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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2018 TO 31/07/2018

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
2018/07/31	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	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
2018/07/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2025	02/08/2018			Bond Future	130.8593	130.8593	130.8625	130.8625	0.002	0.0000	0.0000	498
2018/07/31	2025	02/08/2018	136.65	Put	Bond Future	5,790.6800	5.7907	5,787.4600	5.7875	(0.056)	0	0	0
2018/07/31	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2025	02/08/2018	136.67	Put	Bond Future	5,810.6800	5.8107	5,807.4600	5.8075	(0.055)	0	0	0
2018/07/31	2025	02/08/2018	136.66	Put	Bond Future	5,800.6800	5.8007	5,797.4600	5.7975	(0.056)	0	0	0
2018/07/31	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2025	01/11/2018			Bond Future	133.2253	133.2253	133.2286	133.2286	0.002	0.0000	0.0000	365
2018/07/31	2025	07/02/2019			Bond Future	134.4175	134.4175	134.4211	134.4211	0.003	0.0000	0.0000	0
2018/07/31	2025	02/05/2019			Bond Future	136.6875	136.6875	136.6912	136.6912	0.003	0.0000	0.0000	0
2018/07/31	2029	02/08/2018			Bond Future	99.6140	99.6140	99.6169	99.6169	0.003	0.0000	0.0000	0
2018/07/31	2029	01/11/2018			Bond Future	100.3655	100.3655	100.3684	100.3684	0.003	0.0000	0.0000	1,370
2018/07/31	2029	07/02/2019			Bond Future	102.3285	102.3285	102.3316	102.3316	0.003	0.0000	0.0000	0
2018/07/31	2029	02/05/2019			Bond Future	102.9859	102.9859	102.9892	102.9892	0.003	0.0000	0.0000	0
2018/07/31	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/07/31	2030	02/08/2018	8.91	Call	Bond Future	131.9000	0.1319	93.6700	0.0937	(28.984)	0	0	7,850
2018/07/31	2030	02/08/2018	9.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2030	02/08/2018			Bond Future	8.9782	93.2286	8.9726	93.2667	(0.063)	0.0000	0.0000	34,636
2018/07/31	2030	02/08/2018	8.51	Put	Bond Future	3,229.5200	3.2295	3,191.4900	3.1915	(1.178)	0	0	0
2018/07/31	2030	02/08/2018	9.46	Call	Bond Future	3,172.6400	3.1726	3,210.6600	3.2107	1.198	0	0	0
2018/07/31	2030	02/08/2018	8.91	Put	Bond Future	593.1700	0.5932	516.9100	0.5169	(12.856)	0	0	0
2018/07/31	2030	02/08/2018	9.50	Call	Bond Future	3,429.4100	3.4294	3,467.4400	3.4674	1.109	0	0	0
2018/07/31	2030	02/08/2018	9.47	Call	Bond Future	3,236.9300	3.2369	3,274.9500	3.2750	1.175	0	0	0
2018/07/31	2030	02/08/2018	9.45	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/07/31	2030	02/08/2018	9.47	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2030	02/08/2018	9.45	Call	Bond Future	3,108.3100	3.1083	3,146.3200	3.1463	1.223	0	0	0
2018/07/31	2030	01/11/2018	8.60	Call	Bond Future	683.9300	0.6839	735.3600	0.7354	7.520	0	0	0
2018/07/31	2030	01/11/2018	8.58	Put	Bond Future	3,734.2000	3.7342	3,746.2600	3.7463	0.323	0	0	0
2018/07/31	2030	01/11/2018			Bond Future	9.0360	94.8914	9.0301	94.9302	(0.065)	0.0000	0.0000	47,771
2018/07/31	2030	01/11/2018	8.60	Put	Bond Future	3,634.4900	3.6345	3,647.1500	3.6471	0.348	0	0	0
2018/07/31	2030	01/11/2018	8.58	Call	Bond Future	645.2900	0.6453	696.1200	0.6961	7.877	0	0	0
2018/07/31	2030	01/11/2018	8.59	Put	Bond Future	3,684.2100	3.6842	3,696.5700	3.6966	0.335	0	0	0
2018/07/31	2030	01/11/2018	8.59	Call	Bond Future	664.5100	0.6645	715.6400	0.7156	7.694	0	0	0
2018/07/31	2030	07/02/2019	8.62	Call	Bond Future	1,407.6500	1.4076	1,456.3200	1.4563	3.458	0	0	0
2018/07/31	2030	07/02/2019			Bond Future	9.1009	92.7210	9.0948	92.7606	(0.067)	0.0000	0.0000	167
2018/07/31	2030	07/02/2019	8.62	Put	Bond Future	4,604.5700	4.6046	4,613.6500	4.6137	0.197	0	0	0
2018/07/31	2030	07/02/2019	8.63	Call	Bond Future	1,431.7800	1.4318	1,480.2500	1.4803	3.385	0	0	0
2018/07/31	2030	07/02/2019	8.63	Put	Bond Future	4,560.7400	4.5607	4,569.6200	4.5696	0.195	0	0	0
2018/07/31	2030	07/02/2019	8.64	Call	Bond Future	1,456.1500	1.4562	1,504.4100	1.5044	3.314	0	0	0

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2018/07/31	2030	07/02/2019	8.64	Put	Bond Future	4,517.2000	4.5172	4,525.8700	4.5259	0.192	0	0	0
2018/07/31	2030	02/05/2019	9.41	Call	Bond Future	4,279.3600	4.2794	4,257.0500	4.2570	(0.521)	0	0	0
2018/07/31	2030	02/05/2019			Bond Future	9.1612	94.2698	9.1549	94.3101	(0.069)	0.0000	0.0000	0
2018/07/31	2030	02/05/2019	9.39	Call	Bond Future	4,204.7100	4.2047	4,182.3500	4.1824	(0.532)	0	0	0
2018/07/31	2030	02/05/2019	9.39	Put	Bond Future	2,758.3300	2.7583	2,695.6500	2.6956	(2.272)	0	0	0
2018/07/31	2030	02/05/2019	9.41	Put	Bond Future	2,708.0100	2.7080	2,645.3800	2.6454	(2.313)	0	0	0
2018/07/31	2030	02/05/2019	9.40	Call	Bond Future	4,241.9700	4.2420	4,219.4600	4.2195	(0.531)	0	0	0
2018/07/31	2030	02/05/2019	9.40	Put	Bond Future	2,733.0800	2.7331	2,670.2500	2.6702	(2.299)	0	0	0
2018/07/31	2032	02/08/2018	9.67	Call	Bond Future	3,531.7600	3.5318	3,610.0800	3.6101	2.218	0	0	0
2018/07/31	2032	02/08/2018	9.66	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2032	02/08/2018			Bond Future	9.1735	95.7817	9.1627	95.8600	(0.117)	0.0000	0.0000	19,886
2018/07/31	2032	02/08/2018	9.68	Call	Bond Future	3,600.9200	3.6009	3,679.2400	3.6792	2.175	0	0	0
2018/07/31	2032	02/08/2018	9.68	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2032	02/08/2018	9.67	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	2032	02/08/2018	9.66	Call	Bond Future	3,462.5300	3.4625	3,540.8400	3.5408	2.262	0	0	0
2018/07/31	2032	01/11/2018	8.77	Put	Bond Future	4,195.5600	4.1956	4,108.0200	4.1080	(2.086)	0	0	0
2018/07/31	2032	01/11/2018			Bond Future	9.2356	93.3352	9.2245	93.4149	(0.120)	0.0000	0.0000	34,700
2018/07/31	2032	01/11/2018	8.76	Call	Bond Future	737.5700	0.7376	729.6500	0.7297	(1.074)	0	0	0
2018/07/31	2032	01/11/2018	8.76	Put	Bond Future	4,250.6300	4.2506	4,163.0000	4.1630	(2.062)	0	0	0
2018/07/31	2032	01/11/2018	8.77	Call	Bond Future	758.2700	0.7583	750.4400	0.7504	(1.033)	0	0	0
2018/07/31	2032	01/11/2018	8.75	Call	Bond Future	717.2600	0.7173	709.2400	0.7092	(1.118)	0	0	0
2018/07/31	2032	01/11/2018	8.75	Put	Bond Future	4,306.1700	4.3062	4,218.4400	4.2184	(2.037)	0	0	0
2018/07/31	2032	07/02/2019	8.81	Call	Bond Future	1,518.3700	1.5184	1,590.2400	1.5902	4.733	0	0	0
2018/07/31	2032	07/02/2019	8.80	Put	Bond Future	5,158.8900	5.1589	5,149.4200	5.1494	(0.184)	0	0	0
2018/07/31	2032	07/02/2019			Bond Future	9.3043	95.1439	9.2928	95.2252	(0.123)	0.0000	0.0000	456
2018/07/31	2032	07/02/2019	8.82	Call	Bond Future	1,544.5000	1.5445	1,616.1100	1.6161	4.636	0	0	0
2018/07/31	2032	07/02/2019	8.82	Put	Bond Future	5,061.6500	5.0617	5,051.9200	5.0519	(0.192)	0	0	0
2018/07/31	2032	07/02/2019	8.81	Put	Bond Future	5,110.1000	5.1101	5,100.6300	5.1006	(0.185)	0	0	0
2018/07/31	2032	07/02/2019	8.80	Call	Bond Future	1,492.5000	1.4925	1,564.3700	1.5644	4.815	0	0	0
2018/07/31	2032	02/05/2019	9.61	Call	Bond Future	4,713.4000	4.7134	4,785.2600	4.7853	1.525	0	0	0
2018/07/31	2032	02/05/2019	9.62	Put	Bond Future	2,991.3900	2.9914	2,981.6500	2.9817	(0.326)	0	0	0
2018/07/31	2032	02/05/2019			Bond Future	9.3638	92.5779	9.3519	92.6606	(0.127)	0.0000	0.0000	0
2018/07/31	2032	02/05/2019	9.61	Put	Bond Future	3,019.0400	3.0190	3,008.1800	3.0082	(0.360)	0	0	0
2018/07/31	2032	02/05/2019	9.62	Call	Bond Future	4,753.6400	4.7536	4,826.6200	4.8266	1.535	0	0	0
2018/07/31	2032	02/05/2019	9.63	Call	Bond Future	4,793.7100	4.7937	4,868.1100	4.8681	1.552	0	0	0
2018/07/31	2032	02/05/2019	9.63	Put	Bond Future	2,963.6500	2.9637	2,955.3300	2.9553	(0.281)	0	0	0
2018/07/31	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2033	02/08/2018			Bond Future	102.7747	102.7747	103.1594	103.1594	0.374	0.0000	0.0000	9,076
2018/07/31	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2033	02/08/2018	109.92	Put	Bond Future	7,145.3300	7.1453	6,760.6300	6.7606	(5.384)	0	0	0
