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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2018 TO 24/07/2018

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
2018/07/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/24	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2025	02/08/2018			Bond Future	129.9709		129.9709	130.0660	130.0660	0.073	0.0000	0.0000	500
2018/07/24	2025	02/08/2018	136.65	Put	Bond Future	6,679.1000		6.6791	6,584.0100	6,5840	(1.424)	0	0	0
2018/07/24	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2025	02/08/2018	136.67	Put	Bond Future	6,699.1000		6.6991	6,604.0100	6,6040	(1.419)	0	0	0
2018/07/24	2025	02/08/2018	136.66	Put	Bond Future	6,689.1000		6.6891	6,594.0100	6,5940	(1.422)	0	0	0
2018/07/24	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2025	01/11/2018			Bond Future	132.3217		132.3217	132.4180	132.4180	0.073	0.0000	0.0000	365
2018/07/24	2025	07/02/2019			Bond Future	133.4946		133.4946	133.5936	133.5936	0.074	0.0000	0.0000	0
2018/07/24	2025	02/05/2019			Bond Future	135.7569		135.7569	135.8562	135.8562	0.073	0.0000	0.0000	0
2018/07/24	2029	02/08/2018			Bond Future	99.3467		99.3467	99.3595	99.3595	0.013	0.0000	0.0000	0
2018/07/24	2029	01/11/2018			Bond Future	100.0940		100.0940	100.1066	100.1066	0.013	0.0000	0.0000	1,370
2018/07/24	2029	07/02/2019			Bond Future	102.0505		102.0505	102.0639	102.0639	0.013	0.0000	0.0000	0
2018/07/24	2029	02/05/2019			Bond Future	102.7093		102.7093	102.7219	102.7219	0.012	0.0000	0.0000	0
2018/07/24	2030	02/08/2018	8.51	Call	Bond Future	0.6600		0.0007	0.7800	0.0008	18.182	0	0	7,850
2018/07/24	2030	02/08/2018	8.91	Call	Bond Future	117.8400		0.1178	148.9600	0.1490	26.409	0	0	7,850
2018/07/24	2030	02/08/2018	9.46	Put	Bond Future	89.1800		0.0892	48.4200	0.0484	(45.705)	0	0	0
2018/07/24	2030	02/08/2018			Bond Future	9.1537		92.0558	9.1077	92.3609	(0.502)	0.0000	0.0000	34,636
2018/07/24	2030	02/08/2018	8.51	Put	Bond Future	4,402.9900		4.4030	4,098.0100	4,0980	(6.927)	0	0	0
2018/07/24	2030	02/08/2018	9.46	Call	Bond Future	2,089.0000		2.0890	2,353.3400	2,3533	12.654	0	0	0
2018/07/24	2030	02/08/2018	8.91	Put	Bond Future	1,751.9200		1.7519	1,477.9400	1,4779	(15.639)	0	0	0
2018/07/24	2030	02/08/2018	9.50	Call	Bond Future	2,321.9000		2.3219	2,595.5600	2,5956	11.786	0	0	0
2018/07/24	2030	02/08/2018	9.47	Call	Bond Future	2,146.7200		2.1467	2,413.5600	2,4136	12.430	0	0	0
2018/07/24	2030	02/08/2018	9.45	Put	Bond Future	96.2000		0.0962	52.8200	0.0528	(45.094)	0	0	0
2018/07/24	2030	02/08/2018	9.50	Put	Bond Future	65.3000		0.0653	33.8600	0.0339	(48.147)	0	0	7,850
2018/07/24	2030	02/08/2018	9.47	Put	Bond Future	82.6100		0.0826	44.3500	0.0443	(46.314)	0	0	0
2018/07/24	2030	02/08/2018	9.45	Call	Bond Future	2,031.6800		2.0317	2,293.4000	2,2934	12.882	0	0	0
2018/07/24	2030	01/11/2018	8.60	Call	Bond Future	519.0000		0.5190	577.5200	0.5775	11.276	0	0	0
2018/07/24	2030	01/11/2018	8.58	Put	Bond Future	4,771.6200		4.7716	4,517.5100	4,5175	(5.325)	0	0	0
2018/07/24	2030	01/11/2018			Bond Future	9.2176		93.6986	9.1701	94.0087	(0.515)	0.0000	0.0000	43,995
2018/07/24	2030	01/11/2018	8.60	Put	Bond Future	4,662.3900		4.6624	4,410.8100	4,4108	(5.396)	0	0	0
2018/07/24	2030	01/11/2018	8.58	Call	Bond Future	489.8800		0.4899	545.8700	0.5459	11.429	0	0	0
2018/07/24	2030	01/11/2018	8.59	Put	Bond Future	4,716.8900		4.7169	4,464.0400	4,4640	(5.361)	0	0	0
2018/07/24	2030	01/11/2018	8.59	Call	Bond Future	504.3600		0.5044	561.6100	0.5616	11.351	0	0	0
2018/07/24	2030	07/02/2019	8.62	Call	Bond Future	1,066.4600		1.0665	1,149.0600	1,1491	7.745	0	0	0
2018/07/24	2030	07/02/2019			Bond Future	9.2899		91.5038	9.2404	91.8206	(0.533)	0.0000	0.0000	0
2018/07/24	2030	07/02/2019	8.62	Put	Bond Future	5,480.5900		5.4806	5,246.4000	5,2464	(4.273)	0	0	0
2018/07/24	2030	07/02/2019	8.63	Call	Bond Future	1,086.3000		1.0863	1,169.9900	1,1700	7.704	0	0	0
2018/07/24	2030	07/02/2019	8.63	Put	Bond Future	5,432.4700		5.4325	5,199.3700	5,1994	(4.291)	0	0	0
2018/07/24	2030	07/02/2019	8.64	Call	Bond Future	1,106.3700		1.1064	1,191.1600	1,1912	7.664	0	0	0

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2018/07/24	2030	07/02/2019	8.64	Put	Bond Future	5,384.6300	5.3846	5,152.6300	5.1526	(4.309)	0	0	0
2018/07/24	2030	02/05/2019	9.41	Call	Bond Future	3,797.8700	3.7979	3,965.2700	3.9653	4.408	0	0	0
2018/07/24	2030	02/05/2019			Bond Future	9.3558	93.0380	9.3047	93.3590	(0.546)	0.0000	0.0000	0
2018/07/24	2030	02/05/2019	9.39	Call	Bond Future	3,731.1000	3.7311	3,896.7300	3.8967	4.439	0	0	0
2018/07/24	2030	02/05/2019	9.39	Put	Bond Future	3,516.5500	3.5165	3,361.1400	3.3611	(4.419)	0	0	0
2018/07/24	2030	02/05/2019	9.41	Put	Bond Future	3,458.3500	3.4583	3,304.7100	3.3047	(4.443)	0	0	0
2018/07/24	2030	02/05/2019	9.40	Call	Bond Future	3,764.4100	3.7644	3,930.9300	3.9309	4.424	0	0	0
2018/07/24	2030	02/05/2019	9.40	Put	Bond Future	3,487.3500	3.4874	3,332.8300	3.3328	(4.431)	0	0	0
2018/07/24	2032	02/08/2018	9.67	Call	Bond Future	2,318.5600	2.3186	2,605.7200	2.6057	12.385	0	0	0
2018/07/24	2032	02/08/2018	9.66	Put	Bond Future	100.7300	0.1007	55.2400	0.0552	(45.160)	0	0	0
2018/07/24	2032	02/08/2018			Bond Future	9.3540	94.4751	9.3081	94.8050	(0.491)	0.0000	0.0000	19,886
2018/07/24	2032	02/08/2018	9.68	Call	Bond Future	2,380.8900	2.3809	2,670.6600	2.6707	12.171	0	0	0
2018/07/24	2032	02/08/2018	9.68	Put	Bond Future	86.6100	0.0866	46.4600	0.0465	(46.357)	0	0	0
2018/07/24	2032	02/08/2018	9.67	Put	Bond Future	93.4400	0.0934	50.6800	0.0507	(45.762)	0	0	0
2018/07/24	2032	02/08/2018	9.66	Call	Bond Future	2,256.6100	2.2566	2,541.0400	2.5410	12.604	0	0	0
2018/07/24	2032	01/11/2018	8.77	Put	Bond Future	5,284.1900	5.2842	5,007.9900	5.0080	(5.227)	0	0	0
2018/07/24	2032	01/11/2018			Bond Future	9.4222	92.0061	9.3747	92.3415	(0.503)	0.0000	0.0000	34,534
2018/07/24	2032	01/11/2018	8.76	Call	Bond Future	502.6800	0.5027	560.5300	0.5605	11.508	0	0	0
2018/07/24	2032	01/11/2018	8.76	Put	Bond Future	5,344.8100	5.3448	5,067.2700	5.0673	(5.193)	0	0	0
2018/07/24	2032	01/11/2018	8.77	Call	Bond Future	517.8300	0.5178	577.0200	0.5770	11.430	0	0	0
2018/07/24	2032	01/11/2018	8.75	Call	Bond Future	487.8500	0.4878	544.3800	0.5444	11.588	0	0	0
2018/07/24	2032	01/11/2018	8.75	Put	Bond Future	5,405.8300	5.4058	5,126.9700	5.1270	(5.159)	0	0	0
2018/07/24	2032	07/02/2019	8.81	Call	Bond Future	1,143.4900	1.1435	1,231.4100	1.2314	7.689	0	0	0
2018/07/24	2032	07/02/2019	8.80	Put	Bond Future	6,144.8100	6.1448	5,889.1100	5.8891	(4.161)	0	0	0
2018/07/24	2032	07/02/2019			Bond Future	9.4980	93.7878	9.4487	94.1303	(0.519)	0.0000	0.0000	0
2018/07/24	2032	07/02/2019	8.82	Call	Bond Future	1,164.8700	1.1649	1,253.9600	1.2540	7.648	0	0	0
2018/07/24	2032	07/02/2019	8.82	Put	Bond Future	6,038.0900	6.0381	5,784.7200	5.7847	(4.196)	0	0	0
2018/07/24	2032	07/02/2019	8.81	Put	Bond Future	6,091.2900	6.0913	5,836.7500	5.8367	(4.179)	0	0	0
2018/07/24	2032	07/02/2019	8.80	Call	Bond Future	1,122.3500	1.1223	1,209.1100	1.2091	7.730	0	0	0
2018/07/24	2032	02/05/2019	9.61	Call	Bond Future	4,164.2200	4.1642	4,345.1800	4.3452	4.346	0	0	0
2018/07/24	2032	02/05/2019	9.62	Put	Bond Future	3,810.9900	3.8110	3,645.6800	3.6457	(4.338)	0	0	0
2018/07/24	2032	02/05/2019			Bond Future	9.5628	91.2049	9.5121	91.5521	(0.530)	0.0000	0.0000	0
2018/07/24	2032	02/05/2019	9.61	Put	Bond Future	3,842.9200	3.8429	3,676.6800	3.6767	(4.326)	0	0	0
2018/07/24	2032	02/05/2019	9.62	Call	Bond Future	4,200.1800	4.2002	4,382.0700	4.3821	4.331	0	0	0
2018/07/24	2032	02/05/2019	9.63	Call	Bond Future	4,236.2900	4.2363	4,419.1100	4.4191	4.316	0	0	0
2018/07/24	2032	02/05/2019	9.63	Put	Bond Future	3,779.2900	3.7793	3,614.9100	3.6149	(4.349)	0	0	0
