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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2018 TO 30/07/2018

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
2018/07/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	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
2018/07/30	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2025	02/08/2018			Bond Future	130.6987		130.6987	130.8593	130.8593	0.123	0.0000	0.0000	498
2018/07/30	2025	02/08/2018	136.65	Put	Bond Future	5,951.3100		5.9513	5,790.6800	5.7907	(2.699)	0	0	0
2018/07/30	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2025	02/08/2018	136.67	Put	Bond Future	5,971.3100		5.9713	5,810.6800	5.8107	(2.690)	0	0	0
2018/07/30	2025	02/08/2018	136.66	Put	Bond Future	5,961.3100		5.9613	5,800.6800	5.8007	(2.695)	0	0	0
2018/07/30	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2025	01/11/2018			Bond Future	133.0617		133.0617	133.2253	133.2253	0.123	0.0000	0.0000	365
2018/07/30	2025	07/02/2019			Bond Future	134.2505		134.2505	134.4175	134.4175	0.124	0.0000	0.0000	0
2018/07/30	2025	02/05/2019			Bond Future	136.5208		136.5208	136.6875	136.6875	0.122	0.0000	0.0000	0
2018/07/30	2029	02/08/2018			Bond Future	99.6113		99.6113	99.6140	99.6140	0.003	0.0000	0.0000	0
2018/07/30	2029	01/11/2018			Bond Future	100.3626		100.3626	100.3655	100.3655	0.003	0.0000	0.0000	1,370
2018/07/30	2029	07/02/2019			Bond Future	102.3253		102.3253	102.3285	102.3285	0.003	0.0000	0.0000	0
2018/07/30	2029	02/05/2019			Bond Future	102.9852		102.9852	102.9859	102.9859	0.001	0.0000	0.0000	0
2018/07/30	2030	02/08/2018	8.51	Call	Bond Future	0.3400		0.0003	0.0000	0.0000	(100.000)	0	0	7,850
2018/07/30	2030	02/08/2018	8.91	Call	Bond Future	267.1800		0.2672	131.9000	0.1319	(50.633)	0	0	7,850
2018/07/30	2030	02/08/2018	9.46	Put	Bond Future	1.0100		0.0010	0.0100	0.0000	(99.010)	0	0	0
2018/07/30	2030	02/08/2018			Bond Future	8.9688		93.2920	8.9782	93.2286	0.105	0.0000	0.0000	34,636
2018/07/30	2030	02/08/2018	8.51	Put	Bond Future	3,166.4600		3.1665	3,229.5200	3.2295	1.991	0	0	0
2018/07/30	2030	02/08/2018	9.46	Call	Bond Future	3,237.0400		3.2370	3,172.6400	3.1726	(1.989)	0	0	0
2018/07/30	2030	02/08/2018	8.91	Put	Bond Future	665.0500		0.6650	593.1700	0.5932	(10.808)	0	0	0
2018/07/30	2030	02/08/2018	9.50	Call	Bond Future	3,493.3200		3.4933	3,429.4100	3.4294	(1.829)	0	0	0
2018/07/30	2030	02/08/2018	9.47	Call	Bond Future	3,301.1700		3.3012	3,236.9300	3.2369	(1.946)	0	0	0
2018/07/30	2030	02/08/2018	9.45	Put	Bond Future	1.1900		0.0012	0.0200	0.0000	(98.319)	0	0	0
2018/07/30	2030	02/08/2018	9.50	Put	Bond Future	0.5100		0.0005	0.0000	0.0000	(100.000)	0	0	7,850
2018/07/30	2030	02/08/2018	9.47	Put	Bond Future	0.8500		0.0009	0.0100	0.0000	(98.824)	0	0	0
2018/07/30	2030	02/08/2018	9.45	Call	Bond Future	3,172.8800		3.1729	3,108.3100	3.1083	(2.035)	0	0	0
2018/07/30	2030	01/11/2018	8.60	Call	Bond Future	724.1000		0.7241	683.9300	0.6839	(5.548)	0	0	0
2018/07/30	2030	01/11/2018	8.58	Put	Bond Future	3,708.3600		3.7084	3,734.2000	3.7342	0.697	0	0	0
2018/07/30	2030	01/11/2018			Bond Future	9.0262		94.9562	9.0360	94.8914	0.108	0.0000	0.0000	47,700
2018/07/30	2030	01/11/2018	8.60	Put	Bond Future	3,609.8900		3.6099	3,634.4900	3.6345	0.681	0	0	0
2018/07/30	2030	01/11/2018	8.58	Call	Bond Future	684.2200		0.6842	645.2900	0.6453	(5.690)	0	0	0
2018/07/30	2030	01/11/2018	8.59	Put	Bond Future	3,658.9900		3.6590	3,684.2100	3.6842	0.689	0	0	0
2018/07/30	2030	01/11/2018	8.59	Call	Bond Future	704.0600		0.7041	664.5100	0.6645	(5.617)	0	0	0
2018/07/30	2030	07/02/2019	8.62	Call	Bond Future	1,448.5200		1.4485	1,407.6500	1.4076	(2.822)	0	0	0
2018/07/30	2030	07/02/2019			Bond Future	9.0908		92.7866	9.1009	92.7210	0.111	0.0000	0.0000	167
2018/07/30	2030	07/02/2019	8.62	Put	Bond Future	4,579.9100		4.5799	4,604.5700	4.6046	0.538	0	0	0
2018/07/30	2030	07/02/2019	8.63	Call	Bond Future	1,473.0100		1.4730	1,431.7800	1.4318	(2.799)	0	0	0
2018/07/30	2030	07/02/2019	8.63	Put	Bond Future	4,536.4400		4.5364	4,560.7400	4.5607	0.536	0	0	0
2018/07/30	2030	07/02/2019	8.64	Call	Bond Future	1,497.7300		1.4977	1,456.1500	1.4562	(2.776)	0	0	0

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2018/07/30	2030	07/02/2019	8.64	Put	Bond Future	4,493.2500	4.4932	4,517.2000	4.5172	0.533	0	0	0
2018/07/30	2030	02/05/2019	9.41	Call	Bond Future	4,338.5000	4.3385	4,279.3600	4.2794	(1.363)	0	0	0
2018/07/30	2030	02/05/2019			Bond Future	9.1504	94.3388	9.1612	94.2698	0.118	0.0000	0.0000	0
2018/07/30	2030	02/05/2019	9.39	Call	Bond Future	4,263.5000	4.2635	4,204.7100	4.2047	(1.379)	0	0	0
2018/07/30	2030	02/05/2019	9.39	Put	Bond Future	2,748.1000	2.7481	2,758.3300	2.7583	0.372	0	0	0
2018/07/30	2030	02/05/2019	9.41	Put	Bond Future	2,698.1300	2.6981	2,708.0100	2.7080	0.366	0	0	0
2018/07/30	2030	02/05/2019	9.40	Call	Bond Future	4,300.9300	4.3009	4,241.9700	4.2420	(1.371)	0	0	0
2018/07/30	2030	02/05/2019	9.40	Put	Bond Future	2,723.0200	2.7230	2,733.0800	2.7331	0.369	0	0	0
2018/07/30	2032	02/08/2018	9.67	Call	Bond Future	3,601.1500	3.6012	3,531.7600	3.5318	(1.927)	0	0	0
2018/07/30	2032	02/08/2018	9.66	Put	Bond Future	1.2000	0.0012	0.0200	0.0000	(98.333)	0	0	0
2018/07/30	2032	02/08/2018			Bond Future	9.1641	95.8501	9.1735	95.7817	0.102	0.0000	0.0000	19,886
2018/07/30	2032	02/08/2018	9.68	Call	Bond Future	3,670.1500	3.6701	3,600.9200	3.6009	(1.886)	0	0	0
2018/07/30	2032	02/08/2018	9.68	Put	Bond Future	0.8600	0.0009	0.0100	0.0000	(98.837)	0	0	0
2018/07/30	2032	02/08/2018	9.67	Put	Bond Future	1.0200	0.0010	0.0100	0.0000	(99.020)	0	0	0
2018/07/30	2032	02/08/2018	9.66	Call	Bond Future	3,532.0900	3.5321	3,462.5300	3.4625	(1.969)	0	0	0
2018/07/30	2032	01/11/2018	8.77	Put	Bond Future	4,169.8500	4.1699	4,195.5600	4.1956	0.617	0	0	0
2018/07/30	2032	01/11/2018			Bond Future	9.2259	93.4050	9.2356	93.3352	0.105	0.0000	0.0000	34,400
2018/07/30	2032	01/11/2018	8.76	Call	Bond Future	781.0500	0.7811	737.5700	0.7376	(5.567)	0	0	0
2018/07/30	2032	01/11/2018	8.76	Put	Bond Future	4,224.2700	4.2243	4,250.6300	4.2506	0.624	0	0	0
2018/07/30	2032	01/11/2018	8.77	Call	Bond Future	802.4000	0.8024	758.2700	0.7583	(5.500)	0	0	0
2018/07/30	2032	01/11/2018	8.75	Call	Bond Future	760.0800	0.7601	717.2600	0.7173	(5.634)	0	0	0
2018/07/30	2032	01/11/2018	8.75	Put	Bond Future	4,279.1500	4.2792	4,306.1700	4.3062	0.631	0	0	0
2018/07/30	2032	07/02/2019	8.81	Call	Bond Future	1,562.4800	1.5625	1,518.3700	1.5184	(2.823)	0	0	0
2018/07/30	2032	07/02/2019	8.80	Put	Bond Future	5,131.9000	5.1319	5,158.8900	5.1589	0.526	0	0	0
2018/07/30	2032	07/02/2019			Bond Future	9.2943	95.2146	9.3043	95.1439	0.107	0.0000	0.0000	456
2018/07/30	2032	07/02/2019	8.82	Call	Bond Future	1,589.0000	1.5890	1,544.5000	1.5445	(2.801)	0	0	0
2018/07/30	2032	07/02/2019	8.82	Put	Bond Future	5,035.4400	5.0354	5,061.6500	5.0617	0.521	0	0	0
2018/07/30	2032	07/02/2019	8.81	Put	Bond Future	5,083.5000	5.0835	5,110.1000	5.1101	0.523	0	0	0
2018/07/30	2032	07/02/2019	8.80	Call	Bond Future	1,536.2200	1.5362	1,492.5000	1.4925	(2.846)	0	0	0
2018/07/30	2032	02/05/2019	9.61	Call	Bond Future	4,777.6600	4.7777	4,713.4000	4.7134	(1.345)	0	0	0
2018/07/30	2032	02/05/2019	9.62	Put	Bond Future	2,981.5600	2.9816	2,991.3900	2.9914	0.330	0	0	0
2018/07/30	2032	02/05/2019			Bond Future	9.3531	92.6522	9.3638	92.5779	0.114	0.0000	0.0000	0
2018/07/30	2032	02/05/2019	9.61	Put	Bond Future	3,009.0200	3.0090	3,019.0400	3.0190	0.333	0	0	0
2018/07/30	2032	02/05/2019	9.62	Call	Bond Future	4,818.0900	4.8181	4,753.6400	4.7536	(1.338)	0	0	0
2018/07/30	2032	02/05/2019	9.63	Call	Bond Future	4,858.3400	4.8583	4,793.7100	4.7937	(1.330)	0	0	0
2018/07/30	2032	02/05/2019	9.63	Put	Bond Future	2,954.0000	2.9540	2,963.6500	2.9637	0.327	0	0	0