2018/07/31	2033	02/08/2018	109.94	Put	Bond Future	7,165.3300	7.1653	6,780.6300	6.7806	(5.369)	0	0	0
2018/07/31	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2033	02/08/2018	109.93	Put	Bond Future	7,155.3300	7.1553	6,770.6300	6.7706	(5.376)	0	0	0
2018/07/31	2033	01/11/2018			Bond Future	103.5119	103.5119	103.9035	103.9035	0.378	0.0000	0.0000	5,770
2018/07/31	2033	07/02/2019			Bond Future	105.5365	105.5365	105.9359	105.9359	0.378	0.0000	0.0000	0
2018/07/31	2033	02/05/2019			Bond Future	106.1754	106.1754	106.5817	106.5817	0.383	0.0000	0.0000	0

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2018/07/31	2037	02/08/2018	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2037	02/08/2018	9.95	Call	Bond Future	4,549.2700	4.5493	4,595.5200	4.5955	1.017	0	0	0
2018/07/31	2037	02/08/2018			Bond Future	9.3732	92.5563	9.3675	92.6026	(0.060)	0.0000	0.0000	22,706
2018/07/31	2037	02/08/2018	9.96	Call	Bond Future	4,625.0700	4.6251	4,671.3200	4.6713	1.000	0	0	0
2018/07/31	2037	02/08/2018	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2037	02/08/2018	9.97	Call	Bond Future	4,700.7700	4.7008	4,747.0200	4.7470	0.984	0	0	0
2018/07/31	2037	02/08/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2037	01/11/2018	9.03	Call	Bond Future	1,007.4400	1.0074	984.5200	0.9845	(2.275)	0	0	0
2018/07/31	2037	01/11/2018			Bond Future	9.4310	94.2071	9.4251	94.2542	(0.062)	0.0000	0.0000	48,614
2018/07/31	2037	01/11/2018	9.01	Call	Bond Future	955.5000	0.9555	932.9100	0.9329	(2.364)	0	0	0
2018/07/31	2037	01/11/2018	9.01	Put	Bond Future	4,463.2200	4.4632	4,393.5600	4.3936	(1.561)	0	0	0
2018/07/31	2037	01/11/2018	9.03	Put	Bond Future	4,343.9600	4.3440	4,273.9700	4.2740	(1.611)	0	0	0
2018/07/31	2037	01/11/2018	9.02	Call	Bond Future	981.3400	0.9813	958.4900	0.9585	(2.328)	0	0	0
2018/07/31	2037	01/11/2018	9.02	Put	Bond Future	4,403.4000	4.4034	4,333.4800	4.3335	(1.588)	0	0	0
2018/07/31	2037	07/02/2019	9.06	Put	Bond Future	5,469.8300	5.4698	5,485.9100	5.4859	0.294	0	0	0
2018/07/31	2037	07/02/2019	9.05	Call	Bond Future	1,858.6100	1.8586	1,923.1700	1.9232	3.474	0	0	0
2018/07/31	2037	07/02/2019			Bond Future	9.4954	91.7728	9.4893	91.8209	(0.063)	0.0000	0.0000	650
2018/07/31	2037	07/02/2019	9.06	Call	Bond Future	1,889.7700	1.8898	1,953.9500	1.9540	3.396	0	0	0
2018/07/31	2037	07/02/2019	9.05	Put	Bond Future	5,523.3800	5.5234	5,539.8400	5.5398	0.298	0	0	0
2018/07/31	2037	07/02/2019	9.07	Call	Bond Future	1,920.9700	1.9210	1,985.0000	1.9850	3.333	0	0	0
2018/07/31	2037	07/02/2019	9.07	Put	Bond Future	5,416.4400	5.4164	5,432.3700	5.4324	0.294	0	0	0
2018/07/31	2037	02/05/2019	9.81	Put	Bond Future	3,390.0300	3.3900	3,387.3500	3.3874	(0.079)	0	0	0
2018/07/31	2037	02/05/2019			Bond Future	9.5539	93.3057	9.5477	93.3547	(0.065)	0.0000	0.0000	0
2018/07/31	2037	02/05/2019	9.80	Call	Bond Future	5,332.3500	5.3324	5,377.6600	5.3777	0.850	0	0	0
2018/07/31	2037	02/05/2019	9.80	Put	Bond Future	3,421.3700	3.4214	3,417.6400	3.4176	(0.109)	0	0	0
2018/07/31	2037	02/05/2019	9.81	Call	Bond Future	5,377.3800	5.3774	5,423.7400	5.4237	0.862	0	0	0
2018/07/31	2037	02/05/2019	9.79	Call	Bond Future	5,287.4600	5.2875	5,331.7400	5.3317	0.837	0	0	0
2018/07/31	2037	02/05/2019	9.79	Put	Bond Future	3,452.9500	3.4530	3,448.1900	3.4482	(0.138)	0	0	0
2018/07/31	2038	02/08/2018	134.55	Put	Bond Future	12,111.9700	12.1120	12,108.5900	12.1086	(0.028)	0	0	0
2018/07/31	2038	02/08/2018			Bond Future	122.4380	122.4380	122.4414	122.4414	0.003	0.0000	0.0000	429
2018/07/31	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2038	02/08/2018	134.54	Put	Bond Future	12,101.9700	12.1020	12,098.5900	12.0986	(0.028)	0	0	0
2018/07/31	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2038	02/08/2018	134.53	Put	Bond Future	12,091.9700	12.0920	12,088.5900	12.0886	(0.028)	0	0	0
2018/07/31	2038	01/11/2018			Bond Future	124.6518	124.6518	124.6554	124.6554	0.003	0.0000	0.0000	9,621
2018/07/31	2038	07/02/2019			Bond Future	125.4996	125.4996	125.5034	125.5034	0.003	0.0000	0.0000	0
2018/07/31	2038	02/05/2019			Bond Future	127.6188	127.6188	127.6228	127.6228	0.003	0.0000	0.0000	0
2018/07/31	2040	02/08/2018	10.04	Call	Bond Future	5,005.0500	5.0050	5,054.8600	5.0549	0.995	0	0	0
2018/07/31	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2040	02/08/2018			Bond Future	9.4482	96.0767	9.4425	96.1265	(0.060)	0.0000	0.0000	13,118
2018/07/31	2040	02/08/2018	10.05	Call	Bond Future	5,085.9800	5.0860	5,135.7900	5.1358	0.979	0	0	0
2018/07/31	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2040	02/08/2018	10.03	Call	Bond Future	4,924.0100	4.9240	4,973.8200	4.9738	1.012	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
2018/07/31	2040	01/11/2018	9.80	Call	Bond Future	4,021.3300	4.0213	4,086.9700	4.0870	1.632	0	0	3,540
2018/07/31	2040	01/11/2018	9.09	Put	Bond Future	4,709.5800	4.7096	4,737.4300	4.7374	0.591	0	0	0
2018/07/31	2040	01/11/2018			Bond Future	9.5058	97.7904	9.5000	97.8411	(0.061)	0.0000	0.0000	19,698
2018/07/31	2040	01/11/2018	9.20	Put	Bond Future	4,034.2300	4.0342	4,061.9900	4.0620	0.688	0	0	0
2018/07/31	2040	01/11/2018	9.20	Call	Bond Future	1,305.0300	1.3050	1,383.5100	1.3835	6.014	0	0	3,540
2018/07/31	2040	01/11/2018	9.80	Put	Bond Future	1,508.1200	1.5081	1,523.0400	1.5230	0.989	0	0	0
2018/07/31	2040	01/11/2018	9.08	Call	Bond Future	940.6100	0.9406	1,019.1400	1.0191	8.349	0	0	0
2018/07/31	2040	01/11/2018	9.08	Put	Bond Future	4,774.7400	4.7747	4,802.5500	4.8025	0.582	0	0	0
2018/07/31	2040	01/11/2018	9.10	Put	Bond Future	4,645.0400	4.6450	4,673.0800	4.6731	0.604	0	0	0
2018/07/31	2040	01/11/2018	9.09	Call	Bond Future	968.2700	0.9683	1,046.8400	1.0468	8.114	0	0	0
2018/07/31	2040	01/11/2018	9.10	Call	Bond Future	996.4200	0.9964	1,075.1800	1.0752	7.904	0	0	2,950
2018/07/31	2040	01/11/2018	8.50	Put	Bond Future	9,588.5400	9.5885	9,531.3800	9.5314	(0.596)	0	0	0
2018/07/31	2040	01/11/2018	8.50	Call	Bond Future	127.5400	0.1275	121.1000	0.1211	(5.049)	0	0	2,950
2018/07/31	2040	01/11/2018	9.07	Call	Bond Future	913.4500	0.9134	991.7500	0.9917	8.572	0	0	0
2018/07/31	2040	01/11/2018	9.07	Put	Bond Future	4,840.5500	4.8406	4,868.1300	4.8681	0.570	0	0	0
2018/07/31	2040	07/02/2019	9.11	Put	Bond Future	6,084.0000	6.0840	6,107.2000	6.1072	0.381	0	0	0
2018/07/31	2040	07/02/2019	9.13	Call	Bond Future	2,054.5900	2.0546	2,129.1900	2.1292	3.631	0	0	0
2018/07/31	2040	07/02/2019			Bond Future	9.5700	95.1749	9.5640	95.2268	(0.063)	0.0000	0.0000	100
2018/07/31	2040	07/02/2019	9.11	Call	Bond Future	1,987.6900	1.9877	2,062.7600	2.0628	3.777	0	0	0
2018/07/31	2040	07/02/2019	9.13	Put	Bond Future	5,967.0200	5.9670	5,989.7500	5.9898	0.381	0	0	0
2018/07/31	2040	07/02/2019	9.12	Put	Bond Future	6,025.1600	6.0252	6,048.2500	6.0483	0.383	0	0	0
2018/07/31	2040	07/02/2019	9.12	Call	Bond Future	2,020.8600	2.0209	2,095.8200	2.0958	3.709	0	0	0
2018/07/31	2040	02/05/2019	9.88	Put	Bond Future	3,699.1800	3.6992	3,620.7700	3.6208	(2.120)	0	0	0
2018/07/31	2040	02/05/2019	9.89	Call	Bond Future	5,853.7300	5.8537	5,828.2700	5.8283	(0.435)	0	0	0
2018/07/31	2040	02/05/2019			Bond Future	9.6282	96.7647	9.6220	96.8174	(0.064)	0.0000	0.0000	0
2018/07/31	2040	02/05/2019	9.90	Call	Bond Future	5,902.1500	5.9022	5,876.9300	5.8769	(0.427)	0	0	0
2018/07/31	2040	02/05/2019	9.90	Put	Bond Future	3,632.1800	3.6322	3,554.2400	3.5542	(2.146)	0	0	0
2018/07/31	2040	02/05/2019	9.88	Call	Bond Future	5,805.1300	5.8051	5,779.4400	5.7794	(0.443)	0	0	0
2018/07/31	2040	02/05/2019	9.89	Put	Bond Future	3,665.7100	3.6657	3,587.5300	3.5875	(2.133)	0	0	0
2018/07/31	2044	02/08/2018	10.07	Call	Bond Future	5,035.0400	5.0350	5,085.5900	5.0856	1.004	0	0	0
2018/07/31	2044	02/08/2018			Bond Future	9.4831	93.1617	9.4775	93.2122	(0.059)	0.0000	0.0000	12,705
