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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2018 TO 02/08/2018

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
2018/08/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	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
2018/08/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2025	02/08/2018			Bond Future	130.6618	130.6618	130.6544	130.6544	(0.006)	0.0000	0.0000	0
2018/08/02	2025	02/08/2018	136.65	Put	Bond Future	5,988.1800	5.9882	5,995.5600	5.9956	0.123	0	0	0
2018/08/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2025	02/08/2018	136.67	Put	Bond Future	6,008.1800	6.0082	6,015.5600	6.0156	0.123	0	0	0
2018/08/02	2025	02/08/2018	136.66	Put	Bond Future	5,998.1800	5.9982	6,005.5600	6.0056	0.123	0	0	0
2018/08/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2025	01/11/2018			Bond Future	133.0240	133.0240	133.0161	133.0161	(0.006)	0.0000	0.0000	365
2018/08/02	2025	07/02/2019			Bond Future	134.2109	134.2109	134.2034	134.2034	(0.006)	0.0000	0.0000	0
2018/08/02	2025	02/05/2019			Bond Future	136.4792	136.4792	136.4703	136.4703	(0.007)	0.0000	0.0000	0
2018/08/02	2029	02/08/2018			Bond Future	99.5849	99.5849	99.5797	99.5797	(0.005)	0.0000	0.0000	0
2018/08/02	2029	01/11/2018			Bond Future	100.3386	100.3386	100.3329	100.3329	(0.006)	0.0000	0.0000	1,370
2018/08/02	2029	07/02/2019			Bond Future	102.3006	102.3006	102.2953	102.2953	(0.005)	0.0000	0.0000	0
2018/08/02	2029	02/05/2019			Bond Future	102.9570	102.9570	102.9506	102.9506	(0.006)	0.0000	0.0000	0
2018/08/02	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2030	02/08/2018	8.91	Call	Bond Future	12.0400	0.0120	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2030	02/08/2018			Bond Future	9.0107	93.0102	9.1250	92.2461	1.269	0.0000	0.0000	0
2018/08/02	2030	02/08/2018	8.51	Put	Bond Future	3,447.9100	3.4479	4,212.0200	4.2120	22.162	0	0	0
2018/08/02	2030	02/08/2018	9.46	Call	Bond Future	2,954.2400	2.9542	2,190.1300	2.1901	(25.865)	0	0	0
2018/08/02	2030	02/08/2018	8.91	Put	Bond Future	691.7000	0.6917	1,443.7700	1.4438	108.728	0	0	0
2018/08/02	2030	02/08/2018	9.50	Call	Bond Future	3,211.0200	3.2110	2,446.9100	2.4469	(23.796)	0	0	0
2018/08/02	2030	02/08/2018	9.47	Call	Bond Future	3,018.5300	3.0185	2,254.4200	2.2544	(25.314)	0	0	0
2018/08/02	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2030	02/08/2018	9.45	Call	Bond Future	2,889.9000	2.8899	2,125.7900	2.1258	(26.441)	0	0	0
2018/08/02	2030	01/11/2018	8.60	Call	Bond Future	659.2100	0.6592	540.9000	0.5409	(17.947)	0	0	0
2018/08/02	2030	01/11/2018	8.58	Put	Bond Future	3,934.1100	3.9341	4,293.7800	4.2938	9.142	0	0	0
2018/08/02	2030	01/11/2018			Bond Future	9.0696	94.6691	9.1415	94.1959	0.793	0.0000	0.0000	48,226
2018/08/02	2030	01/11/2018	8.60	Put	Bond Future	3,832.1300	3.8321	4,186.9700	4.1870	9.260	0	0	0
2018/08/02	2030	01/11/2018	8.58	Call	Bond Future	622.8400	0.6228	509.3600	0.5094	(18.220)	0	0	0
2018/08/02	2030	01/11/2018	8.59	Put	Bond Future	3,882.9900	3.8830	4,240.2500	4.2402	9.201	0	0	0
2018/08/02	2030	01/11/2018	8.59	Call	Bond Future	640.9300	0.6409	525.0400	0.5250	(18.082)	0	0	0
2018/08/02	2030	07/02/2019	8.62	Call	Bond Future	1,362.0400	1.3620	1,206.8600	1.2069	(11.393)	0	0	0
2018/08/02	2030	07/02/2019			Bond Future	9.1359	92.4940	9.2106	92.0122	0.817	0.0000	0.0000	167
2018/08/02	2030	07/02/2019	8.62	Put	Bond Future	4,786.0200	4.7860	5,112.6200	5.1126	6.824	0	0	0
2018/08/02	2030	07/02/2019	8.63	Call	Bond Future	1,384.9400	1.3849	1,227.9600	1.2280	(11.335)	0	0	0
2018/08/02	2030	07/02/2019	8.63	Put	Bond Future	4,740.9600	4.7410	5,065.7600	5.0658	6.851	0	0	0
2018/08/02	2030	07/02/2019	8.64	Call	Bond Future	1,408.0800	1.4081	1,249.3000	1.2493	(11.276)	0	0	0

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2018/08/02	2030	07/02/2019	8.64	Put	Bond Future	4,696.1900	4.6962	5,019.1900	5.0192	6.878	0	0	0
2018/08/02	2030	02/05/2019	9.41	Call	Bond Future	4,092.4800	4.0925	3,806.9200	3.8069	(6.978)	0	0	0
2018/08/02	2030	02/05/2019			Bond Future	9.1972	94.0400	9.2746	93.5493	0.841	0.0000	0.0000	0
2018/08/02	2030	02/05/2019	9.39	Call	Bond Future	4,019.3200	4.0193	3,736.6000	3.7366	(7.034)	0	0	0
2018/08/02	2030	02/05/2019	9.39	Put	Bond Future	2,802.7100	2.8027	3,010.7500	3.0107	7.423	0	0	0
2018/08/02	2030	02/05/2019	9.41	Put	Bond Future	2,750.9000	2.7509	2,956.1000	2.9561	7.459	0	0	0
2018/08/02	2030	02/05/2019	9.40	Call	Bond Future	4,055.6700	4.0557	3,771.5200	3.7715	(7.006)	0	0	0
2018/08/02	2030	02/05/2019	9.40	Put	Bond Future	2,776.5500	2.7765	2,983.1600	2.9832	7.441	0	0	0
2018/08/02	2032	02/08/2018	9.67	Call	Bond Future	3,369.3900	3.3694	2,541.2200	2.5412	(24.579)	0	0	0
2018/08/02	2032	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2032	02/08/2018			Bond Future	9.1957	95.6193	9.3100	94.7912	1.243	0.0000	0.0000	0
2018/08/02	2032	02/08/2018	9.68	Call	Bond Future	3,438.5500	3.4386	2,610.3800	2.6104	(24.085)	0	0	0
2018/08/02	2032	02/08/2018	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2032	02/08/2018	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2032	02/08/2018	9.66	Call	Bond Future	3,300.1500	3.3001	2,471.9800	2.4720	(25.095)	0	0	0
2018/08/02	2032	01/11/2018	8.77	Put	Bond Future	4,283.1800	4.2832	4,701.4800	4.7015	9.766	0	0	0
2018/08/02	2032	01/11/2018			Bond Future	9.2586	93.1698	9.3355	92.6201	0.830	0.0000	0.0000	34,700
2018/08/02	2032	01/11/2018	8.76	Call	Bond Future	661.0800	0.6611	532.5200	0.5325	(19.447)	0	0	0
2018/08/02	2032	01/11/2018	8.76	Put	Bond Future	4,339.5200	4.3395	4,760.6000	4.7606	9.703	0	0	0
2018/08/02	2032	01/11/2018	8.77	Call	Bond Future	680.5100	0.6805	549.1700	0.5492	(19.300)	0	0	0
2018/08/02	2032	01/11/2018	8.75	Call	Bond Future	642.0200	0.6420	516.2200	0.5162	(19.594)	0	0	0
2018/08/02	2032	01/11/2018	8.75	Put	Bond Future	4,396.3100	4.3963	4,820.1500	4.8201	9.641	0	0	0
2018/08/02	2032	07/02/2019	8.81	Call	Bond Future	1,500.6700	1.5007	1,320.5000	1.3205	(12.006)	0	0	0
2018/08/02	2032	07/02/2019	8.80	Put	Bond Future	5,311.1100	5.3111	5,692.7000	5.6927	7.185	0	0	0
2018/08/02	2032	07/02/2019			Bond Future	9.3282	94.9750	9.4078	94.4153	0.854	0.0000	0.0000	456
2018/08/02	2032	07/02/2019	8.82	Call	Bond Future	1,525.5700	1.5256	1,343.3400	1.3433	(11.945)	0	0	0
2018/08/02	2032	07/02/2019	8.82	Put	Bond Future	5,211.6700	5.2117	5,589.1200	5.5891	7.242	0	0	0
2018/08/02	2032	07/02/2019	8.81	Put	Bond Future	5,261.3500	5.2613	5,640.8600	5.6409	7.213	0	0	0
2018/08/02	2032	07/02/2019	8.80	Call	Bond Future	1,475.7700	1.4758	1,297.6800	1.2977	(12.068)	0	0	0
2018/08/02	2032	02/05/2019	9.61	Call	Bond Future	4,629.2300	4.6292	4,296.2100	4.2962	(7.194)	0	0	0
2018/08/02	2032	02/05/2019	9.62	Put	Bond Future	3,078.2900	3.0783	3,313.7000	3.3137	7.647	0	0	0
2018/08/02	2032	02/05/2019			Bond Future	9.3883	92.4073	9.4706	91.8373	0.877	0.0000	0.0000	0
2018/08/02	2032	02/05/2019	9.61	Put	Bond Future	3,105.5100	3.1055	3,342.5000	3.3425	7.631	0	0	0
2018/08/02	2032	02/05/2019	9.62	Call	Bond Future	4,669.9000	4.6699	4,335.3000	4.3353	(7.165)	0	0	0
2018/08/02	2032	02/05/2019	9.63	Call	Bond Future	4,710.7100	4.7107	4,374.5400	4.3745	(7.136)	0	0	0
2018/08/02	2032	02/05/2019	9.63	Put	Bond Future	3,051.2900	3.0513	3,285.1300	3.2851	7.664	0	0	0
2018/08/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2033	02/08/2018			Bond Future	103.1259	103.1259	103.1203	103.1203	(0.005)	0.0000	0.0000	0
2018/08/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2033	02/08/2018	109.92	Put	Bond Future	6,794.0500	6.7940	6,799.6500	6.7997	0.082	0	0	0
2018/08/02	2033	02/08/2018	109.94	Put	Bond Future	6,814.0500	6.8140	6,819.6500	6.8197	0.082	0	0	0
