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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2018 TO 23/07/2018

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
2018/07/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	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
2018/07/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2025	02/08/2018			Bond Future	129.9546	129.9546	129.9709	129.9709	0.013	0.0000	0.0000	500
2018/07/23	2025	02/08/2018	136.65	Put	Bond Future	6,695.4100	6.6954	6,679.1000	6.6791	(0.244)	0	0	0
2018/07/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2025	02/08/2018	136.67	Put	Bond Future	6,715.4100	6.7154	6,699.1000	6.6991	(0.243)	0	0	0
2018/07/23	2025	02/08/2018	136.66	Put	Bond Future	6,705.4100	6.7054	6,689.1000	6.6891	(0.243)	0	0	0
2018/07/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2025	01/11/2018			Bond Future	132.3041	132.3041	132.3217	132.3217	0.013	0.0000	0.0000	365
2018/07/23	2025	07/02/2019			Bond Future	133.4781	133.4781	133.4946	133.4946	0.012	0.0000	0.0000	0
2018/07/23	2025	02/05/2019			Bond Future	135.7425	135.7425	135.7569	135.7569	0.011	0.0000	0.0000	0
2018/07/23	2029	02/08/2018			Bond Future	99.5223	99.5223	99.3467	99.3467	(0.176)	0.0000	0.0000	0
2018/07/23	2029	01/11/2018			Bond Future	100.2719	100.2719	100.0940	100.0940	(0.177)	0.0000	0.0000	1,370
2018/07/23	2029	07/02/2019			Bond Future	102.2329	102.2329	102.0505	102.0505	(0.179)	0.0000	0.0000	0
2018/07/23	2029	02/05/2019			Bond Future	102.8967	102.8967	102.7093	102.7093	(0.182)	0.0000	0.0000	0
2018/07/23	2030	02/08/2018	8.51	Call	Bond Future	4.7000	0.0047	0.6600	0.0007	(85.957)	0	0	7,850
2018/07/23	2030	02/08/2018	8.91	Call	Bond Future	239.6900	0.2397	117.8400	0.1178	(50.836)	0	0	7,850
2018/07/23	2030	02/08/2018	9.46	Put	Bond Future	96.9700	0.0970	89.1800	0.0892	(8.033)	0	0	0
2018/07/23	2030	02/08/2018			Bond Future	9.1041	92.3848	9.1537	92.0558	0.544	0.0000	0.0000	34,636
2018/07/23	2030	02/08/2018	8.51	Put	Bond Future	4,078.0300	4.0780	4,402.9900	4.4030	7.969	0	0	0
2018/07/23	2030	02/08/2018	9.46	Call	Bond Future	2,425.7900	2.4258	2,089.0000	2.0890	(13.884)	0	0	0
2018/07/23	2030	02/08/2018	8.91	Put	Bond Future	1,544.7700	1.5448	1,751.9200	1.7519	13.410	0	0	0
2018/07/23	2030	02/08/2018	9.50	Call	Bond Future	2,659.5000	2.6595	2,321.9000	2.3219	(12.694)	0	0	0
2018/07/23	2030	02/08/2018	9.47	Call	Bond Future	2,483.8100	2.4838	2,146.7200	2.1467	(13.571)	0	0	0
2018/07/23	2030	02/08/2018	9.45	Put	Bond Future	103.6300	0.1036	96.2000	0.0962	(7.170)	0	0	0
2018/07/23	2030	02/08/2018	9.50	Put	Bond Future	73.9000	0.0739	65.3000	0.0653	(11.637)	0	0	7,850
2018/07/23	2030	02/08/2018	9.47	Put	Bond Future	90.7000	0.0907	82.6100	0.0826	(8.920)	0	0	0
2018/07/23	2030	02/08/2018	9.45	Call	Bond Future	2,368.1100	2.3681	2,031.6800	2.0317	(14.207)	0	0	0
2018/07/23	2030	01/11/2018	8.60	Call	Bond Future	610.7400	0.6107	519.0000	0.5190	(15.021)	0	0	0
2018/07/23	2030	01/11/2018	8.58	Put	Bond Future	4,525.2600	4.5253	4,771.6200	4.7716	5.444	0	0	0
2018/07/23	2030	01/11/2018			Bond Future	9.1663	94.0332	9.2176	93.6986	0.559	0.0000	0.0000	32,995
2018/07/23	2030	01/11/2018	8.60	Put	Bond Future	4,419.5000	4.4195	4,662.3900	4.6624	5.496	0	0	0
2018/07/23	2030	01/11/2018	8.58	Call	Bond Future	578.1500	0.5781	489.8800	0.4899	(15.268)	0	0	0
2018/07/23	2030	01/11/2018	8.59	Put	Bond Future	4,472.2700	4.4723	4,716.8900	4.7169	5.470	0	0	0
2018/07/23	2030	01/11/2018	8.59	Call	Bond Future	594.3700	0.5944	504.3600	0.5044	(15.144)	0	0	0
2018/07/23	2030	07/02/2019	8.62	Call	Bond Future	1,179.2200	1.1792	1,066.4600	1.0665	(9.562)	0	0	0
2018/07/23	2030	07/02/2019			Bond Future	9.2365	91.8458	9.2899	91.5038	0.579	0.0000	0.0000	0
2018/07/23	2030	07/02/2019	8.62	Put	Bond Future	5,251.3500	5.2513	5,480.5900	5.4806	4.365	0	0	0
2018/07/23	2030	07/02/2019	8.63	Call	Bond Future	1,200.4000	1.2004	1,086.3000	1.0863	(9.505)	0	0	0
2018/07/23	2030	07/02/2019	8.63	Put	Bond Future	5,204.5700	5.2046	5,432.4700	5.4325	4.379	0	0	0
2018/07/23	2030	07/02/2019	8.64	Call	Bond Future	1,221.8200	1.2218	1,106.3700	1.1064	(9.449)	0	0	0

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2018/07/23	2030	07/02/2019	8.64	Put	Bond Future	5,158.0800	5.1581	5,384.6300	5.3846	4.392	0	0	0
2018/07/23	2030	02/05/2019	9.41	Call	Bond Future	4,006.2000	4.0062	3,797.8700	3.7979	(5.200)	0	0	0
2018/07/23	2030	02/05/2019			Bond Future	9.3002	93.3871	9.3558	93.0380	0.597	0.0000	0.0000	0
2018/07/23	2030	02/05/2019	9.39	Call	Bond Future	3,937.5200	3.9375	3,731.1000	3.7311	(5.242)	0	0	0
2018/07/23	2030	02/05/2019	9.39	Put	Bond Future	3,373.8700	3.3739	3,516.5500	3.5165	4.229	0	0	0
2018/07/23	2030	02/05/2019	9.41	Put	Bond Future	3,317.5800	3.3176	3,458.3500	3.4583	4.243	0	0	0
2018/07/23	2030	02/05/2019	9.40	Call	Bond Future	3,971.7900	3.9718	3,764.4100	3.7644	(5.221)	0	0	0
2018/07/23	2030	02/05/2019	9.40	Put	Bond Future	3,345.6300	3.3456	3,487.3500	3.4874	4.236	0	0	0
2018/07/23	2032	02/08/2018	9.67	Call	Bond Future	2,683.5500	2.6836	2,318.5600	2.3186	(13.601)	0	0	0
2018/07/23	2032	02/08/2018	9.66	Put	Bond Future	109.5400	0.1095	100.7300	0.1007	(8.043)	0	0	0
2018/07/23	2032	02/08/2018			Bond Future	9.3045	94.8309	9.3540	94.4751	0.532	0.0000	0.0000	29,977
2018/07/23	2032	02/08/2018	9.68	Call	Bond Future	2,746.1400	2.7461	2,380.8900	2.3809	(13.300)	0	0	0
2018/07/23	2032	02/08/2018	9.68	Put	Bond Future	96.0100	0.0960	86.6100	0.0866	(9.791)	0	0	0
2018/07/23	2032	02/08/2018	9.67	Put	Bond Future	102.5800	0.1026	93.4400	0.0934	(8.910)	0	0	0
2018/07/23	2032	02/08/2018	9.66	Call	Bond Future	2,621.2700	2.6213	2,256.6100	2.2566	(13.912)	0	0	0
2018/07/23	2032	01/11/2018	8.77	Put	Bond Future	5,016.1000	5.0161	5,284.1900	5.2842	5.345	0	0	0
2018/07/23	2032	01/11/2018			Bond Future	9.3710	92.3680	9.4222	92.0061	0.546	0.0000	0.0000	24,203
2018/07/23	2032	01/11/2018	8.76	Call	Bond Future	594.6500	0.5947	502.6800	0.5027	(15.466)	0	0	0
2018/07/23	2032	01/11/2018	8.76	Put	Bond Future	5,074.8700	5.0749	5,344.8100	5.3448	5.319	0	0	0
2018/07/23	2032	01/11/2018	8.77	Call	Bond Future	611.6500	0.6116	517.8300	0.5178	(15.339)	0	0	0
2018/07/23	2032	01/11/2018	8.75	Call	Bond Future	577.9700	0.5780	487.8500	0.4878	(15.593)	0	0	0
2018/07/23	2032	01/11/2018	8.75	Put	Bond Future	5,134.0400	5.1340	5,405.8300	5.4058	5.294	0	0	0
2018/07/23	2032	07/02/2019	8.81	Call	Bond Future	1,264.0600	1.2641	1,143.4900	1.1435	(9.538)	0	0	0
2018/07/23	2032	07/02/2019	8.80	Put	Bond Future	5,894.1700	5.8942	6,144.8100	6.1448	4.252	0	0	0
2018/07/23	2032	07/02/2019			Bond Future	9.4448	94.1576	9.4980	93.7878	0.563	0.0000	0.0000	0
2018/07/23	2032	07/02/2019	8.82	Call	Bond Future	1,286.8900	1.2869	1,164.8700	1.1649	(9.482)	0	0	0
2018/07/23	2032	07/02/2019	8.82	Put	Bond Future	5,790.3400	5.7903	6,038.0900	6.0381	4.279	0	0	0
2018/07/23	2032	07/02/2019	8.81	Put	Bond Future	5,842.0900	5.8421	6,091.2900	6.0913	4.266	0	0	0
2018/07/23	2032	07/02/2019	8.80	Call	Bond Future	1,241.4800	1.2415	1,122.3500	1.1223	(9.596)	0	0	0
2018/07/23	2032	02/05/2019	9.61	Call	Bond Future	4,389.9200	4.3899	4,164.2200	4.1642	(5.141)	0	0	0
2018/07/23	2032	02/05/2019	9.62	Put	Bond Future	3,660.3600	3.6604	3,810.9900	3.8110	4.115	0	0	0
2018/07/23	2032	02/05/2019			Bond Future	9.5077	91.5822	9.5628	91.2049	0.580	0.0000	0.0000	0
2018/07/23	2032	02/05/2019	9.61	Put	Bond Future	3,691.2800	3.6913	3,842.9200	3.8429	4.108	0	0	0
2018/07/23	2032	02/05/2019	9.62	Call	Bond Future	4,426.8900	4.4269	4,200.1800	4.2002	(5.121)	0	0	0
2018/07/23	2032	02/05/2019	9.63	Call	Bond Future	4,463.9900	4.4640	4,236.2900	4.2363	(5.101)	0	0	0
2018/07/23	2032	02/05/2019	9.63	Put	Bond Future	3,629.6500	3.6296	3,779.2900	3.7793	4.123	0	0	0
