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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2018 TO 20/07/2018

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
2018/07/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	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
2018/07/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2025	02/08/2018			Bond Future	130.0952	130.0952	129.9546	129.9546	(0.108)	0.0000	0.0000	864
2018/07/20	2025	02/08/2018	136.65	Put	Bond Future	6,554.8000	6.5548	6,695.4100	6.6954	2.145	0	0	0
2018/07/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2025	02/08/2018	136.67	Put	Bond Future	6,574.8000	6.5748	6,715.4100	6.7154	2.139	0	0	0
2018/07/20	2025	02/08/2018	136.66	Put	Bond Future	6,564.8000	6.5648	6,705.4100	6.7054	2.142	0	0	0
2018/07/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2025	01/11/2018			Bond Future	132.4476	132.4476	132.3041	132.3041	(0.108)	0.0000	0.0000	28
2018/07/20	2025	07/02/2019			Bond Future	133.6237	133.6237	133.4781	133.4781	(0.109)	0.0000	0.0000	0
2018/07/20	2025	02/05/2019			Bond Future	135.8920	135.8920	135.7425	135.7425	(0.110)	0.0000	0.0000	0
2018/07/20	2029	02/08/2018			Bond Future	99.5095	99.5095	99.5223	99.5223	0.013	0.0000	0.0000	0
2018/07/20	2029	01/11/2018			Bond Future	100.2593	100.2593	100.2719	100.2719	0.013	0.0000	0.0000	1,370
2018/07/20	2029	07/02/2019			Bond Future	102.2195	102.2195	102.2329	102.2329	0.013	0.0000	0.0000	0
2018/07/20	2029	02/05/2019			Bond Future	102.8841	102.8841	102.8967	102.8967	0.012	0.0000	0.0000	0
2018/07/20	2030	02/08/2018	8.51	Call	Bond Future	5.2700	0.0053	4.7000	0.0047	(10.816)	0	0	7,850
2018/07/20	2030	02/08/2018	8.91	Call	Bond Future	235.7400	0.2357	239.6900	0.2397	1.676	0	0	7,850
2018/07/20	2030	02/08/2018	9.46	Put	Bond Future	122.9900	0.1230	96.9700	0.0970	(21.156)	0	0	0
2018/07/20	2030	02/08/2018			Bond Future	9.1200	92.2796	9.1041	92.3848	(0.173)	0.0000	0.0000	43,401
2018/07/20	2030	02/08/2018	8.51	Put	Bond Future	4,183.7900	4.1838	4,078.0300	4.0780	(2.528)	0	0	0
2018/07/20	2030	02/08/2018	9.46	Call	Bond Future	2,346.6200	2.3466	2,425.7900	2.4258	3.374	0	0	0
2018/07/20	2030	02/08/2018	8.91	Put	Bond Future	1,646.0100	1.6460	1,544.7700	1.5448	(6.151)	0	0	0
2018/07/20	2030	02/08/2018	9.50	Call	Bond Future	2,575.9200	2.5759	2,659.5000	2.6595	3.245	0	0	0
2018/07/20	2030	02/08/2018	9.47	Call	Bond Future	2,403.4900	2.4035	2,483.8100	2.4838	3.342	0	0	0
2018/07/20	2030	02/08/2018	9.45	Put	Bond Future	130.8300	0.1308	103.6300	0.1036	(20.790)	0	0	0
2018/07/20	2030	02/08/2018	9.50	Put	Bond Future	95.5100	0.0955	73.9000	0.0739	(22.626)	0	0	7,850
2018/07/20	2030	02/08/2018	9.47	Put	Bond Future	115.5700	0.1156	90.7000	0.0907	(21.519)	0	0	0
2018/07/20	2030	02/08/2018	9.45	Call	Bond Future	2,290.1200	2.2901	2,368.1100	2.3681	3.405	0	0	0
2018/07/20	2030	01/11/2018	8.60	Call	Bond Future	593.7900	0.5938	610.7400	0.6107	2.855	0	0	0
2018/07/20	2030	01/11/2018	8.58	Put	Bond Future	4,615.8600	4.6159	4,525.2600	4.5253	(1.963)	0	0	0
2018/07/20	2030	01/11/2018			Bond Future	9.1826	93.9265	9.1663	94.0332	(0.178)	0.0000	0.0000	23,053
2018/07/20	2030	01/11/2018	8.60	Put	Bond Future	4,509.3300	4.5093	4,419.5000	4.4195	(1.992)	0	0	0
2018/07/20	2030	01/11/2018	8.58	Call	Bond Future	561.9700	0.5620	578.1500	0.5781	2.879	0	0	0
2018/07/20	2030	01/11/2018	8.59	Put	Bond Future	4,562.4800	4.5625	4,472.2700	4.4723	(1.977)	0	0	0
2018/07/20	2030	01/11/2018	8.59	Call	Bond Future	577.8000	0.5778	594.3700	0.5944	2.868	0	0	0
2018/07/20	2030	07/02/2019	8.62	Call	Bond Future	1,153.5000	1.1535	1,179.2200	1.1792	2.230	0	0	0
2018/07/20	2030	07/02/2019			Bond Future	9.2535	91.7365	9.2365	91.8458	(0.184)	0.0000	0.0000	0
2018/07/20	2030	07/02/2019	8.62	Put	Bond Future	5,334.9300	5.3349	5,251.3500	5.2513	(1.567)	0	0	0
2018/07/20	2030	07/02/2019	8.63	Call	Bond Future	1,174.3300	1.1743	1,200.4000	1.2004	2.220	0	0	0
2018/07/20	2030	07/02/2019	8.63	Put	Bond Future	5,287.8000	5.2878	5,204.5700	5.2046	(1.574)	0	0	0
2018/07/20	2030	07/02/2019	8.64	Call	Bond Future	1,195.4000	1.1954	1,221.8200	1.2218	2.210	0	0	0

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2018/07/20	2030	07/02/2019	8.64	Put	Bond Future	5,240.9600	5.2410	5,158.0800	5.1581	(1.581)	0	0	0
2018/07/20	2030	02/05/2019	9.41	Call	Bond Future	3,952.2900	3.9523	4,006.2000	4.0062	1.364	0	0	0
2018/07/20	2030	02/05/2019			Bond Future	9.3177	93.2769	9.3002	93.3871	(0.188)	0.0000	0.0000	0
2018/07/20	2030	02/05/2019	9.39	Call	Bond Future	3,884.2100	3.8842	3,937.5200	3.9375	1.372	0	0	0
2018/07/20	2030	02/05/2019	9.39	Put	Bond Future	3,430.7100	3.4307	3,373.8700	3.3739	(1.657)	0	0	0
2018/07/20	2030	02/05/2019	9.41	Put	Bond Future	3,373.8200	3.3738	3,317.5800	3.3176	(1.667)	0	0	0
2018/07/20	2030	02/05/2019	9.40	Call	Bond Future	3,918.1800	3.9182	3,971.7900	3.9718	1.368	0	0	0
2018/07/20	2030	02/05/2019	9.40	Put	Bond Future	3,402.1700	3.4022	3,345.6300	3.3456	(1.662)	0	0	0
2018/07/20	2032	02/08/2018	9.67	Call	Bond Future	2,629.2800	2.6293	2,683.5500	2.6836	2.064	0	0	0
2018/07/20	2032	02/08/2018	9.66	Put	Bond Future	133.9000	0.1339	109.5400	0.1095	(18.193)	0	0	0
2018/07/20	2032	02/08/2018			Bond Future	9.3153	94.7533	9.3045	94.8309	(0.116)	0.0000	0.0000	30,658
2018/07/20	2032	02/08/2018	9.68	Call	Bond Future	2,690.8700	2.6909	2,746.1400	2.7461	2.054	0	0	0
2018/07/20	2032	02/08/2018	9.68	Put	Bond Future	118.3500	0.1184	96.0100	0.0960	(18.876)	0	0	0
2018/07/20	2032	02/08/2018	9.67	Put	Bond Future	125.9200	0.1259	102.5800	0.1026	(18.536)	0	0	0
2018/07/20	2032	02/08/2018	9.66	Call	Bond Future	2,568.0200	2.5680	2,621.2700	2.6213	2.074	0	0	0
2018/07/20	2032	01/11/2018	8.77	Put	Bond Future	5,085.4500	5.0855	5,016.1000	5.0161	(1.364)	0	0	0
2018/07/20	2032	01/11/2018			Bond Future	9.3821	92.2893	9.3710	92.3680	(0.118)	0.0000	0.0000	14,766
2018/07/20	2032	01/11/2018	8.76	Call	Bond Future	585.5000	0.5855	594.6500	0.5947	1.563	0	0	0
2018/07/20	2032	01/11/2018	8.76	Put	Bond Future	5,144.4600	5.1445	5,074.8700	5.0749	(1.353)	0	0	0
2018/07/20	2032	01/11/2018	8.77	Call	Bond Future	602.2600	0.6023	611.6500	0.6116	1.559	0	0	0
2018/07/20	2032	01/11/2018	8.75	Call	Bond Future	569.0600	0.5691	577.9700	0.5780	1.566	0	0	0
2018/07/20	2032	01/11/2018	8.75	Put	Bond Future	5,203.8700	5.2039	5,134.0400	5.1340	(1.342)	0	0	0
2018/07/20	2032	07/02/2019	8.81	Call	Bond Future	1,247.3200	1.2473	1,264.0600	1.2641	1.342	0	0	0
2018/07/20	2032	07/02/2019	8.80	Put	Bond Future	5,958.3900	5.9584	5,894.1700	5.8942	(1.078)	0	0	0
2018/07/20	2032	07/02/2019			Bond Future	9.4563	94.0769	9.4448	94.1576	(0.123)	0.0000	0.0000	0
2018/07/20	2032	07/02/2019	8.82	Call	Bond Future	1,269.9000	1.2699	1,286.8900	1.2869	1.338	0	0	0
2018/07/20	2032	07/02/2019	8.82	Put	Bond Future	5,854.0700	5.8541	5,790.3400	5.7903	(1.089)	0	0	0
2018/07/20	2032	07/02/2019	8.81	Put	Bond Future	5,906.0700	5.9061	5,842.0900	5.8421	(1.083)	0	0	0
2018/07/20	2032	07/02/2019	8.80	Call	Bond Future	1,224.9800	1.2250	1,241.4800	1.2415	1.347	0	0	0
2018/07/20	2032	02/05/2019	9.61	Call	Bond Future	4,352.5300	4.3525	4,389.9200	4.3899	0.859	0	0	0
2018/07/20	2032	02/05/2019	9.62	Put	Bond Future	3,703.7900	3.7038	3,660.3600	3.6604	(1.173)	0	0	0
2018/07/20	2032	02/05/2019			Bond Future	9.5195	91.5012	9.5077	91.5822	(0.124)	0.0000	0.0000	0
2018/07/20	2032	02/05/2019	9.61	Put	Bond Future	3,734.9300	3.7349	3,691.2800	3.6913	(1.169)	0	0	0
2018/07/20	2032	02/05/2019	9.62	Call	Bond Future	4,389.2800	4.3893	4,426.8900	4.4269	0.857	0	0	0
2018/07/20	2032	02/05/2019	9.63	Call	Bond Future	4,426.1700	4.4262	4,463.9900	4.4640	0.854	0	0	0
2018/07/20	2032	02/05/2019	9.63	Put	Bond Future	3,672.8700	3.6729	3,629.6500	3.6296	(1.177)	0	0	0
