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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2018 TO 16/07/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2025	02/08/2018			Bond Future	130.0731	130.0731	130.0106	130.0106	(0.048)	0.0000	0.0000	864
2018/07/16	2025	02/08/2018	136.65	Put	Bond Future	6,576.9000	6.5769	6,639.4500	6.6395	0.951	0	0	0
2018/07/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2025	02/08/2018	136.67	Put	Bond Future	6,596.9000	6.5969	6,659.4500	6.6595	0.948	0	0	0
2018/07/16	2025	02/08/2018	136.66	Put	Bond Future	6,586.9000	6.5869	6,649.4500	6.6495	0.950	0	0	0
2018/07/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2025	01/11/2018			Bond Future	132.4235	132.4235	132.3611	132.3611	(0.047)	0.0000	0.0000	21
2018/07/16	2025	07/02/2019			Bond Future	133.5993	133.5993	133.5353	133.5353	(0.048)	0.0000	0.0000	0
2018/07/16	2025	02/05/2019			Bond Future	138.3500	138.3500	135.8038	135.8038	(1.840)	0.0000	0.0000	0
2018/07/16	2029	02/08/2018			Bond Future	99.8114	99.8114	99.6346	99.6346	(0.177)	0.0000	0.0000	0
2018/07/16	2029	01/11/2018			Bond Future	100.5654	100.5654	100.3864	100.3864	(0.178)	0.0000	0.0000	1,370
2018/07/16	2029	07/02/2019			Bond Future	102.5317	102.5317	102.3490	102.3490	(0.178)	0.0000	0.0000	0
2018/07/16	2029	02/05/2019			Bond Future	105.0800	105.0800	103.0171	103.0171	(1.963)	0.0000	0.0000	0
2018/07/16	2030	02/08/2018	8.51	Call	Bond Future	16.8700	0.0169	14.4300	0.0144	(14.464)	0	0	7,850
2018/07/16	2030	02/08/2018	8.91	Call	Bond Future	324.9100	0.3249	340.8100	0.3408	4.894	0	0	7,850
2018/07/16	2030	02/08/2018	9.46	Put	Bond Future	229.2100	0.2292	143.6600	0.1437	(37.324)	0	0	0
2018/07/16	2030	02/08/2018			Bond Future	9.1348	92.1812	9.0938	92.4541	(0.449)	0.0000	0.0000	45,974
2018/07/16	2030	02/08/2018	8.51	Put	Bond Future	4,293.8400	4.2938	4,018.5400	4.0185	(6.412)	0	0	0
2018/07/16	2030	02/08/2018	9.46	Call	Bond Future	2,354.3900	2.3544	2,541.7000	2.5417	7.956	0	0	0
2018/07/16	2030	02/08/2018	8.91	Put	Bond Future	1,833.6300	1.8336	1,576.6700	1.5767	(14.014)	0	0	0
2018/07/16	2030	02/08/2018	9.50	Call	Bond Future	2,570.9500	2.5710	2,769.4900	2.7695	7.722	0	0	0
2018/07/16	2030	02/08/2018	9.47	Call	Bond Future	2,408.0000	2.4080	2,598.2000	2.5982	7.899	0	0	0
2018/07/16	2030	02/08/2018	9.45	Put	Bond Future	240.2800	0.2403	151.7800	0.1518	(36.832)	0	0	0
2018/07/16	2030	02/08/2018	9.50	Put	Bond Future	188.9900	0.1890	114.6700	0.1147	(39.325)	0	0	7,850
2018/07/16	2030	02/08/2018	9.47	Put	Bond Future	218.5300	0.2185	135.8700	0.1359	(37.825)	0	0	0
2018/07/16	2030	02/08/2018	9.45	Call	Bond Future	2,301.1200	2.3011	2,485.4800	2.4855	8.012	0	0	0
2018/07/16	2030	01/11/2018	8.60	Call	Bond Future	555.3000	0.5553	596.9000	0.5969	7.491	0	0	0
2018/07/16	2030	01/11/2018	8.58	Put	Bond Future	4,678.8300	4.6788	4,440.2600	4.4403	(5.099)	0	0	0
2018/07/16	2030	01/11/2018			Bond Future	9.1981	93.8254	9.1556	94.1036	(0.463)	0.0000	0.0000	15,774
2018/07/16	2030	01/11/2018	8.60	Put	Bond Future	4,571.8500	4.5719	4,335.2700	4.3353	(5.175)	0	0	0
2018/07/16	2030	01/11/2018	8.58	Call	Bond Future	523.9300	0.5239	563.5400	0.5635	7.560	0	0	0
2018/07/16	2030	01/11/2018	8.59	Put	Bond Future	4,625.1500	4.6251	4,387.5700	4.3876	(5.137)	0	0	0
2018/07/16	2030	01/11/2018	8.59	Call	Bond Future	539.4600	0.5395	580.0600	0.5801	7.526	0	0	0
2018/07/16	2030	07/02/2019	8.62	Call	Bond Future	1,226.1000	1.2261	1,292.3300	1.2923	5.402	0	0	0
2018/07/16	2030	07/02/2019			Bond Future	9.2697	91.6332	9.2254	91.9170	(0.478)	0.0000	0.0000	0
2018/07/16	2030	07/02/2019	8.62	Put	Bond Future	5,510.8400	5.5108	5,293.3400	5.2933	(3.947)	0	0	0
2018/07/16	2030	07/02/2019	8.63	Call	Bond Future	1,247.2000	1.2472	1,314.3000	1.3143	5.380	0	0	0
2018/07/16	2030	07/02/2019	8.63	Put	Bond Future	5,463.9800	5.4640	5,247.3500	5.2474	(3.965)	0	0	0
2018/07/16	2030	07/02/2019	8.64	Call	Bond Future	1,268.5300	1.2685	1,336.5000	1.3365	5.358	0	0	0

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2018/07/16	2030	07/02/2019	8.64	Put	Bond Future	5,417.4000	5.4174	5,201.6400	5.2016	(3.983)	0	0	0
2018/07/16	2030	02/05/2019	9.41	Call	Bond Future	0.0000	0.0000	763.3300	0.7633	100.000	0	0	0
2018/07/16	2030	02/05/2019			Bond Future	9.4000	9.4000	9.2884	93.4618	(1.187)	0.0000	0.0000	0
2018/07/16	2030	02/05/2019	9.39	Call	Bond Future	0.0000	0.0000	638.3600	0.6384	100.000	0	0	0
2018/07/16	2030	02/05/2019	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2030	02/05/2019	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2030	02/05/2019	9.40	Call	Bond Future	0.0000	0.0000	700.8700	0.7009	100.000	0	0	0
2018/07/16	2030	02/05/2019	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2032	02/08/2018	9.67	Call	Bond Future	2,547.7800	2.5478	2,747.8200	2.7478	7.852	0	0	0
2018/07/16	2032	02/08/2018	9.66	Put	Bond Future	268.3500	0.2684	170.7000	0.1707	(36.389)	0	0	0
2018/07/16	2032	02/08/2018			Bond Future	9.3447	94.5415	9.3038	94.8360	(0.438)	0.0000	0.0000	33,668
2018/07/16	2032	02/08/2018	9.68	Call	Bond Future	2,605.2800	2.6053	2,808.4300	2.8084	7.798	0	0	0
2018/07/16	2032	02/08/2018	9.68	Put	Bond Future	244.5500	0.2445	153.1800	0.1532	(37.363)	0	0	0
2018/07/16	2032	02/08/2018	9.67	Put	Bond Future	256.2100	0.2562	161.7300	0.1617	(36.876)	0	0	0
2018/07/16	2032	02/08/2018	9.66	Call	Bond Future	2,490.6800	2.4907	2,687.5500	2.6875	7.904	0	0	0
2018/07/16	2032	01/11/2018	8.77	Put	Bond Future	5,299.1700	5.2992	5,041.1700	5.0412	(4.869)	0	0	0
2018/07/16	2032	01/11/2018			Bond Future	9.4127	92.0730	9.3702	92.3732	(0.451)	0.0000	0.0000	11,178
2018/07/16	2032	01/11/2018	8.76	Call	Bond Future	583.1300	0.5831	624.3300	0.6243	7.065	0	0	0
2018/07/16	2032	01/11/2018	8.76	Put	Bond Future	5,358.3800	5.3584	5,099.3800	5.0994	(4.834)	0	0	0
2018/07/16	2032	01/11/2018	8.77	Call	Bond Future	599.6900	0.5997	641.8900	0.6419	7.037	0	0	0
2018/07/16	2032	01/11/2018	8.75	Call	Bond Future	567.0200	0.5670	607.2400	0.6072	7.093	0	0	0
2018/07/16	2032	01/11/2018	8.75	Put	Bond Future	5,418.1200	5.4181	5,158.1400	5.1581	(4.798)	0	0	0
2018/07/16	2032	07/02/2019	8.81	Call	Bond Future	1,303.3200	1.3033	1,372.7000	1.3727	5.323	0	0	0
2018/07/16	2032	07/02/2019	8.80	Put	Bond Future	6,235.1700	6.2352	5,997.4800	5.9975	(3.812)	0	0	0