2018/07/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2033	02/08/2018			Bond Future	102.4266	102.4266	102.4395	102.4395	0.013	0.0000	0.0000	9,076
2018/07/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2033	02/08/2018	109.92	Put	Bond Future	7,493.3800	7.4934	7,480.4900	7.4805	(0.172)	0	0	0
2018/07/23	2033	02/08/2018	109.94	Put	Bond Future	7,513.3800	7.5134	7,500.4900	7.5005	(0.172)	0	0	0
2018/07/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2033	02/08/2018	109.93	Put	Bond Future	7,503.3800	7.5034	7,490.4900	7.4905	(0.172)	0	0	0
2018/07/23	2033	01/11/2018			Bond Future	103.1573	103.1573	103.1712	103.1712	0.013	0.0000	0.0000	5,770
2018/07/23	2033	07/02/2019			Bond Future	105.1748	105.1748	105.1879	105.1879	0.012	0.0000	0.0000	0
2018/07/23	2033	02/05/2019			Bond Future	105.8158	105.8158	105.8272	105.8272	0.011	0.0000	0.0000	0

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2018/07/23	2037	02/08/2018	9.96	Put	Bond Future	71.5700	0.0716	60.6700	0.0607	(15.230)	0	0	0
2018/07/23	2037	02/08/2018	9.95	Call	Bond Future	3,401.2100	3.4012	2,993.9800	2.9940	(11.973)	0	0	0
2018/07/23	2037	02/08/2018			Bond Future	9.5241	91.3316	9.5736	90.9353	0.520	0.0000	0.0000	38,370
2018/07/23	2037	02/08/2018	9.96	Call	Bond Future	3,471.9100	3.4719	3,064.7400	3.0647	(11.728)	0	0	0
2018/07/23	2037	02/08/2018	9.95	Put	Bond Future	76.6700	0.0767	65.7100	0.0657	(14.295)	0	0	0
2018/07/23	2037	02/08/2018	9.97	Call	Bond Future	3,542.8100	3.5428	3,135.7600	3.1358	(11.489)	0	0	0
2018/07/23	2037	02/08/2018	9.97	Put	Bond Future	66.7700	0.0668	55.9900	0.0560	(16.145)	0	0	0
2018/07/23	2037	01/11/2018	9.03	Call	Bond Future	770.0200	0.7700	656.1200	0.6561	(14.792)	0	0	0
2018/07/23	2037	01/11/2018			Bond Future	9.5864	92.9611	9.6374	92.5581	0.532	0.0000	0.0000	37,419
2018/07/23	2037	01/11/2018	9.01	Call	Bond Future	728.6800	0.7287	619.0800	0.6191	(15.041)	0	0	0
2018/07/23	2037	01/11/2018	9.01	Put	Bond Future	5,482.3500	5.4824	5,775.8400	5.7758	5.353	0	0	0
2018/07/23	2037	01/11/2018	9.03	Put	Bond Future	5,352.4900	5.3525	5,641.6800	5.6417	5.403	0	0	0
2018/07/23	2037	01/11/2018	9.02	Call	Bond Future	749.0800	0.7491	637.3500	0.6373	(14.916)	0	0	0
2018/07/23	2037	01/11/2018	9.02	Put	Bond Future	5,417.0900	5.4171	5,708.4500	5.7085	5.379	0	0	0
2018/07/23	2037	07/02/2019	9.06	Put	Bond Future	6,462.5200	6.4625	6,729.1600	6.7292	4.126	0	0	0
2018/07/23	2037	07/02/2019	9.05	Call	Bond Future	1,585.5400	1.5855	1,442.0400	1.4420	(9.051)	0	0	0
2018/07/23	2037	07/02/2019			Bond Future	9.6561	90.5024	9.7090	90.0907	0.547	0.0000	0.0000	0
2018/07/23	2037	07/02/2019	9.06	Call	Bond Future	1,612.0100	1.6120	1,466.9400	1.4669	(8.999)	0	0	0
2018/07/23	2037	07/02/2019	9.05	Put	Bond Future	6,520.7600	6.5208	6,788.9700	6.7890	4.113	0	0	0
2018/07/23	2037	07/02/2019	9.07	Call	Bond Future	1,638.7500	1.6388	1,492.0900	1.4921	(8.950)	0	0	0
2018/07/23	2037	07/02/2019	9.07	Put	Bond Future	6,404.6700	6.4047	6,669.7200	6.6697	4.138	0	0	0
2018/07/23	2037	02/05/2019	9.81	Put	Bond Future	4,207.4500	4.2075	4,376.0200	4.3760	4.006	0	0	0
2018/07/23	2037	02/05/2019			Bond Future	9.7185	92.0211	9.7730	91.6010	0.562	0.0000	0.0000	0
2018/07/23	2037	02/05/2019	9.80	Call	Bond Future	4,869.2400	4.8692	4,618.8600	4.6189	(5.142)	0	0	0
2018/07/23	2037	02/05/2019	9.80	Put	Bond Future	4,242.8600	4.2429	4,412.5500	4.4125	3.999	0	0	0
2018/07/23	2037	02/05/2019	9.81	Call	Bond Future	4,910.2000	4.9102	4,658.7000	4.6587	(5.122)	0	0	0
2018/07/23	2037	02/05/2019	9.79	Call	Bond Future	4,828.4300	4.8284	4,579.1700	4.5792	(5.162)	0	0	0
2018/07/23	2037	02/05/2019	9.79	Put	Bond Future	4,278.5200	4.2785	4,449.3300	4.4493	3.992	0	0	0
2018/07/23	2038	02/08/2018	134.55	Put	Bond Future	12,976.0600	12.9761	12,960.5800	12.9606	(0.119)	0	0	0
2018/07/23	2038	02/08/2018			Bond Future	121.5739	121.5739	121.5894	121.5894	0.013	0.0000	0.0000	1,000
2018/07/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2038	02/08/2018	134.54	Put	Bond Future	12,966.0600	12.9661	12,950.5800	12.9506	(0.119)	0	0	0
2018/07/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2038	02/08/2018	134.53	Put	Bond Future	12,956.0600	12.9561	12,940.5800	12.9406	(0.119)	0	0	0
2018/07/23	2038	01/11/2018			Bond Future	123.7718	123.7718	123.7884	123.7884	0.013	0.0000	0.0000	8,621
2018/07/23	2038	07/02/2019			Bond Future	124.6023	124.6023	124.6178	124.6178	0.012	0.0000	0.0000	0
2018/07/23	2038	02/05/2019			Bond Future	126.7160	126.7160	126.7298	126.7298	0.011	0.0000	0.0000	0
2018/07/23	2040	02/08/2018	10.04	Call	Bond Future	3,766.4200	3.7664	3,328.2500	3.3282	(11.634)	0	0	0
2018/07/23	2040	02/08/2018	10.03	Put	Bond Future	84.3700	0.0844	72.0000	0.0720	(14.662)	0	0	0
2018/07/23	2040	02/08/2018			Bond Future	9.5991	94.7592	9.6486	94.3333	0.516	0.0000	0.0000	20,832
2018/07/23	2040	02/08/2018	10.05	Call	Bond Future	3,842.1900	3.8422	3,404.1500	3.4042	(11.401)	0	0	0
2018/07/23	2040	02/08/2018	10.05	Put	Bond Future	73.7000	0.0737	61.5500	0.0616	(16.486)	0	0	0
2018/07/23	2040	02/08/2018	10.04	Put	Bond Future	78.8600	0.0789	66.5800	0.0666	(15.572)	0	0	0
2018/07/23	2040	02/08/2018	10.03	Call	Bond Future	3,690.8900	3.6909	3,252.6300	3.2526	(11.874)	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
2018/07/23	2040	01/11/2018	9.80	Call	Bond Future	3,376.4700	3.3765	3,090.2200	3.0902	(8.478)	0	0	3,540
2018/07/23	2040	01/11/2018	9.09	Put	Bond Future	5,900.2700	5.9003	6,212.5300	6.2125	5.292	0	0	0
2018/07/23	2040	01/11/2018			Bond Future	9.6612	96.4499	9.7121	96.0167	0.527	0.0000	0.0000	11,638
2018/07/23	2040	01/11/2018	9.20	Put	Bond Future	5,159.2300	5.1592	5,445.4600	5.4455	5.548	0	0	0
2018/07/23	2040	01/11/2018	9.20	Call	Bond Future	1,089.5700	1.0896	942.6400	0.9426	(13.485)	0	0	3,540
2018/07/23	2040	01/11/2018	9.80	Put	Bond Future	2,203.7200	2.2037	2,350.6300	2.3506	6.666	0	0	0
2018/07/23	2040	01/11/2018	9.08	Call	Bond Future	796.3600	0.7964	677.7500	0.6778	(14.894)	0	0	0
2018/07/23	2040	01/11/2018	9.08	Put	Bond Future	5,970.9500	5.9710	6,285.5000	6.2855	5.268	0	0	0
2018/07/23	2040	01/11/2018	9.10	Put	Bond Future	5,830.2900	5.8303	6,140.2200	6.1402	5.316	0	0	0
2018/07/23	2040	01/11/2018	9.09	Call	Bond Future	818.5000	0.8185	697.6000	0.6976	(14.771)	0	0	0
2018/07/23	2040	01/11/2018	9.10	Call	Bond Future	841.2100	0.8412	717.9800	0.7180	(14.649)	0	0	2,950
2018/07/23	2040	01/11/2018	8.50	Put	Bond Future	10,890.2200	10.8902	11,301.6900	11.3017	3.778	0	0	0
2018/07/23	2040	01/11/2018	8.50	Call	Bond Future	88.7600	0.0888	67.0700	0.0671	(24.437)	0	0	2,950
2018/07/23	2040	01/11/2018	9.07	Call	Bond Future	774.6100	0.7746	658.2800	0.6583	(15.018)	0	0	0
2018/07/23	2040	01/11/2018	9.07	Put	Bond Future	6,042.1700	6.0422	6,359.0000	6.3590	5.244	0	0	0
2018/07/23	2040	07/02/2019	9.11	Put	Bond Future	7,066.7200	7.0667	7,359.8200	7.3598	4.148	0	0	0
2018/07/23	2040	07/02/2019	9.13	Call	Bond Future	1,661.0900	1.6611	1,508.1800	1.5082	(9.205)	0	0	0
2018/07/23	2040	07/02/2019			Bond Future	9.7305	93.8082	9.7833	93.3657	0.543	0.0000	0.0000	0
2018/07/23	2040	07/02/2019	9.11	Call	Bond Future	1,603.6800	1.6037	1,454.2800	1.4543	(9.316)	0	0	0
2018/07/23	2040	07/02/2019	9.13	Put	Bond Future	6,940.2500	6.9402	7,229.8400	7.2298	4.173	0	0	0
2018/07/23	2040	07/02/2019	9.12	Put	Bond Future	7,003.1400	7.0031	7,294.4900	7.2945	4.160	0	0	0
2018/07/23	2040	07/02/2019	9.12	Call	Bond Future	1,632.1100	1.6321	1,480.9600	1.4810	(9.261)	0	0	0
2018/07/23	2040	02/05/2019	9.88	Put	Bond Future	4,595.8700	4.5959	4,776.6900	4.7767	3.934	0	0	0
2018/07/23	2040	02/05/2019	9.89	Call	Bond Future	5,363.3900	5.3634	5,091.6400	5.0916	(5.067)	0	0	0
2018/07/23	2040	02/05/2019			Bond Future	9.7924	95.3823	9.8469	94.9309	0.556	0.0000	0.0000	0
2018/07/23	2040	02/05/2019	9.90	Call	Bond Future	5,407.4600	5.4075	5,134.5300	5.1345	(5.047)	0	0	0