2018/07/30	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2033	02/08/2018			Bond Future	102.7719	102.7719	102.7747	102.7747	0.003	0.0000	0.0000	9,076
2018/07/30	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2033	02/08/2018	109.92	Put	Bond Future	7,148.1200	7.1481	7,145.3300	7.1453	(0.039)	0	0	0
2018/07/30	2033	02/08/2018	109.94	Put	Bond Future	7,168.1200	7.1681	7,165.3300	7.1653	(0.039)	0	0	0
2018/07/30	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2033	02/08/2018	109.93	Put	Bond Future	7,158.1200	7.1581	7,155.3300	7.1553	(0.039)	0	0	0
2018/07/30	2033	01/11/2018			Bond Future	103.5090	103.5090	103.5119	103.5119	0.003	0.0000	0.0000	5,770
2018/07/30	2033	07/02/2019			Bond Future	105.5332	105.5332	105.5365	105.5365	0.003	0.0000	0.0000	0
2018/07/30	2033	02/05/2019			Bond Future	106.1747	106.1747	106.1754	106.1754	0.001	0.0000	0.0000	0

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2018/07/30	2037	02/08/2018	9.96	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2037	02/08/2018	9.95	Call	Bond Future	4,585.5100	4.5855	4,549.2700	4.5493	(0.790)	0	0	0
2018/07/30	2037	02/08/2018			Bond Future	9.3688	92.5922	9.3732	92.5563	0.047	0.0000	0.0000	22,706
2018/07/30	2037	02/08/2018	9.96	Call	Bond Future	4,661.2600	4.6613	4,625.0700	4.6251	(0.776)	0	0	0
2018/07/30	2037	02/08/2018	9.95	Put	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2037	02/08/2018	9.97	Call	Bond Future	4,736.9200	4.7369	4,700.7700	4.7008	(0.763)	0	0	0
2018/07/30	2037	02/08/2018	9.97	Put	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2037	01/11/2018	9.03	Call	Bond Future	1,049.2500	1.0492	1,007.4400	1.0074	(3.985)	0	0	0
2018/07/30	2037	01/11/2018			Bond Future	9.4264	94.2440	9.4310	94.2071	0.048	0.0000	0.0000	50,485
2018/07/30	2037	01/11/2018	9.01	Call	Bond Future	996.2900	0.9963	955.5000	0.9555	(4.094)	0	0	0
2018/07/30	2037	01/11/2018	9.01	Put	Bond Future	4,467.1500	4.4671	4,463.2200	4.4632	(0.088)	0	0	0
2018/07/30	2037	01/11/2018	9.03	Put	Bond Future	4,348.9100	4.3489	4,343.9600	4.3440	(0.114)	0	0	0
2018/07/30	2037	01/11/2018	9.02	Call	Bond Future	1,022.6400	1.0226	981.3400	0.9813	(4.039)	0	0	0
2018/07/30	2037	01/11/2018	9.02	Put	Bond Future	4,407.8400	4.4078	4,403.4000	4.4034	(0.101)	0	0	0
2018/07/30	2037	07/02/2019	9.06	Put	Bond Future	5,470.0100	5.4700	5,469.8300	5.4698	(0.003)	0	0	0
2018/07/30	2037	07/02/2019	9.05	Call	Bond Future	1,895.5900	1.8956	1,858.6100	1.8586	(1.951)	0	0	0
2018/07/30	2037	07/02/2019			Bond Future	9.4907	91.8099	9.4954	91.7728	0.049	0.0000	0.0000	650
2018/07/30	2037	07/02/2019	9.06	Call	Bond Future	1,927.0200	1.9270	1,889.7700	1.8898	(1.933)	0	0	0
2018/07/30	2037	07/02/2019	9.05	Put	Bond Future	5,523.2900	5.5233	5,523.3800	5.5234	0.002	0	0	0
2018/07/30	2037	07/02/2019	9.07	Call	Bond Future	1,958.4800	1.9585	1,920.9700	1.9210	(1.915)	0	0	0
2018/07/30	2037	07/02/2019	9.07	Put	Bond Future	5,416.8800	5.4169	5,416.4400	5.4164	(0.008)	0	0	0
2018/07/30	2037	02/05/2019	9.81	Put	Bond Future	3,396.7800	3.3968	3,390.0300	3.3900	(0.199)	0	0	0
2018/07/30	2037	02/05/2019			Bond Future	9.5489	93.3458	9.5539	93.3057	0.053	0.0000	0.0000	0
2018/07/30	2037	02/05/2019	9.80	Call	Bond Future	5,379.1200	5.3791	5,332.3500	5.3324	(0.869)	0	0	0
2018/07/30	2037	02/05/2019	9.80	Put	Bond Future	3,428.0300	3.4280	3,421.3700	3.4214	(0.194)	0	0	0
2018/07/30	2037	02/05/2019	9.81	Call	Bond Future	5,424.2400	5.4242	5,377.3800	5.3774	(0.864)	0	0	0
2018/07/30	2037	02/05/2019	9.79	Call	Bond Future	5,334.1500	5.3341	5,287.4600	5.2875	(0.875)	0	0	0
2018/07/30	2037	02/05/2019	9.79	Put	Bond Future	3,459.5300	3.4595	3,452.9500	3.4530	(0.190)	0	0	0
2018/07/30	2038	02/08/2018	134.55	Put	Bond Future	12,115.3600	12.1154	12,111.9700	12.1120	(0.028)	0	0	0
2018/07/30	2038	02/08/2018			Bond Future	122.4346	122.4346	122.4380	122.4380	0.003	0.0000	0.0000	429
2018/07/30	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2038	02/08/2018	134.54	Put	Bond Future	12,105.3600	12.1054	12,101.9700	12.1020	(0.028)	0	0	0
2018/07/30	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2038	02/08/2018	134.53	Put	Bond Future	12,095.3600	12.0954	12,091.9700	12.0920	(0.028)	0	0	0
2018/07/30	2038	01/11/2018			Bond Future	124.6482	124.6482	124.6518	124.6518	0.003	0.0000	0.0000	9,621
2018/07/30	2038	07/02/2019			Bond Future	125.4958	125.4958	125.4996	125.4996	0.003	0.0000	0.0000	0
2018/07/30	2038	02/05/2019			Bond Future	127.6181	127.6181	127.6188	127.6188	0.001	0.0000	0.0000	0
2018/07/30	2040	02/08/2018	10.04	Call	Bond Future	5,044.1300	5.0441	5,005.0500	5.0050	(0.775)	0	0	0
2018/07/30	2040	02/08/2018	10.03	Put	Bond Future	0.3700	0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2040	02/08/2018			Bond Future	9.4438	96.1155	9.4482	96.0767	0.046	0.0000	0.0000	13,118
2018/07/30	2040	02/08/2018	10.05	Call	Bond Future	5,125.0100	5.1250	5,085.9800	5.0860	(0.762)	0	0	0
2018/07/30	2040	02/08/2018	10.05	Put	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2040	02/08/2018	10.04	Put	Bond Future	0.3100	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2040	02/08/2018	10.03	Call	Bond Future	4,963.1500	4.9631	4,924.0100	4.9240	(0.789)	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
2018/07/30	2040	01/11/2018	9.80	Call	Bond Future	4,085.4300	4.0854	4,021.3300	4.0213	(1.569)	0	0	3,540
2018/07/30	2040	01/11/2018	9.09	Put	Bond Future	4,712.1600	4.7122	4,709.5800	4.7096	(0.055)	0	0	0
2018/07/30	2040	01/11/2018			Bond Future	9.5013	97.8301	9.5058	97.7904	0.048	0.0000	0.0000	19,198
2018/07/30	2040	01/11/2018	9.20	Put	Bond Future	4,042.9300	4.0429	4,034.2300	4.0342	(0.215)	0	0	0
2018/07/30	2040	01/11/2018	9.20	Call	Bond Future	1,353.4500	1.3534	1,305.0300	1.3050	(3.578)	0	0	3,540
2018/07/30	2040	01/11/2018	9.80	Put	Bond Future	1,532.5000	1.5325	1,508.1200	1.5081	(1.591)	0	0	0
2018/07/30	2040	01/11/2018	9.08	Call	Bond Future	982.3200	0.9823	940.6100	0.9406	(4.246)	0	0	0
2018/07/30	2040	01/11/2018	9.08	Put	Bond Future	4,776.7300	4.7767	4,774.7400	4.7747	(0.042)	0	0	0
2018/07/30	2040	01/11/2018	9.10	Put	Bond Future	4,648.2100	4.6482	4,645.0400	4.6450	(0.068)	0	0	0
2018/07/30	2040	01/11/2018	9.09	Call	Bond Future	1,010.5700	1.0106	968.2700	0.9683	(4.186)	0	0	0
2018/07/30	2040	01/11/2018	9.10	Call	Bond Future	1,039.3100	1.0393	996.4200	0.9964	(4.127)	0	0	2,950
2018/07/30	2040	01/11/2018	8.50	Put	Bond Future	9,561.1700	9.5612	9,588.5400	9.5885	0.286	0	0	0
2018/07/30	2040	01/11/2018	8.50	Call	Bond Future	139.8900	0.1399	127.5400	0.1275	(8.828)	0	0	2,950
2018/07/30	2040	01/11/2018	9.07	Call	Bond Future	954.5700	0.9546	913.4500	0.9134	(4.308)	0	0	0
2018/07/30	2040	01/11/2018	9.07	Put	Bond Future	4,841.9500	4.8419	4,840.5500	4.8406	(0.029)	0	0	0
2018/07/30	2040	07/02/2019	9.11	Put	Bond Future	6,083.8300	6.0838	6,084.0000	6.0840	0.003	0	0	0
2018/07/30	2040	07/02/2019	9.13	Call	Bond Future	2,095.0600	2.0951	2,054.5900	2.0546	(1.932)	0	0	0
2018/07/30	2040	07/02/2019			Bond Future	9.5653	95.2150	9.5700	95.1749	0.049	0.0000	0.0000	100
2018/07/30	2040	07/02/2019	9.11	Call	Bond Future	2,027.5800	2.0276	1,987.6900	1.9877	(1.967)	0	0	0
2018/07/30	2040	07/02/2019	9.13	Put	Bond Future	5,967.4300	5.9674	5,967.0200	5.9670	(0.007)	0	0	0
2018/07/30	2040	07/02/2019	9.12	Put	Bond Future	6,025.2700	6.0253	6,025.1600	6.0252	(0.002)	0	0	0
2018/07/30	2040	07/02/2019	9.12	Call	Bond Future	2,061.0300	2.0610	2,020.8600	2.0209	(1.949)	0	0	0
2018/07/30	2040	02/05/2019	9.88	Put	Bond Future	3,706.7100	3.7067	3,699.1800	3.6992	(0.203)	0	0	0
2018/07/30	2040	02/05/2019	9.89	Call	Bond Future	5,904.3500	5.9043	5,853.7300	5.8537	(0.857)	0	0	0
2018/07/30	2040	02/05/2019			Bond Future	9.6231	96.8077	9.6282	96.7647	0.052	0.0000	0.0000	0