2018/07/24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2033	02/08/2018			Bond Future	102.4395	102.4395	102.1994	102.1994	(0.234)	0.0000	0.0000	9,076
2018/07/24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2033	02/08/2018	109.92	Put	Bond Future	7,480.4900	7.4805	7,720.5500	7.7205	3.209	0	0	0
2018/07/24	2033	02/08/2018	109.94	Put	Bond Future	7,500.4900	7.5005	7,740.5500	7.7405	3.201	0	0	0
2018/07/24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2033	02/08/2018	109.93	Put	Bond Future	7,490.4900	7.4905	7,730.5500	7.7305	3.205	0	0	0
2018/07/24	2033	01/11/2018			Bond Future	103.1712	103.1712	102.9265	102.9265	(0.237)	0.0000	0.0000	5,770
2018/07/24	2033	07/02/2019			Bond Future	105.1879	105.1879	104.9389	104.9389	(0.237)	0.0000	0.0000	0
2018/07/24	2033	02/05/2019			Bond Future	105.8272	105.8272	105.5730	105.5730	(0.240)	0.0000	0.0000	0

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2018/07/24	2037	02/08/2018	9.96	Put	Bond Future	60.6700	0.0607	35.4200	0.0354	(41.619)	0	0	0
2018/07/24	2037	02/08/2018	9.95	Call	Bond Future	2,993.9800	2.9940	3,213.6700	3.2137	7.338	0	0	0
2018/07/24	2037	02/08/2018			Bond Future	9.5736	90.9353	9.5428	91.1820	(0.322)	0.0000	0.0000	23,356
2018/07/24	2037	02/08/2018	9.96	Call	Bond Future	3,064.7400	3.0647	3,286.1500	3.2862	7.224	0	0	0
2018/07/24	2037	02/08/2018	9.95	Put	Bond Future	65.7100	0.0657	38.7400	0.0387	(41.044)	0	0	0
2018/07/24	2037	02/08/2018	9.97	Call	Bond Future	3,135.7600	3.1358	3,358.7800	3.3588	7.112	0	0	0
2018/07/24	2037	02/08/2018	9.97	Put	Bond Future	55.9900	0.0560	32.3500	0.0323	(42.222)	0	0	0
2018/07/24	2037	01/11/2018	9.03	Call	Bond Future	656.1200	0.6561	701.3900	0.7014	6.900	0	0	0
2018/07/24	2037	01/11/2018			Bond Future	9.6374	92.5581	9.6057	92.8087	(0.329)	0.0000	0.0000	52,170
2018/07/24	2037	01/11/2018	9.01	Call	Bond Future	619.0800	0.6191	662.3400	0.6623	6.988	0	0	0
2018/07/24	2037	01/11/2018	9.01	Put	Bond Future	5,775.8400	5.7758	5,568.4300	5.5684	(3.591)	0	0	0
2018/07/24	2037	01/11/2018	9.03	Put	Bond Future	5,641.6800	5.6417	5,436.2800	5.4363	(3.641)	0	0	0
2018/07/24	2037	01/11/2018	9.02	Call	Bond Future	637.3500	0.6373	681.6100	0.6816	6.944	0	0	0
2018/07/24	2037	01/11/2018	9.02	Put	Bond Future	5,708.4500	5.7085	5,502.0400	5.5020	(3.616)	0	0	0
2018/07/24	2037	07/02/2019	9.06	Put	Bond Future	6,729.1600	6.7292	6,541.0600	6.5411	(2.795)	0	0	0
2018/07/24	2037	07/02/2019	9.05	Call	Bond Future	1,442.0400	1.4420	1,509.1900	1.5092	4.657	0	0	0
2018/07/24	2037	07/02/2019			Bond Future	9.7090	90.0907	9.6761	90.3468	(0.339)	0.0000	0.0000	0
2018/07/24	2037	07/02/2019	9.06	Call	Bond Future	1,466.9400	1.4669	1,534.9300	1.5349	4.635	0	0	0
2018/07/24	2037	07/02/2019	9.05	Put	Bond Future	6,788.9700	6.7890	6,600.0300	6.6000	(2.783)	0	0	0
2018/07/24	2037	07/02/2019	9.07	Call	Bond Future	1,492.0900	1.4921	1,560.9300	1.5609	4.614	0	0	0
2018/07/24	2037	07/02/2019	9.07	Put	Bond Future	6,669.7200	6.6697	6,482.4700	6.4825	(2.807)	0	0	0
2018/07/24	2037	02/05/2019	9.81	Put	Bond Future	4,376.0200	4.3760	4,248.5000	4.2485	(2.914)	0	0	0
2018/07/24	2037	02/05/2019			Bond Future	9.7730	91.6010	9.7393	91.8604	(0.345)	0.0000	0.0000	0
2018/07/24	2037	02/05/2019	9.80	Call	Bond Future	4,618.8600	4.6189	4,750.0400	4.7500	2.840	0	0	0
2018/07/24	2037	02/05/2019	9.80	Put	Bond Future	4,412.5500	4.4125	4,284.3300	4.2843	(2.906)	0	0	0
2018/07/24	2037	02/05/2019	9.81	Call	Bond Future	4,658.7000	4.6587	4,790.5800	4.7906	2.831	0	0	0
2018/07/24	2037	02/05/2019	9.79	Call	Bond Future	4,579.1700	4.5792	4,709.6500	4.7096	2.849	0	0	0
2018/07/24	2037	02/05/2019	9.79	Put	Bond Future	4,449.3300	4.4493	4,320.4100	4.3204	(2.898)	0	0	0
2018/07/24	2038	02/08/2018	134.55	Put	Bond Future	12,960.5800	12.9606	12,944.9000	12.9449	(0.121)	0	0	0
2018/07/24	2038	02/08/2018			Bond Future	121.5894	121.5894	121.6051	121.6051	0.013	0.0000	0.0000	1,000
2018/07/24	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2038	02/08/2018	134.54	Put	Bond Future	12,950.5800	12.9506	12,934.9000	12.9349	(0.121)	0	0	0
2018/07/24	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2038	02/08/2018	134.53	Put	Bond Future	12,940.5800	12.9406	12,924.9000	12.9249	(0.121)	0	0	0
2018/07/24	2038	01/11/2018			Bond Future	123.7884	123.7884	123.8041	123.8041	0.013	0.0000	0.0000	8,621
2018/07/24	2038	07/02/2019			Bond Future	124.6178	124.6178	124.6347	124.6347	0.014	0.0000	0.0000	0
2018/07/24	2038	02/05/2019			Bond Future	126.7298	126.7298	126.7454	126.7454	0.012	0.0000	0.0000	0
2018/07/24	2040	02/08/2018	10.04	Call	Bond Future	3,328.2500	3.3282	3,524.5600	3.5246	5.898	0	0	0
2018/07/24	2040	02/08/2018	10.03	Put	Bond Future	72.0000	0.0720	44.7800	0.0448	(37.806)	0	0	0
2018/07/24	2040	02/08/2018			Bond Future	9.6486	94.3333	9.6227	94.5552	(0.268)	0.0000	0.0000	13,118
2018/07/24	2040	02/08/2018	10.05	Call	Bond Future	3,404.1500	3.4042	3,602.0400	3.6020	5.813	0	0	0
2018/07/24	2040	02/08/2018	10.05	Put	Bond Future	61.5500	0.0616	37.5800	0.0376	(38.944)	0	0	0
2018/07/24	2040	02/08/2018	10.04	Put	Bond Future	66.5800	0.0666	41.0300	0.0410	(38.375)	0	0	0
2018/07/24	2040	02/08/2018	10.03	Call	Bond Future	3,252.6300	3.2526	3,447.2700	3.4473	5.984	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
2018/07/24	2040	01/11/2018	9.80	Call	Bond Future	3,090.2200	3.0902	3,204.0200	3.2040	3.683	0	0	3,540
2018/07/24	2040	01/11/2018	9.09	Put	Bond Future	6,212.5300	6.2125	6,025.3900	6.0254	(3.012)	0	0	0
2018/07/24	2040	01/11/2018			Bond Future	9.7121	96.0167	9.6855	96.2421	(0.273)	0.0000	0.0000	19,218
2018/07/24	2040	01/11/2018	9.20	Put	Bond Future	5,445.4600	5.4455	5,268.4900	5.2685	(3.250)	0	0	0
2018/07/24	2040	01/11/2018	9.20	Call	Bond Future	942.6400	0.9426	991.0300	0.9910	5.133	0	0	3,540
2018/07/24	2040	01/11/2018	9.80	Put	Bond Future	2,350.6300	2.3506	2,239.0700	2.2391	(4.746)	0	0	0
2018/07/24	2040	01/11/2018	9.08	Call	Bond Future	677.7500	0.6778	715.1000	0.7151	5.511	0	0	0
2018/07/24	2040	01/11/2018	9.08	Put	Bond Future	6,285.5000	6.2855	6,097.4900	6.0975	(2.991)	0	0	0
2018/07/24	2040	01/11/2018	9.10	Put	Bond Future	6,140.2200	6.1402	5,953.9700	5.9540	(3.033)	0	0	0
2018/07/24	2040	01/11/2018	9.09	Call	Bond Future	697.6000	0.6976	735.8200	0.7358	5.479	0	0	0
2018/07/24	2040	01/11/2018	9.10	Call	Bond Future	717.9800	0.7180	757.0900	0.7571	5.447	0	0	2,950
2018/07/24	2040	01/11/2018	8.50	Put	Bond Future	11,301.6900	11.3017	11,081.6000	11.0816	(1.947)	0	0	0
2018/07/24	2040	01/11/2018	8.50	Call	Bond Future	67.0700	0.0671	72.3400	0.0723	7.857	0	0	2,950
2018/07/24	2040	01/11/2018	9.07	Call	Bond Future	658.2800	0.6583	694.7800	0.6948	5.545	0	0	0
2018/07/24	2040	01/11/2018	9.07	Put	Bond Future	6,359.0000	6.3590	6,170.1400	6.1701	(2.970)	0	0	0
2018/07/24	2040	07/02/2019	9.11	Put	Bond Future	7,359.8200	7.3598	7,186.5500	7.1865	(2.354)	0	0	0
2018/07/24	2040	07/02/2019	9.13	Call	Bond Future	1,508.1800	1.5082	1,566.8000	1.5668	3.887	0	0	0
2018/07/24	2040	07/02/2019			Bond Future	9.7833	93.3657	9.7558	93.5960	(0.281)	0.0000	0.0000	0
2018/07/24	2040	07/02/2019	9.11	Call	Bond Future	1,454.2800	1.4543	1,511.3600	1.5114	3.925	0	0	0
2018/07/24	2040	07/02/2019	9.13	Put	Bond Future	7,229.8400	7.2298	7,058.1100	7.0581	(2.375)	0	0	0
2018/07/24	2040	07/02/2019	9.12	Put	Bond Future	7,294.4900	7.2945	7,122.0000	7.1220	(2.365)	0	0	0
2018/07/24	2040	07/02/2019	9.12	Call	Bond Future	1,480.9600	1.4810	1,538.8200	1.5388	3.907	0	0	0
2018/07/24	2040	02/05/2019	9.88	Put	Bond Future	4,776.6900	4.7767	4,660.3500	4.6604	(2.436)	0	0	0
2018/07/24	2040	02/05/2019	9.89	Call	Bond Future	5,091.6400	5.0916	5,209.1700	5.2092	2.308	0	0	0
2018/07/24	2040	02/05/2019			Bond Future	9.8469	94.9309	9.8187	95.1642	(0.286)	0.0000	0.0000	0
2018/07/24	2040	02/05/2019	9.90	Call	Bond Future	5,134.5300	5.1345	5,252.6700	5.2527	2.301	0	0	0