2018/07/31	2044	02/08/2018	10.05	Call	Bond Future	4,871.1200	4.8711	4,921.6700	4.9217	1.038	0	0	0
2018/07/31	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2044	02/08/2018	10.06	Call	Bond Future	4,953.1400	4.9531	5,003.6900	5.0037	1.021	0	0	0
2018/07/31	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2044	01/11/2018	9.12	Call	Bond Future	992.1100	0.9921	1,075.1700	1.0752	8.372	0	0	0
2018/07/31	2044	01/11/2018			Bond Future	9.5388	94.8232	9.5330	94.8748	(0.061)	0.0000	0.0000	38,689
2018/07/31	2044	01/11/2018	9.12	Put	Bond Future	4,845.1700	4.8452	4,876.7100	4.8767	0.651	0	0	0
2018/07/31	2044	01/11/2018	9.13	Call	Bond Future	1,020.8200	1.0208	1,103.9600	1.1040	8.144	0	0	0
2018/07/31	2044	01/11/2018	9.14	Put	Bond Future	4,713.0600	4.7131	4,744.7200	4.7447	0.672	0	0	0
2018/07/31	2044	01/11/2018	9.13	Put	Bond Future	4,778.7800	4.7788	4,810.4000	4.8104	0.662	0	0	0
2018/07/31	2044	01/11/2018	9.14	Call	Bond Future	1,050.0400	1.0500	1,133.2200	1.1332	7.922	0	0	0
2018/07/31	2044	07/02/2019	9.18	Put	Bond Future	6,000.4700	6.0005	6,030.7500	6.0308	0.505	0	0	0
2018/07/31	2044	07/02/2019			Bond Future	9.6007	92.2757	9.5947	92.3282	(0.062)	0.0000	0.0000	108
2018/07/31	2044	07/02/2019	9.17	Call	Bond Future	2,143.0900	2.1431	2,226.0000	2.2260	3.869	0	0	0
2018/07/31	2044	07/02/2019	9.17	Put	Bond Future	6,059.6000	6.0596	6,089.9600	6.0900	0.501	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
2018/07/31	2044	07/02/2019	9.18	Call	Bond Future	2,178.0200	2.1780	2,260.8500	2.2609	3.803	0	0	0
2018/07/31	2044	07/02/2019	9.16	Call	Bond Future	2,108.2200	2.1082	2,191.4600	2.1915	3.948	0	0	0
2018/07/31	2044	07/02/2019	9.16	Put	Bond Future	6,118.9400	6.1189	6,149.6300	6.1496	0.502	0	0	0
2018/07/31	2044	02/05/2019	9.90	Call	Bond Future	5,888.8000	5.8888	5,877.3600	5.8774	(0.194)	0	0	0
2018/07/31	2044	02/05/2019			Bond Future	9.6566	93.8169	9.6505	93.8704	(0.064)	0.0000	0.0000	0
2018/07/31	2044	02/05/2019	9.90	Put	Bond Future	3,814.1400	3.8141	3,749.2300	3.7492	(1.702)	0	0	0
2018/07/31	2044	02/05/2019	9.91	Call	Bond Future	5,937.7800	5.9378	5,926.5500	5.9265	(0.189)	0	0	0
2018/07/31	2044	02/05/2019	9.92	Put	Bond Future	3,745.2500	3.7452	3,680.7700	3.6808	(1.722)	0	0	0
2018/07/31	2044	02/05/2019	9.91	Put	Bond Future	3,779.5500	3.7795	3,714.8500	3.7149	(1.712)	0	0	0
2018/07/31	2044	02/05/2019	9.92	Call	Bond Future	5,986.9100	5.9869	5,975.9000	5.9759	(0.184)	0	0	0
2018/07/31	2046	02/08/2018	128.78	Put	Bond Future	12,046.5500	12.0465	11,819.4900	11.8195	(1.885)	0	0	0
2018/07/31	2046	02/08/2018			Bond Future	116.7334	116.7334	116.9605	116.9605	0.195	0.0000	0.0000	7,628
2018/07/31	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2046	02/08/2018	128.77	Put	Bond Future	12,036.5500	12.0365	11,809.4900	11.8095	(1.886)	0	0	0
2018/07/31	2046	02/08/2018	128.79	Put	Bond Future	12,056.5500	12.0565	11,829.4900	11.8295	(1.883)	0	0	0
2018/07/31	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2046	01/11/2018			Bond Future	117.1949	117.1949	117.4259	117.4259	0.197	0.0000	0.0000	11,966
2018/07/31	2046	07/02/2019			Bond Future	119.4871	119.4871	119.7228	119.7228	0.197	0.0000	0.0000	0
2018/07/31	2046	02/05/2019			Bond Future	119.8225	119.8225	120.0624	120.0624	0.200	0.0000	0.0000	0
2018/07/31	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2050	02/08/2018	137.54	Put	Bond Future	16,464.2600	16.4643	16,460.4000	16.4604	(0.023)	0	0	0
2018/07/31	2050	02/08/2018	137.52	Put	Bond Future	16,444.2600	16.4443	16,440.4000	16.4404	(0.023)	0	0	0
2018/07/31	2050	02/08/2018			Bond Future	121.0757	121.0757	121.0796	121.0796	0.003	0.0000	0.0000	232
2018/07/31	2050	02/08/2018	137.53	Put	Bond Future	16,454.2600	16.4543	16,450.4000	16.4504	(0.023)	0	0	0
2018/07/31	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	2050	01/11/2018			Bond Future	123.2649	123.2649	123.2688	123.2688	0.003	0.0000	0.0000	9,854
2018/07/31	2050	07/02/2019			Bond Future	123.9042	123.9042	123.9083	123.9083	0.003	0.0000	0.0000	0
2018/07/31	2050	02/05/2019			Bond Future	125.9966	125.9966	126.0008	126.0008	0.003	0.0000	0.0000	0
2018/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	AL37	02/08/2018			Index Future	587.6000	587.6000	587.6180	587.6180	0.003	0.0000	0.0000	0
2018/07/31	AL37	01/11/2018			Index Future	598.0800	598.0800	598.0980	598.0980	0.003	0.0000	0.0000	0
2018/07/31	AL37	07/02/2019			Index Future	609.6730	609.6730	609.6920	609.6920	0.003	0.0000	0.0000	0
2018/07/31	AL37	02/05/2019			Index Future	619.8620	619.8620	619.8820	619.8820	0.003	0.0000	0.0000	0
2018/07/31	AL7T	02/08/2018			Index Future	688.2500	688.2500	688.4890	688.4890	0.035	0.0000	0.0000	0
2018/07/31	AL7T	01/11/2018			Index Future	700.5250	700.5250	700.7680	700.7680	0.035	0.0000	0.0000	0
2018/07/31	AL7T	07/02/2019			Index Future	714.1040	714.1040	714.3520	714.3520	0.035	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
2018/07/31	AL7T	02/05/2019			Index Future	726.0380	726.0380	726.2920	726.2920	0.035	0.0000	0.0000	0
2018/07/31	ALBI	02/08/2018			Index Future	626.0230	626.0230	626.3220	626.3220	0.048	0.0000	0.0000	246
2018/07/31	ALBI	01/11/2018			Index Future	637.1880	637.1880	637.4920	637.4920	0.048	0.0000	0.0000	863
2018/07/31	ALBI	07/02/2019			Index Future	649.5390	649.5390	649.8500	649.8500	0.048	0.0000	0.0000	0
2018/07/31	ALBI	02/05/2019			Index Future	660.3950	660.3950	660.7110	660.7110	0.048	0.0000	0.0000	0
2018/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	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
2018/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/31	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	EL28	02/08/2018			Bond Future	127.6617	127.6617	127.4533	127.4533	(0.163)	0.0000	0.0000	0
2018/07/31	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	EL28	02/08/2018	134.93	Put	Bond Future	7,268.3000	7.2683	7,476.6600	7.4767	2.867	0	0	0
2018/07/31	EL28	02/08/2018	134.95	Put	Bond Future	7,288.3000	7.2883	7,496.6600	7.4967	2.859	0	0	0
2018/07/31	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	EL28	02/08/2018	134.94	Put	Bond Future	7,278.3000	7.2783	7,486.6600	7.4867	2.863	0	0	0
2018/07/31	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	ES33	02/08/2018	11.14	Call	Bond Future	3,093.4000	3.0934	3,131.2400	3.1312	1.223	0	0	0
2018/07/31	ES33	02/08/2018			Bond Future	10.6208	79.7099	10.6146	79.7478	(0.058)	0.0000	0.0000	0
2018/07/31	ES33	02/08/2018	11.15	Call	Bond Future	3,151.1500	3.1512	3,188.9900	3.1890	1.201	0	0	0
2018/07/31	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	ES33	02/08/2018	11.16	Call	Bond Future	3,208.8400	3.2088	3,246.6800	3.2467	1.179	0	0	0
2018/07/31	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	ES33	01/11/2018			Bond Future	10.7271	77.3434	10.7208	77.3819	(0.059)	0.0000	0.0000	9,466
2018/07/31	ES33	07/02/2019			Bond Future	10.8479	78.8423	10.8413	78.8816	(0.061)	0.0000	0.0000	0
2018/07/31	ES33	02/05/2019			Bond Future	10.9504	76.3697	10.9436	76.4098	(0.063)	0.0000	0.0000	0
2018/07/31	ES42	02/08/2018			Bond Future	10.8256	82.6682	10.8195	82.7114	(0.057)	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
2018/07/31	ES42	01/11/2018			Bond Future	10.9283	79.8826	10.9219	79.9266	(0.058)	0.0000	0.0000	7,957
2018/07/31	ES42	07/02/2019			Bond Future	11.0408	81.4305	11.0342	81.4755	(0.060)	0.0000	0.0000	0
2018/07/31	ES42	02/05/2019			Bond Future	11.1412	78.5307	11.1343	78.5765	(0.061)	0.0000	0.0000	0
2018/07/31	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	02/08/2018			GOVI	621.9370	621.9370	622.2650	622.2650	0.053	0.0000	0.0000	26
2018/07/31	GOVI	02/08/2018	605.71	Call	GOVI	162,270.0000	16.2270	165,550.0000	16.5550	2.021	0	0	0
2018/07/31	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	02/08/2018	605.72	Call	GOVI	162,170.0000	16.2170	165,450.0000	16.5450	2.023	0	0	0