2018/08/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2033	02/08/2018	109.93	Put	Bond Future	6,804.0500	6.8040	6,809.6500	6.8097	0.082	0	0	0
2018/08/02	2033	01/11/2018			Bond Future	103.8721	103.8721	103.8660	103.8660	(0.006)	0.0000	0.0000	5,770
2018/08/02	2033	07/02/2019			Bond Future	105.9032	105.9032	105.8976	105.8976	(0.005)	0.0000	0.0000	0
2018/08/02	2033	02/05/2019			Bond Future	106.5484	106.5484	106.5417	106.5417	(0.006)	0.0000	0.0000	0

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2018/08/02	2037	02/08/2018	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2037	02/08/2018	9.95	Call	Bond Future	4,365.4300	4.3654	3,478.3100	3.4783	(20.321)	0	0	0
2018/08/02	2037	02/08/2018			Bond Future	9.3957	92.3725	9.5050	91.4853	1.164	0.0000	0.0000	0
2018/08/02	2037	02/08/2018	9.96	Call	Bond Future	4,441.2300	4.4412	3,554.1100	3.5541	(19.975)	0	0	0
2018/08/02	2037	02/08/2018	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2037	02/08/2018	9.97	Call	Bond Future	4,516.9300	4.5169	3,629.8100	3.6298	(19.640)	0	0	0
2018/08/02	2037	02/08/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2037	01/11/2018	9.03	Call	Bond Future	908.1200	0.9081	750.4300	0.7504	(17.364)	0	0	0
2018/08/02	2037	01/11/2018			Bond Future	9.4541	94.0200	9.5256	93.4452	0.757	0.0000	0.0000	48,614
2018/08/02	2037	01/11/2018	9.01	Call	Bond Future	859.2500	0.8592	707.7200	0.7077	(17.635)	0	0	0
2018/08/02	2037	01/11/2018	9.01	Put	Bond Future	4,554.0900	4.5541	4,977.3200	4.9773	9.293	0	0	0
2018/08/02	2037	01/11/2018	9.03	Put	Bond Future	4,431.7600	4.4318	4,848.8300	4.8488	9.411	0	0	0
2018/08/02	2037	01/11/2018	9.02	Call	Bond Future	883.4700	0.8835	728.8700	0.7289	(17.499)	0	0	0
2018/08/02	2037	01/11/2018	9.02	Put	Bond Future	4,492.6500	4.4926	4,912.8100	4.9128	9.352	0	0	0
2018/08/02	2037	07/02/2019	9.06	Put	Bond Future	5,632.6300	5.6326	6,014.4400	6.0144	6.779	0	0	0
2018/08/02	2037	07/02/2019	9.05	Call	Bond Future	1,831.5900	1.8316	1,630.3600	1.6304	(10.987)	0	0	0
2018/08/02	2037	07/02/2019			Bond Future	9.5193	91.5817	9.5932	90.9964	0.776	0.0000	0.0000	650
2018/08/02	2037	07/02/2019	9.06	Call	Bond Future	1,861.4200	1.8614	1,657.9600	1.6580	(10.930)	0	0	0
2018/08/02	2037	07/02/2019	9.05	Put	Bond Future	5,687.5100	5.6875	6,071.5500	6.0715	6.752	0	0	0
2018/08/02	2037	07/02/2019	9.07	Call	Bond Future	1,891.5200	1.8915	1,685.8400	1.6858	(10.874)	0	0	0
2018/08/02	2037	07/02/2019	9.07	Put	Bond Future	5,578.1400	5.5781	5,957.7300	5.9577	6.805	0	0	0
2018/08/02	2037	02/05/2019	9.81	Put	Bond Future	3,478.1800	3.4782	3,721.8300	3.7218	7.005	0	0	0
2018/08/02	2037	02/05/2019			Bond Future	9.5785	93.1125	9.6546	92.5165	0.795	0.0000	0.0000	0
2018/08/02	2037	02/05/2019	9.80	Call	Bond Future	5,226.9100	5.2269	4,876.1900	4.8762	(6.710)	0	0	0
2018/08/02	2037	02/05/2019	9.80	Put	Bond Future	3,509.1300	3.5091	3,754.4200	3.7544	6.990	0	0	0
2018/08/02	2037	02/05/2019	9.81	Call	Bond Future	5,272.3300	5.2723	4,919.9700	4.9200	(6.683)	0	0	0
2018/08/02	2037	02/05/2019	9.79	Call	Bond Future	5,181.6500	5.1816	4,832.5800	4.8326	(6.737)	0	0	0
2018/08/02	2037	02/05/2019	9.79	Put	Bond Future	3,540.3400	3.5403	3,787.2800	3.7873	6.975	0	0	0
2018/08/02	2038	02/08/2018	134.55	Put	Bond Future	11,581.9900	11.5820	11,588.6100	11.5886	0.057	0	0	0
2018/08/02	2038	02/08/2018			Bond Future	122.9680	122.9680	122.9614	122.9614	(0.005)	0.0000	0.0000	0
2018/08/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2038	02/08/2018	134.54	Put	Bond Future	11,571.9900	11.5720	11,578.6100	11.5786	0.057	0	0	0
2018/08/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2038	02/08/2018	134.53	Put	Bond Future	11,561.9900	11.5620	11,568.6100	11.5686	0.057	0	0	0
2018/08/02	2038	01/11/2018			Bond Future	125.1912	125.1912	125.1840	125.1840	(0.006)	0.0000	0.0000	9,621
2018/08/02	2038	07/02/2019			Bond Future	126.0480	126.0480	126.0413	126.0413	(0.005)	0.0000	0.0000	0
2018/08/02	2038	02/05/2019			Bond Future	128.1783	128.1783	128.1702	128.1702	(0.006)	0.0000	0.0000	0
2018/08/02	2040	02/08/2018	10.04	Call	Bond Future	4,807.0800	4.8071	3,766.0200	3.7660	(21.657)	0	0	0
2018/08/02	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2040	02/08/2018			Bond Future	9.4707	95.8787	9.5900	94.8377	1.260	0.0000	0.0000	0
2018/08/02	2040	02/08/2018	10.05	Call	Bond Future	4,888.0100	4.8880	3,846.9500	3.8469	(21.298)	0	0	0
2018/08/02	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2040	02/08/2018	10.03	Call	Bond Future	4,726.0400	4.7260	3,684.9800	3.6850	(22.028)	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
2018/08/02	2040	01/11/2018	9.80	Call	Bond Future	3,907.7700	3.9078	3,420.6500	3.4206	(12.465)	0	0	3,540
2018/08/02	2040	01/11/2018	9.09	Put	Bond Future	4,908.6400	4.9086	5,462.0700	5.4621	11.275	0	0	0
2018/08/02	2040	01/11/2018			Bond Future	9.5289	97.5888	9.6159	96.8374	0.912	0.0000	0.0000	19,698
2018/08/02	2040	01/11/2018	9.20	Put	Bond Future	4,216.8600	4.2169	4,725.3800	4.7254	12.059	0	0	0
2018/08/02	2040	01/11/2018	9.20	Call	Bond Future	1,286.0700	1.2861	1,043.2200	1.0432	(18.883)	0	0	3,540
2018/08/02	2040	01/11/2018	9.80	Put	Bond Future	1,596.1500	1.5962	1,860.4000	1.8604	16.555	0	0	0
2018/08/02	2040	01/11/2018	9.08	Call	Bond Future	939.5000	0.9395	745.5000	0.7455	(20.649)	0	0	0
2018/08/02	2040	01/11/2018	9.08	Put	Bond Future	4,975.2200	4.9752	5,532.5900	5.5326	11.203	0	0	0
2018/08/02	2040	01/11/2018	9.10	Put	Bond Future	4,842.8100	4.8428	5,392.2600	5.3923	11.346	0	0	0
2018/08/02	2040	01/11/2018	9.09	Call	Bond Future	965.7400	0.9657	767.8000	0.7678	(20.496)	0	0	0
2018/08/02	2040	01/11/2018	9.10	Call	Bond Future	992.6000	0.9926	790.6800	0.7907	(20.343)	0	0	2,950
2018/08/02	2040	01/11/2018	8.50	Put	Bond Future	9,767.8700	9.7679	10,485.9300	10.4859	7.351	0	0	0
2018/08/02	2040	01/11/2018	8.50	Call	Bond Future	105.2800	0.1053	71.9700	0.0720	(31.639)	0	0	2,950
2018/08/02	2040	01/11/2018	9.07	Call	Bond Future	913.5600	0.9136	723.5000	0.7235	(20.804)	0	0	0
2018/08/02	2040	01/11/2018	9.07	Put	Bond Future	5,042.2500	5.0423	5,603.5600	5.6036	11.132	0	0	0
2018/08/02	2040	07/02/2019	9.11	Put	Bond Future	6,266.9500	6.2670	6,775.1700	6.7752	8.110	0	0	0
2018/08/02	2040	07/02/2019	9.13	Call	Bond Future	2,029.2600	2.0293	1,766.4000	1.7664	(12.953)	0	0	0
2018/08/02	2040	07/02/2019			Bond Future	9.5939	94.9691	9.6837	94.2038	0.936	0.0000	0.0000	100
2018/08/02	2040	07/02/2019	9.11	Call	Bond Future	1,964.8500	1.9649	1,707.7500	1.7078	(13.085)	0	0	0
2018/08/02	2040	07/02/2019	9.13	Put	Bond Future	6,147.4800	6.1475	6,649.9400	6.6499	8.173	0	0	0
2018/08/02	2040	07/02/2019	9.12	Put	Bond Future	6,207.0000	6.2070	6,712.3400	6.7123	8.141	0	0	0
2018/08/02	2040	07/02/2019	9.12	Call	Bond Future	1,996.9100	1.9969	1,736.9300	1.7369	(13.019)	0	0	0
2018/08/02	2040	02/05/2019	9.88	Put	Bond Future	3,718.6500	3.7187	4,040.8000	4.0408	8.663	0	0	0
2018/08/02	2040	02/05/2019	9.89	Call	Bond Future	5,664.5100	5.6645	5,205.4300	5.2054	(8.104)	0	0	0
2018/08/02	2040	02/05/2019			Bond Future	9.6526	96.5565	9.7451	95.7774	0.958	0.0000	0.0000	0
2018/08/02	2040	02/05/2019	9.90	Call	Bond Future	5,712.4700	5.7125	5,251.2200	5.2512	(8.074)	0	0	0
2018/08/02	2040	02/05/2019	9.90	Put	Bond Future	3,650.7100	3.6507	3,968.5200	3.9685	8.705	0	0	0
2018/08/02	2040	02/05/2019	9.88	Call	Bond Future	5,616.3900	5.6164	5,159.4800	5.1595	(8.135)	0	0	0
2018/08/02	2040	02/05/2019	9.89	Put	Bond Future	3,684.7000	3.6847	4,004.6800	4.0047	8.684	0	0	0
2018/08/02	2044	02/08/2018	10.07	Call	Bond Future	4,832.7800	4.8328	3,817.6800	3.8177	(21.004)	0	0	0
2018/08/02	2044	02/08/2018			Bond Future	9.5056	92.9594	9.6200	91.9443	1.203	0.0000	0.0000	0