2018/07/16	2032	07/02/2019			Bond Future	9.4881	93.8561	9.4441	94.1623	(0.464)	0.0000	0.0000	0
2018/07/16	2032	07/02/2019	8.82	Call	Bond Future	1,325.8900	1.3259	1,396.1900	1.3962	5.302	0	0	0
2018/07/16	2032	07/02/2019	8.82	Put	Bond Future	6,130.8200	6.1308	5,894.9700	5.8950	(3.847)	0	0	0
2018/07/16	2032	07/02/2019	8.81	Put	Bond Future	6,182.8300	6.1828	5,946.0600	5.9461	(3.829)	0	0	0
2018/07/16	2032	07/02/2019	8.80	Call	Bond Future	1,281.0000	1.2810	1,349.4600	1.3495	5.344	0	0	0
2018/07/16	2032	02/05/2019	9.61	Call	Bond Future	0.0000	0.0000	705.8500	0.7058	100.000	0	0	0
2018/07/16	2032	02/05/2019	9.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2032	02/05/2019			Bond Future	9.6200	9.6200	9.5066	91.5894	(1.178)	0.0000	0.0000	0
2018/07/16	2032	02/05/2019	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2032	02/05/2019	9.62	Call	Bond Future	0.0000	0.0000	773.7400	0.7737	100.000	0	0	0
2018/07/16	2032	02/05/2019	9.63	Call	Bond Future	0.0000	0.0000	841.5500	0.8416	100.000	0	0	0
2018/07/16	2032	02/05/2019	9.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2033	02/08/2018			Bond Future	102.4623	102.4623	102.4750	102.4750	0.012	0.0000	0.0000	9,076
2018/07/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2033	02/08/2018	109.92	Put	Bond Future	7,457.7400	7.4577	7,444.9700	7.4450	(0.171)	0	0	0
2018/07/16	2033	02/08/2018	109.94	Put	Bond Future	7,477.7400	7.4777	7,464.9700	7.4650	(0.171)	0	0	0
2018/07/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2033	02/08/2018	109.93	Put	Bond Future	7,467.7400	7.4677	7,454.9700	7.4550	(0.171)	0	0	0
2018/07/16	2033	01/11/2018			Bond Future	103.1928	103.1928	103.2066	103.2066	0.013	0.0000	0.0000	5,770
2018/07/16	2033	07/02/2019			Bond Future	105.2105	105.2105	105.2245	105.2245	0.013	0.0000	0.0000	0
2018/07/16	2033	02/05/2019			Bond Future	107.7800	107.7800	105.8686	105.8686	(1.773)	0.0000	0.0000	0

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2018/07/16	2037	02/08/2018	9.96	Put	Bond Future	180.5700	0.1806	105.5400	0.1055	(41.552)	0	0	0
2018/07/16	2037	02/08/2018	9.95	Call	Bond Future	3,389.7400	3.3897	3,641.2300	3.6412	7.419	0	0	0
2018/07/16	2037	02/08/2018			Bond Future	9.5396	91.2071	9.4987	91.5365	(0.430)	0.0000	0.0000	48,709
2018/07/16	2037	02/08/2018	9.96	Call	Bond Future	3,456.4600	3.4565	3,710.8000	3.7108	7.358	0	0	0
2018/07/16	2037	02/08/2018	9.95	Put	Bond Future	189.6500	0.1896	111.7700	0.1118	(41.065)	0	0	0
2018/07/16	2037	02/08/2018	9.97	Call	Bond Future	3,523.4700	3.5235	3,780.5800	3.7806	7.297	0	0	0
2018/07/16	2037	02/08/2018	9.97	Put	Bond Future	171.8800	0.1719	99.6200	0.0996	(42.041)	0	0	0
2018/07/16	2037	01/11/2018	9.03	Call	Bond Future	803.0200	0.8030	858.2000	0.8582	6.872	0	0	0
2018/07/16	2037	01/11/2018			Bond Future	9.6025	92.8340	9.5602	93.1697	(0.440)	0.0000	0.0000	13,273
2018/07/16	2037	01/11/2018	9.01	Call	Bond Future	761.1200	0.7611	813.8500	0.8139	6.928	0	0	0
2018/07/16	2037	01/11/2018	9.01	Put	Bond Future	5,641.8900	5.6419	5,358.9400	5.3589	(5.015)	0	0	0
2018/07/16	2037	01/11/2018	9.03	Put	Bond Future	5,512.5900	5.5126	5,232.0900	5.2321	(5.088)	0	0	0
2018/07/16	2037	01/11/2018	9.02	Call	Bond Future	781.8800	0.7819	835.8300	0.8358	6.900	0	0	0
2018/07/16	2037	01/11/2018	9.02	Put	Bond Future	5,576.9900	5.5770	5,295.2600	5.2953	(5.052)	0	0	0
2018/07/16	2037	07/02/2019	9.06	Put	Bond Future	6,708.3600	6.7084	6,451.9900	6.4520	(3.822)	0	0	0
2018/07/16	2037	07/02/2019	9.05	Call	Bond Future	1,700.6600	1.7007	1,785.5600	1.7856	4.992	0	0	0
2018/07/16	2037	07/02/2019			Bond Future	9.6728	90.3720	9.6291	90.7143	(0.452)	0.0000	0.0000	0
2018/07/16	2037	07/02/2019	9.06	Call	Bond Future	1,727.5000	1.7275	1,813.4400	1.8134	4.975	0	0	0
2018/07/16	2037	07/02/2019	9.05	Put	Bond Future	6,766.2300	6.7662	6,508.8200	6.5088	(3.804)	0	0	0
2018/07/16	2037	07/02/2019	9.07	Call	Bond Future	1,754.5900	1.7546	1,841.5700	1.8416	4.957	0	0	0
2018/07/16	2037	07/02/2019	9.07	Put	Bond Future	6,650.8600	6.6509	6,395.5300	6.3955	(3.839)	0	0	0
2018/07/16	2037	02/05/2019	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2037	02/05/2019			Bond Future	9.8000	9.8000	9.6903	92.2390	(1.119)	0.0000	0.0000	0
2018/07/16	2037	02/05/2019	9.80	Call	Bond Future	0.0000	0.0000	844.2900	0.8443	100.000	0	0	0
2018/07/16	2037	02/05/2019	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2037	02/05/2019	9.81	Call	Bond Future	0.0000	0.0000	920.6600	0.9207	100.000	0	0	0
2018/07/16	2037	02/05/2019	9.79	Call	Bond Future	0.0000	0.0000	767.8200	0.7678	100.000	0	0	0
2018/07/16	2037	02/05/2019	9.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2038	02/08/2018	134.55	Put	Bond Future	13,088.6900	13.0887	13,073.0300	13.0730	(0.120)	0	0	0
2018/07/16	2038	02/08/2018			Bond Future	121.4613	121.4613	121.4770	121.4770	0.013	0.0000	0.0000	2,841
2018/07/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2038	02/08/2018	134.54	Put	Bond Future	13,078.6900	13.0787	13,063.0300	13.0630	(0.120)	0	0	0
2018/07/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2038	02/08/2018	134.53	Put	Bond Future	13,068.6900	13.0687	13,053.0300	13.0530	(0.120)	0	0	0
2018/07/16	2038	01/11/2018			Bond Future	123.6562	123.6562	123.6732	123.6732	0.014	0.0000	0.0000	6,813
2018/07/16	2038	07/02/2019			Bond Future	124.4838	124.4838	124.5008	124.5008	0.014	0.0000	0.0000	0
2018/07/16	2038	02/05/2019			Bond Future	128.9100	128.9100	126.6157	126.6157	(1.780)	0.0000	0.0000	0
2018/07/16	2040	02/08/2018	10.04	Call	Bond Future	3,638.5400	3.6385	3,944.7000	3.9447	8.414	0	0	0
2018/07/16	2040	02/08/2018	10.03	Put	Bond Future	224.9300	0.2249	130.8900	0.1309	(41.809)	0	0	0
2018/07/16	2040	02/08/2018			Bond Future	9.6297	94.4957	9.5837	94.8925	(0.478)	0.0000	0.0000	20,865
2018/07/16	2040	02/08/2018	10.05	Call	Bond Future	3,709.4600	3.7095	4,018.8800	4.0189	8.341	0	0	0
2018/07/16	2040	02/08/2018	10.05	Put	Bond Future	204.5200	0.2045	117.0800	0.1171	(42.754)	0	0	0
2018/07/16	2040	02/08/2018	10.04	Put	Bond Future	214.5300	0.2145	123.8300	0.1238	(42.278)	0	0	0
2018/07/16	2040	02/08/2018	10.03	Call	Bond Future	3,567.9000	3.5679	3,870.7200	3.8707	8.487	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	2040	01/11/2018	9.80	Call	Bond Future	3,316.5200	3.3165	3,511.5100	3.5115	5.879	0	0	3,540