2018/07/31	GOVI	02/08/2018	605.70	Call	GOVI	162,370.0000	16.2370	165,650.0000	16.5650	2.020	0	0	0
2018/07/31	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	01/11/2018	653.50	Put	GOVI	204,710.0000	20.4710	201,370.0000	20.1370	(1.632)	0	0	0
2018/07/31	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	01/11/2018			GOVI	633.0290	633.0290	633.3630	633.3630	0.053	0.0000	0.0000	460
2018/07/31	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	01/11/2018	653.49	Put	GOVI	204,610.0000	20.4610	201,270.0000	20.1270	(1.632)	0	0	0
2018/07/31	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	01/11/2018	653.51	Put	GOVI	204,810.0000	20.4810	201,470.0000	20.1470	(1.631)	0	0	0
2018/07/31	GOVI	07/02/2019	666.53	Put	GOVI	212,310.0000	21.2310	208,890.0000	20.8890	(1.611)	0	0	0
2018/07/31	GOVI	07/02/2019			GOVI	645.2990	645.2990	645.6410	645.6410	0.053	0.0000	0.0000	0
2018/07/31	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	07/02/2019	666.52	Put	GOVI	212,210.0000	21.2210	208,790.0000	20.8790	(1.612)	0	0	0
2018/07/31	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	07/02/2019	666.51	Put	GOVI	212,110.0000	21.2110	208,690.0000	20.8690	(1.612)	0	0	0
2018/07/31	GOVI	02/05/2019	647.87	Call	GOVI	82,140.0000	8.2140	85,620.0000	8.5620	4.237	0	0	0
2018/07/31	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	02/05/2019			GOVI	656.0840	656.0840	656.4320	656.4320	0.053	0.0000	0.0000	0
2018/07/31	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	GOVI	02/05/2019	647.88	Call	GOVI	82,040.0000	8.2040	85,520.0000	8.5520	4.242	0	0	0
2018/07/31	GOVI	02/05/2019	647.86	Call	GOVI	82,240.0000	8.2240	85,720.0000	8.5720	4.232	0	0	0
2018/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/31	IGOV	02/08/2018			Index Future	250.5970	250.5970	250.7140	250.7140	0.047	0.0000	0.0000	424
2018/07/31	IGOV	01/11/2018			Index Future	255.1280	255.1280	255.2470	255.2470	0.047	0.0000	0.0000	718
2018/07/31	IGOV	07/02/2019			Index Future	260.1190	260.1190	260.2400	260.2400	0.047	0.0000	0.0000	0
2018/07/31	IGOV	02/05/2019			Index Future	264.5130	264.5130	264.6360	264.6360	0.047	0.0000	0.0000	0
2018/07/31	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/31	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/31	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/31	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/07/31	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9000	99.9000	(0.010)	0.0000	0.0000	0
2018/07/31	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/31	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
2018/07/31	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/07/31	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/07/31	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9000	101.9000	(0.010)	0.0000	0.0000	0
2018/07/31	IS02	20/12/2019			Interest Rate Swap	102.9000	102.9000	102.8900	102.8900	(0.010)	0.0000	0.0000	0
2018/07/31	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9600	98.9600	(0.020)	0.0000	0.0000	0
2018/07/31	IS02	22/06/2020			Interest Rate Swap	102.5900	102.5900	102.5700	102.5700	(0.019)	0.0000	0.0000	0
2018/07/31	IS02	21/09/2020			Interest Rate Swap	99.6400	99.6400	99.6100	99.6100	(0.030)	0.0000	0.0000	0
2018/07/31	IS05	17/12/2020			Interest Rate Swap	96.4900	96.4900	96.4700	96.4700	(0.021)	0.0000	0.0000	0
2018/07/31	IS05	16/03/2021			Interest Rate Swap	95.7100	95.7100	95.6900	95.6900	(0.021)	0.0000	0.0000	0
2018/07/31	IS05	15/06/2021			Interest Rate Swap	94.9000	94.9000	94.8900	94.8900	(0.011)	0.0000	0.0000	0
2018/07/31	IS05	21/09/2021			Interest Rate Swap	95.0800	95.0800	95.0500	95.0500	(0.032)	0.0000	0.0000	0
2018/07/31	IS05	21/12/2021			Interest Rate Swap	97.2600	97.2600	97.2300	97.2300	(0.031)	0.0000	0.0000	51
2018/07/31	IS05	15/03/2022			Interest Rate Swap	97.3900	97.3900	97.3400	97.3400	(0.051)	0.0000	0.0000	0
2018/07/31	IS05	21/06/2022			Interest Rate Swap	98.5700	98.5700	98.5100	98.5100	(0.061)	0.0000	0.0000	0
2018/07/31	IS05	20/09/2022			Interest Rate Swap	102.4700	102.4700	102.4100	102.4100	(0.059)	0.0000	0.0000	0
2018/07/31	IS05	20/12/2022			Interest Rate Swap	103.7000	103.7000	103.6400	103.6400	(0.058)	0.0000	0.0000	0
2018/07/31	IS05	22/03/2023			Interest Rate Swap	97.0800	97.0800	97.0200	97.0200	(0.062)	0.0000	0.0000	0
2018/07/31	IS05	20/06/2023			Interest Rate Swap	103.0900	103.0900	103.0300	103.0300	(0.058)	0.0000	0.0000	0
2018/07/31	IS05	19/09/2023			Interest Rate Swap	98.5900	98.5900	98.5200	98.5200	(0.071)	0.0000	0.0000	0
2018/07/31	IS10	17/12/2025			Interest Rate Swap	95.2100	95.2100	95.1900	95.1900	(0.021)	0.0000	0.0000	0
2018/07/31	IS10	16/03/2026			Interest Rate Swap	92.2000	92.2000	92.1800	92.1800	(0.022)	0.0000	0.0000	0
2018/07/31	IS10	15/06/2026			Interest Rate Swap	90.9200	90.9200	90.9200	90.9200	0.000	0.0000	0.0000	0
2018/07/31	IS10	21/09/2026			Interest Rate Swap	93.0700	93.0700	93.0700	93.0700	0.000	0.0000	0.0000	0
2018/07/31	IS10	21/12/2026			Interest Rate Swap	96.8300	96.8300	96.8400	96.8400	0.010	0.0000	0.0000	0
2018/07/31	IS10	15/03/2027			Interest Rate Swap	95.3800	95.3800	95.3900	95.3900	0.010	0.0000	0.0000	0
2018/07/31	IS10	21/06/2027			Interest Rate Swap	97.4300	97.4300	97.4500	97.4500	0.021	0.0000	0.0000	0
2018/07/31	IS10	20/09/2027			Interest Rate Swap	102.8400	102.8400	102.8600	102.8600	0.019	0.0000	0.0000	0
2018/07/31	IS10	20/12/2027			Interest Rate Swap	103.1700	103.1700	103.1800	103.1800	0.010	0.0000	0.0000	0
2018/07/31	IS10	22/03/2028			Interest Rate Swap	96.6800	96.6800	96.6800	96.6800	0.000	0.0000	0.0000	0
2018/07/31	IS10	20/06/2028			Interest Rate Swap	103.8100	103.8100	103.8100	103.8100	0.000	0.0000	0.0000	0
2018/07/31	IS10	19/09/2028			Interest Rate Swap	97.3800	97.3800	97.3700	97.3700	(0.010)	0.0000	0.0000	0
2018/07/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/31	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/31	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/31	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/31	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/31	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
2018/07/31	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R023	02/08/2018			Bond Future	8.0480	102.2408	8.0474	102.2430	(0.007)	0.0000	0.0000	14,658
2018/07/31	R023	02/08/2018	10.40	Call	Bond Future	8,323.4000	8.3234	8,325.6000	8.3256	0.026	0	0	0
2018/07/31	R023	02/08/2018	10.41	Call	Bond Future	8,356.9100	8.3569	8,359.1100	8.3591	0.026	0	0	0
2018/07/31	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R023	02/08/2018	10.39	Call	Bond Future	8,289.8700	8.2899	8,292.0700	8.2921	0.027	0	0	0
2018/07/31	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R023	01/11/2018	10.58	Call	Bond Future	8,332.5700	8.3326	8,334.7700	8.3348	0.026	0	0	0
2018/07/31	R023	01/11/2018	10.57	Put	Bond Future	0.3800	0.0004	0.3100	0.0003	(18.421)	0	0	0
2018/07/31	R023	01/11/2018			Bond Future	8.1069	100.1384	8.1063	100.1407	(0.008)	0.0000	0.0000	41,469
2018/07/31	R023	01/11/2018	10.59	Call	Bond Future	8,364.4500	8.3645	8,366.6600	8.3667	0.026	0	0	0
2018/07/31	R023	01/11/2018	10.59	Put	Bond Future	0.3400	0.0003	0.2800	0.0003	(17.647)	0	0	0
2018/07/31	R023	01/11/2018	10.58	Put	Bond Future	0.3600	0.0004	0.2900	0.0003	(19.444)	0	0	0
2018/07/31	R023	01/11/2018	10.57	Call	Bond Future	8,300.6800	8.3007	8,302.8800	8.3029	0.027	0	0	0
2018/07/31	R023	07/02/2019	10.59	Call	Bond Future	7,730.4700	7.7305	7,729.6000	7.7296	(0.011)	0	0	0
2018/07/31	R023	07/02/2019			Bond Future	8.1774	102.0792	8.1767	102.0816	(0.009)	0.0000	0.0000	0
2018/07/31	R023	07/02/2019	10.57	Call	Bond Future	7,670.9300	7.6709	7,669.9400	7.6699	(0.013)	0	0	0