2018/08/02	2044	02/08/2018	10.05	Call	Bond Future	4,668.8600	4.6689	3,653.7600	3.6538	(21.742)	0	0	0
2018/08/02	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2044	02/08/2018	10.06	Call	Bond Future	4,750.8800	4.7509	3,735.7800	3.7358	(21.367)	0	0	0
2018/08/02	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2044	01/11/2018	9.12	Call	Bond Future	992.2400	0.9922	790.2900	0.7903	(20.353)	0	0	0
2018/08/02	2044	01/11/2018			Bond Future	9.5620	94.6173	9.6489	93.8528	0.909	0.0000	0.0000	38,627
2018/08/02	2044	01/11/2018	9.12	Put	Bond Future	5,051.2300	5.0512	5,613.7800	5.6138	11.137	0	0	0
2018/08/02	2044	01/11/2018	9.13	Call	Bond Future	1,019.5400	1.0195	813.5600	0.8136	(20.203)	0	0	0
2018/08/02	2044	01/11/2018	9.14	Put	Bond Future	4,916.2600	4.9163	5,470.7200	5.4707	11.278	0	0	0
2018/08/02	2044	01/11/2018	9.13	Put	Bond Future	4,983.4300	4.9834	5,541.9500	5.5420	11.208	0	0	0
2018/08/02	2044	01/11/2018	9.14	Call	Bond Future	1,047.3100	1.0473	837.2700	0.8373	(20.055)	0	0	0
2018/08/02	2044	07/02/2019	9.18	Put	Bond Future	6,189.2000	6.1892	6,693.2200	6.6932	8.144	0	0	0
2018/08/02	2044	07/02/2019			Bond Future	9.6247	92.0653	9.7143	91.2866	0.931	0.0000	0.0000	108
2018/08/02	2044	07/02/2019	9.17	Call	Bond Future	2,122.5400	2.1225	1,850.8200	1.8508	(12.802)	0	0	0
2018/08/02	2044	07/02/2019	9.17	Put	Bond Future	6,249.4400	6.2494	6,756.4100	6.7564	8.112	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
2018/08/02	2044	07/02/2019	9.18	Call	Bond Future	2,156.3600	2.1564	1,881.6900	1.8817	(12.738)	0	0	0
2018/08/02	2044	07/02/2019	9.16	Call	Bond Future	2,089.0300	2.0890	1,820.2500	1.8203	(12.866)	0	0	0
2018/08/02	2044	07/02/2019	9.16	Put	Bond Future	6,310.1400	6.3101	6,820.0500	6.8200	8.081	0	0	0
2018/08/02	2044	02/05/2019	9.90	Call	Bond Future	5,711.3300	5.7113	5,247.3900	5.2474	(8.123)	0	0	0
2018/08/02	2044	02/05/2019			Bond Future	9.6812	93.6042	9.7734	92.8115	0.953	0.0000	0.0000	0
2018/08/02	2044	02/05/2019	9.90	Put	Bond Future	3,849.4300	3.8494	4,178.1800	4.1782	8.540	0	0	0
2018/08/02	2044	02/05/2019	9.91	Call	Bond Future	5,759.8000	5.7598	5,293.6700	5.2937	(8.093)	0	0	0
2018/08/02	2044	02/05/2019	9.92	Put	Bond Future	3,779.5300	3.7795	4,103.9000	4.1039	8.582	0	0	0
2018/08/02	2044	02/05/2019	9.91	Put	Bond Future	3,814.3300	3.8143	4,140.8900	4.1409	8.561	0	0	0
2018/08/02	2044	02/05/2019	9.92	Call	Bond Future	5,808.4300	5.8084	5,340.1100	5.3401	(8.063)	0	0	0
2018/08/02	2046	02/08/2018	128.78	Put	Bond Future	11,408.1300	11.4081	11,414.1900	11.4142	0.053	0	0	0
2018/08/02	2046	02/08/2018			Bond Future	117.3719	117.3719	117.3658	117.3658	(0.005)	0.0000	0.0000	0
2018/08/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2046	02/08/2018	128.77	Put	Bond Future	11,398.1300	11.3981	11,404.1900	11.4042	0.053	0	0	0
2018/08/02	2046	02/08/2018	128.79	Put	Bond Future	11,418.1300	11.4181	11,424.1900	11.4242	0.053	0	0	0
2018/08/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2046	01/11/2018			Bond Future	117.8490	117.8490	117.8425	117.8425	(0.006)	0.0000	0.0000	11,966
2018/08/02	2046	07/02/2019			Bond Future	120.1534	120.1534	120.1473	120.1473	(0.005)	0.0000	0.0000	0
2018/08/02	2046	02/05/2019			Bond Future	120.4987	120.4987	120.4914	120.4914	(0.006)	0.0000	0.0000	0
2018/08/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2050	02/08/2018	137.54	Put	Bond Future	16,370.1200	16.3701	16,376.2900	16.3763	0.038	0	0	0
2018/08/02	2050	02/08/2018	137.52	Put	Bond Future	16,350.1200	16.3501	16,356.2900	16.3563	0.038	0	0	0
2018/08/02	2050	02/08/2018			Bond Future	121.1699	121.1699	121.1637	121.1637	(0.005)	0.0000	0.0000	0
2018/08/02	2050	02/08/2018	137.53	Put	Bond Future	16,360.1200	16.3601	16,366.2900	16.3663	0.038	0	0	0
2018/08/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	2050	01/11/2018			Bond Future	123.3606	123.3606	124.5392	124.5392	0.955	0.0000	0.0000	9,854
2018/08/02	2050	07/02/2019			Bond Future	124.0013	124.0013	125.2037	125.2037	0.970	0.0000	0.0000	0
2018/08/02	2050	02/05/2019			Bond Future	126.0970	126.0970	127.3184	127.3184	0.969	0.0000	0.0000	0
2018/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	AL37	02/08/2018			Index Future	586.7830	586.7830	585.9320	585.9320	(0.145)	0.0000	0.0000	0
2018/08/02	AL37	01/11/2018			Index Future	597.2480	597.2480	596.3790	596.3790	(0.146)	0.0000	0.0000	0
2018/08/02	AL37	07/02/2019			Index Future	608.8210	608.8210	607.9390	607.9390	(0.145)	0.0000	0.0000	0
2018/08/02	AL37	02/05/2019			Index Future	619.0020	619.0020	618.0990	618.0990	(0.146)	0.0000	0.0000	0
2018/08/02	AL7T	02/08/2018			Index Future	686.9860	686.9860	684.5180	684.5180	(0.359)	0.0000	0.0000	0
2018/08/02	AL7T	01/11/2018			Index Future	699.2380	699.2380	696.7230	696.7230	(0.360)	0.0000	0.0000	0
2018/08/02	AL7T	07/02/2019			Index Future	712.7880	712.7880	710.2280	710.2280	(0.359)	0.0000	0.0000	0

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2018/08/02	AL7T	02/05/2019			Index Future	724.7080	724.7080	722.0970	722.0970	(0.360)	0.0000	0.0000	0
2018/08/02	ALBI	02/08/2018			Index Future	624.8230	624.8230	621.6010	621.6010	(0.516)	0.0000	0.0000	0
2018/08/02	ALBI	01/11/2018			Index Future	635.9670	635.9670	632.6840	632.6840	(0.516)	0.0000	0.0000	863
2018/08/02	ALBI	07/02/2019			Index Future	648.2910	648.2910	644.9480	644.9480	(0.516)	0.0000	0.0000	0
2018/08/02	ALBI	02/05/2019			Index Future	659.1310	659.1310	655.7260	655.7260	(0.517)	0.0000	0.0000	0
2018/08/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	EL28	02/08/2018			Bond Future	127.4199	127.4199	127.4157	127.4157	(0.003)	0.0000	0.0000	0
2018/08/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	EL28	02/08/2018	134.93	Put	Bond Future	7,510.0600	7.5101	7,514.3400	7.5143	0.057	0	0	0
2018/08/02	EL28	02/08/2018	134.95	Put	Bond Future	7,530.0600	7.5301	7,534.3400	7.5343	0.057	0	0	0
2018/08/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	EL28	02/08/2018	134.94	Put	Bond Future	7,520.0600	7.5201	7,524.3400	7.5243	0.057	0	0	0
2018/08/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	ES33	02/08/2018	11.14	Call	Bond Future	2,968.3500	2.9683	2,305.8500	2.3059	(22.319)	0	0	0
2018/08/02	ES33	02/08/2018			Bond Future	10.6412	79.5849	10.7500	78.9224	1.023	0.0000	0.0000	0
2018/08/02	ES33	02/08/2018	11.15	Call	Bond Future	3,026.1000	3.0261	2,363.6000	2.3636	(21.893)	0	0	0
2018/08/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	ES33	02/08/2018	11.16	Call	Bond Future	3,083.7900	3.0838	2,421.2900	2.4213	(21.483)	0	0	0
2018/08/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	ES33	01/11/2018			Bond Future	10.7483	77.2160	10.8196	76.7881	0.664	0.0000	0.0000	9,466
2018/08/02	ES33	07/02/2019			Bond Future	10.8699	78.7122	10.9439	78.2764	0.681	0.0000	0.0000	0
2018/08/02	ES33	02/05/2019			Bond Future	10.9730	76.2383	11.0496	75.7945	0.698	0.0000	0.0000	0
2018/08/02	ES42	02/08/2018			Bond Future	10.8461	82.5236	10.9600	81.7292	1.050	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
2018/08/02	ES42	01/11/2018			Bond Future	10.9495	79.7353	11.0313	79.1735	0.746	0.0000	0.0000	7,957
2018/08/02	ES42	07/02/2019			Bond Future	11.0629	81.2801	11.1477	80.7078	0.766	0.0000	0.0000	0
2018/08/02	ES42	02/05/2019			Bond Future	11.1638	78.3787	11.2515	77.7960	0.786	0.0000	0.0000	0
2018/08/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	02/08/2018			GOVI	620.6850	620.6850	617.3380	617.3380	(0.539)	0.0000	0.0000	0
2018/08/02	GOVI	02/08/2018	605.71	Call	GOVI	149,750.0000	14.9750	116,280.0000	11.6280	(22.351)	0	0	0
2018/08/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	02/08/2018	605.72	Call	GOVI	149,650.0000	14.9650	116,180.0000	11.6180	(22.366)	0	0	0
2018/08/02	GOVI	02/08/2018	605.70	Call	GOVI	149,850.0000	14.9850	116,380.0000	11.6380	(22.336)	0	0	0