2018/07/24	2040	02/05/2019	9.90	Put	Bond Future	4,698.2800	4.6983	4,583.1800	4.5832	(2.450)	0	0	0
2018/07/24	2040	02/05/2019	9.88	Call	Bond Future	5,048.9200	5.0489	5,165.8200	5.1658	2.315	0	0	0
2018/07/24	2040	02/05/2019	9.89	Put	Bond Future	4,737.3400	4.7373	4,621.6300	4.6216	(2.443)	0	0	0
2018/07/24	2044	02/08/2018	10.07	Call	Bond Future	3,378.0100	3.3780	3,618.2700	3.6183	7.112	0	0	0
2018/07/24	2044	02/08/2018			Bond Future	9.6783	91.4342	9.6475	91.7033	(0.318)	0.0000	0.0000	12,764
2018/07/24	2044	02/08/2018	10.05	Call	Bond Future	3,225.7300	3.2257	3,462.1600	3.4622	7.330	0	0	0
2018/07/24	2044	02/08/2018	10.05	Put	Bond Future	82.0400	0.0820	49.4100	0.0494	(39.773)	0	0	0
2018/07/24	2044	02/08/2018	10.07	Put	Bond Future	70.4000	0.0704	41.6000	0.0416	(40.909)	0	0	0
2018/07/24	2044	02/08/2018	10.06	Call	Bond Future	3,301.7400	3.3017	3,540.1300	3.5401	7.220	0	0	0
2018/07/24	2044	02/08/2018	10.06	Put	Bond Future	76.0300	0.0760	45.3600	0.0454	(40.339)	0	0	0
2018/07/24	2044	01/11/2018	9.12	Call	Bond Future	648.3600	0.6484	694.9900	0.6950	7.192	0	0	0
2018/07/24	2044	01/11/2018			Bond Future	9.7396	93.0659	9.7079	93.3394	(0.325)	0.0000	0.0000	34,752
2018/07/24	2044	01/11/2018	9.12	Put	Bond Future	6,258.7800	6.2588	6,031.9000	6.0319	(3.625)	0	0	0
2018/07/24	2044	01/11/2018	9.13	Call	Bond Future	669.0900	0.6691	716.8700	0.7169	7.141	0	0	0
2018/07/24	2044	01/11/2018	9.14	Put	Bond Future	6,110.4900	6.1105	5,885.9100	5.8859	(3.675)	0	0	0
2018/07/24	2044	01/11/2018	9.13	Put	Bond Future	6,184.4100	6.1844	5,958.6800	5.9587	(3.650)	0	0	0
2018/07/24	2044	01/11/2018	9.14	Call	Bond Future	690.1100	0.6901	739.0400	0.7390	7.090	0	0	0
2018/07/24	2044	07/02/2019	9.18	Put	Bond Future	7,240.8400	7.2408	7,037.0900	7.0371	(2.814)	0	0	0
2018/07/24	2044	07/02/2019			Bond Future	9.8082	90.4830	9.7754	90.7624	(0.334)	0.0000	0.0000	0
2018/07/24	2044	07/02/2019	9.17	Call	Bond Future	1,597.2000	1.5972	1,671.8800	1.6719	4.676	0	0	0
2018/07/24	2044	07/02/2019	9.17	Put	Bond Future	7,306.4200	7.3064	7,101.7100	7.1017	(2.802)	0	0	0

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2018/07/24	2044	07/02/2019	9.18	Call	Bond Future	1,625.6800	1.6257	1,701.3200	1.7013	4.653	0	0	0
2018/07/24	2044	07/02/2019	9.16	Call	Bond Future	1,568.7900	1.5688	1,642.5200	1.6425	4.700	0	0	0
2018/07/24	2044	07/02/2019	9.16	Put	Bond Future	7,372.2200	7.3722	7,166.5600	7.1666	(2.790)	0	0	0
2018/07/24	2044	02/05/2019	9.90	Call	Bond Future	5,158.5300	5.1585	5,302.5000	5.3025	2.791	0	0	0
2018/07/24	2044	02/05/2019			Bond Future	9.8693	91.9999	9.8357	92.2830	(0.340)	0.0000	0.0000	0
2018/07/24	2044	02/05/2019	9.90	Put	Bond Future	4,900.9100	4.9009	4,761.7700	4.7618	(2.839)	0	0	0
2018/07/24	2044	02/05/2019	9.91	Call	Bond Future	5,202.0300	5.2020	5,346.7500	5.3467	2.782	0	0	0
2018/07/24	2044	02/05/2019	9.92	Put	Bond Future	4,820.7400	4.8207	4,683.1000	4.6831	(2.855)	0	0	0
2018/07/24	2044	02/05/2019	9.91	Put	Bond Future	4,860.8400	4.8608	4,722.4500	4.7225	(2.847)	0	0	0
2018/07/24	2044	02/05/2019	9.92	Call	Bond Future	5,245.3600	5.2454	5,390.8300	5.3908	2.773	0	0	0
2018/07/24	2046	02/08/2018	128.78	Put	Bond Future	13,360.4200	13.3604	13,014.2700	13.0143	(2.591)	0	0	0
2018/07/24	2046	02/08/2018			Bond Future	115.4196	115.4196	115.7657	115.7657	0.300	0.0000	0.0000	8,628
2018/07/24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2046	02/08/2018	128.77	Put	Bond Future	13,350.4200	13.3504	13,004.2700	13.0043	(2.593)	0	0	0
2018/07/24	2046	02/08/2018	128.79	Put	Bond Future	13,370.4200	13.3704	13,024.2700	13.0243	(2.589)	0	0	0
2018/07/24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2046	01/11/2018			Bond Future	115.8579	115.8579	116.2098	116.2098	0.304	0.0000	0.0000	10,966
2018/07/24	2046	07/02/2019			Bond Future	118.1223	118.1223	118.4820	118.4820	0.304	0.0000	0.0000	0
2018/07/24	2046	02/05/2019			Bond Future	118.4419	118.4419	118.8063	118.8063	0.308	0.0000	0.0000	0
2018/07/24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2050	02/08/2018	137.54	Put	Bond Future	17,584.7300	17.5847	18,075.9100	18.0759	2.793	0	0	0
2018/07/24	2050	02/08/2018	137.52	Put	Bond Future	17,564.7300	17.5647	18,055.9100	18.0559	2.796	0	0	0
2018/07/24	2050	02/08/2018			Bond Future	119.9553	119.9553	119.4641	119.4641	(0.409)	0.0000	0.0000	252
2018/07/24	2050	02/08/2018	137.53	Put	Bond Future	17,574.7300	17.5747	18,065.9100	18.0659	2.795	0	0	0
2018/07/24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	2050	01/11/2018			Bond Future	122.1250	122.1250	121.6243	121.6243	(0.410)	0.0000	0.0000	9,834
2018/07/24	2050	07/02/2019			Bond Future	122.7403	122.7403	122.2309	122.2309	(0.415)	0.0000	0.0000	0
2018/07/24	2050	02/05/2019			Bond Future	124.8205	124.8205	124.3009	124.3009	(0.416)	0.0000	0.0000	0
2018/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	AL37	02/08/2018			Index Future	584.4780	584.4780	585.4590	585.4590	0.168	0.0000	0.0000	0
2018/07/24	AL37	01/11/2018			Index Future	594.9080	594.9080	595.9040	595.9040	0.167	0.0000	0.0000	0
2018/07/24	AL37	07/02/2019			Index Future	606.4320	606.4320	607.4510	607.4510	0.168	0.0000	0.0000	0
2018/07/24	AL37	02/05/2019			Index Future	616.6040	616.6040	617.6330	617.6330	0.167	0.0000	0.0000	0
2018/07/24	AL7T	02/08/2018			Index Future	680.6320	680.6320	682.5030	682.5030	0.275	0.0000	0.0000	0
2018/07/24	AL7T	01/11/2018			Index Future	692.7780	692.7780	694.6800	694.6800	0.275	0.0000	0.0000	0
2018/07/24	AL7T	07/02/2019			Index Future	706.1980	706.1980	708.1410	708.1410	0.275	0.0000	0.0000	0

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2018/07/24	AL7T	02/05/2019			Index Future	718.0430	718.0430	720.0110	720.0110	0.274	0.0000	0.0000	0
2018/07/24	ALBI	02/08/2018			Index Future	617.5330	617.5330	619.1530	619.1530	0.262	0.0000	0.0000	407
2018/07/24	ALBI	01/11/2018			Index Future	628.5530	628.5530	630.2000	630.2000	0.262	0.0000	0.0000	498
2018/07/24	ALBI	07/02/2019			Index Future	640.7280	640.7280	642.4110	642.4110	0.263	0.0000	0.0000	0
2018/07/24	ALBI	02/05/2019			Index Future	651.4750	651.4750	653.1800	653.1800	0.262	0.0000	0.0000	0
2018/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/24	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	EL28	02/08/2018			Bond Future	127.2215		127.2215	127.2402	127.2402	0.015	0.0000	0.0000	0
2018/07/24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	EL28	02/08/2018	134.93	Put	Bond Future	7,708.5300		7.7085	7,689.7500	7.6898	(0.244)	0	0	0
2018/07/24	EL28	02/08/2018	134.95	Put	Bond Future	7,728.5300		7.7285	7,709.7500	7.7098	(0.243)	0	0	0
2018/07/24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	EL28	02/08/2018	134.94	Put	Bond Future	7,718.5300		7.7185	7,699.7500	7.6998	(0.243)	0	0	0
2018/07/24	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	ES33	02/08/2018	11.14	Call	Bond Future	1,886.3000		1.8863	2,074.6600	2.0747	9.986	0	0	0
2018/07/24	ES33	02/08/2018			Bond Future	10.8196		78.5028	10.7883	78.6912	(0.290)	0.0000	0.0000	0
2018/07/24	ES33	02/08/2018	11.15	Call	Bond Future	1,944.0500		1.9441	2,132.4100	2.1324	9.689	0	0	0
2018/07/24	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	ES33	02/08/2018	11.16	Call	Bond Future	2,001.7400		2.0017	2,190.1000	2.1901	9.410	0	0	0
2018/07/24	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	ES33	01/11/2018			Bond Future	10.9330		76.1155	10.9006	76.3069	(0.296)	0.0000	0.0000	9,466
2018/07/24	ES33	07/02/2019			Bond Future	11.0620		77.5895	11.0282	77.7851	(0.305)	0.0000	0.0000	0
2018/07/24	ES33	02/05/2019			Bond Future	11.1708		75.1007	11.1360	75.2987	(0.311)	0.0000	0.0000	0
2018/07/24	ES42	02/08/2018			Bond Future	11.0343		81.2180	11.0030	81.4328	(0.284)	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