2018/07/23	2040	02/05/2019	9.90	Put	Bond Future	4,519.8400	4.5198	4,698.2800	4.6983	3.948	0	0	0
2018/07/23	2040	02/05/2019	9.88	Call	Bond Future	5,319.4700	5.3195	5,048.9200	5.0489	(5.086)	0	0	0
2018/07/23	2040	02/05/2019	9.89	Put	Bond Future	4,557.7200	4.5577	4,737.3400	4.7373	3.941	0	0	0
2018/07/23	2044	02/08/2018	10.07	Call	Bond Future	3,824.0000	3.8240	3,378.0100	3.3780	(11.663)	0	0	0
2018/07/23	2044	02/08/2018			Bond Future	9.6288	91.8673	9.6783	91.4342	0.514	0.0000	0.0000	21,313
2018/07/23	2044	02/08/2018	10.05	Call	Bond Future	3,671.8500	3.6719	3,225.7300	3.2257	(12.150)	0	0	0
2018/07/23	2044	02/08/2018	10.05	Put	Bond Future	95.0600	0.0951	82.0400	0.0820	(13.697)	0	0	0
2018/07/23	2044	02/08/2018	10.07	Put	Bond Future	83.2900	0.0833	70.4000	0.0704	(15.476)	0	0	0
2018/07/23	2044	02/08/2018	10.06	Call	Bond Future	3,747.8200	3.7478	3,301.7400	3.3017	(11.902)	0	0	0
2018/07/23	2044	02/08/2018	10.06	Put	Bond Future	89.0100	0.0890	76.0300	0.0760	(14.583)	0	0	0
2018/07/23	2044	01/11/2018	9.12	Call	Bond Future	766.0900	0.7661	648.3600	0.6484	(15.368)	0	0	0
2018/07/23	2044	01/11/2018			Bond Future	9.6886	93.5064	9.7396	93.0659	0.526	0.0000	0.0000	26,360
2018/07/23	2044	01/11/2018	9.12	Put	Bond Future	5,935.9600	5.9360	6,258.7800	6.2588	5.438	0	0	0
2018/07/23	2044	01/11/2018	9.13	Call	Bond Future	789.2900	0.7893	669.0900	0.6691	(15.229)	0	0	0
2018/07/23	2044	01/11/2018	9.14	Put	Bond Future	5,792.6200	5.7926	6,110.4900	6.1105	5.487	0	0	0
2018/07/23	2044	01/11/2018	9.13	Put	Bond Future	5,864.0600	5.8641	6,184.4100	6.1844	5.463	0	0	0
2018/07/23	2044	01/11/2018	9.14	Call	Bond Future	812.7900	0.8128	690.1100	0.6901	(15.094)	0	0	0
2018/07/23	2044	07/02/2019	9.18	Put	Bond Future	6,951.8800	6.9519	7,240.8400	7.2408	4.157	0	0	0
2018/07/23	2044	07/02/2019			Bond Future	9.7554	90.9330	9.8082	90.4830	0.541	0.0000	0.0000	0
2018/07/23	2044	07/02/2019	9.17	Call	Bond Future	1,756.4500	1.7565	1,597.2000	1.5972	(9.067)	0	0	0
2018/07/23	2044	07/02/2019	9.17	Put	Bond Future	7,015.6700	7.0157	7,306.4200	7.3064	4.144	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
2018/07/23	2044	07/02/2019	9.18	Call	Bond Future	1,786.7200	1.7867	1,625.6800	1.6257	(9.013)	0	0	0
2018/07/23	2044	07/02/2019	9.16	Call	Bond Future	1,726.2400	1.7262	1,568.7900	1.5688	(9.121)	0	0	0
2018/07/23	2044	07/02/2019	9.16	Put	Bond Future	7,079.6700	7.0797	7,372.2200	7.3722	4.132	0	0	0
2018/07/23	2044	02/05/2019	9.90	Call	Bond Future	5,434.1500	5.4341	5,158.5300	5.1585	(5.072)	0	0	0
2018/07/23	2044	02/05/2019			Bond Future	9.8149	92.4588	9.8693	91.9999	0.554	0.0000	0.0000	0
2018/07/23	2044	02/05/2019	9.90	Put	Bond Future	4,717.5900	4.7176	4,900.9100	4.9009	3.886	0	0	0
2018/07/23	2044	02/05/2019	9.91	Call	Bond Future	5,478.8600	5.4789	5,202.0300	5.2020	(5.053)	0	0	0
2018/07/23	2044	02/05/2019	9.92	Put	Bond Future	4,639.8200	4.6398	4,820.7400	4.8207	3.899	0	0	0
2018/07/23	2044	02/05/2019	9.91	Put	Bond Future	4,678.7300	4.6787	4,860.8400	4.8608	3.892	0	0	0
2018/07/23	2044	02/05/2019	9.92	Call	Bond Future	5,523.3800	5.5234	5,245.3600	5.2454	(5.034)	0	0	0
2018/07/23	2046	02/08/2018	128.78	Put	Bond Future	13,375.3600	13.3754	13,360.4200	13.3604	(0.112)	0	0	0
2018/07/23	2046	02/08/2018			Bond Future	115.4046	115.4046	115.4196	115.4196	0.013	0.0000	0.0000	8,628
2018/07/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2046	02/08/2018	128.77	Put	Bond Future	13,365.3600	13.3654	13,350.4200	13.3504	(0.112)	0	0	0
2018/07/23	2046	02/08/2018	128.79	Put	Bond Future	13,385.3600	13.3854	13,370.4200	13.3704	(0.112)	0	0	0
2018/07/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2046	01/11/2018			Bond Future	115.8418	115.8418	115.8579	115.8579	0.014	0.0000	0.0000	10,966
2018/07/23	2046	07/02/2019			Bond Future	118.1072	118.1072	118.1223	118.1223	0.013	0.0000	0.0000	0
2018/07/23	2046	02/05/2019			Bond Future	118.4287	118.4287	118.4419	118.4419	0.011	0.0000	0.0000	0
2018/07/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2050	02/08/2018	137.54	Put	Bond Future	17,600.2100	17.6002	17,584.7300	17.5847	(0.088)	0	0	0
2018/07/23	2050	02/08/2018	137.52	Put	Bond Future	17,580.2100	17.5802	17,564.7300	17.5647	(0.088)	0	0	0
2018/07/23	2050	02/08/2018			Bond Future	119.9398	119.9398	119.9553	119.9553	0.013	0.0000	0.0000	252
2018/07/23	2050	02/08/2018	137.53	Put	Bond Future	17,590.2100	17.5902	17,574.7300	17.5747	(0.088)	0	0	0
2018/07/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	2050	01/11/2018			Bond Future	122.1081	122.1081	122.1250	122.1250	0.014	0.0000	0.0000	9,834
2018/07/23	2050	07/02/2019			Bond Future	122.7249	122.7249	122.7403	122.7403	0.013	0.0000	0.0000	0
2018/07/23	2050	02/05/2019			Bond Future	124.8068	124.8068	124.8205	124.8205	0.011	0.0000	0.0000	0
2018/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	AL37	02/08/2018			Index Future	585.4890	585.4890	584.4780	584.4780	(0.173)	0.0000	0.0000	0
2018/07/23	AL37	01/11/2018			Index Future	595.9350	595.9350	594.9080	594.9080	(0.172)	0.0000	0.0000	0
2018/07/23	AL37	07/02/2019			Index Future	607.4830	607.4830	606.4320	606.4320	(0.173)	0.0000	0.0000	0
2018/07/23	AL37	02/05/2019			Index Future	617.6810	617.6810	616.6040	616.6040	(0.174)	0.0000	0.0000	0
2018/07/23	AL7T	02/08/2018			Index Future	682.5830	682.5830	680.6320	680.6320	(0.286)	0.0000	0.0000	0
2018/07/23	AL7T	01/11/2018			Index Future	694.7620	694.7620	692.7780	692.7780	(0.286)	0.0000	0.0000	0
2018/07/23	AL7T	07/02/2019			Index Future	708.2250	708.2250	706.1980	706.1980	(0.286)	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
2018/07/23	AL7T	02/05/2019			Index Future	720.1130	720.1130	718.0430	718.0430	(0.287)	0.0000	0.0000	0
2018/07/23	ALBI	02/08/2018			Index Future	619.6520	619.6520	617.5330	617.5330	(0.342)	0.0000	0.0000	407
2018/07/23	ALBI	01/11/2018			Index Future	630.7080	630.7080	628.5530	628.5530	(0.342)	0.0000	0.0000	498
2018/07/23	ALBI	07/02/2019			Index Future	642.9300	642.9300	640.7280	640.7280	(0.342)	0.0000	0.0000	0
2018/07/23	ALBI	02/05/2019			Index Future	653.7230	653.7230	651.4750	651.4750	(0.344)	0.0000	0.0000	0
2018/07/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	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
2018/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	EL28	02/08/2018			Bond Future	127.2030	127.2030	127.2215	127.2215	0.015	0.0000	0.0000	0
2018/07/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	EL28	02/08/2018	134.93	Put	Bond Future	7,727.0000	7.7270	7,708.5300	7.7085	(0.239)	0	0	0
2018/07/23	EL28	02/08/2018	134.95	Put	Bond Future	7,747.0000	7.7470	7,728.5300	7.7285	(0.238)	0	0	0
2018/07/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	EL28	02/08/2018	134.94	Put	Bond Future	7,737.0000	7.7370	7,718.5300	7.7185	(0.239)	0	0	0
2018/07/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	ES33	02/08/2018	11.14	Call	Bond Future	2,181.4600	2.1815	1,886.3000	1.8863	(13.530)	0	0	0
2018/07/23	ES33	02/08/2018			Bond Future	10.7706	78.7980	10.8196	78.5028	0.455	0.0000	0.0000	0
2018/07/23	ES33	02/08/2018	11.15	Call	Bond Future	2,239.2100	2.2392	1,944.0500	1.9441	(13.181)	0	0	0
2018/07/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	ES33	02/08/2018	11.16	Call	Bond Future	2,296.9000	2.2969	2,001.7400	2.0017	(12.850)	0	0	0
2018/07/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	ES33	01/11/2018			Bond Future	10.8822	76.4157	10.9330	76.1155	0.467	0.0000	0.0000	9,466
2018/07/23	ES33	07/02/2019			Bond Future	11.0091	77.8963	11.0620	77.5895	0.481	0.0000	0.0000	0
2018/07/23	ES33	02/05/2019			Bond Future	11.1159	75.4137	11.1708	75.1007	0.494	0.0000	0.0000	0
2018/07/23	ES42	02/08/2018			Bond Future	10.9852	81.5551	11.0343	81.2180	0.447	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