2018/07/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2033	02/08/2018			Bond Future	102.5403	102.5403	102.4266	102.4266	(0.111)	0.0000	0.0000	9,076
2018/07/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2033	02/08/2018	109.92	Put	Bond Future	7,379.7100	7.3797	7,493.3800	7.4934	1.540	0	0	0
2018/07/20	2033	02/08/2018	109.94	Put	Bond Future	7,399.7100	7.3997	7,513.3800	7.5134	1.536	0	0	0
2018/07/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2033	02/08/2018	109.93	Put	Bond Future	7,389.7100	7.3897	7,503.3800	7.5034	1.538	0	0	0
2018/07/20	2033	01/11/2018			Bond Future	103.2735	103.2735	103.1573	103.1573	(0.113)	0.0000	0.0000	5,770
2018/07/20	2033	07/02/2019			Bond Future	105.2927	105.2927	105.1748	105.1748	(0.112)	0.0000	0.0000	0
2018/07/20	2033	02/05/2019			Bond Future	105.9367	105.9367	105.8158	105.8158	(0.114)	0.0000	0.0000	0

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2018/07/20	2037	02/08/2018	9.96	Put	Bond Future	90.5100	0.0905	71.5700	0.0716	(20.926)	0	0	0
2018/07/20	2037	02/08/2018	9.95	Call	Bond Future	3,334.6200	3.3346	3,401.2100	3.4012	1.997	0	0	0
2018/07/20	2037	02/08/2018			Bond Future	9.5349	91.2451	9.5241	91.3316	(0.113)	0.0000	0.0000	48,709
2018/07/20	2037	02/08/2018	9.96	Call	Bond Future	3,404.4000	3.4044	3,471.9100	3.4719	1.983	0	0	0
2018/07/20	2037	02/08/2018	9.95	Put	Bond Future	96.5300	0.0965	76.6700	0.0767	(20.574)	0	0	0
2018/07/20	2037	02/08/2018	9.97	Call	Bond Future	3,474.4200	3.4744	3,542.8100	3.5428	1.968	0	0	0
2018/07/20	2037	02/08/2018	9.97	Put	Bond Future	84.8300	0.0848	66.7700	0.0668	(21.290)	0	0	0
2018/07/20	2037	01/11/2018	9.03	Call	Bond Future	758.3500	0.7583	770.0200	0.7700	1.539	0	0	0
2018/07/20	2037	01/11/2018			Bond Future	9.5975	92.8735	9.5864	92.9611	(0.115)	0.0000	0.0000	27,080
2018/07/20	2037	01/11/2018	9.01	Call	Bond Future	717.5900	0.7176	728.6800	0.7287	1.545	0	0	0
2018/07/20	2037	01/11/2018	9.01	Put	Bond Future	5,558.9300	5.5589	5,482.3500	5.4824	(1.378)	0	0	0
2018/07/20	2037	01/11/2018	9.03	Put	Bond Future	5,428.4900	5.4285	5,352.4900	5.3525	(1.400)	0	0	0
2018/07/20	2037	01/11/2018	9.02	Call	Bond Future	737.7100	0.7377	749.0800	0.7491	1.541	0	0	0
2018/07/20	2037	01/11/2018	9.02	Put	Bond Future	5,493.3900	5.4934	5,417.0900	5.4171	(1.389)	0	0	0
2018/07/20	2037	07/02/2019	9.06	Put	Bond Future	6,532.3200	6.5323	6,462.5200	6.4625	(1.069)	0	0	0
2018/07/20	2037	07/02/2019	9.05	Call	Bond Future	1,565.7500	1.5657	1,585.5400	1.5855	1.264	0	0	0
2018/07/20	2037	07/02/2019			Bond Future	9.6676	90.4125	9.6561	90.5024	(0.119)	0.0000	0.0000	0
2018/07/20	2037	07/02/2019	9.06	Call	Bond Future	1,591.9600	1.5920	1,612.0100	1.6120	1.259	0	0	0
2018/07/20	2037	07/02/2019	9.05	Put	Bond Future	6,590.8200	6.5908	6,520.7600	6.5208	(1.063)	0	0	0
2018/07/20	2037	07/02/2019	9.07	Call	Bond Future	1,618.4200	1.6184	1,638.7500	1.6388	1.256	0	0	0
2018/07/20	2037	07/02/2019	9.07	Put	Bond Future	6,474.1900	6.4742	6,404.6700	6.4047	(1.074)	0	0	0
2018/07/20	2037	02/05/2019	9.81	Put	Bond Future	4,256.2600	4.2563	4,207.4500	4.2075	(1.147)	0	0	0
2018/07/20	2037	02/05/2019			Bond Future	9.7302	91.9307	9.7185	92.0211	(0.120)	0.0000	0.0000	0
2018/07/20	2037	02/05/2019	9.80	Call	Bond Future	4,827.9000	4.8279	4,869.2400	4.8692	0.856	0	0	0
2018/07/20	2037	02/05/2019	9.80	Put	Bond Future	4,291.9000	4.2919	4,242.8600	4.2429	(1.143)	0	0	0
2018/07/20	2037	02/05/2019	9.81	Call	Bond Future	4,868.6300	4.8686	4,910.2000	4.9102	0.854	0	0	0
2018/07/20	2037	02/05/2019	9.79	Call	Bond Future	4,787.3300	4.7873	4,828.4300	4.8284	0.859	0	0	0
2018/07/20	2037	02/05/2019	9.79	Put	Bond Future	4,327.8000	4.3278	4,278.5200	4.2785	(1.139)	0	0	0
2018/07/20	2038	02/08/2018	134.55	Put	Bond Future	12,991.9200	12.9919	12,976.0600	12.9761	(0.122)	0	0	0
2018/07/20	2038	02/08/2018			Bond Future	121.5581	121.5581	121.5739	121.5739	0.013	0.0000	0.0000	2,841
2018/07/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2038	02/08/2018	134.54	Put	Bond Future	12,981.9200	12.9819	12,966.0600	12.9661	(0.122)	0	0	0
2018/07/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2038	02/08/2018	134.53	Put	Bond Future	12,971.9200	12.9719	12,956.0600	12.9561	(0.122)	0	0	0
2018/07/20	2038	01/11/2018			Bond Future	123.7561	123.7561	123.7718	123.7718	0.013	0.0000	0.0000	6,813
2018/07/20	2038	07/02/2019			Bond Future	124.5856	124.5856	124.6023	124.6023	0.013	0.0000	0.0000	0
2018/07/20	2038	02/05/2019			Bond Future	126.7004	126.7004	126.7160	126.7160	0.012	0.0000	0.0000	0
2018/07/20	2040	02/08/2018	10.04	Call	Bond Future	3,694.2700	3.6943	3,766.4200	3.7664	1.953	0	0	0
2018/07/20	2040	02/08/2018	10.03	Put	Bond Future	106.0400	0.1060	84.3700	0.0844	(20.436)	0	0	0
2018/07/20	2040	02/08/2018			Bond Future	9.6098	94.6664	9.5991	94.7592	(0.112)	0.0000	0.0000	20,832
2018/07/20	2040	02/08/2018	10.05	Call	Bond Future	3,769.0900	3.7691	3,842.1900	3.8422	1.939	0	0	0
2018/07/20	2040	02/08/2018	10.05	Put	Bond Future	93.4400	0.0934	73.7000	0.0737	(21.126)	0	0	0
2018/07/20	2040	02/08/2018	10.04	Put	Bond Future	99.5500	0.0996	78.8600	0.0789	(20.784)	0	0	0
2018/07/20	2040	02/08/2018	10.03	Call	Bond Future	3,619.7200	3.6197	3,690.8900	3.6909	1.966	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
2018/07/20	2040	01/11/2018	9.80	Call	Bond Future	3,334.9500	3.3350	3,376.4700	3.3765	1.245	0	0	3,540
2018/07/20	2040	01/11/2018	9.09	Put	Bond Future	5,982.3000	5.9823	5,900.2700	5.9003	(1.371)	0	0	0
2018/07/20	2040	01/11/2018			Bond Future	9.6722	96.3557	9.6612	96.4499	(0.114)	0.0000	0.0000	10,980
2018/07/20	2040	01/11/2018	9.20	Put	Bond Future	5,237.6200	5.2376	5,159.2300	5.1592	(1.497)	0	0	0
2018/07/20	2040	01/11/2018	9.20	Call	Bond Future	1,073.7700	1.0738	1,089.5700	1.0896	1.471	0	0	3,540
2018/07/20	2040	01/11/2018	9.80	Put	Bond Future	2,256.3900	2.2564	2,203.7200	2.2037	(2.334)	0	0	0
2018/07/20	2040	01/11/2018	9.08	Call	Bond Future	784.5100	0.7845	796.3600	0.7964	1.510	0	0	0
2018/07/20	2040	01/11/2018	9.08	Put	Bond Future	6,053.2900	6.0533	5,970.9500	5.9710	(1.360)	0	0	0
2018/07/20	2040	01/11/2018	9.10	Put	Bond Future	5,912.0000	5.9120	5,830.2900	5.8303	(1.382)	0	0	0
2018/07/20	2040	01/11/2018	9.09	Call	Bond Future	806.3400	0.8063	818.5000	0.8185	1.508	0	0	0
2018/07/20	2040	01/11/2018	9.10	Call	Bond Future	828.7300	0.8287	841.2100	0.8412	1.506	0	0	2,950
2018/07/20	2040	01/11/2018	8.50	Put	Bond Future	10,983.0500	10.9831	10,890.2200	10.8902	(0.845)	0	0	0
2018/07/20	2040	01/11/2018	8.50	Call	Bond Future	87.4000	0.0874	88.7600	0.0888	1.556	0	0	2,950
2018/07/20	2040	01/11/2018	9.07	Call	Bond Future	763.0600	0.7631	774.6100	0.7746	1.514	0	0	0
2018/07/20	2040	01/11/2018	9.07	Put	Bond Future	6,124.8100	6.1248	6,042.1700	6.0422	(1.349)	0	0	0
2018/07/20	2040	07/02/2019	9.11	Put	Bond Future	7,142.5900	7.1426	7,066.7200	7.0667	(1.062)	0	0	0
2018/07/20	2040	07/02/2019	9.13	Call	Bond Future	1,639.8600	1.6399	1,661.0900	1.6611	1.295	0	0	0
2018/07/20	2040	07/02/2019			Bond Future	9.7420	93.7117	9.7305	93.8082	(0.118)	0.0000	0.0000	0
2018/07/20	2040	07/02/2019	9.11	Call	Bond Future	1,583.0400	1.5830	1,603.6800	1.6037	1.304	0	0	0
2018/07/20	2040	07/02/2019	9.13	Put	Bond Future	7,015.5300	7.0155	6,940.2500	6.9402	(1.073)	0	0	0
2018/07/20	2040	07/02/2019	9.12	Put	Bond Future	7,078.7200	7.0787	7,003.1400	7.0031	(1.068)	0	0	0
2018/07/20	2040	07/02/2019	9.12	Call	Bond Future	1,611.1800	1.6112	1,632.1100	1.6321	1.299	0	0	0
2018/07/20	2040	02/05/2019	9.88	Put	Bond Future	4,648.4300	4.6484	4,595.8700	4.5959	(1.131)	0	0	0
2018/07/20	2040	02/05/2019	9.89	Call	Bond Future	5,318.5600	5.3186	5,363.3900	5.3634	0.843	0	0	0
2018/07/20	2040	02/05/2019			Bond Future	9.8041	95.2852	9.7924	95.3823	(0.119)	0.0000	0.0000	0
2018/07/20	2040	02/05/2019	9.90	Call	Bond Future	5,362.3700	5.3624	5,407.4600	5.4075	0.841	0	0	0