2018/07/24	ES42	01/11/2018			Bond Future	11.1443	78.4074	11.1119	78.6256	(0.291)	0.0000	0.0000	7,957
2018/07/24	ES42	07/02/2019			Bond Future	11.2652	79.9256	11.2315	80.1485	(0.299)	0.0000	0.0000	0
2018/07/24	ES42	02/05/2019			Bond Future	11.3723	77.0056	11.3376	77.2314	(0.305)	0.0000	0.0000	0
2018/07/24	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	02/08/2018			GOVI	613.0980	613.0980	614.8480	614.8480	0.285	0.0000	0.0000	145
2018/07/24	GOVI	02/08/2018	605.71	Call	GOVI	73,880.0000	7.3880	91,380.0000	9.1380	23.687	0	0	0
2018/07/24	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	02/08/2018	605.72	Call	GOVI	73,780.0000	7.3780	91,280.0000	9.1280	23.719	0	0	0
2018/07/24	GOVI	02/08/2018	605.70	Call	GOVI	73,980.0000	7.3980	91,480.0000	9.1480	23.655	0	0	0
2018/07/24	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	01/11/2018	653.50	Put	GOVI	294,610.0000	29.4610	276,830.0000	27.6830	(6.035)	0	0	0
2018/07/24	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	01/11/2018			GOVI	624.0390	624.0390	625.8170	625.8170	0.285	0.0000	0.0000	341
2018/07/24	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	01/11/2018	653.49	Put	GOVI	294,510.0000	29.4510	276,730.0000	27.6730	(6.037)	0	0	0
2018/07/24	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	01/11/2018	653.51	Put	GOVI	294,710.0000	29.4710	276,930.0000	27.6930	(6.033)	0	0	0
2018/07/24	GOVI	07/02/2019	666.53	Put	GOVI	304,030.0000	30.4030	285,860.0000	28.5860	(5.976)	0	0	0
2018/07/24	GOVI	07/02/2019			GOVI	636.1270	636.1270	637.9440	637.9440	0.286	0.0000	0.0000	0
2018/07/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	07/02/2019	666.52	Put	GOVI	303,930.0000	30.3930	285,760.0000	28.5760	(5.978)	0	0	0
2018/07/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	GOVI	07/02/2019	666.51	Put	GOVI	303,830.0000	30.3830	285,660.0000	28.5660	(5.980)	0	0	0
2018/07/24	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	7,670.0000	0.7670	100.000	0	0	0
2018/07/24	GOVI	02/05/2019	647.88	Put	GOVI	10,830.0000	1.0830	0.0000	0.0000	(100.000)	0	0	0
2018/07/24	GOVI	02/05/2019	647.86	Put	GOVI	10,630.0000	1.0630	0.0000	0.0000	(100.000)	0	0	0
2018/07/24	GOVI	02/05/2019			GOVI	646.7970	646.7970	648.6370	648.6370	0.284	0.0000	0.0000	0
2018/07/24	GOVI	02/05/2019	647.87	Put	GOVI	10,730.0000	1.0730	0.0000	0.0000	(100.000)	0	0	0
2018/07/24	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	7,570.0000	0.7570	100.000	0	0	0
2018/07/24	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	7,770.0000	0.7770	100.000	0	0	0
2018/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/24	IGOV	02/08/2018			Index Future	249.4520	249.4520	249.3720	249.3720	(0.032)	0.0000	0.0000	665
2018/07/24	IGOV	01/11/2018			Index Future	253.9640	253.9640	253.8810	253.8810	(0.033)	0.0000	0.0000	714
2018/07/24	IGOV	07/02/2019			Index Future	258.9290	258.9290	258.8460	258.8460	(0.032)	0.0000	0.0000	0
2018/07/24	IGOV	02/05/2019			Index Future	263.3180	263.3180	263.2310	263.2310	(0.033)	0.0000	0.0000	0
2018/07/24	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/24	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/24	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/07/24	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2018/07/24	IS01	19/09/2019			Interest Rate Swap	99.9900	99.9900	99.9700	99.9700	(0.020)	0.0000	0.0000	0
2018/07/24	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/24	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	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
2018/07/24	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0
2018/07/24	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7700	99.7700	(0.010)	0.0000	0.0000	0
2018/07/24	IS02	20/09/2019			Interest Rate Swap	101.9900	101.9900	101.9600	101.9600	(0.029)	0.0000	0.0000	0
2018/07/24	IS02	20/12/2019			Interest Rate Swap	103.0100	103.0100	102.9800	102.9800	(0.029)	0.0000	0.0000	0
2018/07/24	IS02	23/03/2020			Interest Rate Swap	99.1100	99.1100	99.0800	99.0800	(0.030)	0.0000	0.0000	0
2018/07/24	IS02	22/06/2020			Interest Rate Swap	102.7600	102.7600	102.7100	102.7100	(0.049)	0.0000	0.0000	0
2018/07/24	IS02	21/09/2020			Interest Rate Swap	99.8500	99.8500	99.7900	99.7900	(0.060)	0.0000	0.0000	0
2018/07/24	IS05	17/12/2020			Interest Rate Swap	96.7400	96.7400	96.6700	96.6700	(0.072)	0.0000	0.0000	0
2018/07/24	IS05	16/03/2021			Interest Rate Swap	96.0100	96.0100	95.9300	95.9300	(0.083)	0.0000	0.0000	0
2018/07/24	IS05	15/06/2021			Interest Rate Swap	95.2500	95.2500	95.1600	95.1600	(0.094)	0.0000	0.0000	0
2018/07/24	IS05	21/09/2021			Interest Rate Swap	95.4700	95.4700	95.3600	95.3600	(0.115)	0.0000	0.0000	0
2018/07/24	IS05	21/12/2021			Interest Rate Swap	97.6900	97.6900	97.5800	97.5800	(0.113)	0.0000	0.0000	51
2018/07/24	IS05	15/03/2022			Interest Rate Swap	97.8500	97.8500	97.7300	97.7300	(0.123)	0.0000	0.0000	0
2018/07/24	IS05	21/06/2022			Interest Rate Swap	99.0700	99.0700	98.9400	98.9400	(0.131)	0.0000	0.0000	0
2018/07/24	IS05	20/09/2022			Interest Rate Swap	103.0000	103.0000	102.8700	102.8700	(0.126)	0.0000	0.0000	0
2018/07/24	IS05	20/12/2022			Interest Rate Swap	104.2700	104.2700	104.1300	104.1300	(0.134)	0.0000	0.0000	0
2018/07/24	IS05	22/03/2023			Interest Rate Swap	97.7100	97.7100	97.5500	97.5500	(0.164)	0.0000	0.0000	0
2018/07/24	IS05	20/06/2023			Interest Rate Swap	103.7400	103.7400	103.5800	103.5800	(0.154)	0.0000	0.0000	0
2018/07/24	IS05	19/09/2023			Interest Rate Swap	99.2900	99.2900	99.1100	99.1100	(0.181)	0.0000	0.0000	0
2018/07/24	IS10	17/12/2025			Interest Rate Swap	96.0500	96.0500	95.8300	95.8300	(0.229)	0.0000	0.0000	0
2018/07/24	IS10	16/03/2026			Interest Rate Swap	93.0700	93.0700	92.8500	92.8500	(0.236)	0.0000	0.0000	0
2018/07/24	IS10	15/06/2026			Interest Rate Swap	91.8200	91.8200	91.5900	91.5900	(0.250)	0.0000	0.0000	0
2018/07/24	IS10	21/09/2026			Interest Rate Swap	93.9700	93.9700	93.7400	93.7400	(0.245)	0.0000	0.0000	0
2018/07/24	IS10	21/12/2026			Interest Rate Swap	97.7300	97.7300	97.4900	97.4900	(0.246)	0.0000	0.0000	0
2018/07/24	IS10	15/03/2027			Interest Rate Swap	96.3000	96.3000	96.0500	96.0500	(0.260)	0.0000	0.0000	0
2018/07/24	IS10	21/06/2027			Interest Rate Swap	98.3600	98.3600	98.1000	98.1000	(0.264)	0.0000	0.0000	0
2018/07/24	IS10	20/09/2027			Interest Rate Swap	103.7700	103.7700	103.5000	103.5000	(0.260)	0.0000	0.0000	0
2018/07/24	IS10	20/12/2027			Interest Rate Swap	104.1100	104.1100	103.8400	103.8400	(0.259)	0.0000	0.0000	0
2018/07/24	IS10	22/03/2028			Interest Rate Swap	97.6700	97.6700	97.3800	97.3800	(0.297)	0.0000	0.0000	0
2018/07/24	IS10	20/06/2028			Interest Rate Swap	104.7800	104.7800	104.4900	104.4900	(0.277)	0.0000	0.0000	0
2018/07/24	IS10	19/09/2028			Interest Rate Swap	98.3900	98.3900	98.0900	98.0900	(0.305)	0.0000	0.0000	0
2018/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/24	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/24	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/24	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
2018/07/24	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R023	02/08/2018			Bond Future	8.1934	101.7000	8.1473	101.8709	(0.562)	0.0000	0.0000	14,658
2018/07/24	R023	02/08/2018	10.40	Call	Bond Future	7,782.6200	7.7826	7,953.5400	7.9535	2.196	0	0	0
2018/07/24	R023	02/08/2018	10.41	Call	Bond Future	7,816.1300	7.8161	7,987.0500	7.9871	2.187	0	0	0
2018/07/24	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R023	02/08/2018	10.39	Call	Bond Future	7,749.0900	7.7491	7,920.0100	7.9200	2.206	0	0	0
2018/07/24	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R023	01/11/2018	10.58	Call	Bond Future	7,783.6200	7.7836	7,956.8800	7.9569	2.226	0	0	0
2018/07/24	R023	01/11/2018	10.57	Put	Bond Future	0.9100	0.0009	0.6800	0.0007	(25.275)	0	0	0