2018/07/31	R023	07/02/2019	10.57	Put	Bond Future	26.7900	0.0268	23.3800	0.0234	(12.729)	0	0	0
2018/07/31	R023	07/02/2019	10.59	Put	Bond Future	25.5600	0.0256	22.2700	0.0223	(12.872)	0	0	0
2018/07/31	R023	07/02/2019	10.58	Call	Bond Future	7,700.7000	7.7007	7,699.7700	7.6998	(0.012)	0	0	0
2018/07/31	R023	07/02/2019	10.58	Put	Bond Future	26.1700	0.0262	22.8200	0.0228	(12.801)	0	0	0
2018/07/31	R023	02/05/2019	8.45	Call	Bond Future	1,881.3200	1.8813	1,856.4100	1.8564	(1.324)	0	0	0
2018/07/31	R023	02/05/2019	8.44	Put	Bond Future	1,205.5900	1.2056	1,178.0400	1.1780	(2.285)	0	0	0
2018/07/31	R023	02/05/2019			Bond Future	8.2338	99.8569	8.2330	99.8595	(0.010)	0.0000	0.0000	0
2018/07/31	R023	02/05/2019	8.46	Call	Bond Future	1,902.2700	1.9023	1,877.4000	1.8774	(1.307)	0	0	0
2018/07/31	R023	02/05/2019	8.46	Put	Bond Future	1,184.1500	1.1842	1,156.6900	1.1567	(2.319)	0	0	0
2018/07/31	R023	02/05/2019	8.45	Put	Bond Future	1,194.8200	1.1948	1,167.3200	1.1673	(2.302)	0	0	0
2018/07/31	R023	02/05/2019	8.44	Call	Bond Future	1,860.4700	1.8605	1,835.5100	1.8355	(1.342)	0	0	0
2018/07/31	R035	02/08/2018	9.42	Call	Bond Future	990.0800	0.9901	993.8400	0.9938	0.380	0	0	0
2018/07/31	R035	02/08/2018			Bond Future	9.3084	100.2228	9.3027	100.2691	(0.061)	0.0000	0.0000	37,551
2018/07/31	R035	02/08/2018	9.42	Put	Bond Future	88.0300	0.0880	45.5500	0.0455	(48.256)	0	0	0
2018/07/31	R035	02/08/2018	9.43	Call	Bond Future	1,057.5100	1.0575	1,065.5600	1.0656	0.761	0	0	0
2018/07/31	R035	02/08/2018	9.44	Put	Bond Future	64.0800	0.0641	29.9600	0.0300	(53.246)	0	0	0
2018/07/31	R035	02/08/2018	9.43	Put	Bond Future	75.2600	0.0753	37.0700	0.0371	(50.744)	0	0	0
2018/07/31	R035	02/08/2018	9.44	Call	Bond Future	1,126.4300	1.1264	1,138.5500	1.1386	1.076	0	0	0
2018/07/31	R035	01/11/2018	8.93	Call	Bond Future	865.5500	0.8656	923.7000	0.9237	6.718	0	0	0
2018/07/31	R035	01/11/2018	8.92	Put	Bond Future	4,563.4000	4.5634	4,574.6300	4.5746	0.246	0	0	0
2018/07/31	R035	01/11/2018			Bond Future	9.3709	97.5147	9.3651	97.5617	(0.063)	0.0000	0.0000	68,023
2018/07/31	R035	01/11/2018	8.94	Call	Bond Future	890.4100	0.8904	948.7400	0.9487	6.551	0	0	0
2018/07/31	R035	01/11/2018	8.94	Put	Bond Future	4,443.2600	4.4433	4,454.5400	4.4545	0.254	0	0	0
2018/07/31	R035	01/11/2018	8.93	Put	Bond Future	4,503.1400	4.5031	4,514.2400	4.5142	0.246	0	0	0
2018/07/31	R035	01/11/2018	8.92	Call	Bond Future	840.9700	0.8410	899.2500	0.8992	6.930	0	0	0
2018/07/31	R035	07/02/2019	8.98	Call	Bond Future	1,852.3400	1.8523	1,818.5000	1.8185	(1.827)	0	0	0
2018/07/31	R035	07/02/2019			Bond Future	9.4413	99.4045	9.4352	99.4526	(0.065)	0.0000	0.0000	298
2018/07/31	R035	07/02/2019	8.96	Call	Bond Future	1,792.2400	1.7922	1,758.4800	1.7585	(1.884)	0	0	0
2018/07/31	R035	07/02/2019	8.96	Put	Bond Future	5,708.9500	5.7089	5,627.0600	5.6271	(1.434)	0	0	0
2018/07/31	R035	07/02/2019	8.98	Put	Bond Future	5,601.6000	5.6016	5,519.6300	5.5196	(1.463)	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
2018/07/31	R035	07/02/2019	8.97	Call	Bond Future	1,822.1500	1.8222	1,788.3400	1.7883	(1.856)	0	0	0
2018/07/31	R035	07/02/2019	8.97	Put	Bond Future	5,655.0800	5.6551	5,573.1400	5.5731	(1.449)	0	0	0
2018/07/31	R035	02/05/2019	9.74	Put	Bond Future	3,359.8900	3.3599	3,352.2300	3.3522	(0.228)	0	0	0
2018/07/31	R035	02/05/2019			Bond Future	9.4982	96.5673	9.4919	96.6163	(0.066)	0.0000	0.0000	0
2018/07/31	R035	02/05/2019	9.74	Call	Bond Future	5,219.0800	5.2191	5,260.4200	5.2604	0.792	0	0	0
2018/07/31	R035	02/05/2019	9.75	Call	Bond Future	5,263.9300	5.2639	5,305.0500	5.3050	0.781	0	0	0
2018/07/31	R035	02/05/2019	9.75	Put	Bond Future	3,329.0200	3.3290	3,321.1400	3.3211	(0.237)	0	0	0
2018/07/31	R035	02/05/2019	9.73	Call	Bond Future	5,174.7200	5.1747	5,215.6300	5.2156	0.791	0	0	0
2018/07/31	R035	02/05/2019	9.73	Put	Bond Future	3,391.3400	3.3913	3,383.2500	3.3832	(0.239)	0	0	0
2018/07/31	R186	02/08/2018	9.04	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/07/31	R186	02/08/2018	8.48	Put	Bond Future	712.9400	0.7129	656.2900	0.6563	(7.946)	0	0	0
2018/07/31	R186	02/08/2018	8.25	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	3,020
2018/07/31	R186	02/08/2018			Bond Future	8.5833	112.6082	8.5777	112.6440	(0.066)	0.0000	0.0000	70,061
2018/07/31	R186	02/08/2018	8.90	Call	Bond Future	1,977.0000	1.9770	2,012.3800	2.0124	1.790	0	0	0
2018/07/31	R186	02/08/2018	8.90	Put	Bond Future	0.4800	0.0005	0.0400	0.0000	(91.667)	0	0	2,500
2018/07/31	R186	02/08/2018	8.47	Call	Bond Future	47.9600	0.0480	29.2400	0.0292	(39.033)	0	0	0
2018/07/31	R186	02/08/2018	8.47	Put	Bond Future	766.7100	0.7667	712.1700	0.7122	(7.114)	0	0	0
2018/07/31	R186	02/08/2018	8.50	Call	Bond Future	82.3400	0.0823	57.5300	0.0575	(30.131)	0	0	0
2018/07/31	R186	02/08/2018	8.50	Put	Bond Future	610.2400	0.6102	549.6100	0.5496	(9.935)	0	0	0
2018/07/31	R186	02/08/2018	9.04	Call	Bond Future	2,835.6500	2.8356	2,871.4600	2.8715	1.263	0	0	0
2018/07/31	R186	02/08/2018	8.48	Call	Bond Future	57.8500	0.0579	37.0200	0.0370	(36.007)	0	0	0
2018/07/31	R186	02/08/2018	8.25	Put	Bond Future	2,131.5400	2.1315	2,095.6500	2.0956	(1.684)	0	0	0
2018/07/31	R186	02/08/2018	7.50	Put	Bond Future	7,126.0100	7.1260	7,090.1900	7.0902	(0.503)	0	0	0
2018/07/31	R186	02/08/2018	8.75	Call	Bond Future	1,065.1900	1.0652	1,088.3500	1.0883	2.174	0	0	2,500
2018/07/31	R186	02/08/2018	8.75	Put	Bond Future	19.1100	0.0191	6.4500	0.0065	(66.248)	0	0	2,500
2018/07/31	R186	02/08/2018	8.46	Call	Bond Future	39.4500	0.0394	22.8500	0.0229	(42.079)	0	0	0
2018/07/31	R186	02/08/2018	8.46	Put	Bond Future	821.9100	0.8219	769.4900	0.7695	(6.378)	0	0	0
2018/07/31	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/31	R186	01/11/2018	8.90	Call	Bond Future	2,613.8000	2.6138	2,624.6800	2.6247	0.416	0	0	0
2018/07/31	R186	01/11/2018	9.14	Call	Bond Future	3,653.4900	3.6535	3,669.0900	3.6691	0.427	0	0	0
2018/07/31	R186	01/11/2018	7.96	Put	Bond Future	4,587.2400	4.5872	4,548.6700	4.5487	(0.841)	0	0	0
2018/07/31	R186	01/11/2018	8.54	Put	Bond Future	2,014.7800	2.0148	1,981.2400	1.9812	(1.665)	0	0	0
2018/07/31	R186	01/11/2018			Bond Future	8.6433	114.6167	8.6373	114.6532	(0.069)	0.0000	0.0000	55,290
2018/07/31	R186	01/11/2018	8.46	Put	Bond Future	2,294.2600	2.2943	2,259.3800	2.2594	(1.520)	0	0	0
2018/07/31	R186	01/11/2018	8.46	Call	Bond Future	1,160.0200	1.1600	1,161.6100	1.1616	0.137	0	0	5,000
2018/07/31	R186	01/11/2018	8.53	Call	Bond Future	1,349.5100	1.3495	1,352.2600	1.3523	0.204	0	0	0
2018/07/31	R186	01/11/2018	8.53	Put	Bond Future	2,048.7400	2.0487	2,015.0200	2.0150	(1.646)	0	0	0
2018/07/31	R186	01/11/2018	8.90	Put	Bond Future	1,050.1000	1.0501	1,024.5100	1.0245	(2.437)	0	0	2,500
2018/07/31	R186	01/11/2018	9.14	Put	Bond Future	654.0500	0.6541	633.1800	0.6332	(3.191)	0	0	5,000
2018/07/31	R186	01/11/2018	7.96	Call	Bond Future	280.4900	0.2805	278.3900	0.2784	(0.749)	0	0	5,000
2018/07/31	R186	01/11/2018	8.54	Call	Bond Future	1,377.5100	1.3775	1,380.4400	1.3804	0.213	0	0	0
2018/07/31	R186	01/11/2018	8.52	Call	Bond Future	1,321.6200	1.3216	1,324.2000	1.3242	0.195	0	0	0
2018/07/31	R186	01/11/2018	8.52	Put	Bond Future	2,082.8600	2.0829	2,048.9700	2.0490	(1.627)	0	0	0
2018/07/31	R186	07/02/2019	8.20	Call	Bond Future	1,165.5200	1.1655	1,134.5500	1.1345	(2.657)	0	0	0
2018/07/31	R186	07/02/2019	8.21	Put	Bond Future	4,227.1200	4.2271	4,158.7700	4.1588	(1.617)	0	0	0
2018/07/31	R186	07/02/2019			Bond Future	8.7107	111.5328	8.7044	111.5701	(0.072)	0.0000	0.0000	719
2018/07/31	R186	07/02/2019	8.20	Put	Bond Future	4,268.0700	4.2681	4,199.8000	4.1998	(1.600)	0	0	0

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2018/07/31	R186	07/02/2019	8.21	Call	Bond Future	1,186.4000	1.1864	1,155.3500	1.1553	(2.617)	0	0	0
2018/07/31	R186	07/02/2019	8.22	Call	Bond Future	1,207.8100	1.2078	1,176.6800	1.1767	(2.577)	0	0	0