2018/07/20	2040	02/05/2019	9.90	Put	Bond Future	4,571.8800	4.5719	4,519.8400	4.5198	(1.138)	0	0	0
2018/07/20	2040	02/05/2019	9.88	Call	Bond Future	5,274.9000	5.2749	5,319.4700	5.3195	0.845	0	0	0
2018/07/20	2040	02/05/2019	9.89	Put	Bond Future	4,610.0200	4.6100	4,557.7200	4.5577	(1.134)	0	0	0
2018/07/20	2044	02/08/2018	10.07	Call	Bond Future	3,710.9800	3.7110	3,824.0000	3.8240	3.046	0	0	0
2018/07/20	2044	02/08/2018			Bond Future	9.6445	91.7290	9.6288	91.8673	(0.164)	0.0000	0.0000	21,313
2018/07/20	2044	02/08/2018	10.05	Call	Bond Future	3,561.2900	3.5613	3,671.8500	3.6719	3.104	0	0	0
2018/07/20	2044	02/08/2018	10.05	Put	Bond Future	122.8000	0.1228	95.0600	0.0951	(22.590)	0	0	0
2018/07/20	2044	02/08/2018	10.07	Put	Bond Future	108.5700	0.1086	83.2900	0.0833	(23.285)	0	0	0
2018/07/20	2044	02/08/2018	10.06	Call	Bond Future	3,636.0100	3.6360	3,747.8200	3.7478	3.075	0	0	0
2018/07/20	2044	02/08/2018	10.06	Put	Bond Future	115.5000	0.1155	89.0100	0.0890	(22.935)	0	0	0
2018/07/20	2044	01/11/2018	9.12	Call	Bond Future	744.3600	0.7444	766.0900	0.7661	2.919	0	0	0
2018/07/20	2044	01/11/2018			Bond Future	9.7048	93.3660	9.6886	93.5064	(0.167)	0.0000	0.0000	26,360
2018/07/20	2044	01/11/2018	9.12	Put	Bond Future	6,054.6100	6.0546	5,935.9600	5.9360	(1.960)	0	0	0
2018/07/20	2044	01/11/2018	9.13	Call	Bond Future	767.0200	0.7670	789.2900	0.7893	2.903	0	0	0
2018/07/20	2044	01/11/2018	9.14	Put	Bond Future	5,910.1900	5.9102	5,792.6200	5.7926	(1.989)	0	0	0
2018/07/20	2044	01/11/2018	9.13	Put	Bond Future	5,982.1700	5.9822	5,864.0600	5.8641	(1.974)	0	0	0
2018/07/20	2044	01/11/2018	9.14	Call	Bond Future	789.9800	0.7900	812.7900	0.8128	2.887	0	0	0
2018/07/20	2044	07/02/2019	9.18	Put	Bond Future	7,059.0100	7.0590	6,951.8800	6.9519	(1.518)	0	0	0
2018/07/20	2044	07/02/2019			Bond Future	9.7722	90.7894	9.7554	90.9330	(0.172)	0.0000	0.0000	0
2018/07/20	2044	07/02/2019	9.17	Call	Bond Future	1,720.4300	1.7204	1,756.4500	1.7565	2.094	0	0	0
2018/07/20	2044	07/02/2019	9.17	Put	Bond Future	7,123.2600	7.1233	7,015.6700	7.0157	(1.510)	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
2018/07/20	2044	07/02/2019	9.18	Call	Bond Future	1,750.2400	1.7502	1,786.7200	1.7867	2.084	0	0	0
2018/07/20	2044	07/02/2019	9.16	Call	Bond Future	1,690.6900	1.6907	1,726.2400	1.7262	2.103	0	0	0
2018/07/20	2044	07/02/2019	9.16	Put	Bond Future	7,187.7300	7.1877	7,079.6700	7.0797	(1.503)	0	0	0
2018/07/20	2044	02/05/2019	9.90	Call	Bond Future	5,363.5700	5.3636	5,434.1500	5.4341	1.316	0	0	0
2018/07/20	2044	02/05/2019			Bond Future	9.8320	92.3138	9.8149	92.4588	(0.174)	0.0000	0.0000	0
2018/07/20	2044	02/05/2019	9.90	Put	Bond Future	4,792.0000	4.7920	4,717.5900	4.7176	(1.553)	0	0	0
2018/07/20	2044	02/05/2019	9.91	Call	Bond Future	5,407.9000	5.4079	5,478.8600	5.4789	1.312	0	0	0
2018/07/20	2044	02/05/2019	9.92	Put	Bond Future	4,713.4800	4.7135	4,639.8200	4.6398	(1.563)	0	0	0
2018/07/20	2044	02/05/2019	9.91	Put	Bond Future	4,752.7600	4.7528	4,678.7300	4.6787	(1.558)	0	0	0
2018/07/20	2044	02/05/2019	9.92	Call	Bond Future	5,452.0500	5.4521	5,523.3800	5.5234	1.308	0	0	0
2018/07/20	2046	02/08/2018	128.78	Put	Bond Future	13,390.5300	13.3905	13,375.3600	13.3754	(0.113)	0	0	0
2018/07/20	2046	02/08/2018			Bond Future	115.3895	115.3895	115.4046	115.4046	0.013	0.0000	0.0000	8,628
2018/07/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2046	02/08/2018	128.77	Put	Bond Future	13,380.5300	13.3805	13,365.3600	13.3654	(0.113)	0	0	0
2018/07/20	2046	02/08/2018	128.79	Put	Bond Future	13,400.5300	13.4005	13,385.3600	13.3854	(0.113)	0	0	0
2018/07/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2046	01/11/2018			Bond Future	115.8268	115.8268	115.8418	115.8418	0.013	0.0000	0.0000	10,966
2018/07/20	2046	07/02/2019			Bond Future	118.0913	118.0913	118.1072	118.1072	0.014	0.0000	0.0000	0
2018/07/20	2046	02/05/2019			Bond Future	118.4136	118.4136	118.4287	118.4287	0.013	0.0000	0.0000	0
2018/07/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2050	02/08/2018	137.54	Put	Bond Future	17,615.9300	17.6159	17,600.2100	17.6002	(0.089)	0	0	0
2018/07/20	2050	02/08/2018	137.52	Put	Bond Future	17,595.9300	17.5959	17,580.2100	17.5802	(0.089)	0	0	0
2018/07/20	2050	02/08/2018			Bond Future	119.9241	119.9241	119.9398	119.9398	0.013	0.0000	0.0000	5,204
2018/07/20	2050	02/08/2018	137.53	Put	Bond Future	17,605.9300	17.6059	17,590.2100	17.5902	(0.089)	0	0	0
2018/07/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	2050	01/11/2018			Bond Future	122.0926	122.0926	122.1081	122.1081	0.013	0.0000	0.0000	4,697
2018/07/20	2050	07/02/2019			Bond Future	122.7082	122.7082	122.7249	122.7249	0.014	0.0000	0.0000	0
2018/07/20	2050	02/05/2019			Bond Future	124.7913	124.7913	124.8068	124.8068	0.012	0.0000	0.0000	0
2018/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	AL37	02/08/2018			Index Future	585.3730	585.3730	585.4890	585.4890	0.020	0.0000	0.0000	0
2018/07/20	AL37	01/11/2018			Index Future	595.8200	595.8200	595.9350	595.9350	0.019	0.0000	0.0000	0
2018/07/20	AL37	07/02/2019			Index Future	607.3620	607.3620	607.4830	607.4830	0.020	0.0000	0.0000	0
2018/07/20	AL37	02/05/2019			Index Future	617.5640	617.5640	617.6810	617.6810	0.019	0.0000	0.0000	0
2018/07/20	AL7T	02/08/2018			Index Future	682.0720	682.0720	682.5830	682.5830	0.075	0.0000	0.0000	0
2018/07/20	AL7T	01/11/2018			Index Future	694.2440	694.2440	694.7620	694.7620	0.075	0.0000	0.0000	0
2018/07/20	AL7T	07/02/2019			Index Future	707.6930	707.6930	708.2250	708.2250	0.075	0.0000	0.0000	0

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2018/07/20	AL7T	02/05/2019			Index Future	719.5810	719.5810	720.1130	720.1130	0.074	0.0000	0.0000	0
2018/07/20	ALBI	02/08/2018			Index Future	619.1570	619.1570	619.6520	619.6520	0.080	0.0000	0.0000	449
2018/07/20	ALBI	01/11/2018			Index Future	630.2070	630.2070	630.7080	630.7080	0.079	0.0000	0.0000	456
2018/07/20	ALBI	07/02/2019			Index Future	642.4150	642.4150	642.9300	642.9300	0.080	0.0000	0.0000	0
2018/07/20	ALBI	02/05/2019			Index Future	653.2060	653.2060	653.7230	653.7230	0.079	0.0000	0.0000	0
2018/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	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
2018/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	EL28	02/08/2018			Bond Future	127.1842	127.1842	127.2030	127.2030	0.015	0.0000	0.0000	0
2018/07/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	EL28	02/08/2018	134.93	Put	Bond Future	7,745.7800	7.7458	7,727.0000	7.7270	(0.242)	0	0	0
2018/07/20	EL28	02/08/2018	134.95	Put	Bond Future	7,765.7800	7.7658	7,747.0000	7.7470	(0.242)	0	0	0
2018/07/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	EL28	02/08/2018	134.94	Put	Bond Future	7,755.7800	7.7558	7,737.0000	7.7370	(0.242)	0	0	0
2018/07/20	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	ES33	02/08/2018	11.14	Call	Bond Future	2,113.6300	2.1136	2,181.4600	2.1815	3.209	0	0	0
2018/07/20	ES33	02/08/2018			Bond Future	10.7818	78.7302	10.7706	78.7980	(0.104)	0.0000	0.0000	0
2018/07/20	ES33	02/08/2018	11.15	Call	Bond Future	2,171.3800	2.1714	2,239.2100	2.2392	3.124	0	0	0
2018/07/20	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	ES33	02/08/2018	11.16	Call	Bond Future	2,229.0700	2.2291	2,296.9000	2.2969	3.043	0	0	0
2018/07/20	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	ES33	01/11/2018			Bond Future	10.8938	76.3469	10.8822	76.4157	(0.107)	0.0000	0.0000	9,466
2018/07/20	ES33	07/02/2019			Bond Future	11.0212	77.8257	11.0091	77.8963	(0.110)	0.0000	0.0000	0
2018/07/20	ES33	02/05/2019			Bond Future	11.1283	75.3428	11.1159	75.4137	(0.111)	0.0000	0.0000	0
2018/07/20	ES42	02/08/2018			Bond Future	10.9964	81.4778	10.9852	81.5551	(0.102)	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