2018/07/24	R023	01/11/2018			Bond Future	8.2620	99.5890	8.2129	99.7625	(0.594)	0.0000	0.0000	41,469
2018/07/24	R023	01/11/2018	10.59	Call	Bond Future	7,815.4800	7.8155	7,988.7500	7.9888	2.217	0	0	0
2018/07/24	R023	01/11/2018	10.59	Put	Bond Future	0.8300	0.0008	0.6200	0.0006	(25.301)	0	0	0
2018/07/24	R023	01/11/2018	10.58	Put	Bond Future	0.8700	0.0009	0.6500	0.0007	(25.287)	0	0	0
2018/07/24	R023	01/11/2018	10.57	Call	Bond Future	7,751.7500	7.7517	7,925.0000	7.9250	2.235	0	0	0
2018/07/24	R023	07/02/2019	10.59	Call	Bond Future	7,185.9100	7.1859	7,358.1700	7.3582	2.397	0	0	0
2018/07/24	R023	07/02/2019			Bond Future	8.3453	101.5177	8.2921	101.6953	(0.638)	0.0000	0.0000	0
2018/07/24	R023	07/02/2019	10.57	Call	Bond Future	7,127.0300	7.1270	7,299.0800	7.2991	2.414	0	0	0
2018/07/24	R023	07/02/2019	10.57	Put	Bond Future	44.3500	0.0443	38.8600	0.0389	(12.379)	0	0	0
2018/07/24	R023	07/02/2019	10.59	Put	Bond Future	42.4600	0.0425	37.1800	0.0372	(12.435)	0	0	0
2018/07/24	R023	07/02/2019	10.58	Call	Bond Future	7,156.4600	7.1565	7,328.6200	7.3286	2.406	0	0	0
2018/07/24	R023	07/02/2019	10.58	Put	Bond Future	43.3900	0.0434	38.0100	0.0380	(12.399)	0	0	0
2018/07/24	R023	02/05/2019	8.45	Call	Bond Future	1,709.5800	1.7096	1,801.5400	1.8015	5.379	0	0	0
2018/07/24	R023	02/05/2019	8.44	Put	Bond Future	1,600.0800	1.6001	1,512.0500	1.5121	(5.502)	0	0	0
2018/07/24	R023	02/05/2019			Bond Future	8.4115	99.2922	8.3549	99.4716	(0.673)	0.0000	0.0000	0
2018/07/24	R023	02/05/2019	8.46	Call	Bond Future	1,729.0300	1.7290	1,821.5300	1.8215	5.350	0	0	0
2018/07/24	R023	02/05/2019	8.46	Put	Bond Future	1,575.6400	1.5756	1,488.6900	1.4887	(5.518)	0	0	0
2018/07/24	R023	02/05/2019	8.45	Put	Bond Future	1,587.8100	1.5878	1,500.3200	1.5003	(5.510)	0	0	0
2018/07/24	R023	02/05/2019	8.44	Call	Bond Future	1,690.2300	1.6902	1,781.6500	1.7816	5.409	0	0	0
2018/07/24	R035	02/08/2018	9.42	Call	Bond Future	466.4100	0.4664	541.0000	0.5410	15.992	0	0	0
2018/07/24	R035	02/08/2018			Bond Future	9.5039	98.6513	9.4680	98.9368	(0.377)	0.0000	0.0000	37,849
2018/07/24	R035	02/08/2018	9.42	Put	Bond Future	1,135.8600	1.1359	924.9600	0.9250	(18.567)	0	0	0
2018/07/24	R035	02/08/2018	9.43	Call	Bond Future	496.6400	0.4966	575.5800	0.5756	15.895	0	0	0
2018/07/24	R035	02/08/2018	9.44	Put	Bond Future	1,037.2200	1.0372	835.1400	0.8351	(19.483)	0	0	0
2018/07/24	R035	02/08/2018	9.43	Put	Bond Future	1,085.8900	1.0859	879.3400	0.8793	(19.021)	0	0	0
2018/07/24	R035	02/08/2018	9.44	Call	Bond Future	528.0700	0.5281	611.4800	0.6115	15.795	0	0	0
2018/07/24	R035	01/11/2018	8.93	Call	Bond Future	560.4800	0.5605	609.3000	0.6093	8.710	0	0	0
2018/07/24	R035	01/11/2018	8.92	Put	Bond Future	5,864.1100	5.8641	5,621.6300	5.6216	(4.135)	0	0	0
2018/07/24	R035	01/11/2018			Bond Future	9.5726	95.9160	9.5356	96.2061	(0.386)	0.0000	0.0000	67,899
2018/07/24	R035	01/11/2018	8.94	Call	Bond Future	578.3100	0.5783	628.3200	0.6283	8.648	0	0	0
2018/07/24	R035	01/11/2018	8.94	Put	Bond Future	5,729.8200	5.7298	5,489.7000	5.4897	(4.191)	0	0	0
2018/07/24	R035	01/11/2018	8.93	Put	Bond Future	5,796.7300	5.7967	5,555.4200	5.5554	(4.163)	0	0	0
2018/07/24	R035	01/11/2018	8.92	Call	Bond Future	543.0200	0.5430	590.6700	0.5907	8.775	0	0	0
2018/07/24	R035	07/02/2019	8.98	Call	Bond Future	1,369.1300	1.3691	1,446.2300	1.4462	5.631	0	0	0
2018/07/24	R035	07/02/2019			Bond Future	9.6503	97.7735	9.6119	98.0699	(0.398)	0.0000	0.0000	0
2018/07/24	R035	07/02/2019	8.96	Call	Bond Future	1,320.5000	1.3205	1,395.6200	1.3956	5.689	0	0	0
2018/07/24	R035	07/02/2019	8.96	Put	Bond Future	6,868.1400	6.8681	6,646.8500	6.6468	(3.222)	0	0	0
2018/07/24	R035	07/02/2019	8.98	Put	Bond Future	6,749.3200	6.7493	6,530.0100	6.5300	(3.249)	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
2018/07/24	R035	07/02/2019	8.97	Call	Bond Future	1,344.6800	1.3447	1,420.7900	1.4208	5.660	0	0	0
2018/07/24	R035	07/02/2019	8.97	Put	Bond Future	6,808.5400	6.8085	6,588.2400	6.5882	(3.236)	0	0	0
2018/07/24	R035	02/05/2019	9.74	Put	Bond Future	4,401.5900	4.4016	4,254.3500	4.2544	(3.345)	0	0	0
2018/07/24	R035	02/05/2019			Bond Future	9.7127	94.9149	9.6733	95.2153	(0.406)	0.0000	0.0000	0
2018/07/24	R035	02/05/2019	9.74	Call	Bond Future	4,608.4600	4.6085	4,761.5700	4.7616	3.322	0	0	0
2018/07/24	R035	02/05/2019	9.75	Call	Bond Future	4,647.8300	4.6478	4,801.7500	4.8018	3.312	0	0	0
2018/07/24	R035	02/05/2019	9.75	Put	Bond Future	4,365.2400	4.3652	4,218.8100	4.2188	(3.354)	0	0	0
2018/07/24	R035	02/05/2019	9.73	Call	Bond Future	4,568.9100	4.5689	4,721.2200	4.7212	3.334	0	0	0
2018/07/24	R035	02/05/2019	9.73	Put	Bond Future	4,437.8500	4.4379	4,289.8100	4.2898	(3.336)	0	0	0
2018/07/24	R186	02/08/2018	9.04	Put	Bond Future	90.0700	0.0901	48.2900	0.0483	(46.386)	0	0	0
2018/07/24	R186	02/08/2018	8.48	Put	Bond Future	1,905.9200	1.9059	1,635.8800	1.6359	(14.168)	0	0	0
2018/07/24	R186	02/08/2018	8.25	Call	Bond Future	2.6600	0.0027	3.3800	0.0034	27.068	0	0	3,020
2018/07/24	R186	02/08/2018			Bond Future	8.7740	111.4127	8.7280	111.6995	(0.524)	0.0000	0.0000	71,297
2018/07/24	R186	02/08/2018	8.90	Call	Bond Future	1,038.4000	1.0384	1,230.5800	1.2306	18.507	0	0	0
2018/07/24	R186	02/08/2018	8.90	Put	Bond Future	257.3400	0.2573	162.7400	0.1627	(36.761)	0	0	2,500
2018/07/24	R186	02/08/2018	8.47	Call	Bond Future	49.7900	0.0498	64.8900	0.0649	30.327	0	0	0
2018/07/24	R186	02/08/2018	8.47	Put	Bond Future	1,964.0000	1.9640	1,692.3200	1.6923	(13.833)	0	0	0
2018/07/24	R186	02/08/2018	8.50	Call	Bond Future	68.0900	0.0681	88.5300	0.0885	30.019	0	0	0
2018/07/24	R186	02/08/2018	8.50	Put	Bond Future	1,791.4500	1.7915	1,525.1100	1.5251	(14.867)	0	0	0
2018/07/24	R186	02/08/2018	9.04	Call	Bond Future	1,730.2500	1.7303	1,975.2500	1.9753	14.160	0	0	0
2018/07/24	R186	02/08/2018	8.48	Call	Bond Future	55.3700	0.0554	72.1100	0.0721	30.233	0	0	0
2018/07/24	R186	02/08/2018	8.25	Put	Bond Future	3,329.5800	3.3296	3,043.5200	3.0435	(8.591)	0	0	0
2018/07/24	R186	02/08/2018	7.50	Put	Bond Future	8,321.4700	8.3215	8,034.6900	8.0347	(3.446)	0	0	0
2018/07/24	R186	02/08/2018	8.75	Call	Bond Future	485.0500	0.4851	600.2100	0.6002	23.742	0	0	2,500
2018/07/24	R186	02/08/2018	8.75	Put	Bond Future	634.4300	0.6344	462.8100	0.4628	(27.051)	0	0	2,500
2018/07/24	R186	02/08/2018	8.46	Call	Bond Future	44.6800	0.0447	58.2600	0.0583	30.394	0	0	0
2018/07/24	R186	02/08/2018	8.46	Put	Bond Future	2,022.6000	2.0226	1,749.4000	1.7494	(13.507)	0	0	0
2018/07/24	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/24	R186	01/11/2018	9.14	Call	Bond Future	2,845.2700	2.8453	3,032.7600	3.0328	6.590	0	0	0
2018/07/24	R186	01/11/2018	7.96	Put	Bond Future	5,692.4500	5.6925	5,426.1700	5.4262	(4.678)	0	0	0
2018/07/24	R186	01/11/2018	8.54	Put	Bond Future	2,813.3800	2.8134	2,617.1400	2.6171	(6.975)	0	0	0
2018/07/24	R186	01/11/2018			Bond Future	8.8425	113.4009	8.7945	113.6923	(0.543)	0.0000	0.0000	44,817
2018/07/24	R186	01/11/2018	8.46	Put	Bond Future	3,144.9800	3.1450	2,936.7300	2.9367	(6.622)	0	0	0
2018/07/24	R186	01/11/2018	8.46	Call	Bond Future	794.9800	0.7950	878.0900	0.8781	10.454	0	0	5,000
2018/07/24	R186	01/11/2018	8.53	Call	Bond Future	938.8900	0.9389	1,032.4900	1.0325	9.969	0	0	0
2018/07/24	R186	01/11/2018	8.53	Put	Bond Future	2,853.8800	2.8539	2,656.1200	2.6561	(6.930)	0	0	0
2018/07/24	R186	01/11/2018	9.14	Put	Bond Future	1,061.5900	1.0616	957.7200	0.9577	(9.784)	0	0	5,000
2018/07/24	R186	01/11/2018	7.96	Call	Bond Future	169.9400	0.1699	195.0200	0.1950	14.758	0	0	5,000
2018/07/24	R186	01/11/2018	8.54	Call	Bond Future	960.3500	0.9603	1,055.4700	1.0555	9.905	0	0	0
2018/07/24	R186	01/11/2018	8.52	Call	Bond Future	917.5200	0.9175	1,009.6100	1.0096	10.037	0	0	0
2018/07/24	R186	01/11/2018	8.52	Put	Bond Future	2,894.5200	2.8945	2,695.2500	2.6952	(6.884)	0	0	0
