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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2018 TO 25/07/2018

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
2018/07/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	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
2018/07/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2025	02/08/2018			Bond Future	130.0660	130.0660	130.1550	130.1550	0.068	0.0000	0.0000	498
2018/07/25	2025	02/08/2018	136.65	Put	Bond Future	6,584.0100	6.5840	6,495.0200	6.4950	(1.352)	0	0	0
2018/07/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2025	02/08/2018	136.67	Put	Bond Future	6,604.0100	6.6040	6,515.0200	6.5150	(1.348)	0	0	0
2018/07/25	2025	02/08/2018	136.66	Put	Bond Future	6,594.0100	6.5940	6,505.0200	6.5050	(1.350)	0	0	0
2018/07/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2025	01/11/2018			Bond Future	132.4180	132.4180	132.5088	132.5088	0.069	0.0000	0.0000	365
2018/07/25	2025	07/02/2019			Bond Future	133.5936	133.5936	133.6867	133.6867	0.070	0.0000	0.0000	0
2018/07/25	2025	02/05/2019			Bond Future	135.8562	135.8562	135.9492	135.9492	0.068	0.0000	0.0000	0
2018/07/25	2029	02/08/2018			Bond Future	99.3595	99.3595	99.4918	99.4918	0.133	0.0000	0.0000	0
2018/07/25	2029	01/11/2018			Bond Future	100.1066	100.1066	100.2414	100.2414	0.135	0.0000	0.0000	1,370
2018/07/25	2029	07/02/2019			Bond Future	102.0639	102.0639	102.2017	102.2017	0.135	0.0000	0.0000	0
2018/07/25	2029	02/05/2019			Bond Future	102.7219	102.7219	102.8608	102.8608	0.135	0.0000	0.0000	0
2018/07/25	2030	02/08/2018	8.51	Call	Bond Future	0.7800	0.0008	0.9600	0.0010	23.077	0	0	7,850
2018/07/25	2030	02/08/2018	8.91	Call	Bond Future	148.9600	0.1490	268.3500	0.2684	80.149	0	0	7,850
2018/07/25	2030	02/08/2018	9.46	Put	Bond Future	48.4200	0.0484	5.5100	0.0055	(88.620)	0	0	0
2018/07/25	2030	02/08/2018			Bond Future	9.1077	92.3609	8.9952	93.1141	(1.236)	0.0000	0.0000	34,636
2018/07/25	2030	02/08/2018	8.51	Put	Bond Future	4,098.0100	4.0980	3,344.9800	3.3450	(18.376)	0	0	0
2018/07/25	2030	02/08/2018	9.46	Call	Bond Future	2,353.3400	2.3533	3,063.6400	3.0636	30.183	0	0	0
2018/07/25	2030	02/08/2018	8.91	Put	Bond Future	1,477.9400	1.4779	844.1200	0.8441	(42.885)	0	0	0
2018/07/25	2030	02/08/2018	9.50	Call	Bond Future	2,595.5600	2.5956	3,318.1900	3.3182	27.841	0	0	0
2018/07/25	2030	02/08/2018	9.47	Call	Bond Future	2,413.5600	2.4136	3,127.2700	3.1273	29.571	0	0	0
2018/07/25	2030	02/08/2018	9.45	Put	Bond Future	52.8200	0.0528	6.2500	0.0063	(88.167)	0	0	0
2018/07/25	2030	02/08/2018	9.50	Put	Bond Future	33.8600	0.0339	3.2800	0.0033	(90.313)	0	0	7,850
2018/07/25	2030	02/08/2018	9.47	Put	Bond Future	44.3500	0.0443	4.8500	0.0049	(89.064)	0	0	0
2018/07/25	2030	02/08/2018	9.45	Call	Bond Future	2,293.4000	2.2934	3,000.0400	3.0000	30.812	0	0	0
2018/07/25	2030	01/11/2018	8.60	Call	Bond Future	577.5200	0.5775	691.2300	0.6912	19.689	0	0	0
2018/07/25	2030	01/11/2018	8.58	Put	Bond Future	4,517.5100	4.5175	3,857.7400	3.8577	(14.605)	0	0	0
2018/07/25	2030	01/11/2018			Bond Future	9.1701	94.0087	9.0535	94.7755	(1.271)	0.0000	0.0000	43,700
2018/07/25	2030	01/11/2018	8.60	Put	Bond Future	4,410.8100	4.4108	3,757.7300	3.7577	(14.806)	0	0	0
2018/07/25	2030	01/11/2018	8.58	Call	Bond Future	545.8700	0.5459	652.8900	0.6529	19.605	0	0	0
2018/07/25	2030	01/11/2018	8.59	Put	Bond Future	4,464.0400	4.4640	3,807.6000	3.8076	(14.705)	0	0	0
2018/07/25	2030	01/11/2018	8.59	Call	Bond Future	561.6100	0.5616	671.9600	0.6720	19.649	0	0	0
2018/07/25	2030	07/02/2019	8.62	Call	Bond Future	1,149.0600	1.1491	1,399.8400	1.3998	21.825	0	0	0
2018/07/25	2030	07/02/2019			Bond Future	9.2404	91.8206	9.1192	92.6026	(1.312)	0.0000	0.0000	167
2018/07/25	2030	07/02/2019	8.62	Put	Bond Future	5,246.4000	5.2464	4,715.2500	4.7152	(10.124)	0	0	0
2018/07/25	2030	07/02/2019	8.63	Call	Bond Future	1,169.9900	1.1700	1,423.7000	1.4237	21.685	0	0	0
2018/07/25	2030	07/02/2019	8.63	Put	Bond Future	5,199.3700	5.1994	4,671.1500	4.6712	(10.159)	0	0	0
2018/07/25	2030	07/02/2019	8.64	Call	Bond Future	1,191.1600	1.1912	1,447.8000	1.4478	21.545	0	0	0

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2018/07/25	2030	07/02/2019	8.64	Put	Bond Future	5,152.6300	5.1526	4,627.3400	4.6273	(10.195)	0	0	0
2018/07/25	2030	02/05/2019	9.41	Call	Bond Future	3,965.2700	3.9653	4,241.3800	4.2414	6.963	0	0	0
2018/07/25	2030	02/05/2019			Bond Future	9.3047	93.3590	9.1794	94.1533	(1.346)	0.0000	0.0000	0
2018/07/25	2030	02/05/2019	9.39	Call	Bond Future	3,896.7300	3.8967	4,167.4300	4.1674	6.947	0	0	0
2018/07/25	2030	02/05/2019	9.39	Put	Bond Future	3,361.1400	3.3611	2,837.5900	2.8376	(15.577)	0	0	0
2018/07/25	2030	02/05/2019	9.41	Put	Bond Future	3,304.7100	3.3047	2,786.5700	2.7866	(15.679)	0	0	0
2018/07/25	2030	02/05/2019	9.40	Call	Bond Future	3,930.9300	3.9309	4,204.3300	4.2043	6.955	0	0	0
2018/07/25	2030	02/05/2019	9.40	Put	Bond Future	3,332.8300	3.3328	2,811.9800	2.8120	(15.628)	0	0	0
2018/07/25	2032	02/08/2018	9.67	Call	Bond Future	2,605.7200	2.6057	3,376.4500	3.3764	29.578	0	0	0
2018/07/25	2032	02/08/2018	9.66	Put	Bond Future	55.2400	0.0552	6.8300	0.0068	(87.636)	0	0	0
2018/07/25	2032	02/08/2018			Bond Future	9.3081	94.8050	9.1956	95.6203	(1.209)	0.0000	0.0000	19,886
2018/07/25	2032	02/08/2018	9.68	Call	Bond Future	2,670.6600	2.6707	3,444.9000	3.4449	28.991	0	0	0
2018/07/25	2032	02/08/2018	9.68	Put	Bond Future	46.4600	0.0465	5.3300	0.0053	(88.528)	0	0	0
2018/07/25	2032	02/08/2018	9.67	Put	Bond Future	50.6800	0.0507	6.0400	0.0060	(88.082)	0	0	0
2018/07/25	2032	02/08/2018	9.66	Call	Bond Future	2,541.0400	2.5410	3,308.0000	3.3080	30.183	0	0	0
2018/07/25	2032	01/11/2018	8.77	Put	Bond Future	5,007.9900	5.0080	4,359.5000	4.3595	(12.949)	0	0	0
2018/07/25	2032	01/11/2018			Bond Future	9.3747	92.3415	9.2584	93.1715	(1.241)	0.0000	0.0000	34,534
2018/07/25	2032	01/11/2018	8.76	Call	Bond Future	560.5300	0.5605	738.1800	0.7382	31.693	0	0	0
2018/07/25	2032	01/11/2018	8.76	Put	Bond Future	5,067.2700	5.0673	4,414.9000	4.4149	(12.874)	0	0	0
2018/07/25	2032	01/11/2018	8.77	Call	Bond Future	577.0200	0.5770	758.5500	0.7586	31.460	0	0	0
2018/07/25	2032	01/11/2018	8.75	Call	Bond Future	544.3800	0.5444	718.1600	0.7182	31.923	0	0	0
2018/07/25	2032	01/11/2018	8.75	Put	Bond Future	5,126.9700	5.1270	4,470.7300	4.4707	(12.800)	0	0	0
2018/07/25	2032	07/02/2019	8.81	Call	Bond Future	1,231.4100	1.2314	1,497.9800	1.4980	21.648	0	0	0
2018/07/25	2032	07/02/2019	8.80	Put	Bond Future	5,889.1100	5.8891	5,306.1000	5.3061	(9.900)	0	0	0
2018/07/25	2032	07/02/2019			Bond Future	9.4487	94.1303	9.3279	94.9767	(1.278)	0.0000	0.0000	456
2018/07/25	2032	07/02/2019	8.82	Call	Bond Future	1,253.9600	1.2540	1,523.6800	1.5237	21.509	0	0	0
2018/07/25	2032	07/02/2019	8.82	Put	Bond Future	5,784.7200	5.7847	5,208.0100	5.2080	(9.970)	0	0	0
2018/07/25	2032	07/02/2019	8.81	Put	Bond Future	5,836.7500	5.8367	5,256.8900	5.2569	(9.935)	0	0	0
2018/07/25	2032	07/02/2019	8.80	Call	Bond Future	1,209.1100	1.2091	1,472.5300	1.4725	21.786	0	0	0
2018/07/25	2032	02/05/2019	9.61	Call	Bond Future	4,345.1800	4.3452	4,649.6800	4.6497	7.008	0	0	0
2018/07/25	2032	02/05/2019	9.62	Put	Bond Future	3,645.6800	3.6457	3,093.2400	3.0932	(15.153)	0	0	0
2018/07/25	2032	02/05/2019			Bond Future	9.5121	91.5521	9.3876	92.4119	(1.309)	0.0000	0.0000	0
2018/07/25	2032	02/05/2019	9.61	Put	Bond Future	3,676.6800	3.6767	3,121.3700	3.1214	(15.104)	0	0	0
2018/07/25	2032	02/05/2019	9.62	Call	Bond Future	4,382.0700	4.3821	4,689.4400	4.6894	7.014	0	0	0
2018/07/25	2032	02/05/2019	9.63	Call	Bond Future	4,419.1100	4.4191	4,729.0200	4.7290	7.013	0	0	0
2018/07/25	2032	02/05/2019	9.63	Put	Bond Future	3,614.9100	3.6149	3,065.0100	3.0650	(15.212)	0	0	0