2018/07/30	2040	02/05/2019	9.90	Call	Bond Future	5,952.8600	5.9529	5,902.1500	5.9022	(0.852)	0	0	0
2018/07/30	2040	02/05/2019	9.90	Put	Bond Future	3,639.8800	3.6399	3,632.1800	3.6322	(0.212)	0	0	0
2018/07/30	2040	02/05/2019	9.88	Call	Bond Future	5,855.6700	5.8557	5,805.1300	5.8051	(0.863)	0	0	0
2018/07/30	2040	02/05/2019	9.89	Put	Bond Future	3,673.3200	3.6733	3,665.7100	3.6657	(0.207)	0	0	0
2018/07/30	2044	02/08/2018	10.07	Call	Bond Future	5,165.1000	5.1651	5,035.0400	5.0350	(2.518)	0	0	0
2018/07/30	2044	02/08/2018			Bond Future	9.4687	93.2915	9.4831	93.1617	0.152	0.0000	0.0000	12,764
2018/07/30	2044	02/08/2018	10.05	Call	Bond Future	5,001.2500	5.0013	4,871.1200	4.8711	(2.602)	0	0	0
2018/07/30	2044	02/08/2018	10.05	Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2044	02/08/2018	10.07	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2044	02/08/2018	10.06	Call	Bond Future	5,083.2300	5.0832	4,953.1400	4.9531	(2.559)	0	0	0
2018/07/30	2044	02/08/2018	10.06	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	2044	01/11/2018	9.12	Call	Bond Future	1,061.5600	1.0616	992.1100	0.9921	(6.542)	0	0	0
2018/07/30	2044	01/11/2018			Bond Future	9.5239	94.9556	9.5388	94.8232	0.156	0.0000	0.0000	34,649
2018/07/30	2044	01/11/2018	9.12	Put	Bond Future	4,782.2200	4.7822	4,845.1700	4.8452	1.316	0	0	0
2018/07/30	2044	01/11/2018	9.13	Call	Bond Future	1,091.3800	1.0914	1,020.8200	1.0208	(6.465)	0	0	0
2018/07/30	2044	01/11/2018	9.14	Put	Bond Future	4,652.3100	4.6523	4,713.0600	4.7131	1.306	0	0	0
2018/07/30	2044	01/11/2018	9.13	Put	Bond Future	4,716.9400	4.7169	4,778.7800	4.7788	1.311	0	0	0
2018/07/30	2044	01/11/2018	9.14	Call	Bond Future	1,121.6900	1.1217	1,050.0400	1.0500	(6.388)	0	0	0
2018/07/30	2044	07/02/2019	9.18	Put	Bond Future	5,942.4200	5.9424	6,000.4700	6.0005	0.977	0	0	0
2018/07/30	2044	07/02/2019			Bond Future	9.5854	92.4101	9.6007	92.2757	0.160	0.0000	0.0000	108
2018/07/30	2044	07/02/2019	9.17	Call	Bond Future	2,218.8600	2.2189	2,143.0900	2.1431	(3.415)	0	0	0
2018/07/30	2044	07/02/2019	9.17	Put	Bond Future	6,000.9000	6.0009	6,059.6000	6.0596	0.978	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
2018/07/30	2044	07/02/2019	9.18	Call	Bond Future	2,254.4400	2.2544	2,178.0200	2.1780	(3.390)	0	0	0
2018/07/30	2044	07/02/2019	9.16	Call	Bond Future	2,183.3400	2.1833	2,108.2200	2.1082	(3.441)	0	0	0
2018/07/30	2044	07/02/2019	9.16	Put	Bond Future	6,059.5900	6.0596	6,118.9400	6.1189	0.979	0	0	0
2018/07/30	2044	02/05/2019	9.90	Call	Bond Future	5,997.1500	5.9972	5,888.8000	5.8888	(1.807)	0	0	0
2018/07/30	2044	02/05/2019			Bond Future	9.6407	93.9560	9.6566	93.8169	0.166	0.0000	0.0000	0
2018/07/30	2044	02/05/2019	9.90	Put	Bond Future	3,783.4400	3.7834	3,814.1400	3.8141	0.811	0	0	0
2018/07/30	2044	02/05/2019	9.91	Call	Bond Future	6,046.4800	6.0465	5,937.7800	5.9378	(1.798)	0	0	0
2018/07/30	2044	02/05/2019	9.92	Put	Bond Future	3,715.2400	3.7152	3,745.2500	3.7452	0.808	0	0	0
2018/07/30	2044	02/05/2019	9.91	Put	Bond Future	3,749.2000	3.7492	3,779.5500	3.7795	0.810	0	0	0
2018/07/30	2044	02/05/2019	9.92	Call	Bond Future	6,095.9500	6.0960	5,986.9100	5.9869	(1.789)	0	0	0
2018/07/30	2046	02/08/2018	128.78	Put	Bond Future	12,049.8900	12.0499	12,046.5500	12.0465	(0.028)	0	0	0
2018/07/30	2046	02/08/2018			Bond Future	116.7301	116.7301	116.7334	116.7334	0.003	0.0000	0.0000	8,628
2018/07/30	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2046	02/08/2018	128.77	Put	Bond Future	12,039.8900	12.0399	12,036.5500	12.0365	(0.028)	0	0	0
2018/07/30	2046	02/08/2018	128.79	Put	Bond Future	12,059.8900	12.0599	12,056.5500	12.0565	(0.028)	0	0	0
2018/07/30	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2046	01/11/2018			Bond Future	117.1913	117.1913	117.1949	117.1949	0.003	0.0000	0.0000	10,966
2018/07/30	2046	07/02/2019			Bond Future	119.4831	119.4831	119.4871	119.4871	0.003	0.0000	0.0000	0
2018/07/30	2046	02/05/2019			Bond Future	119.8215	119.8215	119.8225	119.8225	0.001	0.0000	0.0000	0
2018/07/30	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2050	02/08/2018	137.54	Put	Bond Future	16,467.8500	16.4679	16,464.2600	16.4643	(0.022)	0	0	0
2018/07/30	2050	02/08/2018	137.52	Put	Bond Future	16,447.8500	16.4479	16,444.2600	16.4443	(0.022)	0	0	0
2018/07/30	2050	02/08/2018			Bond Future	121.0722	121.0722	121.0757	121.0757	0.003	0.0000	0.0000	232
2018/07/30	2050	02/08/2018	137.53	Put	Bond Future	16,457.8500	16.4579	16,454.2600	16.4543	(0.022)	0	0	0
2018/07/30	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	2050	01/11/2018			Bond Future	123.2610	123.2610	123.2649	123.2649	0.003	0.0000	0.0000	9,854
2018/07/30	2050	07/02/2019			Bond Future	123.9002	123.9002	123.9042	123.9042	0.003	0.0000	0.0000	0
2018/07/30	2050	02/05/2019			Bond Future	125.9955	125.9955	125.9966	125.9966	0.001	0.0000	0.0000	0
2018/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	AL37	02/08/2018			Index Future	587.7600	587.7600	587.6000	587.6000	(0.027)	0.0000	0.0000	0
2018/07/30	AL37	01/11/2018			Index Future	598.2450	598.2450	598.0800	598.0800	(0.028)	0.0000	0.0000	0
2018/07/30	AL37	07/02/2019			Index Future	609.8370	609.8370	609.6730	609.6730	(0.027)	0.0000	0.0000	0
2018/07/30	AL37	02/05/2019			Index Future	620.0430	620.0430	619.8620	619.8620	(0.029)	0.0000	0.0000	0
2018/07/30	AL7T	02/08/2018			Index Future	688.5800	688.5800	688.2500	688.2500	(0.048)	0.0000	0.0000	0
2018/07/30	AL7T	01/11/2018			Index Future	700.8630	700.8630	700.5250	700.5250	(0.048)	0.0000	0.0000	0
2018/07/30	AL7T	07/02/2019			Index Future	714.4430	714.4430	714.1040	714.1040	(0.047)	0.0000	0.0000	0

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2018/07/30	AL7T	02/05/2019			Index Future	726.4000	726.4000	726.0380	726.0380	(0.050)	0.0000	0.0000	0
2018/07/30	ALBI	02/08/2018			Index Future	626.3460	626.3460	626.0230	626.0230	(0.052)	0.0000	0.0000	336
2018/07/30	ALBI	01/11/2018			Index Future	637.5190	637.5190	637.1880	637.1880	(0.052)	0.0000	0.0000	769
2018/07/30	ALBI	07/02/2019			Index Future	649.8720	649.8720	649.5390	649.5390	(0.051)	0.0000	0.0000	0
2018/07/30	ALBI	02/05/2019			Index Future	660.7480	660.7480	660.3950	660.3950	(0.053)	0.0000	0.0000	0
2018/07/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/30	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	EL28	02/08/2018			Bond Future	127.5485	127.5485	127.6617	127.6617	0.089	0.0000	0.0000	0
2018/07/30	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	EL28	02/08/2018	134.93	Put	Bond Future	7,381.5200	7.3815	7,268.3000	7.2683	(1.534)	0	0	0
2018/07/30	EL28	02/08/2018	134.95	Put	Bond Future	7,401.5200	7.4015	7,288.3000	7.2883	(1.530)	0	0	0
2018/07/30	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	EL28	02/08/2018	134.94	Put	Bond Future	7,391.5200	7.3915	7,278.3000	7.2783	(1.532)	0	0	0
2018/07/30	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	ES33	02/08/2018	11.14	Call	Bond Future	3,117.2400	3.1172	3,093.4000	3.0934	(0.765)	0	0	0
2018/07/30	ES33	02/08/2018			Bond Future	10.6169	79.7338	10.6208	79.7099	0.037	0.0000	0.0000	0
2018/07/30	ES33	02/08/2018	11.15	Call	Bond Future	3,174.9900	3.1750	3,151.1500	3.1512	(0.751)	0	0	0
2018/07/30	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	ES33	02/08/2018	11.16	Call	Bond Future	3,232.6800	3.2327	3,208.8400	3.2088	(0.737)	0	0	0
2018/07/30	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	ES33	01/11/2018			Bond Future	10.7231	77.3679	10.7271	77.3434	0.038	0.0000	0.0000	9,466
2018/07/30	ES33	07/02/2019			Bond Future	10.8438	78.8668	10.8479	78.8423	0.038	0.0000	0.0000	0
2018/07/30	ES33	02/05/2019			Bond Future	10.9458	76.3966	10.9504	76.3697	0.042	0.0000	0.0000	0