2018/07/23	ES42	01/11/2018			Bond Future	11.0935	78.7502	11.1443	78.4074	0.458	0.0000	0.0000	7,957
2018/07/23	ES42	07/02/2019			Bond Future	11.2123	80.2759	11.2652	79.9256	0.472	0.0000	0.0000	0
2018/07/23	ES42	02/05/2019			Bond Future	11.3175	77.3628	11.3723	77.0056	0.485	0.0000	0.0000	0
2018/07/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	02/08/2018			GOVI	615.3200	615.3200	613.0980	613.0980	(0.361)	0.0000	0.0000	145
2018/07/23	GOVI	02/08/2018	605.71	Call	GOVI	96,100.0000	9.6100	73,880.0000	7.3880	(23.122)	0	0	0
2018/07/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	02/08/2018	605.72	Call	GOVI	96,000.0000	9.6000	73,780.0000	7.3780	(23.146)	0	0	0
2018/07/23	GOVI	02/08/2018	605.70	Call	GOVI	96,200.0000	9.6200	73,980.0000	7.3980	(23.098)	0	0	0
2018/07/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	01/11/2018	653.50	Put	GOVI	272,010.0000	27.2010	294,610.0000	29.4610	8.309	0	0	0
2018/07/23	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	01/11/2018			GOVI	626.2990	626.2990	624.0390	624.0390	(0.361)	0.0000	0.0000	341
2018/07/23	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	01/11/2018	653.49	Put	GOVI	271,910.0000	27.1910	294,510.0000	29.4510	8.312	0	0	0
2018/07/23	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	01/11/2018	653.51	Put	GOVI	272,110.0000	27.2110	294,710.0000	29.4710	8.305	0	0	0
2018/07/23	GOVI	07/02/2019	666.53	Put	GOVI	280,940.0000	28.0940	304,030.0000	30.4030	8.219	0	0	0
2018/07/23	GOVI	07/02/2019			GOVI	638.4360	638.4360	636.1270	636.1270	(0.362)	0.0000	0.0000	0
2018/07/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	07/02/2019	666.52	Put	GOVI	280,840.0000	28.0840	303,930.0000	30.3930	8.222	0	0	0
2018/07/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	GOVI	07/02/2019	666.51	Put	GOVI	280,740.0000	28.0740	303,830.0000	30.3830	8.225	0	0	0
2018/07/23	GOVI	02/05/2019	647.87	Call	GOVI	12,830.0000	1.2830	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	10,830.0000	1.0830	100.000	0	0	0
2018/07/23	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	10,630.0000	1.0630	100.000	0	0	0
2018/07/23	GOVI	02/05/2019			GOVI	649.1530	649.1530	646.7970	646.7970	(0.363)	0.0000	0.0000	0
2018/07/23	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	10,730.0000	1.0730	100.000	0	0	0
2018/07/23	GOVI	02/05/2019	647.88	Call	GOVI	12,730.0000	1.2730	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	GOVI	02/05/2019	647.86	Call	GOVI	12,930.0000	1.2930	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/23	IGOV	02/08/2018			Index Future	249.4180	249.4180	249.4520	249.4520	0.014	0.0000	0.0000	665
2018/07/23	IGOV	01/11/2018			Index Future	253.9270	253.9270	253.9640	253.9640	0.015	0.0000	0.0000	714
2018/07/23	IGOV	07/02/2019			Index Future	258.8930	258.8930	258.9290	258.9290	0.014	0.0000	0.0000	0
2018/07/23	IGOV	02/05/2019			Index Future	263.2860	263.2860	263.3180	263.3180	0.012	0.0000	0.0000	0
2018/07/23	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/23	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/23	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/07/23	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/07/23	IS01	19/09/2019			Interest Rate Swap	99.9800	99.9800	99.9900	99.9900	0.010	0.0000	0.0000	0
2018/07/23	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/23	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9100	98.9100	0.010	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
2018/07/23	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3300	99.3300	0.010	0.0000	0.0000	0
2018/07/23	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7800	99.7800	0.000	0.0000	0.0000	0
2018/07/23	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2018/07/23	IS02	20/12/2019			Interest Rate Swap	103.0000	103.0000	103.0100	103.0100	0.010	0.0000	0.0000	0
2018/07/23	IS02	23/03/2020			Interest Rate Swap	99.1000	99.1000	99.1100	99.1100	0.010	0.0000	0.0000	0
2018/07/23	IS02	22/06/2020			Interest Rate Swap	102.7500	102.7500	102.7600	102.7600	0.010	0.0000	0.0000	0
2018/07/23	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.8500	99.8500	0.020	0.0000	0.0000	0
2018/07/23	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.7400	96.7400	0.031	0.0000	0.0000	0
2018/07/23	IS05	16/03/2021			Interest Rate Swap	95.9600	95.9600	96.0100	96.0100	0.052	0.0000	0.0000	0
2018/07/23	IS05	15/06/2021			Interest Rate Swap	95.1800	95.1800	95.2500	95.2500	0.074	0.0000	0.0000	0
2018/07/23	IS05	21/09/2021			Interest Rate Swap	95.3900	95.3900	95.4700	95.4700	0.084	0.0000	0.0000	0
2018/07/23	IS05	21/12/2021			Interest Rate Swap	97.6200	97.6200	97.6900	97.6900	0.072	0.0000	0.0000	51
2018/07/23	IS05	15/03/2022			Interest Rate Swap	97.7700	97.7700	97.8500	97.8500	0.082	0.0000	0.0000	0
2018/07/23	IS05	21/06/2022			Interest Rate Swap	99.0000	99.0000	99.0700	99.0700	0.071	0.0000	0.0000	0
2018/07/23	IS05	20/09/2022			Interest Rate Swap	102.9200	102.9200	103.0000	103.0000	0.078	0.0000	0.0000	0
2018/07/23	IS05	20/12/2022			Interest Rate Swap	104.1800	104.1800	104.2700	104.2700	0.086	0.0000	0.0000	0
2018/07/23	IS05	22/03/2023			Interest Rate Swap	97.6100	97.6100	97.7100	97.7100	0.102	0.0000	0.0000	0
2018/07/23	IS05	20/06/2023			Interest Rate Swap	103.6300	103.6300	103.7400	103.7400	0.106	0.0000	0.0000	0
2018/07/23	IS05	19/09/2023			Interest Rate Swap	99.1700	99.1700	99.2900	99.2900	0.121	0.0000	0.0000	0
2018/07/23	IS10	17/12/2025			Interest Rate Swap	95.8800	95.8800	96.0500	96.0500	0.177	0.0000	0.0000	0
2018/07/23	IS10	16/03/2026			Interest Rate Swap	92.8900	92.8900	93.0700	93.0700	0.194	0.0000	0.0000	0
2018/07/23	IS10	15/06/2026			Interest Rate Swap	91.6400	91.6400	91.8200	91.8200	0.196	0.0000	0.0000	0
2018/07/23	IS10	21/09/2026			Interest Rate Swap	93.7800	93.7800	93.9700	93.9700	0.203	0.0000	0.0000	0
2018/07/23	IS10	21/12/2026			Interest Rate Swap	97.5300	97.5300	97.7300	97.7300	0.205	0.0000	0.0000	0
2018/07/23	IS10	15/03/2027			Interest Rate Swap	96.0900	96.0900	96.3000	96.3000	0.219	0.0000	0.0000	0
2018/07/23	IS10	21/06/2027			Interest Rate Swap	98.1400	98.1400	98.3600	98.3600	0.224	0.0000	0.0000	0
2018/07/23	IS10	20/09/2027			Interest Rate Swap	103.5300	103.5300	103.7700	103.7700	0.232	0.0000	0.0000	0
2018/07/23	IS10	20/12/2027			Interest Rate Swap	103.8700	103.8700	104.1100	104.1100	0.231	0.0000	0.0000	0
2018/07/23	IS10	22/03/2028			Interest Rate Swap	97.4100	97.4100	97.6700	97.6700	0.267	0.0000	0.0000	0
2018/07/23	IS10	20/06/2028			Interest Rate Swap	104.5300	104.5300	104.7800	104.7800	0.239	0.0000	0.0000	0
2018/07/23	IS10	19/09/2028			Interest Rate Swap	98.1300	98.1300	98.3900	98.3900	0.265	0.0000	0.0000	0
2018/07/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/23	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/23	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/23	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
2018/07/23	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R023	02/08/2018			Bond Future	8.1435	101.8851	8.1934	101.7000	0.612	0.0000	0.0000	26,214
2018/07/23	R023	02/08/2018	10.40	Call	Bond Future	7,967.6700	7.9677	7,782.6200	7.7826	(2.323)	0	0	0
2018/07/23	R023	02/08/2018	10.41	Call	Bond Future	8,001.1800	8.0012	7,816.1300	7.8161	(2.313)	0	0	0
2018/07/23	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R023	02/08/2018	10.39	Call	Bond Future	7,934.1400	7.9341	7,749.0900	7.7491	(2.332)	0	0	0
2018/07/23	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R023	01/11/2018	10.58	Call	Bond Future	7,971.6200	7.9716	7,783.6200	7.7836	(2.358)	0	0	0
2018/07/23	R023	01/11/2018	10.57	Put	Bond Future	0.8500	0.0009	0.9100	0.0009	7.059	0	0	0
2018/07/23	R023	01/11/2018			Bond Future	8.2088	99.7770	8.2620	99.5890	0.648	0.0000	0.0000	22,140