2018/07/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2033	02/08/2018			Bond Future	102.1994	102.1994	102.2389	102.2389	0.039	0.0000	0.0000	9,076
2018/07/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2033	02/08/2018	109.92	Put	Bond Future	7,720.5500	7.7205	7,681.0900	7.6811	(0.511)	0	0	0
2018/07/25	2033	02/08/2018	109.94	Put	Bond Future	7,740.5500	7.7405	7,701.0900	7.7011	(0.510)	0	0	0
2018/07/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2033	02/08/2018	109.93	Put	Bond Future	7,730.5500	7.7305	7,691.0900	7.6911	(0.510)	0	0	0
2018/07/25	2033	01/11/2018			Bond Future	102.9265	102.9265	102.9668	102.9668	0.039	0.0000	0.0000	5,770
2018/07/25	2033	07/02/2019			Bond Future	104.9389	104.9389	104.9805	104.9805	0.040	0.0000	0.0000	0
2018/07/25	2033	02/05/2019			Bond Future	105.5730	105.5730	105.6139	105.6139	0.039	0.0000	0.0000	0

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2018/07/25	2037	02/08/2018	9.96	Put	Bond Future	35.4200	0.0354	3.8700	0.0039	(89.074)	0	0	0
2018/07/25	2037	02/08/2018	9.95	Call	Bond Future	3,213.6700	3.2137	4,046.7100	4.0467	25.922	0	0	0
2018/07/25	2037	02/08/2018			Bond Future	9.5428	91.1820	9.4353	92.0494	(1.126)	0.0000	0.0000	22,706
2018/07/25	2037	02/08/2018	9.96	Call	Bond Future	3,286.1500	3.2862	4,121.9900	4.1220	25.435	0	0	0
2018/07/25	2037	02/08/2018	9.95	Put	Bond Future	38.7400	0.0387	4.3900	0.0044	(88.668)	0	0	0
2018/07/25	2037	02/08/2018	9.97	Call	Bond Future	3,358.7800	3.3588	4,197.2300	4.1972	24.963	0	0	0
2018/07/25	2037	02/08/2018	9.97	Put	Bond Future	32.3500	0.0323	3.4100	0.0034	(89.459)	0	0	0
2018/07/25	2037	01/11/2018	9.03	Call	Bond Future	701.3900	0.7014	913.4000	0.9134	30.227	0	0	0
2018/07/25	2037	01/11/2018			Bond Future	9.6057	92.8087	9.4949	93.6917	(1.153)	0.0000	0.0000	53,065
2018/07/25	2037	01/11/2018	9.01	Call	Bond Future	662.3400	0.6623	865.7000	0.8657	30.703	0	0	0
2018/07/25	2037	01/11/2018	9.01	Put	Bond Future	5,568.4300	5.5684	4,888.8100	4.8888	(12.205)	0	0	0
2018/07/25	2037	01/11/2018	9.03	Put	Bond Future	5,436.2800	5.4363	4,765.3100	4.7653	(12.342)	0	0	0
2018/07/25	2037	01/11/2018	9.02	Call	Bond Future	681.6100	0.6816	889.4300	0.8894	30.490	0	0	0
2018/07/25	2037	01/11/2018	9.02	Put	Bond Future	5,502.0400	5.5020	4,826.8800	4.8269	(12.271)	0	0	0
2018/07/25	2037	07/02/2019	9.06	Put	Bond Future	6,541.0600	6.5411	5,854.7800	5.8548	(10.492)	0	0	0
2018/07/25	2037	07/02/2019	9.05	Call	Bond Future	1,509.1900	1.5092	1,719.7000	1.7197	13.949	0	0	0
2018/07/25	2037	07/02/2019			Bond Future	9.6761	90.3468	9.5615	91.2472	(1.184)	0.0000	0.0000	650
2018/07/25	2037	07/02/2019	9.06	Call	Bond Future	1,534.9300	1.5349	1,749.0700	1.7491	13.951	0	0	0
2018/07/25	2037	07/02/2019	9.05	Put	Bond Future	6,600.0300	6.6000	5,910.1200	5.9101	(10.453)	0	0	0
2018/07/25	2037	07/02/2019	9.07	Call	Bond Future	1,560.9300	1.5609	1,778.4700	1.7785	13.937	0	0	0
2018/07/25	2037	07/02/2019	9.07	Put	Bond Future	6,482.4700	6.4825	5,799.5900	5.7996	(10.534)	0	0	0
2018/07/25	2037	02/05/2019	9.81	Put	Bond Future	4,248.5000	4.2485	3,647.9100	3.6479	(14.137)	0	0	0
2018/07/25	2037	02/05/2019			Bond Future	9.7393	91.8604	9.6215	92.7751	(1.210)	0.0000	0.0000	0
2018/07/25	2037	02/05/2019	9.80	Call	Bond Future	4,750.0400	4.7500	5,061.1000	5.0611	6.549	0	0	0
2018/07/25	2037	02/05/2019	9.80	Put	Bond Future	4,284.3300	4.2843	3,680.7300	3.6807	(14.089)	0	0	0
2018/07/25	2037	02/05/2019	9.81	Call	Bond Future	4,790.5800	4.7906	5,104.6500	5.1046	6.556	0	0	0
2018/07/25	2037	02/05/2019	9.79	Call	Bond Future	4,709.6500	4.7096	5,017.7100	5.0177	6.541	0	0	0
2018/07/25	2037	02/05/2019	9.79	Put	Bond Future	4,320.4100	4.3204	3,713.8100	3.7138	(14.040)	0	0	0
2018/07/25	2038	02/08/2018	134.55	Put	Bond Future	12,944.9000	12.9449	13,177.5500	13.1776	1.797	0	0	0
2018/07/25	2038	02/08/2018			Bond Future	121.6051	121.6051	121.3725	121.3725	(0.191)	0.0000	0.0000	1,000
2018/07/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2038	02/08/2018	134.54	Put	Bond Future	12,934.9000	12.9349	13,167.5500	13.1676	1.799	0	0	0
2018/07/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2038	02/08/2018	134.53	Put	Bond Future	12,924.9000	12.9249	13,157.5500	13.1576	1.800	0	0	0
2018/07/25	2038	01/11/2018			Bond Future	123.8041	123.8041	123.5674	123.5674	(0.191)	0.0000	0.0000	8,621
2018/07/25	2038	07/02/2019			Bond Future	124.6347	124.6347	124.3939	124.3939	(0.193)	0.0000	0.0000	0
2018/07/25	2038	02/05/2019			Bond Future	126.7454	126.7454	126.4990	126.4990	(0.194)	0.0000	0.0000	0
2018/07/25	2040	02/08/2018	10.04	Call	Bond Future	3,524.5600	3.5246	4,420.3200	4.4203	25.415	0	0	0
2018/07/25	2040	02/08/2018	10.03	Put	Bond Future	44.7800	0.0448	5.2800	0.0053	(88.209)	0	0	0
2018/07/25	2040	02/08/2018			Bond Future	9.6227	94.5552	9.5153	95.4873	(1.117)	0.0000	0.0000	13,118
2018/07/25	2040	02/08/2018	10.05	Call	Bond Future	3,602.0400	3.6020	4,500.7100	4.5007	24.949	0	0	0
2018/07/25	2040	02/08/2018	10.05	Put	Bond Future	37.5800	0.0376	4.1300	0.0041	(89.010)	0	0	0
2018/07/25	2040	02/08/2018	10.04	Put	Bond Future	41.0300	0.0410	4.6700	0.0047	(88.618)	0	0	0
2018/07/25	2040	02/08/2018	10.03	Call	Bond Future	3,447.2700	3.4473	4,339.8900	4.3399	25.894	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
2018/07/25	2040	01/11/2018	9.80	Call	Bond Future	3,204.0200	3.2040	3,698.0000	3.6980	15.418	0	0	3,540
2018/07/25	2040	01/11/2018	9.09	Put	Bond Future	6,025.3900	6.0254	5,201.8900	5.2019	(13.667)	0	0	0
2018/07/25	2040	01/11/2018			Bond Future	9.6855	96.2421	9.5748	97.1910	(1.143)	0.0000	0.0000	19,218
2018/07/25	2040	01/11/2018	9.20	Put	Bond Future	5,268.4900	5.2685	4,496.5900	4.4966	(14.651)	0	0	0
2018/07/25	2040	01/11/2018	9.20	Call	Bond Future	991.0300	0.9910	1,168.0100	1.1680	17.858	0	0	3,540
2018/07/25	2040	01/11/2018	9.80	Put	Bond Future	2,239.0700	2.2391	1,784.1700	1.7842	(20.316)	0	0	0
2018/07/25	2040	01/11/2018	9.08	Call	Bond Future	715.1000	0.7151	836.1200	0.8361	16.924	0	0	0
2018/07/25	2040	01/11/2018	9.08	Put	Bond Future	6,097.4900	6.0975	5,269.6300	5.2696	(13.577)	0	0	0
2018/07/25	2040	01/11/2018	9.10	Put	Bond Future	5,953.9700	5.9540	5,134.7500	5.1348	(13.759)	0	0	0
2018/07/25	2040	01/11/2018	9.09	Call	Bond Future	735.8200	0.7358	861.2000	0.8612	17.039	0	0	0
2018/07/25	2040	01/11/2018	9.10	Call	Bond Future	757.0900	0.7571	886.7500	0.8867	17.126	0	0	2,950
2018/07/25	2040	01/11/2018	8.50	Put	Bond Future	11,081.6000	11.0816	10,172.3100	10.1723	(8.205)	0	0	0
2018/07/25	2040	01/11/2018	8.50	Call	Bond Future	72.3400	0.0723	111.9300	0.1119	54.728	0	0	2,950
2018/07/25	2040	01/11/2018	9.07	Call	Bond Future	694.7800	0.6948	811.5000	0.8115	16.800	0	0	0
2018/07/25	2040	01/11/2018	9.07	Put	Bond Future	6,170.1400	6.1701	5,337.9800	5.3380	(13.487)	0	0	0
2018/07/25	2040	07/02/2019	9.11	Put	Bond Future	7,186.5500	7.1865	6,533.1000	6.5331	(9.093)	0	0	0
2018/07/25	2040	07/02/2019	9.13	Call	Bond Future	1,566.8000	1.5668	1,888.2700	1.8883	20.518	0	0	0
2018/07/25	2040	07/02/2019			Bond Future	9.7558	93.5960	9.6413	94.5636	(1.173)	0.0000	0.0000	100
2018/07/25	2040	07/02/2019	9.11	Call	Bond Future	1,511.3600	1.5114	1,825.5300	1.8255	20.787	0	0	0
2018/07/25	2040	07/02/2019	9.13	Put	Bond Future	7,058.1100	7.0581	6,411.9600	6.4120	(9.155)	0	0	0
2018/07/25	2040	07/02/2019	9.12	Put	Bond Future	7,122.0000	7.1220	6,472.1800	6.4722	(9.124)	0	0	0
2018/07/25	2040	07/02/2019	9.12	Call	Bond Future	1,538.8200	1.5388	1,856.6200	1.8566	20.652	0	0	0
2018/07/25	2040	02/05/2019	9.88	Put	Bond Future	4,660.3500	4.6604	3,997.1300	3.9971	(14.231)	0	0	0
2018/07/25	2040	02/05/2019	9.89	Call	Bond Future	5,209.1700	5.2092	5,532.3900	5.5324	6.205	0	0	0
2018/07/25	2040	02/05/2019			Bond Future	9.8187	95.1642	9.7011	96.1471	(1.198)	0.0000	0.0000	0
2018/07/25	2040	02/05/2019	9.90	Call	Bond Future	5,252.6700	5.2527	5,579.1000	5.5791	6.215	0	0	0