2018/07/20	ES42	01/11/2018			Bond Future	11.1051	78.6718	11.0935	78.7502	(0.104)	0.0000	0.0000	7,957
2018/07/20	ES42	07/02/2019			Bond Future	11.2244	80.1955	11.2123	80.2759	(0.108)	0.0000	0.0000	0
2018/07/20	ES42	02/05/2019			Bond Future	11.3299	77.2820	11.3175	77.3628	(0.109)	0.0000	0.0000	0
2018/07/20	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	02/08/2018			GOVI	614.7910	614.7910	615.3200	615.3200	0.086	0.0000	0.0000	366
2018/07/20	GOVI	02/08/2018	605.71	Call	GOVI	90,810.0000	9.0810	96,100.0000	9.6100	5.825	0	0	0
2018/07/20	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	02/08/2018	605.72	Call	GOVI	90,710.0000	9.0710	96,000.0000	9.6000	5.832	0	0	0
2018/07/20	GOVI	02/08/2018	605.70	Call	GOVI	90,910.0000	9.0910	96,200.0000	9.6200	5.819	0	0	0
2018/07/20	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	01/11/2018	653.50	Put	GOVI	277,380.0000	27.7380	272,010.0000	27.2010	(1.936)	0	0	0
2018/07/20	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	01/11/2018			GOVI	625.7620	625.7620	626.2990	626.2990	0.086	0.0000	0.0000	111
2018/07/20	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	01/11/2018	653.49	Put	GOVI	277,280.0000	27.7280	271,910.0000	27.1910	(1.937)	0	0	0
2018/07/20	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	01/11/2018	653.51	Put	GOVI	277,480.0000	27.7480	272,110.0000	27.2110	(1.935)	0	0	0
2018/07/20	GOVI	07/02/2019	666.53	Put	GOVI	286,450.0000	28.6450	280,940.0000	28.0940	(1.924)	0	0	0
2018/07/20	GOVI	07/02/2019			GOVI	637.8850	637.8850	638.4360	638.4360	0.086	0.0000	0.0000	0
2018/07/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	07/02/2019	666.52	Put	GOVI	286,350.0000	28.6350	280,840.0000	28.0840	(1.924)	0	0	0
2018/07/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	07/02/2019	666.51	Put	GOVI	286,250.0000	28.6250	280,740.0000	28.0740	(1.925)	0	0	0
2018/07/20	GOVI	02/05/2019	647.87	Call	GOVI	7,290.0000	0.7290	12,830.0000	1.2830	75.995	0	0	0
2018/07/20	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	02/05/2019			GOVI	648.5990	648.5990	649.1530	649.1530	0.085	0.0000	0.0000	0
2018/07/20	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	GOVI	02/05/2019	647.88	Call	GOVI	7,190.0000	0.7190	12,730.0000	1.2730	77.051	0	0	0
2018/07/20	GOVI	02/05/2019	647.86	Call	GOVI	7,390.0000	0.7390	12,930.0000	1.2930	74.966	0	0	0
2018/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/20	IGOV	02/08/2018			Index Future	249.4270	249.4270	249.4180	249.4180	(0.004)	0.0000	0.0000	665
2018/07/20	IGOV	01/11/2018			Index Future	253.9370	253.9370	253.9270	253.9270	(0.004)	0.0000	0.0000	714
2018/07/20	IGOV	07/02/2019			Index Future	258.9020	258.9020	258.8930	258.8930	(0.003)	0.0000	0.0000	0
2018/07/20	IGOV	02/05/2019			Index Future	263.2980	263.2980	263.2860	263.2860	(0.005)	0.0000	0.0000	0
2018/07/20	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/20	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/20	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5900	99.5900	0.010	0.0000	0.0000	0
2018/07/20	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0400	102.0400	0.020	0.0000	0.0000	0
2018/07/20	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9800	99.9800	0.020	0.0000	0.0000	0
2018/07/20	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/20	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/20	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2018/07/20	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7800	99.7800	0.020	0.0000	0.0000	0
2018/07/20	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9800	101.9800	0.020	0.0000	0.0000	0
2018/07/20	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	103.0000	103.0000	0.039	0.0000	0.0000	0
2018/07/20	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.1000	99.1000	0.040	0.0000	0.0000	0
2018/07/20	IS02	22/06/2020			Interest Rate Swap	102.7000	102.7000	102.7500	102.7500	0.049	0.0000	0.0000	0
2018/07/20	IS02	21/09/2020			Interest Rate Swap	99.7800	99.7800	99.8300	99.8300	0.050	0.0000	0.0000	0
2018/07/20	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.7100	96.7100	0.052	0.0000	0.0000	0
2018/07/20	IS05	16/03/2021			Interest Rate Swap	95.9100	95.9100	95.9600	95.9600	0.052	0.0000	0.0000	0
2018/07/20	IS05	15/06/2021			Interest Rate Swap	95.1300	95.1300	95.1800	95.1800	0.053	0.0000	0.0000	0
2018/07/20	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.3900	95.3900	0.052	0.0000	0.0000	0
2018/07/20	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.6200	97.6200	0.062	0.0000	0.0000	51
2018/07/20	IS05	15/03/2022			Interest Rate Swap	97.7100	97.7100	97.7700	97.7700	0.061	0.0000	0.0000	0
2018/07/20	IS05	21/06/2022			Interest Rate Swap	98.9400	98.9400	99.0000	99.0000	0.061	0.0000	0.0000	0
2018/07/20	IS05	20/09/2022			Interest Rate Swap	102.8700	102.8700	102.9200	102.9200	0.049	0.0000	0.0000	0
2018/07/20	IS05	20/12/2022			Interest Rate Swap	104.1400	104.1400	104.1800	104.1800	0.038	0.0000	0.0000	0
2018/07/20	IS05	22/03/2023			Interest Rate Swap	97.5700	97.5700	97.6100	97.6100	0.041	0.0000	0.0000	0
2018/07/20	IS05	20/06/2023			Interest Rate Swap	103.6000	103.6000	103.6300	103.6300	0.029	0.0000	0.0000	0
2018/07/20	IS05	19/09/2023			Interest Rate Swap	99.1500	99.1500	99.1700	99.1700	0.020	0.0000	0.0000	0
2018/07/20	IS10	17/12/2025			Interest Rate Swap	95.9300	95.9300	95.8800	95.8800	(0.052)	0.0000	0.0000	0
2018/07/20	IS10	16/03/2026			Interest Rate Swap	92.9500	92.9500	92.8900	92.8900	(0.065)	0.0000	0.0000	0
2018/07/20	IS10	15/06/2026			Interest Rate Swap	91.7000	91.7000	91.6400	91.6400	(0.065)	0.0000	0.0000	0
2018/07/20	IS10	21/09/2026			Interest Rate Swap	93.8400	93.8400	93.7800	93.7800	(0.064)	0.0000	0.0000	0
2018/07/20	IS10	21/12/2026			Interest Rate Swap	97.6000	97.6000	97.5300	97.5300	(0.072)	0.0000	0.0000	0
2018/07/20	IS10	15/03/2027			Interest Rate Swap	96.1500	96.1500	96.0900	96.0900	(0.062)	0.0000	0.0000	0
2018/07/20	IS10	21/06/2027			Interest Rate Swap	98.2000	98.2000	98.1400	98.1400	(0.061)	0.0000	0.0000	0
2018/07/20	IS10	20/09/2027			Interest Rate Swap	103.6100	103.6100	103.5300	103.5300	(0.077)	0.0000	0.0000	0
2018/07/20	IS10	20/12/2027			Interest Rate Swap	103.9500	103.9500	103.8700	103.8700	(0.077)	0.0000	0.0000	0
2018/07/20	IS10	22/03/2028			Interest Rate Swap	97.5100	97.5100	97.4100	97.4100	(0.103)	0.0000	0.0000	0
2018/07/20	IS10	20/06/2028			Interest Rate Swap	104.6300	104.6300	104.5300	104.5300	(0.096)	0.0000	0.0000	0
2018/07/20	IS10	19/09/2028			Interest Rate Swap	98.2400	98.2400	98.1300	98.1300	(0.112)	0.0000	0.0000	0
2018/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/20	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/20	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/20	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
2018/07/20	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R023	02/08/2018			Bond Future	8.1441	101.8827	8.1435	101.8851	(0.008)	0.0000	0.0000	26,287
2018/07/20	R023	02/08/2018	10.40	Call	Bond Future	7,965.2900	7.9653	7,967.6700	7.9677	0.030	0	0	0
2018/07/20	R023	02/08/2018	10.41	Call	Bond Future	7,998.8000	7.9988	8,001.1800	8.0012	0.030	0	0	0
2018/07/20	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R023	02/08/2018	10.39	Call	Bond Future	7,931.7600	7.9318	7,934.1400	7.9341	0.030	0	0	0
2018/07/20	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R023	01/11/2018	10.58	Call	Bond Future	7,969.5500	7.9696	7,971.6200	7.9716	0.026	0	0	0
2018/07/20	R023	01/11/2018	10.57	Put	Bond Future	0.9000	0.0009	0.8500	0.0009	(5.556)	0	0	0
2018/07/20	R023	01/11/2018			Bond Future	8.2094	99.7749	8.2088	99.7770	(0.007)	0.0000	0.0000	20,526
2018/07/20	R023	01/11/2018	10.59	Call	Bond Future	8,001.4100	8.0014	8,003.4800	8.0035	0.026	0	0	0