2018/08/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	01/11/2018	653.50	Put	GOVI	217,450.0000	21.7450	251,550.0000	25.1550	15.682	0	0	0
2018/08/02	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	01/11/2018			GOVI	631.7550	631.7550	628.3450	628.3450	(0.540)	0.0000	0.0000	465
2018/08/02	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	01/11/2018	653.49	Put	GOVI	217,350.0000	21.7350	251,450.0000	25.1450	15.689	0	0	0
2018/08/02	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	01/11/2018	653.51	Put	GOVI	217,550.0000	21.7550	251,650.0000	25.1650	15.675	0	0	0
2018/08/02	GOVI	07/02/2019	666.53	Put	GOVI	225,330.0000	22.5330	260,050.0000	26.0050	15.409	0	0	0
2018/08/02	GOVI	07/02/2019			GOVI	643.9970	643.9970	640.5250	640.5250	(0.539)	0.0000	0.0000	0
2018/08/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	07/02/2019	666.52	Put	GOVI	225,230.0000	22.5230	259,950.0000	25.9950	15.415	0	0	0
2018/08/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	07/02/2019	666.51	Put	GOVI	225,130.0000	22.5130	259,850.0000	25.9850	15.422	0	0	0
2018/08/02	GOVI	02/05/2019	647.87	Call	GOVI	68,960.0000	6.8960	33,590.0000	3.3590	(51.291)	0	0	0
2018/08/02	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	02/05/2019			GOVI	654.7660	654.7660	651.2290	651.2290	(0.540)	0.0000	0.0000	0
2018/08/02	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	GOVI	02/05/2019	647.88	Call	GOVI	68,860.0000	6.8860	33,490.0000	3.3490	(51.365)	0	0	0
2018/08/02	GOVI	02/05/2019	647.86	Call	GOVI	69,060.0000	6.9060	33,690.0000	3.3690	(51.216)	0	0	0
2018/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/02	IGOV	02/08/2018			Index Future	250.8980	250.8980	249.9360	249.9360	(0.383)	0.0000	0.0000	0
2018/08/02	IGOV	01/11/2018			Index Future	255.4340	255.4340	255.8010	255.8010	0.144	0.0000	0.0000	742
2018/08/02	IGOV	07/02/2019			Index Future	260.4290	260.4290	260.8040	260.8040	0.144	0.0000	0.0000	0
2018/08/02	IGOV	02/05/2019			Index Future	264.8310	264.8310	265.2100	265.2100	0.143	0.0000	0.0000	0
2018/08/02	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/02	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2400	102.2400	0.010	0.0000	0.0000	0
2018/08/02	IS01	22/03/2019			Interest Rate Swap	99.5600	99.5600	99.5700	99.5700	0.010	0.0000	0.0000	0
2018/08/02	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/08/02	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9200	99.9200	0.010	0.0000	0.0000	0
2018/08/02	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/02	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
2018/08/02	IS02	15/03/2019			Interest Rate Swap	99.3000	99.3000	99.3100	99.3100	0.010	0.0000	0.0000	0
2018/08/02	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/08/02	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9200	101.9200	0.010	0.0000	0.0000	0
2018/08/02	IS02	20/12/2019			Interest Rate Swap	102.9000	102.9000	102.9200	102.9200	0.019	0.0000	0.0000	0
2018/08/02	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	99.0100	99.0100	0.030	0.0000	0.0000	0
2018/08/02	IS02	22/06/2020			Interest Rate Swap	102.6000	102.6000	102.6300	102.6300	0.029	0.0000	0.0000	0
2018/08/02	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6900	99.6900	0.030	0.0000	0.0000	0
2018/08/02	IS05	17/12/2020			Interest Rate Swap	96.5100	96.5100	96.5600	96.5600	0.052	0.0000	0.0000	0
2018/08/02	IS05	16/03/2021			Interest Rate Swap	95.7500	95.7500	95.8000	95.8000	0.052	0.0000	0.0000	0
2018/08/02	IS05	15/06/2021			Interest Rate Swap	94.9400	94.9400	95.0200	95.0200	0.084	0.0000	0.0000	0
2018/08/02	IS05	21/09/2021			Interest Rate Swap	95.1300	95.1300	95.2200	95.2200	0.095	0.0000	0.0000	0
2018/08/02	IS05	21/12/2021			Interest Rate Swap	97.3200	97.3200	97.4300	97.4300	0.113	0.0000	0.0000	51
2018/08/02	IS05	15/03/2022			Interest Rate Swap	97.4400	97.4400	97.5800	97.5800	0.144	0.0000	0.0000	0
2018/08/02	IS05	21/06/2022			Interest Rate Swap	98.6300	98.6300	98.7900	98.7900	0.162	0.0000	0.0000	0
2018/08/02	IS05	20/09/2022			Interest Rate Swap	102.5400	102.5400	102.7200	102.7200	0.176	0.0000	0.0000	0
2018/08/02	IS05	20/12/2022			Interest Rate Swap	103.7800	103.7800	103.9800	103.9800	0.193	0.0000	0.0000	0
2018/08/02	IS05	22/03/2023			Interest Rate Swap	97.1800	97.1800	97.4000	97.4000	0.226	0.0000	0.0000	0
2018/08/02	IS05	20/06/2023			Interest Rate Swap	103.2000	103.2000	103.4300	103.4300	0.223	0.0000	0.0000	0
2018/08/02	IS05	19/09/2023			Interest Rate Swap	98.7100	98.7100	98.9600	98.9600	0.253	0.0000	0.0000	0
2018/08/02	IS10	17/12/2025			Interest Rate Swap	95.4400	95.4400	95.7900	95.7900	0.367	0.0000	0.0000	0
2018/08/02	IS10	16/03/2026			Interest Rate Swap	92.4500	92.4500	92.8100	92.8100	0.389	0.0000	0.0000	0
2018/08/02	IS10	15/06/2026			Interest Rate Swap	91.2000	91.2000	91.5700	91.5700	0.406	0.0000	0.0000	0
2018/08/02	IS10	21/09/2026			Interest Rate Swap	93.3500	93.3500	93.7400	93.7400	0.418	0.0000	0.0000	0
2018/08/02	IS10	21/12/2026			Interest Rate Swap	97.1200	97.1200	97.5100	97.5100	0.402	0.0000	0.0000	0
2018/08/02	IS10	15/03/2027			Interest Rate Swap	95.6900	95.6900	96.0900	96.0900	0.418	0.0000	0.0000	0
2018/08/02	IS10	21/06/2027			Interest Rate Swap	97.7500	97.7500	98.1600	98.1600	0.419	0.0000	0.0000	0
2018/08/02	IS10	20/09/2027			Interest Rate Swap	103.1600	103.1600	103.5800	103.5800	0.407	0.0000	0.0000	0
2018/08/02	IS10	20/12/2027			Interest Rate Swap	103.4900	103.4900	103.9300	103.9300	0.425	0.0000	0.0000	0
2018/08/02	IS10	22/03/2028			Interest Rate Swap	97.0200	97.0200	97.4800	97.4800	0.474	0.0000	0.0000	0
2018/08/02	IS10	20/06/2028			Interest Rate Swap	104.1500	104.1500	104.6100	104.6100	0.442	0.0000	0.0000	0
2018/08/02	IS10	19/09/2028			Interest Rate Swap	97.7200	97.7200	98.2100	98.2100	0.501	0.0000	0.0000	0
2018/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/02	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/02	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/02	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/02	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
2018/08/02	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R023	02/08/2018			Bond Future	8.0856	102.1005	8.1800	101.7495	1.167	0.0000	0.0000	0
2018/08/02	R023	02/08/2018	10.40	Call	Bond Future	8,183.1000	8.1831	7,832.1400	7.8321	(4.289)	0	0	0
2018/08/02	R023	02/08/2018	10.41	Call	Bond Future	8,216.6100	8.2166	7,865.6500	7.8657	(4.271)	0	0	0
2018/08/02	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R023	02/08/2018	10.39	Call	Bond Future	8,149.5700	8.1496	7,798.6100	7.7986	(4.306)	0	0	0
2018/08/02	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R023	01/11/2018	10.58	Call	Bond Future	8,189.6500	8.1897	8,039.9900	8.0400	(1.827)	0	0	0
2018/08/02	R023	01/11/2018	10.57	Put	Bond Future	0.3500	0.0004	0.4100	0.0004	17.143	0	0	0
2018/08/02	R023	01/11/2018			Bond Future	8.1471	99.9956	8.1894	99.8458	0.518	0.0000	0.0000	41,128
2018/08/02	R023	01/11/2018	10.59	Call	Bond Future	8,221.5400	8.2215	8,071.8700	8.0719	(1.820)	0	0	0
2018/08/02	R023	01/11/2018	10.59	Put	Bond Future	0.3200	0.0003	0.3700	0.0004	15.625	0	0	0
2018/08/02	R023	01/11/2018	10.58	Put	Bond Future	0.3300	0.0003	0.3900	0.0004	18.182	0	0	0
2018/08/02	R023	01/11/2018	10.57	Call	Bond Future	8,157.7600	8.1578	8,008.1000	8.0081	(1.835)	0	0	0
2018/08/02	R023	07/02/2019	10.59	Call	Bond Future	7,583.2600	7.5833	7,433.6000	7.4336	(1.974)	0	0	0
2018/08/02	R023	07/02/2019			Bond Future	8.2210	101.9332	8.2664	101.7811	0.552	0.0000	0.0000	0
2018/08/02	R023	07/02/2019	10.57	Call	Bond Future	7,523.6900	7.5237	7,374.1400	7.3741	(1.988)	0	0	0