2018/07/31	R186	07/02/2019	8.22	Put	Bond Future	4,186.7400	4.1867	4,118.3100	4.1183	(1.634)	0	0	0
2018/07/31	R186	02/05/2019	9.01	Put	Bond Future	2,276.0600	2.2761	2,290.4600	2.2905	0.633	0	0	0
2018/07/31	R186	02/05/2019	9.02	Call	Bond Future	3,686.5800	3.6866	3,739.8100	3.7398	1.444	0	0	0
2018/07/31	R186	02/05/2019			Bond Future	8.7714	113.3959	8.7648	113.4340	(0.075)	0.0000	0.0000	0
2018/07/31	R186	02/05/2019	9.03	Call	Bond Future	3,721.9900	3.7220	3,776.4100	3.7764	1.462	0	0	0
2018/07/31	R186	02/05/2019	9.03	Put	Bond Future	2,232.8900	2.2329	2,249.3100	2.2493	0.735	0	0	0
2018/07/31	R186	02/05/2019	9.01	Call	Bond Future	3,650.9500	3.6510	3,703.3500	3.7033	1.435	0	0	0
2018/07/31	R186	02/05/2019	9.02	Put	Bond Future	2,254.5700	2.2546	2,269.8000	2.2698	0.676	0	0	0
2018/07/31	R197	02/08/2018			Bond Future	297.7031	297.7031	297.7095	297.7095	0.002	0.0000	0.0000	1,235
2018/07/31	R197	01/11/2018			Bond Future	303.0857	303.0857	303.0922	303.0922	0.002	0.0000	0.0000	2,350
2018/07/31	R197	07/02/2019			Bond Future	301.6574	301.6574	301.6644	301.6644	0.002	0.0000	0.0000	0
2018/07/31	R197	02/05/2019			Bond Future	306.7510	306.7510	306.7585	306.7585	0.002	0.0000	0.0000	0
2018/07/31	R202	02/08/2018			Bond Future	232.7499	232.7499	233.0337	233.0337	0.122	0.0000	0.0000	12,245
2018/07/31	R202	01/11/2018			Bond Future	236.9580	236.9580	237.2472	237.2472	0.122	0.0000	0.0000	10,129
2018/07/31	R202	07/02/2019			Bond Future	237.6854	237.6854	237.9806	237.9806	0.124	0.0000	0.0000	0
2018/07/31	R202	02/05/2019			Bond Future	241.6991	241.6991	241.9994	241.9994	0.124	0.0000	0.0000	0
2018/07/31	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R204	02/08/2018			Bond Future	6.6041	101.5023	6.6084	101.5007	0.065	0.0000	0.0000	7,022
2018/07/31	R204	02/08/2018	8.98	Call	Bond Future	869.4500	0.8694	867.8700	0.8679	(0.182)	0	0	0
2018/07/31	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R204	02/08/2018	8.99	Call	Bond Future	873.0800	0.8731	871.5000	0.8715	(0.181)	0	0	0
2018/07/31	R204	02/08/2018	8.97	Call	Bond Future	865.8300	0.8658	864.2500	0.8642	(0.182)	0	0	0
2018/07/31	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R207	02/08/2018	6.86	Put	Bond Future	682.1700	0.6822	688.5000	0.6885	0.928	0	0	0
2018/07/31	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R207	02/08/2018			Bond Future	7.3666	100.2896	7.3713	100.2833	0.064	0.0000	0.0000	3,471
2018/07/31	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R207	02/08/2018	6.85	Put	Bond Future	695.7000	0.6957	702.0300	0.7020	0.910	0	0	0
2018/07/31	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R207	02/08/2018	6.87	Put	Bond Future	668.6500	0.6686	674.9800	0.6750	0.947	0	0	0
2018/07/31	R207	01/11/2018	6.76	Put	Bond Future	722.8800	0.7229	727.6900	0.7277	0.665	0	0	0
2018/07/31	R207	01/11/2018			Bond Future	7.3858	102.0784	7.3915	102.0719	0.078	0.0000	0.0000	17,852
2018/07/31	R207	01/11/2018	6.75	Call	Bond Future	17.6900	0.0177	16.0800	0.0161	(9.101)	0	0	0
2018/07/31	R207	01/11/2018	6.75	Put	Bond Future	733.7800	0.7338	738.6100	0.7386	0.658	0	0	0
2018/07/31	R207	01/11/2018	6.76	Call	Bond Future	18.1100	0.0181	16.4800	0.0165	(9.001)	0	0	0
2018/07/31	R207	01/11/2018	6.74	Call	Bond Future	17.2700	0.0173	15.7000	0.0157	(9.091)	0	0	0
2018/07/31	R207	01/11/2018	6.74	Put	Bond Future	744.6800	0.7447	749.5500	0.7495	0.654	0	0	0
2018/07/31	R207	07/02/2019	6.52	Call	Bond Future	18.1200	0.0181	16.5500	0.0166	(8.664)	0	0	0
2018/07/31	R207	07/02/2019	6.51	Put	Bond Future	811.7400	0.8117	816.6600	0.8167	0.606	0	0	0
2018/07/31	R207	07/02/2019			Bond Future	7.4104	100.4117	7.4178	100.4052	0.100	0.0000	0.0000	0
2018/07/31	R207	07/02/2019	6.53	Call	Bond Future	18.5700	0.0186	16.9800	0.0170	(8.562)	0	0	0
2018/07/31	R207	07/02/2019	6.53	Put	Bond Future	794.8000	0.7948	799.6700	0.7997	0.613	0	0	0

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2018/07/31	R207	07/02/2019	6.52	Put	Bond Future	803.2200	0.8032	808.1100	0.8081	0.609	0	0	0
2018/07/31	R207	07/02/2019	6.51	Call	Bond Future	17.7700	0.0178	16.2300	0.0162	(8.666)	0	0	0
2018/07/31	R207	02/05/2019	7.63	Call	Bond Future	289.5800	0.2896	280.2300	0.2802	(3.229)	0	0	0
2018/07/31	R207	02/05/2019			Bond Future	7.4593	102.0891	7.4691	102.0826	0.131	0.0000	0.0000	0
2018/07/31	R207	02/05/2019	7.61	Call	Bond Future	280.6100	0.2806	271.6500	0.2716	(3.193)	0	0	0
2018/07/31	R207	02/05/2019	7.61	Put	Bond Future	180.8500	0.1809	178.3700	0.1784	(1.371)	0	0	0
2018/07/31	R207	02/05/2019	7.63	Put	Bond Future	176.5900	0.1766	173.7200	0.1737	(1.625)	0	0	0
2018/07/31	R207	02/05/2019	7.62	Call	Bond Future	285.0900	0.2851	275.7500	0.2757	(3.276)	0	0	0
2018/07/31	R207	02/05/2019	7.62	Put	Bond Future	178.7100	0.1787	175.8500	0.1759	(1.600)	0	0	0
2018/07/31	R208	02/08/2018	7.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R208	02/08/2018			Bond Future	7.6729	100.1920	7.6723	100.1934	(0.007)	0.0000	0.0000	7,728
2018/07/31	R208	02/08/2018	7.12	Put	Bond Future	1,296.0900	1.2961	1,294.7600	1.2948	(0.103)	0	0	0
2018/07/31	R208	02/08/2018	7.14	Put	Bond Future	1,248.8400	1.2488	1,247.5100	1.2475	(0.106)	0	0	0
2018/07/31	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R208	02/08/2018	7.13	Put	Bond Future	1,272.4600	1.2725	1,271.1300	1.2711	(0.105)	0	0	0
2018/07/31	R208	01/11/2018	7.11	Put	Bond Future	1,365.1500	1.3651	1,361.2200	1.3612	(0.288)	0	0	0
2018/07/31	R208	01/11/2018			Bond Future	7.7242	98.5796	7.7236	98.5809	(0.008)	0.0000	0.0000	28,717
2018/07/31	R208	01/11/2018	7.11	Call	Bond Future	49.2400	0.0492	46.6700	0.0467	(5.219)	0	0	0
2018/07/31	R208	01/11/2018	7.12	Call	Bond Future	50.8000	0.0508	48.1800	0.0482	(5.157)	0	0	0
2018/07/31	R208	01/11/2018	7.10	Put	Bond Future	1,385.3300	1.3853	1,381.4500	1.3815	(0.280)	0	0	0
2018/07/31	R208	01/11/2018	7.12	Put	Bond Future	1,345.1100	1.3451	1,341.1300	1.3411	(0.296)	0	0	0
2018/07/31	R208	01/11/2018	7.10	Call	Bond Future	47.8100	0.0478	45.2900	0.0453	(5.271)	0	0	0
2018/07/31	R208	07/02/2019	7.07	Call	Bond Future	98.9800	0.0990	88.3900	0.0884	(10.699)	0	0	0
2018/07/31	R208	07/02/2019	7.08	Put	Bond Future	1,461.5600	1.4616	1,450.3200	1.4503	(0.769)	0	0	0
2018/07/31	R208	07/02/2019	7.06	Put	Bond Future	1,495.8900	1.4959	1,483.0000	1.4830	(0.862)	0	0	0
2018/07/31	R208	07/02/2019			Bond Future	7.7881	100.4900	7.7873	100.4915	(0.010)	0.0000	0.0000	0
2018/07/31	R208	07/02/2019	7.07	Put	Bond Future	1,478.7800	1.4788	1,466.7000	1.4667	(0.817)	0	0	0
2018/07/31	R208	07/02/2019	7.08	Call	Bond Future	101.1400	0.1011	91.3900	0.0914	(9.640)	0	0	0
2018/07/31	R208	07/02/2019	7.06	Call	Bond Future	96.7000	0.0967	85.3000	0.0853	(11.789)	0	0	0
2018/07/31	R208	02/05/2019	8.03	Put	Bond Future	557.8600	0.5579	587.8800	0.5879	5.381	0	0	0
2018/07/31	R208	02/05/2019	8.02	Call	Bond Future	857.6300	0.8576	888.6200	0.8886	3.613	0	0	0
2018/07/31	R208	02/05/2019			Bond Future	7.8482	98.7690	7.8472	98.7706	(0.012)	0.0000	0.0000	0
2018/07/31	R208	02/05/2019	8.03	Call	Bond Future	868.6200	0.8686	900.2300	0.9002	3.639	0	0	0
2018/07/31	R208	02/05/2019	8.02	Put	Bond Future	563.9300	0.5639	593.3300	0.5933	5.213	0	0	0
2018/07/31	R208	02/05/2019	8.04	Call	Bond Future	879.9900	0.8800	911.8900	0.9119	3.625	0	0	0
2018/07/31	R208	02/05/2019	8.04	Put	Bond Future	552.1800	0.5522	582.4900	0.5825	5.489	0	0	0
2018/07/31	R209	02/08/2018	9.66	Call	Bond Future	2,501.7800	2.5018	2,540.2000	2.5402	1.536	0	0	435
2018/07/31	R209	02/08/2018	8.96	Put	Bond Future	2,315.2000	2.3152	2,276.2300	2.2762	(1.683)	0	0	0
2018/07/31	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	02/08/2018	8.46	Put	Bond Future	6,051.2600	6.0513	6,012.5400	6.0125	(0.640)	0	0	0
2018/07/31	R209	02/08/2018	10.38	Call	Bond Future	6,999.2500	6.9992	7,037.9700	7.0380	0.553	0	0	0