2018/07/25	2040	02/05/2019	9.90	Put	Bond Future	4,583.1800	4.5832	3,926.7000	3.9267	(14.324)	0	0	0
2018/07/25	2040	02/05/2019	9.88	Call	Bond Future	5,165.8200	5.1658	5,485.5100	5.4855	6.189	0	0	0
2018/07/25	2040	02/05/2019	9.89	Put	Bond Future	4,621.6300	4.6216	3,961.9400	3.9619	(14.274)	0	0	0
2018/07/25	2044	02/08/2018	10.07	Call	Bond Future	3,618.2700	3.6183	4,572.6000	4.5726	26.375	0	0	0
2018/07/25	2044	02/08/2018			Bond Future	9.6475	91.7033	9.5351	92.6962	(1.165)	0.0000	0.0000	13,676
2018/07/25	2044	02/08/2018	10.05	Call	Bond Future	3,462.1600	3.4622	4,409.5700	4.4096	27.365	0	0	0
2018/07/25	2044	02/08/2018	10.05	Put	Bond Future	49.4100	0.0494	3.8700	0.0039	(92.168)	0	0	0
2018/07/25	2044	02/08/2018	10.07	Put	Bond Future	41.6000	0.0416	2.9800	0.0030	(92.837)	0	0	0
2018/07/25	2044	02/08/2018	10.06	Call	Bond Future	3,540.1300	3.5401	4,491.1100	4.4911	26.863	0	0	0
2018/07/25	2044	02/08/2018	10.06	Put	Bond Future	45.3600	0.0454	3.3900	0.0034	(92.526)	0	0	0
2018/07/25	2044	01/11/2018	9.12	Call	Bond Future	694.9900	0.6950	918.0500	0.9181	32.095	0	0	0
2018/07/25	2044	01/11/2018			Bond Future	9.7079	93.3394	9.5922	94.3501	(1.192)	0.0000	0.0000	34,752
2018/07/25	2044	01/11/2018	9.12	Put	Bond Future	6,031.9000	6.0319	5,244.2300	5.2442	(13.058)	0	0	0
2018/07/25	2044	01/11/2018	9.13	Call	Bond Future	716.8700	0.7169	944.8400	0.9448	31.801	0	0	0
2018/07/25	2044	01/11/2018	9.14	Put	Bond Future	5,885.9100	5.8859	5,108.2500	5.1082	(13.212)	0	0	0
2018/07/25	2044	01/11/2018	9.13	Put	Bond Future	5,958.6800	5.9587	5,175.9200	5.1759	(13.136)	0	0	0
2018/07/25	2044	01/11/2018	9.14	Call	Bond Future	739.0400	0.7390	972.1100	0.9721	31.537	0	0	0
2018/07/25	2044	07/02/2019	9.18	Put	Bond Future	7,037.0900	7.0371	6,357.0200	6.3570	(9.664)	0	0	0
2018/07/25	2044	07/02/2019			Bond Future	9.7754	90.7624	9.6559	91.7930	(1.222)	0.0000	0.0000	108
2018/07/25	2044	07/02/2019	9.17	Call	Bond Future	1,671.8800	1.6719	2,018.5300	2.0185	20.734	0	0	0
2018/07/25	2044	07/02/2019	9.17	Put	Bond Future	7,101.7100	7.1017	6,417.7500	6.4177	(9.631)	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
2018/07/25	2044	07/02/2019	9.18	Call	Bond Future	1,701.3200	1.7013	2,051.8600	2.0519	20.604	0	0	0
2018/07/25	2044	07/02/2019	9.16	Call	Bond Future	1,642.5200	1.6425	1,985.2700	1.9853	20.867	0	0	0
2018/07/25	2044	07/02/2019	9.16	Put	Bond Future	7,166.5600	7.1666	6,478.7000	6.4787	(9.598)	0	0	0
2018/07/25	2044	02/05/2019	9.90	Call	Bond Future	5,302.5000	5.3025	5,646.0200	5.6460	6.478	0	0	0
2018/07/25	2044	02/05/2019			Bond Future	9.8357	92.2830	9.7129	93.3301	(1.248)	0.0000	0.0000	0
2018/07/25	2044	02/05/2019	9.90	Put	Bond Future	4,761.7700	4.7618	4,058.1900	4.0582	(14.776)	0	0	0
2018/07/25	2044	02/05/2019	9.91	Call	Bond Future	5,346.7500	5.3467	5,693.6500	5.6937	6.488	0	0	0
2018/07/25	2044	02/05/2019	9.92	Put	Bond Future	4,683.1000	4.6831	3,986.6000	3.9866	(14.873)	0	0	0
2018/07/25	2044	02/05/2019	9.91	Put	Bond Future	4,722.4500	4.7225	4,022.2500	4.0223	(14.827)	0	0	0
2018/07/25	2044	02/05/2019	9.92	Call	Bond Future	5,390.8300	5.3908	5,741.4300	5.7414	6.504	0	0	0
2018/07/25	2046	02/08/2018	128.78	Put	Bond Future	13,014.2700	13.0143	13,189.4900	13.1895	1.346	0	0	0
2018/07/25	2046	02/08/2018			Bond Future	115.7657	115.7657	115.5905	115.5905	(0.151)	0.0000	0.0000	8,628
2018/07/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2046	02/08/2018	128.77	Put	Bond Future	13,004.2700	13.0043	13,179.4900	13.1795	1.347	0	0	0
2018/07/25	2046	02/08/2018	128.79	Put	Bond Future	13,024.2700	13.0243	13,199.4900	13.1995	1.345	0	0	0
2018/07/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2046	01/11/2018			Bond Future	116.2098	116.2098	116.0318	116.0318	(0.153)	0.0000	0.0000	10,966
2018/07/25	2046	07/02/2019			Bond Future	118.4820	118.4820	118.3008	118.3008	(0.153)	0.0000	0.0000	0
2018/07/25	2046	02/05/2019			Bond Future	118.8063	118.8063	118.6207	118.6207	(0.156)	0.0000	0.0000	0
2018/07/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2050	02/08/2018	137.54	Put	Bond Future	18,075.9100	18.0759	18,407.1700	18.4072	1.833	0	0	0
2018/07/25	2050	02/08/2018	137.52	Put	Bond Future	18,055.9100	18.0559	18,387.1700	18.3872	1.835	0	0	0
2018/07/25	2050	02/08/2018			Bond Future	119.4641	119.4641	119.1328	119.1328	(0.277)	0.0000	0.0000	252
2018/07/25	2050	02/08/2018	137.53	Put	Bond Future	18,065.9100	18.0659	18,397.1700	18.3972	1.834	0	0	0
2018/07/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	2050	01/11/2018			Bond Future	121.6243	121.6243	121.2871	121.2871	(0.277)	0.0000	0.0000	9,834
2018/07/25	2050	07/02/2019			Bond Future	122.2309	122.2309	121.8878	121.8878	(0.281)	0.0000	0.0000	0
2018/07/25	2050	02/05/2019			Bond Future	124.3009	124.3009	123.9505	123.9505	(0.282)	0.0000	0.0000	0
2018/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	AL37	02/08/2018			Index Future	585.4590	585.4590	587.4030	587.4030	0.332	0.0000	0.0000	0
2018/07/25	AL37	01/11/2018			Index Future	595.9040	595.9040	597.8830	597.8830	0.332	0.0000	0.0000	0
2018/07/25	AL37	07/02/2019			Index Future	607.4510	607.4510	609.4690	609.4690	0.332	0.0000	0.0000	0
2018/07/25	AL37	02/05/2019			Index Future	617.6330	617.6330	619.6790	619.6790	0.331	0.0000	0.0000	0
2018/07/25	AL7T	02/08/2018			Index Future	682.5030	682.5030	687.0570	687.0570	0.667	0.0000	0.0000	0
2018/07/25	AL7T	01/11/2018			Index Future	694.6800	694.6800	699.3160	699.3160	0.667	0.0000	0.0000	0
2018/07/25	AL7T	07/02/2019			Index Future	708.1410	708.1410	712.8670	712.8670	0.667	0.0000	0.0000	0

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2018/07/25	AL7T	02/05/2019			Index Future	720.0110	720.0110	724.8090	724.8090	0.666	0.0000	0.0000	0
2018/07/25	ALBI	02/08/2018			Index Future	619.1530	619.1530	623.9650	623.9650	0.777	0.0000	0.0000	407
2018/07/25	ALBI	01/11/2018			Index Future	630.2000	630.2000	635.0980	635.0980	0.777	0.0000	0.0000	498
2018/07/25	ALBI	07/02/2019			Index Future	642.4110	642.4110	647.4050	647.4050	0.777	0.0000	0.0000	0
2018/07/25	ALBI	02/05/2019			Index Future	653.1800	653.1800	658.2510	658.2510	0.776	0.0000	0.0000	0
2018/07/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	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
2018/07/25	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	EL28	02/08/2018			Bond Future	127.2402		127.2402	127.2965	127.2965	0.044	0.0000	0.0000	0
2018/07/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	EL28	02/08/2018	134.93	Put	Bond Future	7,689.7500		7.6898	7,633.4700	7.6335	(0.732)	0	0	0
2018/07/25	EL28	02/08/2018	134.95	Put	Bond Future	7,709.7500		7.7098	7,653.4700	7.6535	(0.730)	0	0	0
2018/07/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	EL28	02/08/2018	134.94	Put	Bond Future	7,699.7500		7.6998	7,643.4700	7.6435	(0.731)	0	0	0
2018/07/25	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	ES33	02/08/2018	11.14	Call	Bond Future	2,074.6600		2.0747	2,734.8000	2.7348	31.819	0	0	0
2018/07/25	ES33	02/08/2018			Bond Future	10.7883		78.6912	10.6794	79.3513	(1.010)	0.0000	0.0000	0
2018/07/25	ES33	02/08/2018	11.15	Call	Bond Future	2,132.4100		2.1324	2,792.5500	2.7925	30.957	0	0	0
2018/07/25	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	ES33	02/08/2018	11.16	Call	Bond Future	2,190.1000		2.1901	2,850.2400	2.8502	30.142	0	0	0
2018/07/25	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	ES33	01/11/2018			Bond Future	10.9006		76.3069	10.7877	76.9789	(1.035)	0.0000	0.0000	9,466
2018/07/25	ES33	07/02/2019			Bond Future	11.0282		77.7851	10.9109	78.4705	(1.064)	0.0000	0.0000	0
2018/07/25	ES33	02/05/2019			Bond Future	11.1360		75.2987	11.0149	75.9948	(1.087)	0.0000	0.0000	0
2018/07/25	ES42	02/08/2018			Bond Future	11.0030		81.4328	10.8891	82.2221	(1.035)	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