2018/07/16	2040	01/11/2018	9.09	Put	Bond Future	6,174.7700	6.1748	5,836.8300	5.8368	(5.473)	0	0	0
2018/07/16	2040	01/11/2018			Bond Future	9.6927	96.1812	9.6453	96.5856	(0.490)	0.0000	0.0000	9,921
2018/07/16	2040	01/11/2018	9.20	Put	Bond Future	5,428.7900	5.4288	5,107.9900	5.1080	(5.909)	0	0	0
2018/07/16	2040	01/11/2018	9.20	Call	Bond Future	1,090.4100	1.0904	1,174.0600	1.1741	7.671	0	0	3,540
2018/07/16	2040	01/11/2018	9.80	Put	Bond Future	2,412.4900	2.4125	2,203.0300	2.2030	(8.682)	0	0	0
2018/07/16	2040	01/11/2018	9.08	Call	Bond Future	802.4900	0.8025	867.5300	0.8675	8.105	0	0	0
2018/07/16	2040	01/11/2018	9.08	Put	Bond Future	6,245.8000	6.2458	5,906.3900	5.9064	(5.434)	0	0	0
2018/07/16	2040	01/11/2018	9.10	Put	Bond Future	6,104.4200	6.1044	5,767.9600	5.7680	(5.512)	0	0	0
2018/07/16	2040	01/11/2018	9.09	Call	Bond Future	824.2800	0.8243	890.7900	0.8908	8.069	0	0	0
2018/07/16	2040	01/11/2018	9.10	Call	Bond Future	846.6200	0.8466	914.6100	0.9146	8.031	0	0	2,950
2018/07/16	2040	01/11/2018	8.50	Put	Bond Future	11,165.8800	11.1659	10,771.4100	10.7714	(3.533)	0	0	0
2018/07/16	2040	01/11/2018	8.50	Call	Bond Future	95.7000	0.0957	105.6800	0.1057	10.428	0	0	2,950
2018/07/16	2040	01/11/2018	9.07	Call	Bond Future	781.0900	0.7811	844.6700	0.8447	8.140	0	0	0
2018/07/16	2040	01/11/2018	9.07	Put	Bond Future	6,317.3700	6.3174	5,976.5000	5.9765	(5.396)	0	0	0
2018/07/16	2040	07/02/2019	9.11	Put	Bond Future	7,420.3500	7.4203	7,108.8700	7.1089	(4.198)	0	0	0
2018/07/16	2040	07/02/2019	9.13	Call	Bond Future	1,739.9100	1.7399	1,843.4000	1.8434	5.948	0	0	0
2018/07/16	2040	07/02/2019			Bond Future	9.7633	93.5334	9.7142	93.9458	(0.503)	0.0000	0.0000	0
2018/07/16	2040	07/02/2019	9.11	Call	Bond Future	1,682.5600	1.6826	1,783.4800	1.7835	5.998	0	0	0
2018/07/16	2040	07/02/2019	9.13	Put	Bond Future	7,293.8200	7.2938	6,984.9100	6.9849	(4.235)	0	0	0
2018/07/16	2040	07/02/2019	9.12	Put	Bond Future	7,356.7500	7.3567	7,046.5500	7.0465	(4.217)	0	0	0
2018/07/16	2040	07/02/2019	9.12	Call	Bond Future	1,710.9700	1.7110	1,813.1700	1.8132	5.973	0	0	0
2018/07/16	2040	02/05/2019	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2040	02/05/2019	9.89	Call	Bond Future	0.0000	0.0000	948.0400	0.9480	100.000	0	0	0
2018/07/16	2040	02/05/2019			Bond Future	9.8900	9.8900	9.7753	95.5247	(1.159)	0.0000	0.0000	0
2018/07/16	2040	02/05/2019	9.90	Call	Bond Future	0.0000	0.0000	1,029.9900	1.0300	100.000	0	0	0
2018/07/16	2040	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2040	02/05/2019	9.88	Call	Bond Future	0.0000	0.0000	865.9700	0.8660	100.000	0	0	0
2018/07/16	2040	02/05/2019	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2044	02/08/2018	10.07	Call	Bond Future	3,736.4800	3.7365	4,007.6400	4.0076	7.257	0	0	0
2018/07/16	2044	02/08/2018			Bond Future	9.6541	91.6450	9.6132	92.0042	(0.424)	0.0000	0.0000	34,512
2018/07/16	2044	02/08/2018	10.05	Call	Bond Future	3,593.9600	3.5940	3,858.7300	3.8587	7.367	0	0	0
2018/07/16	2044	02/08/2018	10.05	Put	Bond Future	239.4900	0.2395	145.0500	0.1451	(39.434)	0	0	0
2018/07/16	2044	02/08/2018	10.07	Put	Bond Future	218.0900	0.2181	130.0400	0.1300	(40.373)	0	0	0
2018/07/16	2044	02/08/2018	10.06	Call	Bond Future	3,665.0800	3.6651	3,933.0800	3.9331	7.312	0	0	0
2018/07/16	2044	02/08/2018	10.06	Put	Bond Future	228.5900	0.2286	137.3800	0.1374	(39.901)	0	0	0
2018/07/16	2044	01/11/2018	9.12	Call	Bond Future	780.5400	0.7805	836.5400	0.8365	7.175	0	0	0
2018/07/16	2044	01/11/2018			Bond Future	9.7148	93.2797	9.6726	93.6458	(0.434)	0.0000	0.0000	11,691
2018/07/16	2044	01/11/2018	9.12	Put	Bond Future	6,177.1400	6.1771	5,867.0600	5.8671	(5.020)	0	0	0
2018/07/16	2044	01/11/2018	9.13	Call	Bond Future	803.5900	0.8036	860.9600	0.8610	7.139	0	0	0
2018/07/16	2044	01/11/2018	9.14	Put	Bond Future	6,033.4700	6.0335	5,726.1400	5.7261	(5.094)	0	0	0
2018/07/16	2044	01/11/2018	9.13	Put	Bond Future	6,105.0900	6.1051	5,796.3800	5.7964	(5.057)	0	0	0
2018/07/16	2044	01/11/2018	9.14	Call	Bond Future	826.9100	0.8269	885.6600	0.8857	7.105	0	0	0
2018/07/16	2044	07/02/2019	9.18	Put	Bond Future	7,279.9400	7.2799	7,001.1800	7.0012	(3.829)	0	0	0
2018/07/16	2044	07/02/2019			Bond Future	9.7825	90.7011	9.7389	91.0744	(0.446)	0.0000	0.0000	0
2018/07/16	2044	07/02/2019	9.17	Call	Bond Future	1,852.5200	1.8525	1,945.9300	1.9459	5.042	0	0	0
2018/07/16	2044	07/02/2019	9.17	Put	Bond Future	7,343.6500	7.3437	7,063.7300	7.0637	(3.812)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	2044	07/02/2019	9.18	Call	Bond Future	1,882.8700	1.8829	1,977.4400	1.9774	5.023	0	0	0
2018/07/16	2044	07/02/2019	9.16	Call	Bond Future	1,822.2100	1.8222	1,914.4600	1.9145	5.063	0	0	0
2018/07/16	2044	07/02/2019	9.16	Put	Bond Future	7,407.5500	7.4075	7,126.4700	7.1265	(3.795)	0	0	0
2018/07/16	2044	02/05/2019	9.90	Call	Bond Future	0.0000	0.0000	862.7200	0.8627	100.000	0	0	0
2018/07/16	2044	02/05/2019			Bond Future	9.9100	9.9100	9.7977	92.6050	(1.134)	0.0000	0.0000	0
2018/07/16	2044	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2044	02/05/2019	9.91	Call	Bond Future	0.0000	0.0000	946.2900	0.9463	100.000	0	0	0
2018/07/16	2044	02/05/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2044	02/05/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2044	02/05/2019	9.92	Call	Bond Future	0.0000	0.0000	1,029.7200	1.0297	100.000	0	0	0
2018/07/16	2046	02/08/2018	128.78	Put	Bond Future	13,481.0000	13.4810	13,466.2900	13.4663	(0.109)	0	0	0
2018/07/16	2046	02/08/2018			Bond Future	115.2990	115.2990	115.3137	115.3137	0.013	0.0000	0.0000	8,911
2018/07/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2046	02/08/2018	128.77	Put	Bond Future	13,471.0000	13.4710	13,456.2900	13.4563	(0.109)	0	0	0
2018/07/16	2046	02/08/2018	128.79	Put	Bond Future	13,491.0000	13.4910	13,476.2900	13.4763	(0.109)	0	0	0
2018/07/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2046	01/11/2018			Bond Future	115.7332	115.7332	115.7493	115.7493	0.014	0.0000	0.0000	3,055
2018/07/16	2046	07/02/2019			Bond Future	117.9961	117.9961	118.0123	118.0123	0.014	0.0000	0.0000	0
2018/07/16	2046	02/05/2019			Bond Future	120.4800	120.4800	118.3347	118.3347	(1.781)	0.0000	0.0000	0
