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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2018 TO 01/08/2018

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
2018/08/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	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
2018/08/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2025	02/08/2018			Bond Future	130.8625	130.8625	130.6618	130.6618	(0.153)	0.0000	0.0000	498
2018/08/01	2025	02/08/2018	136.65	Put	Bond Future	5,787.4600	5.7875	5,988.1800	5.9882	3.468	0	0	0
2018/08/01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2025	02/08/2018	136.67	Put	Bond Future	5,807.4600	5.8075	6,008.1800	6.0082	3.456	0	0	0
2018/08/01	2025	02/08/2018	136.66	Put	Bond Future	5,797.4600	5.7975	5,998.1800	5.9982	3.462	0	0	0
2018/08/01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2025	01/11/2018			Bond Future	133.2286	133.2286	133.0240	133.0240	(0.154)	0.0000	0.0000	365
2018/08/01	2025	07/02/2019			Bond Future	134.4211	134.4211	134.2109	134.2109	(0.156)	0.0000	0.0000	0
2018/08/01	2025	02/05/2019			Bond Future	136.6912	136.6912	136.4792	136.4792	(0.155)	0.0000	0.0000	0
2018/08/01	2029	02/08/2018			Bond Future	99.6169	99.6169	99.5849	99.5849	(0.032)	0.0000	0.0000	0
2018/08/01	2029	01/11/2018			Bond Future	100.3684	100.3684	100.3386	100.3386	(0.030)	0.0000	0.0000	1,370
2018/08/01	2029	07/02/2019			Bond Future	102.3316	102.3316	102.3006	102.3006	(0.030)	0.0000	0.0000	0
2018/08/01	2029	02/05/2019			Bond Future	102.9892	102.9892	102.9570	102.9570	(0.031)	0.0000	0.0000	0
2018/08/01	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/08/01	2030	02/08/2018	8.91	Call	Bond Future	93.6700	0.0937	12.0400	0.0120	(87.146)	0	0	7,850
2018/08/01	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2030	02/08/2018			Bond Future	8.9726	93.2667	9.0107	93.0102	0.425	0.0000	0.0000	34,636
2018/08/01	2030	02/08/2018	8.51	Put	Bond Future	3,191.4900	3.1915	3,447.9100	3.4479	8.034	0	0	0
2018/08/01	2030	02/08/2018	9.46	Call	Bond Future	3,210.6600	3.2107	2,954.2400	2.9542	(7.987)	0	0	0
2018/08/01	2030	02/08/2018	8.91	Put	Bond Future	516.9100	0.5169	691.7000	0.6917	33.814	0	0	0
2018/08/01	2030	02/08/2018	9.50	Call	Bond Future	3,467.4400	3.4674	3,211.0200	3.2110	(7.395)	0	0	0
2018/08/01	2030	02/08/2018	9.47	Call	Bond Future	3,274.9500	3.2750	3,018.5300	3.0185	(7.830)	0	0	0
2018/08/01	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/08/01	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2030	02/08/2018	9.45	Call	Bond Future	3,146.3200	3.1463	2,889.9000	2.8899	(8.150)	0	0	0
2018/08/01	2030	01/11/2018	8.60	Call	Bond Future	735.3600	0.7354	659.2100	0.6592	(10.355)	0	0	0
2018/08/01	2030	01/11/2018	8.58	Put	Bond Future	3,746.2600	3.7463	3,934.1100	3.9341	5.014	0	0	0
2018/08/01	2030	01/11/2018			Bond Future	9.0301	94.9302	9.0696	94.6691	0.437	0.0000	0.0000	48,226
2018/08/01	2030	01/11/2018	8.60	Put	Bond Future	3,647.1500	3.6471	3,832.1300	3.8321	5.072	0	0	0
2018/08/01	2030	01/11/2018	8.58	Call	Bond Future	696.1200	0.6961	622.8400	0.6228	(10.527)	0	0	0
2018/08/01	2030	01/11/2018	8.59	Put	Bond Future	3,696.5700	3.6966	3,882.9900	3.8830	5.043	0	0	0
2018/08/01	2030	01/11/2018	8.59	Call	Bond Future	715.6400	0.7156	640.9300	0.6409	(10.440)	0	0	0
2018/08/01	2030	07/02/2019	8.62	Call	Bond Future	1,456.3200	1.4563	1,362.0400	1.3620	(6.474)	0	0	0
2018/08/01	2030	07/02/2019			Bond Future	9.0948	92.7606	9.1359	92.4940	0.452	0.0000	0.0000	167
2018/08/01	2030	07/02/2019	8.62	Put	Bond Future	4,613.6500	4.6137	4,786.0200	4.7860	3.736	0	0	0
2018/08/01	2030	07/02/2019	8.63	Call	Bond Future	1,480.2500	1.4803	1,384.9400	1.3849	(6.439)	0	0	0
2018/08/01	2030	07/02/2019	8.63	Put	Bond Future	4,569.6200	4.5696	4,740.9600	4.7410	3.750	0	0	0
2018/08/01	2030	07/02/2019	8.64	Call	Bond Future	1,504.4100	1.5044	1,408.0800	1.4081	(6.403)	0	0	0

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2018/08/01	2030	07/02/2019	8.64	Put	Bond Future	4,525.8700	4.5259	4,696.1900	4.6962	3.763	0	0	0
2018/08/01	2030	02/05/2019	9.41	Call	Bond Future	4,257.0500	4.2570	4,092.4800	4.0925	(3.866)	0	0	0
2018/08/01	2030	02/05/2019			Bond Future	9.1549	94.3101	9.1972	94.0400	0.462	0.0000	0.0000	0
2018/08/01	2030	02/05/2019	9.39	Call	Bond Future	4,182.3500	4.1824	4,019.3200	4.0193	(3.898)	0	0	0
2018/08/01	2030	02/05/2019	9.39	Put	Bond Future	2,695.6500	2.6956	2,802.7100	2.8027	3.972	0	0	0
2018/08/01	2030	02/05/2019	9.41	Put	Bond Future	2,645.3800	2.6454	2,750.9000	2.7509	3.989	0	0	0
2018/08/01	2030	02/05/2019	9.40	Call	Bond Future	4,219.4600	4.2195	4,055.6700	4.0557	(3.882)	0	0	0
2018/08/01	2030	02/05/2019	9.40	Put	Bond Future	2,670.2500	2.6702	2,776.5500	2.7765	3.981	0	0	0
2018/08/01	2032	02/08/2018	9.67	Call	Bond Future	3,610.0800	3.6101	3,369.3900	3.3694	(6.667)	0	0	0
2018/08/01	2032	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2032	02/08/2018			Bond Future	9.1627	95.8600	9.1957	95.6193	0.360	0.0000	0.0000	19,886
2018/08/01	2032	02/08/2018	9.68	Call	Bond Future	3,679.2400	3.6792	3,438.5500	3.4386	(6.542)	0	0	0
2018/08/01	2032	02/08/2018	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2032	02/08/2018	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2032	02/08/2018	9.66	Call	Bond Future	3,540.8400	3.5408	3,300.1500	3.3001	(6.798)	0	0	0
2018/08/01	2032	01/11/2018	8.77	Put	Bond Future	4,108.0200	4.1080	4,283.1800	4.2832	4.264	0	0	0
2018/08/01	2032	01/11/2018			Bond Future	9.2245	93.4149	9.2586	93.1698	0.369	0.0000	0.0000	34,700
2018/08/01	2032	01/11/2018	8.76	Call	Bond Future	729.6500	0.7297	661.0800	0.6611	(9.398)	0	0	0
2018/08/01	2032	01/11/2018	8.76	Put	Bond Future	4,163.0000	4.1630	4,339.5200	4.3395	4.240	0	0	0
2018/08/01	2032	01/11/2018	8.77	Call	Bond Future	750.4400	0.7504	680.5100	0.6805	(9.319)	0	0	0
2018/08/01	2032	01/11/2018	8.75	Call	Bond Future	709.2400	0.7092	642.0200	0.6420	(9.478)	0	0	0
2018/08/01	2032	01/11/2018	8.75	Put	Bond Future	4,218.4400	4.2184	4,396.3100	4.3963	4.216	0	0	0
2018/08/01	2032	07/02/2019	8.81	Call	Bond Future	1,590.2400	1.5902	1,500.6700	1.5007	(5.632)	0	0	0
2018/08/01	2032	07/02/2019	8.80	Put	Bond Future	5,149.4200	5.1494	5,311.1100	5.3111	3.140	0	0	0
2018/08/01	2032	07/02/2019			Bond Future	9.2928	95.2252	9.3282	94.9750	0.381	0.0000	0.0000	456
2018/08/01	2032	07/02/2019	8.82	Call	Bond Future	1,616.1100	1.6161	1,525.5700	1.5256	(5.602)	0	0	0
2018/08/01	2032	07/02/2019	8.82	Put	Bond Future	5,051.9200	5.0519	5,211.6700	5.2117	3.162	0	0	0
2018/08/01	2032	07/02/2019	8.81	Put	Bond Future	5,100.6300	5.1006	5,261.3500	5.2613	3.151	0	0	0
2018/08/01	2032	07/02/2019	8.80	Call	Bond Future	1,564.3700	1.5644	1,475.7700	1.4758	(5.664)	0	0	0
2018/08/01	2032	02/05/2019	9.61	Call	Bond Future	4,785.2600	4.7853	4,629.2300	4.6292	(3.261)	0	0	0
2018/08/01	2032	02/05/2019	9.62	Put	Bond Future	2,981.6500	2.9817	3,078.2900	3.0783	3.241	0	0	0
2018/08/01	2032	02/05/2019			Bond Future	9.3519	92.6606	9.3883	92.4073	0.389	0.0000	0.0000	0
2018/08/01	2032	02/05/2019	9.61	Put	Bond Future	3,008.1800	3.0082	3,105.5100	3.1055	3.236	0	0	0
2018/08/01	2032	02/05/2019	9.62	Call	Bond Future	4,826.6200	4.8266	4,669.9000	4.6699	(3.247)	0	0	0
2018/08/01	2032	02/05/2019	9.63	Call	Bond Future	4,868.1100	4.8681	4,710.7100	4.7107	(3.233)	0	0	0
2018/08/01	2032	02/05/2019	9.63	Put	Bond Future	2,955.3300	2.9553	3,051.2900	3.0513	3.247	0	0	0
2018/08/01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2033	02/08/2018			Bond Future	103.1594	103.1594	103.1259	103.1259	(0.032)	0.0000	0.0000	9,076
2018/08/01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2033	02/08/2018	109.92	Put	Bond Future	6,760.6300	6.7606	6,794.0500	6.7940	0.494	0	0	0
2018/08/01	2033	02/08/2018	109.94	Put	Bond Future	6,780.6300	6.7806	6,814.0500	6.8140	0.493	0	0	0