2018/07/25	ES42	01/11/2018			Bond Future	11.1119	78.6256	10.9940	79.4291	(1.061)	0.0000	0.0000	7,957
2018/07/25	ES42	07/02/2019			Bond Future	11.2315	80.1485	11.1090	80.9679	(1.091)	0.0000	0.0000	0
2018/07/25	ES42	02/05/2019			Bond Future	11.3376	77.2314	11.2111	78.0637	(1.116)	0.0000	0.0000	0
2018/07/25	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	02/08/2018			GOVI	614.8480	614.8480	619.9380	619.9380	0.828	0.0000	0.0000	44
2018/07/25	GOVI	02/08/2018	605.71	Call	GOVI	91,380.0000	9.1380	142,280.0000	14.2280	55.701	0	0	0
2018/07/25	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	02/08/2018	605.72	Call	GOVI	91,280.0000	9.1280	142,180.0000	14.2180	55.762	0	0	0
2018/07/25	GOVI	02/08/2018	605.70	Call	GOVI	91,480.0000	9.1480	142,380.0000	14.2380	55.641	0	0	0
2018/07/25	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	01/11/2018	653.50	Put	GOVI	276,830.0000	27.6830	225,010.0000	22.5010	(18.719)	0	0	0
2018/07/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	01/11/2018			GOVI	625.8170	625.8170	630.9990	630.9990	0.828	0.0000	0.0000	441
2018/07/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	01/11/2018	653.49	Put	GOVI	276,730.0000	27.6730	224,910.0000	22.4910	(18.726)	0	0	0
2018/07/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	01/11/2018	653.51	Put	GOVI	276,930.0000	27.6930	225,110.0000	22.5110	(18.712)	0	0	0
2018/07/25	GOVI	07/02/2019	666.53	Put	GOVI	285,860.0000	28.5860	233,030.0000	23.3030	(18.481)	0	0	0
2018/07/25	GOVI	07/02/2019			GOVI	637.9440	637.9440	643.2270	643.2270	0.828	0.0000	0.0000	0
2018/07/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	07/02/2019	666.52	Put	GOVI	285,760.0000	28.5760	232,930.0000	23.2930	(18.488)	0	0	0
2018/07/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	07/02/2019	666.51	Put	GOVI	285,660.0000	28.5660	232,830.0000	23.2830	(18.494)	0	0	0
2018/07/25	GOVI	02/05/2019	647.87	Call	GOVI	7,670.0000	0.7670	61,320.0000	6.1320	699.478	0	0	0
2018/07/25	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	02/05/2019			GOVI	648.6370	648.6370	654.0020	654.0020	0.827	0.0000	0.0000	0
2018/07/25	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	GOVI	02/05/2019	647.88	Call	GOVI	7,570.0000	0.7570	61,220.0000	6.1220	708.719	0	0	0
2018/07/25	GOVI	02/05/2019	647.86	Call	GOVI	7,770.0000	0.7770	61,420.0000	6.1420	690.476	0	0	0
2018/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/25	IGOV	02/08/2018			Index Future	249.3720	249.3720	249.1240	249.1240	(0.099)	0.0000	0.0000	665
2018/07/25	IGOV	01/11/2018			Index Future	253.8810	253.8810	253.6290	253.6290	(0.099)	0.0000	0.0000	714
2018/07/25	IGOV	07/02/2019			Index Future	258.8460	258.8460	258.5900	258.5900	(0.099)	0.0000	0.0000	0
2018/07/25	IGOV	02/05/2019			Index Future	263.2310	263.2310	262.9670	262.9670	(0.100)	0.0000	0.0000	0
2018/07/25	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/25	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/25	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5700	99.5700	(0.010)	0.0000	0.0000	0
2018/07/25	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0000	102.0000	(0.029)	0.0000	0.0000	0
2018/07/25	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9200	99.9200	(0.050)	0.0000	0.0000	0
2018/07/25	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/25	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9000	98.9000	(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
2018/07/25	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3100	99.3100	(0.010)	0.0000	0.0000	0
2018/07/25	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7400	99.7400	(0.030)	0.0000	0.0000	0
2018/07/25	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9200	101.9200	(0.039)	0.0000	0.0000	0
2018/07/25	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9100	102.9100	(0.068)	0.0000	0.0000	0
2018/07/25	IS02	23/03/2020			Interest Rate Swap	99.0800	99.0800	98.9800	98.9800	(0.101)	0.0000	0.0000	0
2018/07/25	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.6000	102.6000	(0.107)	0.0000	0.0000	0
2018/07/25	IS02	21/09/2020			Interest Rate Swap	99.7900	99.7900	99.6600	99.6600	(0.130)	0.0000	0.0000	0
2018/07/25	IS05	17/12/2020			Interest Rate Swap	96.6700	96.6700	96.5200	96.5200	(0.155)	0.0000	0.0000	0
2018/07/25	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	95.7500	95.7500	(0.188)	0.0000	0.0000	0
2018/07/25	IS05	15/06/2021			Interest Rate Swap	95.1600	95.1600	94.9400	94.9400	(0.231)	0.0000	0.0000	0
2018/07/25	IS05	21/09/2021			Interest Rate Swap	95.3600	95.3600	95.1200	95.1200	(0.252)	0.0000	0.0000	0
2018/07/25	IS05	21/12/2021			Interest Rate Swap	97.5800	97.5800	97.3100	97.3100	(0.277)	0.0000	0.0000	51
2018/07/25	IS05	15/03/2022			Interest Rate Swap	97.7300	97.7300	97.4300	97.4300	(0.307)	0.0000	0.0000	0
2018/07/25	IS05	21/06/2022			Interest Rate Swap	98.9400	98.9400	98.6200	98.6200	(0.323)	0.0000	0.0000	0
2018/07/25	IS05	20/09/2022			Interest Rate Swap	102.8700	102.8700	102.5100	102.5100	(0.350)	0.0000	0.0000	0
2018/07/25	IS05	20/12/2022			Interest Rate Swap	104.1300	104.1300	103.7400	103.7400	(0.375)	0.0000	0.0000	0
2018/07/25	IS05	22/03/2023			Interest Rate Swap	97.5500	97.5500	97.1300	97.1300	(0.431)	0.0000	0.0000	0
2018/07/25	IS05	20/06/2023			Interest Rate Swap	103.5800	103.5800	103.1300	103.1300	(0.434)	0.0000	0.0000	0
2018/07/25	IS05	19/09/2023			Interest Rate Swap	99.1100	99.1100	98.6400	98.6400	(0.474)	0.0000	0.0000	0
2018/07/25	IS10	17/12/2025			Interest Rate Swap	95.8300	95.8300	95.2200	95.2200	(0.637)	0.0000	0.0000	0
2018/07/25	IS10	16/03/2026			Interest Rate Swap	92.8500	92.8500	92.2100	92.2100	(0.689)	0.0000	0.0000	0
2018/07/25	IS10	15/06/2026			Interest Rate Swap	91.5900	91.5900	90.9300	90.9300	(0.721)	0.0000	0.0000	0
2018/07/25	IS10	21/09/2026			Interest Rate Swap	93.7400	93.7400	93.0700	93.0700	(0.715)	0.0000	0.0000	0
2018/07/25	IS10	21/12/2026			Interest Rate Swap	97.4900	97.4900	96.8200	96.8200	(0.687)	0.0000	0.0000	0
2018/07/25	IS10	15/03/2027			Interest Rate Swap	96.0500	96.0500	95.3600	95.3600	(0.718)	0.0000	0.0000	0
2018/07/25	IS10	21/06/2027			Interest Rate Swap	98.1000	98.1000	97.4100	97.4100	(0.703)	0.0000	0.0000	0
2018/07/25	IS10	20/09/2027			Interest Rate Swap	103.5000	103.5000	102.8100	102.8100	(0.667)	0.0000	0.0000	0
2018/07/25	IS10	20/12/2027			Interest Rate Swap	103.8400	103.8400	103.1300	103.1300	(0.684)	0.0000	0.0000	0
2018/07/25	IS10	22/03/2028			Interest Rate Swap	97.3800	97.3800	96.6400	96.6400	(0.760)	0.0000	0.0000	0
2018/07/25	IS10	20/06/2028			Interest Rate Swap	104.4900	104.4900	103.7600	103.7600	(0.699)	0.0000	0.0000	0
2018/07/25	IS10	19/09/2028			Interest Rate Swap	98.0900	98.0900	97.3300	97.3300	(0.775)	0.0000	0.0000	0
2018/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/25	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/25	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/25	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/25	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
2018/07/25	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R023	02/08/2018			Bond Future	8.1473	101.8709	8.0548	102.2155	(1.135)	0.0000	0.0000	14,658
2018/07/25	R023	02/08/2018	10.40	Call	Bond Future	7,953.5400	7.9535	8,298.0500	8.2980	4.332	0	0	0
2018/07/25	R023	02/08/2018	10.41	Call	Bond Future	7,987.0500	7.9871	8,331.5600	8.3316	4.313	0	0	0
2018/07/25	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R023	02/08/2018	10.39	Call	Bond Future	7,920.0100	7.9200	8,264.5200	8.2645	4.350	0	0	0
2018/07/25	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R023	01/11/2018	10.58	Call	Bond Future	7,956.8800	7.9569	8,307.5600	8.3076	4.407	0	0	0
2018/07/25	R023	01/11/2018	10.57	Put	Bond Future	0.6800	0.0007	0.5500	0.0006	(19.118)	0	0	0