2018/07/23	R023	01/11/2018	10.59	Call	Bond Future	8,003.4800	8.0035	7,815.4800	7.8155	(2.349)	0	0	0
2018/07/23	R023	01/11/2018	10.59	Put	Bond Future	0.7700	0.0008	0.8300	0.0008	7.792	0	0	0
2018/07/23	R023	01/11/2018	10.58	Put	Bond Future	0.8100	0.0008	0.8700	0.0009	7.407	0	0	0
2018/07/23	R023	01/11/2018	10.57	Call	Bond Future	7,939.7500	7.9398	7,751.7500	7.7517	(2.368)	0	0	0
2018/07/23	R023	07/02/2019	10.59	Call	Bond Future	7,375.2300	7.3752	7,185.9100	7.1859	(2.567)	0	0	0
2018/07/23	R023	07/02/2019			Bond Future	8.2875	101.7104	8.3453	101.5177	0.697	0.0000	0.0000	0
2018/07/23	R023	07/02/2019	10.57	Call	Bond Future	7,316.2100	7.3162	7,127.0300	7.1270	(2.586)	0	0	0
2018/07/23	R023	07/02/2019	10.57	Put	Bond Future	40.8600	0.0409	44.3500	0.0443	8.541	0	0	0
2018/07/23	R023	07/02/2019	10.59	Put	Bond Future	39.1100	0.0391	42.4600	0.0425	8.566	0	0	0
2018/07/23	R023	07/02/2019	10.58	Call	Bond Future	7,345.7200	7.3457	7,156.4600	7.1565	(2.576)	0	0	0
2018/07/23	R023	07/02/2019	10.58	Put	Bond Future	39.9800	0.0400	43.3900	0.0434	8.529	0	0	0
2018/07/23	R023	02/05/2019	8.45	Call	Bond Future	1,822.7800	1.8228	1,709.5800	1.7096	(6.210)	0	0	0
2018/07/23	R023	02/05/2019	8.44	Put	Bond Future	1,515.3100	1.5153	1,600.0800	1.6001	5.594	0	0	0
2018/07/23	R023	02/05/2019			Bond Future	8.3493	99.4895	8.4115	99.2922	0.745	0.0000	0.0000	0
2018/07/23	R023	02/05/2019	8.46	Call	Bond Future	1,842.8400	1.8428	1,729.0300	1.7290	(6.176)	0	0	0
2018/07/23	R023	02/05/2019	8.46	Put	Bond Future	1,492.0900	1.4921	1,575.6400	1.5756	5.600	0	0	0
2018/07/23	R023	02/05/2019	8.45	Put	Bond Future	1,503.6500	1.5037	1,587.8100	1.5878	5.597	0	0	0
2018/07/23	R023	02/05/2019	8.44	Call	Bond Future	1,802.8200	1.8028	1,690.2300	1.6902	(6.245)	0	0	0
2018/07/23	R035	02/08/2018	9.42	Call	Bond Future	731.2800	0.7313	466.4100	0.4664	(36.220)	0	0	0
2018/07/23	R035	02/08/2018			Bond Future	9.4543	99.0458	9.5039	98.6513	0.524	0.0000	0.0000	39,599
2018/07/23	R035	02/08/2018	9.42	Put	Bond Future	1,006.2600	1.0063	1,135.8600	1.1359	12.879	0	0	0
2018/07/23	R035	02/08/2018	9.43	Call	Bond Future	768.6100	0.7686	496.6400	0.4966	(35.385)	0	0	0
2018/07/23	R035	02/08/2018	9.44	Put	Bond Future	921.6800	0.9217	1,037.2200	1.0372	12.536	0	0	0
2018/07/23	R035	02/08/2018	9.43	Put	Bond Future	963.3900	0.9634	1,085.8900	1.0859	12.716	0	0	0
2018/07/23	R035	02/08/2018	9.44	Call	Bond Future	807.0000	0.8070	528.0700	0.5281	(34.564)	0	0	0
2018/07/23	R035	01/11/2018	8.93	Call	Bond Future	663.7100	0.6637	560.4800	0.5605	(15.553)	0	0	0
2018/07/23	R035	01/11/2018	8.92	Put	Bond Future	5,563.9200	5.5639	5,864.1100	5.8641	5.395	0	0	0
2018/07/23	R035	01/11/2018			Bond Future	9.5215	96.3173	9.5726	95.9160	0.537	0.0000	0.0000	57,958
2018/07/23	R035	01/11/2018	8.94	Call	Bond Future	683.7200	0.6837	578.3100	0.5783	(15.417)	0	0	0
2018/07/23	R035	01/11/2018	8.94	Put	Bond Future	5,433.9700	5.4340	5,729.8200	5.7298	5.444	0	0	0
2018/07/23	R035	01/11/2018	8.93	Put	Bond Future	5,498.7000	5.4987	5,796.7300	5.7967	5.420	0	0	0
2018/07/23	R035	01/11/2018	8.92	Call	Bond Future	644.0900	0.6441	543.0200	0.5430	(15.692)	0	0	0
2018/07/23	R035	07/02/2019	8.98	Call	Bond Future	1,508.2900	1.5083	1,369.1300	1.3691	(9.226)	0	0	0
2018/07/23	R035	07/02/2019			Bond Future	9.5973	98.1835	9.6503	97.7735	0.553	0.0000	0.0000	0
2018/07/23	R035	07/02/2019	8.96	Call	Bond Future	1,456.4800	1.4565	1,320.5000	1.3205	(9.336)	0	0	0
2018/07/23	R035	07/02/2019	8.96	Put	Bond Future	6,594.1800	6.5942	6,868.1400	6.8681	4.155	0	0	0
2018/07/23	R035	07/02/2019	8.98	Put	Bond Future	6,478.5400	6.4785	6,749.3200	6.7493	4.180	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
2018/07/23	R035	07/02/2019	8.97	Call	Bond Future	1,482.2500	1.4822	1,344.6800	1.3447	(9.281)	0	0	0
2018/07/23	R035	07/02/2019	8.97	Put	Bond Future	6,536.1700	6.5362	6,808.5400	6.8085	4.167	0	0	0
2018/07/23	R035	02/05/2019	9.74	Put	Bond Future	4,232.2800	4.2323	4,401.5900	4.4016	4.000	0	0	0
2018/07/23	R035	02/05/2019			Bond Future	9.6579	95.3332	9.7127	94.9149	0.568	0.0000	0.0000	0
2018/07/23	R035	02/05/2019	9.74	Call	Bond Future	4,857.4600	4.8575	4,608.4600	4.6085	(5.126)	0	0	0
2018/07/23	R035	02/05/2019	9.75	Call	Bond Future	4,897.9400	4.8979	4,647.8300	4.6478	(5.106)	0	0	0
2018/07/23	R035	02/05/2019	9.75	Put	Bond Future	4,197.0400	4.1970	4,365.2400	4.3652	4.008	0	0	0
2018/07/23	R035	02/05/2019	9.73	Call	Bond Future	4,816.7900	4.8168	4,568.9100	4.5689	(5.146)	0	0	0
2018/07/23	R035	02/05/2019	9.73	Put	Bond Future	4,267.4200	4.2674	4,437.8500	4.4379	3.994	0	0	0
2018/07/23	R186	02/08/2018	9.04	Put	Bond Future	93.4900	0.0935	90.0700	0.0901	(3.658)	0	0	0
2018/07/23	R186	02/08/2018	8.48	Put	Bond Future	1,674.1300	1.6741	1,905.9200	1.9059	13.845	0	0	0
2018/07/23	R186	02/08/2018	8.25	Call	Bond Future	13.3900	0.0134	2.6600	0.0027	(80.134)	0	0	3,020
2018/07/23	R186	02/08/2018			Bond Future	8.7244	111.7222	8.7740	111.4127	0.569	0.0000	0.0000	84,737
2018/07/23	R186	02/08/2018	8.90	Call	Bond Future	1,330.7400	1.3307	1,038.4000	1.0384	(21.968)	0	0	0
2018/07/23	R186	02/08/2018	8.90	Put	Bond Future	240.2200	0.2402	257.3400	0.2573	7.127	0	0	2,500
2018/07/23	R186	02/08/2018	8.47	Call	Bond Future	122.6700	0.1227	49.7900	0.0498	(59.411)	0	0	0
2018/07/23	R186	02/08/2018	8.47	Put	Bond Future	1,727.4200	1.7274	1,964.0000	1.9640	13.696	0	0	0
2018/07/23	R186	02/08/2018	8.50	Call	Bond Future	155.8500	0.1559	68.0900	0.0681	(56.311)	0	0	0
2018/07/23	R186	02/08/2018	8.50	Put	Bond Future	1,569.7500	1.5697	1,791.4500	1.7915	14.123	0	0	0
2018/07/23	R186	02/08/2018	9.04	Call	Bond Future	2,043.1300	2.0431	1,730.2500	1.7303	(15.314)	0	0	0
2018/07/23	R186	02/08/2018	8.48	Call	Bond Future	133.0400	0.1330	55.3700	0.0554	(58.381)	0	0	0
2018/07/23	R186	02/08/2018	8.25	Put	Bond Future	3,030.8500	3.0308	3,329.5800	3.3296	9.856	0	0	0
2018/07/23	R186	02/08/2018	7.50	Put	Bond Future	8,012.0100	8.0120	8,321.4700	8.3215	3.862	0	0	0
2018/07/23	R186	02/08/2018	8.75	Call	Bond Future	718.7000	0.7187	485.0500	0.4851	(32.510)	0	0	2,500
2018/07/23	R186	02/08/2018	8.75	Put	Bond Future	558.6200	0.5586	634.4300	0.6344	13.571	0	0	2,500
2018/07/23	R186	02/08/2018	8.46	Call	Bond Future	112.9300	0.1129	44.6800	0.0447	(60.436)	0	0	0
2018/07/23	R186	02/08/2018	8.46	Put	Bond Future	1,781.3900	1.7814	2,022.6000	2.0226	13.541	0	0	0
2018/07/23	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/23	R186	01/11/2018	9.14	Call	Bond Future	3,080.9600	3.0810	2,845.2700	2.8453	(7.650)	0	0	0
2018/07/23	R186	01/11/2018	7.96	Put	Bond Future	5,419.9100	5.4199	5,692.4500	5.6925	5.028	0	0	0
2018/07/23	R186	01/11/2018	8.54	Put	Bond Future	2,634.5000	2.6345	2,813.3800	2.8134	6.790	0	0	0
2018/07/23	R186	01/11/2018			Bond Future	8.7906	113.7156	8.8425	113.4009	0.590	0.0000	0.0000	31,616
2018/07/23	R186	01/11/2018	8.46	Put	Bond Future	2,951.3800	2.9514	3,144.9800	3.1450	6.560	0	0	0
2018/07/23	R186	01/11/2018	8.46	Call	Bond Future	916.0400	0.9160	794.9800	0.7950	(13.216)	0	0	5,000
2018/07/23	R186	01/11/2018	8.53	Call	Bond Future	1,072.8400	1.0728	938.8900	0.9389	(12.486)	0	0	0
2018/07/23	R186	01/11/2018	8.53	Put	Bond Future	2,673.1700	2.6732	2,853.8800	2.8539	6.760	0	0	0
2018/07/23	R186	01/11/2018	9.14	Put	Bond Future	982.6200	0.9826	1,061.5900	1.0616	8.037	0	0	5,000
2018/07/23	R186	01/11/2018	7.96	Call	Bond Future	212.0600	0.2121	169.9400	0.1699	(19.862)	0	0	5,000
2018/07/23	R186	01/11/2018	8.54	Call	Bond Future	1,096.1300	1.0961	960.3500	0.9603	(12.387)	0	0	0
2018/07/23	R186	01/11/2018	8.52	Call	Bond Future	1,049.6400	1.0496	917.5200	0.9175	(12.587)	0	0	0
2018/07/23	R186	01/11/2018	8.52	Put	Bond Future	2,711.9800	2.7120	2,894.5200	2.8945	6.731	0	0	0
2018/07/23	R186	07/02/2019	8.21	Put	Bond Future	4,915.7900	4.9158	5,140.0500	5.1400	4.562	0	0	0