2018/08/01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2033	02/08/2018	109.93	Put	Bond Future	6,770.6300	6.7706	6,804.0500	6.8040	0.494	0	0	0
2018/08/01	2033	01/11/2018			Bond Future	103.9035	103.9035	103.8721	103.8721	(0.030)	0.0000	0.0000	5,770
2018/08/01	2033	07/02/2019			Bond Future	105.9359	105.9359	105.9032	105.9032	(0.031)	0.0000	0.0000	0
2018/08/01	2033	02/05/2019			Bond Future	106.5817	106.5817	106.5484	106.5484	(0.031)	0.0000	0.0000	0

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2018/08/01	2037	02/08/2018	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2037	02/08/2018	9.95	Call	Bond Future	4,595.5200	4.5955	4,365.4300	4.3654	(5.007)	0	0	0
2018/08/01	2037	02/08/2018			Bond Future	9.3675	92.6026	9.3957	92.3725	0.300	0.0000	0.0000	22,706
2018/08/01	2037	02/08/2018	9.96	Call	Bond Future	4,671.3200	4.6713	4,441.2300	4.4412	(4.926)	0	0	0
2018/08/01	2037	02/08/2018	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2037	02/08/2018	9.97	Call	Bond Future	4,747.0200	4.7470	4,516.9300	4.5169	(4.847)	0	0	0
2018/08/01	2037	02/08/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2037	01/11/2018	9.03	Call	Bond Future	984.5200	0.9845	908.1200	0.9081	(7.760)	0	0	0
2018/08/01	2037	01/11/2018			Bond Future	9.4251	94.2542	9.4541	94.0200	0.307	0.0000	0.0000	48,614
2018/08/01	2037	01/11/2018	9.01	Call	Bond Future	932.9100	0.9329	859.2500	0.8592	(7.896)	0	0	0
2018/08/01	2037	01/11/2018	9.01	Put	Bond Future	4,393.5600	4.3936	4,554.0900	4.5541	3.654	0	0	0
2018/08/01	2037	01/11/2018	9.03	Put	Bond Future	4,273.9700	4.2740	4,431.7600	4.4318	3.692	0	0	0
2018/08/01	2037	01/11/2018	9.02	Call	Bond Future	958.4900	0.9585	883.4700	0.8835	(7.827)	0	0	0
2018/08/01	2037	01/11/2018	9.02	Put	Bond Future	4,333.4800	4.3335	4,492.6500	4.4926	3.673	0	0	0
2018/08/01	2037	07/02/2019	9.06	Put	Bond Future	5,485.9100	5.4859	5,632.6300	5.6326	2.674	0	0	0
2018/08/01	2037	07/02/2019	9.05	Call	Bond Future	1,923.1700	1.9232	1,831.5900	1.8316	(4.762)	0	0	0
2018/08/01	2037	07/02/2019			Bond Future	9.4893	91.8209	9.5193	91.5817	0.316	0.0000	0.0000	650
2018/08/01	2037	07/02/2019	9.06	Call	Bond Future	1,953.9500	1.9540	1,861.4200	1.8614	(4.736)	0	0	0
2018/08/01	2037	07/02/2019	9.05	Put	Bond Future	5,539.8400	5.5398	5,687.5100	5.6875	2.666	0	0	0
2018/08/01	2037	07/02/2019	9.07	Call	Bond Future	1,985.0000	1.9850	1,891.5200	1.8915	(4.709)	0	0	0
2018/08/01	2037	07/02/2019	9.07	Put	Bond Future	5,432.3700	5.4324	5,578.1400	5.5781	2.683	0	0	0
2018/08/01	2037	02/05/2019	9.81	Put	Bond Future	3,387.3500	3.3874	3,478.1800	3.4782	2.681	0	0	0
2018/08/01	2037	02/05/2019			Bond Future	9.5477	93.3547	9.5785	93.1125	0.322	0.0000	0.0000	0
2018/08/01	2037	02/05/2019	9.80	Call	Bond Future	5,377.6600	5.3777	5,226.9100	5.2269	(2.803)	0	0	0
2018/08/01	2037	02/05/2019	9.80	Put	Bond Future	3,417.6400	3.4176	3,509.1300	3.5091	2.677	0	0	0
2018/08/01	2037	02/05/2019	9.81	Call	Bond Future	5,423.7400	5.4237	5,272.3300	5.2723	(2.792)	0	0	0
2018/08/01	2037	02/05/2019	9.79	Call	Bond Future	5,331.7400	5.3317	5,181.6500	5.1816	(2.815)	0	0	0
2018/08/01	2037	02/05/2019	9.79	Put	Bond Future	3,448.1900	3.4482	3,540.3400	3.5403	2.672	0	0	0
2018/08/01	2038	02/08/2018	134.55	Put	Bond Future	12,108.5900	12.1086	11,581.9900	11.5820	(4.349)	0	0	0
2018/08/01	2038	02/08/2018			Bond Future	122.4414	122.4414	122.9680	122.9680	0.430	0.0000	0.0000	429
2018/08/01	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2038	02/08/2018	134.54	Put	Bond Future	12,098.5900	12.0986	11,571.9900	11.5720	(4.353)	0	0	0
2018/08/01	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2038	02/08/2018	134.53	Put	Bond Future	12,088.5900	12.0886	11,561.9900	11.5620	(4.356)	0	0	0
2018/08/01	2038	01/11/2018			Bond Future	124.6554	124.6554	125.1912	125.1912	0.430	0.0000	0.0000	9,621
2018/08/01	2038	07/02/2019			Bond Future	125.5034	125.5034	126.0480	126.0480	0.434	0.0000	0.0000	0
2018/08/01	2038	02/05/2019			Bond Future	127.6228	127.6228	128.1783	128.1783	0.435	0.0000	0.0000	0
2018/08/01	2040	02/08/2018	10.04	Call	Bond Future	5,054.8600	5.0549	4,807.0800	4.8071	(4.902)	0	0	0
2018/08/01	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2040	02/08/2018			Bond Future	9.4425	96.1265	9.4707	95.8787	0.298	0.0000	0.0000	13,118
2018/08/01	2040	02/08/2018	10.05	Call	Bond Future	5,135.7900	5.1358	4,888.0100	4.8880	(4.825)	0	0	0
2018/08/01	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2040	02/08/2018	10.03	Call	Bond Future	4,973.8200	4.9738	4,726.0400	4.7260	(4.982)	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
2018/08/01	2040	01/11/2018	9.80	Call	Bond Future	4,086.9700	4.0870	3,907.7700	3.9078	(4.385)	0	0	3,540
2018/08/01	2040	01/11/2018	9.09	Put	Bond Future	4,737.4300	4.7374	4,908.6400	4.9086	3.614	0	0	0
2018/08/01	2040	01/11/2018			Bond Future	9.5000	97.8411	9.5289	97.5888	0.305	0.0000	0.0000	19,698
2018/08/01	2040	01/11/2018	9.20	Put	Bond Future	4,061.9900	4.0620	4,216.8600	4.2169	3.813	0	0	0
2018/08/01	2040	01/11/2018	9.20	Call	Bond Future	1,383.5100	1.3835	1,286.0700	1.2861	(7.043)	0	0	3,540
2018/08/01	2040	01/11/2018	9.80	Put	Bond Future	1,523.0400	1.5230	1,596.1500	1.5962	4.800	0	0	0
2018/08/01	2040	01/11/2018	9.08	Call	Bond Future	1,019.1400	1.0191	939.5000	0.9395	(7.814)	0	0	0
2018/08/01	2040	01/11/2018	9.08	Put	Bond Future	4,802.5500	4.8025	4,975.2200	4.9752	3.595	0	0	0
2018/08/01	2040	01/11/2018	9.10	Put	Bond Future	4,673.0800	4.6731	4,842.8100	4.8428	3.632	0	0	0
2018/08/01	2040	01/11/2018	9.09	Call	Bond Future	1,046.8400	1.0468	965.7400	0.9657	(7.747)	0	0	0
2018/08/01	2040	01/11/2018	9.10	Call	Bond Future	1,075.1800	1.0752	992.6000	0.9926	(7.681)	0	0	2,950
2018/08/01	2040	01/11/2018	8.50	Put	Bond Future	9,531.3800	9.5314	9,767.8700	9.7679	2.481	0	0	0
2018/08/01	2040	01/11/2018	8.50	Call	Bond Future	121.1000	0.1211	105.2800	0.1053	(13.064)	0	0	2,950
2018/08/01	2040	01/11/2018	9.07	Call	Bond Future	991.7500	0.9917	913.5600	0.9136	(7.884)	0	0	0
2018/08/01	2040	01/11/2018	9.07	Put	Bond Future	4,868.1300	4.8681	5,042.2500	5.0423	3.577	0	0	0
2018/08/01	2040	07/02/2019	9.11	Put	Bond Future	6,107.2000	6.1072	6,266.9500	6.2670	2.616	0	0	0
2018/08/01	2040	07/02/2019	9.13	Call	Bond Future	2,129.1900	2.1292	2,029.2600	2.0293	(4.693)	0	0	0
2018/08/01	2040	07/02/2019			Bond Future	9.5640	95.2268	9.5939	94.9691	0.313	0.0000	0.0000	100
2018/08/01	2040	07/02/2019	9.11	Call	Bond Future	2,062.7600	2.0628	1,964.8500	1.9649	(4.747)	0	0	0
2018/08/01	2040	07/02/2019	9.13	Put	Bond Future	5,989.7500	5.9898	6,147.4800	6.1475	2.633	0	0	0
2018/08/01	2040	07/02/2019	9.12	Put	Bond Future	6,048.2500	6.0483	6,207.0000	6.2070	2.625	0	0	0
2018/08/01	2040	07/02/2019	9.12	Call	Bond Future	2,095.8200	2.0958	1,996.9100	1.9969	(4.719)	0	0	0
2018/08/01	2040	02/05/2019	9.88	Put	Bond Future	3,620.7700	3.6208	3,718.6500	3.7187	2.703	0	0	0
2018/08/01	2040	02/05/2019	9.89	Call	Bond Future	5,828.2700	5.8283	5,664.5100	5.6645	(2.810)	0	0	0
2018/08/01	2040	02/05/2019			Bond Future	9.6220	96.8174	9.6526	96.5565	0.319	0.0000	0.0000	0
2018/08/01	2040	02/05/2019	9.90	Call	Bond Future	5,876.9300	5.8769	5,712.4700	5.7125	(2.798)	0	0	0
2018/08/01	2040	02/05/2019	9.90	Put	Bond Future	3,554.2400	3.5542	3,650.7100	3.6507	2.714	0	0	0
2018/08/01	2040	02/05/2019	9.88	Call	Bond Future	5,779.4400	5.7794	5,616.3900	5.6164	(2.821)	0	0	0
2018/08/01	2040	02/05/2019	9.89	Put	Bond Future	3,587.5300	3.5875	3,684.7000	3.6847	2.709	0	0	0
2018/08/01	2044	02/08/2018	10.07	Call	Bond Future	5,085.5900	5.0856	4,832.7800	4.8328	(4.971)	0	0	0
2018/08/01	2044	02/08/2018			Bond Future	9.4775	93.2122	9.5056	92.9594	0.297	0.0000	0.0000	12,254
2018/08/01	2044	02/08/2018	10.05	Call	Bond Future	4,921.6700	4.9217	4,668.8600	4.6689	(5.137)	0	0	0