2018/07/25	R023	01/11/2018			Bond Future	8.2129	99.7625	8.1140	100.1133	(1.205)	0.0000	0.0000	41,469
2018/07/25	R023	01/11/2018	10.59	Call	Bond Future	7,988.7500	7.9888	8,339.4400	8.3394	4.390	0	0	0
2018/07/25	R023	01/11/2018	10.59	Put	Bond Future	0.6200	0.0006	0.5000	0.0005	(19.355)	0	0	0
2018/07/25	R023	01/11/2018	10.58	Put	Bond Future	0.6500	0.0007	0.5200	0.0005	(20.000)	0	0	0
2018/07/25	R023	01/11/2018	10.57	Call	Bond Future	7,925.0000	7.9250	8,275.6800	8.2757	4.425	0	0	0
2018/07/25	R023	07/02/2019	10.59	Call	Bond Future	7,358.1700	7.3582	7,707.2500	7.7073	4.744	0	0	0
2018/07/25	R023	07/02/2019			Bond Future	8.2921	101.6953	8.1852	102.0532	(1.289)	0.0000	0.0000	0
2018/07/25	R023	07/02/2019	10.57	Call	Bond Future	7,299.0800	7.2991	7,647.8100	7.6478	4.778	0	0	0
2018/07/25	R023	07/02/2019	10.57	Put	Bond Future	38.8600	0.0389	29.6700	0.0297	(23.649)	0	0	0
2018/07/25	R023	07/02/2019	10.59	Put	Bond Future	37.1800	0.0372	28.3400	0.0283	(23.776)	0	0	0
2018/07/25	R023	07/02/2019	10.58	Call	Bond Future	7,328.6200	7.3286	7,677.5300	7.6775	4.761	0	0	0
2018/07/25	R023	07/02/2019	10.58	Put	Bond Future	38.0100	0.0380	29.0000	0.0290	(23.704)	0	0	0
2018/07/25	R023	02/05/2019	8.45	Call	Bond Future	1,801.5400	1.8015	1,881.8900	1.8819	4.460	0	0	0
2018/07/25	R023	02/05/2019	8.44	Put	Bond Future	1,512.0500	1.5121	1,228.4800	1.2285	(18.754)	0	0	0
2018/07/25	R023	02/05/2019			Bond Future	8.3549	99.4716	8.2408	99.8346	(1.366)	0.0000	0.0000	0
2018/07/25	R023	02/05/2019	8.46	Call	Bond Future	1,821.5300	1.8215	1,902.7800	1.9028	4.461	0	0	0
2018/07/25	R023	02/05/2019	8.46	Put	Bond Future	1,488.6900	1.4887	1,206.9200	1.2069	(18.927)	0	0	0
2018/07/25	R023	02/05/2019	8.45	Put	Bond Future	1,500.3200	1.5003	1,217.6500	1.2177	(18.841)	0	0	0
2018/07/25	R023	02/05/2019	8.44	Call	Bond Future	1,781.6500	1.7816	1,861.1000	1.8611	4.459	0	0	0
2018/07/25	R035	02/08/2018	9.42	Call	Bond Future	541.0000	0.5410	863.7300	0.8637	59.654	0	0	0
2018/07/25	R035	02/08/2018			Bond Future	9.4680	98.9368	9.3655	99.7593	(1.082)	0.0000	0.0000	37,551
2018/07/25	R035	02/08/2018	9.42	Put	Bond Future	924.9600	0.9250	425.1900	0.4252	(54.032)	0	0	0
2018/07/25	R035	02/08/2018	9.43	Call	Bond Future	575.5800	0.5756	914.0700	0.9141	58.809	0	0	0
2018/07/25	R035	02/08/2018	9.44	Put	Bond Future	835.1400	0.8351	367.1100	0.3671	(56.042)	0	0	0
2018/07/25	R035	02/08/2018	9.43	Put	Bond Future	879.3400	0.8793	395.3300	0.3953	(55.042)	0	0	0
2018/07/25	R035	02/08/2018	9.44	Call	Bond Future	611.4800	0.6115	965.9500	0.9659	57.969	0	0	0
2018/07/25	R035	01/11/2018	8.93	Call	Bond Future	609.3000	0.6093	791.2400	0.7912	29.860	0	0	0
2018/07/25	R035	01/11/2018	8.92	Put	Bond Future	5,621.6300	5.6216	4,962.1000	4.9621	(11.732)	0	0	0
2018/07/25	R035	01/11/2018			Bond Future	9.5356	96.2061	9.4298	97.0435	(1.109)	0.0000	0.0000	67,899
2018/07/25	R035	01/11/2018	8.94	Call	Bond Future	628.3200	0.6283	814.2200	0.8142	29.587	0	0	0
2018/07/25	R035	01/11/2018	8.94	Put	Bond Future	5,489.7000	5.4897	4,838.2300	4.8382	(11.867)	0	0	0
2018/07/25	R035	01/11/2018	8.93	Put	Bond Future	5,555.4200	5.5554	4,899.9900	4.9000	(11.798)	0	0	0
2018/07/25	R035	01/11/2018	8.92	Call	Bond Future	590.6700	0.5907	768.5100	0.7685	30.108	0	0	0
2018/07/25	R035	07/02/2019	8.98	Call	Bond Future	1,446.2300	1.4462	1,730.1600	1.7302	19.632	0	0	0
2018/07/25	R035	07/02/2019			Bond Future	9.6119	98.0699	9.5023	98.9239	(1.141)	0.0000	0.0000	298
2018/07/25	R035	07/02/2019	8.96	Call	Bond Future	1,395.6200	1.3956	1,673.1900	1.6732	19.889	0	0	0
2018/07/25	R035	07/02/2019	8.96	Put	Bond Future	6,646.8500	6.6468	6,070.4900	6.0705	(8.671)	0	0	0
2018/07/25	R035	07/02/2019	8.98	Put	Bond Future	6,530.0100	6.5300	5,960.0100	5.9600	(8.729)	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
2018/07/25	R035	07/02/2019	8.97	Call	Bond Future	1,420.7900	1.4208	1,701.5300	1.7015	19.759	0	0	0
2018/07/25	R035	07/02/2019	8.97	Put	Bond Future	6,588.2400	6.5882	6,015.0500	6.0150	(8.700)	0	0	0
2018/07/25	R035	02/05/2019	9.74	Put	Bond Future	4,254.3500	4.2544	3,599.8600	3.5999	(15.384)	0	0	0
2018/07/25	R035	02/05/2019			Bond Future	9.6733	95.2153	9.5605	96.0827	(1.166)	0.0000	0.0000	0
2018/07/25	R035	02/05/2019	9.74	Call	Bond Future	4,761.5700	4.7616	4,974.4900	4.9745	4.472	0	0	0
2018/07/25	R035	02/05/2019	9.75	Call	Bond Future	4,801.7500	4.8018	5,017.9700	5.0180	4.503	0	0	0
2018/07/25	R035	02/05/2019	9.75	Put	Bond Future	4,218.8100	4.2188	3,567.6200	3.5676	(15.435)	0	0	0
2018/07/25	R035	02/05/2019	9.73	Call	Bond Future	4,721.2200	4.7212	4,931.5100	4.9315	4.454	0	0	0
2018/07/25	R035	02/05/2019	9.73	Put	Bond Future	4,289.8100	4.2898	3,632.6900	3.6327	(15.318)	0	0	0
2018/07/25	R186	02/08/2018	9.04	Put	Bond Future	48.2900	0.0483	4.5700	0.0046	(90.536)	0	0	0
2018/07/25	R186	02/08/2018	8.48	Put	Bond Future	1,635.8800	1.6359	991.7200	0.9917	(39.377)	0	0	0
2018/07/25	R186	02/08/2018	8.25	Call	Bond Future	3.3800	0.0034	5.0100	0.0050	48.225	0	0	3,020
2018/07/25	R186	02/08/2018			Bond Future	8.7280	111.6995	8.6154	112.4059	(1.290)	0.0000	0.0000	70,511
2018/07/25	R186	02/08/2018	8.90	Call	Bond Future	1,230.5800	1.2306	1,803.4400	1.8034	46.552	0	0	0
2018/07/25	R186	02/08/2018	8.90	Put	Bond Future	162.7400	0.1627	29.2100	0.0292	(82.051)	0	0	2,500
2018/07/25	R186	02/08/2018	8.47	Call	Bond Future	64.8900	0.0649	120.7000	0.1207	86.007	0	0	0
2018/07/25	R186	02/08/2018	8.47	Put	Bond Future	1,692.3200	1.6923	1,041.7400	1.0417	(38.443)	0	0	0
2018/07/25	R186	02/08/2018	8.50	Call	Bond Future	88.5300	0.0885	164.9600	0.1650	86.332	0	0	0
2018/07/25	R186	02/08/2018	8.50	Put	Bond Future	1,525.1100	1.5251	895.1500	0.8952	(41.306)	0	0	0
2018/07/25	R186	02/08/2018	9.04	Call	Bond Future	1,975.2500	1.9753	2,637.9200	2.6379	33.549	0	0	0
2018/07/25	R186	02/08/2018	8.48	Call	Bond Future	72.1100	0.0721	134.3400	0.1343	86.299	0	0	0
2018/07/25	R186	02/08/2018	8.25	Put	Bond Future	3,043.5200	3.0435	2,338.7600	2.3388	(23.156)	0	0	0
2018/07/25	R186	02/08/2018	7.50	Put	Bond Future	8,034.6900	8.0347	7,328.3000	7.3283	(8.792)	0	0	0
2018/07/25	R186	02/08/2018	8.75	Call	Bond Future	600.2100	0.6002	990.0600	0.9901	64.952	0	0	2,500
2018/07/25	R186	02/08/2018	8.75	Put	Bond Future	462.8100	0.4628	146.2700	0.1463	(68.395)	0	0	2,500
2018/07/25	R186	02/08/2018	8.46	Call	Bond Future	58.2600	0.0583	108.1400	0.1081	85.616	0	0	0
2018/07/25	R186	02/08/2018	8.46	Put	Bond Future	1,749.4000	1.7494	1,092.8900	1.0929	(37.528)	0	0	0
2018/07/25	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/25	R186	01/11/2018	9.14	Call	Bond Future	3,032.7600	3.0328	3,537.5500	3.5375	16.645	0	0	0
2018/07/25	R186	01/11/2018	7.96	Put	Bond Future	5,426.1700	5.4262	4,786.4500	4.7864	(11.790)	0	0	0
2018/07/25	R186	01/11/2018	8.54	Put	Bond Future	2,617.1400	2.6171	2,173.3700	2.1734	(16.956)	0	0	0
2018/07/25	R186	01/11/2018			Bond Future	8.7945	113.6923	8.6767	114.4115	(1.339)	0.0000	0.0000	46,879
2018/07/25	R186	01/11/2018	8.46	Put	Bond Future	2,936.7300	2.9367	2,460.9000	2.4609	(16.203)	0	0	0
2018/07/25	R186	01/11/2018	8.46	Call	Bond Future	878.0900	0.8781	1,121.4500	1.1214	27.715	0	0	5,000
2018/07/25	R186	01/11/2018	8.53	Call	Bond Future	1,032.4900	1.0325	1,303.9400	1.3039	26.291	0	0	0
2018/07/25	R186	01/11/2018	8.53	Put	Bond Future	2,656.1200	2.6561	2,208.3800	2.2084	(16.857)	0	0	0
2018/07/25	R186	01/11/2018	9.14	Put	Bond Future	957.7200	0.9577	743.3200	0.7433	(22.387)	0	0	5,000
2018/07/25	R186	01/11/2018	7.96	Call	Bond Future	195.0200	0.1950	274.4900	0.2745	40.750	0	0	5,000
2018/07/25	R186	01/11/2018	8.54	Call	Bond Future	1,055.4700	1.0555	1,330.8900	1.3309	26.095	0	0	0
2018/07/25	R186	01/11/2018	8.52	Call	Bond Future	1,009.6100	1.0096	1,277.0900	1.2771	26.493	0	0	0
2018/07/25	R186	01/11/2018	8.52	Put	Bond Future	2,695.2500	2.6952	2,243.5400	2.2435	(16.759)	0	0	0