2018/07/23	R186	07/02/2019	8.20	Call	Bond Future	938.0600	0.9381	841.7500	0.8417	(10.267)	0	0	0
2018/07/23	R186	07/02/2019			Bond Future	8.8656	110.6139	8.9202	110.2921	0.616	0.0000	0.0000	0
2018/07/23	R186	07/02/2019	8.21	Call	Bond Future	956.1200	0.9561	858.5600	0.8586	(10.204)	0	0	0
2018/07/23	R186	07/02/2019	8.20	Put	Bond Future	4,959.5600	4.9596	5,185.0700	5.1851	4.547	0	0	0
2018/07/23	R186	07/02/2019	8.22	Call	Bond Future	974.4100	0.9744	875.5800	0.8756	(10.143)	0	0	0

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2018/07/23	R186	07/02/2019	8.22	Put	Bond Future	4,872.2900	4.8723	5,095.2800	5.0953	4.577	0	0	0
2018/07/23	R186	02/05/2019	9.02	Call	Bond Future	3,493.9500	3.4939	3,302.2800	3.3023	(5.486)	0	0	0
2018/07/23	R186	02/05/2019	9.01	Put	Bond Future	3,011.0400	3.0110	3,149.2000	3.1492	4.588	0	0	0
2018/07/23	R186	02/05/2019			Bond Future	8.9316	112.4701	8.9890	112.1413	0.642	0.0000	0.0000	0
2018/07/23	R186	02/05/2019	9.03	Call	Bond Future	3,527.9200	3.5279	3,335.3100	3.3353	(5.460)	0	0	0
2018/07/23	R186	02/05/2019	9.03	Put	Bond Future	2,964.6200	2.9646	3,100.9000	3.1009	4.597	0	0	0
2018/07/23	R186	02/05/2019	9.02	Put	Bond Future	2,987.7400	2.9877	3,124.9600	3.1250	4.593	0	0	0
2018/07/23	R186	02/05/2019	9.01	Call	Bond Future	3,460.1300	3.4601	3,269.4000	3.2694	(5.512)	0	0	0
2018/07/23	R197	02/08/2018			Bond Future	296.7518	296.7518	296.7873	296.7873	0.012	0.0000	0.0000	1,235
2018/07/23	R197	01/11/2018			Bond Future	302.1168	302.1168	302.1552	302.1552	0.013	0.0000	0.0000	2,350
2018/07/23	R197	07/02/2019			Bond Future	300.6691	300.6691	300.7049	300.7049	0.012	0.0000	0.0000	0
2018/07/23	R197	02/05/2019			Bond Future	305.7696	305.7696	305.8007	305.8007	0.010	0.0000	0.0000	0
2018/07/23	R202	02/08/2018			Bond Future	232.8124	232.8124	232.8418	232.8418	0.013	0.0000	0.0000	12,645
2018/07/23	R202	01/11/2018			Bond Future	237.0215	237.0215	237.0529	237.0529	0.013	0.0000	0.0000	9,729
2018/07/23	R202	07/02/2019			Bond Future	237.7497	237.7497	237.7791	237.7791	0.012	0.0000	0.0000	0
2018/07/23	R202	02/05/2019			Bond Future	241.7830	241.7830	241.8089	241.8089	0.011	0.0000	0.0000	0
2018/07/23	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R204	02/08/2018			Bond Future	6.6502	101.4853	6.6710	101.4776	0.314	0.0000	0.0000	10,270
2018/07/23	R204	02/08/2018	8.98	Call	Bond Future	852.4600	0.8525	844.7700	0.8448	(0.902)	0	0	0
2018/07/23	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R204	02/08/2018	8.99	Call	Bond Future	856.0900	0.8561	848.4000	0.8484	(0.898)	0	0	0
2018/07/23	R204	02/08/2018	8.97	Call	Bond Future	848.8400	0.8488	841.1500	0.8411	(0.906)	0	0	0
2018/07/23	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R207	02/08/2018	6.86	Put	Bond Future	781.0100	0.7810	842.3200	0.8423	7.850	0	0	0
2018/07/23	R207	02/08/2018	6.85	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	R207	02/08/2018			Bond Future	7.4404	100.1908	7.4862	100.1295	0.616	0.0000	0.0000	17,183
2018/07/23	R207	02/08/2018	6.86	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	R207	02/08/2018	6.85	Put	Bond Future	794.5400	0.7945	855.8500	0.8558	7.716	0	0	0
2018/07/23	R207	02/08/2018	6.87	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	R207	02/08/2018	6.87	Put	Bond Future	767.4900	0.7675	828.8000	0.8288	7.988	0	0	0
2018/07/23	R207	01/11/2018	6.76	Put	Bond Future	814.3800	0.8144	873.3100	0.8733	7.236	0	0	0
2018/07/23	R207	01/11/2018			Bond Future	7.4750	101.9784	7.5305	101.9163	0.743	0.0000	0.0000	3,628
2018/07/23	R207	01/11/2018	6.75	Call	Bond Future	9.3900	0.0094	6.3000	0.0063	(32.907)	0	0	0
2018/07/23	R207	01/11/2018	6.75	Put	Bond Future	825.4400	0.8254	884.4500	0.8844	7.149	0	0	0
2018/07/23	R207	01/11/2018	6.76	Call	Bond Future	9.6500	0.0097	6.4800	0.0065	(32.850)	0	0	0
2018/07/23	R207	01/11/2018	6.74	Call	Bond Future	9.1900	0.0092	6.1700	0.0062	(32.862)	0	0	0
2018/07/23	R207	01/11/2018	6.74	Put	Bond Future	836.5600	0.8366	895.6400	0.8956	7.062	0	0	0
2018/07/23	R207	07/02/2019	6.52	Call	Bond Future	10.9100	0.0109	7.7900	0.0078	(28.598)	0	0	0
2018/07/23	R207	07/02/2019	6.51	Put	Bond Future	906.9200	0.9069	968.1500	0.9681	6.751	0	0	0
2018/07/23	R207	07/02/2019			Bond Future	7.5271	100.3094	7.6006	100.2451	0.977	0.0000	0.0000	0
2018/07/23	R207	07/02/2019	6.53	Call	Bond Future	11.1900	0.0112	8.0000	0.0080	(28.508)	0	0	0
2018/07/23	R207	07/02/2019	6.53	Put	Bond Future	889.6600	0.8897	950.7600	0.9508	6.868	0	0	0
2018/07/23	R207	07/02/2019	6.52	Put	Bond Future	898.2500	0.8983	959.4200	0.9594	6.810	0	0	0
2018/07/23	R207	07/02/2019	6.51	Call	Bond Future	10.7100	0.0107	7.6500	0.0077	(28.571)	0	0	0

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2018/07/23	R207	02/05/2019	7.63	Call	Bond Future	277.1300	0.2771	242.8500	0.2429	(12.370)	0	0	0
2018/07/23	R207	02/05/2019			Bond Future	7.6047	101.9928	7.7059	101.9259	1.330	0.0000	0.0000	0
2018/07/23	R207	02/05/2019	7.61	Call	Bond Future	269.3700	0.2694	235.6300	0.2356	(12.526)	0	0	0
2018/07/23	R207	02/05/2019	7.61	Put	Bond Future	265.8500	0.2659	298.9900	0.2990	12.466	0	0	0
2018/07/23	R207	02/05/2019	7.63	Put	Bond Future	260.3800	0.2604	292.9800	0.2930	12.520	0	0	0
2018/07/23	R207	02/05/2019	7.62	Call	Bond Future	273.0600	0.2731	239.0500	0.2391	(12.455)	0	0	0
2018/07/23	R207	02/05/2019	7.62	Put	Bond Future	262.9200	0.2629	295.7900	0.2958	12.502	0	0	0
2018/07/23	R208	02/08/2018	7.14	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2018/07/23	R208	02/08/2018	7.12	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	R208	02/08/2018			Bond Future	7.7432	100.0288	7.7882	99.9243	0.582	0.0000	0.0000	14,964
2018/07/23	R208	02/08/2018	7.12	Put	Bond Future	1,459.3700	1.4594	1,563.8300	1.5638	7.158	0	0	0
2018/07/23	R208	02/08/2018	7.14	Put	Bond Future	1,412.1400	1.4121	1,516.5900	1.5166	7.397	0	0	0
2018/07/23	R208	02/08/2018	7.13	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/07/23	R208	02/08/2018	7.13	Put	Bond Future	1,435.7500	1.4357	1,540.2000	1.5402	7.275	0	0	0
2018/07/23	R208	01/11/2018	7.11	Put	Bond Future	1,517.7200	1.5177	1,614.4500	1.6144	6.373	0	0	0
2018/07/23	R208	01/11/2018			Bond Future	7.8022	98.4141	7.8523	98.3080	0.642	0.0000	0.0000	21,360
2018/07/23	R208	01/11/2018	7.11	Call	Bond Future	36.3600	0.0364	26.9600	0.0270	(25.853)	0	0	0
2018/07/23	R208	01/11/2018	7.12	Call	Bond Future	37.6600	0.0377	27.9700	0.0280	(25.730)	0	0	0
2018/07/23	R208	01/11/2018	7.10	Put	Bond Future	1,538.1600	1.5382	1,635.1500	1.6351	6.306	0	0	0
2018/07/23	R208	01/11/2018	7.12	Put	Bond Future	1,497.4200	1.4974	1,593.8600	1.5939	6.440	0	0	0
2018/07/23	R208	01/11/2018	7.10	Call	Bond Future	35.1900	0.0352	26.0500	0.0261	(25.973)	0	0	0
2018/07/23	R208	07/02/2019	7.07	Call	Bond Future	70.2000	0.0702	56.9800	0.0570	(18.832)	0	0	0
2018/07/23	R208	07/02/2019	7.08	Put	Bond Future	1,602.4400	1.6024	1,697.9700	1.6980	5.962	0	0	0
2018/07/23	R208	07/02/2019	7.06	Put	Bond Future	1,635.5800	1.6356	1,731.9300	1.7319	5.891	0	0	0
2018/07/23	R208	07/02/2019			Bond Future	7.8769	100.3209	7.9344	100.2118	0.730	0.0000	0.0000	0
2018/07/23	R208	07/02/2019	7.07	Put	Bond Future	1,619.0400	1.6190	1,714.9700	1.7150	5.925	0	0	0
2018/07/23	R208	07/02/2019	7.08	Call	Bond Future	72.9800	0.0730	59.3600	0.0594	(18.663)	0	0	0
2018/07/23	R208	07/02/2019	7.06	Call	Bond Future	67.3500	0.0674	54.5500	0.0546	(19.005)	0	0	0
2018/07/23	R208	02/05/2019	8.03	Put	Bond Future	769.1000	0.7691	818.5200	0.8185	6.426	0	0	0
2018/07/23	R208	02/05/2019	8.02	Call	Bond Future	904.9100	0.9049	842.2400	0.8422	(6.926)	0	0	0
2018/07/23	R208	02/05/2019			Bond Future	7.9442	98.6047	8.0101	98.4922	0.829	0.0000	0.0000	0
2018/07/23	R208	02/05/2019	8.03	Call	Bond Future	915.5500	0.9156	852.5100	0.8525	(6.885)	0	0	0