2018/08/01	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2044	02/08/2018	10.06	Call	Bond Future	5,003.6900	5.0037	4,750.8800	4.7509	(5.052)	0	0	0
2018/08/01	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2044	01/11/2018	9.12	Call	Bond Future	1,075.1700	1.0752	992.2400	0.9922	(7.713)	0	0	0
2018/08/01	2044	01/11/2018			Bond Future	9.5330	94.8748	9.5620	94.6173	0.304	0.0000	0.0000	38,689
2018/08/01	2044	01/11/2018	9.12	Put	Bond Future	4,876.7100	4.8767	5,051.2300	5.0512	3.579	0	0	0
2018/08/01	2044	01/11/2018	9.13	Call	Bond Future	1,103.9600	1.1040	1,019.5400	1.0195	(7.647)	0	0	0
2018/08/01	2044	01/11/2018	9.14	Put	Bond Future	4,744.7200	4.7447	4,916.2600	4.9163	3.615	0	0	0
2018/08/01	2044	01/11/2018	9.13	Put	Bond Future	4,810.4000	4.8104	4,983.4300	4.9834	3.597	0	0	0
2018/08/01	2044	01/11/2018	9.14	Call	Bond Future	1,133.2200	1.1332	1,047.3100	1.0473	(7.581)	0	0	0
2018/08/01	2044	07/02/2019	9.18	Put	Bond Future	6,030.7500	6.0308	6,189.2000	6.1892	2.627	0	0	0
2018/08/01	2044	07/02/2019			Bond Future	9.5947	92.3282	9.6247	92.0653	0.312	0.0000	0.0000	108
2018/08/01	2044	07/02/2019	9.17	Call	Bond Future	2,226.0000	2.2260	2,122.5400	2.1225	(4.648)	0	0	0
2018/08/01	2044	07/02/2019	9.17	Put	Bond Future	6,089.9600	6.0900	6,249.4400	6.2494	2.619	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
2018/08/01	2044	07/02/2019	9.18	Call	Bond Future	2,260.8500	2.2609	2,156.3600	2.1564	(4.622)	0	0	0
2018/08/01	2044	07/02/2019	9.16	Call	Bond Future	2,191.4600	2.1915	2,089.0300	2.0890	(4.674)	0	0	0
2018/08/01	2044	07/02/2019	9.16	Put	Bond Future	6,149.6300	6.1496	6,310.1400	6.3101	2.610	0	0	0
2018/08/01	2044	02/05/2019	9.90	Call	Bond Future	5,877.3600	5.8774	5,711.3300	5.7113	(2.825)	0	0	0
2018/08/01	2044	02/05/2019			Bond Future	9.6505	93.8704	9.6812	93.6042	0.318	0.0000	0.0000	0
2018/08/01	2044	02/05/2019	9.90	Put	Bond Future	3,749.2300	3.7492	3,849.4300	3.8494	2.673	0	0	0
2018/08/01	2044	02/05/2019	9.91	Call	Bond Future	5,926.5500	5.9265	5,759.8000	5.7598	(2.814)	0	0	0
2018/08/01	2044	02/05/2019	9.92	Put	Bond Future	3,680.7700	3.6808	3,779.5300	3.7795	2.683	0	0	0
2018/08/01	2044	02/05/2019	9.91	Put	Bond Future	3,714.8500	3.7149	3,814.3300	3.8143	2.678	0	0	0
2018/08/01	2044	02/05/2019	9.92	Call	Bond Future	5,975.9000	5.9759	5,808.4300	5.8084	(2.802)	0	0	0
2018/08/01	2046	02/08/2018	128.78	Put	Bond Future	11,819.4900	11.8195	11,408.1300	11.4081	(3.480)	0	0	0
2018/08/01	2046	02/08/2018			Bond Future	116.9605	116.9605	117.3719	117.3719	0.352	0.0000	0.0000	7,628
2018/08/01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2046	02/08/2018	128.77	Put	Bond Future	11,809.4900	11.8095	11,398.1300	11.3981	(3.483)	0	0	0
2018/08/01	2046	02/08/2018	128.79	Put	Bond Future	11,829.4900	11.8295	11,418.1300	11.4181	(3.477)	0	0	0
2018/08/01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2046	01/11/2018			Bond Future	117.4259	117.4259	117.8490	117.8490	0.360	0.0000	0.0000	11,966
2018/08/01	2046	07/02/2019			Bond Future	119.7228	119.7228	120.1534	120.1534	0.360	0.0000	0.0000	0
2018/08/01	2046	02/05/2019			Bond Future	120.0624	120.0624	120.4987	120.4987	0.363	0.0000	0.0000	0
2018/08/01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2050	02/08/2018	137.54	Put	Bond Future	16,460.4000	16.4604	16,370.1200	16.3701	(0.548)	0	0	0
2018/08/01	2050	02/08/2018	137.52	Put	Bond Future	16,440.4000	16.4404	16,350.1200	16.3501	(0.549)	0	0	0
2018/08/01	2050	02/08/2018			Bond Future	121.0796	121.0796	121.1699	121.1699	0.075	0.0000	0.0000	232
2018/08/01	2050	02/08/2018	137.53	Put	Bond Future	16,450.4000	16.4504	16,360.1200	16.3601	(0.549)	0	0	0
2018/08/01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	2050	01/11/2018			Bond Future	123.2688	123.2688	123.3606	123.3606	0.075	0.0000	0.0000	9,854
2018/08/01	2050	07/02/2019			Bond Future	123.9083	123.9083	124.0013	124.0013	0.075	0.0000	0.0000	0
2018/08/01	2050	02/05/2019			Bond Future	126.0008	126.0008	126.0970	126.0970	0.076	0.0000	0.0000	0
2018/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	AL37	02/08/2018			Index Future	587.6180	587.6180	586.7830	586.7830	(0.142)	0.0000	0.0000	0
2018/08/01	AL37	01/11/2018			Index Future	598.0980	598.0980	597.2480	597.2480	(0.142)	0.0000	0.0000	0
2018/08/01	AL37	07/02/2019			Index Future	609.6920	609.6920	608.8210	608.8210	(0.143)	0.0000	0.0000	0
2018/08/01	AL37	02/05/2019			Index Future	619.8820	619.8820	619.0020	619.0020	(0.142)	0.0000	0.0000	0
2018/08/01	AL7T	02/08/2018			Index Future	688.4890	688.4890	686.9860	686.9860	(0.218)	0.0000	0.0000	0
2018/08/01	AL7T	01/11/2018			Index Future	700.7680	700.7680	699.2380	699.2380	(0.218)	0.0000	0.0000	0
2018/08/01	AL7T	07/02/2019			Index Future	714.3520	714.3520	712.7880	712.7880	(0.219)	0.0000	0.0000	0

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2018/08/01	AL7T	02/05/2019			Index Future	726.2920	726.2920	724.7080	724.7080	(0.218)	0.0000	0.0000	0
2018/08/01	ALBI	02/08/2018			Index Future	626.3220	626.3220	624.8230	624.8230	(0.239)	0.0000	0.0000	245
2018/08/01	ALBI	01/11/2018			Index Future	637.4920	637.4920	635.9670	635.9670	(0.239)	0.0000	0.0000	863
2018/08/01	ALBI	07/02/2019			Index Future	649.8500	649.8500	648.2910	648.2910	(0.240)	0.0000	0.0000	0
2018/08/01	ALBI	02/05/2019			Index Future	660.7110	660.7110	659.1310	659.1310	(0.239)	0.0000	0.0000	0
2018/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	EL28	02/08/2018			Bond Future	127.4533	127.4533	127.4199	127.4199	(0.026)	0.0000	0.0000	0
2018/08/01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	EL28	02/08/2018	134.93	Put	Bond Future	7,476.6600	7.4767	7,510.0600	7.5101	0.447	0	0	0
2018/08/01	EL28	02/08/2018	134.95	Put	Bond Future	7,496.6600	7.4967	7,530.0600	7.5301	0.446	0	0	0
2018/08/01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	EL28	02/08/2018	134.94	Put	Bond Future	7,486.6600	7.4867	7,520.0600	7.5201	0.446	0	0	0
2018/08/01	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	ES33	02/08/2018	11.14	Call	Bond Future	3,131.2400	3.1312	2,968.3500	2.9683	(5.202)	0	0	0
2018/08/01	ES33	02/08/2018			Bond Future	10.6146	79.7478	10.6412	79.5849	0.250	0.0000	0.0000	0
2018/08/01	ES33	02/08/2018	11.15	Call	Bond Future	3,188.9900	3.1890	3,026.1000	3.0261	(5.108)	0	0	0
2018/08/01	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	ES33	02/08/2018	11.16	Call	Bond Future	3,246.6800	3.2467	3,083.7900	3.0838	(5.017)	0	0	0
2018/08/01	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	ES33	01/11/2018			Bond Future	10.7208	77.3819	10.7483	77.2160	0.257	0.0000	0.0000	9,466
2018/08/01	ES33	07/02/2019			Bond Future	10.8413	78.8816	10.8699	78.7122	0.264	0.0000	0.0000	0
2018/08/01	ES33	02/05/2019			Bond Future	10.9436	76.4098	10.9730	76.2383	0.269	0.0000	0.0000	0
2018/08/01	ES42	02/08/2018			Bond Future	10.8195	82.7114	10.8461	82.5236	0.246	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
2018/08/01	ES42	01/11/2018			Bond Future	10.9219	79.9266	10.9495	79.7353	0.253	0.0000	0.0000	7,957
2018/08/01	ES42	07/02/2019			Bond Future	11.0342	81.4755	11.0629	81.2801	0.260	0.0000	0.0000	0
2018/08/01	ES42	02/05/2019			Bond Future	11.1343	78.5765	11.1638	78.3787	0.265	0.0000	0.0000	0
2018/08/01	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	02/08/2018			GOVI	622.2650	622.2650	620.6850	620.6850	(0.254)	0.0000	0.0000	21
2018/08/01	GOVI	02/08/2018	605.71	Call	GOVI	165,550.0000	16.5550	149,750.0000	14.9750	(9.544)	0	0	0
2018/08/01	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	02/08/2018	605.72	Call	GOVI	165,450.0000	16.5450	149,650.0000	14.9650	(9.550)	0	0	0
2018/08/01	GOVI	02/08/2018	605.70	Call	GOVI	165,650.0000	16.5650	149,850.0000	14.9850	(9.538)	0	0	0
2018/08/01	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	01/11/2018	653.50	Put	GOVI	201,370.0000	20.1370	217,450.0000	21.7450	7.985	0	0	0