2018/07/31	R209	02/08/2018	9.21	Call	Bond Future	119.1000	0.1191	89.2400	0.0892	(25.071)	0	0	0
2018/07/31	R209	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	02/08/2018			Bond Future	9.2881	76.0681	9.2825	76.1068	(0.060)	0.0000	0.0000	78,391
2018/07/31	R209	02/08/2018	10.21	Call	Bond Future	5,976.3100	5.9763	6,015.0300	6.0150	0.648	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
2018/07/31	R209	02/08/2018	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/31	R209	02/08/2018	8.96	Call	Bond Future	0.3000	0.0003	0.0500	0.0001	(83.333)	0	0	5,000
2018/07/31	R209	02/08/2018	9.43	Call	Bond Future	1,017.0300	1.0170	1,030.2400	1.0302	1.299	0	0	0
2018/07/31	R209	02/08/2018	9.43	Put	Bond Future	47.4300	0.0474	21.9200	0.0219	(53.785)	0	0	5,000
2018/07/31	R209	02/08/2018	10.84	Call	Bond Future	9,653.4000	9.6534	9,692.1200	9.6921	0.401	0	0	0
2018/07/31	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/31	R209	02/08/2018	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	02/08/2018	8.83	Put	Bond Future	3,261.5600	3.2616	3,222.8400	3.2228	(1.187)	0	0	0
2018/07/31	R209	02/08/2018	8.49	Put	Bond Future	5,819.6800	5.8197	5,780.9600	5.7810	(0.665)	0	0	0
2018/07/31	R209	02/08/2018	9.21	Put	Bond Future	660.5400	0.6605	591.9600	0.5920	(10.382)	0	0	0
2018/07/31	R209	02/08/2018	9.66	Put	Bond Future	0.3300	0.0003	0.0300	0.0000	(90.909)	0	0	0
2018/07/31	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/31	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	02/08/2018	10.39	Call	Bond Future	7,058.7000	7.0587	7,097.4200	7.0974	0.549	0	0	0
2018/07/31	R209	02/08/2018	10.40	Call	Bond Future	7,118.0700	7.1181	7,156.7900	7.1568	0.544	0	0	0
2018/07/31	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	01/11/2018	1,016.00	Call	Bond Future	73,389.2900	73.3893	73,428.8100	73.4288	0.054	0	0	0
2018/07/31	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	01/11/2018	9.34	Put	Bond Future	2,027.2700	2.0273	2,029.2900	2.0293	0.100	0	0	0
2018/07/31	R209	01/11/2018	9.97	Call	Bond Future	4,768.6200	4.7686	4,836.1200	4.8361	1.416	0	0	0
2018/07/31	R209	01/11/2018	9.64	Call	Bond Future	3,197.0600	3.1971	3,254.7300	3.2547	1.804	0	0	2,000
2018/07/31	R209	01/11/2018	9.98	Put	Bond Future	656.2500	0.6563	684.2300	0.6842	4.264	0	0	2,000
2018/07/31	R209	01/11/2018	10.00	Call	Bond Future	4,920.7700	4.9208	4,988.2700	4.9883	1.372	0	0	0
2018/07/31	R209	01/11/2018	9.47	Call	Bond Future	0.0000	0.0000	2,534.4200	2.5344	100.000	0	0	0
2018/07/31	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	984.2500	0.9842	100.000	0	0	0
2018/07/31	R209	01/11/2018	9.82	Call	Bond Future	0.0000	0.0000	4,093.1000	4.0931	100.000	0	0	0
2018/07/31	R209	01/11/2018			Bond Future	9.3432	74.2772	9.3374	74.3167	(0.062)	0.0000	0.0000	120,196
2018/07/31	R209	01/11/2018	1,016.01	Call	Bond Future	73,389.2900	73.3893	73,428.8100	73.4288	0.054	0	0	0
2018/07/31	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	01/11/2018	8.89	Put	Bond Future	3,919.9400	3.9199	3,932.1800	3.9322	0.312	0	0	0
2018/07/31	R209	01/11/2018	8.89	Call	Bond Future	730.6100	0.7306	782.3700	0.7824	7.084	0	0	2,000
2018/07/31	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R209	01/11/2018	1,015.99	Call	Bond Future	73,389.2800	73.3893	73,428.8000	73.4288	0.054	0	0	0
2018/07/31	R209	01/11/2018	9.34	Call	Bond Future	2,005.4300	2.0054	2,046.9700	2.0470	2.071	0	0	0
2018/07/31	R209	01/11/2018	9.97	Put	Bond Future	668.3400	0.6683	696.3200	0.6963	4.186	0	0	0
2018/07/31	R209	01/11/2018	9.64	Put	Bond Future	1,212.2900	1.2123	1,230.4400	1.2304	1.497	0	0	0
2018/07/31	R209	01/11/2018	9.98	Call	Bond Future	4,819.1900	4.8192	4,886.6900	4.8867	1.401	0	0	0
2018/07/31	R209	01/11/2018	10.00	Put	Bond Future	632.7800	0.6328	660.7600	0.6608	4.422	0	0	5,850
2018/07/31	R209	01/11/2018	9.47	Put	Bond Future	0.0000	0.0000	1,637.2000	1.6372	100.000	0	0	760
2018/07/31	R209	01/11/2018	8.98	Put	Bond Future	0.0000	0.0000	3,484.9100	3.4849	100.000	0	0	0
2018/07/31	R209	01/11/2018	9.49	Call	Bond Future	0.0000	0.0000	2,613.8700	2.6139	100.000	0	0	0
2018/07/31	R209	01/11/2018	9.82	Put	Bond Future	0.0000	0.0000	903.2700	0.9033	100.000	0	0	760
2018/07/31	R209	01/11/2018	9.94	Call	Bond Future	4,617.5800	4.6176	4,685.0200	4.6850	1.461	0	0	0
2018/07/31	R209	01/11/2018	9.94	Put	Bond Future	705.7700	0.7058	733.6900	0.7337	3.956	0	0	0
2018/07/31	R209	01/11/2018	10.57	Call	Bond Future	7,932.7600	7.9328	7,955.0200	7.9550	0.281	0	0	0
2018/07/31	R209	01/11/2018	10.57	Put	Bond Future	217.2500	0.2173	199.9900	0.2000	(7.945)	0	0	0
2018/07/31	R209	01/11/2018	9.49	Put	Bond Future	0.0000	0.0000	1,582.7000	1.5827	100.000	0	0	0
2018/07/31	R209	01/11/2018	9.84	Call	Bond Future	0.0000	0.0000	4,190.2300	4.1902	100.000	0	0	0

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2018/07/31	R209	01/11/2018	9.84	Put	Bond Future	0.0000	0.0000	872.6300	0.8726	100.000	0	0	0
2018/07/31	R209	01/11/2018	8.99	Put	Bond Future	0.0000	0.0000	3,437.5300	3.4375	100.000	0	0	0
2018/07/31	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	1,008.5100	1.0085	100.000	0	0	760
2018/07/31	R209	07/02/2019	8.97	Put	Bond Future	4,694.0400	4.6940	4,626.3500	4.6263	(1.442)	0	0	0
2018/07/31	R209	07/02/2019			Bond Future	9.4037	75.7166	9.3977	75.7569	(0.063)	0.0000	0.0000	340
2018/07/31	R209	07/02/2019	8.96	Call	Bond Future	1,656.9700	1.6570	1,629.5600	1.6296	(1.654)	0	0	0
2018/07/31	R209	07/02/2019	8.96	Put	Bond Future	4,738.9900	4.7390	4,671.3200	4.6713	(1.428)	0	0	0
2018/07/31	R209	07/02/2019	8.97	Call	Bond Future	1,683.5400	1.6835	1,656.1100	1.6561	(1.629)	0	0	0
2018/07/31	R209	07/02/2019	8.95	Call	Bond Future	1,630.4400	1.6304	1,603.0500	1.6031	(1.680)	0	0	0
2018/07/31	R209	07/02/2019	8.95	Put	Bond Future	4,784.0800	4.7841	4,716.4300	4.7164	(1.414)	0	0	0
2018/07/31	R209	02/05/2019	9.70	Put	Bond Future	2,901.0100	2.9010	2,895.7600	2.8958	(0.181)	0	0	0
2018/07/31	R209	02/05/2019			Bond Future	9.4556	73.8335	9.4495	73.8745	(0.065)	0.0000	0.0000	0
2018/07/31	R209	02/05/2019	9.69	Call	Bond Future	4,467.7200	4.4677	4,503.6900	4.5037	0.805	0	0	0
2018/07/31	R209	02/05/2019	9.69	Put	Bond Future	2,927.7700	2.9278	2,922.6900	2.9227	(0.174)	0	0	0
2018/07/31	R209	02/05/2019	9.70	Call	Bond Future	4,505.6000	4.5056	4,541.4000	4.5414	0.795	0	0	0
2018/07/31	R209	02/05/2019	9.68	Call	Bond Future	4,429.9700	4.4300	4,465.8500	4.4658	0.810	0	0	0
2018/07/31	R209	02/05/2019	9.68	Put	Bond Future	2,954.7500	2.9548	2,949.5800	2.9496	(0.175)	0	0	0
2018/07/31	R210	02/08/2018			Bond Future	185.5429	185.5429	185.2372	185.2372	(0.165)	0.0000	0.0000	300
2018/07/31	R210	01/11/2018			Bond Future	186.3976	186.3976	186.0863	186.0863	(0.167)	0.0000	0.0000	2,149
2018/07/31	R210	07/02/2019			Bond Future	190.0431	190.0431	189.7261	189.7261	(0.167)	0.0000	0.0000	0
2018/07/31	R210	02/05/2019			Bond Future	190.7022	190.7022	190.3800	190.3800	(0.169)	0.0000	0.0000	0
2018/07/31	R212	02/08/2018			Bond Future	153.4421	153.4421	153.4449	153.4449	0.002	0.0000	0.0000	2,357
2018/07/31	R212	01/11/2018			Bond Future	156.2165	156.2165	156.2193	156.2193	0.002	0.0000	0.0000	3,476
2018/07/31	R212	07/02/2019			Bond Future	157.1180	157.1180	157.1212	157.1212	0.002	0.0000	0.0000	0
2018/07/31	R212	02/05/2019			Bond Future	159.7711	159.7711	159.7745	159.7745	0.002	0.0000	0.0000	0
2018/07/31	R213	02/08/2018	9.06	Call	Bond Future	244.0100	0.2440	211.8500	0.2118	(13.180)	0	0	0
2018/07/31	R213	02/08/2018	9.05	Put	Bond Future	403.0000	0.4030	332.9600	0.3330	(17.380)	0	0	0
2018/07/31	R213	02/08/2018			Bond Future	9.0782	87.6446	9.0726	87.6820	(0.062)	0.0000	0.0000	14,535
2018/07/31	R213	02/08/2018	9.07	Call	Bond Future	274.3500	0.2743	243.1000	0.2431	(11.391)	0	0	0