2018/07/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2050	02/08/2018	137.54	Put	Bond Future	17,454.9800	17.4550	17,439.7300	17.4397	(0.087)	0	0	0
2018/07/16	2050	02/08/2018	137.52	Put	Bond Future	17,434.9800	17.4350	17,419.7300	17.4197	(0.087)	0	0	0
2018/07/16	2050	02/08/2018			Bond Future	120.0850	120.0850	120.1003	120.1003	0.013	0.0000	0.0000	5,204
2018/07/16	2050	02/08/2018	137.53	Put	Bond Future	17,444.9800	17.4450	17,429.7300	17.4297	(0.087)	0	0	0
2018/07/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	2050	01/11/2018			Bond Future	122.2550	122.2550	122.2718	122.2718	0.014	0.0000	0.0000	4,697
2018/07/16	2050	07/02/2019			Bond Future	122.8741	122.8741	122.8908	122.8908	0.014	0.0000	0.0000	0
2018/07/16	2050	02/05/2019			Bond Future	127.2400	127.2400	124.9784	124.9784	(1.777)	0.0000	0.0000	0
2018/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	AL37	02/08/2018			Index Future	584.7580	584.7580	585.7740	585.7740	0.174	0.0000	0.0000	0
2018/07/16	AL37	01/11/2018			Index Future	595.1890	595.1890	596.2270	596.2270	0.174	0.0000	0.0000	0
2018/07/16	AL37	07/02/2019			Index Future	606.7180	606.7180	607.7780	607.7780	0.175	0.0000	0.0000	0
2018/07/16	AL37	02/05/2019			Index Future	616.9400	616.9400	617.9970	617.9970	0.171	0.0000	0.0000	0
2018/07/16	AL7T	02/08/2018			Index Future	681.6110	681.6110	683.3480	683.3480	0.255	0.0000	0.0000	0
2018/07/16	AL7T	01/11/2018			Index Future	693.7690	693.7690	695.5420	695.5420	0.256	0.0000	0.0000	0
2018/07/16	AL7T	07/02/2019			Index Future	707.2080	707.2080	709.0170	709.0170	0.256	0.0000	0.0000	0

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2018/07/16	AL7T	02/05/2019			Index Future	719.1200	719.1200	720.9380	720.9380	0.253	0.0000	0.0000	0
2018/07/16	ALBI	02/08/2018			Index Future	618.5040	618.5040	620.4430	620.4430	0.313	0.0000	0.0000	863
2018/07/16	ALBI	01/11/2018			Index Future	629.5360	629.5360	631.5140	631.5140	0.314	0.0000	0.0000	237
2018/07/16	ALBI	07/02/2019			Index Future	641.7310	641.7310	643.7490	643.7490	0.314	0.0000	0.0000	0
2018/07/16	ALBI	02/05/2019			Index Future	652.5400	652.5400	654.5730	654.5730	0.312	0.0000	0.0000	0
2018/07/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2018/07/16	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	EL28	02/08/2018			Bond Future	127.6102		127.6102	127.1980	127.1980	(0.323)	0.0000	0.0000	0
2018/07/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	EL28	02/08/2018	134.93	Put	Bond Future	7,319.8400		7.3198	7,732.0200	7.7320	5.631	0	0	0
2018/07/16	EL28	02/08/2018	134.95	Put	Bond Future	7,339.8400		7.3398	7,752.0200	7.7520	5.616	0	0	0
2018/07/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	EL28	02/08/2018	134.94	Put	Bond Future	7,329.8400		7.3298	7,742.0200	7.7420	5.623	0	0	0
2018/07/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	ES33	02/08/2018	11.14	Call	Bond Future	2,040.4100		2.0404	2,320.8500	2.3209	13.744	0	0	0
2018/07/16	ES33	02/08/2018			Bond Future	10.7940		78.6569	10.7475	78.9374	(0.431)	0.0000	0.0000	0
2018/07/16	ES33	02/08/2018	11.15	Call	Bond Future	2,098.1600		2.0982	2,378.6000	2.3786	13.366	0	0	0
2018/07/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	ES33	02/08/2018	11.16	Call	Bond Future	2,155.8500		2.1559	2,436.2900	2.4363	13.008	0	0	0
2018/07/16	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	ES33	01/11/2018			Bond Future	10.9065		76.2717	10.8583	76.5576	(0.442)	0.0000	0.0000	9,466
2018/07/16	ES33	07/02/2019			Bond Future	11.0344		77.7489	10.9843	78.0404	(0.454)	0.0000	0.0000	0
2018/07/16	ES33	02/05/2019			Bond Future	11.2500		11.2500	11.0900	75.5622	(1.422)	0.0000	0.0000	0
2018/07/16	ES42	02/08/2018			Bond Future	11.0185		81.3262	10.9721	81.6459	(0.422)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	ES42	01/11/2018			Bond Future	11.1280	78.5168	11.0798	78.8427	(0.433)	0.0000	0.0000	7,957
2018/07/16	ES42	07/02/2019			Bond Future	11.2483	80.0373	11.1983	80.3695	(0.445)	0.0000	0.0000	0
2018/07/16	ES42	02/05/2019			Bond Future	11.4600	11.4600	11.3026	77.4601	(1.373)	0.0000	0.0000	0
2018/07/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	02/08/2018			GOVI	614.0810	614.0810	616.0850	616.0850	0.326	0.0000	0.0000	475
2018/07/16	GOVI	02/08/2018	605.71	Call	GOVI	83,710.0000	8.3710	103,750.0000	10.3750	23.940	0	0	0
2018/07/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	02/08/2018	605.72	Call	GOVI	83,610.0000	8.3610	103,650.0000	10.3650	23.968	0	0	0
2018/07/16	GOVI	02/08/2018	605.70	Call	GOVI	83,810.0000	8.3810	103,850.0000	10.3850	23.911	0	0	0
2018/07/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	01/11/2018	653.50	Put	GOVI	284,660.0000	28.4660	264,220.0000	26.4220	(7.180)	0	0	0
2018/07/16	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	01/11/2018			GOVI	625.0340	625.0340	627.0780	627.0780	0.327	0.0000	0.0000	0
2018/07/16	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	01/11/2018	653.49	Put	GOVI	284,560.0000	28.4560	264,120.0000	26.4120	(7.183)	0	0	0
2018/07/16	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	01/11/2018	653.51	Put	GOVI	284,760.0000	28.4760	264,320.0000	26.4320	(7.178)	0	0	0
2018/07/16	GOVI	07/02/2019	666.53	Put	GOVI	293,890.0000	29.3890	273,030.0000	27.3030	(7.098)	0	0	0
2018/07/16	GOVI	07/02/2019			GOVI	637.1410	637.1410	639.2270	639.2270	0.327	0.0000	0.0000	0
2018/07/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	07/02/2019	666.52	Put	GOVI	293,790.0000	29.3790	272,930.0000	27.2930	(7.100)	0	0	0
2018/07/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	07/02/2019	666.51	Put	GOVI	293,690.0000	29.3690	272,830.0000	27.2830	(7.103)	0	0	0
2018/07/16	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	21,050.0000	2.1050	100.000	0	0	0
2018/07/16	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	02/05/2019			GOVI	647.8700	647.8700	649.9750	649.9750	0.325	0.0000	0.0000	0
2018/07/16	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	20,950.0000	2.0950	100.000	0	0	0
2018/07/16	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	21,150.0000	2.1150	100.000	0	0	0
2018/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/16	IGOV	02/08/2018			Index Future	249.5170	249.5170	249.4630	249.4630	(0.022)	0.0000	0.0000	852