2018/07/24	R186	07/02/2019	8.21	Put	Bond Future	5,140.0500	5.1400	4,913.8200	4.9138	(4.401)	0	0	0
2018/07/24	R186	07/02/2019	8.20	Call	Bond Future	841.7500	0.8417	912.2600	0.9123	8.377	0	0	0
2018/07/24	R186	07/02/2019			Bond Future	8.9202	110.2921	8.8696	110.5898	(0.567)	0.0000	0.0000	0
2018/07/24	R186	07/02/2019	8.21	Call	Bond Future	858.5600	0.8586	930.0800	0.9301	8.330	0	0	0
2018/07/24	R186	07/02/2019	8.20	Put	Bond Future	5,185.0700	5.1851	4,957.8300	4.9578	(4.383)	0	0	0
2018/07/24	R186	07/02/2019	8.22	Call	Bond Future	875.5800	0.8756	948.1200	0.9481	8.285	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
2018/07/24	R186	07/02/2019	8.22	Put	Bond Future	5,095.2800	5.0953	4,870.0700	4.8701	(4.420)	0	0	0
2018/07/24	R186	02/05/2019	9.02	Call	Bond Future	3,302.2800	3.3023	3,456.5800	3.4566	4.673	0	0	0
2018/07/24	R186	02/05/2019	9.01	Put	Bond Future	3,149.2000	3.1492	3,001.1000	3.0011	(4.703)	0	0	0
2018/07/24	R186	02/05/2019			Bond Future	8.9890	112.1413	8.9364	112.4428	(0.585)	0.0000	0.0000	0
2018/07/24	R186	02/05/2019	9.03	Call	Bond Future	3,335.3100	3.3353	3,490.4500	3.4905	4.651	0	0	0
2018/07/24	R186	02/05/2019	9.03	Put	Bond Future	3,100.9000	3.1009	2,954.4900	2.9545	(4.722)	0	0	0
2018/07/24	R186	02/05/2019	9.02	Put	Bond Future	3,124.9600	3.1250	2,977.7100	2.9777	(4.712)	0	0	0
2018/07/24	R186	02/05/2019	9.01	Call	Bond Future	3,269.4000	3.2694	3,422.8500	3.4229	4.694	0	0	0
2018/07/24	R197	02/08/2018			Bond Future	296.7873	296.7873	296.6851	296.6851	(0.034)	0.0000	0.0000	1,235
2018/07/24	R197	01/11/2018			Bond Future	302.1552	302.1552	302.0500	302.0500	(0.035)	0.0000	0.0000	2,350
2018/07/24	R197	07/02/2019			Bond Future	300.7049	300.7049	300.5994	300.5994	(0.035)	0.0000	0.0000	0
2018/07/24	R197	02/05/2019			Bond Future	305.8007	305.8007	305.6902	305.6902	(0.036)	0.0000	0.0000	0
2018/07/24	R202	02/08/2018			Bond Future	232.8418	232.8418	232.8714	232.8714	0.013	0.0000	0.0000	12,645
2018/07/24	R202	01/11/2018			Bond Future	237.0529	237.0529	237.0824	237.0824	0.012	0.0000	0.0000	9,729
2018/07/24	R202	07/02/2019			Bond Future	237.7791	237.7791	237.8108	237.8108	0.013	0.0000	0.0000	0
2018/07/24	R202	02/05/2019			Bond Future	241.8089	241.8089	241.8384	241.8384	0.012	0.0000	0.0000	0
2018/07/24	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R204	02/08/2018			Bond Future	6.6710	101.4776	6.6479	101.4862	(0.347)	0.0000	0.0000	10,270
2018/07/24	R204	02/08/2018	8.98	Call	Bond Future	844.7700	0.8448	853.3000	0.8533	1.010	0	0	0
2018/07/24	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R204	02/08/2018	8.99	Call	Bond Future	848.4000	0.8484	856.9300	0.8569	1.005	0	0	0
2018/07/24	R204	02/08/2018	8.97	Call	Bond Future	841.1500	0.8411	849.6800	0.8497	1.014	0	0	0
2018/07/24	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R207	02/08/2018	6.86	Put	Bond Future	842.3200	0.8423	786.9800	0.7870	(6.570)	0	0	0
2018/07/24	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R207	02/08/2018			Bond Future	7.4862	100.1295	7.4449	100.1848	(0.553)	0.0000	0.0000	3,471
2018/07/24	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R207	02/08/2018	6.85	Put	Bond Future	855.8500	0.8558	800.5100	0.8005	(6.466)	0	0	0
2018/07/24	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R207	02/08/2018	6.87	Put	Bond Future	828.8000	0.8288	773.4600	0.7735	(6.677)	0	0	0
2018/07/24	R207	01/11/2018	6.76	Put	Bond Future	873.3100	0.8733	819.4500	0.8194	(6.167)	0	0	0
2018/07/24	R207	01/11/2018			Bond Future	7.5305	101.9163	7.4806	101.9722	(0.663)	0.0000	0.0000	17,433
2018/07/24	R207	01/11/2018	6.75	Call	Bond Future	6.3000	0.0063	8.2200	0.0082	30.476	0	0	0
2018/07/24	R207	01/11/2018	6.75	Put	Bond Future	884.4500	0.8844	830.5300	0.8305	(6.096)	0	0	0
2018/07/24	R207	01/11/2018	6.76	Call	Bond Future	6.4800	0.0065	8.4600	0.0085	30.556	0	0	0
2018/07/24	R207	01/11/2018	6.74	Call	Bond Future	6.1700	0.0062	8.0400	0.0080	30.308	0	0	0
2018/07/24	R207	01/11/2018	6.74	Put	Bond Future	895.6400	0.8956	841.6700	0.8417	(6.026)	0	0	0
2018/07/24	R207	07/02/2019	6.52	Call	Bond Future	7.7900	0.0078	10.0600	0.0101	29.140	0	0	0
2018/07/24	R207	07/02/2019	6.51	Put	Bond Future	968.1500	0.9681	912.7700	0.9128	(5.720)	0	0	0
2018/07/24	R207	07/02/2019			Bond Future	7.6006	100.2451	7.5348	100.3027	(0.867)	0.0000	0.0000	0
2018/07/24	R207	07/02/2019	6.53	Call	Bond Future	8.0000	0.0080	10.3300	0.0103	29.125	0	0	0
2018/07/24	R207	07/02/2019	6.53	Put	Bond Future	950.7600	0.9508	895.4900	0.8955	(5.813)	0	0	0
2018/07/24	R207	07/02/2019	6.52	Put	Bond Future	959.4200	0.9594	904.0900	0.9041	(5.767)	0	0	0
2018/07/24	R207	07/02/2019	6.51	Call	Bond Future	7.6500	0.0077	9.8700	0.0099	29.020	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
2018/07/24	R207	02/05/2019	7.63	Call	Bond Future	242.8500	0.2429	270.4700	0.2705	11.373	0	0	0
2018/07/24	R207	02/05/2019			Bond Future	7.7059	101.9259	7.6189	101.9834	(1.129)	0.0000	0.0000	0
2018/07/24	R207	02/05/2019	7.61	Call	Bond Future	235.6300	0.2356	262.7900	0.2628	11.527	0	0	0
2018/07/24	R207	02/05/2019	7.61	Put	Bond Future	298.9900	0.2990	268.6600	0.2687	(10.144)	0	0	0
2018/07/24	R207	02/05/2019	7.63	Put	Bond Future	292.9800	0.2930	263.1100	0.2631	(10.195)	0	0	0
2018/07/24	R207	02/05/2019	7.62	Call	Bond Future	239.0500	0.2391	266.4400	0.2664	11.458	0	0	0
2018/07/24	R207	02/05/2019	7.62	Put	Bond Future	295.7900	0.2958	265.6900	0.2657	(10.176)	0	0	0
2018/07/24	R208	02/08/2018	7.14	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/24	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R208	02/08/2018			Bond Future	7.7882	99.9243	7.7471	100.0197	(0.529)	0.0000	0.0000	7,728
2018/07/24	R208	02/08/2018	7.12	Put	Bond Future	1,563.8300	1.5638	1,468.3800	1.4684	(6.104)	0	0	0
2018/07/24	R208	02/08/2018	7.14	Put	Bond Future	1,516.5900	1.5166	1,421.1400	1.4211	(6.294)	0	0	0
2018/07/24	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/07/24	R208	02/08/2018	7.13	Put	Bond Future	1,540.2000	1.5402	1,444.7600	1.4448	(6.197)	0	0	0
2018/07/24	R208	01/11/2018	7.11	Put	Bond Future	1,614.4500	1.6144	1,523.5800	1.5236	(5.629)	0	0	0
2018/07/24	R208	01/11/2018			Bond Future	7.8523	98.3080	7.8066	98.4047	(0.581)	0.0000	0.0000	28,717
2018/07/24	R208	01/11/2018	7.11	Call	Bond Future	26.9600	0.0270	32.7900	0.0328	21.625	0	0	0
2018/07/24	R208	01/11/2018	7.12	Call	Bond Future	27.9700	0.0280	34.0000	0.0340	21.559	0	0	0
2018/07/24	R208	01/11/2018	7.10	Put	Bond Future	1,635.1500	1.6351	1,544.1000	1.5441	(5.568)	0	0	0
2018/07/24	R208	01/11/2018	7.12	Put	Bond Future	1,593.8600	1.5939	1,503.1900	1.5032	(5.689)	0	0	0
2018/07/24	R208	01/11/2018	7.10	Call	Bond Future	26.0500	0.0261	31.7000	0.0317	21.689	0	0	0
2018/07/24	R208	07/02/2019	7.07	Call	Bond Future	56.9800	0.0570	66.6800	0.0667	17.024	0	0	0
2018/07/24	R208	07/02/2019	7.08	Put	Bond Future	1,697.9700	1.6980	1,608.7300	1.6087	(5.256)	0	0	0
2018/07/24	R208	07/02/2019	7.06	Put	Bond Future	1,731.9300	1.7319	1,642.0600	1.6421	(5.189)	0	0	0
2018/07/24	R208	07/02/2019			Bond Future	7.9344	100.2118	7.8821	100.3110	(0.659)	0.0000	0.0000	0
2018/07/24	R208	07/02/2019	7.07	Put	Bond Future	1,714.9700	1.7150	1,625.4200	1.6254	(5.222)	0	0	0
2018/07/24	R208	07/02/2019	7.08	Call	Bond Future	59.3600	0.0594	69.3700	0.0694	16.863	0	0	0
2018/07/24	R208	07/02/2019	7.06	Call	Bond Future	54.5500	0.0546	63.9300	0.0639	17.195	0	0	0
2018/07/24	R208	02/05/2019	8.03	Put	Bond Future	818.5200	0.8185	769.1300	0.7691	(6.034)	0	0	0
2018/07/24	R208	02/05/2019	8.02	Call	Bond Future	842.2400	0.8422	892.3800	0.8924	5.953	0	0	0
2018/07/24	R208	02/05/2019			Bond Future	8.0101	98.4922	7.9516	98.5920	(0.730)	0.0000	0.0000	0
2018/07/24	R208	02/05/2019	8.03	Call	Bond Future	852.5100	0.8525	902.9700	0.9030	5.919	0	0	0