2018/07/23	R208	02/05/2019	8.02	Put	Bond Future	775.5200	0.7755	825.3100	0.8253	6.420	0	0	0
2018/07/23	R208	02/05/2019	8.04	Call	Bond Future	926.5800	0.9266	863.1700	0.8632	(6.843)	0	0	0
2018/07/23	R208	02/05/2019	8.04	Put	Bond Future	763.0800	0.7631	812.1300	0.8121	6.428	0	0	0
2018/07/23	R209	02/08/2018	9.66	Call	Bond Future	1,759.6600	1.7597	1,428.4500	1.4284	(18.822)	0	0	435
2018/07/23	R209	02/08/2018	8.96	Put	Bond Future	3,335.5600	3.3356	3,649.0500	3.6490	9.398	0	0	0
2018/07/23	R209	02/08/2018	8.49	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	500
2018/07/23	R209	02/08/2018	8.46	Put	Bond Future	7,044.4700	7.0445	7,378.4600	7.3785	4.741	0	0	0
2018/07/23	R209	02/08/2018	10.38	Call	Bond Future	6,007.2800	6.0073	5,672.5300	5.6725	(5.572)	0	0	0
2018/07/23	R209	02/08/2018	9.21	Call	Bond Future	222.5800	0.2226	107.0600	0.1071	(51.900)	0	0	0
2018/07/23	R209	02/08/2018	10.39	Put	Bond Future	1.1100	0.0011	0.4200	0.0004	(62.162)	0	0	0
2018/07/23	R209	02/08/2018			Bond Future	9.4335	75.0749	9.4830	74.7409	0.525	0.0000	0.0000	89,883
2018/07/23	R209	02/08/2018	10.21	Call	Bond Future	4,989.1100	4.9891	4,652.3500	4.6524	(6.750)	0	0	0
2018/07/23	R209	02/08/2018	10.21	Put	Bond Future	6.0000	0.0060	3.2400	0.0032	(46.000)	0	0	435
2018/07/23	R209	02/08/2018	8.96	Call	Bond Future	27.4600	0.0275	6.9500	0.0070	(74.690)	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
2018/07/23	R209	02/08/2018	9.43	Call	Bond Future	755.1000	0.7551	507.3800	0.5074	(32.806)	0	0	0
2018/07/23	R209	02/08/2018	9.43	Put	Bond Future	778.7000	0.7787	864.9800	0.8650	11.080	0	0	5,000
2018/07/23	R209	02/08/2018	10.84	Call	Bond Future	8,660.2100	8.6602	8,326.2000	8.3262	(3.857)	0	0	0
2018/07/23	R209	02/08/2018	10.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	435
2018/07/23	R209	02/08/2018	8.83	Call	Bond Future	6.0200	0.0060	0.9300	0.0009	(84.551)	0	0	0
2018/07/23	R209	02/08/2018	8.83	Put	Bond Future	4,260.7800	4.2608	4,589.6900	4.5897	7.719	0	0	500
2018/07/23	R209	02/08/2018	8.49	Put	Bond Future	6,812.9000	6.8129	7,146.8800	7.1469	4.902	0	0	0
2018/07/23	R209	02/08/2018	9.21	Put	Bond Future	1,757.2200	1.7572	1,975.7000	1.9757	12.433	0	0	500
2018/07/23	R209	02/08/2018	9.66	Put	Bond Future	251.4100	0.2514	254.2000	0.2542	1.110	0	0	0
2018/07/23	R209	02/08/2018	8.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2018/07/23	R209	02/08/2018	10.38	Put	Bond Future	1.2300	0.0012	0.4800	0.0005	(60.976)	0	0	0
2018/07/23	R209	02/08/2018	10.39	Call	Bond Future	6,066.6100	6.0666	5,731.9200	5.7319	(5.517)	0	0	0
2018/07/23	R209	02/08/2018	10.40	Call	Bond Future	6,125.8700	6.1259	5,791.2400	5.7912	(5.463)	0	0	0
2018/07/23	R209	02/08/2018	10.40	Put	Bond Future	1.0000	0.0010	0.3700	0.0004	(63.000)	0	0	0
2018/07/23	R209	01/11/2018	1,016.00	Call	Bond Future	72,378.9200	72.3789	72,039.1300	72.0391	(0.469)	0	0	0
2018/07/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R209	01/11/2018	9.34	Put	Bond Future	2,657.9600	2.6580	2,824.4000	2.8244	6.262	0	0	0
2018/07/23	R209	01/11/2018	9.97	Call	Bond Future	4,082.7200	4.0827	3,811.6700	3.8117	(6.639)	0	0	0
2018/07/23	R209	01/11/2018	9.64	Call	Bond Future	2,662.5400	2.6625	2,436.6700	2.4367	(8.483)	0	0	2,000
2018/07/23	R209	01/11/2018	9.98	Put	Bond Future	976.7900	0.9768	1,044.4100	1.0444	6.923	0	0	2,000
2018/07/23	R209	01/11/2018	10.00	Call	Bond Future	4,222.9700	4.2230	3,948.5900	3.9486	(6.497)	0	0	0
2018/07/23	R209	01/11/2018			Bond Future	9.4928	73.2668	9.5438	72.9270	0.537	0.0000	0.0000	92,654
2018/07/23	R209	01/11/2018	1,016.01	Call	Bond Future	72,378.9200	72.3789	72,039.1300	72.0391	(0.469)	0	0	0
2018/07/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R209	01/11/2018	8.89	Put	Bond Future	4,766.0000	4.7660	5,018.2700	5.0183	5.293	0	0	0
2018/07/23	R209	01/11/2018	8.89	Call	Bond Future	566.3000	0.5663	478.7800	0.4788	(15.455)	0	0	2,000
2018/07/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/23	R209	01/11/2018	1,015.99	Call	Bond Future	72,378.9100	72.3789	72,039.1200	72.0391	(0.469)	0	0	0
2018/07/23	R209	01/11/2018	9.34	Call	Bond Future	1,625.7500	1.6257	1,452.4000	1.4524	(10.663)	0	0	0
2018/07/23	R209	01/11/2018	9.97	Put	Bond Future	992.8100	0.9928	1,061.5500	1.0616	6.924	0	0	0
2018/07/23	R209	01/11/2018	9.64	Put	Bond Future	1,688.1400	1.6881	1,802.0600	1.8021	6.748	0	0	0
2018/07/23	R209	01/11/2018	9.98	Call	Bond Future	4,129.3600	4.1294	3,857.1900	3.8572	(6.591)	0	0	0
2018/07/23	R209	01/11/2018	10.00	Put	Bond Future	945.3500	0.9453	1,010.7600	1.0108	6.919	0	0	5,850
2018/07/23	R209	01/11/2018	9.94	Call	Bond Future	3,944.0200	3.9440	3,676.4300	3.6764	(6.785)	0	0	0
2018/07/23	R209	01/11/2018	9.94	Put	Bond Future	1,042.5800	1.0426	1,114.7800	1.1148	6.925	0	0	0
2018/07/23	R209	01/11/2018	10.57	Call	Bond Future	7,067.2500	7.0673	6,750.6700	6.7507	(4.480)	0	0	0
2018/07/23	R209	01/11/2018	10.57	Put	Bond Future	362.1100	0.3621	385.3200	0.3853	6.410	0	0	0
2018/07/23	R209	07/02/2019	8.97	Put	Bond Future	5,422.2900	5.4223	5,645.7900	5.6458	4.122	0	0	0
2018/07/23	R209	07/02/2019			Bond Future	9.5581	74.6864	9.6108	74.3392	0.552	0.0000	0.0000	0
2018/07/23	R209	07/02/2019	8.96	Call	Bond Future	1,358.4500	1.3584	1,236.1800	1.2362	(9.001)	0	0	0
2018/07/23	R209	07/02/2019	8.96	Put	Bond Future	5,470.7500	5.4708	5,695.6000	5.6956	4.110	0	0	0
2018/07/23	R209	07/02/2019	8.97	Call	Bond Future	1,381.5100	1.3815	1,257.8900	1.2579	(8.948)	0	0	0
2018/07/23	R209	07/02/2019	8.95	Call	Bond Future	1,335.6200	1.3356	1,214.7100	1.2147	(9.053)	0	0	0
2018/07/23	R209	07/02/2019	8.95	Put	Bond Future	5,519.5400	5.5195	5,745.7500	5.7458	4.098	0	0	0
2018/07/23	R209	02/05/2019	9.70	Put	Bond Future	3,637.7800	3.6378	3,779.2200	3.7792	3.888	0	0	0
2018/07/23	R209	02/05/2019			Bond Future	9.6134	72.7916	9.6678	72.4376	0.566	0.0000	0.0000	0
2018/07/23	R209	02/05/2019	9.69	Call	Bond Future	4,166.2400	4.1662	3,954.6000	3.9546	(5.080)	0	0	0
2018/07/23	R209	02/05/2019	9.69	Put	Bond Future	3,668.1600	3.6682	3,810.5300	3.8105	3.881	0	0	0

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2018/07/23	R209	02/05/2019	9.70	Call	Bond Future	4,200.5000	4.2005	3,987.9300	3.9879	(5.061)	0	0	0
2018/07/23	R209	02/05/2019	9.68	Call	Bond Future	4,131.8400	4.1318	3,921.1400	3.9211	(5.099)	0	0	0
2018/07/23	R209	02/05/2019	9.68	Put	Bond Future	3,698.4900	3.6985	3,841.8000	3.8418	3.875	0	0	0
2018/07/23	R210	02/08/2018			Bond Future	184.9077	184.9077	184.9307	184.9307	0.012	0.0000	0.0000	1,480
2018/07/23	R210	01/11/2018			Bond Future	185.7504	185.7504	185.7754	185.7754	0.013	0.0000	0.0000	969
2018/07/23	R210	07/02/2019			Bond Future	189.3831	189.3831	189.4065	189.4065	0.012	0.0000	0.0000	0
2018/07/23	R210	02/05/2019			Bond Future	190.0458	190.0458	190.0662	190.0662	0.011	0.0000	0.0000	0
2018/07/23	R212	02/08/2018			Bond Future	153.3635	153.3635	153.0751	153.0751	(0.188)	0.0000	0.0000	2,387
2018/07/23	R212	01/11/2018			Bond Future	156.1362	156.1362	155.8438	155.8438	(0.187)	0.0000	0.0000	3,446
2018/07/23	R212	07/02/2019			Bond Future	157.0361	157.0361	156.7362	156.7362	(0.191)	0.0000	0.0000	0
2018/07/23	R212	02/05/2019			Bond Future	159.7000	159.7000	159.3923	159.3923	(0.193)	0.0000	0.0000	0
2018/07/23	R213	02/08/2018	9.06	Call	Bond Future	310.8700	0.3109	165.6000	0.1656	(46.730)	0	0	0
2018/07/23	R213	02/08/2018	9.05	Put	Bond Future	1,337.2000	1.3372	1,520.3900	1.5204	13.700	0	0	0
2018/07/23	R213	02/08/2018			Bond Future	9.2089	86.7864	9.2585	86.4640	0.538	0.0000	0.0000	28,004
2018/07/23	R213	02/08/2018	9.07	Call	Bond Future	330.7300	0.3307	179.3200	0.1793	(45.781)	0	0	0
2018/07/23	R213	02/08/2018	9.07	Put	Bond Future	1,243.5100	1.2435	1,414.4700	1.4145	13.748	0	0	0
2018/07/23	R213	02/08/2018	9.06	Put	Bond Future	1,289.8700	1.2899	1,466.9700	1.4670	13.730	0	0	0