2018/08/01	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	01/11/2018			GOVI	633.3630	633.3630	631.7550	631.7550	(0.254)	0.0000	0.0000	465
2018/08/01	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	01/11/2018	653.49	Put	GOVI	201,270.0000	20.1270	217,350.0000	21.7350	7.989	0	0	0
2018/08/01	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	01/11/2018	653.51	Put	GOVI	201,470.0000	20.1470	217,550.0000	21.7550	7.981	0	0	0
2018/08/01	GOVI	07/02/2019	666.53	Put	GOVI	208,890.0000	20.8890	225,330.0000	22.5330	7.870	0	0	0
2018/08/01	GOVI	07/02/2019			GOVI	645.6410	645.6410	643.9970	643.9970	(0.255)	0.0000	0.0000	0
2018/08/01	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	07/02/2019	666.52	Put	GOVI	208,790.0000	20.8790	225,230.0000	22.5230	7.874	0	0	0
2018/08/01	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	07/02/2019	666.51	Put	GOVI	208,690.0000	20.8690	225,130.0000	22.5130	7.878	0	0	0
2018/08/01	GOVI	02/05/2019	647.87	Call	GOVI	85,620.0000	8.5620	68,960.0000	6.8960	(19.458)	0	0	0
2018/08/01	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	02/05/2019			GOVI	656.4320	656.4320	654.7660	654.7660	(0.254)	0.0000	0.0000	0
2018/08/01	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	GOVI	02/05/2019	647.88	Call	GOVI	85,520.0000	8.5520	68,860.0000	6.8860	(19.481)	0	0	0
2018/08/01	GOVI	02/05/2019	647.86	Call	GOVI	85,720.0000	8.5720	69,060.0000	6.9060	(19.435)	0	0	0
2018/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/01	IGOV	02/08/2018			Index Future	250.7140	250.7140	250.8980	250.8980	0.073	0.0000	0.0000	424
2018/08/01	IGOV	01/11/2018			Index Future	255.2470	255.2470	255.4340	255.4340	0.073	0.0000	0.0000	718
2018/08/01	IGOV	07/02/2019			Index Future	260.2400	260.2400	260.4290	260.4290	0.073	0.0000	0.0000	0
2018/08/01	IGOV	02/05/2019			Index Future	264.6360	264.6360	264.8310	264.8310	0.074	0.0000	0.0000	0
2018/08/01	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/01	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2300	102.2300	(0.010)	0.0000	0.0000	0
2018/08/01	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5600	99.5600	(0.010)	0.0000	0.0000	0
2018/08/01	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/08/01	IS01	19/09/2019			Interest Rate Swap	99.9000	99.9000	99.9100	99.9100	0.010	0.0000	0.0000	0
2018/08/01	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/01	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
2018/08/01	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3000	99.3000	(0.010)	0.0000	0.0000	0
2018/08/01	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/08/01	IS02	20/09/2019			Interest Rate Swap	101.9000	101.9000	101.9100	101.9100	0.010	0.0000	0.0000	0
2018/08/01	IS02	20/12/2019			Interest Rate Swap	102.8900	102.8900	102.9000	102.9000	0.010	0.0000	0.0000	0
2018/08/01	IS02	23/03/2020			Interest Rate Swap	98.9600	98.9600	98.9800	98.9800	0.020	0.0000	0.0000	0
2018/08/01	IS02	22/06/2020			Interest Rate Swap	102.5700	102.5700	102.6000	102.6000	0.029	0.0000	0.0000	0
2018/08/01	IS02	21/09/2020			Interest Rate Swap	99.6100	99.6100	99.6600	99.6600	0.050	0.0000	0.0000	0
2018/08/01	IS05	17/12/2020			Interest Rate Swap	96.4700	96.4700	96.5100	96.5100	0.041	0.0000	0.0000	0
2018/08/01	IS05	16/03/2021			Interest Rate Swap	95.6900	95.6900	95.7500	95.7500	0.063	0.0000	0.0000	0
2018/08/01	IS05	15/06/2021			Interest Rate Swap	94.8900	94.8900	94.9400	94.9400	0.053	0.0000	0.0000	0
2018/08/01	IS05	21/09/2021			Interest Rate Swap	95.0500	95.0500	95.1300	95.1300	0.084	0.0000	0.0000	0
2018/08/01	IS05	21/12/2021			Interest Rate Swap	97.2300	97.2300	97.3200	97.3200	0.093	0.0000	0.0000	51
2018/08/01	IS05	15/03/2022			Interest Rate Swap	97.3400	97.3400	97.4400	97.4400	0.103	0.0000	0.0000	0
2018/08/01	IS05	21/06/2022			Interest Rate Swap	98.5100	98.5100	98.6300	98.6300	0.122	0.0000	0.0000	0
2018/08/01	IS05	20/09/2022			Interest Rate Swap	102.4100	102.4100	102.5400	102.5400	0.127	0.0000	0.0000	0
2018/08/01	IS05	20/12/2022			Interest Rate Swap	103.6400	103.6400	103.7800	103.7800	0.135	0.0000	0.0000	0
2018/08/01	IS05	22/03/2023			Interest Rate Swap	97.0200	97.0200	97.1800	97.1800	0.165	0.0000	0.0000	0
2018/08/01	IS05	20/06/2023			Interest Rate Swap	103.0300	103.0300	103.2000	103.2000	0.165	0.0000	0.0000	0
2018/08/01	IS05	19/09/2023			Interest Rate Swap	98.5200	98.5200	98.7100	98.7100	0.193	0.0000	0.0000	0
2018/08/01	IS10	17/12/2025			Interest Rate Swap	95.1900	95.1900	95.4400	95.4400	0.263	0.0000	0.0000	0
2018/08/01	IS10	16/03/2026			Interest Rate Swap	92.1800	92.1800	92.4500	92.4500	0.293	0.0000	0.0000	0
2018/08/01	IS10	15/06/2026			Interest Rate Swap	90.9200	90.9200	91.2000	91.2000	0.308	0.0000	0.0000	0
2018/08/01	IS10	21/09/2026			Interest Rate Swap	93.0700	93.0700	93.3500	93.3500	0.301	0.0000	0.0000	0
2018/08/01	IS10	21/12/2026			Interest Rate Swap	96.8400	96.8400	97.1200	97.1200	0.289	0.0000	0.0000	0
2018/08/01	IS10	15/03/2027			Interest Rate Swap	95.3900	95.3900	95.6900	95.6900	0.314	0.0000	0.0000	0
2018/08/01	IS10	21/06/2027			Interest Rate Swap	97.4500	97.4500	97.7500	97.7500	0.308	0.0000	0.0000	0
2018/08/01	IS10	20/09/2027			Interest Rate Swap	102.8600	102.8600	103.1600	103.1600	0.292	0.0000	0.0000	0
2018/08/01	IS10	20/12/2027			Interest Rate Swap	103.1800	103.1800	103.4900	103.4900	0.300	0.0000	0.0000	0
2018/08/01	IS10	22/03/2028			Interest Rate Swap	96.6800	96.6800	97.0200	97.0200	0.352	0.0000	0.0000	0
2018/08/01	IS10	20/06/2028			Interest Rate Swap	103.8100	103.8100	104.1500	104.1500	0.328	0.0000	0.0000	0
2018/08/01	IS10	19/09/2028			Interest Rate Swap	97.3700	97.3700	97.7200	97.7200	0.359	0.0000	0.0000	0
2018/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/01	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/01	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/01	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/01	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/01	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
2018/08/01	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R023	02/08/2018			Bond Future	8.0474	102.2430	8.0856	102.1005	0.475	0.0000	0.0000	14,637
2018/08/01	R023	02/08/2018	10.40	Call	Bond Future	8,325.6000	8.3256	8,183.1000	8.1831	(1.712)	0	0	0
2018/08/01	R023	02/08/2018	10.41	Call	Bond Future	8,359.1100	8.3591	8,216.6100	8.2166	(1.705)	0	0	0
2018/08/01	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R023	02/08/2018	10.39	Call	Bond Future	8,292.0700	8.2921	8,149.5700	8.1496	(1.719)	0	0	0
2018/08/01	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R023	01/11/2018	10.58	Call	Bond Future	8,334.7700	8.3348	8,189.6500	8.1897	(1.741)	0	0	0
2018/08/01	R023	01/11/2018	10.57	Put	Bond Future	0.3100	0.0003	0.3500	0.0004	12.903	0	0	0
2018/08/01	R023	01/11/2018			Bond Future	8.1063	100.1407	8.1471	99.9956	0.504	0.0000	0.0000	41,469
2018/08/01	R023	01/11/2018	10.59	Call	Bond Future	8,366.6600	8.3667	8,221.5400	8.2215	(1.735)	0	0	0
2018/08/01	R023	01/11/2018	10.59	Put	Bond Future	0.2800	0.0003	0.3200	0.0003	14.286	0	0	0
2018/08/01	R023	01/11/2018	10.58	Put	Bond Future	0.2900	0.0003	0.3300	0.0003	13.793	0	0	0
2018/08/01	R023	01/11/2018	10.57	Call	Bond Future	8,302.8800	8.3029	8,157.7600	8.1578	(1.748)	0	0	0
2018/08/01	R023	07/02/2019	10.59	Call	Bond Future	7,729.6000	7.7296	7,583.2600	7.5833	(1.893)	0	0	0
2018/08/01	R023	07/02/2019			Bond Future	8.1767	102.0816	8.2210	101.9332	0.541	0.0000	0.0000	0
2018/08/01	R023	07/02/2019	10.57	Call	Bond Future	7,669.9400	7.6699	7,523.6900	7.5237	(1.907)	0	0	0
2018/08/01	R023	07/02/2019	10.57	Put	Bond Future	23.3800	0.0234	25.5700	0.0256	9.367	0	0	0
2018/08/01	R023	07/02/2019	10.59	Put	Bond Future	22.2700	0.0223	24.3700	0.0244	9.430	0	0	0