2018/07/25	R186	07/02/2019	8.21	Put	Bond Future	4,913.8200	4.9138	4,398.5900	4.3986	(10.485)	0	0	0
2018/07/25	R186	07/02/2019	8.20	Call	Bond Future	912.2600	0.9123	1,128.0300	1.1280	23.652	0	0	0
2018/07/25	R186	07/02/2019			Bond Future	8.8696	110.5898	8.7459	111.3233	(1.396)	0.0000	0.0000	719
2018/07/25	R186	07/02/2019	8.21	Call	Bond Future	930.0800	0.9301	1,148.3000	1.1483	23.462	0	0	0
2018/07/25	R186	07/02/2019	8.20	Put	Bond Future	4,957.8300	4.9578	4,440.1500	4.4401	(10.442)	0	0	0
2018/07/25	R186	07/02/2019	8.22	Call	Bond Future	948.1200	0.9481	1,169.0900	1.1691	23.306	0	0	0

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2018/07/25	R186	07/02/2019	8.22	Put	Bond Future	4,870.0700		4.8701	4,357.5900	4.3576	(10.523)	0	0	0
2018/07/25	R186	02/05/2019	9.02	Call	Bond Future	3,456.5800		3.4566	3,590.6000	3.5906	3.877	0	0	0
2018/07/25	R186	02/05/2019	9.01	Put	Bond Future	3,001.1000		3.0011	2,389.1000	2.3891	(20.393)	0	0	0
2018/07/25	R186	02/05/2019			Bond Future	8.9364		112.4428	8.8073	113.1876	(1.445)	0.0000	0.0000	0
2018/07/25	R186	02/05/2019	9.03	Call	Bond Future	3,490.4500		3.4905	3,625.3700	3.6254	3.865	0	0	0
2018/07/25	R186	02/05/2019	9.03	Put	Bond Future	2,954.4900		2.9545	2,344.6600	2.3447	(20.641)	0	0	0
2018/07/25	R186	02/05/2019	9.02	Put	Bond Future	2,977.7100		2.9777	2,366.9800	2.3670	(20.510)	0	0	0
2018/07/25	R186	02/05/2019	9.01	Call	Bond Future	3,422.8500		3.4229	3,555.6000	3.5556	3.878	0	0	0
2018/07/25	R197	02/08/2018			Bond Future	296.6851		296.6851	296.8631	296.8631	0.060	0.0000	0.0000	1,235
2018/07/25	R197	01/11/2018			Bond Future	302.0500		302.0500	302.2318	302.2318	0.060	0.0000	0.0000	2,350
2018/07/25	R197	07/02/2019			Bond Future	300.5994		300.5994	300.7860	300.7860	0.062	0.0000	0.0000	0
2018/07/25	R197	02/05/2019			Bond Future	305.6902		305.6902	305.8762	305.8762	0.061	0.0000	0.0000	0
2018/07/25	R202	02/08/2018			Bond Future	232.8714		232.8714	232.4069	232.4069	(0.199)	0.0000	0.0000	12,645
2018/07/25	R202	01/11/2018			Bond Future	237.0824		237.0824	236.6098	236.6098	(0.199)	0.0000	0.0000	9,729
2018/07/25	R202	07/02/2019			Bond Future	237.8108		237.8108	237.3297	237.3297	(0.202)	0.0000	0.0000	0
2018/07/25	R202	02/05/2019			Bond Future	241.8384		241.8384	241.3463	241.3463	(0.203)	0.0000	0.0000	0
2018/07/25	R204	02/08/2018	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R204	02/08/2018			Bond Future	6.6479		101.4862	6.5962	101.5052	(0.777)	0.0000	0.0000	10,270
2018/07/25	R204	02/08/2018	8.98	Call	Bond Future	853.3000		0.8533	872.3700	0.8724	2.235	0	0	0
2018/07/25	R204	02/08/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R204	02/08/2018	8.99	Call	Bond Future	856.9300		0.8569	876.0000	0.8760	2.225	0	0	0
2018/07/25	R204	02/08/2018	8.97	Call	Bond Future	849.6800		0.8497	868.7500	0.8688	2.244	0	0	0
2018/07/25	R204	02/08/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R207	02/08/2018	6.86	Put	Bond Future	786.9800		0.7870	703.6500	0.7036	(10.589)	0	0	0
2018/07/25	R207	02/08/2018	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R207	02/08/2018			Bond Future	7.4449		100.1848	7.3826	100.2682	(0.836)	0.0000	0.0000	3,471
2018/07/25	R207	02/08/2018	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R207	02/08/2018	6.85	Put	Bond Future	800.5100		0.8005	717.1800	0.7172	(10.410)	0	0	0
2018/07/25	R207	02/08/2018	6.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R207	02/08/2018	6.87	Put	Bond Future	773.4600		0.7735	690.1300	0.6901	(10.774)	0	0	0
2018/07/25	R207	01/11/2018	6.76	Put	Bond Future	819.4500		0.8194	744.3800	0.7444	(9.161)	0	0	0
2018/07/25	R207	01/11/2018			Bond Future	7.4806		101.9722	7.4047	102.0572	(1.015)	0.0000	0.0000	17,433
2018/07/25	R207	01/11/2018	6.75	Call	Bond Future	8.2200		0.0082	17.9500	0.0180	118.370	0	0	0
2018/07/25	R207	01/11/2018	6.75	Put	Bond Future	830.5300		0.8305	755.2800	0.7553	(9.060)	0	0	0
2018/07/25	R207	01/11/2018	6.76	Call	Bond Future	8.4600		0.0085	18.3700	0.0184	117.139	0	0	0
2018/07/25	R207	01/11/2018	6.74	Call	Bond Future	8.0400		0.0080	17.5500	0.0175	118.284	0	0	0
2018/07/25	R207	01/11/2018	6.74	Put	Bond Future	841.6700		0.8417	766.2000	0.7662	(8.967)	0	0	0
2018/07/25	R207	07/02/2019	6.52	Call	Bond Future	10.0600		0.0101	17.4800	0.0175	73.757	0	0	0
2018/07/25	R207	07/02/2019	6.51	Put	Bond Future	912.7700		0.9128	833.1200	0.8331	(8.726)	0	0	0
2018/07/25	R207	07/02/2019			Bond Future	7.5348		100.3027	7.4355	100.3897	(1.318)	0.0000	0.0000	0
2018/07/25	R207	07/02/2019	6.53	Call	Bond Future	10.3300		0.0103	17.9100	0.0179	73.379	0	0	0
2018/07/25	R207	07/02/2019	6.53	Put	Bond Future	895.4900		0.8955	816.1300	0.8161	(8.862)	0	0	0
2018/07/25	R207	07/02/2019	6.52	Put	Bond Future	904.0900		0.9041	824.5700	0.8246	(8.796)	0	0	0
2018/07/25	R207	07/02/2019	6.51	Call	Bond Future	9.8700		0.0099	17.1600	0.0172	73.860	0	0	0

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2018/07/25	R207	02/05/2019	7.63	Call	Bond Future	270.4700	0.2705	281.2200	0.2812	3.975	0	0	0
2018/07/25	R207	02/05/2019			Bond Future	7.6189	101.9834	7.4867	102.0709	(1.735)	0.0000	0.0000	0
2018/07/25	R207	02/05/2019	7.61	Call	Bond Future	262.7900	0.2628	272.4000	0.2724	3.657	0	0	0
2018/07/25	R207	02/05/2019	7.61	Put	Bond Future	268.6600	0.2687	190.7900	0.1908	(28.985)	0	0	0
2018/07/25	R207	02/05/2019	7.63	Put	Bond Future	263.1100	0.2631	186.3800	0.1864	(29.163)	0	0	0
2018/07/25	R207	02/05/2019	7.62	Call	Bond Future	266.4400	0.2664	276.8000	0.2768	3.888	0	0	0
2018/07/25	R207	02/05/2019	7.62	Put	Bond Future	265.6900	0.2657	188.5700	0.1886	(29.026)	0	0	0
2018/07/25	R208	02/08/2018	7.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/25	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R208	02/08/2018			Bond Future	7.7471	100.0197	7.6745	100.1882	(0.936)	0.0000	0.0000	7,728
2018/07/25	R208	02/08/2018	7.12	Put	Bond Future	1,468.3800	1.4684	1,299.9000	1.2999	(11.474)	0	0	0
2018/07/25	R208	02/08/2018	7.14	Put	Bond Future	1,421.1400	1.4211	1,252.6500	1.2527	(11.856)	0	0	0
2018/07/25	R208	02/08/2018	7.13	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/25	R208	02/08/2018	7.13	Put	Bond Future	1,444.7600	1.4448	1,276.2700	1.2763	(11.662)	0	0	0
2018/07/25	R208	01/11/2018	7.11	Put	Bond Future	1,523.5800	1.5236	1,372.9200	1.3729	(9.889)	0	0	0
2018/07/25	R208	01/11/2018			Bond Future	7.8066	98.4047	7.7258	98.5763	(1.036)	0.0000	0.0000	28,717
2018/07/25	R208	01/11/2018	7.11	Call	Bond Future	32.7900	0.0328	53.7600	0.0538	63.952	0	0	0
2018/07/25	R208	01/11/2018	7.12	Call	Bond Future	34.0000	0.0340	55.4000	0.0554	62.941	0	0	0
2018/07/25	R208	01/11/2018	7.10	Put	Bond Future	1,544.1000	1.5441	1,393.0400	1.3930	(9.783)	0	0	0
2018/07/25	R208	01/11/2018	7.12	Put	Bond Future	1,503.1900	1.5032	1,352.9600	1.3530	(9.994)	0	0	0
2018/07/25	R208	01/11/2018	7.10	Call	Bond Future	31.7000	0.0317	52.2700	0.0523	64.890	0	0	0
2018/07/25	R208	07/02/2019	7.07	Call	Bond Future	66.6800	0.0667	102.3500	0.1023	53.494	0	0	0
2018/07/25	R208	07/02/2019	7.08	Put	Bond Future	1,608.7300	1.6087	1,468.6300	1.4686	(8.709)	0	0	0
2018/07/25	R208	07/02/2019	7.06	Put	Bond Future	1,642.0600	1.6421	1,502.9000	1.5029	(8.475)	0	0	0
2018/07/25	R208	07/02/2019			Bond Future	7.8821	100.3110	7.7900	100.4863	(1.169)	0.0000	0.0000	0
2018/07/25	R208	07/02/2019	7.07	Put	Bond Future	1,625.4200	1.6254	1,485.8200	1.4858	(8.589)	0	0	0
2018/07/25	R208	07/02/2019	7.08	Call	Bond Future	69.3700	0.0694	104.5400	0.1045	50.699	0	0	0
2018/07/25	R208	07/02/2019	7.06	Call	Bond Future	63.9300	0.0639	100.0400	0.1000	56.484	0	0	0
2018/07/25	R208	02/05/2019	8.03	Put	Bond Future	769.1300	0.7691	563.9200	0.5639	(26.681)	0	0	0
2018/07/25	R208	02/05/2019	8.02	Call	Bond Future	892.3800	0.8924	864.1000	0.8641	(3.169)	0	0	0
2018/07/25	R208	02/05/2019			Bond Future	7.9516	98.5920	7.8479	98.7694	(1.304)	0.0000	0.0000	0