2018/07/30	ES42	02/08/2018			Bond Future	10.8217	82.6958	10.8256	82.6682	0.036	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
2018/07/30	ES42	01/11/2018			Bond Future	10.9242	79.9110	10.9283	79.8826	0.037	0.0000	0.0000	7,957
2018/07/30	ES42	07/02/2019			Bond Future	11.0367	81.4590	11.0408	81.4305	0.038	0.0000	0.0000	0
2018/07/30	ES42	02/05/2019			Bond Future	11.1365	78.5617	11.1412	78.5307	0.041	0.0000	0.0000	0
2018/07/30	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	02/08/2018			GOVI	622.3170	622.3170	621.9370	621.9370	(0.061)	0.0000	0.0000	26
2018/07/30	GOVI	02/08/2018	605.71	Call	GOVI	166,070.0000	16.6070	162,270.0000	16.2270	(2.288)	0	0	0
2018/07/30	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	02/08/2018	605.72	Call	GOVI	165,970.0000	16.5970	162,170.0000	16.2170	(2.290)	0	0	0
2018/07/30	GOVI	02/08/2018	605.70	Call	GOVI	166,170.0000	16.6170	162,370.0000	16.2370	(2.287)	0	0	0
2018/07/30	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	01/11/2018	653.50	Put	GOVI	200,820.0000	20.0820	204,710.0000	20.4710	1.937	0	0	0
2018/07/30	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	01/11/2018			GOVI	633.4180	633.4180	633.0290	633.0290	(0.061)	0.0000	0.0000	460
2018/07/30	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	01/11/2018	653.49	Put	GOVI	200,720.0000	20.0720	204,610.0000	20.4610	1.938	0	0	0
2018/07/30	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	01/11/2018	653.51	Put	GOVI	200,920.0000	20.0920	204,810.0000	20.4810	1.936	0	0	0
2018/07/30	GOVI	07/02/2019	666.53	Put	GOVI	208,380.0000	20.8380	212,310.0000	21.2310	1.886	0	0	0
2018/07/30	GOVI	07/02/2019			GOVI	645.6920	645.6920	645.2990	645.2990	(0.061)	0.0000	0.0000	0
2018/07/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	07/02/2019	666.52	Put	GOVI	208,280.0000	20.8280	212,210.0000	21.2210	1.887	0	0	0
2018/07/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	07/02/2019	666.51	Put	GOVI	208,180.0000	20.8180	212,110.0000	21.2110	1.888	0	0	0
2018/07/30	GOVI	02/05/2019	647.87	Call	GOVI	86,280.0000	8.6280	82,140.0000	8.2140	(4.798)	0	0	0
2018/07/30	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	02/05/2019			GOVI	656.4980	656.4980	656.0840	656.0840	(0.063)	0.0000	0.0000	0
2018/07/30	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	GOVI	02/05/2019	647.88	Call	GOVI	86,180.0000	8.6180	82,040.0000	8.2040	(4.804)	0	0	0
2018/07/30	GOVI	02/05/2019	647.86	Call	GOVI	86,380.0000	8.6380	82,240.0000	8.2240	(4.793)	0	0	0
2018/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/30	IGOV	02/08/2018			Index Future	250.3100	250.3100	250.5970	250.5970	0.115	0.0000	0.0000	425
2018/07/30	IGOV	01/11/2018			Index Future	254.8350	254.8350	255.1280	255.1280	0.115	0.0000	0.0000	714
2018/07/30	IGOV	07/02/2019			Index Future	259.8190	259.8190	260.1190	260.1190	0.115	0.0000	0.0000	0
2018/07/30	IGOV	02/05/2019			Index Future	264.2130	264.2130	264.5130	264.5130	0.114	0.0000	0.0000	0
2018/07/30	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/30	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/30	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/30	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/07/30	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9100	99.9100	(0.010)	0.0000	0.0000	0
2018/07/30	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/30	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/30	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/07/30	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/07/30	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9100	101.9100	0.000	0.0000	0.0000	0
2018/07/30	IS02	20/12/2019			Interest Rate Swap	102.9000	102.9000	102.9000	102.9000	0.000	0.0000	0.0000	0
2018/07/30	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9800	98.9800	0.000	0.0000	0.0000	0
2018/07/30	IS02	22/06/2020			Interest Rate Swap	102.6000	102.6000	102.5900	102.5900	(0.010)	0.0000	0.0000	0
2018/07/30	IS02	21/09/2020			Interest Rate Swap	99.6500	99.6500	99.6400	99.6400	(0.010)	0.0000	0.0000	0
2018/07/30	IS05	17/12/2020			Interest Rate Swap	96.5100	96.5100	96.4900	96.4900	(0.021)	0.0000	0.0000	0
2018/07/30	IS05	16/03/2021			Interest Rate Swap	95.7300	95.7300	95.7100	95.7100	(0.021)	0.0000	0.0000	0
2018/07/30	IS05	15/06/2021			Interest Rate Swap	94.9100	94.9100	94.9000	94.9000	(0.011)	0.0000	0.0000	0
2018/07/30	IS05	21/09/2021			Interest Rate Swap	95.0800	95.0800	95.0800	95.0800	0.000	0.0000	0.0000	0
2018/07/30	IS05	21/12/2021			Interest Rate Swap	97.2500	97.2500	97.2600	97.2600	0.010	0.0000	0.0000	51
2018/07/30	IS05	15/03/2022			Interest Rate Swap	97.3700	97.3700	97.3900	97.3900	0.021	0.0000	0.0000	0
2018/07/30	IS05	21/06/2022			Interest Rate Swap	98.5400	98.5400	98.5700	98.5700	0.030	0.0000	0.0000	0
2018/07/30	IS05	20/09/2022			Interest Rate Swap	102.4400	102.4400	102.4700	102.4700	0.029	0.0000	0.0000	0
2018/07/30	IS05	20/12/2022			Interest Rate Swap	103.6800	103.6800	103.7000	103.7000	0.019	0.0000	0.0000	0
2018/07/30	IS05	22/03/2023			Interest Rate Swap	97.0700	97.0700	97.0800	97.0800	0.010	0.0000	0.0000	0
2018/07/30	IS05	20/06/2023			Interest Rate Swap	103.0900	103.0900	103.0900	103.0900	0.000	0.0000	0.0000	0
2018/07/30	IS05	19/09/2023			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/07/30	IS10	17/12/2025			Interest Rate Swap	95.1600	95.1600	95.2100	95.2100	0.053	0.0000	0.0000	0
2018/07/30	IS10	16/03/2026			Interest Rate Swap	92.1500	92.1500	92.2000	92.2000	0.054	0.0000	0.0000	0
2018/07/30	IS10	15/06/2026			Interest Rate Swap	90.8800	90.8800	90.9200	90.9200	0.044	0.0000	0.0000	0
2018/07/30	IS10	21/09/2026			Interest Rate Swap	93.0200	93.0200	93.0700	93.0700	0.054	0.0000	0.0000	0
2018/07/30	IS10	21/12/2026			Interest Rate Swap	96.7700	96.7700	96.8300	96.8300	0.062	0.0000	0.0000	0
2018/07/30	IS10	15/03/2027			Interest Rate Swap	95.3200	95.3200	95.3800	95.3800	0.063	0.0000	0.0000	0
2018/07/30	IS10	21/06/2027			Interest Rate Swap	97.3700	97.3700	97.4300	97.4300	0.062	0.0000	0.0000	0
2018/07/30	IS10	20/09/2027			Interest Rate Swap	102.7700	102.7700	102.8400	102.8400	0.068	0.0000	0.0000	0
2018/07/30	IS10	20/12/2027			Interest Rate Swap	103.0900	103.0900	103.1700	103.1700	0.078	0.0000	0.0000	0
2018/07/30	IS10	22/03/2028			Interest Rate Swap	96.6000	96.6000	96.6800	96.6800	0.083	0.0000	0.0000	0
2018/07/30	IS10	20/06/2028			Interest Rate Swap	103.7200	103.7200	103.8100	103.8100	0.087	0.0000	0.0000	0
2018/07/30	IS10	19/09/2028			Interest Rate Swap	97.2800	97.2800	97.3800	97.3800	0.103	0.0000	0.0000	0
2018/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/30	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/30	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/30	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/30	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
2018/07/30	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R023	02/08/2018			Bond Future	8.0386	102.2762	8.0480	102.2408	0.118	0.0000	0.0000	14,658
2018/07/30	R023	02/08/2018	10.40	Call	Bond Future	8,358.7600	8.3588	8,323.4000	8.3234	(0.423)	0	0	0
2018/07/30	R023	02/08/2018	10.41	Call	Bond Future	8,392.2700	8.3923	8,356.9100	8.3569	(0.421)	0	0	0
2018/07/30	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R023	02/08/2018	10.39	Call	Bond Future	8,325.2300	8.3252	8,289.8700	8.2899	(0.425)	0	0	0
2018/07/30	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R023	01/11/2018	10.58	Call	Bond Future	8,368.8900	8.3689	8,332.5700	8.3326	(0.434)	0	0	0
2018/07/30	R023	01/11/2018	10.57	Put	Bond Future	0.4400	0.0004	0.3800	0.0004	(13.636)	0	0	0
2018/07/30	R023	01/11/2018			Bond Future	8.0967	100.1747	8.1069	100.1384	0.126	0.0000	0.0000	41,469