2018/08/01	R023	07/02/2019	10.58	Call	Bond Future	7,699.7700	7.6998	7,553.4700	7.5535	(1.900)	0	0	0
2018/08/01	R023	07/02/2019	10.58	Put	Bond Future	22.8200	0.0228	24.9600	0.0250	9.378	0	0	0
2018/08/01	R023	02/05/2019	8.45	Call	Bond Future	1,856.4100	1.8564	1,767.8900	1.7679	(4.768)	0	0	0
2018/08/01	R023	02/05/2019	8.44	Put	Bond Future	1,178.0400	1.1780	1,239.8800	1.2399	5.249	0	0	0
2018/08/01	R023	02/05/2019			Bond Future	8.2330	99.8595	8.2800	99.7096	0.571	0.0000	0.0000	0
2018/08/01	R023	02/05/2019	8.46	Call	Bond Future	1,877.4000	1.8774	1,788.4000	1.7884	(4.741)	0	0	0
2018/08/01	R023	02/05/2019	8.46	Put	Bond Future	1,156.6900	1.1567	1,217.5600	1.2176	5.262	0	0	0
2018/08/01	R023	02/05/2019	8.45	Put	Bond Future	1,167.3200	1.1673	1,228.6700	1.2287	5.256	0	0	0
2018/08/01	R023	02/05/2019	8.44	Call	Bond Future	1,835.5100	1.8355	1,747.4800	1.7475	(4.796)	0	0	0
2018/08/01	R035	02/08/2018	9.42	Call	Bond Future	993.8400	0.9938	747.3900	0.7474	(24.798)	0	0	0
2018/08/01	R035	02/08/2018			Bond Future	9.3027	100.2691	9.3307	100.0415	0.301	0.0000	0.0000	37,551
2018/08/01	R035	02/08/2018	9.42	Put	Bond Future	45.5500	0.0455	26.6500	0.0267	(41.493)	0	0	0
2018/08/01	R035	02/08/2018	9.43	Call	Bond Future	1,065.5600	1.0656	820.5900	0.8206	(22.990)	0	0	0
2018/08/01	R035	02/08/2018	9.44	Put	Bond Future	29.9600	0.0300	14.2800	0.0143	(52.336)	0	0	0
2018/08/01	R035	02/08/2018	9.43	Put	Bond Future	37.0700	0.0371	19.6500	0.0197	(46.992)	0	0	0
2018/08/01	R035	02/08/2018	9.44	Call	Bond Future	1,138.5500	1.1386	895.3200	0.8953	(21.363)	0	0	0
2018/08/01	R035	01/11/2018	8.93	Call	Bond Future	923.7000	0.9237	851.8000	0.8518	(7.784)	0	0	0
2018/08/01	R035	01/11/2018	8.92	Put	Bond Future	4,574.6300	4.5746	4,735.6500	4.7356	3.520	0	0	0
2018/08/01	R035	01/11/2018			Bond Future	9.3651	97.5617	9.3939	97.3301	0.308	0.0000	0.0000	68,063
2018/08/01	R035	01/11/2018	8.94	Call	Bond Future	948.7400	0.9487	875.5200	0.8755	(7.718)	0	0	0
2018/08/01	R035	01/11/2018	8.94	Put	Bond Future	4,454.5400	4.4545	4,612.9400	4.6129	3.556	0	0	0
2018/08/01	R035	01/11/2018	8.93	Put	Bond Future	4,514.2400	4.5142	4,673.9600	4.6740	3.538	0	0	0
2018/08/01	R035	01/11/2018	8.92	Call	Bond Future	899.2500	0.8992	828.6500	0.8286	(7.851)	0	0	0
2018/08/01	R035	07/02/2019	8.98	Call	Bond Future	1,818.5000	1.8185	1,730.3200	1.7303	(4.849)	0	0	0
2018/08/01	R035	07/02/2019			Bond Future	9.4352	99.4526	9.4651	99.2160	0.318	0.0000	0.0000	298
2018/08/01	R035	07/02/2019	8.96	Call	Bond Future	1,758.4800	1.7585	1,672.2000	1.6722	(4.907)	0	0	0
2018/08/01	R035	07/02/2019	8.96	Put	Bond Future	5,627.0600	5.6271	5,777.3700	5.7774	2.671	0	0	0
2018/08/01	R035	07/02/2019	8.98	Put	Bond Future	5,519.6300	5.5196	5,668.0400	5.6680	2.689	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
2018/08/01	R035	07/02/2019	8.97	Call	Bond Future	1,788.3400	1.7883	1,701.1100	1.7011	(4.878)	0	0	0
2018/08/01	R035	07/02/2019	8.97	Put	Bond Future	5,573.1400	5.5731	5,722.5000	5.7225	2.680	0	0	0
2018/08/01	R035	02/05/2019	9.74	Put	Bond Future	3,352.2300	3.3522	3,443.1500	3.4431	2.712	0	0	0
2018/08/01	R035	02/05/2019			Bond Future	9.4919	96.6163	9.5226	96.3768	0.324	0.0000	0.0000	0
2018/08/01	R035	02/05/2019	9.74	Call	Bond Future	5,260.4200	5.2604	5,111.8800	5.1119	(2.824)	0	0	0
2018/08/01	R035	02/05/2019	9.75	Call	Bond Future	5,305.0500	5.3050	5,155.8500	5.1559	(2.812)	0	0	0
2018/08/01	R035	02/05/2019	9.75	Put	Bond Future	3,321.1400	3.3211	3,411.4000	3.4114	2.718	0	0	0
2018/08/01	R035	02/05/2019	9.73	Call	Bond Future	5,215.6300	5.2156	5,067.7400	5.0677	(2.836)	0	0	0
2018/08/01	R035	02/05/2019	9.73	Put	Bond Future	3,383.2500	3.3832	3,474.8200	3.4748	2.707	0	0	0
2018/08/01	R186	02/08/2018	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R186	02/08/2018	8.48	Put	Bond Future	656.2900	0.6563	830.1200	0.8301	26.487	0	0	0
2018/08/01	R186	02/08/2018	8.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,020
2018/08/01	R186	02/08/2018			Bond Future	8.5777	112.6440	8.6107	112.4357	0.385	0.0000	0.0000	69,961
2018/08/01	R186	02/08/2018	8.90	Call	Bond Future	2,012.3800	2.0124	1,803.9700	1.8040	(10.356)	0	0	0
2018/08/01	R186	02/08/2018	8.90	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	2,500
2018/08/01	R186	02/08/2018	8.47	Call	Bond Future	29.2400	0.0292	1.5500	0.0016	(94.699)	0	0	0
2018/08/01	R186	02/08/2018	8.47	Put	Bond Future	712.1700	0.7122	892.8500	0.8928	25.370	0	0	0
2018/08/01	R186	02/08/2018	8.50	Call	Bond Future	57.5300	0.0575	5.8800	0.0059	(89.779)	0	0	0
2018/08/01	R186	02/08/2018	8.50	Put	Bond Future	549.6100	0.5496	706.3300	0.7063	28.515	0	0	0
2018/08/01	R186	02/08/2018	9.04	Call	Bond Future	2,871.4600	2.8715	2,663.0900	2.6631	(7.257)	0	0	0
2018/08/01	R186	02/08/2018	8.48	Call	Bond Future	37.0200	0.0370	2.4800	0.0025	(93.301)	0	0	0
2018/08/01	R186	02/08/2018	8.25	Put	Bond Future	2,095.6500	2.0956	2,304.0100	2.3040	9.942	0	0	0
2018/08/01	R186	02/08/2018	7.50	Put	Bond Future	7,090.1900	7.0902	7,298.5600	7.2986	2.939	0	0	0
2018/08/01	R186	02/08/2018	8.75	Call	Bond Future	1,088.3500	1.0883	875.7200	0.8757	(19.537)	0	0	2,500
2018/08/01	R186	02/08/2018	8.75	Put	Bond Future	6.4500	0.0065	2.1900	0.0022	(66.047)	0	0	2,500
2018/08/01	R186	02/08/2018	8.46	Call	Bond Future	22.8500	0.0229	0.9500	0.0010	(95.842)	0	0	0
2018/08/01	R186	02/08/2018	8.46	Put	Bond Future	769.4900	0.7695	955.9600	0.9560	24.233	0	0	0
2018/08/01	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/08/01	R186	01/11/2018	8.90	Call	Bond Future	2,624.6800	2.6247	2,479.3700	2.4794	(5.536)	0	0	0
2018/08/01	R186	01/11/2018	9.14	Call	Bond Future	3,669.0900	3.6691	3,501.3500	3.5013	(4.572)	0	0	0
2018/08/01	R186	01/11/2018	7.96	Put	Bond Future	4,548.6700	4.5487	4,727.4900	4.7275	3.931	0	0	0
2018/08/01	R186	01/11/2018	8.54	Put	Bond Future	1,981.2400	1.9812	2,091.3400	2.0913	5.557	0	0	0
2018/08/01	R186	01/11/2018			Bond Future	8.6373	114.6532	8.6719	114.4409	0.400	0.0000	0.0000	55,290
2018/08/01	R186	01/11/2018	8.46	Put	Bond Future	2,259.3800	2.2594	2,379.8400	2.3798	5.332	0	0	0
2018/08/01	R186	01/11/2018	8.46	Call	Bond Future	1,161.6100	1.1616	1,069.8400	1.0698	(7.900)	0	0	5,000
2018/08/01	R186	01/11/2018	8.53	Call	Bond Future	1,352.2600	1.3523	1,251.4100	1.2514	(7.458)	0	0	0
2018/08/01	R186	01/11/2018	8.53	Put	Bond Future	2,015.0200	2.0150	2,126.4000	2.1264	5.527	0	0	0
2018/08/01	R186	01/11/2018	8.90	Put	Bond Future	1,024.5100	1.0245	1,091.4300	1.0914	6.532	0	0	2,500
2018/08/01	R186	01/11/2018	9.14	Put	Bond Future	633.1800	0.6332	677.6700	0.6777	7.026	0	0	5,000
2018/08/01	R186	01/11/2018	7.96	Call	Bond Future	278.3900	0.2784	244.9800	0.2450	(12.001)	0	0	5,000
2018/08/01	R186	01/11/2018	8.54	Call	Bond Future	1,380.4400	1.3804	1,278.3100	1.2783	(7.398)	0	0	0
2018/08/01	R186	01/11/2018	8.52	Call	Bond Future	1,324.2000	1.3242	1,224.6400	1.2246	(7.519)	0	0	0
2018/08/01	R186	01/11/2018	8.52	Put	Bond Future	2,048.9700	2.0490	2,161.6400	2.1616	5.499	0	0	0
2018/08/01	R186	07/02/2019	8.20	Call	Bond Future	1,134.5500	1.1345	1,063.2100	1.0632	(6.288)	0	0	0
2018/08/01	R186	07/02/2019	8.21	Put	Bond Future	4,158.7700	4.1588	4,303.4300	4.3034	3.478	0	0	0
2018/08/01	R186	07/02/2019			Bond Future	8.7044	111.5701	8.7408	111.3533	0.418	0.0000	0.0000	719
2018/08/01	R186	07/02/2019	8.20	Put	Bond Future	4,199.8000	4.1998	4,345.3300	4.3453	3.465	0	0	0

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2018/08/01	R186	07/02/2019	8.21	Call	Bond Future	1,155.3500	1.1553	1,083.1400	1.0831	(6.250)	0	0	0
2018/08/01	R186	07/02/2019	8.22	Call	Bond Future	1,176.6800	1.1767	1,103.5800	1.1036	(6.212)	0	0	0
2018/08/01	R186	07/02/2019	8.22	Put	Bond Future	4,118.3100	4.1183	4,262.0800	4.2621	3.491	0	0	0
2018/08/01	R186	02/05/2019	9.01	Put	Bond Future	2,290.4600	2.2905	2,376.6300	2.3766	3.762	0	0	0