2018/07/25	R208	02/05/2019	8.03	Call	Bond Future	902.9700	0.9030	875.0800	0.8751	(3.089)	0	0	0
2018/07/25	R208	02/05/2019	8.02	Put	Bond Future	775.6000	0.7756	570.0000	0.5700	(26.509)	0	0	0
2018/07/25	R208	02/05/2019	8.04	Call	Bond Future	913.9500	0.9139	886.4600	0.8865	(3.008)	0	0	0
2018/07/25	R208	02/05/2019	8.04	Put	Bond Future	763.0600	0.7631	558.2500	0.5583	(26.841)	0	0	0
2018/07/25	R209	02/08/2018	9.66	Call	Bond Future	1,563.5200	1.5635	2,145.7000	2.1457	37.235	0	0	435
2018/07/25	R209	02/08/2018	8.96	Put	Bond Future	3,441.9200	3.4419	2,713.4100	2.7134	(21.166)	0	0	0
2018/07/25	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2018/07/25	R209	02/08/2018	8.46	Put	Bond Future	7,171.3600	7.1714	6,442.6500	6.4426	(10.161)	0	0	0
2018/07/25	R209	02/08/2018	10.38	Call	Bond Future	5,879.3100	5.8793	6,607.8600	6.6079	12.392	0	0	0
2018/07/25	R209	02/08/2018	9.21	Call	Bond Future	117.3000	0.1173	181.5900	0.1816	54.808	0	0	0
2018/07/25	R209	02/08/2018	10.39	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/07/25	R209	02/08/2018			Bond Future	9.4523	74.9480	9.3450	75.6767	(1.135)	0.0000	0.0000	89,287
2018/07/25	R209	02/08/2018	10.21	Call	Bond Future	4,857.5700	4.8576	5,584.9400	5.5849	14.974	0	0	0
2018/07/25	R209	02/08/2018	10.21	Put	Bond Future	1.3600	0.0014	0.0200	0.0000	(98.529)	0	0	435
2018/07/25	R209	02/08/2018	8.96	Call	Bond Future	6.9200	0.0069	7.1200	0.0071	2.890	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
2018/07/25	R209	02/08/2018	9.43	Call	Bond Future	565.0900	0.5651	870.3300	0.8703	54.016	0	0	0
2018/07/25	R209	02/08/2018	9.43	Put	Bond Future	715.5900	0.7156	292.1200	0.2921	(59.178)	0	0	5,000
2018/07/25	R209	02/08/2018	10.84	Call	Bond Future	8,533.3000	8.5333	9,262.0100	9.2620	8.540	0	0	0
2018/07/25	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/25	R209	02/08/2018	8.83	Call	Bond Future	0.8400	0.0008	0.6100	0.0006	(27.381)	0	0	0
2018/07/25	R209	02/08/2018	8.83	Put	Bond Future	4,382.5000	4.3825	3,653.5600	3.6536	(16.633)	0	0	500
2018/07/25	R209	02/08/2018	8.49	Put	Bond Future	6,939.7800	6.9398	6,211.0700	6.2111	(10.500)	0	0	0
2018/07/25	R209	02/08/2018	9.21	Put	Bond Future	1,778.8400	1.7788	1,114.4200	1.1144	(37.351)	0	0	500
2018/07/25	R209	02/08/2018	9.66	Put	Bond Future	182.1700	0.1822	35.6400	0.0356	(80.436)	0	0	0
2018/07/25	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/25	R209	02/08/2018	10.38	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/25	R209	02/08/2018	10.39	Call	Bond Future	5,938.7400	5.9387	6,667.3100	6.6673	12.268	0	0	0
2018/07/25	R209	02/08/2018	10.40	Call	Bond Future	5,998.0900	5.9981	6,726.6800	6.7267	12.147	0	0	0
2018/07/25	R209	02/08/2018	10.40	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/07/25	R209	01/11/2018	1,016.00	Call	Bond Future	72,249.5900	72.2496	72,991.4100	72.9914	1.027	0	0	0
2018/07/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R209	01/11/2018	9.34	Put	Bond Future	2,691.7300	2.6917	2,280.3300	2.2803	(15.284)	0	0	0
2018/07/25	R209	01/11/2018	9.97	Call	Bond Future	3,952.5700	3.9526	4,501.7900	4.5018	13.895	0	0	0
2018/07/25	R209	01/11/2018	9.64	Call	Bond Future	2,546.3100	2.5463	2,990.1900	2.9902	17.432	0	0	2,000
2018/07/25	R209	01/11/2018	9.98	Put	Bond Future	975.6900	0.9757	785.7100	0.7857	(19.471)	0	0	2,000
2018/07/25	R209	01/11/2018	10.00	Call	Bond Future	4,091.9900	4.0920	4,649.2200	4.6492	13.618	0	0	0
2018/07/25	R209	01/11/2018			Bond Future	9.5122	73.1375	9.4017	73.8793	(1.161)	0.0000	0.0000	109,450
2018/07/25	R209	01/11/2018	1,016.01	Call	Bond Future	72,249.5900	72.2496	72,991.4100	72.9914	1.027	0	0	0
2018/07/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R209	01/11/2018	8.89	Put	Bond Future	4,841.9200	4.8419	4,256.4700	4.2565	(12.091)	0	0	0
2018/07/25	R209	01/11/2018	8.89	Call	Bond Future	512.8900	0.5129	669.2600	0.6693	30.488	0	0	2,000
2018/07/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/25	R209	01/11/2018	1,015.99	Call	Bond Future	72,249.5800	72.2496	72,991.4000	72.9914	1.027	0	0	0
2018/07/25	R209	01/11/2018	9.34	Call	Bond Future	1,530.1900	1.5302	1,860.6100	1.8606	21.593	0	0	0
2018/07/25	R209	01/11/2018	9.97	Put	Bond Future	991.9900	0.9920	799.3900	0.7994	(19.416)	0	0	0
2018/07/25	R209	01/11/2018	9.64	Put	Bond Future	1,701.2400	1.7012	1,403.3000	1.4033	(17.513)	0	0	0
2018/07/25	R209	01/11/2018	9.98	Call	Bond Future	3,998.9300	3.9989	4,550.7700	4.5508	13.800	0	0	0
2018/07/25	R209	01/11/2018	10.00	Put	Bond Future	943.7000	0.9437	759.1100	0.7591	(19.560)	0	0	5,850
2018/07/25	R209	01/11/2018	9.94	Call	Bond Future	3,814.7800	3.8148	4,355.6000	4.3556	14.177	0	0	0
2018/07/25	R209	01/11/2018	9.94	Put	Bond Future	1,042.6700	1.0427	841.6700	0.8417	(19.277)	0	0	0
2018/07/25	R209	01/11/2018	10.57	Call	Bond Future	6,929.7300	6.9297	7,593.6300	7.5936	9.580	0	0	0
2018/07/25	R209	01/11/2018	10.57	Put	Bond Future	353.9200	0.3539	276.0000	0.2760	(22.016)	0	0	0
2018/07/25	R209	07/02/2019	8.97	Put	Bond Future	5,488.4400	5.4884	4,992.3600	4.9924	(9.039)	0	0	0
2018/07/25	R209	07/02/2019			Bond Future	9.5781	74.5543	9.4641	75.3107	(1.190)	0.0000	0.0000	340
2018/07/25	R209	07/02/2019	8.96	Call	Bond Future	1,293.2100	1.2932	1,550.7400	1.5507	19.914	0	0	0
2018/07/25	R209	07/02/2019	8.96	Put	Bond Future	5,537.5400	5.5375	5,038.6400	5.0386	(9.009)	0	0	0
2018/07/25	R209	07/02/2019	8.97	Call	Bond Future	1,315.6300	1.3156	1,575.9800	1.5760	19.789	0	0	0
2018/07/25	R209	07/02/2019	8.95	Call	Bond Future	1,271.0100	1.2710	1,525.5400	1.5255	20.026	0	0	0
2018/07/25	R209	07/02/2019	8.95	Put	Bond Future	5,586.9600	5.5870	5,085.0600	5.0851	(8.983)	0	0	0
2018/07/25	R209	02/05/2019	9.70	Put	Bond Future	3,672.1200	3.6721	3,103.2700	3.1033	(15.491)	0	0	0
2018/07/25	R209	02/05/2019			Bond Future	9.6343	72.6554	9.5172	73.4239	(1.215)	0.0000	0.0000	0
2018/07/25	R209	02/05/2019	9.69	Call	Bond Future	4,064.7400	4.0647	4,261.5700	4.2616	4.842	0	0	0
2018/07/25	R209	02/05/2019	9.69	Put	Bond Future	3,702.8500	3.7029	3,131.1800	3.1312	(15.439)	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
2018/07/25	R209	02/05/2019	9.70	Call	Bond Future	4,098.6500	4.0987	4,298.3000	4.2983	4.871	0	0	0
2018/07/25	R209	02/05/2019	9.68	Call	Bond Future	4,030.7000	4.0307	4,224.9800	4.2250	4.820	0	0	0
2018/07/25	R209	02/05/2019	9.68	Put	Bond Future	3,733.5400	3.7335	3,159.3200	3.1593	(15.380)	0	0	0
2018/07/25	R210	02/08/2018			Bond Future	184.9543	184.9543	185.0248	185.0248	0.038	0.0000	0.0000	1,480
2018/07/25	R210	01/11/2018			Bond Future	185.7986	185.7986	185.8708	185.8708	0.039	0.0000	0.0000	969
2018/07/25	R210	07/02/2019			Bond Future	189.4312	189.4312	189.5056	189.5056	0.039	0.0000	0.0000	0
2018/07/25	R210	02/05/2019			Bond Future	190.0894	190.0894	190.1627	190.1627	0.039	0.0000	0.0000	0
2018/07/25	R212	02/08/2018			Bond Future	152.9917	152.9917	152.8441	152.8441	(0.096)	0.0000	0.0000	2,387
2018/07/25	R212	01/11/2018			Bond Future	155.7583	155.7583	155.6083	155.6083	(0.096)	0.0000	0.0000	3,446
2018/07/25	R212	07/02/2019			Bond Future	156.6499	156.6499	156.4977	156.4977	(0.097)	0.0000	0.0000	0
2018/07/25	R212	02/05/2019			Bond Future	159.3030	159.3030	159.1462	159.1462	(0.098)	0.0000	0.0000	0
2018/07/25	R213	02/08/2018	9.06	Call	Bond Future	208.6700	0.2087	368.8200	0.3688	76.748	0	0	0
2018/07/25	R213	02/08/2018	9.05	Put	Bond Future	1,261.9800	1.2620	673.8300	0.6738	(46.605)	0	0	0
2018/07/25	R213	02/08/2018			Bond Future	9.2126	86.7624	9.1002	87.4994	(1.220)	0.0000	0.0000	14,535
2018/07/25	R213	02/08/2018	9.07	Call	Bond Future	225.6600	0.2257	397.4300	0.3974	76.119	0	0	0
2018/07/25	R213	02/08/2018	9.07	Put	Bond Future	1,162.4400	1.1624	597.1300	0.5971	(48.631)	0	0	0
2018/07/25	R213	02/08/2018	9.06	Put	Bond Future	1,211.6700	1.2117	634.7400	0.6347	(47.614)	0	0	0