2018/07/30	R023	01/11/2018	10.59	Call	Bond Future	8,400.7700	8.4008	8,364.4500	8.3645	(0.432)	0	0	0
2018/07/30	R023	01/11/2018	10.59	Put	Bond Future	0.4000	0.0004	0.3400	0.0003	(15.000)	0	0	0
2018/07/30	R023	01/11/2018	10.58	Put	Bond Future	0.4200	0.0004	0.3600	0.0004	(14.286)	0	0	0
2018/07/30	R023	01/11/2018	10.57	Call	Bond Future	8,337.0000	8.3370	8,300.6800	8.3007	(0.436)	0	0	0
2018/07/30	R023	07/02/2019	10.59	Call	Bond Future	7,767.6100	7.7676	7,730.4700	7.7305	(0.478)	0	0	0
2018/07/30	R023	07/02/2019			Bond Future	8.1665	102.1156	8.1774	102.0792	0.133	0.0000	0.0000	0
2018/07/30	R023	07/02/2019	10.57	Call	Bond Future	7,708.0900	7.7081	7,670.9300	7.6709	(0.482)	0	0	0
2018/07/30	R023	07/02/2019	10.57	Put	Bond Future	27.4900	0.0275	26.7900	0.0268	(2.546)	0	0	0
2018/07/30	R023	07/02/2019	10.59	Put	Bond Future	26.2400	0.0262	25.5600	0.0256	(2.591)	0	0	0
2018/07/30	R023	07/02/2019	10.58	Call	Bond Future	7,737.8500	7.7378	7,700.7000	7.7007	(0.480)	0	0	0
2018/07/30	R023	07/02/2019	10.58	Put	Bond Future	26.8600	0.0269	26.1700	0.0262	(2.569)	0	0	0
2018/07/30	R023	02/05/2019	8.45	Call	Bond Future	1,912.4100	1.9124	1,881.3200	1.8813	(1.626)	0	0	0
2018/07/30	R023	02/05/2019	8.44	Put	Bond Future	1,196.9300	1.1969	1,205.5900	1.2056	0.724	0	0	0
2018/07/30	R023	02/05/2019			Bond Future	8.2214	99.8965	8.2338	99.8569	0.151	0.0000	0.0000	0
2018/07/30	R023	02/05/2019	8.46	Call	Bond Future	1,933.4800	1.9335	1,902.2700	1.9023	(1.614)	0	0	0
2018/07/30	R023	02/05/2019	8.46	Put	Bond Future	1,175.7400	1.1757	1,184.1500	1.1842	0.715	0	0	0
2018/07/30	R023	02/05/2019	8.45	Put	Bond Future	1,186.2900	1.1863	1,194.8200	1.1948	0.719	0	0	0
2018/07/30	R023	02/05/2019	8.44	Call	Bond Future	1,891.4300	1.8914	1,860.4700	1.8605	(1.637)	0	0	0
2018/07/30	R035	02/08/2018	9.42	Call	Bond Future	1,131.9100	1.1319	990.0800	0.9901	(12.530)	0	0	0
2018/07/30	R035	02/08/2018			Bond Future	9.3040	100.2582	9.3084	100.2228	0.047	0.0000	0.0000	37,551
2018/07/30	R035	02/08/2018	9.42	Put	Bond Future	194.4500	0.1945	88.0300	0.0880	(54.729)	0	0	0
2018/07/30	R035	02/08/2018	9.43	Call	Bond Future	1,193.6800	1.1937	1,057.5100	1.0575	(11.408)	0	0	0
2018/07/30	R035	02/08/2018	9.44	Put	Bond Future	159.0500	0.1590	64.0800	0.0641	(59.711)	0	0	0
2018/07/30	R035	02/08/2018	9.43	Put	Bond Future	176.0200	0.1760	75.2600	0.0753	(57.243)	0	0	0
2018/07/30	R035	02/08/2018	9.44	Call	Bond Future	1,256.8100	1.2568	1,126.4300	1.1264	(10.374)	0	0	0
2018/07/30	R035	01/11/2018	8.93	Call	Bond Future	904.0000	0.9040	865.5500	0.8656	(4.253)	0	0	0
2018/07/30	R035	01/11/2018	8.92	Put	Bond Future	4,565.0300	4.5650	4,563.4000	4.5634	(0.036)	0	0	0
2018/07/30	R035	01/11/2018			Bond Future	9.3664	97.5509	9.3709	97.5147	0.048	0.0000	0.0000	67,699
2018/07/30	R035	01/11/2018	8.94	Call	Bond Future	929.4000	0.9294	890.4100	0.8904	(4.195)	0	0	0
2018/07/30	R035	01/11/2018	8.94	Put	Bond Future	4,445.9700	4.4460	4,443.2600	4.4433	(0.061)	0	0	0
2018/07/30	R035	01/11/2018	8.93	Put	Bond Future	4,505.3100	4.5053	4,503.1400	4.5031	(0.048)	0	0	0
2018/07/30	R035	01/11/2018	8.92	Call	Bond Future	878.8800	0.8789	840.9700	0.8410	(4.313)	0	0	0
2018/07/30	R035	07/02/2019	8.98	Call	Bond Future	1,889.0900	1.8891	1,852.3400	1.8523	(1.945)	0	0	0
2018/07/30	R035	07/02/2019			Bond Future	9.4366	99.4410	9.4413	99.4045	0.049	0.0000	0.0000	298
2018/07/30	R035	07/02/2019	8.96	Call	Bond Future	1,828.4600	1.8285	1,792.2400	1.7922	(1.981)	0	0	0
2018/07/30	R035	07/02/2019	8.96	Put	Bond Future	5,708.6600	5.7087	5,708.9500	5.7089	0.005	0	0	0
2018/07/30	R035	07/02/2019	8.98	Put	Bond Future	5,601.8400	5.6018	5,601.6000	5.6016	(0.004)	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
2018/07/30	R035	07/02/2019	8.97	Call	Bond Future	1,858.6400	1.8586	1,822.1500	1.8222	(1.963)	0	0	0
2018/07/30	R035	07/02/2019	8.97	Put	Bond Future	5,655.0600	5.6551	5,655.0800	5.6551	0.000	0	0	0
2018/07/30	R035	02/05/2019	9.74	Put	Bond Future	3,366.2400	3.3662	3,359.8900	3.3599	(0.189)	0	0	0
2018/07/30	R035	02/05/2019			Bond Future	9.4931	96.6069	9.4982	96.5673	0.054	0.0000	0.0000	0
2018/07/30	R035	02/05/2019	9.74	Call	Bond Future	5,265.0700	5.2651	5,219.0800	5.2191	(0.873)	0	0	0
2018/07/30	R035	02/05/2019	9.75	Call	Bond Future	5,310.0000	5.3100	5,263.9300	5.2639	(0.868)	0	0	0
2018/07/30	R035	02/05/2019	9.75	Put	Bond Future	3,335.4500	3.3355	3,329.0200	3.3290	(0.193)	0	0	0
2018/07/30	R035	02/05/2019	9.73	Call	Bond Future	5,220.6200	5.2206	5,174.7200	5.1747	(0.879)	0	0	0
2018/07/30	R035	02/05/2019	9.73	Put	Bond Future	3,397.6000	3.3976	3,391.3400	3.3913	(0.184)	0	0	0
2018/07/30	R186	02/08/2018	9.04	Put	Bond Future	0.5800	0.0006	0.0100	0.0000	(98.276)	0	0	0
2018/07/30	R186	02/08/2018	8.48	Put	Bond Future	747.6200	0.7476	712.9400	0.7129	(4.639)	0	0	0
2018/07/30	R186	02/08/2018	8.25	Call	Bond Future	3.7300	0.0037	0.0800	0.0001	(97.855)	0	0	3,020
2018/07/30	R186	02/08/2018			Bond Future	8.5739	112.6675	8.5833	112.6082	0.110	0.0000	0.0000	70,511
2018/07/30	R186	02/08/2018	8.90	Call	Bond Future	2,042.9400	2.0429	1,977.0000	1.9770	(3.228)	0	0	0
2018/07/30	R186	02/08/2018	8.90	Put	Bond Future	7.0900	0.0071	0.4800	0.0005	(93.230)	0	0	2,500
2018/07/30	R186	02/08/2018	8.47	Call	Bond Future	135.3100	0.1353	47.9600	0.0480	(64.555)	0	0	0
2018/07/30	R186	02/08/2018	8.47	Put	Bond Future	794.7300	0.7947	766.7100	0.7667	(3.526)	0	0	0
2018/07/30	R186	02/08/2018	8.50	Call	Bond Future	189.2400	0.1892	82.3400	0.0823	(56.489)	0	0	0
2018/07/30	R186	02/08/2018	8.50	Put	Bond Future	657.8100	0.6578	610.2400	0.6102	(7.232)	0	0	0
2018/07/30	R186	02/08/2018	9.04	Call	Bond Future	2,895.5500	2.8956	2,835.6500	2.8356	(2.069)	0	0	0
2018/07/30	R186	02/08/2018	8.48	Call	Bond Future	151.8600	0.1519	57.8500	0.0579	(61.906)	0	0	0
2018/07/30	R186	02/08/2018	8.25	Put	Bond Future	2,075.8600	2.0759	2,131.5400	2.1315	2.682	0	0	0
2018/07/30	R186	02/08/2018	7.50	Put	Bond Future	7,066.6800	7.0667	7,126.0100	7.1260	0.840	0	0	0
2018/07/30	R186	02/08/2018	8.75	Call	Bond Future	1,167.2800	1.1673	1,065.1900	1.0652	(8.746)	0	0	2,500
2018/07/30	R186	02/08/2018	8.75	Put	Bond Future	61.8700	0.0619	19.1100	0.0191	(69.113)	0	0	2,500
2018/07/30	R186	02/08/2018	8.46	Call	Bond Future	120.1200	0.1201	39.4500	0.0394	(67.158)	0	0	0
2018/07/30	R186	02/08/2018	8.46	Put	Bond Future	843.2500	0.8433	821.9100	0.8219	(2.531)	0	0	0
2018/07/30	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/30	R186	01/11/2018	8.90	Call	Bond Future	2,678.7300	2.6787	2,613.8000	2.6138	(2.424)	0	0	0
2018/07/30	R186	01/11/2018	9.14	Call	Bond Future	3,721.6400	3.7216	3,653.4900	3.6535	(1.831)	0	0	0
2018/07/30	R186	01/11/2018	7.96	Put	Bond Future	4,549.5900	4.5496	4,587.2400	4.5872	0.828	0	0	0
2018/07/30	R186	01/11/2018	8.54	Put	Bond Future	2,007.6900	2.0077	2,014.7800	2.0148	0.353	0	0	0
2018/07/30	R186	01/11/2018			Bond Future	8.6334	114.6774	8.6433	114.6167	0.114	0.0000	0.0000	52,378
2018/07/30	R186	01/11/2018	8.46	Put	Bond Future	2,283.5500	2.2835	2,294.2600	2.2943	0.469	0	0	0
2018/07/30	R186	01/11/2018	8.46	Call	Bond Future	1,210.0100	1.2100	1,160.0200	1.1600	(4.131)	0	0	5,000
2018/07/30	R186	01/11/2018	8.53	Call	Bond Future	1,402.7000	1.4027	1,349.5100	1.3495	(3.792)	0	0	0
2018/07/30	R186	01/11/2018	8.53	Put	Bond Future	2,041.2300	2.0412	2,048.7400	2.0487	0.368	0	0	0
2018/07/30	R186	01/11/2018	8.90	Put	Bond Future	1,054.3300	1.0543	1,050.1000	1.0501	(0.401)	0	0	2,500
2018/07/30	R186	01/11/2018	9.14	Put	Bond Future	661.5000	0.6615	654.0500	0.6541	(1.126)	0	0	5,000
2018/07/30	R186	01/11/2018	7.96	Call	Bond Future	303.5400	0.3035	280.4900	0.2805	(7.594)	0	0	5,000
2018/07/30	R186	01/11/2018	8.54	Call	Bond Future	1,431.1200	1.4311	1,377.5100	1.3775	(3.746)	0	0	0