2018/08/01	R186	02/05/2019	9.02	Call	Bond Future	3,739.8100	3.7398	3,606.0600	3.6061	(3.576)	0	0	0
2018/08/01	R186	02/05/2019			Bond Future	8.7648	113.4340	8.8026	113.2147	0.431	0.0000	0.0000	0
2018/08/01	R186	02/05/2019	9.03	Call	Bond Future	3,776.4100	3.7764	3,642.0200	3.6420	(3.559)	0	0	0
2018/08/01	R186	02/05/2019	9.03	Put	Bond Future	2,249.3100	2.2493	2,334.1900	2.3342	3.774	0	0	0
2018/08/01	R186	02/05/2019	9.01	Call	Bond Future	3,703.3500	3.7033	3,570.2500	3.5702	(3.594)	0	0	0
2018/08/01	R186	02/05/2019	9.02	Put	Bond Future	2,269.8000	2.2698	2,355.3200	2.3553	3.768	0	0	0
2018/08/01	R197	02/08/2018			Bond Future	297.7095	297.7095	297.4694	297.4694	(0.081)	0.0000	0.0000	1,235
2018/08/01	R197	01/11/2018			Bond Future	303.0922	303.0922	302.8476	302.8476	(0.081)	0.0000	0.0000	2,350
2018/08/01	R197	07/02/2019			Bond Future	301.6644	301.6644	301.4185	301.4185	(0.082)	0.0000	0.0000	0
2018/08/01	R197	02/05/2019			Bond Future	306.7585	306.7585	306.5125	306.5125	(0.080)	0.0000	0.0000	0
2018/08/01	R202	02/08/2018			Bond Future	233.0337	233.0337	232.9590	232.9590	(0.032)	0.0000	0.0000	12,245
2018/08/01	R202	01/11/2018			Bond Future	237.2472	237.2472	237.1707	237.1707	(0.032)	0.0000	0.0000	10,129
2018/08/01	R202	07/02/2019			Bond Future	237.9806	237.9806	237.9041	237.9041	(0.032)	0.0000	0.0000	0
2018/08/01	R202	02/05/2019			Bond Future	241.9994	241.9994	241.9248	241.9248	(0.031)	0.0000	0.0000	0
2018/08/01	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R204	02/08/2018			Bond Future	6.6084	101.5007	6.6309	101.4924	0.341	0.0000	0.0000	1,606
2018/08/01	R204	02/08/2018	8.98	Call	Bond Future	867.8700	0.8679	859.5700	0.8596	(0.956)	0	0	0
2018/08/01	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R204	02/08/2018	8.99	Call	Bond Future	871.5000	0.8715	863.2000	0.8632	(0.952)	0	0	0
2018/08/01	R204	02/08/2018	8.97	Call	Bond Future	864.2500	0.8642	855.9500	0.8559	(0.960)	0	0	0
2018/08/01	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R207	02/08/2018	6.86	Put	Bond Future	688.5000	0.6885	747.5500	0.7475	8.577	0	0	0
2018/08/01	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R207	02/08/2018			Bond Future	7.3713	100.2833	7.4154	100.2243	0.598	0.0000	0.0000	3,376
2018/08/01	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R207	02/08/2018	6.85	Put	Bond Future	702.0300	0.7020	761.0800	0.7611	8.411	0	0	0
2018/08/01	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R207	02/08/2018	6.87	Put	Bond Future	674.9800	0.6750	734.0300	0.7340	8.748	0	0	0
2018/08/01	R207	01/11/2018	6.76	Put	Bond Future	727.6900	0.7277	783.5500	0.7836	7.676	0	0	0
2018/08/01	R207	01/11/2018			Bond Future	7.3915	102.0719	7.4452	102.0118	0.727	0.0000	0.0000	19,140
2018/08/01	R207	01/11/2018	6.75	Call	Bond Future	16.0800	0.0161	11.8600	0.0119	(26.244)	0	0	0
2018/08/01	R207	01/11/2018	6.75	Put	Bond Future	738.6100	0.7386	794.5800	0.7946	7.578	0	0	0
2018/08/01	R207	01/11/2018	6.76	Call	Bond Future	16.4800	0.0165	12.1500	0.0122	(26.274)	0	0	0
2018/08/01	R207	01/11/2018	6.74	Call	Bond Future	15.7000	0.0157	11.5800	0.0116	(26.242)	0	0	0
2018/08/01	R207	01/11/2018	6.74	Put	Bond Future	749.5500	0.7495	805.6200	0.8056	7.480	0	0	0
2018/08/01	R207	07/02/2019	6.52	Call	Bond Future	16.5500	0.0166	12.5100	0.0125	(24.411)	0	0	0
2018/08/01	R207	07/02/2019	6.51	Put	Bond Future	816.6600	0.8167	874.5300	0.8745	7.086	0	0	0
2018/08/01	R207	07/02/2019			Bond Future	7.4178	100.4052	7.4884	100.3434	0.952	0.0000	0.0000	0
2018/08/01	R207	07/02/2019	6.53	Call	Bond Future	16.9800	0.0170	12.8400	0.0128	(24.382)	0	0	0
2018/08/01	R207	07/02/2019	6.53	Put	Bond Future	799.6700	0.7997	857.3600	0.8574	7.214	0	0	0

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2018/08/01	R207	07/02/2019	6.52	Put	Bond Future	808.1100		0.8081	865.9000	0.8659	7.151	0	0	0
2018/08/01	R207	07/02/2019	6.51	Call	Bond Future	16.2300		0.0162	12.2700	0.0123	(24.399)	0	0	0
2018/08/01	R207	02/05/2019	7.63	Call	Bond Future	280.2300		0.2802	245.5300	0.2455	(12.383)	0	0	0
2018/08/01	R207	02/05/2019			Bond Future	7.4691		102.0826	7.5624	102.0208	1.250	0.0000	0.0000	0
2018/08/01	R207	02/05/2019	7.61	Call	Bond Future	271.6500		0.2716	237.5200	0.2375	(12.564)	0	0	0
2018/08/01	R207	02/05/2019	7.61	Put	Bond Future	178.3700		0.1784	206.0400	0.2060	15.513	0	0	0
2018/08/01	R207	02/05/2019	7.63	Put	Bond Future	173.7200		0.1737	200.8200	0.2008	15.600	0	0	0
2018/08/01	R207	02/05/2019	7.62	Call	Bond Future	275.7500		0.2757	241.3400	0.2413	(12.479)	0	0	0
2018/08/01	R207	02/05/2019	7.62	Put	Bond Future	175.8500		0.1759	203.2400	0.2032	15.576	0	0	0
2018/08/01	R208	02/08/2018	7.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R208	02/08/2018	7.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R208	02/08/2018			Bond Future	7.6723		100.1934	7.7156	100.0927	0.564	0.0000	0.0000	7,728
2018/08/01	R208	02/08/2018	7.12	Put	Bond Future	1,294.7600		1.2948	1,395.4000	1.3954	7.773	0	0	0
2018/08/01	R208	02/08/2018	7.14	Put	Bond Future	1,247.5100		1.2475	1,348.1500	1.3481	8.067	0	0	0
2018/08/01	R208	02/08/2018	7.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R208	02/08/2018	7.13	Put	Bond Future	1,271.1300		1.2711	1,371.7700	1.3718	7.917	0	0	0
2018/08/01	R208	01/11/2018	7.11	Put	Bond Future	1,361.2200		1.3612	1,453.6700	1.4537	6.792	0	0	0
2018/08/01	R208	01/11/2018			Bond Future	7.7236		98.5809	7.7719	98.4784	0.625	0.0000	0.0000	28,717
2018/08/01	R208	01/11/2018	7.11	Call	Bond Future	46.6700		0.0467	36.6200	0.0366	(21.534)	0	0	0
2018/08/01	R208	01/11/2018	7.12	Call	Bond Future	48.1800		0.0482	37.8400	0.0378	(21.461)	0	0	0
2018/08/01	R208	01/11/2018	7.10	Put	Bond Future	1,381.4500		1.3815	1,474.1800	1.4742	6.713	0	0	0
2018/08/01	R208	01/11/2018	7.12	Put	Bond Future	1,341.1300		1.3411	1,433.2900	1.4333	6.872	0	0	0
2018/08/01	R208	01/11/2018	7.10	Call	Bond Future	45.2900		0.0453	35.5200	0.0355	(21.572)	0	0	0
2018/08/01	R208	07/02/2019	7.07	Call	Bond Future	88.3900		0.0884	74.0700	0.0741	(16.201)	0	0	0
2018/08/01	R208	07/02/2019	7.08	Put	Bond Future	1,450.3200		1.4503	1,540.5800	1.5406	6.223	0	0	0
2018/08/01	R208	07/02/2019	7.06	Put	Bond Future	1,483.0000		1.4830	1,574.0300	1.5740	6.138	0	0	0
2018/08/01	R208	07/02/2019			Bond Future	7.7873		100.4915	7.8424	100.3865	0.708	0.0000	0.0000	0
2018/08/01	R208	07/02/2019	7.07	Put	Bond Future	1,466.7000		1.4667	1,557.3400	1.5573	6.180	0	0	0
2018/08/01	R208	07/02/2019	7.08	Call	Bond Future	91.3900		0.0914	76.6900	0.0767	(16.085)	0	0	0
2018/08/01	R208	07/02/2019	7.06	Call	Bond Future	85.3000		0.0853	71.3700	0.0714	(16.331)	0	0	0
2018/08/01	R208	02/05/2019	8.03	Put	Bond Future	587.8800		0.5879	633.0500	0.6330	7.684	0	0	0
2018/08/01	R208	02/05/2019	8.02	Call	Bond Future	888.6200		0.8886	828.5300	0.8285	(6.762)	0	0	0
2018/08/01	R208	02/05/2019			Bond Future	7.8472		98.7706	7.9090	98.6649	0.787	0.0000	0.0000	0
2018/08/01	R208	02/05/2019	8.03	Call	Bond Future	900.2300		0.9002	839.7600	0.8398	(6.717)	0	0	0
2018/08/01	R208	02/05/2019	8.02	Put	Bond Future	593.3300		0.5933	638.8800	0.6389	7.677	0	0	0
2018/08/01	R208	02/05/2019	8.04	Call	Bond Future	911.8900		0.9119	851.0500	0.8511	(6.672)	0	0	0
2018/08/01	R208	02/05/2019	8.04	Put	Bond Future	582.4900		0.5825	627.2900	0.6273	7.691	0	0	0
2018/08/01	R209	02/08/2018	9.66	Call	Bond Future	2,540.2000		2.5402	2,346.1400	2.3461	(7.640)	0	0	435
2018/08/01	R209	02/08/2018	8.96	Put	Bond Future	2,276.2300		2.2762	2,470.2100	2.4702	8.522	0	0	0
2018/08/01	R209	02/08/2018	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	02/08/2018	8.46	Put	Bond Future	6,012.5400		6.0125	6,206.5700	6.2066	3.227	0	0	0
2018/08/01	R209	02/08/2018	10.38	Call	Bond Future	7,037.9700		7.0380	6,843.9400	6.8439	(2.757)	0	0	0