2018/07/16	IGOV	01/11/2018			Index Future	254.0260	254.0260	253.9740	253.9740	(0.020)	0.0000	0.0000	227
2018/07/16	IGOV	07/02/2019			Index Future	258.9930	258.9930	258.9400	258.9400	(0.020)	0.0000	0.0000	0
2018/07/16	IGOV	02/05/2019			Index Future	263.4000	263.4000	263.3390	263.3390	(0.023)	0.0000	0.0000	0
2018/07/16	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/16	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/16	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5700	99.5700	(0.010)	0.0000	0.0000	0
2018/07/16	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0100	102.0100	(0.020)	0.0000	0.0000	0
2018/07/16	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	99.9300	99.9300	(0.020)	0.0000	0.0000	0
2018/07/16	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/16	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0

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2018/07/16	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3100	99.3100	(0.010)	0.0000	0.0000	0
2018/07/16	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7500	99.7500	(0.020)	0.0000	0.0000	0
2018/07/16	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9300	101.9300	(0.020)	0.0000	0.0000	0
2018/07/16	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9300	102.9300	(0.029)	0.0000	0.0000	0
2018/07/16	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0200	99.0200	(0.040)	0.0000	0.0000	0
2018/07/16	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.6500	102.6500	(0.058)	0.0000	0.0000	0
2018/07/16	IS02	21/09/2020			Interest Rate Swap	99.8000	99.8000	99.7200	99.7200	(0.080)	0.0000	0.0000	0
2018/07/16	IS05	17/12/2020			Interest Rate Swap	96.6800	96.6800	96.5900	96.5900	(0.093)	0.0000	0.0000	0
2018/07/16	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	95.8400	95.8400	(0.094)	0.0000	0.0000	0
2018/07/16	IS05	15/06/2021			Interest Rate Swap	95.1500	95.1500	95.0600	95.0600	(0.095)	0.0000	0.0000	0
2018/07/16	IS05	21/09/2021			Interest Rate Swap	95.3600	95.3600	95.2600	95.2600	(0.105)	0.0000	0.0000	0
2018/07/16	IS05	21/12/2021			Interest Rate Swap	97.5900	97.5900	97.4700	97.4700	(0.123)	0.0000	0.0000	51
2018/07/16	IS05	15/03/2022			Interest Rate Swap	97.7500	97.7500	97.6100	97.6100	(0.143)	0.0000	0.0000	0
2018/07/16	IS05	21/06/2022			Interest Rate Swap	98.9900	98.9900	98.8300	98.8300	(0.162)	0.0000	0.0000	0
2018/07/16	IS05	20/09/2022			Interest Rate Swap	102.9200	102.9200	102.7600	102.7600	(0.155)	0.0000	0.0000	0
2018/07/16	IS05	20/12/2022			Interest Rate Swap	104.2000	104.2000	104.0400	104.0400	(0.154)	0.0000	0.0000	0
2018/07/16	IS05	22/03/2023			Interest Rate Swap	97.6400	97.6400	97.4800	97.4800	(0.164)	0.0000	0.0000	0
2018/07/16	IS05	20/06/2023			Interest Rate Swap	103.6800	103.6800	103.5200	103.5200	(0.154)	0.0000	0.0000	0
2018/07/16	IS05	19/09/2023			Interest Rate Swap	99.2300	99.2300	99.0600	99.0600	(0.171)	0.0000	0.0000	0
2018/07/16	IS10	17/12/2025			Interest Rate Swap	96.1200	96.1200	95.8500	95.8500	(0.281)	0.0000	0.0000	0
2018/07/16	IS10	16/03/2026			Interest Rate Swap	93.1400	93.1400	92.8600	92.8600	(0.301)	0.0000	0.0000	0
2018/07/16	IS10	15/06/2026			Interest Rate Swap	91.9000	91.9000	91.6000	91.6000	(0.326)	0.0000	0.0000	0
2018/07/16	IS10	21/09/2026			Interest Rate Swap	94.0600	94.0600	93.7600	93.7600	(0.319)	0.0000	0.0000	0
2018/07/16	IS10	21/12/2026			Interest Rate Swap	97.8400	97.8400	97.5300	97.5300	(0.317)	0.0000	0.0000	0
2018/07/16	IS10	15/03/2027			Interest Rate Swap	96.4200	96.4200	96.1000	96.1000	(0.332)	0.0000	0.0000	0
2018/07/16	IS10	21/06/2027			Interest Rate Swap	98.5000	98.5000	98.1600	98.1600	(0.345)	0.0000	0.0000	0
2018/07/16	IS10	20/09/2027			Interest Rate Swap	103.9100	103.9100	103.5700	103.5700	(0.327)	0.0000	0.0000	0
2018/07/16	IS10	20/12/2027			Interest Rate Swap	104.2600	104.2600	103.9100	103.9100	(0.336)	0.0000	0.0000	0
2018/07/16	IS10	22/03/2028			Interest Rate Swap	97.8400	97.8400	97.4600	97.4600	(0.388)	0.0000	0.0000	0
2018/07/16	IS10	20/06/2028			Interest Rate Swap	104.9600	104.9600	104.5700	104.5700	(0.372)	0.0000	0.0000	0
2018/07/16	IS10	19/09/2028			Interest Rate Swap	98.5800	98.5800	98.1800	98.1800	(0.406)	0.0000	0.0000	0
2018/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/16	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/16	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

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2018/07/16	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	02/08/2018			Bond Future	8.1783	101.7559	8.1321	101.9275	(0.565)	0.0000	0.0000	39,520
2018/07/16	R023	02/08/2018	10.40	Call	Bond Future	7,838.4900	7.8385	8,010.0500	8.0100	2.189	0	0	0
2018/07/16	R023	02/08/2018	10.41	Call	Bond Future	7,872.0000	7.8720	8,043.5600	8.0436	2.179	0	0	0
2018/07/16	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	02/08/2018	10.39	Call	Bond Future	7,804.9600	7.8050	7,976.5200	7.9765	2.198	0	0	0
2018/07/16	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	01/11/2018	10.58	Call	Bond Future	7,840.2000	7.8402	8,014.8900	8.0149	2.228	0	0	0
2018/07/16	R023	01/11/2018	10.57	Put	Bond Future	1.4500	0.0014	1.0000	0.0010	(31.034)	0	0	0
2018/07/16	R023	01/11/2018			Bond Future	8.2461	99.6450	8.1966	99.8202	(0.600)	0.0000	0.0000	16,530
2018/07/16	R023	01/11/2018	10.59	Call	Bond Future	7,872.0400	7.8720	8,046.7400	8.0467	2.219	0	0	0
2018/07/16	R023	01/11/2018	10.59	Put	Bond Future	1.3300	0.0013	0.9100	0.0009	(31.579)	0	0	0
2018/07/16	R023	01/11/2018	10.58	Put	Bond Future	1.3900	0.0014	0.9600	0.0010	(30.935)	0	0	0
2018/07/16	R023	01/11/2018	10.57	Call	Bond Future	7,808.3500	7.8084	7,983.0200	7.9830	2.237	0	0	0
2018/07/16	R023	07/02/2019	10.59	Call	Bond Future	7,241.4400	7.2414	7,413.9300	7.4139	2.382	0	0	0
2018/07/16	R023	07/02/2019			Bond Future	8.3281	101.5750	8.2746	101.7536	(0.642)	0.0000	0.0000	0
2018/07/16	R023	07/02/2019	10.57	Call	Bond Future	7,182.4900	7.1825	7,354.7500	7.3548	2.398	0	0	0
2018/07/16	R023	07/02/2019	10.57	Put	Bond Future	42.5300	0.0425	36.1600	0.0362	(14.978)	0	0	0
2018/07/16	R023	07/02/2019	10.59	Put	Bond Future	40.7100	0.0407	34.5700	0.0346	(15.082)	0	0	0