2018/07/31	R213	02/08/2018	9.07	Put	Bond Future	328.8700	0.3289	260.2400	0.2602	(20.868)	0	0	0
2018/07/31	R213	02/08/2018	9.06	Put	Bond Future	364.7500	0.3648	295.2100	0.2952	(19.065)	0	0	0
2018/07/31	R213	02/08/2018	9.05	Call	Bond Future	215.9700	0.2160	183.3100	0.1833	(15.122)	0	0	0
2018/07/31	R213	01/11/2018	8.65	Call	Bond Future	619.6300	0.6196	610.9200	0.6109	(1.406)	0	0	0
2018/07/31	R213	01/11/2018	8.64	Put	Bond Future	3,934.7400	3.9347	3,888.0100	3.8880	(1.188)	0	0	0
2018/07/31	R213	01/11/2018			Bond Future	9.1386	85.6618	9.1327	85.6999	(0.064)	0.0000	0.0000	32,893
2018/07/31	R213	01/11/2018	8.66	Call	Bond Future	637.6600	0.6377	629.0700	0.6291	(1.347)	0	0	0
2018/07/31	R213	01/11/2018	8.66	Put	Bond Future	3,833.5300	3.8335	3,786.8900	3.7869	(1.217)	0	0	0
2018/07/31	R213	01/11/2018	8.65	Put	Bond Future	3,884.0000	3.8840	3,837.2400	3.8372	(1.204)	0	0	0
2018/07/31	R213	01/11/2018	8.64	Call	Bond Future	601.8000	0.6018	593.1200	0.5931	(1.442)	0	0	0
2018/07/31	R213	07/02/2019	8.68	Call	Bond Future	1,337.5400	1.3375	1,313.7000	1.3137	(1.782)	0	0	0
2018/07/31	R213	07/02/2019			Bond Future	9.2067	87.3220	9.2006	87.3609	(0.066)	0.0000	0.0000	112
2018/07/31	R213	07/02/2019	8.68	Put	Bond Future	4,800.9400	4.8009	4,738.1800	4.7382	(1.307)	0	0	0
2018/07/31	R213	07/02/2019	8.69	Call	Bond Future	1,360.6100	1.3606	1,336.9600	1.3370	(1.738)	0	0	0
2018/07/31	R213	07/02/2019	8.70	Put	Bond Future	4,712.3500	4.7124	4,649.7400	4.6497	(1.329)	0	0	0
2018/07/31	R213	07/02/2019	8.69	Put	Bond Future	4,756.4900	4.7565	4,693.9200	4.6939	(1.315)	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
2018/07/31	R213	07/02/2019	8.70	Call	Bond Future	1,383.9200	1.3839	1,360.2300	1.3602	(1.712)	0	0	0
2018/07/31	R213	02/05/2019	9.49	Call	Bond Future	4,129.8200	4.1298	4,181.9300	4.1819	1.262	0	0	0
2018/07/31	R213	02/05/2019	9.48	Put	Bond Future	2,731.7000	2.7317	2,744.1300	2.7441	0.455	0	0	0
2018/07/31	R213	02/05/2019			Bond Future	9.2618	85.2333	9.2555	85.2729	(0.068)	0.0000	0.0000	0
2018/07/31	R213	02/05/2019	9.50	Call	Bond Future	4,166.5000	4.1665	4,218.3900	4.2184	1.245	0	0	0
2018/07/31	R213	02/05/2019	9.50	Put	Bond Future	2,681.6300	2.6816	2,693.8900	2.6939	0.457	0	0	0
2018/07/31	R213	02/05/2019	9.49	Put	Bond Future	2,706.5700	2.7066	2,719.0500	2.7190	0.461	0	0	0
2018/07/31	R213	02/05/2019	9.48	Call	Bond Future	4,093.2600	4.0933	4,145.3200	4.1453	1.272	0	0	0
2018/07/31	R214	02/08/2018	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R214	02/08/2018			Bond Future	9.4330	75.6091	9.4274	75.6497	(0.059)	0.0000	0.0000	15,576
2018/07/31	R214	02/08/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R214	02/08/2018	8.94	Put	Bond Future	3,708.5600	3.7086	3,667.9800	3.6680	(1.094)	0	0	0
2018/07/31	R214	02/08/2018	8.96	Put	Bond Future	3,552.3500	3.5524	3,511.7700	3.5118	(1.142)	0	0	0
2018/07/31	R214	02/08/2018	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R214	02/08/2018	8.95	Put	Bond Future	3,630.3900	3.6304	3,589.8100	3.5898	(1.118)	0	0	0
2018/07/31	R214	01/11/2018	8.99	Put	Bond Future	4,364.9600	4.3650	4,383.5600	4.3836	0.426	0	0	0
2018/07/31	R214	01/11/2018	8.98	Call	Bond Future	629.9200	0.6299	688.2300	0.6882	9.257	0	0	0
2018/07/31	R214	01/11/2018			Bond Future	9.4891	73.6649	9.4833	73.7063	(0.061)	0.0000	0.0000	33,662
2018/07/31	R214	01/11/2018	8.99	Call	Bond Future	648.6000	0.6486	708.5900	0.7086	9.249	0	0	0
2018/07/31	R214	01/11/2018	8.98	Put	Bond Future	4,423.7900	4.4238	4,440.7100	4.4407	0.382	0	0	0
2018/07/31	R214	01/11/2018	9.00	Call	Bond Future	667.6400	0.6676	729.4600	0.7295	9.259	0	0	0
2018/07/31	R214	01/11/2018	9.00	Put	Bond Future	4,306.6000	4.3066	4,327.0300	4.3270	0.474	0	0	0
2018/07/31	R214	07/02/2019	9.05	Put	Bond Future	5,257.0600	5.2571	5,278.2200	5.2782	0.403	0	0	0
2018/07/31	R214	07/02/2019			Bond Future	9.5516	75.0926	9.5457	75.1348	(0.062)	0.0000	0.0000	0
2018/07/31	R214	07/02/2019	9.04	Call	Bond Future	1,539.0800	1.5391	1,602.6400	1.6026	4.130	0	0	0
2018/07/31	R214	07/02/2019	9.04	Put	Bond Future	5,307.2200	5.3072	5,328.6100	5.3286	0.403	0	0	0
2018/07/31	R214	07/02/2019	9.05	Call	Bond Future	1,565.5200	1.5655	1,628.8500	1.6288	4.045	0	0	0
2018/07/31	R214	07/02/2019	9.03	Call	Bond Future	1,513.0900	1.5131	1,576.8700	1.5769	4.215	0	0	0
2018/07/31	R214	07/02/2019	9.03	Put	Bond Future	5,357.9500	5.3579	5,379.5600	5.3796	0.403	0	0	0
2018/07/31	R214	02/05/2019	9.87	Call	Bond Future	4,894.0000	4.8940	4,949.3900	4.9494	1.132	0	0	0
2018/07/31	R214	02/05/2019	9.85	Call	Bond Future	4,814.9100	4.8149	4,867.9800	4.8680	1.102	0	0	0
2018/07/31	R214	02/05/2019			Bond Future	9.6021	73.0529	9.5959	73.0959	(0.064)	0.0000	0.0000	0
2018/07/31	R214	02/05/2019	9.85	Put	Bond Future	3,109.6800	3.1097	3,119.7600	3.1198	0.324	0	0	0
2018/07/31	R214	02/05/2019	9.87	Put	Bond Future	3,054.0400	3.0540	3,066.4400	3.0664	0.406	0	0	0
2018/07/31	R214	02/05/2019	9.86	Call	Bond Future	4,854.5200	4.8545	4,908.6300	4.9086	1.115	0	0	0
2018/07/31	R214	02/05/2019	9.86	Put	Bond Future	3,081.8700	3.0819	3,092.9900	3.0930	0.361	0	0	0
2018/07/31	R248	02/08/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R248	02/08/2018	8.97	Put	Bond Future	4,916.0300	4.9160	4,817.6000	4.8176	(2.002)	0	0	0
2018/07/31	R248	02/08/2018			Bond Future	9.4781	96.6080	9.4675	96.7064	(0.112)	0.0000	0.0000	74,628
2018/07/31	R248	02/08/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R248	02/08/2018	8.99	Put	Bond Future	4,714.0800	4.7141	4,615.6500	4.6156	(2.088)	0	0	0
2018/07/31	R248	02/08/2018	8.98	Put	Bond Future	4,814.9700	4.8150	4,716.5400	4.7165	(2.044)	0	0	0
2018/07/31	R248	02/08/2018	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/31	R248	01/11/2018	9.03	Call	Bond Future	780.3800	0.7804	876.7900	0.8768	12.354	0	0	0
2018/07/31	R248	01/11/2018			Bond Future	9.5351	93.8986	9.5242	93.9988	(0.115)	0.0000	0.0000	96,472
2018/07/31	R248	01/11/2018	9.01	Call	Bond Future	731.7400	0.7317	826.6500	0.8267	12.970	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
2018/07/31	R248	01/11/2018	9.01	Put	Bond Future	5,762.3400	5.7623	5,757.0600	5.7571	(0.092)	0	0	0
2018/07/31	R248	01/11/2018	9.03	Put	Bond Future	5,610.7700	5.6108	5,606.9900	5.6070	(0.067)	0	0	0
2018/07/31	R248	01/11/2018	9.02	Call	Bond Future	755.8100	0.7558	851.4100	0.8514	12.649	0	0	0
2018/07/31	R248	01/11/2018	9.02	Put	Bond Future	5,686.2200	5.6862	5,681.6300	5.6816	(0.081)	0	0	0
2018/07/31	R248	07/02/2019	9.06	Put	Bond Future	6,921.7500	6.9217	6,930.3700	6.9304	0.125	0	0	0
2018/07/31	R248	07/02/2019			Bond Future	9.5988	95.7184	9.5874	95.8206	(0.118)	0.0000	0.0000	0
2018/07/31	R248	07/02/2019	9.06	Call	Bond Future	1,820.3900	1.8204	1,931.2900	1.9313	6.092	0	0	0
2018/07/31	R248	07/02/2019	9.05	Put	Bond Future	6,988.8300	6.9888	6,997.4200	6.9974	0.123	0	0	0
2018/07/31	R248	07/02/2019	9.07	Call	Bond Future	1,853.1800	1.8532	1,963.8400	1.9638	5.971	0	0	0
2018/07/31	R248	07/02/2019	9.07	Put	Bond Future	6,855.4200	6.8554	6,863.8000	6.8638	0.122	0	0	0
2018/07/31	R248	07/02/2019	9.05	Call	Bond Future	1,788.1800	1.7882	1,899.0500	1.8991	6.200	0	0	0
2018/07/31	R248	02/05/2019	9.90	Put	Bond Future	3,891.5500	3.8915	3,807.9700	3.8080	(2.148)	0	0	0
2018/07/31	R248	02/05/2019			Bond Future	9.6501	92.8830	9.6384	92.9870	(0.120)	0.0000	0.0000	0
2018/07/31	R248	02/05/2019	9.90	Call	Bond Future	6,080.8800	6.0809	6,101.3600	6.1014	0.337	0	0	0
2018/07/31	R248	02/05/2019	9.91	Call	Bond Future	6,131.0500	6.1311	6,151.8800	6.1519	0.340	0	0	0
2018/07/31	R248	02/05/2019	9.89	Put	Bond Future	3,927.3600	3.9274	3,843.4300	3.8434	(2.137)	0	0	0
2018/07/31	R248	02/05/2019	9.91	Put	Bond Future	3,856.0400	3.8560	3,772.8100	3.7728	(2.158)	0	0	0
2018/07/31	R248	02/05/2019	9.89	Call	Bond Future	6,030.8600	6.0309	6,050.9900	6.0510	0.334	0	0	0

Total

1357934