2018/08/01	R209	02/08/2018	9.21	Call	Bond Future	89.2400		0.0892	15.2000	0.0152	(82.967)	0	0	0
2018/08/01	R209	02/08/2018	10.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	02/08/2018			Bond Future	9.2825		76.1068	9.3106	75.9128	0.303	0.0000	0.0000	70,011
2018/08/01	R209	02/08/2018	10.21	Call	Bond Future	6,015.0300		6.0150	5,821.0000	5.8210	(3.226)	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
2018/08/01	R209	02/08/2018	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/08/01	R209	02/08/2018	8.96	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	5,000
2018/08/01	R209	02/08/2018	9.43	Call	Bond Future	1,030.2400	1.0302	823.7700	0.8238	(20.041)	0	0	0
2018/08/01	R209	02/08/2018	9.43	Put	Bond Future	21.9200	0.0219	9.4800	0.0095	(56.752)	0	0	5,000
2018/08/01	R209	02/08/2018	10.84	Call	Bond Future	9,692.1200	9.6921	9,498.0900	9.4981	(2.002)	0	0	0
2018/08/01	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/08/01	R209	02/08/2018	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	02/08/2018	8.83	Put	Bond Future	3,222.8400	3.2228	3,416.8700	3.4169	6.020	0	0	0
2018/08/01	R209	02/08/2018	8.49	Put	Bond Future	5,780.9600	5.7810	5,974.9900	5.9750	3.356	0	0	0
2018/08/01	R209	02/08/2018	9.21	Put	Bond Future	591.9600	0.5920	711.9500	0.7119	20.270	0	0	0
2018/08/01	R209	02/08/2018	9.66	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/08/01	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/08/01	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	02/08/2018	10.39	Call	Bond Future	7,097.4200	7.0974	6,903.3900	6.9034	(2.734)	0	0	0
2018/08/01	R209	02/08/2018	10.40	Call	Bond Future	7,156.7900	7.1568	6,962.7600	6.9628	(2.711)	0	0	0
2018/08/01	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	01/11/2018	1,016.00	Call	Bond Future	73,428.8100	73.4288	73,231.1900	73.2312	(0.269)	0	0	0
2018/08/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	01/11/2018	9.34	Put	Bond Future	2,029.2900	2.0293	2,115.6700	2.1157	4.257	0	0	0
2018/08/01	R209	01/11/2018	9.97	Call	Bond Future	4,836.1200	4.8361	4,672.4500	4.6725	(3.384)	0	0	0
2018/08/01	R209	01/11/2018	9.64	Call	Bond Future	3,254.7300	3.2547	3,114.3600	3.1144	(4.313)	0	0	2,000
2018/08/01	R209	01/11/2018	9.98	Put	Bond Future	684.2300	0.6842	717.6200	0.7176	4.880	0	0	2,000
2018/08/01	R209	01/11/2018	10.00	Call	Bond Future	4,988.2700	4.9883	4,822.9400	4.8229	(3.314)	0	0	0
2018/08/01	R209	01/11/2018	9.47	Call	Bond Future	2,534.4200	2.5344	2,409.7700	2.4098	(4.918)	0	0	0
2018/08/01	R209	01/11/2018	8.98	Call	Bond Future	984.2500	0.9842	913.2300	0.9132	(7.216)	0	0	0
2018/08/01	R209	01/11/2018	9.82	Call	Bond Future	4,093.1000	4.0931	3,938.8500	3.9388	(3.769)	0	0	0
2018/08/01	R209	01/11/2018			Bond Future	9.3374	74.3167	9.3664	74.1191	0.311	0.0000	0.0000	131,875
2018/08/01	R209	01/11/2018	1,016.01	Call	Bond Future	73,428.8100	73.4288	73,231.1900	73.2312	(0.269)	0	0	0
2018/08/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	01/11/2018	8.89	Put	Bond Future	3,932.1800	3.9322	4,068.8800	4.0689	3.476	0	0	0
2018/08/01	R209	01/11/2018	8.89	Call	Bond Future	782.3700	0.7824	721.4500	0.7214	(7.787)	0	0	2,000
2018/08/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R209	01/11/2018	1,015.99	Call	Bond Future	73,428.8000	73.4288	73,231.1800	73.2312	(0.269)	0	0	0
2018/08/01	R209	01/11/2018	9.34	Call	Bond Future	2,046.9700	2.0470	1,935.7300	1.9357	(5.434)	0	0	0
2018/08/01	R209	01/11/2018	9.97	Put	Bond Future	696.3200	0.6963	730.2700	0.7303	4.876	0	0	0
2018/08/01	R209	01/11/2018	9.64	Put	Bond Future	1,230.4400	1.2304	1,287.6900	1.2877	4.653	0	0	0
2018/08/01	R209	01/11/2018	9.98	Call	Bond Future	4,886.6900	4.8867	4,722.4600	4.7225	(3.361)	0	0	0
2018/08/01	R209	01/11/2018	10.00	Put	Bond Future	660.7600	0.6608	693.0500	0.6931	4.887	0	0	5,850
2018/08/01	R209	01/11/2018	9.47	Put	Bond Future	1,637.2000	1.6372	1,710.1700	1.7102	4.457	0	0	760
2018/08/01	R209	01/11/2018	8.98	Put	Bond Future	3,484.9100	3.4849	3,611.5100	3.6115	3.633	0	0	0
2018/08/01	R209	01/11/2018	9.49	Call	Bond Future	2,613.8700	2.6139	2,487.2500	2.4872	(4.844)	0	0	0
2018/08/01	R209	01/11/2018	9.82	Put	Bond Future	903.2700	0.9033	946.6400	0.9466	4.801	0	0	760
2018/08/01	R209	01/11/2018	9.94	Call	Bond Future	4,685.0200	4.6850	4,523.0800	4.5231	(3.457)	0	0	0
2018/08/01	R209	01/11/2018	9.94	Put	Bond Future	733.6900	0.7337	769.3700	0.7694	4.863	0	0	0
2018/08/01	R209	01/11/2018	10.57	Call	Bond Future	7,955.0200	7.9550	7,767.9700	7.7680	(2.351)	0	0	0
2018/08/01	R209	01/11/2018	10.57	Put	Bond Future	199.9900	0.2000	210.5600	0.2106	5.285	0	0	0
2018/08/01	R209	01/11/2018	9.49	Put	Bond Future	1,582.7000	1.5827	1,653.7000	1.6537	4.486	0	0	0
2018/08/01	R209	01/11/2018	9.84	Call	Bond Future	4,190.2300	4.1902	4,034.6000	4.0346	(3.714)	0	0	0

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2018/08/01	R209	01/11/2018	9.84	Put	Bond Future	872.6300	0.8726	914.6200	0.9146	4.812	0	0	0
2018/08/01	R209	01/11/2018	8.99	Put	Bond Future	3,437.5300	3.4375	3,562.9900	3.5630	3.650	0	0	0
2018/08/01	R209	01/11/2018	8.99	Call	Bond Future	1,008.5100	1.0085	936.3500	0.9364	(7.155)	0	0	760
2018/08/01	R209	07/02/2019	8.97	Put	Bond Future	4,626.3500	4.6263	4,749.8600	4.7499	2.670	0	0	0
2018/08/01	R209	07/02/2019			Bond Future	9.3977	75.7569	9.4277	75.5551	0.319	0.0000	0.0000	340
2018/08/01	R209	07/02/2019	8.96	Call	Bond Future	1,629.5600	1.6296	1,552.0700	1.5521	(4.755)	0	0	0
2018/08/01	R209	07/02/2019	8.96	Put	Bond Future	4,671.3200	4.6713	4,795.6300	4.7956	2.661	0	0	0
2018/08/01	R209	07/02/2019	8.97	Call	Bond Future	1,656.1100	1.6561	1,577.8200	1.5778	(4.727)	0	0	0
2018/08/01	R209	07/02/2019	8.95	Call	Bond Future	1,603.0500	1.6031	1,526.3600	1.5264	(4.784)	0	0	0
2018/08/01	R209	07/02/2019	8.95	Put	Bond Future	4,716.4300	4.7164	4,841.5400	4.8415	2.653	0	0	0
2018/08/01	R209	02/05/2019	9.70	Put	Bond Future	2,895.7600	2.8958	2,972.7300	2.9727	2.658	0	0	0
2018/08/01	R209	02/05/2019			Bond Future	9.4495	73.8745	9.4801	73.6701	0.325	0.0000	0.0000	0
2018/08/01	R209	02/05/2019	9.69	Call	Bond Future	4,503.6900	4.5037	4,376.8100	4.3768	(2.817)	0	0	0
2018/08/01	R209	02/05/2019	9.69	Put	Bond Future	2,922.6900	2.9227	3,000.2100	3.0002	2.652	0	0	0
2018/08/01	R209	02/05/2019	9.70	Call	Bond Future	4,541.4000	4.5414	4,413.9700	4.4140	(2.806)	0	0	0
2018/08/01	R209	02/05/2019	9.68	Call	Bond Future	4,465.8500	4.4658	4,339.5300	4.3395	(2.829)	0	0	0
2018/08/01	R209	02/05/2019	9.68	Put	Bond Future	2,949.5800	2.9496	3,027.6600	3.0277	2.647	0	0	0
2018/08/01	R210	02/08/2018			Bond Future	185.2372	185.2372	185.1773	185.1773	(0.032)	0.0000	0.0000	300
2018/08/01	R210	01/11/2018			Bond Future	186.0863	186.0863	186.0317	186.0317	(0.029)	0.0000	0.0000	2,149
2018/08/01	R210	07/02/2019			Bond Future	189.7261	189.7261	189.6694	189.6694	(0.030)	0.0000	0.0000	0
2018/08/01	R210	02/05/2019			Bond Future	190.3800	190.3800	190.3201	190.3201	(0.031)	0.0000	0.0000	0
2018/08/01	R212	02/08/2018			Bond Future	153.4449	153.4449	153.3910	153.3910	(0.035)	0.0000	0.0000	2,357
2018/08/01	R212	01/11/2018			Bond Future	156.2193	156.2193	156.1642	156.1642	(0.035)	0.0000	0.0000	3,476
2018/08/01	R212	07/02/2019			Bond Future	157.1212	157.1212	157.0627	157.0627	(0.037)	0.0000	0.0000	0
2018/08/01	R212	02/05/2019			Bond Future	159.7745	159.7745	159.7172	159.7172	(0.036)	0.0000	0.0000	0
2018/08/01	R213	02/08/2018	9.06	Call	Bond Future	211.8500	0.2118	65.9400	0.0659	(68.874)	0	0	0
2018/08/01	R213	02/08/2018	9.05	Put	Bond Future	332.9600	0.3330	418.9100	0.4189	25.814	0	0	0
2018/08/01	R213	02/08/2018			Bond Future	9.0726	87.6820	9.1057	87.4636	0.365	0.0000	0.0000	14,535
2018/08/01	R213	02/08/2018	9.07	Call	Bond Future	243.1000	0.2431	84.1800	0.0842	(65.372)	0	0	0