2018/07/20	R023	01/11/2018	10.59	Put	Bond Future	0.8200	0.0008	0.7700	0.0008	(6.098)	0	0	0
2018/07/20	R023	01/11/2018	10.58	Put	Bond Future	0.8600	0.0009	0.8100	0.0008	(5.814)	0	0	0
2018/07/20	R023	01/11/2018	10.57	Call	Bond Future	7,937.6800	7.9377	7,939.7500	7.9398	0.026	0	0	0
2018/07/20	R023	07/02/2019	10.59	Call	Bond Future	7,373.1800	7.3732	7,375.2300	7.3752	0.028	0	0	0
2018/07/20	R023	07/02/2019			Bond Future	8.2884	101.7077	8.2875	101.7104	(0.010)	0.0000	0.0000	0
2018/07/20	R023	07/02/2019	10.57	Call	Bond Future	7,314.1800	7.3142	7,316.2100	7.3162	0.028	0	0	0
2018/07/20	R023	07/02/2019	10.57	Put	Bond Future	41.5400	0.0415	40.8600	0.0409	(1.637)	0	0	0
2018/07/20	R023	07/02/2019	10.59	Put	Bond Future	39.7700	0.0398	39.1100	0.0391	(1.660)	0	0	0
2018/07/20	R023	07/02/2019	10.58	Call	Bond Future	7,343.6800	7.3437	7,345.7200	7.3457	0.028	0	0	0
2018/07/20	R023	07/02/2019	10.58	Put	Bond Future	40.6500	0.0407	39.9800	0.0400	(1.648)	0	0	0
2018/07/20	R023	02/05/2019	8.45	Call	Bond Future	1,824.7800	1.8248	1,822.7800	1.8228	(0.110)	0	0	0
2018/07/20	R023	02/05/2019	8.44	Put	Bond Future	1,518.9600	1.5190	1,515.3100	1.5153	(0.240)	0	0	0
2018/07/20	R023	02/05/2019			Bond Future	8.3498	99.4879	8.3493	99.4895	(0.006)	0.0000	0.0000	0
2018/07/20	R023	02/05/2019	8.46	Call	Bond Future	1,844.8400	1.8448	1,842.8400	1.8428	(0.108)	0	0	0
2018/07/20	R023	02/05/2019	8.46	Put	Bond Future	1,495.7400	1.4957	1,492.0900	1.4921	(0.244)	0	0	0
2018/07/20	R023	02/05/2019	8.45	Put	Bond Future	1,507.3000	1.5073	1,503.6500	1.5037	(0.242)	0	0	0
2018/07/20	R023	02/05/2019	8.44	Call	Bond Future	1,804.8200	1.8048	1,802.8200	1.8028	(0.111)	0	0	0
2018/07/20	R035	02/08/2018	9.42	Call	Bond Future	725.0600	0.7251	731.2800	0.7313	0.858	0	0	0
2018/07/20	R035	02/08/2018			Bond Future	9.4651	98.9599	9.4543	99.0458	(0.114)	0.0000	0.0000	60,594
2018/07/20	R035	02/08/2018	9.42	Put	Bond Future	1,085.9600	1.0860	1,006.2600	1.0063	(7.339)	0	0	0
2018/07/20	R035	02/08/2018	9.43	Call	Bond Future	761.3200	0.7613	768.6100	0.7686	0.958	0	0	0
2018/07/20	R035	02/08/2018	9.44	Put	Bond Future	999.1900	0.9992	921.6800	0.9217	(7.757)	0	0	0
2018/07/20	R035	02/08/2018	9.43	Put	Bond Future	1,042.0200	1.0420	963.3900	0.9634	(7.546)	0	0	0
2018/07/20	R035	02/08/2018	9.44	Call	Bond Future	798.5900	0.7986	807.0000	0.8070	1.053	0	0	0
2018/07/20	R035	01/11/2018	8.93	Call	Bond Future	653.2400	0.6532	663.7100	0.6637	1.603	0	0	0
2018/07/20	R035	01/11/2018	8.92	Put	Bond Future	5,640.9600	5.6410	5,563.9200	5.5639	(1.366)	0	0	0
2018/07/20	R035	01/11/2018			Bond Future	9.5326	96.2300	9.5215	96.3173	(0.116)	0.0000	0.0000	36,963
2018/07/20	R035	01/11/2018	8.94	Call	Bond Future	672.9600	0.6730	683.7200	0.6837	1.599	0	0	0
2018/07/20	R035	01/11/2018	8.94	Put	Bond Future	5,510.4300	5.5104	5,433.9700	5.4340	(1.388)	0	0	0
2018/07/20	R035	01/11/2018	8.93	Put	Bond Future	5,575.4500	5.5754	5,498.7000	5.4987	(1.377)	0	0	0
2018/07/20	R035	01/11/2018	8.92	Call	Bond Future	633.9100	0.6339	644.0900	0.6441	1.606	0	0	0
2018/07/20	R035	07/02/2019	8.98	Call	Bond Future	1,489.0800	1.4891	1,508.2900	1.5083	1.290	0	0	0
2018/07/20	R035	07/02/2019			Bond Future	9.6088	98.0941	9.5973	98.1835	(0.120)	0.0000	0.0000	0
2018/07/20	R035	07/02/2019	8.96	Call	Bond Future	1,437.8000	1.4378	1,456.4800	1.4565	1.299	0	0	0
2018/07/20	R035	07/02/2019	8.96	Put	Bond Future	6,664.8900	6.6649	6,594.1800	6.5942	(1.061)	0	0	0
2018/07/20	R035	07/02/2019	8.98	Put	Bond Future	6,548.7200	6.5487	6,478.5400	6.4785	(1.072)	0	0	0

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2018/07/20	R035	07/02/2019	8.97	Call	Bond Future	1,463.3000	1.4633	1,482.2500	1.4822	1.295	0	0	0
2018/07/20	R035	07/02/2019	8.97	Put	Bond Future	6,606.6100	6.6066	6,536.1700	6.5362	(1.066)	0	0	0
2018/07/20	R035	02/05/2019	9.74	Put	Bond Future	4,281.1400	4.2811	4,232.2800	4.2323	(1.141)	0	0	0
2018/07/20	R035	02/05/2019			Bond Future	9.6696	95.2434	9.6579	95.3332	(0.122)	0.0000	0.0000	0
2018/07/20	R035	02/05/2019	9.74	Call	Bond Future	4,816.4800	4.8165	4,857.4600	4.8575	0.851	0	0	0
2018/07/20	R035	02/05/2019	9.75	Call	Bond Future	4,856.7200	4.8567	4,897.9400	4.8979	0.849	0	0	0
2018/07/20	R035	02/05/2019	9.75	Put	Bond Future	4,245.6600	4.2457	4,197.0400	4.1970	(1.145)	0	0	0
2018/07/20	R035	02/05/2019	9.73	Call	Bond Future	4,776.0500	4.7761	4,816.7900	4.8168	0.853	0	0	0
2018/07/20	R035	02/05/2019	9.73	Put	Bond Future	4,316.5200	4.3165	4,267.4200	4.2674	(1.137)	0	0	0
2018/07/20	R186	02/08/2018	9.04	Put	Bond Future	114.5400	0.1145	93.4900	0.0935	(18.378)	0	0	0
2018/07/20	R186	02/08/2018	8.48	Put	Bond Future	1,744.8500	1.7449	1,674.1300	1.6741	(4.053)	0	0	0
2018/07/20	R186	02/08/2018	8.25	Call	Bond Future	15.0000	0.0150	13.3900	0.0134	(10.733)	0	0	3,020
2018/07/20	R186	02/08/2018			Bond Future	8.7351	111.6549	8.7244	111.7222	(0.123)	0.0000	0.0000	84,737
2018/07/20	R186	02/08/2018	8.90	Call	Bond Future	1,300.5700	1.3006	1,330.7400	1.3307	2.320	0	0	0
2018/07/20	R186	02/08/2018	8.90	Put	Bond Future	277.3300	0.2773	240.2200	0.2402	(13.381)	0	0	2,500
2018/07/20	R186	02/08/2018	8.47	Call	Bond Future	126.1700	0.1262	122.6700	0.1227	(2.774)	0	0	0
2018/07/20	R186	02/08/2018	8.47	Put	Bond Future	1,798.2000	1.7982	1,727.4200	1.7274	(3.936)	0	0	0
2018/07/20	R186	02/08/2018	8.50	Call	Bond Future	159.0700	0.1591	155.8500	0.1559	(2.024)	0	0	0
2018/07/20	R186	02/08/2018	8.50	Put	Bond Future	1,640.2500	1.6403	1,569.7500	1.5697	(4.298)	0	0	0
2018/07/20	R186	02/08/2018	9.04	Call	Bond Future	1,996.9000	1.9969	2,043.1300	2.0431	2.315	0	0	0
2018/07/20	R186	02/08/2018	8.48	Call	Bond Future	136.4800	0.1365	133.0400	0.1330	(2.521)	0	0	0
2018/07/20	R186	02/08/2018	8.25	Put	Bond Future	3,099.7400	3.0997	3,030.8500	3.0308	(2.222)	0	0	0
2018/07/20	R186	02/08/2018	7.50	Put	Bond Future	8,079.2900	8.0793	8,012.0100	8.0120	(0.833)	0	0	0
2018/07/20	R186	02/08/2018	8.75	Call	Bond Future	706.6800	0.7067	718.7000	0.7187	1.701	0	0	2,500
2018/07/20	R186	02/08/2018	8.75	Put	Bond Future	613.8800	0.6139	558.6200	0.5586	(9.002)	0	0	2,500
2018/07/20	R186	02/08/2018	8.46	Call	Bond Future	116.4800	0.1165	112.9300	0.1129	(3.048)	0	0	0
2018/07/20	R186	02/08/2018	8.46	Put	Bond Future	1,852.2200	1.8522	1,781.3900	1.7814	(3.824)	0	0	0
2018/07/20	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/20	R186	01/11/2018	9.14	Call	Bond Future	3,042.6700	3.0427	3,080.9600	3.0810	1.258	0	0	0
2018/07/20	R186	01/11/2018	7.96	Put	Bond Future	5,484.3200	5.4843	5,419.9100	5.4199	(1.174)	0	0	0
2018/07/20	R186	01/11/2018	8.54	Put	Bond Future	2,685.4800	2.6855	2,634.5000	2.6345	(1.898)	0	0	0
2018/07/20	R186	01/11/2018			Bond Future	8.8018	113.6474	8.7906	113.7156	(0.127)	0.0000	0.0000	23,516
2018/07/20	R186	01/11/2018	8.46	Put	Bond Future	3,004.8500	3.0049	2,951.3800	2.9514	(1.779)	0	0	0
2018/07/20	R186	01/11/2018	8.46	Call	Bond Future	901.3500	0.9014	916.0400	0.9160	1.630	0	0	5,000
2018/07/20	R186	01/11/2018	8.53	Call	Bond Future	1,055.9800	1.0560	1,072.8400	1.0728	1.597	0	0	0
2018/07/20	R186	01/11/2018	8.53	Put	Bond Future	2,724.4700	2.7245	2,673.1700	2.6732	(1.883)	0	0	0
2018/07/20	R186	01/11/2018	9.14	Put	Bond Future	1,012.4900	1.0125	982.6200	0.9826	(2.950)	0	0	5,000
2018/07/20	R186	01/11/2018	7.96	Call	Bond Future	208.3100	0.2083	212.0600	0.2121	1.800	0	0	5,000
2018/07/20	R186	01/11/2018	8.54	Call	Bond Future	1,078.9500	1.0789	1,096.1300	1.0961	1.592	0	0	0
2018/07/20	R186	01/11/2018	8.52	Call	Bond Future	1,033.0900	1.0331	1,049.6400	1.0496	1.602	0	0	0
2018/07/20	R186	01/11/2018	8.52	Put	Bond Future	2,763.5900	2.7636	2,711.9800	2.7120	(1.867)	0	0	0
2018/07/20	R186	07/02/2019	8.21	Put	Bond Future	4,972.1000	4.9721	4,915.7900	4.9158	(1.133)	0	0	0
2018/07/20	R186	07/02/2019	8.20	Call	Bond Future	924.5000	0.9245	938.0600	0.9381	1.467	0	0	0