2018/07/25	R213	02/08/2018	9.05	Call	Bond Future	192.6900	0.1927	341.6200	0.3416	77.290	0	0	0
2018/07/25	R213	01/11/2018	8.65	Call	Bond Future	468.3900	0.4684	620.3700	0.6204	32.447	0	0	0
2018/07/25	R213	01/11/2018	8.64	Put	Bond Future	4,684.7100	4.6847	4,082.9300	4.0829	(12.846)	0	0	0
2018/07/25	R213	01/11/2018			Bond Future	9.2774	84.7642	9.1612	85.5147	(1.253)	0.0000	0.0000	32,593
2018/07/25	R213	01/11/2018	8.66	Call	Bond Future	482.7800	0.4828	638.1300	0.6381	32.178	0	0	0
2018/07/25	R213	01/11/2018	8.66	Put	Bond Future	4,576.2500	4.5763	3,981.1900	3.9812	(13.003)	0	0	0
2018/07/25	R213	01/11/2018	8.65	Put	Bond Future	4,630.3600	4.6304	4,031.9300	4.0319	(12.924)	0	0	0
2018/07/25	R213	01/11/2018	8.64	Call	Bond Future	454.1700	0.4542	602.8000	0.6028	32.726	0	0	0
2018/07/25	R213	07/02/2019	8.68	Call	Bond Future	1,085.4500	1.0855	1,320.7500	1.3207	21.678	0	0	0
2018/07/25	R213	07/02/2019			Bond Future	9.3508	86.4065	9.2302	87.1717	(1.290)	0.0000	0.0000	112
2018/07/25	R213	07/02/2019	8.68	Put	Bond Future	5,464.3500	5.4643	4,934.4800	4.9345	(9.697)	0	0	0
2018/07/25	R213	07/02/2019	8.69	Call	Bond Future	1,105.5800	1.1056	1,343.4500	1.3434	21.515	0	0	0
2018/07/25	R213	07/02/2019	8.70	Put	Bond Future	5,369.6400	5.3696	4,845.1500	4.8451	(9.768)	0	0	0
2018/07/25	R213	07/02/2019	8.69	Put	Bond Future	5,416.9600	5.4170	4,889.6600	4.8897	(9.734)	0	0	0
2018/07/25	R213	07/02/2019	8.70	Call	Bond Future	1,125.7100	1.1257	1,366.3900	1.3664	21.380	0	0	0
2018/07/25	R213	02/05/2019	9.49	Call	Bond Future	3,892.2400	3.8922	4,072.7900	4.0728	4.639	0	0	0
2018/07/25	R213	02/05/2019	9.48	Put	Bond Future	3,423.5300	3.4235	2,824.3900	2.8244	(17.501)	0	0	0
2018/07/25	R213	02/05/2019			Bond Future	9.4098	84.3067	9.2855	85.0840	(1.321)	0.0000	0.0000	0
2018/07/25	R213	02/05/2019	9.50	Call	Bond Future	3,926.0700	3.9261	4,109.0400	4.1090	4.660	0	0	0
2018/07/25	R213	02/05/2019	9.50	Put	Bond Future	3,367.7500	3.3677	2,773.4400	2.7734	(17.647)	0	0	0
2018/07/25	R213	02/05/2019	9.49	Put	Bond Future	3,395.5400	3.3955	2,798.8100	2.7988	(17.574)	0	0	0
2018/07/25	R213	02/05/2019	9.48	Call	Bond Future	3,858.5400	3.8585	4,036.6800	4.0367	4.617	0	0	0
2018/07/25	R214	02/08/2018	8.96	Call	Bond Future	0.5100	0.0005	0.5800	0.0006	13.725	0	0	0
2018/07/25	R214	02/08/2018			Bond Future	9.6072	74.3668	9.4950	75.1634	(1.168)	0.0000	0.0000	15,976
2018/07/25	R214	02/08/2018	8.94	Call	Bond Future	0.3400	0.0003	0.3800	0.0004	11.765	0	0	0
2018/07/25	R214	02/08/2018	8.94	Put	Bond Future	4,951.1900	4.9512	4,154.6600	4.1547	(16.088)	0	0	0
2018/07/25	R214	02/08/2018	8.96	Put	Bond Future	4,795.1500	4.7951	3,998.6500	3.9987	(16.611)	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
2018/07/25	R214	02/08/2018	8.95	Call	Bond Future	0.4200	0.0004	0.4700	0.0005	11.905	0	0	0
2018/07/25	R214	02/08/2018	8.95	Put	Bond Future	4,873.1000	4.8731	4,076.5800	4.0766	(16.345)	0	0	0
2018/07/25	R214	01/11/2018	8.99	Put	Bond Future	5,481.5900	5.4816	4,753.9300	4.7539	(13.275)	0	0	0
2018/07/25	R214	01/11/2018	8.98	Call	Bond Future	485.7600	0.4858	567.3400	0.5673	16.794	0	0	0
2018/07/25	R214	01/11/2018			Bond Future	9.6682	72.4009	9.5527	73.2117	(1.194)	0.0000	0.0000	26,762
2018/07/25	R214	01/11/2018	8.99	Call	Bond Future	501.1600	0.5012	584.3400	0.5843	16.597	0	0	0
2018/07/25	R214	01/11/2018	8.98	Put	Bond Future	5,543.7000	5.5437	4,814.4400	4.8144	(13.155)	0	0	0
2018/07/25	R214	01/11/2018	9.00	Call	Bond Future	516.8000	0.5168	601.6900	0.6017	16.426	0	0	0
2018/07/25	R214	01/11/2018	9.00	Put	Bond Future	5,419.8300	5.4198	4,693.8800	4.6939	(13.394)	0	0	0
2018/07/25	R214	07/02/2019	9.05	Put	Bond Future	6,173.9200	6.1739	5,604.5100	5.6045	(9.223)	0	0	0
2018/07/25	R214	07/02/2019			Bond Future	9.7365	73.8035	9.6173	74.6303	(1.224)	0.0000	0.0000	0
2018/07/25	R214	07/02/2019	9.04	Call	Bond Future	1,171.4300	1.1714	1,425.7400	1.4257	21.709	0	0	0
2018/07/25	R214	07/02/2019	9.04	Put	Bond Future	6,228.6600	6.2287	5,656.1900	5.6562	(9.191)	0	0	0
2018/07/25	R214	07/02/2019	9.05	Call	Bond Future	1,193.2900	1.1933	1,450.6600	1.4507	21.568	0	0	0
2018/07/25	R214	07/02/2019	9.03	Call	Bond Future	1,150.0000	1.1500	1,401.2600	1.4013	21.849	0	0	0
2018/07/25	R214	07/02/2019	9.03	Put	Bond Future	6,283.9500	6.2839	5,708.4300	5.7084	(9.159)	0	0	0
2018/07/25	R214	02/05/2019	9.87	Call	Bond Future	4,360.3700	4.3604	4,652.3700	4.6524	6.697	0	0	0
2018/07/25	R214	02/05/2019	9.85	Call	Bond Future	4,289.1700	4.2892	4,575.8400	4.5758	6.684	0	0	0
2018/07/25	R214	02/05/2019			Bond Future	9.7912	71.7460	9.6690	72.5860	(1.248)	0.0000	0.0000	0
2018/07/25	R214	02/05/2019	9.85	Put	Bond Future	3,890.9300	3.8909	3,337.5600	3.3376	(14.222)	0	0	0
2018/07/25	R214	02/05/2019	9.87	Put	Bond Future	3,827.4000	3.8274	3,279.3600	3.2794	(14.319)	0	0	0
2018/07/25	R214	02/05/2019	9.86	Call	Bond Future	4,324.8400	4.3248	4,614.1700	4.6142	6.690	0	0	0
2018/07/25	R214	02/05/2019	9.86	Put	Bond Future	3,859.1800	3.8592	3,308.4700	3.3085	(14.270)	0	0	0
2018/07/25	R248	02/08/2018	8.98	Call	Bond Future	0.3600	0.0004	0.2600	0.0003	(27.778)	0	0	0
2018/07/25	R248	02/08/2018	8.97	Put	Bond Future	6,414.3500	6.4143	5,394.7800	5.3948	(15.895)	0	0	0
2018/07/25	R248	02/08/2018			Bond Future	9.6423	95.1099	9.5301	96.1294	(1.164)	0.0000	0.0000	75,072
2018/07/25	R248	02/08/2018	8.99	Call	Bond Future	0.4400	0.0004	0.3200	0.0003	(27.273)	0	0	0
2018/07/25	R248	02/08/2018	8.99	Put	Bond Future	6,212.5500	6.2125	5,192.9400	5.1929	(16.412)	0	0	0
2018/07/25	R248	02/08/2018	8.98	Put	Bond Future	6,313.3600	6.3134	5,293.7700	5.2938	(16.150)	0	0	0
2018/07/25	R248	02/08/2018	8.97	Call	Bond Future	0.2900	0.0003	0.2100	0.0002	(27.586)	0	0	0
2018/07/25	R248	01/11/2018	9.03	Call	Bond Future	536.1000	0.5361	720.4200	0.7204	34.382	0	0	0
2018/07/25	R248	01/11/2018			Bond Future	9.7041	92.3742	9.5885	93.4120	(1.191)	0.0000	0.0000	91,538
2018/07/25	R248	01/11/2018	9.01	Call	Bond Future	500.1900	0.5002	675.2300	0.6752	34.995	0	0	0
2018/07/25	R248	01/11/2018	9.01	Put	Bond Future	7,055.2100	7.0552	6,192.4400	6.1924	(12.229)	0	0	0
2018/07/25	R248	01/11/2018	9.03	Put	Bond Future	6,890.9100	6.8909	6,037.4200	6.0374	(12.386)	0	0	0
2018/07/25	R248	01/11/2018	9.02	Call	Bond Future	517.8800	0.5179	697.5800	0.6976	34.699	0	0	0
2018/07/25	R248	01/11/2018	9.02	Put	Bond Future	6,972.7100	6.9727	6,114.6000	6.1146	(12.307)	0	0	0
2018/07/25	R248	07/02/2019	9.06	Put	Bond Future	8,056.5900	8.0566	7,307.9700	7.3080	(9.292)	0	0	0
2018/07/25	R248	07/02/2019			Bond Future	9.7734	94.1638	9.6539	95.2221	(1.222)	0.0000	0.0000	0
2018/07/25	R248	07/02/2019	9.06	Call	Bond Future	1,400.6900	1.4007	1,710.3200	1.7103	22.106	0	0	0
2018/07/25	R248	07/02/2019	9.05	Put	Bond Future	8,129.1800	8.1292	7,376.6400	7.3766	(9.257)	0	0	0
2018/07/25	R248	07/02/2019	9.07	Call	Bond Future	1,427.9300	1.4279	1,741.5200	1.7415	21.961	0	0	0
2018/07/25	R248	07/02/2019	9.07	Put	Bond Future	7,984.7100	7.9847	7,240.0500	7.2400	(9.326)	0	0	0
2018/07/25	R248	07/02/2019	9.05	Call	Bond Future	1,373.9900	1.3740	1,679.7000	1.6797	22.250	0	0	0
2018/07/25	R248	02/05/2019	9.90	Put	Bond Future	4,860.9800	4.8610	4,141.0400	4.1410	(14.811)	0	0	0
2018/07/25	R248	02/05/2019			Bond Future	9.8289	91.3071	9.7063	92.3823	(1.247)	0.0000	0.0000	0
2018/07/25	R248	02/05/2019	9.90	Call	Bond Future	5,474.4600	5.4745	5,829.7000	5.8297	6.489	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
2018/07/25	R248	02/05/2019	9.91	Call	Bond Future	5,519.7700	5.5198	5,878.4800	5.8785	6.499	0	0	0
2018/07/25	R248	02/05/2019	9.89	Put	Bond Future	4,901.6400	4.9016	4,178.2400	4.1782	(14.758)	0	0	0
2018/07/25	R248	02/05/2019	9.91	Put	Bond Future	4,820.6100	4.8206	4,104.1400	4.1041	(14.863)	0	0	0
2018/07/25	R248	02/05/2019	9.89	Call	Bond Future	5,429.2900	5.4293	5,781.0700	5.7811	6.479	0	0	0

**Total** **1334629**