2018/07/16	R023	07/02/2019	10.58	Call	Bond Future	7,211.9600	7.2120	7,384.3300	7.3843	2.390	0	0	0
2018/07/16	R023	07/02/2019	10.58	Put	Bond Future	41.6100	0.0416	35.3500	0.0354	(15.044)	0	0	0
2018/07/16	R023	02/05/2019	8.45	Call	Bond Future	0.0000	0.0000	365.7500	0.3658	100.000	0	0	0
2018/07/16	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	02/05/2019			Bond Future	8.4500	8.4500	8.3346	99.5361	(1.366)	0.0000	0.0000	0
2018/07/16	R023	02/05/2019	8.46	Call	Bond Future	0.0000	0.0000	397.3700	0.3974	100.000	0	0	0
2018/07/16	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R023	02/05/2019	8.44	Call	Bond Future	0.0000	0.0000	334.1300	0.3341	100.000	0	0	0
2018/07/16	R035	02/08/2018	9.42	Call	Bond Future	867.4400	0.8674	935.9900	0.9360	7.903	0	0	0
2018/07/16	R035	02/08/2018			Bond Future	9.4744	98.8859	9.4334	99.2131	(0.432)	0.0000	0.0000	61,131
2018/07/16	R035	02/08/2018	9.42	Put	Bond Future	1,302.2700	1.3023	1,043.6700	1.0437	(19.858)	0	0	0
2018/07/16	R035	02/08/2018	9.43	Call	Bond Future	903.7100	0.9037	976.0200	0.9760	8.001	0	0	0
2018/07/16	R035	02/08/2018	9.44	Put	Bond Future	1,215.3200	1.2153	964.3200	0.9643	(20.653)	0	0	0
2018/07/16	R035	02/08/2018	9.43	Put	Bond Future	1,258.3400	1.2583	1,003.5000	1.0035	(20.252)	0	0	0
2018/07/16	R035	02/08/2018	9.44	Call	Bond Future	940.7900	0.9408	1,016.9400	1.0169	8.094	0	0	0
2018/07/16	R035	01/11/2018	8.93	Call	Bond Future	685.5900	0.6856	734.8900	0.7349	7.191	0	0	0
2018/07/16	R035	01/11/2018	8.92	Put	Bond Future	5,748.9600	5.7490	5,463.6100	5.4636	(4.964)	0	0	0
2018/07/16	R035	01/11/2018			Bond Future	9.5423	96.1540	9.4999	96.4875	(0.444)	0.0000	0.0000	7,228
2018/07/16	R035	01/11/2018	8.94	Call	Bond Future	705.6700	0.7057	756.1700	0.7562	7.156	0	0	0
2018/07/16	R035	01/11/2018	8.94	Put	Bond Future	5,619.1600	5.6192	5,336.1900	5.3362	(5.036)	0	0	0
2018/07/16	R035	01/11/2018	8.93	Put	Bond Future	5,683.8200	5.6838	5,399.6500	5.3997	(5.000)	0	0	0
2018/07/16	R035	01/11/2018	8.92	Call	Bond Future	665.8900	0.6659	714.0100	0.7140	7.226	0	0	0
2018/07/16	R035	07/02/2019	8.98	Call	Bond Future	1,603.7400	1.6037	1,685.6100	1.6856	5.105	0	0	0
2018/07/16	R035	07/02/2019			Bond Future	9.6189	98.0163	9.5750	98.3564	(0.456)	0.0000	0.0000	0
2018/07/16	R035	07/02/2019	8.96	Call	Bond Future	1,551.3900	1.5514	1,631.2000	1.6312	5.144	0	0	0
2018/07/16	R035	07/02/2019	8.96	Put	Bond Future	6,856.2200	6.8562	6,595.9800	6.5960	(3.796)	0	0	0
2018/07/16	R035	07/02/2019	8.98	Put	Bond Future	6,741.1200	6.7411	6,482.9400	6.4829	(3.830)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	R035	07/02/2019	8.97	Call	Bond Future	1,577.4400	1.5774	1,658.2700	1.6583	5.124	0	0	0
2018/07/16	R035	07/02/2019	8.97	Put	Bond Future	6,798.4900	6.7985	6,539.2700	6.5393	(3.813)	0	0	0
2018/07/16	R035	02/05/2019	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R035	02/05/2019			Bond Future	9.7400	9.7400	9.6346	95.5116	(1.082)	0.0000	0.0000	0
2018/07/16	R035	02/05/2019	9.74	Call	Bond Future	0.0000	0.0000	803.4900	0.8035	100.000	0	0	0
2018/07/16	R035	02/05/2019	9.75	Call	Bond Future	0.0000	0.0000	879.2100	0.8792	100.000	0	0	0
2018/07/16	R035	02/05/2019	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R035	02/05/2019	9.73	Call	Bond Future	0.0000	0.0000	727.6800	0.7277	100.000	0	0	0
2018/07/16	R035	02/05/2019	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R186	02/08/2018	9.04	Put	Bond Future	203.8900	0.2039	125.5800	0.1256	(38.408)	0	0	0
2018/07/16	R186	02/08/2018	8.48	Put	Bond Future	1,874.5000	1.8745	1,628.3000	1.6283	(13.134)	0	0	0
2018/07/16	R186	02/08/2018	8.25	Call	Bond Future	36.9100	0.0369	34.7500	0.0348	(5.852)	0	0	3,020
2018/07/16	R186	02/08/2018			Bond Future	8.7444	111.5971	8.7034	111.8535	(0.469)	0.0000	0.0000	87,245
2018/07/16	R186	02/08/2018	8.90	Call	Bond Future	1,372.0300	1.3720	1,503.2100	1.5032	9.561	0	0	0
2018/07/16	R186	02/08/2018	8.90	Put	Bond Future	406.5900	0.4066	281.4100	0.2814	(30.788)	0	0	2,500
2018/07/16	R186	02/08/2018	8.47	Call	Bond Future	195.6100	0.1956	204.5300	0.2045	4.560	0	0	0
2018/07/16	R186	02/08/2018	8.47	Put	Bond Future	1,925.4400	1.9254	1,678.0000	1.6780	(12.851)	0	0	0
2018/07/16	R186	02/08/2018	8.50	Call	Bond Future	235.5300	0.2355	248.4300	0.2484	5.477	0	0	0
2018/07/16	R186	02/08/2018	8.50	Put	Bond Future	1,774.5100	1.7745	1,531.0500	1.5310	(13.720)	0	0	0
2018/07/16	R186	02/08/2018	9.04	Call	Bond Future	2,028.4500	2.0284	2,206.5000	2.2065	8.778	0	0	0
2018/07/16	R186	02/08/2018	8.48	Call	Bond Future	208.3300	0.2083	218.4900	0.2185	4.877	0	0	0
2018/07/16	R186	02/08/2018	8.25	Put	Bond Future	3,179.4500	3.1794	2,920.9300	2.9209	(8.131)	0	0	0
2018/07/16	R186	02/08/2018	7.50	Put	Bond Future	8,137.0900	8.1371	7,880.7300	7.8807	(3.151)	0	0	0
2018/07/16	R186	02/08/2018	8.75	Call	Bond Future	805.3600	0.8054	882.0400	0.8820	9.521	0	0	2,500
2018/07/16	R186	02/08/2018	8.75	Put	Bond Future	770.3600	0.7704	590.6800	0.5907	(23.324)	0	0	2,500
2018/07/16	R186	02/08/2018	8.46	Call	Bond Future	183.4700	0.1835	191.2400	0.1912	4.235	0	0	0
2018/07/16	R186	02/08/2018	8.46	Put	Bond Future	1,977.0100	1.9770	1,728.4200	1.7284	(12.574)	0	0	0
2018/07/16	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/16	R186	01/11/2018	9.14	Call	Bond Future	3,046.8600	3.0469	3,200.9300	3.2009	5.057	0	0	0
2018/07/16	R186	01/11/2018	7.96	Put	Bond Future	5,556.7000	5.5567	5,314.1800	5.3142	(4.364)	0	0	0
2018/07/16	R186	01/11/2018	8.54	Put	Bond Future	2,767.3500	2.7674	2,580.4800	2.5805	(6.753)	0	0	0
2018/07/16	R186	01/11/2018			Bond Future	8.8117	113.5878	8.7687	113.8493	(0.488)	0.0000	0.0000	20,817
2018/07/16	R186	01/11/2018	8.46	Put	Bond Future	3,087.1000	3.0871	2,890.4200	2.8904	(6.371)	0	0	0
2018/07/16	R186	01/11/2018	8.46	Call	Bond Future	923.9400	0.9239	988.7500	0.9888	7.015	0	0	5,000
2018/07/16	R186	01/11/2018	8.53	Call	Bond Future	1,078.0100	1.0780	1,151.3800	1.1514	6.806	0	0	0
2018/07/16	R186	01/11/2018	8.53	Put	Bond Future	2,806.1600	2.8062	2,618.0400	2.6180	(6.704)	0	0	0
2018/07/16	R186	01/11/2018	9.14	Put	Bond Future	1,076.3400	1.0763	968.9200	0.9689	(9.980)	0	0	5,000
2018/07/16	R186	01/11/2018	7.96	Call	Bond Future	221.0300	0.2210	240.0000	0.2400	8.583	0	0	5,000