2018/08/02	R023	07/02/2019	10.57	Put	Bond Future	25.5700	0.0256	28.0400	0.0280	9.660	0	0	0
2018/08/02	R023	07/02/2019	10.59	Put	Bond Future	24.3700	0.0244	26.7300	0.0267	9.684	0	0	0
2018/08/02	R023	07/02/2019	10.58	Call	Bond Future	7,553.4700	7.5535	7,403.8600	7.4039	(1.981)	0	0	0
2018/08/02	R023	07/02/2019	10.58	Put	Bond Future	24.9600	0.0250	27.3700	0.0274	9.655	0	0	0
2018/08/02	R023	02/05/2019	8.45	Call	Bond Future	1,767.8900	1.7679	1,678.5800	1.6786	(5.052)	0	0	0
2018/08/02	R023	02/05/2019	8.44	Put	Bond Future	1,239.8800	1.2399	1,306.6400	1.3066	5.384	0	0	0
2018/08/02	R023	02/05/2019			Bond Future	8.2800	99.7096	8.3290	99.5541	0.591	0.0000	0.0000	0
2018/08/02	R023	02/05/2019	8.46	Call	Bond Future	1,788.4000	1.7884	1,698.5800	1.6986	(5.022)	0	0	0
2018/08/02	R023	02/05/2019	8.46	Put	Bond Future	1,217.5600	1.2176	1,283.2900	1.2833	5.399	0	0	0
2018/08/02	R023	02/05/2019	8.45	Put	Bond Future	1,228.6700	1.2287	1,294.9100	1.2949	5.391	0	0	0
2018/08/02	R023	02/05/2019	8.44	Call	Bond Future	1,747.4800	1.7475	1,658.6900	1.6587	(5.081)	0	0	0
2018/08/02	R035	02/08/2018	9.42	Call	Bond Future	747.3900	0.7474	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R035	02/08/2018			Bond Future	9.3307	100.0415	9.4400	99.1605	1.172	0.0000	0.0000	0
2018/08/02	R035	02/08/2018	9.42	Put	Bond Future	26.6500	0.0267	160.3000	0.1603	501.501	0	0	0
2018/08/02	R035	02/08/2018	9.43	Call	Bond Future	820.5900	0.8206	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R035	02/08/2018	9.44	Put	Bond Future	14.2800	0.0143	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R035	02/08/2018	9.43	Put	Bond Future	19.6500	0.0197	80.1000	0.0801	307.634	0	0	0
2018/08/02	R035	02/08/2018	9.44	Call	Bond Future	895.3200	0.8953	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R035	01/11/2018	8.93	Call	Bond Future	851.8000	0.8518	703.5800	0.7036	(17.401)	0	0	0
2018/08/02	R035	01/11/2018	8.92	Put	Bond Future	4,735.6500	4.7356	5,161.0000	5.1610	8.982	0	0	0
2018/08/02	R035	01/11/2018			Bond Future	9.3939	97.3301	9.4656	96.7594	0.762	0.0000	0.0000	68,063
2018/08/02	R035	01/11/2018	8.94	Call	Bond Future	875.5200	0.8755	724.3300	0.7243	(17.269)	0	0	0
2018/08/02	R035	01/11/2018	8.94	Put	Bond Future	4,612.9400	4.6129	5,032.3800	5.0324	9.093	0	0	0
2018/08/02	R035	01/11/2018	8.93	Put	Bond Future	4,673.9600	4.6740	5,096.3700	5.0964	9.038	0	0	0
2018/08/02	R035	01/11/2018	8.92	Call	Bond Future	828.6500	0.8286	683.3700	0.6834	(17.532)	0	0	0
2018/08/02	R035	07/02/2019	8.98	Call	Bond Future	1,730.3200	1.7303	1,536.2200	1.5362	(11.218)	0	0	0
2018/08/02	R035	07/02/2019			Bond Future	9.4651	99.2160	9.5392	98.6349	0.783	0.0000	0.0000	298
2018/08/02	R035	07/02/2019	8.96	Call	Bond Future	1,672.2000	1.6722	1,482.5600	1.4826	(11.341)	0	0	0
2018/08/02	R035	07/02/2019	8.96	Put	Bond Future	5,777.3700	5.7774	6,168.8000	6.1688	6.775	0	0	0
2018/08/02	R035	07/02/2019	8.98	Put	Bond Future	5,668.0400	5.6680	6,055.0100	6.0550	6.827	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
2018/08/02	R035	07/02/2019	8.97	Call	Bond Future	1,701.1100	1.7011	1,509.2500	1.5093	(11.279)	0	0	0
2018/08/02	R035	07/02/2019	8.97	Put	Bond Future	5,722.5000	5.7225	6,111.7100	6.1117	6.801	0	0	0
2018/08/02	R035	02/05/2019	9.74	Put	Bond Future	3,443.1500	3.4431	3,687.9000	3.6879	7.108	0	0	0
2018/08/02	R035	02/05/2019			Bond Future	9.5226	96.3768	9.5990	95.7851	0.803	0.0000	0.0000	0
2018/08/02	R035	02/05/2019	9.74	Call	Bond Future	5,111.8800	5.1119	4,764.9100	4.7649	(6.788)	0	0	0
2018/08/02	R035	02/05/2019	9.75	Call	Bond Future	5,155.8500	5.1559	4,807.2300	4.8072	(6.762)	0	0	0
2018/08/02	R035	02/05/2019	9.75	Put	Bond Future	3,411.4000	3.4114	3,654.5000	3.6545	7.126	0	0	0
2018/08/02	R035	02/05/2019	9.73	Call	Bond Future	5,067.7400	5.0677	4,722.4300	4.7224	(6.814)	0	0	0
2018/08/02	R035	02/05/2019	9.73	Put	Bond Future	3,474.8200	3.4748	3,721.2300	3.7212	7.091	0	0	0
2018/08/02	R186	02/08/2018	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R186	02/08/2018	8.48	Put	Bond Future	830.1200	0.8301	1,545.0900	1.5451	86.129	0	0	0
2018/08/02	R186	02/08/2018	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R186	02/08/2018			Bond Future	8.6107	112.4357	8.7250	111.7182	1.328	0.0000	0.0000	0
2018/08/02	R186	02/08/2018	8.90	Call	Bond Future	1,803.9700	1.8040	1,086.5200	1.0865	(39.771)	0	0	0
2018/08/02	R186	02/08/2018	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R186	02/08/2018	8.47	Call	Bond Future	1.5500	0.0016	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R186	02/08/2018	8.47	Put	Bond Future	892.8500	0.8928	1,608.7500	1.6088	80.181	0	0	0
2018/08/02	R186	02/08/2018	8.50	Call	Bond Future	5.8800	0.0059	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R186	02/08/2018	8.50	Put	Bond Future	706.3300	0.7063	1,417.9000	1.4179	100.742	0	0	0
2018/08/02	R186	02/08/2018	9.04	Call	Bond Future	2,663.0900	2.6631	1,945.6400	1.9456	(26.941)	0	0	0
2018/08/02	R186	02/08/2018	8.48	Call	Bond Future	2.4800	0.0025	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R186	02/08/2018	8.25	Put	Bond Future	2,304.0100	2.3040	3,021.4600	3.0215	31.139	0	0	0
2018/08/02	R186	02/08/2018	7.50	Put	Bond Future	7,298.5600	7.2986	8,016.0100	8.0160	9.830	0	0	0
2018/08/02	R186	02/08/2018	8.75	Call	Bond Future	875.7200	0.8757	156.0800	0.1561	(82.177)	0	0	0
2018/08/02	R186	02/08/2018	8.75	Put	Bond Future	2.1900	0.0022	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R186	02/08/2018	8.46	Call	Bond Future	0.9500	0.0010	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R186	02/08/2018	8.46	Put	Bond Future	955.9600	0.9560	1,672.4600	1.6725	74.951	0	0	0
2018/08/02	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R186	01/11/2018	8.90	Call	Bond Future	2,479.3700	2.4794	2,254.5800	2.2546	(9.066)	0	0	0
2018/08/02	R186	01/11/2018	9.14	Call	Bond Future	3,501.3500	3.5013	3,237.2500	3.2373	(7.543)	0	0	0
2018/08/02	R186	01/11/2018	7.96	Put	Bond Future	4,727.4900	4.7275	5,030.0500	5.0300	6.400	0	0	0
2018/08/02	R186	01/11/2018	8.54	Put	Bond Future	2,091.3400	2.0913	2,287.2500	2.2872	9.368	0	0	0
2018/08/02	R186	01/11/2018			Bond Future	8.6719	114.4409	8.7288	114.0926	0.656	0.0000	0.0000	55,299
2018/08/02	R186	01/11/2018	8.46	Put	Bond Future	2,379.8400	2.3798	2,592.5200	2.5925	8.937	0	0	0
2018/08/02	R186	01/11/2018	8.46	Call	Bond Future	1,069.8400	1.0698	934.1500	0.9342	(12.683)	0	0	5,000
2018/08/02	R186	01/11/2018	8.53	Call	Bond Future	1,251.4100	1.2514	1,101.0500	1.1011	(12.015)	0	0	0
2018/08/02	R186	01/11/2018	8.53	Put	Bond Future	2,126.4000	2.1264	2,324.4100	2.3244	9.312	0	0	0
2018/08/02	R186	01/11/2018	8.90	Put	Bond Future	1,091.4300	1.0914	1,215.0100	1.2150	11.323	0	0	2,500
2018/08/02	R186	01/11/2018	9.14	Put	Bond Future	677.6700	0.6777	761.9400	0.7619	12.435	0	0	5,000
2018/08/02	R186	01/11/2018	7.96	Call	Bond Future	244.9800	0.2450	199.1700	0.1992	(18.699)	0	0	5,000
2018/08/02	R186	01/11/2018	8.54	Call	Bond Future	1,278.3100	1.2783	1,125.8500	1.1258	(11.927)	0	0	0
2018/08/02	R186	01/11/2018	8.52	Call	Bond Future	1,224.6400	1.2246	1,076.3700	1.0764	(12.107)	0	0	0
2018/08/02	R186	01/11/2018	8.52	Put	Bond Future	2,161.6400	2.1616	2,361.7400	2.3617	9.257	0	0	0
2018/08/02	R186	07/02/2019	8.20	Call	Bond Future	1,063.2100	1.0632	956.3600	0.9564	(10.050)	0	0	0
2018/08/02	R186	07/02/2019	8.21	Put	Bond Future	4,303.4300	4.3034	4,549.6300	4.5496	5.721	0	0	0
2018/08/02	R186	07/02/2019			Bond Future	8.7408	111.3533	8.8005	110.9988	0.683	0.0000	0.0000	719
2018/08/02	R186	07/02/2019	8.20	Put	Bond Future	4,345.3300	4.3453	4,592.9200	4.5929	5.698	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
2018/08/02	R186	07/02/2019	8.21	Call	Bond Future	1,083.1400	1.0831	974.9000	0.9749	(9.993)	0	0	0