2018/08/01	R213	02/08/2018	9.07	Put	Bond Future	260.2400	0.2602	319.7500	0.3198	22.867	0	0	0
2018/08/01	R213	02/08/2018	9.06	Put	Bond Future	295.2100	0.2952	367.7300	0.3677	24.566	0	0	0
2018/08/01	R213	02/08/2018	9.05	Call	Bond Future	183.3100	0.1833	50.8300	0.0508	(72.271)	0	0	0
2018/08/01	R213	01/11/2018	8.65	Call	Bond Future	610.9200	0.6109	551.6800	0.5517	(9.697)	0	0	0
2018/08/01	R213	01/11/2018	8.64	Put	Bond Future	3,888.0100	3.8880	4,052.3900	4.0524	4.228	0	0	0
2018/08/01	R213	01/11/2018			Bond Future	9.1327	85.6999	9.1669	85.4775	0.374	0.0000	0.0000	32,893
2018/08/01	R213	01/11/2018	8.66	Call	Bond Future	629.0700	0.6291	568.6000	0.5686	(9.613)	0	0	0
2018/08/01	R213	01/11/2018	8.66	Put	Bond Future	3,786.8900	3.7869	3,948.8100	3.9488	4.276	0	0	0
2018/08/01	R213	01/11/2018	8.65	Put	Bond Future	3,837.2400	3.8372	4,000.3900	4.0004	4.252	0	0	0
2018/08/01	R213	01/11/2018	8.64	Call	Bond Future	593.1200	0.5931	535.1100	0.5351	(9.780)	0	0	0
2018/08/01	R213	07/02/2019	8.68	Call	Bond Future	1,313.7000	1.3137	1,236.6000	1.2366	(5.869)	0	0	0
2018/08/01	R213	07/02/2019			Bond Future	9.2006	87.3609	9.2362	87.1338	0.386	0.0000	0.0000	112
2018/08/01	R213	07/02/2019	8.68	Put	Bond Future	4,738.1800	4.7382	4,888.1700	4.8882	3.166	0	0	0
2018/08/01	R213	07/02/2019	8.69	Call	Bond Future	1,336.9600	1.3370	1,258.9600	1.2590	(5.834)	0	0	0
2018/08/01	R213	07/02/2019	8.70	Put	Bond Future	4,649.7400	4.6497	4,797.9400	4.7979	3.187	0	0	0
2018/08/01	R213	07/02/2019	8.69	Put	Bond Future	4,693.9200	4.6939	4,843.0100	4.8430	3.176	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
2018/08/01	R213	07/02/2019	8.70	Call	Bond Future	1,360.2300	1.3602	1,281.3400	1.2813	(5.800)	0	0	0
2018/08/01	R213	02/05/2019	9.49	Call	Bond Future	4,181.9300	4.1819	4,041.8300	4.0418	(3.350)	0	0	0
2018/08/01	R213	02/05/2019	9.48	Put	Bond Future	2,744.1300	2.7441	2,834.6500	2.8346	3.299	0	0	0
2018/08/01	R213	02/05/2019			Bond Future	9.2555	85.2729	9.2920	85.0429	0.394	0.0000	0.0000	0
2018/08/01	R213	02/05/2019	9.50	Call	Bond Future	4,218.3900	4.2184	4,077.6500	4.0776	(3.336)	0	0	0
2018/08/01	R213	02/05/2019	9.50	Put	Bond Future	2,693.8900	2.6939	2,783.1300	2.7831	3.313	0	0	0
2018/08/01	R213	02/05/2019	9.49	Put	Bond Future	2,719.0500	2.7190	2,808.9300	2.8089	3.306	0	0	0
2018/08/01	R213	02/05/2019	9.48	Call	Bond Future	4,145.3200	4.1453	4,005.8600	4.0059	(3.364)	0	0	0
2018/08/01	R214	02/08/2018	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R214	02/08/2018			Bond Future	9.4274	75.6497	9.4556	75.4461	0.299	0.0000	0.0000	15,576
2018/08/01	R214	02/08/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R214	02/08/2018	8.94	Put	Bond Future	3,667.9800	3.6680	3,871.5200	3.8715	5.549	0	0	0
2018/08/01	R214	02/08/2018	8.96	Put	Bond Future	3,511.7700	3.5118	3,715.3100	3.7153	5.796	0	0	0
2018/08/01	R214	02/08/2018	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R214	02/08/2018	8.95	Put	Bond Future	3,589.8100	3.5898	3,793.3500	3.7933	5.670	0	0	0
2018/08/01	R214	01/11/2018	8.99	Put	Bond Future	4,383.5600	4.3836	4,532.7800	4.5328	3.404	0	0	0
2018/08/01	R214	01/11/2018	8.98	Call	Bond Future	688.2300	0.6882	631.3400	0.6313	(8.266)	0	0	0
2018/08/01	R214	01/11/2018			Bond Future	9.4833	73.7063	9.5123	73.4991	0.306	0.0000	0.0000	34,170
2018/08/01	R214	01/11/2018	8.99	Call	Bond Future	708.5900	0.7086	650.5500	0.6506	(8.191)	0	0	0
2018/08/01	R214	01/11/2018	8.98	Put	Bond Future	4,440.7100	4.4407	4,591.0800	4.5911	3.386	0	0	0
2018/08/01	R214	01/11/2018	9.00	Call	Bond Future	729.4600	0.7295	670.2500	0.6703	(8.117)	0	0	0
2018/08/01	R214	01/11/2018	9.00	Put	Bond Future	4,327.0300	4.3270	4,475.0800	4.4751	3.422	0	0	0
2018/08/01	R214	07/02/2019	9.05	Put	Bond Future	5,278.2200	5.2782	5,411.9400	5.4119	2.533	0	0	0
2018/08/01	R214	07/02/2019			Bond Future	9.5457	75.1348	9.5756	74.9232	0.314	0.0000	0.0000	0
2018/08/01	R214	07/02/2019	9.04	Call	Bond Future	1,602.6400	1.6026	1,525.6200	1.5256	(4.806)	0	0	0
2018/08/01	R214	07/02/2019	9.04	Put	Bond Future	5,328.6100	5.3286	5,463.1500	5.4632	2.525	0	0	0
2018/08/01	R214	07/02/2019	9.05	Call	Bond Future	1,628.8500	1.6288	1,551.0100	1.5510	(4.779)	0	0	0
2018/08/01	R214	07/02/2019	9.03	Call	Bond Future	1,576.8700	1.5769	1,500.6700	1.5007	(4.832)	0	0	0
2018/08/01	R214	07/02/2019	9.03	Put	Bond Future	5,379.5600	5.3796	5,514.9200	5.5149	2.516	0	0	0
2018/08/01	R214	02/05/2019	9.87	Call	Bond Future	4,949.3900	4.9494	4,814.1600	4.8142	(2.732)	0	0	0
2018/08/01	R214	02/05/2019	9.85	Call	Bond Future	4,867.9800	4.8680	4,733.8700	4.7339	(2.755)	0	0	0
2018/08/01	R214	02/05/2019			Bond Future	9.5959	73.0959	9.6265	72.8816	0.319	0.0000	0.0000	0
2018/08/01	R214	02/05/2019	9.85	Put	Bond Future	3,119.7600	3.1198	3,199.9900	3.2000	2.572	0	0	0
2018/08/01	R214	02/05/2019	9.87	Put	Bond Future	3,066.4400	3.0664	3,145.5500	3.1456	2.580	0	0	0
2018/08/01	R214	02/05/2019	9.86	Call	Bond Future	4,908.6300	4.9086	4,773.9500	4.7739	(2.744)	0	0	0
2018/08/01	R214	02/05/2019	9.86	Put	Bond Future	3,092.9900	3.0930	3,172.6500	3.1726	2.576	0	0	0
2018/08/01	R248	02/08/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R248	02/08/2018	8.97	Put	Bond Future	4,817.6000	4.8176	5,124.0500	5.1240	6.361	0	0	0
2018/08/01	R248	02/08/2018			Bond Future	9.4675	96.7064	9.5006	96.4000	0.350	0.0000	0.0000	74,628
2018/08/01	R248	02/08/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R248	02/08/2018	8.99	Put	Bond Future	4,615.6500	4.6156	4,922.1000	4.9221	6.639	0	0	0
2018/08/01	R248	02/08/2018	8.98	Put	Bond Future	4,716.5400	4.7165	5,022.9900	5.0230	6.497	0	0	0
2018/08/01	R248	02/08/2018	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/01	R248	01/11/2018	9.03	Call	Bond Future	876.7900	0.8768	793.2000	0.7932	(9.534)	0	0	0
2018/08/01	R248	01/11/2018			Bond Future	9.5242	93.9988	9.5583	93.6868	0.358	0.0000	0.0000	96,472
2018/08/01	R248	01/11/2018	9.01	Call	Bond Future	826.6500	0.8267	746.4700	0.7465	(9.699)	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
2018/08/01	R248	01/11/2018	9.01	Put	Bond Future	5,757.0600	5.7571	5,988.9100	5.9889	4.027	0	0	0
2018/08/01	R248	01/11/2018	9.03	Put	Bond Future	5,606.9900	5.6070	5,835.4300	5.8354	4.074	0	0	0
2018/08/01	R248	01/11/2018	9.02	Call	Bond Future	851.4100	0.8514	769.5300	0.7695	(9.617)	0	0	0
2018/08/01	R248	01/11/2018	9.02	Put	Bond Future	5,681.6300	5.6816	5,911.7800	5.9118	4.051	0	0	0
2018/08/01	R248	07/02/2019	9.06	Put	Bond Future	6,930.3700	6.9304	7,138.6300	7.1386	3.005	0	0	0
2018/08/01	R248	07/02/2019			Bond Future	9.5874	95.8206	9.6227	95.5022	0.368	0.0000	0.0000	0
2018/08/01	R248	07/02/2019	9.06	Call	Bond Future	1,931.2900	1.9313	1,821.0600	1.8211	(5.708)	0	0	0
2018/08/01	R248	07/02/2019	9.05	Put	Bond Future	6,997.4200	6.9974	7,206.9200	7.2069	2.994	0	0	0
2018/08/01	R248	07/02/2019	9.07	Call	Bond Future	1,963.8400	1.9638	1,852.3700	1.8524	(5.676)	0	0	0
2018/08/01	R248	07/02/2019	9.07	Put	Bond Future	6,863.8000	6.8638	7,070.8200	7.0708	3.016	0	0	0
2018/08/01	R248	07/02/2019	9.05	Call	Bond Future	1,899.0500	1.8991	1,790.0600	1.7901	(5.739)	0	0	0
2018/08/01	R248	02/05/2019	9.90	Put	Bond Future	3,807.9700	3.8080	3,929.8900	3.9299	3.202	0	0	0
2018/08/01	R248	02/05/2019			Bond Future	9.6384	92.9870	9.6746	92.6642	0.375	0.0000	0.0000	0
2018/08/01	R248	02/05/2019	9.90	Call	Bond Future	6,101.3600	6.1014	5,900.4800	5.9005	(3.292)	0	0	0
2018/08/01	R248	02/05/2019	9.91	Call	Bond Future	6,151.8800	6.1519	5,950.1300	5.9501	(3.279)	0	0	0
2018/08/01	R248	02/05/2019	9.89	Put	Bond Future	3,843.4300	3.8434	3,966.2200	3.9662	3.195	0	0	0
2018/08/01	R248	02/05/2019	9.91	Put	Bond Future	3,772.8100	3.7728	3,893.8600	3.8939	3.208	0	0	0
2018/08/01	R248	02/05/2019	9.89	Call	Bond Future	6,050.9900	6.0510	5,850.9800	5.8510	(3.305)	0	0	0

Total

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