2018/07/20	R186	07/02/2019			Bond Future	8.8774	110.5438	8.8656	110.6139	(0.134)	0.0000	0.0000	0
2018/07/20	R186	07/02/2019	8.21	Call	Bond Future	942.3500	0.9423	956.1200	0.9561	1.461	0	0	0
2018/07/20	R186	07/02/2019	8.20	Put	Bond Future	5,016.0800	5.0161	4,959.5600	4.9596	(1.127)	0	0	0
2018/07/20	R186	07/02/2019	8.22	Call	Bond Future	960.4200	0.9604	974.4100	0.9744	1.457	0	0	0

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2018/07/20	R186	07/02/2019	8.22	Put	Bond Future	4,928.3800	4.9284	4,872.2900	4.8723	(1.138)	0	0	0
2018/07/20	R186	02/05/2019	9.02	Call	Bond Future	3,461.9300	3.4619	3,493.9500	3.4939	0.925	0	0	0
2018/07/20	R186	02/05/2019	9.01	Put	Bond Future	3,049.2700	3.0493	3,011.0400	3.0110	(1.254)	0	0	0
2018/07/20	R186	02/05/2019			Bond Future	8.9438	112.4001	8.9316	112.4701	(0.136)	0.0000	0.0000	0
2018/07/20	R186	02/05/2019	9.03	Call	Bond Future	3,495.7000	3.4957	3,527.9200	3.5279	0.922	0	0	0
2018/07/20	R186	02/05/2019	9.03	Put	Bond Future	3,002.4600	3.0025	2,964.6200	2.9646	(1.260)	0	0	0
2018/07/20	R186	02/05/2019	9.02	Put	Bond Future	3,025.7800	3.0258	2,987.7400	2.9877	(1.257)	0	0	0
2018/07/20	R186	02/05/2019	9.01	Call	Bond Future	3,428.3000	3.4283	3,460.1300	3.4601	0.928	0	0	0
2018/07/20	R197	02/08/2018			Bond Future	296.7156	296.7156	296.7518	296.7518	0.012	0.0000	0.0000	1,235
2018/07/20	R197	01/11/2018			Bond Future	302.0810	302.0810	302.1168	302.1168	0.012	0.0000	0.0000	2,350
2018/07/20	R197	07/02/2019			Bond Future	300.6308	300.6308	300.6691	300.6691	0.013	0.0000	0.0000	0
2018/07/20	R197	02/05/2019			Bond Future	305.7338	305.7338	305.7696	305.7696	0.012	0.0000	0.0000	0
2018/07/20	R202	02/08/2018			Bond Future	232.7826	232.7826	232.8124	232.8124	0.013	0.0000	0.0000	12,968
2018/07/20	R202	01/11/2018			Bond Future	236.9920	236.9920	237.0215	237.0215	0.012	0.0000	0.0000	9,411
2018/07/20	R202	07/02/2019			Bond Future	237.7181	237.7181	237.7497	237.7497	0.013	0.0000	0.0000	0
2018/07/20	R202	02/05/2019			Bond Future	241.7536	241.7536	241.7830	241.7830	0.012	0.0000	0.0000	0
2018/07/20	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R204	02/08/2018			Bond Future	6.6407	101.4888	6.6502	101.4853	0.143	0.0000	0.0000	10,270
2018/07/20	R204	02/08/2018	8.98	Call	Bond Future	855.9800	0.8560	852.4600	0.8525	(0.411)	0	0	0
2018/07/20	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R204	02/08/2018	8.99	Call	Bond Future	859.6100	0.8596	856.0900	0.8561	(0.409)	0	0	0
2018/07/20	R204	02/08/2018	8.97	Call	Bond Future	852.3600	0.8524	848.8400	0.8488	(0.413)	0	0	0
2018/07/20	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R207	02/08/2018	6.86	Put	Bond Future	781.5300	0.7815	781.0100	0.7810	(0.067)	0	0	0
2018/07/20	R207	02/08/2018	6.85	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/07/20	R207	02/08/2018			Bond Future	7.4408	100.1903	7.4404	100.1908	(0.005)	0.0000	0.0000	19,367
2018/07/20	R207	02/08/2018	6.86	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/07/20	R207	02/08/2018	6.85	Put	Bond Future	795.0600	0.7951	794.5400	0.7945	(0.065)	0	0	0
2018/07/20	R207	02/08/2018	6.87	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/07/20	R207	02/08/2018	6.87	Put	Bond Future	768.0100	0.7680	767.4900	0.7675	(0.068)	0	0	0
2018/07/20	R207	01/11/2018	6.76	Put	Bond Future	814.8000	0.8148	814.3800	0.8144	(0.052)	0	0	0
2018/07/20	R207	01/11/2018			Bond Future	7.4752	101.9782	7.4750	101.9784	(0.002)	0.0000	0.0000	2,468
2018/07/20	R207	01/11/2018	6.75	Call	Bond Future	9.6100	0.0096	9.3900	0.0094	(2.289)	0	0	0
2018/07/20	R207	01/11/2018	6.75	Put	Bond Future	825.8500	0.8258	825.4400	0.8254	(0.050)	0	0	0
2018/07/20	R207	01/11/2018	6.76	Call	Bond Future	9.8800	0.0099	9.6500	0.0097	(2.328)	0	0	0
2018/07/20	R207	01/11/2018	6.74	Call	Bond Future	9.4100	0.0094	9.1900	0.0092	(2.338)	0	0	0
2018/07/20	R207	01/11/2018	6.74	Put	Bond Future	836.9700	0.8370	836.5600	0.8366	(0.049)	0	0	0
2018/07/20	R207	07/02/2019	6.52	Call	Bond Future	11.0100	0.0110	10.9100	0.0109	(0.908)	0	0	0
2018/07/20	R207	07/02/2019	6.51	Put	Bond Future	907.7500	0.9078	906.9200	0.9069	(0.091)	0	0	0
2018/07/20	R207	07/02/2019			Bond Future	7.5280	100.3087	7.5271	100.3094	(0.011)	0.0000	0.0000	0
2018/07/20	R207	07/02/2019	6.53	Call	Bond Future	11.2900	0.0113	11.1900	0.0112	(0.886)	0	0	0
2018/07/20	R207	07/02/2019	6.53	Put	Bond Future	890.5000	0.8905	889.6600	0.8897	(0.094)	0	0	0
2018/07/20	R207	07/02/2019	6.52	Put	Bond Future	899.0900	0.8991	898.2500	0.8983	(0.093)	0	0	0
2018/07/20	R207	07/02/2019	6.51	Call	Bond Future	10.8000	0.0108	10.7100	0.0107	(0.833)	0	0	0

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2018/07/20	R207	02/05/2019	7.63	Call	Bond Future	277.7700	0.2778	277.1300	0.2771	(0.230)	0	0	0
2018/07/20	R207	02/05/2019			Bond Future	7.6042	101.9931	7.6047	101.9928	0.007	0.0000	0.0000	0
2018/07/20	R207	02/05/2019	7.61	Call	Bond Future	270.0100	0.2700	269.3700	0.2694	(0.237)	0	0	0
2018/07/20	R207	02/05/2019	7.61	Put	Bond Future	266.1600	0.2662	265.8500	0.2659	(0.116)	0	0	0
2018/07/20	R207	02/05/2019	7.63	Put	Bond Future	260.6900	0.2607	260.3800	0.2604	(0.119)	0	0	0
2018/07/20	R207	02/05/2019	7.62	Call	Bond Future	273.7000	0.2737	273.0600	0.2731	(0.234)	0	0	0
2018/07/20	R207	02/05/2019	7.62	Put	Bond Future	263.2300	0.2632	262.9200	0.2629	(0.118)	0	0	0
2018/07/20	R208	02/08/2018	7.14	Call	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2018/07/20	R208	02/08/2018	7.12	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2018/07/20	R208	02/08/2018			Bond Future	7.7387	100.0392	7.7432	100.0288	0.058	0.0000	0.0000	14,964
2018/07/20	R208	02/08/2018	7.12	Put	Bond Future	1,449.0300	1.4490	1,459.3700	1.4594	0.714	0	0	0
2018/07/20	R208	02/08/2018	7.14	Put	Bond Future	1,401.8100	1.4018	1,412.1400	1.4121	0.737	0	0	0
2018/07/20	R208	02/08/2018	7.13	Call	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	0
2018/07/20	R208	02/08/2018	7.13	Put	Bond Future	1,425.4100	1.4254	1,435.7500	1.4357	0.725	0	0	0
2018/07/20	R208	01/11/2018	7.11	Put	Bond Future	1,508.4400	1.5084	1,517.7200	1.5177	0.615	0	0	0
2018/07/20	R208	01/11/2018			Bond Future	7.7971	98.4250	7.8022	98.4141	0.066	0.0000	0.0000	17,307
2018/07/20	R208	01/11/2018	7.11	Call	Bond Future	37.9600	0.0380	36.3600	0.0364	(4.215)	0	0	0
2018/07/20	R208	01/11/2018	7.12	Call	Bond Future	39.3000	0.0393	37.6600	0.0377	(4.173)	0	0	0
2018/07/20	R208	01/11/2018	7.10	Put	Bond Future	1,528.8400	1.5288	1,538.1600	1.5382	0.610	0	0	0
2018/07/20	R208	01/11/2018	7.12	Put	Bond Future	1,488.1800	1.4882	1,497.4200	1.4974	0.621	0	0	0
2018/07/20	R208	01/11/2018	7.10	Call	Bond Future	36.7500	0.0367	35.1900	0.0352	(4.245)	0	0	0
2018/07/20	R208	07/02/2019	7.07	Call	Bond Future	72.0300	0.0720	70.2000	0.0702	(2.541)	0	0	0
2018/07/20	R208	07/02/2019	7.08	Put	Bond Future	1,593.7700	1.5938	1,602.4400	1.6024	0.544	0	0	0
2018/07/20	R208	07/02/2019	7.06	Put	Bond Future	1,626.8100	1.6268	1,635.5800	1.6356	0.539	0	0	0
2018/07/20	R208	07/02/2019			Bond Future	7.8714	100.3315	7.8769	100.3209	0.071	0.0000	0.0000	0
2018/07/20	R208	07/02/2019	7.07	Put	Bond Future	1,610.3200	1.6103	1,619.0400	1.6190	0.542	0	0	0
2018/07/20	R208	07/02/2019	7.08	Call	Bond Future	74.8600	0.0749	72.9800	0.0730	(2.511)	0	0	0
2018/07/20	R208	07/02/2019	7.06	Call	Bond Future	69.1300	0.0691	67.3500	0.0674	(2.575)	0	0	0
2018/07/20	R208	02/05/2019	8.03	Put	Bond Future	765.0600	0.7651	769.1000	0.7691	0.528	0	0	0
2018/07/20	R208	02/05/2019	8.02	Call	Bond Future	912.6200	0.9126	904.9100	0.9049	(0.845)	0	0	0
2018/07/20	R208	02/05/2019			Bond Future	7.9373	98.6165	7.9442	98.6047	0.087	0.0000	0.0000	0
2018/07/20	R208	02/05/2019	8.03	Call	Bond Future	923.3000	0.9233	915.5500	0.9156	(0.839)	0	0	0