2018/07/30	R186	01/11/2018	8.52	Call	Bond Future	1,374.3700	1.3744	1,321.6200	1.3216	(3.838)	0	0	0
2018/07/30	R186	01/11/2018	8.52	Put	Bond Future	2,074.9100	2.0749	2,082.8600	2.0829	0.383	0	0	0
2018/07/30	R186	07/02/2019	8.20	Call	Bond Future	1,201.3000	1.2013	1,165.5200	1.1655	(2.978)	0	0	0
2018/07/30	R186	07/02/2019	8.21	Put	Bond Future	4,201.9600	4.2020	4,227.1200	4.2271	0.599	0	0	0
2018/07/30	R186	07/02/2019			Bond Future	8.7004	111.5941	8.7107	111.5328	0.118	0.0000	0.0000	719
2018/07/30	R186	07/02/2019	8.20	Put	Bond Future	4,242.5600	4.2426	4,268.0700	4.2681	0.601	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
2018/07/30	R186	07/02/2019	8.21	Call	Bond Future	1,222.5300	1.2225	1,186.4000	1.1864	(2.955)	0	0	0
2018/07/30	R186	07/02/2019	8.22	Call	Bond Future	1,244.2800	1.2443	1,207.8100	1.2078	(2.931)	0	0	0
2018/07/30	R186	07/02/2019	8.22	Put	Bond Future	4,161.9200	4.1619	4,186.7400	4.1867	0.596	0	0	0
2018/07/30	R186	02/05/2019	9.01	Put	Bond Future	2,264.7700	2.2648	2,276.0600	2.2761	0.499	0	0	0
2018/07/30	R186	02/05/2019	9.02	Call	Bond Future	3,740.6200	3.7406	3,686.5800	3.6866	(1.445)	0	0	0
2018/07/30	R186	02/05/2019			Bond Future	8.7601	113.4611	8.7714	113.3959	0.128	0.0000	0.0000	0
2018/07/30	R186	02/05/2019	9.03	Call	Bond Future	3,776.2000	3.7762	3,721.9900	3.7220	(1.436)	0	0	0
2018/07/30	R186	02/05/2019	9.03	Put	Bond Future	2,221.9600	2.2220	2,232.8900	2.2329	0.492	0	0	0
2018/07/30	R186	02/05/2019	9.01	Call	Bond Future	3,704.8000	3.7048	3,650.9500	3.6510	(1.454)	0	0	0
2018/07/30	R186	02/05/2019	9.02	Put	Bond Future	2,243.4700	2.2435	2,254.5700	2.2546	0.495	0	0	0
2018/07/30	R197	02/08/2018			Bond Future	297.0048	297.0048	297.7031	297.7031	0.235	0.0000	0.0000	1,235
2018/07/30	R197	01/11/2018			Bond Future	302.3745	302.3745	303.0857	303.0857	0.235	0.0000	0.0000	2,350
2018/07/30	R197	07/02/2019			Bond Future	300.9317	300.9317	301.6574	301.6574	0.241	0.0000	0.0000	0
2018/07/30	R197	02/05/2019			Bond Future	306.0206	306.0206	306.7510	306.7510	0.239	0.0000	0.0000	0
2018/07/30	R202	02/08/2018			Bond Future	232.7433	232.7433	232.7499	232.7499	0.003	0.0000	0.0000	12,245
2018/07/30	R202	01/11/2018			Bond Future	236.9512	236.9512	236.9580	236.9580	0.003	0.0000	0.0000	10,129
2018/07/30	R202	07/02/2019			Bond Future	237.6780	237.6780	237.6854	237.6854	0.003	0.0000	0.0000	0
2018/07/30	R202	02/05/2019			Bond Future	241.6975	241.6975	241.6991	241.6991	0.001	0.0000	0.0000	0
2018/07/30	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R204	02/08/2018			Bond Future	6.5944	101.5059	6.6041	101.5023	0.148	0.0000	0.0000	10,270
2018/07/30	R204	02/08/2018	8.98	Call	Bond Future	873.0600	0.8731	869.4500	0.8694	(0.413)	0	0	0
2018/07/30	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R204	02/08/2018	8.99	Call	Bond Future	876.6900	0.8767	873.0800	0.8731	(0.412)	0	0	0
2018/07/30	R204	02/08/2018	8.97	Call	Bond Future	869.4400	0.8694	865.8300	0.8658	(0.415)	0	0	0
2018/07/30	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R207	02/08/2018	6.86	Put	Bond Future	668.9000	0.6689	682.1700	0.6822	1.984	0	0	0
2018/07/30	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R207	02/08/2018			Bond Future	7.3567	100.3029	7.3666	100.2896	0.135	0.0000	0.0000	3,471
2018/07/30	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R207	02/08/2018	6.85	Put	Bond Future	682.4300	0.6824	695.7000	0.6957	1.945	0	0	0
2018/07/30	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R207	02/08/2018	6.87	Put	Bond Future	655.3800	0.6554	668.6500	0.6686	2.025	0	0	0
2018/07/30	R207	01/11/2018	6.76	Put	Bond Future	711.4800	0.7115	722.8800	0.7229	1.602	0	0	0
2018/07/30	R207	01/11/2018			Bond Future	7.3735	102.0922	7.3858	102.0784	0.167	0.0000	0.0000	17,308
2018/07/30	R207	01/11/2018	6.75	Call	Bond Future	20.0200	0.0200	17.6900	0.0177	(11.638)	0	0	0
2018/07/30	R207	01/11/2018	6.75	Put	Bond Future	722.3300	0.7223	733.7800	0.7338	1.585	0	0	0
2018/07/30	R207	01/11/2018	6.76	Call	Bond Future	20.4900	0.0205	18.1100	0.0181	(11.615)	0	0	0
2018/07/30	R207	01/11/2018	6.74	Call	Bond Future	19.5600	0.0196	17.2700	0.0173	(11.708)	0	0	0
2018/07/30	R207	01/11/2018	6.74	Put	Bond Future	733.1900	0.7332	744.6800	0.7447	1.567	0	0	0
2018/07/30	R207	07/02/2019	6.52	Call	Bond Future	19.7800	0.0198	18.1200	0.0181	(8.392)	0	0	0
2018/07/30	R207	07/02/2019	6.51	Put	Bond Future	799.8400	0.7998	811.7400	0.8117	1.488	0	0	0
2018/07/30	R207	07/02/2019			Bond Future	7.3949	100.4252	7.4104	100.4117	0.209	0.0000	0.0000	0
2018/07/30	R207	07/02/2019	6.53	Call	Bond Future	20.2700	0.0203	18.5700	0.0186	(8.387)	0	0	0
2018/07/30	R207	07/02/2019	6.53	Put	Bond Future	782.9600	0.7830	794.8000	0.7948	1.512	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
2018/07/30	R207	07/02/2019	6.52	Put	Bond Future	791.3400	0.7913	803.2200	0.8032	1.501	0	0	0
2018/07/30	R207	07/02/2019	6.51	Call	Bond Future	19.4100	0.0194	17.7700	0.0178	(8.449)	0	0	0
2018/07/30	R207	02/05/2019	7.63	Call	Bond Future	300.3300	0.3003	289.5800	0.2896	(3.579)	0	0	0
2018/07/30	R207	02/05/2019			Bond Future	7.4347	102.1054	7.4593	102.0891	0.331	0.0000	0.0000	0
2018/07/30	R207	02/05/2019	7.61	Call	Bond Future	291.2200	0.2912	280.6100	0.2806	(3.643)	0	0	0
2018/07/30	R207	02/05/2019	7.61	Put	Bond Future	175.1500	0.1752	180.8500	0.1809	3.254	0	0	0
2018/07/30	R207	02/05/2019	7.63	Put	Bond Future	171.0300	0.1710	176.5900	0.1766	3.251	0	0	0
2018/07/30	R207	02/05/2019	7.62	Call	Bond Future	295.7600	0.2958	285.0900	0.2851	(3.608)	0	0	0
2018/07/30	R207	02/05/2019	7.62	Put	Bond Future	173.0700	0.1731	178.7100	0.1787	3.259	0	0	0
2018/07/30	R208	02/08/2018	7.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R208	02/08/2018			Bond Future	7.6633	100.2142	7.6729	100.1920	0.125	0.0000	0.0000	7,728
2018/07/30	R208	02/08/2018	7.12	Put	Bond Future	1,273.8800	1.2739	1,296.0900	1.2961	1.743	0	0	0
2018/07/30	R208	02/08/2018	7.14	Put	Bond Future	1,226.6300	1.2266	1,248.8400	1.2488	1.811	0	0	0
2018/07/30	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R208	02/08/2018	7.13	Put	Bond Future	1,250.2500	1.2503	1,272.4600	1.2725	1.776	0	0	0
2018/07/30	R208	01/11/2018	7.11	Put	Bond Future	1,347.6300	1.3476	1,365.1500	1.3651	1.300	0	0	0
2018/07/30	R208	01/11/2018			Bond Future	7.7135	98.6025	7.7242	98.5796	0.140	0.0000	0.0000	28,717
2018/07/30	R208	01/11/2018	7.11	Call	Bond Future	54.6100	0.0546	49.2400	0.0492	(9.833)	0	0	0
2018/07/30	R208	01/11/2018	7.12	Call	Bond Future	56.2900	0.0563	50.8000	0.0508	(9.753)	0	0	0
2018/07/30	R208	01/11/2018	7.10	Put	Bond Future	1,367.7000	1.3677	1,385.3300	1.3853	1.289	0	0	0
2018/07/30	R208	01/11/2018	7.12	Put	Bond Future	1,327.7100	1.3277	1,345.1100	1.3451	1.311	0	0	0
2018/07/30	R208	01/11/2018	7.10	Call	Bond Future	53.0700	0.0531	47.8100	0.0478	(9.911)	0	0	0
2018/07/30	R208	07/02/2019	7.07	Call	Bond Future	104.8000	0.1048	98.9800	0.0990	(5.553)	0	0	0
2018/07/30	R208	07/02/2019	7.08	Put	Bond Future	1,444.6700	1.4447	1,461.5600	1.4616	1.169	0	0	0
2018/07/30	R208	07/02/2019	7.06	Put	Bond Future	1,478.8100	1.4788	1,495.8900	1.4959	1.155	0	0	0
2018/07/30	R208	07/02/2019			Bond Future	7.7761	100.5128	7.7881	100.4900	0.154	0.0000	0.0000	0
2018/07/30	R208	07/02/2019	7.07	Put	Bond Future	1,461.8000	1.4618	1,478.7800	1.4788	1.162	0	0	0
2018/07/30	R208	07/02/2019	7.08	Call	Bond Future	107.0500	0.1071	101.1400	0.1011	(5.521)	0	0	0
2018/07/30	R208	07/02/2019	7.06	Call	Bond Future	102.4200	0.1024	96.7000	0.0967	(5.585)	0	0	0
2018/07/30	R208	02/05/2019	8.03	Put	Bond Future	550.7200	0.5507	557.8600	0.5579	1.296	0	0	0
2018/07/30	R208	02/05/2019	8.02	Call	Bond Future	876.0800	0.8761	857.6300	0.8576	(2.106)	0	0	0
2018/07/30	R208	02/05/2019			Bond Future	7.8332	98.7947	7.8482	98.7690	0.191	0.0000	0.0000	0