2018/07/23	R213	02/08/2018	9.05	Call	Bond Future	291.9100	0.2919	152.7300	0.1527	(47.679)	0	0	0
2018/07/23	R213	01/11/2018	8.65	Call	Bond Future	497.9500	0.4980	418.6600	0.4187	(15.923)	0	0	0
2018/07/23	R213	01/11/2018	8.64	Put	Bond Future	4,689.1900	4.6892	4,939.4600	4.9395	5.337	0	0	0
2018/07/23	R213	01/11/2018			Bond Future	9.2736	84.7888	9.3248	84.4610	0.552	0.0000	0.0000	18,919
2018/07/23	R213	01/11/2018	8.66	Call	Bond Future	512.8300	0.5128	431.8600	0.4319	(15.789)	0	0	0
2018/07/23	R213	01/11/2018	8.66	Put	Bond Future	4,581.7100	4.5817	4,828.6200	4.8286	5.389	0	0	0
2018/07/23	R213	01/11/2018	8.65	Put	Bond Future	4,635.3300	4.6353	4,883.9200	4.8839	5.363	0	0	0
2018/07/23	R213	01/11/2018	8.64	Call	Bond Future	483.2400	0.4832	405.6300	0.4056	(16.060)	0	0	0
2018/07/23	R213	07/02/2019	8.68	Call	Bond Future	1,114.9100	1.1149	1,008.2800	1.0083	(9.564)	0	0	0
2018/07/23	R213	07/02/2019			Bond Future	9.3468	86.4318	9.4001	86.0967	0.570	0.0000	0.0000	0
2018/07/23	R213	07/02/2019	8.68	Put	Bond Future	5,468.5200	5.4685	5,697.0100	5.6970	4.178	0	0	0
2018/07/23	R213	07/02/2019	8.69	Call	Bond Future	1,135.3000	1.1353	1,027.3600	1.0274	(9.508)	0	0	0
2018/07/23	R213	07/02/2019	8.70	Put	Bond Future	5,374.3300	5.3743	5,600.2300	5.6002	4.203	0	0	0
2018/07/23	R213	07/02/2019	8.69	Put	Bond Future	5,421.3900	5.4214	5,648.5700	5.6486	4.190	0	0	0
2018/07/23	R213	07/02/2019	8.70	Call	Bond Future	1,155.6900	1.1557	1,046.4700	1.0465	(9.451)	0	0	0
2018/07/23	R213	02/05/2019	9.49	Call	Bond Future	3,933.0700	3.9331	3,730.1900	3.7302	(5.158)	0	0	0
2018/07/23	R213	02/05/2019	9.48	Put	Bond Future	3,436.3700	3.4364	3,576.3800	3.5764	4.074	0	0	0
2018/07/23	R213	02/05/2019			Bond Future	9.4053	84.3346	9.4604	83.9926	0.586	0.0000	0.0000	0
2018/07/23	R213	02/05/2019	9.50	Call	Bond Future	3,966.9800	3.9670	3,763.1800	3.7632	(5.137)	0	0	0
2018/07/23	R213	02/05/2019	9.50	Put	Bond Future	3,380.7500	3.3807	3,518.9200	3.5189	4.087	0	0	0
2018/07/23	R213	02/05/2019	9.49	Put	Bond Future	3,408.4600	3.4085	3,547.5500	3.5475	4.081	0	0	0
2018/07/23	R213	02/05/2019	9.48	Call	Bond Future	3,899.2900	3.8993	3,697.3300	3.6973	(5.179)	0	0	0
2018/07/23	R214	02/08/2018	8.96	Call	Bond Future	4.2300	0.0042	0.5800	0.0006	(86.288)	0	0	0
2018/07/23	R214	02/08/2018			Bond Future	9.5884	74.4993	9.6380	74.1510	0.517	0.0000	0.0000	23,670
2018/07/23	R214	02/08/2018	8.94	Call	Bond Future	3.2200	0.0032	0.4000	0.0004	(87.578)	0	0	0
2018/07/23	R214	02/08/2018	8.94	Put	Bond Future	4,821.6400	4.8216	5,167.0900	5.1671	7.165	0	0	0
2018/07/23	R214	02/08/2018	8.96	Put	Bond Future	4,666.4400	4.6664	5,011.0600	5.0111	7.385	0	0	0

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2018/07/23	R214	02/08/2018	8.95	Call	Bond Future	3.6900	0.0037	0.4800	0.0005	(86.992)	0	0	0
2018/07/23	R214	02/08/2018	8.95	Put	Bond Future	4,743.9400	4.7439	5,089.0000	5.0890	7.274	0	0	0
2018/07/23	R214	01/11/2018	8.99	Put	Bond Future	5,400.0800	5.4001	5,668.3900	5.6684	4.969	0	0	0
2018/07/23	R214	01/11/2018	8.98	Call	Bond Future	538.1300	0.5381	453.9400	0.4539	(15.645)	0	0	0
2018/07/23	R214	01/11/2018			Bond Future	9.6489	72.5358	9.6998	72.1815	0.528	0.0000	0.0000	18,010
2018/07/23	R214	01/11/2018	8.99	Call	Bond Future	554.5600	0.5546	468.5500	0.4685	(15.510)	0	0	0
2018/07/23	R214	01/11/2018	8.98	Put	Bond Future	5,461.1600	5.4612	5,731.2900	5.7313	4.946	0	0	0
2018/07/23	R214	01/11/2018	9.00	Call	Bond Future	571.2100	0.5712	483.3700	0.4834	(15.378)	0	0	0
2018/07/23	R214	01/11/2018	9.00	Put	Bond Future	5,339.3300	5.3393	5,605.8100	5.6058	4.991	0	0	0
2018/07/23	R214	07/02/2019	9.05	Put	Bond Future	6,099.7000	6.0997	6,343.7200	6.3437	4.001	0	0	0
2018/07/23	R214	07/02/2019			Bond Future	9.7165	73.9413	9.7692	73.5794	0.542	0.0000	0.0000	0
2018/07/23	R214	07/02/2019	9.04	Call	Bond Future	1,234.2800	1.2343	1,117.8400	1.1178	(9.434)	0	0	0
2018/07/23	R214	07/02/2019	9.04	Put	Bond Future	6,153.7600	6.1538	6,399.1900	6.3992	3.988	0	0	0
2018/07/23	R214	07/02/2019	9.05	Call	Bond Future	1,256.8200	1.2568	1,138.9700	1.1390	(9.377)	0	0	0
2018/07/23	R214	07/02/2019	9.03	Call	Bond Future	1,212.1700	1.2122	1,097.1400	1.0971	(9.490)	0	0	0
2018/07/23	R214	07/02/2019	9.03	Put	Bond Future	6,208.3700	6.2084	6,455.2100	6.4552	3.976	0	0	0
2018/07/23	R214	02/05/2019	9.87	Call	Bond Future	4,467.5000	4.4675	4,243.8600	4.2439	(5.006)	0	0	0
2018/07/23	R214	02/05/2019	9.85	Call	Bond Future	4,395.5700	4.3956	4,173.8600	4.1739	(5.044)	0	0	0
2018/07/23	R214	02/05/2019			Bond Future	9.7704	71.8878	9.8247	71.5189	0.555	0.0000	0.0000	0
2018/07/23	R214	02/05/2019	9.85	Put	Bond Future	3,855.4300	3.8554	4,002.7000	4.0027	3.820	0	0	0
2018/07/23	R214	02/05/2019	9.87	Put	Bond Future	3,792.6300	3.7926	3,937.9700	3.9380	3.832	0	0	0
2018/07/23	R214	02/05/2019	9.86	Call	Bond Future	4,431.6000	4.4316	4,208.9200	4.2089	(5.025)	0	0	0
2018/07/23	R214	02/05/2019	9.86	Put	Bond Future	3,824.0400	3.8240	3,970.3400	3.9703	3.826	0	0	0
2018/07/23	R248	02/08/2018	8.98	Call	Bond Future	3.5500	0.0036	0.4200	0.0004	(88.169)	0	0	0
2018/07/23	R248	02/08/2018	8.97	Put	Bond Future	6,247.9900	6.2480	6,690.4500	6.6904	7.082	0	0	0
2018/07/23	R248	02/08/2018			Bond Future	9.6236	95.2791	9.6731	94.8339	0.515	0.0000	0.0000	76,267
2018/07/23	R248	02/08/2018	8.99	Call	Bond Future	4.1000	0.0041	0.5000	0.0005	(87.805)	0	0	0
2018/07/23	R248	02/08/2018	8.99	Put	Bond Future	6,047.0700	6.0471	6,488.6600	6.4887	7.303	0	0	0
2018/07/23	R248	02/08/2018	8.98	Put	Bond Future	6,147.4100	6.1474	6,589.4700	6.5895	7.191	0	0	0
2018/07/23	R248	02/08/2018	8.97	Call	Bond Future	3.0700	0.0031	0.3400	0.0003	(88.925)	0	0	0
2018/07/23	R248	01/11/2018	9.03	Call	Bond Future	597.5400	0.5975	497.9500	0.4980	(16.667)	0	0	0
2018/07/23	R248	01/11/2018			Bond Future	9.6848	92.5466	9.7358	92.0937	0.527	0.0000	0.0000	90,308
2018/07/23	R248	01/11/2018	9.01	Call	Bond Future	558.9900	0.5590	464.1100	0.4641	(16.973)	0	0	0
2018/07/23	R248	01/11/2018	9.01	Put	Bond Future	6,941.6600	6.9417	7,299.6500	7.2997	5.157	0	0	0
2018/07/23	R248	01/11/2018	9.03	Put	Bond Future	6,780.0000	6.7800	7,133.2800	7.1333	5.211	0	0	0
2018/07/23	R248	01/11/2018	9.02	Call	Bond Future	577.9900	0.5780	480.7600	0.4808	(16.822)	0	0	0
2018/07/23	R248	01/11/2018	9.02	Put	Bond Future	6,860.4700	6.8605	7,216.1100	7.2161	5.184	0	0	0
2018/07/23	R248	07/02/2019	9.06	Put	Bond Future	7,958.0300	7.9580	8,277.2800	8.2773	4.012	0	0	0
2018/07/23	R248	07/02/2019			Bond Future	9.7534	94.3398	9.8062	93.8772	0.541	0.0000	0.0000	0
2018/07/23	R248	07/02/2019	9.06	Call	Bond Future	1,478.0800	1.4781	1,334.8000	1.3348	(9.694)	0	0	0
2018/07/23	R248	07/02/2019	9.05	Put	Bond Future	8,029.7400	8.0297	8,350.8200	8.3508	3.999	0	0	0
2018/07/23	R248	07/02/2019	9.07	Call	Bond Future	1,506.2000	1.5062	1,361.0900	1.3611	(9.634)	0	0	0
2018/07/23	R248	07/02/2019	9.07	Put	Bond Future	7,887.0300	7.8870	8,204.4500	8.2045	4.025	0	0	0
2018/07/23	R248	07/02/2019	9.05	Call	Bond Future	1,450.5000	1.4505	1,309.0500	1.3091	(9.752)	0	0	0
2018/07/23	R248	02/05/2019	9.90	Put	Bond Future	4,815.8100	4.8158	5,002.9000	5.0029	3.885	0	0	0
2018/07/23	R248	02/05/2019			Bond Future	9.8080	91.4883	9.8625	91.0167	0.555	0.0000	0.0000	0
2018/07/23	R248	02/05/2019	9.90	Call	Bond Future	5,610.4900	5.6105	5,325.9400	5.3259	(5.072)	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
2018/07/23	R248	02/05/2019	9.91	Call	Bond Future	5,656.2700	5.6563	5,370.4900	5.3705	(5.052)	0	0	0
2018/07/23	R248	02/05/2019	9.89	Put	Bond Future	4,856.0000	4.8560	5,044.3300	5.0443	3.878	0	0	0
2018/07/23	R248	02/05/2019	9.91	Put	Bond Future	4,775.9100	4.7759	4,961.7700	4.9618	3.892	0	0	0
2018/07/23	R248	02/05/2019	9.89	Call	Bond Future	5,564.8500	5.5649	5,281.5400	5.2815	(5.091)	0	0	0

Total **1285719**