2018/07/20	R208	02/05/2019	8.02	Put	Bond Future	771.4400	0.7714	775.5200	0.7755	0.529	0	0	0
2018/07/20	R208	02/05/2019	8.04	Call	Bond Future	934.3700	0.9344	926.5800	0.9266	(0.834)	0	0	0
2018/07/20	R208	02/05/2019	8.04	Put	Bond Future	759.0800	0.7591	763.0800	0.7631	0.527	0	0	0
2018/07/20	R209	02/08/2018	9.66	Call	Bond Future	1,726.5000	1.7265	1,759.6600	1.7597	1.921	0	0	435
2018/07/20	R209	02/08/2018	8.96	Put	Bond Future	3,410.7800	3.4108	3,335.5600	3.3356	(2.205)	0	0	0
2018/07/20	R209	02/08/2018	8.49	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	500
2018/07/20	R209	02/08/2018	8.46	Put	Bond Future	7,116.7200	7.1167	7,044.4700	7.0445	(1.015)	0	0	0
2018/07/20	R209	02/08/2018	10.38	Call	Bond Future	5,935.8200	5.9358	6,007.2800	6.0073	1.204	0	0	0
2018/07/20	R209	02/08/2018	9.21	Call	Bond Future	227.7500	0.2277	222.5800	0.2226	(2.270)	0	0	0
2018/07/20	R209	02/08/2018	10.39	Put	Bond Future	1.8300	0.0018	1.1100	0.0011	(39.344)	0	0	0
2018/07/20	R209	02/08/2018			Bond Future	9.4442	75.0027	9.4335	75.0749	(0.113)	0.0000	0.0000	89,848
2018/07/20	R209	02/08/2018	10.21	Call	Bond Future	4,919.7100	4.9197	4,989.1100	4.9891	1.411	0	0	0
2018/07/20	R209	02/08/2018	10.21	Put	Bond Future	8.8400	0.0088	6.0000	0.0060	(32.127)	0	0	435
2018/07/20	R209	02/08/2018	8.96	Call	Bond Future	30.4400	0.0304	27.4600	0.0275	(9.790)	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
2018/07/20	R209	02/08/2018	9.43	Call	Bond Future	748.4100	0.7484	755.1000	0.7551	0.894	0	0	0
2018/07/20	R209	02/08/2018	9.43	Put	Bond Future	844.2500	0.8442	778.7000	0.7787	(7.764)	0	0	5,000
2018/07/20	R209	02/08/2018	10.84	Call	Bond Future	8,587.9700	8.5880	8,660.2100	8.6602	0.841	0	0	0
2018/07/20	R209	02/08/2018	10.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	435
2018/07/20	R209	02/08/2018	8.83	Call	Bond Future	7.1400	0.0071	6.0200	0.0060	(15.686)	0	0	0
2018/07/20	R209	02/08/2018	8.83	Put	Bond Future	4,334.1400	4.3341	4,260.7800	4.2608	(1.693)	0	0	500
2018/07/20	R209	02/08/2018	8.49	Put	Bond Future	6,885.1600	6.8852	6,812.9000	6.8129	(1.050)	0	0	0
2018/07/20	R209	02/08/2018	9.21	Put	Bond Future	1,834.6300	1.8346	1,757.2200	1.7572	(4.219)	0	0	500
2018/07/20	R209	02/08/2018	9.66	Put	Bond Future	290.4900	0.2905	251.4100	0.2514	(13.453)	0	0	0
2018/07/20	R209	02/08/2018	8.46	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	5,000
2018/07/20	R209	02/08/2018	10.38	Put	Bond Future	2.0100	0.0020	1.2300	0.0012	(38.806)	0	0	0
2018/07/20	R209	02/08/2018	10.39	Call	Bond Future	5,995.0900	5.9951	6,066.6100	6.0666	1.193	0	0	0
2018/07/20	R209	02/08/2018	10.40	Call	Bond Future	6,054.2900	6.0543	6,125.8700	6.1259	1.182	0	0	0
2018/07/20	R209	02/08/2018	10.40	Put	Bond Future	1.6600	0.0017	1.0000	0.0010	(39.759)	0	0	0
2018/07/20	R209	01/11/2018	1,016.00	Call	Bond Future	72,305.6300	72.3056	72,378.9200	72.3789	0.101	0	0	0
2018/07/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R209	01/11/2018	9.34	Put	Bond Future	2,709.3300	2.7093	2,657.9600	2.6580	(1.896)	0	0	0
2018/07/20	R209	01/11/2018	9.97	Call	Bond Future	4,038.8200	4.0388	4,082.7200	4.0827	1.087	0	0	0
2018/07/20	R209	01/11/2018	9.64	Call	Bond Future	2,629.8600	2.6299	2,662.5400	2.6625	1.243	0	0	2,000
2018/07/20	R209	01/11/2018	9.98	Put	Bond Future	1,005.8700	1.0059	976.7900	0.9768	(2.891)	0	0	2,000
2018/07/20	R209	01/11/2018	10.00	Call	Bond Future	4,178.1400	4.1781	4,222.9700	4.2230	1.073	0	0	0
2018/07/20	R209	01/11/2018			Bond Future	9.5038	73.1935	9.4928	73.2668	(0.115)	0.0000	0.0000	89,063
2018/07/20	R209	01/11/2018	1,016.01	Call	Bond Future	72,305.6300	72.3056	72,378.9200	72.3789	0.101	0	0	0
2018/07/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R209	01/11/2018	8.89	Put	Bond Future	4,830.6700	4.8307	4,766.0000	4.7660	(1.339)	0	0	0
2018/07/20	R209	01/11/2018	8.89	Call	Bond Future	557.6800	0.5577	566.3000	0.5663	1.546	0	0	2,000
2018/07/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/20	R209	01/11/2018	1,015.99	Call	Bond Future	72,305.6200	72.3056	72,378.9100	72.3789	0.101	0	0	0
2018/07/20	R209	01/11/2018	9.34	Call	Bond Future	1,603.8300	1.6038	1,625.7500	1.6257	1.367	0	0	0
2018/07/20	R209	01/11/2018	9.97	Put	Bond Future	1,022.2000	1.0222	992.8100	0.9928	(2.875)	0	0	0
2018/07/20	R209	01/11/2018	9.64	Put	Bond Future	1,728.7500	1.7288	1,688.1400	1.6881	(2.349)	0	0	0
2018/07/20	R209	01/11/2018	9.98	Call	Bond Future	4,085.1500	4.0851	4,129.3600	4.1294	1.082	0	0	0
2018/07/20	R209	01/11/2018	10.00	Put	Bond Future	973.8100	0.9738	945.3500	0.9453	(2.923)	0	0	5,850
2018/07/20	R209	01/11/2018	9.94	Call	Bond Future	3,901.0700	3.9011	3,944.0200	3.9440	1.101	0	0	0
2018/07/20	R209	01/11/2018	9.94	Put	Bond Future	1,072.9200	1.0729	1,042.5800	1.0426	(2.828)	0	0	0
2018/07/20	R209	01/11/2018	10.57	Call	Bond Future	7,008.4500	7.0085	7,067.2500	7.0673	0.839	0	0	0
2018/07/20	R209	01/11/2018	10.57	Put	Bond Future	376.6000	0.3766	362.1100	0.3621	(3.848)	0	0	0
2018/07/20	R209	07/02/2019	8.97	Put	Bond Future	5,480.5200	5.4805	5,422.2900	5.4223	(1.062)	0	0	0
2018/07/20	R209	07/02/2019			Bond Future	9.5695	74.6112	9.5581	74.6864	(0.119)	0.0000	0.0000	0
2018/07/20	R209	07/02/2019	8.96	Call	Bond Future	1,341.7500	1.3418	1,358.4500	1.3584	1.245	0	0	0
2018/07/20	R209	07/02/2019	8.96	Put	Bond Future	5,529.2100	5.5292	5,470.7500	5.4708	(1.057)	0	0	0
2018/07/20	R209	07/02/2019	8.97	Call	Bond Future	1,364.5800	1.3646	1,381.5100	1.3815	1.241	0	0	0
2018/07/20	R209	07/02/2019	8.95	Call	Bond Future	1,319.1400	1.3191	1,335.6200	1.3356	1.249	0	0	0
2018/07/20	R209	07/02/2019	8.95	Put	Bond Future	5,578.2200	5.5782	5,519.5400	5.5195	(1.052)	0	0	0
2018/07/20	R209	02/05/2019	9.70	Put	Bond Future	3,678.7600	3.6788	3,637.7800	3.6378	(1.114)	0	0	0
2018/07/20	R209	02/05/2019			Bond Future	9.6250	72.7160	9.6134	72.7916	(0.120)	0.0000	0.0000	0
2018/07/20	R209	02/05/2019	9.69	Call	Bond Future	4,131.8000	4.1318	4,166.2400	4.1662	0.834	0	0	0
2018/07/20	R209	02/05/2019	9.69	Put	Bond Future	3,709.3300	3.7093	3,668.1600	3.6682	(1.110)	0	0	0

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2018/07/20	R209	02/05/2019	9.70	Call	Bond Future	4,165.8700	4.1659	4,200.5000	4.2005	0.831	0	0	0
2018/07/20	R209	02/05/2019	9.68	Call	Bond Future	4,097.6000	4.0976	4,131.8400	4.1318	0.836	0	0	0
2018/07/20	R209	02/05/2019	9.68	Put	Bond Future	3,739.8600	3.7399	3,698.4900	3.6985	(1.106)	0	0	0
2018/07/20	R210	02/08/2018			Bond Future	184.8842	184.8842	184.9077	184.9077	0.013	0.0000	0.0000	1,480
2018/07/20	R210	01/11/2018			Bond Future	185.7272	185.7272	185.7504	185.7504	0.013	0.0000	0.0000	969
2018/07/20	R210	07/02/2019			Bond Future	189.3584	189.3584	189.3831	189.3831	0.013	0.0000	0.0000	0
2018/07/20	R210	02/05/2019			Bond Future	190.0225	190.0225	190.0458	190.0458	0.012	0.0000	0.0000	0
2018/07/20	R212	02/08/2018			Bond Future	153.3454	153.3454	153.3635	153.3635	0.012	0.0000	0.0000	2,387
2018/07/20	R212	01/11/2018			Bond Future	156.1183	156.1183	156.1362	156.1362	0.012	0.0000	0.0000	3,446
2018/07/20	R212	07/02/2019			Bond Future	157.0168	157.0168	157.0361	157.0361	0.012	0.0000	0.0000	0
2018/07/20	R212	02/05/2019			Bond Future	159.6822	159.6822	159.7000	159.7000	0.011	0.0000	0.0000	0
2018/07/20	R213	02/08/2018	9.06	Call	Bond Future	313.0100	0.3130	310.8700	0.3109	(0.684)	0	0	0
2018/07/20	R213	02/08/2018	9.05	Put	Bond Future	1,409.6700	1.4097	1,337.2000	1.3372	(5.141)	0	0	0
2018/07/20	R213	02/08/2018			Bond Future	9.2197	86.7164	9.2089	86.7864	(0.116)	0.0000	0.0000	28,004
2018/07/20	R213	02/08/2018	9.07	Call	Bond Future	332.4500	0.3324	330.7300	0.3307	(0.517)	0	0	0
2018/07/20	R213	02/08/2018	9.07	Put	Bond Future	1,315.1700	1.3152	1,243.5100	1.2435	(5.449)	0	0	0
2018/07/20	R213	02/08/2018	9.06	Put	Bond Future	1,361.9500	1.3619	1,289.8700	1.2899	(5.292)	0	0	0