2018/08/02	R186	07/02/2019	8.22	Call	Bond Future	1,103.5800	1.1036	993.9400	0.9939	(9.935)	0	0	0
2018/08/02	R186	07/02/2019	8.22	Put	Bond Future	4,262.0800	4.2621	4,506.8800	4.5069	5.744	0	0	0
2018/08/02	R186	02/05/2019	9.01	Put	Bond Future	2,376.6300	2.3766	2,527.5800	2.5276	6.351	0	0	0
2018/08/02	R186	02/05/2019	9.02	Call	Bond Future	3,606.0600	3.6061	3,394.4900	3.3945	(5.867)	0	0	0
2018/08/02	R186	02/05/2019			Bond Future	8.8026	113.2147	8.8651	112.8532	0.710	0.0000	0.0000	0
2018/08/02	R186	02/05/2019	9.03	Call	Bond Future	3,642.0200	3.6420	3,429.3600	3.4294	(5.839)	0	0	0
2018/08/02	R186	02/05/2019	9.03	Put	Bond Future	2,334.1900	2.3342	2,482.9700	2.4830	6.374	0	0	0
2018/08/02	R186	02/05/2019	9.01	Call	Bond Future	3,570.2500	3.5702	3,359.7600	3.3598	(5.896)	0	0	0
2018/08/02	R186	02/05/2019	9.02	Put	Bond Future	2,355.3200	2.3553	2,505.1900	2.5052	6.363	0	0	0
2018/08/02	R197	02/08/2018			Bond Future	297.4694	297.4694	297.4517	297.4517	(0.006)	0.0000	0.0000	0
2018/08/02	R197	01/11/2018			Bond Future	302.8476	302.8476	302.8282	302.8282	(0.006)	0.0000	0.0000	2,350
2018/08/02	R197	07/02/2019			Bond Future	301.4185	301.4185	301.4005	301.4005	(0.006)	0.0000	0.0000	0
2018/08/02	R197	02/05/2019			Bond Future	306.5125	306.5125	306.4911	306.4911	(0.007)	0.0000	0.0000	0
2018/08/02	R202	02/08/2018			Bond Future	232.9590	232.9590	232.9468	232.9468	(0.005)	0.0000	0.0000	0
2018/08/02	R202	01/11/2018			Bond Future	237.1707	237.1707	237.7221	237.7221	0.233	0.0000	0.0000	10,129
2018/08/02	R202	07/02/2019			Bond Future	237.9041	237.9041	238.4673	238.4673	0.237	0.0000	0.0000	0
2018/08/02	R202	02/05/2019			Bond Future	241.9248	241.9248	242.4954	242.4954	0.236	0.0000	0.0000	0
2018/08/02	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R204	02/08/2018			Bond Future	6.6309	101.4924	6.5500	101.5223	(1.220)	0.0000	0.0000	0
2018/08/02	R204	02/08/2018	8.98	Call	Bond Future	859.5700	0.8596	889.4400	0.8894	3.475	0	0	0
2018/08/02	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R204	02/08/2018	8.99	Call	Bond Future	863.2000	0.8632	893.0700	0.8931	3.460	0	0	0
2018/08/02	R204	02/08/2018	8.97	Call	Bond Future	855.9500	0.8559	885.8200	0.8858	3.490	0	0	0
2018/08/02	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R207	02/08/2018	6.86	Put	Bond Future	747.5500	0.7475	887.4500	0.8875	18.714	0	0	0
2018/08/02	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R207	02/08/2018			Bond Future	7.4154	100.2243	7.5200	100.0844	1.410	0.0000	0.0000	0
2018/08/02	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R207	02/08/2018	6.85	Put	Bond Future	761.0800	0.7611	900.9800	0.9010	18.382	0	0	0
2018/08/02	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R207	02/08/2018	6.87	Put	Bond Future	734.0300	0.7340	873.9300	0.8739	19.059	0	0	0
2018/08/02	R207	01/11/2018	6.76	Put	Bond Future	783.5500	0.7836	847.9300	0.8479	8.216	0	0	0
2018/08/02	R207	01/11/2018			Bond Future	7.4452	102.0118	7.5061	101.9437	0.817	0.0000	0.0000	19,140
2018/08/02	R207	01/11/2018	6.75	Call	Bond Future	11.8600	0.0119	8.2600	0.0083	(30.354)	0	0	0
2018/08/02	R207	01/11/2018	6.75	Put	Bond Future	794.5800	0.7946	859.0500	0.8591	8.114	0	0	0
2018/08/02	R207	01/11/2018	6.76	Call	Bond Future	12.1500	0.0122	8.4600	0.0085	(30.370)	0	0	0
2018/08/02	R207	01/11/2018	6.74	Call	Bond Future	11.5800	0.0116	8.0700	0.0081	(30.311)	0	0	0
2018/08/02	R207	01/11/2018	6.74	Put	Bond Future	805.6200	0.8056	870.1800	0.8702	8.014	0	0	0
2018/08/02	R207	07/02/2019	6.52	Call	Bond Future	12.5100	0.0125	9.0300	0.0090	(27.818)	0	0	0
2018/08/02	R207	07/02/2019	6.51	Put	Bond Future	874.5300	0.8745	939.9000	0.9399	7.475	0	0	0
2018/08/02	R207	07/02/2019			Bond Future	7.4884	100.3434	7.5670	100.2746	1.050	0.0000	0.0000	0
2018/08/02	R207	07/02/2019	6.53	Call	Bond Future	12.8400	0.0128	9.2800	0.0093	(27.726)	0	0	0
2018/08/02	R207	07/02/2019	6.53	Put	Bond Future	857.3600	0.8574	922.5800	0.9226	7.607	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
2018/08/02	R207	07/02/2019	6.52	Put	Bond Future	865.9000	0.8659	931.2000	0.9312	7.541	0	0	0
2018/08/02	R207	07/02/2019	6.51	Call	Bond Future	12.2700	0.0123	8.8600	0.0089	(27.791)	0	0	0
2018/08/02	R207	02/05/2019	7.63	Call	Bond Future	245.5300	0.2455	209.1200	0.2091	(14.829)	0	0	0
2018/08/02	R207	02/05/2019			Bond Future	7.5624	102.0208	7.6697	101.9499	1.418	0.0000	0.0000	0
2018/08/02	R207	02/05/2019	7.61	Call	Bond Future	237.5200	0.2375	201.7800	0.2018	(15.047)	0	0	0
2018/08/02	R207	02/05/2019	7.61	Put	Bond Future	206.0400	0.2060	241.2200	0.2412	17.074	0	0	0
2018/08/02	R207	02/05/2019	7.63	Put	Bond Future	200.8200	0.2008	235.3300	0.2353	17.185	0	0	0
2018/08/02	R207	02/05/2019	7.62	Call	Bond Future	241.3400	0.2413	205.2600	0.2053	(14.950)	0	0	0
2018/08/02	R207	02/05/2019	7.62	Put	Bond Future	203.2400	0.2032	238.0800	0.2381	17.142	0	0	0
2018/08/02	R208	02/08/2018	7.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R208	02/08/2018			Bond Future	7.7156	100.0927	7.8150	99.8623	1.288	0.0000	0.0000	0
2018/08/02	R208	02/08/2018	7.12	Put	Bond Future	1,395.4000	1.3954	1,625.8100	1.6258	16.512	0	0	0
2018/08/02	R208	02/08/2018	7.14	Put	Bond Future	1,348.1500	1.3481	1,578.5600	1.5786	17.091	0	0	0
2018/08/02	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R208	02/08/2018	7.13	Put	Bond Future	1,371.7700	1.3718	1,602.1800	1.6022	16.797	0	0	0
2018/08/02	R208	01/11/2018	7.11	Put	Bond Future	1,453.6700	1.4537	1,550.5900	1.5506	6.667	0	0	0
2018/08/02	R208	01/11/2018			Bond Future	7.7719	98.4784	7.8215	98.3731	0.639	0.0000	0.0000	28,717
2018/08/02	R208	01/11/2018	7.11	Call	Bond Future	36.6200	0.0366	28.2000	0.0282	(22.993)	0	0	0
2018/08/02	R208	01/11/2018	7.12	Call	Bond Future	37.8400	0.0378	29.1600	0.0292	(22.939)	0	0	0
2018/08/02	R208	01/11/2018	7.10	Put	Bond Future	1,474.1800	1.4742	1,571.3300	1.5713	6.590	0	0	0
2018/08/02	R208	01/11/2018	7.12	Put	Bond Future	1,433.2900	1.4333	1,529.9500	1.5300	6.744	0	0	0
2018/08/02	R208	01/11/2018	7.10	Call	Bond Future	35.5200	0.0355	27.3300	0.0273	(23.057)	0	0	0
2018/08/02	R208	07/02/2019	7.07	Call	Bond Future	74.0700	0.0741	61.4600	0.0615	(17.024)	0	0	0
2018/08/02	R208	07/02/2019	7.08	Put	Bond Future	1,540.5800	1.5406	1,634.3900	1.6344	6.089	0	0	0
2018/08/02	R208	07/02/2019	7.06	Put	Bond Future	1,574.0300	1.5740	1,668.5700	1.6686	6.006	0	0	0
2018/08/02	R208	07/02/2019			Bond Future	7.8424	100.3865	7.8986	100.2797	0.716	0.0000	0.0000	0
2018/08/02	R208	07/02/2019	7.07	Put	Bond Future	1,557.3400	1.5573	1,651.5100	1.6515	6.047	0	0	0
2018/08/02	R208	07/02/2019	7.08	Call	Bond Future	76.6900	0.0767	63.7200	0.0637	(16.912)	0	0	0
2018/08/02	R208	07/02/2019	7.06	Call	Bond Future	71.3700	0.0714	59.1300	0.0591	(17.150)	0	0	0
2018/08/02	R208	02/05/2019	8.03	Put	Bond Future	633.0500	0.6330	682.4900	0.6825	7.810	0	0	0
2018/08/02	R208	02/05/2019	8.02	Call	Bond Future	828.5300	0.8285	768.7900	0.7688	(7.210)	0	0	0
2018/08/02	R208	02/05/2019			Bond Future	7.9090	98.6649	7.9731	98.5553	0.811	0.0000	0.0000	0
2018/08/02	R208	02/05/2019	8.03	Call	Bond Future	839.7600	0.8398	779.6300	0.7796	(7.160)	0	0	0
2018/08/02	R208	02/05/2019	8.02	Put	Bond Future	638.8800	0.6389	688.7100	0.6887	7.800	0	0	0
2018/08/02	R208	02/05/2019	8.04	Call	Bond Future	851.0500	0.8511	790.5200	0.7905	(7.112)	0	0	0
2018/08/02	R208	02/05/2019	8.04	Put	Bond Future	627.2900	0.6273	676.3300	0.6763	7.818	0	0	0
2018/08/02	R209	02/08/2018	9.66	Call	Bond Future	2,346.1400	2.3461	1,599.5500	1.5996	(31.822)	0	0	0
2018/08/02	R209	02/08/2018	8.96	Put	Bond Future	2,470.2100	2.4702	3,216.8000	3.2168	30.224	0	0	0
2018/08/02	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	8.46	Put	Bond Future	6,206.5700	6.2066	6,953.1600	6.9532	12.029	0	0	0
