	01/11/2018	9.00	Call	Bond Future	673.0700	0.6731	636.5700	0.6366	(5.423)	0	0	0
2018/07/18	R214	01/11/2018	9.00	Put	Bond Future	5,065.3800	5.0654	5,160.6500	5.1607	1.881	0	0	0
2018/07/18	R214	07/02/2019	9.05	Put	Bond Future	5,934.1400	5.9341	5,935.5400	5.9355	0.024	0	0	0
2018/07/18	R214	07/02/2019			Bond Future	9.6612	74.3239	9.6805	74.1902	0.199	0.0000	0.0000	0
2018/07/18	R214	07/02/2019	9.04	Call	Bond Future	1,449.4100	1.4494	1,318.0400	1.3180	(9.064)	0	0	0
2018/07/18	R214	07/02/2019	9.04	Put	Bond Future	5,986.2500	5.9863	5,988.6200	5.9886	0.040	0	0	0
2018/07/18	R214	07/02/2019	9.05	Call	Bond Future	1,473.9000	1.4739	1,341.5600	1.3416	(8.979)	0	0	0
2018/07/18	R214	07/02/2019	9.03	Call	Bond Future	1,425.3500	1.4253	1,294.9500	1.2950	(9.149)	0	0	0
2018/07/18	R214	07/02/2019	9.03	Put	Bond Future	6,038.9100	6.0389	6,042.2500	6.0423	0.055	0	0	0
2018/07/18	R214	02/05/2019	9.87	Call	Bond Future	4,691.0600	4.6911	4,623.5000	4.6235	(1.440)	0	0	0
2018/07/18	R214	02/05/2019	9.85	Call	Bond Future	4,617.1000	4.6171	4,550.2800	4.5503	(1.447)	0	0	0
2018/07/18	R214	02/05/2019			Bond Future	9.7134	72.2789	9.7335	72.1411	0.206	0.0000	0.0000	0
2018/07/18	R214	02/05/2019	9.85	Put	Bond Future	3,685.9400	3.6859	3,756.9100	3.7569	1.925	0	0	0
2018/07/18	R214	02/05/2019	9.87	Put	Bond Future	3,625.1700	3.6252	3,695.4000	3.6954	1.937	0	0	0
2018/07/18	R214	02/05/2019	9.86	Call	Bond Future	4,654.1500	4.6542	4,586.9600	4.5870	(1.444)	0	0	0
2018/07/18	R214	02/05/2019	9.86	Put	Bond Future	3,655.5700	3.6556	3,726.1700	3.7262	1.931	0	0	0
2018/07/18	R248	02/08/2018	8.98	Call	Bond Future	15.0600	0.0151	9.1100	0.0091	(39.509)	0	0	0
2018/07/18	R248	02/08/2018	8.97	Put	Bond Future	5,786.6700	5.7867	5,992.1300	5.9921	3.551	0	0	0
2018/07/18	R248	02/08/2018			Bond Future	9.5715	95.7508	9.5947	95.5399	0.242	0.0000	0.0000	84,567
2018/07/18	R248	02/08/2018	8.99	Call	Bond Future	16.8600	0.0169	10.3000	0.0103	(38.909)	0	0	0
2018/07/18	R248	02/08/2018	8.99	Put	Bond Future	5,588.1500	5.5882	5,792.4400	5.7924	3.656	0	0	0
2018/07/18	R248	02/08/2018	8.98	Put	Bond Future	5,687.2400	5.6872	5,892.1400	5.8921	3.603	0	0	0
2018/07/18	R248	02/08/2018	8.97	Call	Bond Future	13.4300	0.0134	8.0400	0.0080	(40.134)	0	0	0
2018/07/18	R248	01/11/2018	9.03	Call	Bond Future	717.4600	0.7175	663.4600	0.6635	(7.527)	0	0	0
2018/07/18	R248	01/11/2018			Bond Future	9.6312	93.0269	9.6551	92.8123	0.248	0.0000	0.0000	80,008
2018/07/18	R248	01/11/2018	9.01	Call	Bond Future	673.6700	0.6737	621.9900	0.6220	(7.671)	0	0	0
2018/07/18	R248	01/11/2018	9.01	Put	Bond Future	6,576.0200	6.5760	6,738.9800	6.7390	2.478	0	0	0
2018/07/18	R248	01/11/2018	9.03	Put	Bond Future	6,419.6000	6.4196	6,580.2400	6.5802	2.502	0	0	0
2018/07/18	R248	01/11/2018	9.02	Call	Bond Future	695.2700	0.6953	642.4300	0.6424	(7.600)	0	0	0
2018/07/18	R248	01/11/2018	9.02	Put	Bond Future	6,497.4300	6.4974	6,659.2300	6.6592	2.490	0	0	0
2018/07/18	R248	07/02/2019	9.06	Put	Bond Future	7,741.1900	7.7412	7,777.1000	7.7771	0.464	0	0	0
2018/07/18	R248	07/02/2019			Bond Future	9.6980	94.8289	9.7226	94.6107	0.254	0.0000	0.0000	0
2018/07/18	R248	07/02/2019	9.06	Call	Bond Future	1,750.3300	1.7503	1,568.0900	1.5681	(10.412)	0	0	0
2018/07/18	R248	07/02/2019	9.05	Put	Bond Future	7,810.3100	7.8103	7,847.7300	7.8477	0.479	0	0	0
2018/07/18	R248	07/02/2019	9.07	Call	Bond Future	1,781.0400	1.7810	1,597.3200	1.5973	(10.315)	0	0	0
2018/07/18	R248	07/02/2019	9.07	Put	Bond Future	7,672.7800	7.6728	7,707.2100	7.7072	0.449	0	0	0
2018/07/18	R248	07/02/2019	9.05	Call	Bond Future	1,720.1600	1.7202	1,539.4300	1.5394	(10.507)	0	0	0
2018/07/18	R248	02/05/2019	9.90	Put	Bond Future	4,607.0100	4.6070	4,711.7300	4.7117	2.273	0	0	0
2018/07/18	R248	02/05/2019			Bond Future	9.7509	91.9881	9.7765	91.7640	0.262	0.0000	0.0000	0
2018/07/18	R248	02/05/2019	9.90	Call	Bond Future	5,901.5100	5.9015	5,782.1100	5.7821	(2.023)	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
2018/07/18	R248 02/05/2019	9.91	Call	Bond Future	5,948.6000	5.9486	5,828.6000	5.8286	(2.017)	0	0	0
2018/07/18	R248 02/05/2019	9.89	Put	Bond Future	4,645.9000	4.6459	4,751.2100	4.7512	2.267	0	0	0
2018/07/18	R248 02/05/2019	9.91	Put	Bond Future	4,568.4200	4.5684	4,672.5400	4.6725	2.279	0	0	0
2018/07/18	R248 02/05/2019	9.89	Call	Bond Future	5,854.5700	5.8546	5,735.7600	5.7358	(2.029)	0	0	0

Total **1243491**