2018/07/20	R213	02/08/2018	9.05	Call	Bond Future	294.4400	0.2944	291.9100	0.2919	(0.859)	0	0	0
2018/07/20	R213	01/11/2018	8.65	Call	Bond Future	490.1200	0.4901	497.9500	0.4980	1.598	0	0	0
2018/07/20	R213	01/11/2018	8.64	Put	Bond Future	4,752.4900	4.7525	4,689.1900	4.6892	(1.332)	0	0	0
2018/07/20	R213	01/11/2018			Bond Future	9.2847	84.7179	9.2736	84.7888	(0.119)	0.0000	0.0000	18,919
2018/07/20	R213	01/11/2018	8.66	Call	Bond Future	504.7900	0.5048	512.8300	0.5128	1.593	0	0	0
2018/07/20	R213	01/11/2018	8.66	Put	Bond Future	4,644.5800	4.6446	4,581.7100	4.5817	(1.354)	0	0	0
2018/07/20	R213	01/11/2018	8.65	Put	Bond Future	4,698.4100	4.6984	4,635.3300	4.6353	(1.343)	0	0	0
2018/07/20	R213	01/11/2018	8.64	Call	Bond Future	475.6300	0.4756	483.2400	0.4832	1.600	0	0	0
2018/07/20	R213	07/02/2019	8.68	Call	Bond Future	1,100.3800	1.1004	1,114.9100	1.1149	1.320	0	0	0
2018/07/20	R213	07/02/2019			Bond Future	9.3584	86.3590	9.3468	86.4318	(0.123)	0.0000	0.0000	0
2018/07/20	R213	07/02/2019	8.68	Put	Bond Future	5,526.8000	5.5268	5,468.5200	5.4685	(1.054)	0	0	0
2018/07/20	R213	07/02/2019	8.69	Call	Bond Future	1,120.5600	1.1206	1,135.3000	1.1353	1.315	0	0	0
2018/07/20	R213	07/02/2019	8.70	Put	Bond Future	5,432.1900	5.4322	5,374.3300	5.3743	(1.065)	0	0	0
2018/07/20	R213	07/02/2019	8.69	Put	Bond Future	5,479.4600	5.4795	5,421.3900	5.4214	(1.060)	0	0	0
2018/07/20	R213	07/02/2019	8.70	Call	Bond Future	1,140.7400	1.1407	1,155.6900	1.1557	1.311	0	0	0
2018/07/20	R213	02/05/2019	9.49	Call	Bond Future	3,899.7800	3.8998	3,933.0700	3.9331	0.854	0	0	0
2018/07/20	R213	02/05/2019	9.48	Put	Bond Future	3,476.3500	3.4763	3,436.3700	3.4364	(1.150)	0	0	0
2018/07/20	R213	02/05/2019			Bond Future	9.4170	84.2615	9.4053	84.3346	(0.125)	0.0000	0.0000	0
2018/07/20	R213	02/05/2019	9.50	Call	Bond Future	3,933.5000	3.9335	3,966.9800	3.9670	0.851	0	0	0
2018/07/20	R213	02/05/2019	9.50	Put	Bond Future	3,420.3500	3.4204	3,380.7500	3.3807	(1.158)	0	0	0
2018/07/20	R213	02/05/2019	9.49	Put	Bond Future	3,448.2500	3.4482	3,408.4600	3.4085	(1.154)	0	0	0
2018/07/20	R213	02/05/2019	9.48	Call	Bond Future	3,866.1900	3.8662	3,899.2900	3.8993	0.856	0	0	0
2018/07/20	R214	02/08/2018	8.96	Call	Bond Future	5.1200	0.0051	4.2300	0.0042	(17.383)	0	0	0
2018/07/20	R214	02/08/2018			Bond Future	9.5991	74.4240	9.5884	74.4993	(0.111)	0.0000	0.0000	23,670
2018/07/20	R214	02/08/2018	8.94	Call	Bond Future	3.9400	0.0039	3.2200	0.0032	(18.274)	0	0	0
2018/07/20	R214	02/08/2018	8.94	Put	Bond Future	4,897.6400	4.8976	4,821.6400	4.8216	(1.552)	0	0	0
2018/07/20	R214	02/08/2018	8.96	Put	Bond Future	4,742.6100	4.7426	4,666.4400	4.6664	(1.606)	0	0	0

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2018/07/20	R214	02/08/2018	8.95	Call	Bond Future	4.4900	0.0045	3.6900	0.0037	(17.817)	0	0	0
2018/07/20	R214	02/08/2018	8.95	Put	Bond Future	4,820.0200	4.8200	4,743.9400	4.7439	(1.578)	0	0	0
2018/07/20	R214	01/11/2018	8.99	Put	Bond Future	5,468.5600	5.4686	5,400.0800	5.4001	(1.252)	0	0	0
2018/07/20	R214	01/11/2018	8.98	Call	Bond Future	530.4100	0.5304	538.1300	0.5381	1.455	0	0	0
2018/07/20	R214	01/11/2018			Bond Future	9.6598	72.4594	9.6489	72.5358	(0.113)	0.0000	0.0000	18,322
2018/07/20	R214	01/11/2018	8.99	Call	Bond Future	546.6200	0.5466	554.5600	0.5546	1.453	0	0	0
2018/07/20	R214	01/11/2018	8.98	Put	Bond Future	5,529.8600	5.5299	5,461.1600	5.4612	(1.242)	0	0	0
2018/07/20	R214	01/11/2018	9.00	Call	Bond Future	563.0400	0.5630	571.2100	0.5712	1.451	0	0	0
2018/07/20	R214	01/11/2018	9.00	Put	Bond Future	5,407.5800	5.4076	5,339.3300	5.3393	(1.262)	0	0	0
2018/07/20	R214	07/02/2019	9.05	Put	Bond Future	6,162.2300	6.1622	6,099.7000	6.0997	(1.015)	0	0	0
2018/07/20	R214	07/02/2019			Bond Future	9.7279	73.8630	9.7165	73.9413	(0.117)	0.0000	0.0000	0
2018/07/20	R214	07/02/2019	9.04	Call	Bond Future	1,218.7100	1.2187	1,234.2800	1.2343	1.278	0	0	0
2018/07/20	R214	07/02/2019	9.04	Put	Bond Future	6,216.5200	6.2165	6,153.7600	6.1538	(1.010)	0	0	0
2018/07/20	R214	07/02/2019	9.05	Call	Bond Future	1,241.0200	1.2410	1,256.8200	1.2568	1.273	0	0	0
2018/07/20	R214	07/02/2019	9.03	Call	Bond Future	1,196.8300	1.1968	1,212.1700	1.2122	1.282	0	0	0
2018/07/20	R214	07/02/2019	9.03	Put	Bond Future	6,271.3600	6.2714	6,208.3700	6.2084	(1.004)	0	0	0
2018/07/20	R214	02/05/2019	9.87	Call	Bond Future	4,431.0700	4.4311	4,467.5000	4.4675	0.822	0	0	0
2018/07/20	R214	02/05/2019	9.85	Call	Bond Future	4,359.5600	4.3596	4,395.5700	4.3956	0.826	0	0	0
2018/07/20	R214	02/05/2019			Bond Future	9.7820	71.8090	9.7704	71.8878	(0.118)	0.0000	0.0000	0
2018/07/20	R214	02/05/2019	9.85	Put	Bond Future	3,898.2300	3.8982	3,855.4300	3.8554	(1.098)	0	0	0
2018/07/20	R214	02/05/2019	9.87	Put	Bond Future	3,835.0100	3.8350	3,792.6300	3.7926	(1.105)	0	0	0
2018/07/20	R214	02/05/2019	9.86	Call	Bond Future	4,395.3800	4.3954	4,431.6000	4.4316	0.824	0	0	0
2018/07/20	R214	02/05/2019	9.86	Put	Bond Future	3,866.6300	3.8666	3,824.0400	3.8240	(1.101)	0	0	0
2018/07/20	R248	02/08/2018	8.98	Call	Bond Future	4.3600	0.0044	3.5500	0.0036	(18.578)	0	0	0
2018/07/20	R248	02/08/2018	8.97	Put	Bond Future	6,345.1600	6.3452	6,247.9900	6.2480	(1.531)	0	0	0
2018/07/20	R248	02/08/2018			Bond Future	9.6343	95.1826	9.6236	95.2791	(0.111)	0.0000	0.0000	76,267
2018/07/20	R248	02/08/2018	8.99	Call	Bond Future	5.0000	0.0050	4.1000	0.0041	(18.000)	0	0	0
2018/07/20	R248	02/08/2018	8.99	Put	Bond Future	6,144.4100	6.1444	6,047.0700	6.0471	(1.584)	0	0	0
2018/07/20	R248	02/08/2018	8.98	Put	Bond Future	6,244.6600	6.2447	6,147.4100	6.1474	(1.557)	0	0	0
2018/07/20	R248	02/08/2018	8.97	Call	Bond Future	3.8000	0.0038	3.0700	0.0031	(19.211)	0	0	0
2018/07/20	R248	01/11/2018	9.03	Call	Bond Future	587.9400	0.5879	597.5400	0.5975	1.633	0	0	0
2018/07/20	R248	01/11/2018			Bond Future	9.6958	92.4487	9.6848	92.5466	(0.113)	0.0000	0.0000	90,308
2018/07/20	R248	01/11/2018	9.01	Call	Bond Future	549.9700	0.5500	558.9900	0.5590	1.640	0	0	0
2018/07/20	R248	01/11/2018	9.01	Put	Bond Future	7,030.5500	7.0305	6,941.6600	6.9417	(1.264)	0	0	0
2018/07/20	R248	01/11/2018	9.03	Put	Bond Future	6,868.3100	6.8683	6,780.0000	6.7800	(1.286)	0	0	0
2018/07/20	R248	01/11/2018	9.02	Call	Bond Future	568.6800	0.5687	577.9900	0.5780	1.637	0	0	0
2018/07/20	R248	01/11/2018	9.02	Put	Bond Future	6,949.0700	6.9491	6,860.4700	6.8605	(1.275)	0	0	0
2018/07/20	R248	07/02/2019	9.06	Put	Bond Future	8,039.0600	8.0391	7,958.0300	7.9580	(1.008)	0	0	0
2018/07/20	R248	07/02/2019			Bond Future	9.7648	94.2396	9.7534	94.3398	(0.117)	0.0000	0.0000	0
2018/07/20	R248	07/02/2019	9.06	Call	Bond Future	1,458.9000	1.4589	1,478.0800	1.4781	1.315	0	0	0
2018/07/20	R248	07/02/2019	9.05	Put	Bond Future	8,111.0700	8.1111	8,029.7400	8.0297	(1.003)	0	0	0
2018/07/20	R248	07/02/2019	9.07	Call	Bond Future	1,486.7300	1.4867	1,506.2000	1.5062	1.310	0	0	0
2018/07/20	R248	07/02/2019	9.07	Put	Bond Future	7,967.7700	7.9678	7,887.0300	7.8870	(1.013)	0	0	0
2018/07/20	R248	07/02/2019	9.05	Call	Bond Future	1,431.6200	1.4316	1,450.5000	1.4505	1.319	0	0	0
2018/07/20	R248	02/05/2019	9.90	Put	Bond Future	4,870.1700	4.8702	4,815.8100	4.8158	(1.116)	0	0	0
2018/07/20	R248	02/05/2019			Bond Future	9.8197	91.3874	9.8080	91.4883	(0.118)	0.0000	0.0000	0
2018/07/20	R248	02/05/2019	9.90	Call	Bond Future	5,563.9100	5.5639	5,610.4900	5.6105	0.837	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
2018/07/20	R248	02/05/2019	9.91	Call	Bond Future	5,609.4300	5.6094	5,656.2700	5.6563	0.835	0	0	0
2018/07/20	R248	02/05/2019	9.89	Put	Bond Future	4,910.6300	4.9106	4,856.0000	4.8560	(1.112)	0	0	0
2018/07/20	R248	02/05/2019	9.91	Put	Bond Future	4,830.0100	4.8300	4,775.9100	4.7759	(1.120)	0	0	0
2018/07/20	R248	02/05/2019	9.89	Call	Bond Future	5,518.5400	5.5185	5,564.8500	5.5649	0.839	0	0	0

Total **1259015**