2018/07/16	R186	01/11/2018	8.54	Call	Bond Future	1,101.1600	1.1012	1,175.7800	1.1758	6.776	0	0	0
2018/07/16	R186	01/11/2018	8.52	Call	Bond Future	1,055.4000	1.0554	1,127.5300	1.1275	6.834	0	0	0
2018/07/16	R186	01/11/2018	8.52	Put	Bond Future	2,845.5600	2.8456	2,656.2000	2.6562	(6.655)	0	0	0
2018/07/16	R186	07/02/2019	8.21	Put	Bond Future	5,070.9800	5.0710	4,862.4100	4.8624	(4.113)	0	0	0
2018/07/16	R186	07/02/2019	8.20	Call	Bond Future	962.2800	0.9623	1,019.5800	1.0196	5.955	0	0	0
2018/07/16	R186	07/02/2019			Bond Future	8.8878	110.4826	8.8426	110.7493	(0.508)	0.0000	0.0000	0
2018/07/16	R186	07/02/2019	8.21	Call	Bond Future	980.0500	0.9800	1,038.1700	1.0382	5.930	0	0	0
2018/07/16	R186	07/02/2019	8.20	Put	Bond Future	5,115.0400	5.1150	4,905.6500	4.9056	(4.094)	0	0	0
2018/07/16	R186	07/02/2019	8.22	Call	Bond Future	998.3100	0.9983	1,057.2500	1.0572	5.904	0	0	0

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2018/07/16	R186	07/02/2019	8.22	Put	Bond Future	5,027.4500	5.0275	4,819.7000	4.8197	(4.132)	0	0	0
2018/07/16	R186	02/05/2019	9.02	Call	Bond Future	0.0000	0.0000	646.8500	0.6469	100.000	0	0	0
2018/07/16	R186	02/05/2019	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R186	02/05/2019			Bond Future	9.0200	9.0200	8.9072	112.6108	(1.251)	0.0000	0.0000	0
2018/07/16	R186	02/05/2019	9.03	Call	Bond Future	0.0000	0.0000	703.9400	0.7039	100.000	0	0	0
2018/07/16	R186	02/05/2019	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R186	02/05/2019	9.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R186	02/05/2019	9.01	Call	Bond Future	0.0000	0.0000	589.7300	0.5897	100.000	0	0	0
2018/07/16	R197	02/08/2018			Bond Future	297.3362	297.3362	297.3710	297.3710	0.012	0.0000	0.0000	1,273
2018/07/16	R197	01/11/2018			Bond Future	302.7090	302.7090	302.7474	302.7474	0.013	0.0000	0.0000	2,350
2018/07/16	R197	07/02/2019			Bond Future	301.2718	301.2718	301.3099	301.3099	0.013	0.0000	0.0000	0
2018/07/16	R197	02/05/2019			Bond Future	311.9800	311.9800	306.4282	306.4282	(1.780)	0.0000	0.0000	0
2018/07/16	R202	02/08/2018			Bond Future	232.0505	232.0505	232.0794	232.0794	0.012	0.0000	0.0000	18,864
2018/07/16	R202	01/11/2018			Bond Future	236.2435	236.2435	236.2754	236.2754	0.013	0.0000	0.0000	3,515
2018/07/16	R202	07/02/2019			Bond Future	236.9558	236.9558	236.9874	236.9874	0.013	0.0000	0.0000	0
2018/07/16	R202	02/05/2019			Bond Future	245.3700	245.3700	241.0132	241.0132	(1.776)	0.0000	0.0000	0
2018/07/16	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R204	02/08/2018			Bond Future	6.6376	101.4900	6.6256	101.4944	(0.182)	0.0000	0.0000	10,270
2018/07/16	R204	02/08/2018	8.98	Call	Bond Future	857.0900	0.8571	861.5500	0.8616	0.520	0	0	0
2018/07/16	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R204	02/08/2018	8.99	Call	Bond Future	860.7200	0.8607	865.1800	0.8652	0.518	0	0	0
2018/07/16	R204	02/08/2018	8.97	Call	Bond Future	853.4700	0.8535	857.9300	0.8579	0.523	0	0	0
2018/07/16	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R207	02/08/2018	6.86	Put	Bond Future	804.9500	0.8050	749.2400	0.7492	(6.921)	0	0	0
2018/07/16	R207	02/08/2018	6.85	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/16	R207	02/08/2018			Bond Future	7.4583	100.1669	7.4167	100.2226	(0.558)	0.0000	0.0000	20,070
2018/07/16	R207	02/08/2018	6.86	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/16	R207	02/08/2018	6.85	Put	Bond Future	818.4800	0.8185	762.7700	0.7628	(6.807)	0	0	0
2018/07/16	R207	02/08/2018	6.87	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/07/16	R207	02/08/2018	6.87	Put	Bond Future	791.4300	0.7914	735.7200	0.7357	(7.039)	0	0	0
2018/07/16	R207	01/11/2018	6.76	Put	Bond Future	840.1700	0.8402	785.3800	0.7854	(6.521)	0	0	0
2018/07/16	R207	01/11/2018			Bond Future	7.4972	101.9536	7.4461	102.0108	(0.682)	0.0000	0.0000	1,678
2018/07/16	R207	01/11/2018	6.75	Call	Bond Future	10.3600	0.0104	12.7000	0.0127	22.587	0	0	0
2018/07/16	R207	01/11/2018	6.75	Put	Bond Future	851.2200	0.8512	796.3600	0.7964	(6.445)	0	0	0
2018/07/16	R207	01/11/2018	6.76	Call	Bond Future	10.6300	0.0106	13.0400	0.0130	22.672	0	0	0
2018/07/16	R207	01/11/2018	6.74	Call	Bond Future	10.1600	0.0102	12.4300	0.0124	22.343	0	0	0
2018/07/16	R207	01/11/2018	6.74	Put	Bond Future	862.3400	0.8623	807.4100	0.8074	(6.370)	0	0	0
2018/07/16	R207	07/02/2019	6.52	Call	Bond Future	11.3300	0.0113	14.0800	0.0141	24.272	0	0	0
2018/07/16	R207	07/02/2019	6.51	Put	Bond Future	933.4500	0.9334	877.7200	0.8777	(5.970)	0	0	0
2018/07/16	R207	07/02/2019			Bond Future	7.5570	100.2833	7.4902	100.3417	(0.883)	0.0000	0.0000	0
2018/07/16	R207	07/02/2019	6.53	Call	Bond Future	11.6100	0.0116	14.4300	0.0144	24.289	0	0	0
2018/07/16	R207	07/02/2019	6.53	Put	Bond Future	916.1900	0.9162	860.5900	0.8606	(6.069)	0	0	0
2018/07/16	R207	07/02/2019	6.52	Put	Bond Future	924.7800	0.9248	869.1100	0.8691	(6.020)	0	0	0
2018/07/16	R207	07/02/2019	6.51	Call	Bond Future	11.1300	0.0111	13.8200	0.0138	24.169	0	0	0

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2018/07/16	R207	02/05/2019	7.63	Call	Bond Future	0.0000	0.0000	52.2600	0.0523	100.000	0	0	0
2018/07/16	R207	02/05/2019			Bond Future	7.6200	7.6200	7.5510	102.0283	(0.906)	0.0000	0.0000	0
2018/07/16	R207	02/05/2019	7.61	Call	Bond Future	0.0000	0.0000	39.0300	0.0390	100.000	0	0	0
2018/07/16	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R207	02/05/2019	7.62	Call	Bond Future	0.0000	0.0000	45.6500	0.0457	100.000	0	0	0
2018/07/16	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R208	02/08/2018	7.14	Call	Bond Future	0.9400	0.0009	0.8400	0.0008	(10.638)	0	0	0
2018/07/16	R208	02/08/2018	7.12	Call	Bond Future	0.8100	0.0008	0.7100	0.0007	(12.346)	0	0	0
2018/07/16	R208	02/08/2018			Bond Future	7.7625	99.9839	7.7161	100.0917	(0.598)	0.0000	0.0000	14,964
2018/07/16	R208	02/08/2018	7.12	Put	Bond Future	1,505.0400	1.5050	1,397.1800	1.3972	(7.167)	0	0	0
2018/07/16	R208	02/08/2018	7.14	Put	Bond Future	1,457.9200	1.4579	1,350.0600	1.3501	(7.398)	0	0	0
2018/07/16	R208	02/08/2018	7.13	Call	Bond Future	0.8700	0.0009	0.7700	0.0008	(11.494)	0	0	0
2018/07/16	R208	02/08/2018	7.13	Put	Bond Future	1,481.4700	1.4815	1,373.6100	1.3736	(7.281)	0	0	0
2018/07/16	R208	01/11/2018	7.11	Put	Bond Future	1,568.5800	1.5686	1,465.8500	1.4659	(6.549)	0	0	0