2018/07/30	R208	02/05/2019	8.03	Call	Bond Future	887.1600	0.8872	868.6200	0.8686	(2.090)	0	0	0
2018/07/30	R208	02/05/2019	8.02	Put	Bond Future	556.7000	0.5567	563.9300	0.5639	1.299	0	0	0
2018/07/30	R208	02/05/2019	8.04	Call	Bond Future	898.6300	0.8986	879.9900	0.8800	(2.074)	0	0	0
2018/07/30	R208	02/05/2019	8.04	Put	Bond Future	545.1400	0.5451	552.1800	0.5522	1.291	0	0	0
2018/07/30	R209	02/08/2018	9.66	Call	Bond Future	2,538.7100	2.5387	2,501.7800	2.5018	(1.455)	0	0	435
2018/07/30	R209	02/08/2018	8.96	Put	Bond Future	2,291.7800	2.2918	2,315.2000	2.3152	1.022	0	0	0
2018/07/30	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2018/07/30	R209	02/08/2018	8.46	Put	Bond Future	6,020.8300	6.0208	6,051.2600	6.0513	0.505	0	0	0
2018/07/30	R209	02/08/2018	10.38	Call	Bond Future	7,029.6800	7.0297	6,999.2500	6.9992	(0.433)	0	0	0
2018/07/30	R209	02/08/2018	9.21	Call	Bond Future	241.5700	0.2416	119.1000	0.1191	(50.698)	0	0	0
2018/07/30	R209	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	02/08/2018			Bond Future	9.2837	76.0985	9.2881	76.0681	0.048	0.0000	0.0000	83,037
2018/07/30	R209	02/08/2018	10.21	Call	Bond Future	6,006.7400	6.0067	5,976.3100	5.9763	(0.507)	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
2018/07/30	R209	02/08/2018	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/30	R209	02/08/2018	8.96	Call	Bond Future	7.3100	0.0073	0.3000	0.0003	(95.896)	0	0	5,000
2018/07/30	R209	02/08/2018	9.43	Call	Bond Future	1,124.3100	1.1243	1,017.0300	1.0170	(9.542)	0	0	0
2018/07/30	R209	02/08/2018	9.43	Put	Bond Future	124.2800	0.1243	47.4300	0.0474	(61.836)	0	0	5,000
2018/07/30	R209	02/08/2018	10.84	Call	Bond Future	9,683.8300	9.6838	9,653.4000	9.6534	(0.314)	0	0	0
2018/07/30	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/30	R209	02/08/2018	8.83	Call	Bond Future	0.4400	0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R209	02/08/2018	8.83	Put	Bond Future	3,231.5700	3.2316	3,261.5600	3.2616	0.928	0	0	500
2018/07/30	R209	02/08/2018	8.49	Put	Bond Future	5,789.2500	5.7892	5,819.6800	5.8197	0.526	0	0	0
2018/07/30	R209	02/08/2018	9.21	Put	Bond Future	752.5800	0.7526	660.5400	0.6605	(12.230)	0	0	500
2018/07/30	R209	02/08/2018	9.66	Put	Bond Future	6.8300	0.0068	0.3300	0.0003	(95.168)	0	0	0
2018/07/30	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/30	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	02/08/2018	10.39	Call	Bond Future	7,089.1300	7.0891	7,058.7000	7.0587	(0.429)	0	0	0
2018/07/30	R209	02/08/2018	10.40	Call	Bond Future	7,148.5000	7.1485	7,118.0700	7.1181	(0.426)	0	0	0
2018/07/30	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	01/11/2018	1,016.00	Call	Bond Future	73,420.4800	73.4205	73,389.2900	73.3893	(0.042)	0	0	0
2018/07/30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	01/11/2018	9.34	Put	Bond Future	2,044.0000	2.0440	2,027.2700	2.0273	(0.818)	0	0	0
2018/07/30	R209	01/11/2018	9.97	Call	Bond Future	4,818.1600	4.8182	4,768.6200	4.7686	(1.028)	0	0	0
2018/07/30	R209	01/11/2018	9.64	Call	Bond Future	3,247.9200	3.2479	3,197.0600	3.1971	(1.566)	0	0	2,000
2018/07/30	R209	01/11/2018	9.98	Put	Bond Future	674.5100	0.6745	656.2500	0.6563	(2.707)	0	0	2,000
2018/07/30	R209	01/11/2018	10.00	Call	Bond Future	4,970.0500	4.9700	4,920.7700	4.9208	(0.992)	0	0	0
2018/07/30	R209	01/11/2018			Bond Future	9.3386	74.3084	9.3432	74.2772	0.049	0.0000	0.0000	115,680
2018/07/30	R209	01/11/2018	1,016.01	Call	Bond Future	73,420.4800	73.4205	73,389.2900	73.3893	(0.042)	0	0	0
2018/07/30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	01/11/2018	8.89	Put	Bond Future	3,921.5700	3.9216	3,919.9400	3.9199	(0.042)	0	0	0
2018/07/30	R209	01/11/2018	8.89	Call	Bond Future	763.4300	0.7634	730.6100	0.7306	(4.299)	0	0	2,000
2018/07/30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/30	R209	01/11/2018	1,015.99	Call	Bond Future	73,420.4700	73.4205	73,389.2800	73.3893	(0.042)	0	0	0
2018/07/30	R209	01/11/2018	9.34	Call	Bond Future	2,053.3500	2.0534	2,005.4300	2.0054	(2.334)	0	0	0
2018/07/30	R209	01/11/2018	9.97	Put	Bond Future	686.6900	0.6867	668.3400	0.6683	(2.672)	0	0	0
2018/07/30	R209	01/11/2018	9.64	Put	Bond Future	1,231.9600	1.2320	1,212.2900	1.2123	(1.597)	0	0	0
2018/07/30	R209	01/11/2018	9.98	Call	Bond Future	4,868.6400	4.8686	4,819.1900	4.8192	(1.016)	0	0	0
2018/07/30	R209	01/11/2018	10.00	Put	Bond Future	650.8700	0.6509	632.7800	0.6328	(2.779)	0	0	5,850
2018/07/30	R209	01/11/2018	9.94	Call	Bond Future	4,667.3600	4.6674	4,617.5800	4.6176	(1.067)	0	0	0
2018/07/30	R209	01/11/2018	9.94	Put	Bond Future	724.3600	0.7244	705.7700	0.7058	(2.566)	0	0	0
2018/07/30	R209	01/11/2018	10.57	Call	Bond Future	7,975.3800	7.9754	7,932.7600	7.9328	(0.534)	0	0	0
2018/07/30	R209	01/11/2018	10.57	Put	Bond Future	228.6800	0.2287	217.2500	0.2173	(4.998)	0	0	0
2018/07/30	R209	07/02/2019	8.97	Put	Bond Future	4,695.1300	4.6951	4,694.0400	4.6940	(0.023)	0	0	0
2018/07/30	R209	07/02/2019			Bond Future	9.3990	75.7480	9.4037	75.7166	0.049	0.0000	0.0000	340
2018/07/30	R209	07/02/2019	8.96	Call	Bond Future	1,689.2000	1.6892	1,656.9700	1.6570	(1.908)	0	0	0
2018/07/30	R209	07/02/2019	8.96	Put	Bond Future	4,739.8600	4.7399	4,738.9900	4.7390	(0.018)	0	0	0
2018/07/30	R209	07/02/2019	8.97	Call	Bond Future	1,715.9900	1.7160	1,683.5400	1.6835	(1.891)	0	0	0
2018/07/30	R209	07/02/2019	8.95	Call	Bond Future	1,662.4500	1.6625	1,630.4400	1.6304	(1.925)	0	0	0
2018/07/30	R209	07/02/2019	8.95	Put	Bond Future	4,784.7300	4.7847	4,784.0800	4.7841	(0.014)	0	0	0
2018/07/30	R209	02/05/2019	9.70	Put	Bond Future	2,906.7600	2.9068	2,901.0100	2.9010	(0.198)	0	0	0
2018/07/30	R209	02/05/2019			Bond Future	9.4505	73.8673	9.4556	73.8335	0.054	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
2018/07/30	R209	02/05/2019	9.69	Call	Bond Future	4,507.1700		4.5072	4,467.7200	4.4677	(0.875)	0	0	0
2018/07/30	R209	02/05/2019	9.69	Put	Bond Future	2,933.4500		2.9335	2,927.7700	2.9278	(0.194)	0	0	0
2018/07/30	R209	02/05/2019	9.70	Call	Bond Future	4,545.1200		4.5451	4,505.6000	4.5056	(0.870)	0	0	0
2018/07/30	R209	02/05/2019	9.68	Call	Bond Future	4,469.3400		4.4693	4,429.9700	4.4300	(0.881)	0	0	0
2018/07/30	R209	02/05/2019	9.68	Put	Bond Future	2,960.3500		2.9604	2,954.7500	2.9548	(0.189)	0	0	0
2018/07/30	R210	02/08/2018			Bond Future	185.3826		185.3826	185.5429	185.5429	0.087	0.0000	0.0000	300
2018/07/30	R210	01/11/2018			Bond Future	186.2341		186.2341	186.3976	186.3976	0.088	0.0000	0.0000	2,149
2018/07/30	R210	07/02/2019			Bond Future	189.8761		189.8761	190.0431	190.0431	0.088	0.0000	0.0000	0
2018/07/30	R210	02/05/2019			Bond Future	190.5371		190.5371	190.7022	190.7022	0.087	0.0000	0.0000	0
2018/07/30	R212	02/08/2018			Bond Future	153.2362		153.2362	153.4421	153.4421	0.134	0.0000	0.0000	2,357
2018/07/30	R212	01/11/2018			Bond Future	156.0066		156.0066	156.2165	156.2165	0.135	0.0000	0.0000	3,476
2018/07/30	R212	07/02/2019			Bond Future	156.9039		156.9039	157.1180	157.1180	0.136	0.0000	0.0000	0
2018/07/30	R212	02/05/2019			Bond Future	159.5573		159.5573	159.7711	159.7711	0.134	0.0000	0.0000	0
2018/07/30	R213	02/08/2018	9.06	Call	Bond Future	412.6400		0.4126	244.0100	0.2440	(40.866)	0	0	0
2018/07/30	R213	02/08/2018	9.05	Put	Bond Future	472.3000		0.4723	403.0000	0.4030	(14.673)	0	0	0
2018/07/30	R213	02/08/2018			Bond Future	9.0638		87.7399	9.0782	87.6446	0.159	0.0000	0.0000	14,535
2018/07/30	R213	02/08/2018	9.07	Call	Bond Future	446.3600		0.4464	274.3500	0.2743	(38.536)	0	0	0
2018/07/30	R213	02/08/2018	9.07	Put	Bond Future	405.5800		0.4056	328.8700	0.3289	(18.914)	0	0	0
2018/07/30	R213	02/08/2018	9.06	Put	Bond Future	438.0800		0.4381	364.7500	0.3648	(16.739)	0	0	0