2018/07/24	R208	02/05/2019	8.02	Put	Bond Future	825.3100	0.8253	775.6000	0.7756	(6.023)	0	0	0
2018/07/24	R208	02/05/2019	8.04	Call	Bond Future	863.1700	0.8632	913.9500	0.9139	5.883	0	0	0
2018/07/24	R208	02/05/2019	8.04	Put	Bond Future	812.1300	0.8121	763.0600	0.7631	(6.042)	0	0	0
2018/07/24	R209	02/08/2018	9.66	Call	Bond Future	1,428.4500	1.4284	1,563.5200	1.5635	9.456	0	0	435
2018/07/24	R209	02/08/2018	8.96	Put	Bond Future	3,649.0500	3.6490	3,441.9200	3.4419	(5.676)	0	0	0
2018/07/24	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2018/07/24	R209	02/08/2018	8.46	Put	Bond Future	7,378.4600	7.3785	7,171.3600	7.1714	(2.807)	0	0	0
2018/07/24	R209	02/08/2018	10.38	Call	Bond Future	5,672.5300	5.6725	5,879.3100	5.8793	3.645	0	0	0
2018/07/24	R209	02/08/2018	9.21	Call	Bond Future	107.0600	0.1071	117.3000	0.1173	9.565	0	0	0
2018/07/24	R209	02/08/2018	10.39	Put	Bond Future	0.4200	0.0004	0.1400	0.0001	(66.667)	0	0	0
2018/07/24	R209	02/08/2018			Bond Future	9.4830	74.7409	9.4523	74.9480	(0.324)	0.0000	0.0000	89,627
2018/07/24	R209	02/08/2018	10.21	Call	Bond Future	4,652.3500	4.6524	4,857.5700	4.8576	4.411	0	0	0
2018/07/24	R209	02/08/2018	10.21	Put	Bond Future	3.2400	0.0032	1.3600	0.0014	(58.025)	0	0	435
2018/07/24	R209	02/08/2018	8.96	Call	Bond Future	6.9500	0.0070	6.9200	0.0069	(0.432)	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
2018/07/24	R209	02/08/2018	9.43	Call	Bond Future	507.3800	0.5074	565.0900	0.5651	11.374	0	0	0
2018/07/24	R209	02/08/2018	9.43	Put	Bond Future	864.9800	0.8650	715.5900	0.7156	(17.271)	0	0	5,000
2018/07/24	R209	02/08/2018	10.84	Call	Bond Future	8,326.2000	8.3262	8,533.3000	8.5333	2.487	0	0	0
2018/07/24	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/24	R209	02/08/2018	8.83	Call	Bond Future	0.9300	0.0009	0.8400	0.0008	(9.677)	0	0	0
2018/07/24	R209	02/08/2018	8.83	Put	Bond Future	4,589.6900	4.5897	4,382.5000	4.3825	(4.514)	0	0	500
2018/07/24	R209	02/08/2018	8.49	Put	Bond Future	7,146.8800	7.1469	6,939.7800	6.9398	(2.898)	0	0	0
2018/07/24	R209	02/08/2018	9.21	Put	Bond Future	1,975.7000	1.9757	1,778.8400	1.7788	(9.964)	0	0	500
2018/07/24	R209	02/08/2018	9.66	Put	Bond Future	254.2000	0.2542	182.1700	0.1822	(28.336)	0	0	0
2018/07/24	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/24	R209	02/08/2018	10.38	Put	Bond Future	0.4800	0.0005	0.1600	0.0002	(66.667)	0	0	0
2018/07/24	R209	02/08/2018	10.39	Call	Bond Future	5,731.9200	5.7319	5,938.7400	5.9387	3.608	0	0	0
2018/07/24	R209	02/08/2018	10.40	Call	Bond Future	5,791.2400	5.7912	5,998.0900	5.9981	3.572	0	0	0
2018/07/24	R209	02/08/2018	10.40	Put	Bond Future	0.3700	0.0004	0.1200	0.0001	(67.568)	0	0	0
2018/07/24	R209	01/11/2018	1,016.00	Call	Bond Future	72,039.1300	72.0391	72,249.5900	72.2496	0.292	0	0	0
2018/07/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R209	01/11/2018	9.34	Put	Bond Future	2,824.4000	2.8244	2,691.7300	2.6917	(4.697)	0	0	0
2018/07/24	R209	01/11/2018	9.97	Call	Bond Future	3,811.6700	3.8117	3,952.5700	3.9526	3.697	0	0	0
2018/07/24	R209	01/11/2018	9.64	Call	Bond Future	2,436.6700	2.4367	2,546.3100	2.5463	4.500	0	0	2,000
2018/07/24	R209	01/11/2018	9.98	Put	Bond Future	1,044.4100	1.0444	975.6900	0.9757	(6.580)	0	0	2,000
2018/07/24	R209	01/11/2018	10.00	Call	Bond Future	3,948.5900	3.9486	4,091.9900	4.0920	3.632	0	0	0
2018/07/24	R209	01/11/2018			Bond Future	9.5438	72.9270	9.5122	73.1375	(0.331)	0.0000	0.0000	104,950
2018/07/24	R209	01/11/2018	1,016.01	Call	Bond Future	72,039.1300	72.0391	72,249.5900	72.2496	0.292	0	0	0
2018/07/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R209	01/11/2018	8.89	Put	Bond Future	5,018.2700	5.0183	4,841.9200	4.8419	(3.514)	0	0	0
2018/07/24	R209	01/11/2018	8.89	Call	Bond Future	478.7800	0.4788	512.8900	0.5129	7.124	0	0	2,000
2018/07/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/24	R209	01/11/2018	1,015.99	Call	Bond Future	72,039.1200	72.0391	72,249.5800	72.2496	0.292	0	0	0
2018/07/24	R209	01/11/2018	9.34	Call	Bond Future	1,452.4000	1.4524	1,530.1900	1.5302	5.356	0	0	0
2018/07/24	R209	01/11/2018	9.97	Put	Bond Future	1,061.5500	1.0616	991.9900	0.9920	(6.553)	0	0	0
2018/07/24	R209	01/11/2018	9.64	Put	Bond Future	1,802.0600	1.8021	1,701.2400	1.7012	(5.595)	0	0	0
2018/07/24	R209	01/11/2018	9.98	Call	Bond Future	3,857.1900	3.8572	3,998.9300	3.9989	3.675	0	0	0
2018/07/24	R209	01/11/2018	10.00	Put	Bond Future	1,010.7600	1.0108	943.7000	0.9437	(6.635)	0	0	5,850
2018/07/24	R209	01/11/2018	9.94	Call	Bond Future	3,676.4300	3.6764	3,814.7800	3.8148	3.763	0	0	0
2018/07/24	R209	01/11/2018	9.94	Put	Bond Future	1,114.7800	1.1148	1,042.6700	1.0427	(6.469)	0	0	0
2018/07/24	R209	01/11/2018	10.57	Call	Bond Future	6,750.6700	6.7507	6,929.7300	6.9297	2.652	0	0	0
2018/07/24	R209	01/11/2018	10.57	Put	Bond Future	385.3200	0.3853	353.9200	0.3539	(8.149)	0	0	0
2018/07/24	R209	07/02/2019	8.97	Put	Bond Future	5,645.7900	5.6458	5,488.4400	5.4884	(2.787)	0	0	0
2018/07/24	R209	07/02/2019			Bond Future	9.6108	74.3392	9.5781	74.5543	(0.341)	0.0000	0.0000	0
2018/07/24	R209	07/02/2019	8.96	Call	Bond Future	1,236.1800	1.2362	1,293.2100	1.2932	4.613	0	0	0
2018/07/24	R209	07/02/2019	8.96	Put	Bond Future	5,695.6000	5.6956	5,537.5400	5.5375	(2.775)	0	0	0
2018/07/24	R209	07/02/2019	8.97	Call	Bond Future	1,257.8900	1.2579	1,315.6300	1.3156	4.590	0	0	0
2018/07/24	R209	07/02/2019	8.95	Call	Bond Future	1,214.7100	1.2147	1,271.0100	1.2710	4.635	0	0	0
2018/07/24	R209	07/02/2019	8.95	Put	Bond Future	5,745.7500	5.7458	5,586.9600	5.5870	(2.764)	0	0	0
2018/07/24	R209	02/05/2019	9.70	Put	Bond Future	3,779.2200	3.7792	3,672.1200	3.6721	(2.834)	0	0	0
2018/07/24	R209	02/05/2019			Bond Future	9.6678	72.4376	9.6343	72.6554	(0.347)	0.0000	0.0000	0
2018/07/24	R209	02/05/2019	9.69	Call	Bond Future	3,954.6000	3.9546	4,064.7400	4.0647	2.785	0	0	0
2018/07/24	R209	02/05/2019	9.69	Put	Bond Future	3,810.5300	3.8105	3,702.8500	3.7029	(2.826)	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
2018/07/24	R209	02/05/2019	9.70	Call	Bond Future	3,987.9300	3.9879	4,098.6500	4.0987	2.776	0	0	0
2018/07/24	R209	02/05/2019	9.68	Call	Bond Future	3,921.1400	3.9211	4,030.7000	4.0307	2.794	0	0	0
2018/07/24	R209	02/05/2019	9.68	Put	Bond Future	3,841.8000	3.8418	3,733.5400	3.7335	(2.818)	0	0	0
2018/07/24	R210	02/08/2018			Bond Future	184.9307	184.9307	184.9543	184.9543	0.013	0.0000	0.0000	1,480
2018/07/24	R210	01/11/2018			Bond Future	185.7754	185.7754	185.7986	185.7986	0.013	0.0000	0.0000	969
2018/07/24	R210	07/02/2019			Bond Future	189.4065	189.4065	189.4312	189.4312	0.013	0.0000	0.0000	0
2018/07/24	R210	02/05/2019			Bond Future	190.0662	190.0662	190.0894	190.0894	0.012	0.0000	0.0000	0
2018/07/24	R212	02/08/2018			Bond Future	153.0751	153.0751	152.9917	152.9917	(0.054)	0.0000	0.0000	2,387
2018/07/24	R212	01/11/2018			Bond Future	155.8438	155.8438	155.7583	155.7583	(0.055)	0.0000	0.0000	3,446
2018/07/24	R212	07/02/2019			Bond Future	156.7362	156.7362	156.6499	156.6499	(0.055)	0.0000	0.0000	0
2018/07/24	R212	02/05/2019			Bond Future	159.3923	159.3923	159.3030	159.3030	(0.056)	0.0000	0.0000	0
2018/07/24	R213	02/08/2018	9.06	Call	Bond Future	165.6000	0.1656	208.6700	0.2087	26.008	0	0	0
2018/07/24	R213	02/08/2018	9.05	Put	Bond Future	1,520.3900	1.5204	1,261.9800	1.2620	(16.996)	0	0	0
2018/07/24	R213	02/08/2018			Bond Future	9.2585	86.4640	9.2126	86.7624	(0.496)	0.0000	0.0000	14,647
2018/07/24	R213	02/08/2018	9.07	Call	Bond Future	179.3200	0.1793	225.6600	0.2257	25.842	0	0	0
2018/07/24	R213	02/08/2018	9.07	Put	Bond Future	1,414.4700	1.4145	1,162.4400	1.1624	(17.818)	0	0	0
2018/07/24	R213	02/08/2018	9.06	Put	Bond Future	1,466.9700	1.4670	1,211.6700	1.2117	(17.403)	0	0	0
2018/07/24	R213	02/08/2018	9.05	Call	Bond Future	152.7300	0.1527	192.6900	0.1927	26.164	0	0	0