2018/08/02	R209	02/08/2018	10.38	Call	Bond Future	6,843.9400	6.8439	6,097.3500	6.0974	(10.909)	0	0	0
2018/08/02	R209	02/08/2018	9.21	Call	Bond Future	15.2000	0.0152	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R209	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018			Bond Future	9.3106	75.9128	9.4200	75.1662	1.175	0.0000	0.0000	0
2018/08/02	R209	02/08/2018	10.21	Call	Bond Future	5,821.0000	5.8210	5,074.4100	5.0744	(12.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/02	R209	02/08/2018	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	9.43	Call	Bond Future	823.7700	0.8238	67.7000	0.0677	(91.782)	0	0	0
2018/08/02	R209	02/08/2018	9.43	Put	Bond Future	9.4800	0.0095	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R209	02/08/2018	10.84	Call	Bond Future	9,498.0900	9.4981	8,751.5000	8.7515	(7.860)	0	0	0
2018/08/02	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	8.83	Put	Bond Future	3,416.8700	3.4169	4,163.4600	4.1635	21.850	0	0	0
2018/08/02	R209	02/08/2018	8.49	Put	Bond Future	5,974.9900	5.9750	6,721.5800	6.7216	12.495	0	0	0
2018/08/02	R209	02/08/2018	9.21	Put	Bond Future	711.9500	0.7119	1,443.3400	1.4433	102.731	0	0	0
2018/08/02	R209	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	02/08/2018	10.39	Call	Bond Future	6,903.3900	6.9034	6,156.8000	6.1568	(10.815)	0	0	0
2018/08/02	R209	02/08/2018	10.40	Call	Bond Future	6,962.7600	6.9628	6,216.1700	6.2162	(10.723)	0	0	0
2018/08/02	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	01/11/2018	1,016.00	Call	Bond Future	73,231.1900	73.2312	72,747.4600	72.7475	(0.661)	0	0	0
2018/08/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	01/11/2018	9.34	Put	Bond Future	2,115.6700	2.1157	2,356.1000	2.3561	11.364	0	0	0
2018/08/02	R209	01/11/2018	9.97	Call	Bond Future	4,672.4500	4.6725	4,292.6100	4.2926	(8.129)	0	0	0
2018/08/02	R209	01/11/2018	9.64	Call	Bond Future	3,114.3600	3.1144	2,797.1200	2.7971	(10.186)	0	0	2,000
2018/08/02	R209	01/11/2018	9.98	Put	Bond Future	717.6200	0.7176	819.9600	0.8200	14.261	0	0	2,000
2018/08/02	R209	01/11/2018	10.00	Call	Bond Future	4,822.9400	4.8229	4,438.5000	4.4385	(7.971)	0	0	0
2018/08/02	R209	01/11/2018	9.47	Call	Bond Future	2,409.7700	2.4098	2,132.9300	2.1329	(11.488)	0	0	0
2018/08/02	R209	01/11/2018	8.98	Call	Bond Future	913.2300	0.9132	765.5600	0.7656	(16.170)	0	0	0
2018/08/02	R209	01/11/2018	9.82	Call	Bond Future	3,938.8500	3.9388	3,584.7200	3.5847	(8.991)	0	0	0
2018/08/02	R209	01/11/2018			Bond Future	9.3664	74.1191	9.4379	73.6353	0.763	0.0000	0.0000	126,891
2018/08/02	R209	01/11/2018	1,016.01	Call	Bond Future	73,231.1900	73.2312	72,747.4600	72.7475	(0.661)	0	0	0
2018/08/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	01/11/2018	8.89	Put	Bond Future	4,068.8800	4.0689	4,427.8200	4.4278	8.822	0	0	0
2018/08/02	R209	01/11/2018	8.89	Call	Bond Future	721.4500	0.7214	596.6600	0.5967	(17.297)	0	0	2,000
2018/08/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R209	01/11/2018	1,015.99	Call	Bond Future	73,231.1800	73.2312	72,747.4500	72.7474	(0.661)	0	0	0
2018/08/02	R209	01/11/2018	9.34	Call	Bond Future	1,935.7300	1.9357	1,692.4300	1.6924	(12.569)	0	0	0
2018/08/02	R209	01/11/2018	9.97	Put	Bond Future	730.2700	0.7303	834.1600	0.8342	14.226	0	0	0
2018/08/02	R209	01/11/2018	9.64	Put	Bond Future	1,287.6900	1.2877	1,454.1800	1.4542	12.929	0	0	0
2018/08/02	R209	01/11/2018	9.98	Call	Bond Future	4,722.4600	4.7225	4,341.0700	4.3411	(8.076)	0	0	0
2018/08/02	R209	01/11/2018	10.00	Put	Bond Future	693.0500	0.6931	792.3400	0.7923	14.327	0	0	5,850
2018/08/02	R209	01/11/2018	9.47	Put	Bond Future	1,710.1700	1.7102	1,917.0600	1.9171	12.098	0	0	760
2018/08/02	R209	01/11/2018	8.98	Put	Bond Future	3,611.5100	3.6115	3,947.5700	3.9476	9.305	0	0	0
2018/08/02	R209	01/11/2018	9.49	Call	Bond Future	2,487.2500	2.4872	2,205.4100	2.2054	(11.331)	0	0	0
2018/08/02	R209	01/11/2018	9.82	Put	Bond Future	946.6400	0.9466	1,076.2400	1.0762	13.691	0	0	760
2018/08/02	R209	01/11/2018	9.94	Call	Bond Future	4,523.0800	4.5231	4,148.0300	4.1480	(8.292)	0	0	0
2018/08/02	R209	01/11/2018	9.94	Put	Bond Future	769.3700	0.7694	878.0500	0.8781	14.126	0	0	0
2018/08/02	R209	01/11/2018	10.57	Call	Bond Future	7,767.9700	7.7680	7,320.0300	7.3200	(5.767)	0	0	0
2018/08/02	R209	01/11/2018	10.57	Put	Bond Future	210.5600	0.2106	246.3500	0.2464	16.998	0	0	0
2018/08/02	R209	01/11/2018	9.49	Put	Bond Future	1,653.7000	1.6537	1,855.5900	1.8556	12.208	0	0	0
2018/08/02	R209	01/11/2018	9.84	Call	Bond Future	4,034.6000	4.0346	3,676.7900	3.6768	(8.869)	0	0	0

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2018/08/02	R209	01/11/2018	9.84	Put	Bond Future	914.6200	0.9146	1,040.5400	1.0405	13.767	0	0	0
2018/08/02	R209	01/11/2018	8.99	Put	Bond Future	3,562.9900	3.5630	3,896.4300	3.8964	9.358	0	0	0
2018/08/02	R209	01/11/2018	8.99	Call	Bond Future	936.3500	0.9364	786.0600	0.7861	(16.051)	0	0	760
2018/08/02	R209	07/02/2019	8.97	Put	Bond Future	4,749.8600	4.7499	5,070.5700	5.0706	6.752	0	0	0
2018/08/02	R209	07/02/2019			Bond Future	9.4277	75.5551	9.5013	75.0625	0.781	0.0000	0.0000	340
2018/08/02	R209	07/02/2019	8.96	Call	Bond Future	1,552.0700	1.5521	1,382.1200	1.3821	(10.950)	0	0	0
2018/08/02	R209	07/02/2019	8.96	Put	Bond Future	4,795.6300	4.7956	5,118.2400	5.1182	6.727	0	0	0
2018/08/02	R209	07/02/2019	8.97	Call	Bond Future	1,577.8200	1.5778	1,405.9700	1.4060	(10.892)	0	0	0
2018/08/02	R209	07/02/2019	8.95	Call	Bond Future	1,526.3600	1.5264	1,358.3100	1.3583	(11.010)	0	0	0
2018/08/02	R209	07/02/2019	8.95	Put	Bond Future	4,841.5400	4.8415	5,166.0500	5.1661	6.703	0	0	0
2018/08/02	R209	02/05/2019	9.70	Put	Bond Future	2,972.7300	2.9727	3,178.5300	3.1785	6.923	0	0	0
2018/08/02	R209	02/05/2019			Bond Future	9.4801	73.6701	9.5559	73.1686	0.799	0.0000	0.0000	0
2018/08/02	R209	02/05/2019	9.69	Call	Bond Future	4,376.8100	4.3768	4,082.4500	4.0825	(6.725)	0	0	0
2018/08/02	R209	02/05/2019	9.69	Put	Bond Future	3,000.2100	3.0002	3,207.4000	3.2074	6.906	0	0	0
2018/08/02	R209	02/05/2019	9.70	Call	Bond Future	4,413.9700	4.4140	4,118.2200	4.1182	(6.700)	0	0	0
2018/08/02	R209	02/05/2019	9.68	Call	Bond Future	4,339.5300	4.3395	4,046.5700	4.0466	(6.751)	0	0	0
2018/08/02	R209	02/05/2019	9.68	Put	Bond Future	3,027.6600	3.0277	3,236.2500	3.2363	6.889	0	0	0
2018/08/02	R210	02/08/2018			Bond Future	185.1773	185.1773	185.1673	185.1673	(0.005)	0.0000	0.0000	0
2018/08/02	R210	01/11/2018			Bond Future	186.0317	186.0317	186.0209	186.0209	(0.006)	0.0000	0.0000	2,149
2018/08/02	R210	07/02/2019			Bond Future	189.6694	189.6694	189.6593	189.6593	(0.005)	0.0000	0.0000	0
2018/08/02	R210	02/05/2019			Bond Future	190.3201	190.3201	190.3078	190.3078	(0.006)	0.0000	0.0000	0
2018/08/02	R212	02/08/2018			Bond Future	153.3910	153.3910	153.3813	153.3813	(0.006)	0.0000	0.0000	0
2018/08/02	R212	01/11/2018			Bond Future	156.1642	156.1642	156.1537	156.1537	(0.007)	0.0000	0.0000	3,476
2018/08/02	R212	07/02/2019			Bond Future	157.0627	157.0627	157.0529	157.0529	(0.006)	0.0000	0.0000	0
2018/08/02	R212	02/05/2019			Bond Future	159.7172	159.7172	159.7056	159.7056	(0.007)	0.0000	0.0000	0
2018/08/02	R213	02/08/2018	9.06	Call	Bond Future	65.9400	0.0659	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R213	02/08/2018	9.05	Put	Bond Future	418.9100	0.4189	1,117.4400	1.1174	166.749	0	0	0
2018/08/02	R213	02/08/2018			Bond Future	9.1057	87.4636	9.2200	86.7142	1.256	0.0000	0.0000	0
2018/08/02	R213	02/08/2018	9.07	Call	Bond Future	84.1800	0.0842	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R213	02/08/2018	9.07	Put	Bond Future	319.7500	0.3198	984.9300	0.9849	208.031	0	0	0
2018/08/02	R213	02/08/2018	9.06	Put	Bond Future	367.7300	0.3677	1,051.1500	1.0511	185.848	0	0	0