2018/07/30	R213	02/08/2018	9.05	Call	Bond Future	380.5700		0.3806	215.9700	0.2160	(43.251)	0	0	0
2018/07/30	R213	01/11/2018	8.65	Call	Bond Future	665.9500		0.6659	619.6300	0.6196	(6.955)	0	0	0
2018/07/30	R213	01/11/2018	8.64	Put	Bond Future	3,883.0500		3.8831	3,934.7400	3.9347	1.331	0	0	0
2018/07/30	R213	01/11/2018			Bond Future	9.1237		85.7591	9.1386	85.6618	0.164	0.0000	0.0000	32,593
2018/07/30	R213	01/11/2018	8.66	Call	Bond Future	684.7500		0.6847	637.6600	0.6377	(6.877)	0	0	0
2018/07/30	R213	01/11/2018	8.66	Put	Bond Future	3,783.3800		3.7834	3,833.5300	3.8335	1.326	0	0	0
2018/07/30	R213	01/11/2018	8.65	Put	Bond Future	3,833.0800		3.8331	3,884.0000	3.8840	1.328	0	0	0
2018/07/30	R213	01/11/2018	8.64	Call	Bond Future	647.3500		0.6473	601.8000	0.6018	(7.036)	0	0	0
2018/07/30	R213	07/02/2019	8.68	Call	Bond Future	1,388.1800		1.3882	1,337.5400	1.3375	(3.648)	0	0	0
2018/07/30	R213	07/02/2019			Bond Future	9.1913		87.4207	9.2067	87.3220	0.168	0.0000	0.0000	112
2018/07/30	R213	07/02/2019	8.68	Put	Bond Future	4,752.8800		4.7529	4,800.9400	4.8009	1.011	0	0	0
2018/07/30	R213	07/02/2019	8.69	Call	Bond Future	1,411.7400		1.4117	1,360.6100	1.3606	(3.622)	0	0	0
2018/07/30	R213	07/02/2019	8.70	Put	Bond Future	4,665.2500		4.6652	4,712.3500	4.7124	1.010	0	0	0
2018/07/30	R213	07/02/2019	8.69	Put	Bond Future	4,708.9200		4.7089	4,756.4900	4.7565	1.010	0	0	0
2018/07/30	R213	07/02/2019	8.70	Call	Bond Future	1,435.5200		1.4355	1,383.9200	1.3839	(3.595)	0	0	0
2018/07/30	R213	02/05/2019	9.49	Call	Bond Future	4,208.1600		4.2082	4,129.8200	4.1298	(1.862)	0	0	0
2018/07/30	R213	02/05/2019	9.48	Put	Bond Future	2,707.2300		2.7072	2,731.7000	2.7317	0.904	0	0	0
2018/07/30	R213	02/05/2019			Bond Future	9.2455		85.3358	9.2618	85.2333	0.176	0.0000	0.0000	0
2018/07/30	R213	02/05/2019	9.50	Call	Bond Future	4,245.1200		4.2451	4,166.5000	4.1665	(1.852)	0	0	0
2018/07/30	R213	02/05/2019	9.50	Put	Bond Future	2,657.7100		2.6577	2,681.6300	2.6816	0.900	0	0	0
2018/07/30	R213	02/05/2019	9.49	Put	Bond Future	2,682.3700		2.6824	2,706.5700	2.7066	0.902	0	0	0
2018/07/30	R213	02/05/2019	9.48	Call	Bond Future	4,171.3300		4.1713	4,093.2600	4.0933	(1.872)	0	0	0
2018/07/30	R214	02/08/2018	8.96	Call	Bond Future	0.4400		0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R214	02/08/2018			Bond Future	9.4286		75.6410	9.4330	75.6091	0.047	0.0000	0.0000	15,976
2018/07/30	R214	02/08/2018	8.94	Call	Bond Future	0.2700		0.0003	0.0000	0.0000	(100.000)	0	0	0

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2018/07/30	R214	02/08/2018	8.94	Put	Bond Future	3,676.9300	3.6769	3,708.5600	3.7086	0.860	0	0	0
2018/07/30	R214	02/08/2018	8.96	Put	Bond Future	3,520.8900	3.5209	3,552.3500	3.5524	0.894	0	0	0
2018/07/30	R214	02/08/2018	8.95	Call	Bond Future	0.3400	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R214	02/08/2018	8.95	Put	Bond Future	3,598.8300	3.5988	3,630.3900	3.6304	0.877	0	0	0
2018/07/30	R214	01/11/2018	8.99	Put	Bond Future	4,363.8200	4.3638	4,364.9600	4.3650	0.026	0	0	0
2018/07/30	R214	01/11/2018	8.98	Call	Bond Future	661.0300	0.6610	629.9200	0.6299	(4.706)	0	0	0
2018/07/30	R214	01/11/2018			Bond Future	9.4845	73.6977	9.4891	73.6649	0.048	0.0000	0.0000	33,162
2018/07/30	R214	01/11/2018	8.99	Call	Bond Future	680.1800	0.6802	648.6000	0.6486	(4.643)	0	0	0
2018/07/30	R214	01/11/2018	8.98	Put	Bond Future	4,422.1800	4.4222	4,423.7900	4.4238	0.036	0	0	0
2018/07/30	R214	01/11/2018	9.00	Call	Bond Future	699.6900	0.6997	667.6400	0.6676	(4.581)	0	0	0
2018/07/30	R214	01/11/2018	9.00	Put	Bond Future	4,305.9300	4.3059	4,306.6000	4.3066	0.016	0	0	0
2018/07/30	R214	07/02/2019	9.05	Put	Bond Future	5,256.4000	5.2564	5,257.0600	5.2571	0.013	0	0	0
2018/07/30	R214	07/02/2019			Bond Future	9.5470	75.1256	9.5516	75.0926	0.049	0.0000	0.0000	0
2018/07/30	R214	07/02/2019	9.04	Call	Bond Future	1,571.1400	1.5711	1,539.0800	1.5391	(2.041)	0	0	0
2018/07/30	R214	07/02/2019	9.04	Put	Bond Future	5,306.3100	5.3063	5,307.2200	5.3072	0.017	0	0	0
2018/07/30	R214	07/02/2019	9.05	Call	Bond Future	1,597.8300	1.5978	1,565.5200	1.5655	(2.022)	0	0	0
2018/07/30	R214	07/02/2019	9.03	Call	Bond Future	1,544.9000	1.5449	1,513.0900	1.5131	(2.059)	0	0	0
2018/07/30	R214	07/02/2019	9.03	Put	Bond Future	5,356.7900	5.3568	5,357.9500	5.3579	0.022	0	0	0
2018/07/30	R214	02/05/2019	9.87	Call	Bond Future	4,936.0200	4.9360	4,894.0000	4.8940	(0.851)	0	0	0
2018/07/30	R214	02/05/2019	9.85	Call	Bond Future	4,856.7800	4.8568	4,814.9100	4.8149	(0.862)	0	0	0
2018/07/30	R214	02/05/2019			Bond Future	9.5970	73.0883	9.6021	73.0529	0.053	0.0000	0.0000	0
2018/07/30	R214	02/05/2019	9.85	Put	Bond Future	3,116.2100	3.1162	3,109.6800	3.1097	(0.210)	0	0	0
2018/07/30	R214	02/05/2019	9.87	Put	Bond Future	3,060.7200	3.0607	3,054.0400	3.0540	(0.218)	0	0	0
2018/07/30	R214	02/05/2019	9.86	Call	Bond Future	4,896.4700	4.8965	4,854.5200	4.8545	(0.857)	0	0	0
2018/07/30	R214	02/05/2019	9.86	Put	Bond Future	3,088.4800	3.0885	3,081.8700	3.0819	(0.214)	0	0	0
2018/07/30	R248	02/08/2018	8.98	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R248	02/08/2018	8.97	Put	Bond Future	4,828.9300	4.8289	4,916.0300	4.9160	1.804	0	0	0
2018/07/30	R248	02/08/2018			Bond Future	9.4687	96.6952	9.4781	96.6080	0.099	0.0000	0.0000	75,007
2018/07/30	R248	02/08/2018	8.99	Call	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R248	02/08/2018	8.99	Put	Bond Future	4,627.0700	4.6271	4,714.0800	4.7141	1.880	0	0	0
2018/07/30	R248	02/08/2018	8.98	Put	Bond Future	4,727.9100	4.7279	4,814.9700	4.8150	1.841	0	0	0
2018/07/30	R248	02/08/2018	8.97	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/07/30	R248	01/11/2018	9.03	Call	Bond Future	830.4600	0.8305	780.3800	0.7804	(6.030)	0	0	0
2018/07/30	R248	01/11/2018			Bond Future	9.5254	93.9876	9.5351	93.8986	0.102	0.0000	0.0000	95,573
2018/07/30	R248	01/11/2018	9.01	Call	Bond Future	780.0200	0.7800	731.7400	0.7317	(6.190)	0	0	0
2018/07/30	R248	01/11/2018	9.01	Put	Bond Future	5,721.7100	5.7217	5,762.3400	5.7623	0.710	0	0	0
2018/07/30	R248	01/11/2018	9.03	Put	Bond Future	5,571.9400	5.5719	5,610.7700	5.6108	0.697	0	0	0
2018/07/30	R248	01/11/2018	9.02	Call	Bond Future	804.9900	0.8050	755.8100	0.7558	(6.109)	0	0	0
2018/07/30	R248	01/11/2018	9.02	Put	Bond Future	5,646.4900	5.6465	5,686.2200	5.6862	0.704	0	0	0
2018/07/30	R248	07/02/2019	9.06	Put	Bond Future	6,886.3000	6.8863	6,921.7500	6.9217	0.515	0	0	0
2018/07/30	R248	07/02/2019			Bond Future	9.5888	95.8086	9.5988	95.7184	0.104	0.0000	0.0000	0
2018/07/30	R248	07/02/2019	9.06	Call	Bond Future	1,875.1800	1.8752	1,820.3900	1.8204	(2.922)	0	0	0
2018/07/30	R248	07/02/2019	9.05	Put	Bond Future	6,952.8700	6.9529	6,988.8300	6.9888	0.517	0	0	0
2018/07/30	R248	07/02/2019	9.07	Call	Bond Future	1,908.4900	1.9085	1,853.1800	1.8532	(2.898)	0	0	0
2018/07/30	R248	07/02/2019	9.07	Put	Bond Future	6,820.4900	6.8205	6,855.4200	6.8554	0.512	0	0	0
2018/07/30	R248	07/02/2019	9.05	Call	Bond Future	1,842.4600	1.8425	1,788.1800	1.7882	(2.946)	0	0	0
2018/07/30	R248	02/05/2019	9.90	Put	Bond Future	3,879.8700	3.8799	3,891.5500	3.8915	0.301	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
2018/07/30	R248	02/05/2019			Bond Future	9.6396	92.9771	9.6501	92.8830	0.109	0.0000	0.0000	0
2018/07/30	R248	02/05/2019	9.90	Call	Bond Future	6,163.3100	6.1633	6,080.8800	6.0809	(1.337)	0	0	0
2018/07/30	R248	02/05/2019	9.91	Call	Bond Future	6,213.7000	6.2137	6,131.0500	6.1311	(1.330)	0	0	0
2018/07/30	R248	02/05/2019	9.89	Put	Bond Future	3,915.4500	3.9155	3,927.3600	3.9274	0.304	0	0	0
2018/07/30	R248	02/05/2019	9.91	Put	Bond Future	3,844.5800	3.8446	3,856.0400	3.8560	0.298	0	0	0
2018/07/30	R248	02/05/2019	9.89	Call	Bond Future	6,113.0600	6.1131	6,030.8600	6.0309	(1.345)	0	0	0

Total **1353294**