2018/07/24	R213	01/11/2018	8.65	Call	Bond Future	418.6600	0.4187	468.3900	0.4684	11.878	0	0	0
2018/07/24	R213	01/11/2018	8.64	Put	Bond Future	4,939.4600	4.9395	4,684.7100	4.6847	(5.157)	0	0	0
2018/07/24	R213	01/11/2018			Bond Future	9.3248	84.4610	9.2774	84.7642	(0.508)	0.0000	0.0000	32,593
2018/07/24	R213	01/11/2018	8.66	Call	Bond Future	431.8600	0.4319	482.7800	0.4828	11.791	0	0	0
2018/07/24	R213	01/11/2018	8.66	Put	Bond Future	4,828.6200	4.8286	4,576.2500	4.5763	(5.227)	0	0	0
2018/07/24	R213	01/11/2018	8.65	Put	Bond Future	4,883.9200	4.8839	4,630.3600	4.6304	(5.192)	0	0	0
2018/07/24	R213	01/11/2018	8.64	Call	Bond Future	405.6300	0.4056	454.1700	0.4542	11.967	0	0	0
2018/07/24	R213	07/02/2019	8.68	Call	Bond Future	1,008.2800	1.0083	1,085.4500	1.0855	7.654	0	0	0
2018/07/24	R213	07/02/2019			Bond Future	9.4001	86.0967	9.3508	86.4065	(0.524)	0.0000	0.0000	0
2018/07/24	R213	07/02/2019	8.68	Put	Bond Future	5,697.0100	5.6970	5,464.3500	5.4643	(4.084)	0	0	0
2018/07/24	R213	07/02/2019	8.69	Call	Bond Future	1,027.3600	1.0274	1,105.5800	1.1056	7.614	0	0	0
2018/07/24	R213	07/02/2019	8.70	Put	Bond Future	5,600.2300	5.6002	5,369.6400	5.3696	(4.118)	0	0	0
2018/07/24	R213	07/02/2019	8.69	Put	Bond Future	5,648.5700	5.6486	5,416.9600	5.4170	(4.100)	0	0	0
2018/07/24	R213	07/02/2019	8.70	Call	Bond Future	1,046.4700	1.0465	1,125.7100	1.1257	7.572	0	0	0
2018/07/24	R213	02/05/2019	9.49	Call	Bond Future	3,730.1900	3.7302	3,892.2400	3.8922	4.344	0	0	0
2018/07/24	R213	02/05/2019	9.48	Put	Bond Future	3,576.3800	3.5764	3,423.5300	3.4235	(4.274)	0	0	0
2018/07/24	R213	02/05/2019			Bond Future	9.4604	83.9926	9.4098	84.3067	(0.535)	0.0000	0.0000	0
2018/07/24	R213	02/05/2019	9.50	Call	Bond Future	3,763.1800	3.7632	3,926.0700	3.9261	4.329	0	0	0
2018/07/24	R213	02/05/2019	9.50	Put	Bond Future	3,518.9200	3.5189	3,367.7500	3.3677	(4.296)	0	0	0
2018/07/24	R213	02/05/2019	9.49	Put	Bond Future	3,547.5500	3.5475	3,395.5400	3.3955	(4.285)	0	0	0
2018/07/24	R213	02/05/2019	9.48	Call	Bond Future	3,697.3300	3.6973	3,858.5400	3.8585	4.360	0	0	0
2018/07/24	R214	02/08/2018	8.96	Call	Bond Future	0.5800	0.0006	0.5100	0.0005	(12.069)	0	0	0
2018/07/24	R214	02/08/2018			Bond Future	9.6380	74.1510	9.6072	74.3668	(0.319)	0.0000	0.0000	15,976
2018/07/24	R214	02/08/2018	8.94	Call	Bond Future	0.4000	0.0004	0.3400	0.0003	(15.000)	0	0	0
2018/07/24	R214	02/08/2018	8.94	Put	Bond Future	5,167.0900	5.1671	4,951.1900	4.9512	(4.178)	0	0	0
2018/07/24	R214	02/08/2018	8.96	Put	Bond Future	5,011.0600	5.0111	4,795.1500	4.7951	(4.309)	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	
2018/07/24	R214	02/08/2018	8.95	Call	Bond Future		0.4800	0.0005	0.4200	0.0004	(12.500)	0	0	0
2018/07/24	R214	02/08/2018	8.95	Put	Bond Future	5,089.0000		5.0890	4,873.1000	4.8731	(4.242)	0	0	0
2018/07/24	R214	01/11/2018	8.99	Put	Bond Future	5,668.3900		5.6684	5,481.5900	5.4816	(3.295)	0	0	0
2018/07/24	R214	01/11/2018	8.98	Call	Bond Future	453.9400		0.4539	485.7600	0.4858	7.010	0	0	0
2018/07/24	R214	01/11/2018			Bond Future	9.6998	72.1815		9.6682	72.4009	(0.326)	0.0000	0.0000	25,912
2018/07/24	R214	01/11/2018	8.99	Call	Bond Future	468.5500		0.4685	501.1600	0.5012	6.960	0	0	0
2018/07/24	R214	01/11/2018	8.98	Put	Bond Future	5,731.2900		5.7313	5,543.7000	5.5437	(3.273)	0	0	0
2018/07/24	R214	01/11/2018	9.00	Call	Bond Future	483.3700		0.4834	516.8000	0.5168	6.916	0	0	0
2018/07/24	R214	01/11/2018	9.00	Put	Bond Future	5,605.8100		5.6058	5,419.8300	5.4198	(3.318)	0	0	0
2018/07/24	R214	07/02/2019	9.05	Put	Bond Future	6,343.7200		6.3437	6,173.9200	6.1739	(2.677)	0	0	0
2018/07/24	R214	07/02/2019			Bond Future	9.7692	73.5794		9.7365	73.8035	(0.335)	0.0000	0.0000	0
2018/07/24	R214	07/02/2019	9.04	Call	Bond Future	1,117.8400		1.1178	1,171.4300	1.1714	4.794	0	0	0
2018/07/24	R214	07/02/2019	9.04	Put	Bond Future	6,399.1900		6.3992	6,228.6600	6.2287	(2.665)	0	0	0
2018/07/24	R214	07/02/2019	9.05	Call	Bond Future	1,138.9700		1.1390	1,193.2900	1.1933	4.769	0	0	0
2018/07/24	R214	07/02/2019	9.03	Call	Bond Future	1,097.1400		1.0971	1,150.0000	1.1500	4.818	0	0	0
2018/07/24	R214	07/02/2019	9.03	Put	Bond Future	6,455.2100		6.4552	6,283.9500	6.2839	(2.653)	0	0	0
2018/07/24	R214	02/05/2019	9.87	Call	Bond Future	4,243.8600		4.2439	4,360.3700	4.3604	2.745	0	0	0
2018/07/24	R214	02/05/2019	9.85	Call	Bond Future	4,173.8600		4.1739	4,289.1700	4.2892	2.763	0	0	0
2018/07/24	R214	02/05/2019			Bond Future	9.8247	71.5189		9.7912	71.7460	(0.340)	0.0000	0.0000	0
2018/07/24	R214	02/05/2019	9.85	Put	Bond Future	4,002.7000		4.0027	3,890.9300	3.8909	(2.792)	0	0	0
2018/07/24	R214	02/05/2019	9.87	Put	Bond Future	3,937.9700		3.9380	3,827.4000	3.8274	(2.808)	0	0	0
2018/07/24	R214	02/05/2019	9.86	Call	Bond Future	4,208.9200		4.2089	4,324.8400	4.3248	2.754	0	0	0
2018/07/24	R214	02/05/2019	9.86	Put	Bond Future	3,970.3400		3.9703	3,859.1800	3.8592	(2.800)	0	0	0
2018/07/24	R248	02/08/2018	8.98	Call	Bond Future		0.4200	0.0004	0.3600	0.0004	(14.286)	0	0	0
2018/07/24	R248	02/08/2018	8.97	Put	Bond Future	6,690.4500		6.6904	6,414.3500	6.4143	(4.127)	0	0	0
2018/07/24	R248	02/08/2018			Bond Future	9.6731	94.8339		9.6423	95.1099	(0.318)	0.0000	0.0000	75,072
2018/07/24	R248	02/08/2018	8.99	Call	Bond Future	0.5000		0.0005	0.4400	0.0004	(12.000)	0	0	0
2018/07/24	R248	02/08/2018	8.99	Put	Bond Future	6,488.6600		6.4887	6,212.5500	6.2125	(4.255)	0	0	0
2018/07/24	R248	02/08/2018	8.98	Put	Bond Future	6,589.4700		6.5895	6,313.3600	6.3134	(4.190)	0	0	0
2018/07/24	R248	02/08/2018	8.97	Call	Bond Future	0.3400		0.0003	0.2900	0.0003	(14.706)	0	0	0
2018/07/24	R248	01/11/2018	9.03	Call	Bond Future	497.9500		0.4980	536.1000	0.5361	7.661	0	0	0
2018/07/24	R248	01/11/2018			Bond Future	9.7358	92.0937		9.7041	92.3742	(0.325)	0.0000	0.0000	91,538
2018/07/24	R248	01/11/2018	9.01	Call	Bond Future	464.1100		0.4641	500.1900	0.5002	7.774	0	0	0
2018/07/24	R248	01/11/2018	9.01	Put	Bond Future	7,299.6500		7.2997	7,055.2100	7.0552	(3.349)	0	0	0
2018/07/24	R248	01/11/2018	9.03	Put	Bond Future	7,133.2800		7.1333	6,890.9100	6.8909	(3.398)	0	0	0
2018/07/24	R248	01/11/2018	9.02	Call	Bond Future	480.7600		0.4808	517.8800	0.5179	7.721	0	0	0
2018/07/24	R248	01/11/2018	9.02	Put	Bond Future	7,216.1100		7.2161	6,972.7100	6.9727	(3.373)	0	0	0
2018/07/24	R248	07/02/2019	9.06	Put	Bond Future	8,277.2800		8.2773	8,056.5900	8.0566	(2.666)	0	0	0
2018/07/24	R248	07/02/2019			Bond Future	9.8062	93.8772		9.7734	94.1638	(0.334)	0.0000	0.0000	0
2018/07/24	R248	07/02/2019	9.06	Call	Bond Future	1,334.8000		1.3348	1,400.6900	1.4007	4.936	0	0	0
2018/07/24	R248	07/02/2019	9.05	Put	Bond Future	8,350.8200		8.3508	8,129.1800	8.1292	(2.654)	0	0	0
2018/07/24	R248	07/02/2019	9.07	Call	Bond Future	1,361.0900		1.3611	1,427.9300	1.4279	4.911	0	0	0
2018/07/24	R248	07/02/2019	9.07	Put	Bond Future	8,204.4500		8.2045	7,984.7100	7.9847	(2.678)	0	0	0
2018/07/24	R248	07/02/2019	9.05	Call	Bond Future	1,309.0500		1.3091	1,373.9900	1.3740	4.961	0	0	0
2018/07/24	R248	02/05/2019	9.90	Put	Bond Future	5,002.9000		5.0029	4,860.9800	4.8610	(2.837)	0	0	0
2018/07/24	R248	02/05/2019			Bond Future	9.8625	91.0167		9.8289	91.3071	(0.340)	0.0000	0.0000	0
2018/07/24	R248	02/05/2019	9.90	Call	Bond Future	5,325.9400		5.3259	5,474.4600	5.4745	2.789	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
2018/07/24	R248 02/05/2019	9.91	Call	Bond Future	5,370.4900	5.3705	5,519.7700	5.5198	2.780	0	0	0
2018/07/24	R248 02/05/2019	9.89	Put	Bond Future	5,044.3300	5.0443	4,901.6400	4.9016	(2.829)	0	0	0
2018/07/24	R248 02/05/2019	9.91	Put	Bond Future	4,961.7700	4.9618	4,820.6100	4.8206	(2.845)	0	0	0
2018/07/24	R248 02/05/2019	9.89	Call	Bond Future	5,281.5400	5.2815	5,429.2900	5.4293	2.797	0	0	0

**Total** **1324944**