2018/08/02	R213	02/08/2018	9.05	Call	Bond Future	50.8300	0.0508	0.0000	0.0000	(100.000)	0	0	0
2018/08/02	R213	01/11/2018	8.65	Call	Bond Future	551.6800	0.5517	441.4300	0.4414	(19.984)	0	0	0
2018/08/02	R213	01/11/2018	8.64	Put	Bond Future	4,052.3900	4.0524	4,442.0400	4.4420	9.615	0	0	0
2018/08/02	R213	01/11/2018			Bond Future	9.1669	85.4775	9.2439	84.9801	0.839	0.0000	0.0000	32,893
2018/08/02	R213	01/11/2018	8.66	Call	Bond Future	568.6000	0.5686	455.8500	0.4559	(19.829)	0	0	0
2018/08/02	R213	01/11/2018	8.66	Put	Bond Future	3,948.8100	3.9488	4,333.4800	4.3335	9.741	0	0	0
2018/08/02	R213	01/11/2018	8.65	Put	Bond Future	4,000.3900	4.0004	4,387.5600	4.3876	9.678	0	0	0
2018/08/02	R213	01/11/2018	8.64	Call	Bond Future	535.1100	0.5351	427.3400	0.4273	(20.140)	0	0	0
2018/08/02	R213	07/02/2019	8.68	Call	Bond Future	1,236.6000	1.2366	1,082.4900	1.0825	(12.462)	0	0	0
2018/08/02	R213	07/02/2019			Bond Future	9.2362	87.1338	9.3159	86.6273	0.863	0.0000	0.0000	112
2018/08/02	R213	07/02/2019	8.68	Put	Bond Future	4,888.1700	4.8882	5,240.6100	5.2406	7.210	0	0	0
2018/08/02	R213	07/02/2019	8.69	Call	Bond Future	1,258.9600	1.2590	1,102.9300	1.1029	(12.394)	0	0	0
2018/08/02	R213	07/02/2019	8.70	Put	Bond Future	4,797.9400	4.7979	5,146.5400	5.1465	7.266	0	0	0
2018/08/02	R213	07/02/2019	8.69	Put	Bond Future	4,843.0100	4.8430	5,193.5300	5.1935	7.238	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
2018/08/02	R213	07/02/2019	8.70	Call	Bond Future	1,281.3400	1.2813	1,123.3900	1.1234	(12.327)	0	0	0
2018/08/02	R213	02/05/2019	9.49	Call	Bond Future	4,041.8300	4.0418	3,743.9600	3.7440	(7.370)	0	0	0
2018/08/02	R213	02/05/2019	9.48	Put	Bond Future	2,834.6500	2.8346	3,054.0500	3.0540	7.740	0	0	0
2018/08/02	R213	02/05/2019			Bond Future	9.2920	85.0429	9.3744	84.5271	0.886	0.0000	0.0000	0
2018/08/02	R213	02/05/2019	9.50	Call	Bond Future	4,077.6500	4.0776	3,778.3100	3.7783	(7.341)	0	0	0
2018/08/02	R213	02/05/2019	9.50	Put	Bond Future	2,783.1300	2.7831	2,999.5800	2.9996	7.777	0	0	0
2018/08/02	R213	02/05/2019	9.49	Put	Bond Future	2,808.9300	2.8089	3,026.8500	3.0269	7.758	0	0	0
2018/08/02	R213	02/05/2019	9.48	Call	Bond Future	4,005.8600	4.0059	3,709.4700	3.7095	(7.399)	0	0	0
2018/08/02	R214	02/08/2018	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R214	02/08/2018			Bond Future	9.4556	75.4461	9.5700	74.6295	1.210	0.0000	0.0000	0
2018/08/02	R214	02/08/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R214	02/08/2018	8.94	Put	Bond Future	3,871.5200	3.8715	4,688.1400	4.6881	21.093	0	0	0
2018/08/02	R214	02/08/2018	8.96	Put	Bond Future	3,715.3100	3.7153	4,531.9300	4.5319	21.980	0	0	0
2018/08/02	R214	02/08/2018	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R214	02/08/2018	8.95	Put	Bond Future	3,793.3500	3.7933	4,609.9700	4.6100	21.528	0	0	0
2018/08/02	R214	01/11/2018	8.99	Put	Bond Future	4,532.7800	4.5328	4,979.5600	4.9796	9.857	0	0	0
2018/08/02	R214	01/11/2018	8.98	Call	Bond Future	631.3400	0.6313	502.2000	0.5022	(20.455)	0	0	0
2018/08/02	R214	01/11/2018			Bond Future	9.5123	73.4991	9.5940	72.9203	0.859	0.0000	0.0000	30,769
2018/08/02	R214	01/11/2018	8.99	Call	Bond Future	650.5500	0.6506	518.5100	0.5185	(20.297)	0	0	0
2018/08/02	R214	01/11/2018	8.98	Put	Bond Future	4,591.0800	4.5911	5,040.7600	5.0408	9.795	0	0	0
2018/08/02	R214	01/11/2018	9.00	Call	Bond Future	670.2500	0.6703	535.2700	0.5353	(20.139)	0	0	0
2018/08/02	R214	01/11/2018	9.00	Put	Bond Future	4,475.0800	4.4751	4,918.9200	4.9189	9.918	0	0	0
2018/08/02	R214	07/02/2019	9.05	Put	Bond Future	5,411.9400	5.4119	5,809.3200	5.8093	7.343	0	0	0
2018/08/02	R214	07/02/2019			Bond Future	9.5756	74.9232	9.6598	74.3336	0.880	0.0000	0.0000	0
2018/08/02	R214	07/02/2019	9.04	Call	Bond Future	1,525.6200	1.5256	1,335.5400	1.3355	(12.459)	0	0	0
2018/08/02	R214	07/02/2019	9.04	Put	Bond Future	5,463.1500	5.4632	5,862.7200	5.8627	7.314	0	0	0
2018/08/02	R214	07/02/2019	9.05	Call	Bond Future	1,551.0100	1.5510	1,358.7400	1.3587	(12.396)	0	0	0
2018/08/02	R214	07/02/2019	9.03	Call	Bond Future	1,500.6700	1.5007	1,312.7600	1.3128	(12.522)	0	0	0
2018/08/02	R214	07/02/2019	9.03	Put	Bond Future	5,514.9200	5.5149	5,916.6600	5.9167	7.285	0	0	0
2018/08/02	R214	02/05/2019	9.87	Call	Bond Future	4,814.1600	4.8142	4,457.6400	4.4576	(7.406)	0	0	0
2018/08/02	R214	02/05/2019	9.85	Call	Bond Future	4,733.8700	4.7339	4,380.5700	4.3806	(7.463)	0	0	0
2018/08/02	R214	02/05/2019			Bond Future	9.6265	72.8816	9.7131	72.2814	0.899	0.0000	0.0000	0
2018/08/02	R214	02/05/2019	9.85	Put	Bond Future	3,199.9900	3.2000	3,446.8600	3.4469	7.715	0	0	0
2018/08/02	R214	02/05/2019	9.87	Put	Bond Future	3,145.5500	3.1456	3,389.2000	3.3892	7.746	0	0	0
2018/08/02	R214	02/05/2019	9.86	Call	Bond Future	4,773.9500	4.7739	4,419.0500	4.4190	(7.434)	0	0	0
2018/08/02	R214	02/05/2019	9.86	Put	Bond Future	3,172.6500	3.1726	3,417.9200	3.4179	7.731	0	0	0
2018/08/02	R248	02/08/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R248	02/08/2018	8.97	Put	Bond Future	5,124.0500	5.1240	6,167.6400	6.1676	20.367	0	0	0
2018/08/02	R248	02/08/2018			Bond Future	9.5006	96.4000	9.6150	95.3564	1.204	0.0000	0.0000	0
2018/08/02	R248	02/08/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R248	02/08/2018	8.99	Put	Bond Future	4,922.1000	4.9221	5,965.6900	5.9657	21.202	0	0	0
2018/08/02	R248	02/08/2018	8.98	Put	Bond Future	5,022.9900	5.0230	6,066.5800	6.0666	20.776	0	0	0
2018/08/02	R248	02/08/2018	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/02	R248	01/11/2018	9.03	Call	Bond Future	793.2000	0.7932	629.3700	0.6294	(20.654)	0	0	0
2018/08/02	R248	01/11/2018			Bond Future	9.5583	93.6868	9.6401	92.9470	0.855	0.0000	0.0000	96,842
2018/08/02	R248	01/11/2018	9.01	Call	Bond Future	746.4700	0.7465	589.9400	0.5899	(20.969)	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
2018/08/02	R248	01/11/2018	9.01	Put	Bond Future	5,988.9100	5.9889	6,572.2300	6.5722	9.740	0	0	0
2018/08/02	R248	01/11/2018	9.03	Put	Bond Future	5,835.4300	5.8354	6,411.4500	6.4114	9.871	0	0	0
2018/08/02	R248	01/11/2018	9.02	Call	Bond Future	769.5300	0.7695	609.3800	0.6094	(20.811)	0	0	0
2018/08/02	R248	01/11/2018	9.02	Put	Bond Future	5,911.7800	5.9118	6,491.4800	6.4915	9.806	0	0	0
2018/08/02	R248	07/02/2019	9.06	Put	Bond Future	7,138.6300	7.1386	7,659.2400	7.6592	7.293	0	0	0
2018/08/02	R248	07/02/2019			Bond Future	9.6227	95.5022	9.7071	94.7485	0.877	0.0000	0.0000	0
2018/08/02	R248	07/02/2019	9.06	Call	Bond Future	1,821.0600	1.8211	1,588.0500	1.5881	(12.795)	0	0	0
2018/08/02	R248	07/02/2019	9.05	Put	Bond Future	7,206.9200	7.2069	7,730.3300	7.7303	7.263	0	0	0
2018/08/02	R248	07/02/2019	9.07	Call	Bond Future	1,852.3700	1.8524	1,616.5500	1.6166	(12.731)	0	0	0
2018/08/02	R248	07/02/2019	9.07	Put	Bond Future	7,070.8200	7.0708	7,588.6200	7.5886	7.323	0	0	0
2018/08/02	R248	07/02/2019	9.05	Call	Bond Future	1,790.0600	1.7901	1,559.8500	1.5599	(12.860)	0	0	0
2018/08/02	R248	02/05/2019	9.90	Put	Bond Future	3,929.8900	3.9299	4,244.8200	4.2448	8.014	0	0	0
2018/08/02	R248	02/05/2019			Bond Future	9.6746	92.6642	9.7613	91.8970	0.897	0.0000	0.0000	0
2018/08/02	R248	02/05/2019	9.90	Call	Bond Future	5,900.4800	5.9005	5,448.2000	5.4482	(7.665)	0	0	0
2018/08/02	R248	02/05/2019	9.91	Call	Bond Future	5,950.1300	5.9501	5,495.7400	5.4957	(7.637)	0	0	0
2018/08/02	R248	02/05/2019	9.89	Put	Bond Future	3,966.2200	3.9662	4,283.2800	4.2833	7.994	0	0	0
2018/08/02	R248	02/05/2019	9.91	Put	Bond Future	3,893.8600	3.8939	4,206.6800	4.2067	8.034	0	0	0
2018/08/02	R248	02/05/2019	9.89	Call	Bond Future	5,850.9800	5.8510	5,400.8300	5.4008	(7.694)	0	0	0

Total

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