2018/07/16	R208	01/11/2018			Bond Future	7.8240	98.3679	7.7720	98.4781	(0.664)	0.0000	0.0000	14,322
2018/07/16	R208	01/11/2018	7.11	Call	Bond Future	41.0000	0.0410	48.4600	0.0485	18.195	0	0	0
2018/07/16	R208	01/11/2018	7.12	Call	Bond Future	42.3600	0.0424	50.0600	0.0501	18.178	0	0	0
2018/07/16	R208	01/11/2018	7.10	Put	Bond Future	1,588.9500	1.5890	1,485.9900	1.4860	(6.480)	0	0	0
2018/07/16	R208	01/11/2018	7.12	Put	Bond Future	1,548.3400	1.5483	1,445.8500	1.4459	(6.619)	0	0	0
2018/07/16	R208	01/11/2018	7.10	Call	Bond Future	39.7600	0.0398	46.9900	0.0470	18.184	0	0	0
2018/07/16	R208	07/02/2019	7.07	Call	Bond Future	72.9000	0.0729	84.7500	0.0847	16.255	0	0	0
2018/07/16	R208	07/02/2019	7.08	Put	Bond Future	1,653.0900	1.6531	1,552.8700	1.5529	(6.063)	0	0	0
2018/07/16	R208	07/02/2019	7.06	Put	Bond Future	1,686.3300	1.6863	1,585.4000	1.5854	(5.985)	0	0	0
2018/07/16	R208	07/02/2019			Bond Future	7.9022	100.2730	7.8430	100.3855	(0.749)	0.0000	0.0000	0
2018/07/16	R208	07/02/2019	7.07	Put	Bond Future	1,669.6700	1.6697	1,569.0900	1.5691	(6.024)	0	0	0
2018/07/16	R208	07/02/2019	7.08	Call	Bond Future	75.7000	0.0757	87.9100	0.0879	16.129	0	0	0
2018/07/16	R208	07/02/2019	7.06	Call	Bond Future	70.1700	0.0702	81.6700	0.0817	16.389	0	0	0
2018/07/16	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R208	02/05/2019	8.02	Call	Bond Future	0.0000	0.0000	197.5800	0.1976	100.000	0	0	0
2018/07/16	R208	02/05/2019			Bond Future	8.0300	8.0300	7.9043	98.6728	(1.565)	0.0000	0.0000	0
2018/07/16	R208	02/05/2019	8.03	Call	Bond Future	0.0000	0.0000	214.6400	0.2146	100.000	0	0	0
2018/07/16	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R208	02/05/2019	8.04	Call	Bond Future	0.0000	0.0000	231.6900	0.2317	100.000	0	0	0
2018/07/16	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R209	02/08/2018	9.66	Call	Bond Future	1,784.4900	1.7845	1,960.4500	1.9604	9.861	0	0	435
2018/07/16	R209	02/08/2018	8.96	Put	Bond Future	3,496.7100	3.4967	3,184.9700	3.1850	(8.915)	0	0	0
2018/07/16	R209	02/08/2018	8.49	Call	Bond Future	0.4300	0.0004	0.2600	0.0003	(39.535)	0	0	500
2018/07/16	R209	02/08/2018	8.46	Put	Bond Future	7,176.9100	7.1769	6,866.4000	6.8664	(4.327)	0	0	0
2018/07/16	R209	02/08/2018	10.38	Call	Bond Future	5,883.1700	5.8832	6,187.4800	6.1875	5.173	0	0	0
2018/07/16	R209	02/08/2018	9.21	Call	Bond Future	307.7400	0.3077	329.3600	0.3294	7.025	0	0	0
2018/07/16	R209	02/08/2018	10.39	Put	Bond Future	8.7300	0.0087	2.9800	0.0030	(65.865)	0	0	0
2018/07/16	R209	02/08/2018			Bond Future	9.4531	74.9428	9.4072	75.2531	(0.485)	0.0000	0.0000	116,636
2018/07/16	R209	02/08/2018	10.21	Call	Bond Future	4,876.2700	4.8763	5,171.7900	5.1718	6.060	0	0	0
2018/07/16	R209	02/08/2018	10.21	Put	Bond Future	25.3200	0.0253	10.4500	0.0104	(58.728)	0	0	435
2018/07/16	R209	02/08/2018	8.96	Call	Bond Future	56.4500	0.0564	55.1000	0.0551	(2.391)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	R209	02/08/2018	9.43	Call	Bond Future	849.0100	0.8490	933.9400	0.9339	10.003	0	0	0
2018/07/16	R209	02/08/2018	9.43	Put	Bond Future	1,004.7700	1.0048	779.3100	0.7793	(22.439)	0	0	5,000
2018/07/16	R209	02/08/2018	10.84	Call	Bond Future	8,528.3100	8.5283	8,838.4800	8.8385	3.637	0	0	0
2018/07/16	R209	02/08/2018	10.84	Put	Bond Future	0.2700	0.0003	0.0500	0.0001	(81.481)	0	0	435
2018/07/16	R209	02/08/2018	8.83	Call	Bond Future	17.8400	0.0178	15.9700	0.0160	(10.482)	0	0	0
2018/07/16	R209	02/08/2018	8.83	Put	Bond Future	4,404.7600	4.4048	4,092.5000	4.0925	(7.089)	0	0	500
2018/07/16	R209	02/08/2018	8.49	Put	Bond Future	6,945.4700	6.9455	6,634.9100	6.6349	(4.471)	0	0	0
2018/07/16	R209	02/08/2018	9.21	Put	Bond Future	1,974.5400	1.9745	1,685.7700	1.6858	(14.625)	0	0	500
2018/07/16	R209	02/08/2018	9.66	Put	Bond Future	408.4000	0.4084	273.9700	0.2740	(32.916)	0	0	0
2018/07/16	R209	02/08/2018	8.46	Call	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	5,000
2018/07/16	R209	02/08/2018	10.38	Put	Bond Future	9.2800	0.0093	3.2000	0.0032	(65.517)	0	0	0
2018/07/16	R209	02/08/2018	10.39	Call	Bond Future	5,942.0700	5.9421	6,246.7100	6.2467	5.127	0	0	0
2018/07/16	R209	02/08/2018	10.40	Call	Bond Future	6,000.9200	6.0009	6,305.8700	6.3059	5.082	0	0	0
2018/07/16	R209	02/08/2018	10.40	Put	Bond Future	8.2100	0.0082	2.7700	0.0028	(66.261)	0	0	0
2018/07/16	R209	01/11/2018	1,016.00	Call	Bond Future	72,243.9900	72.2440	72,560.3700	72.5604	0.438	0	0	0
2018/07/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R209	01/11/2018	9.34	Put	Bond Future	2,805.7200	2.8057	2,599.6600	2.5997	(7.344)	0	0	0
2018/07/16	R209	01/11/2018	9.97	Call	Bond Future	4,051.4900	4.0515	4,253.2300	4.2532	4.979	0	0	0
2018/07/16	R209	01/11/2018	9.64	Call	Bond Future	2,657.1400	2.6571	2,813.1100	2.8131	5.870	0	0	2,000
2018/07/16	R209	01/11/2018	9.98	Put	Bond Future	1,079.6900	1.0797	966.3000	0.9663	(10.502)	0	0	2,000
2018/07/16	R209	01/11/2018	10.00	Call	Bond Future	4,189.3300	4.1893	4,394.7800	4.3948	4.904	0	0	0
2018/07/16	R209	01/11/2018			Bond Future	9.5130	73.1319	9.4657	73.4482	(0.497)	0.0000	0.0000	8,553
2018/07/16	R209	01/11/2018	1,016.01	Call	Bond Future	72,243.9900	72.2440	72,560.3700	72.5604	0.438	0	0	0
2018/07/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R209	01/11/2018	8.89	Put	Bond Future	4,921.4900	4.9215	4,654.1700	4.6542	(5.432)	0	0	0
2018/07/16	R209	01/11/2018	8.89	Call	Bond Future	586.8600	0.5869	635.9200	0.6359	8.360	0	0	2,000
2018/07/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R209	01/11/2018	1,015.99	Call	Bond Future	72,243.9800	72.2440	72,560.3600	72.5604	0.438	0	0	0
2018/07/16	R209	01/11/2018	9.34	Call	Bond Future	1,638.5800	1.6386	1,748.9000	1.7489	6.733	0	0	0
2018/07/16	R209	01/11/2018	9.97	Put	Bond Future	1,096.5100	1.0965	981.8700	0.9819	(10.455)	0	0	0
2018/07/16	R209	01/11/2018	9.64	Put	Bond Future	1,817.6700	1.8177	1,657.2600	1.6573	(8.825)	0	0	0
2018/07/16	R209	01/11/2018	9.98	Call	Bond Future	4,097.3300	4.0973	4,300.3200	4.3003	4.954	0	0	0
2018/07/16	R209	01/11/2018	10.00	Put	Bond Future	1,046.6400	1.0466	935.7100	0.9357	(10.599)	0	0	5,850
2018/07/16	R209	01/11/2018	9.94	Call	Bond Future	3,915.2100	3.9152	4,113.1600	4.1132	5.056	0	0	0
2018/07/16	R209	01/11/2018	9.94	Put	Bond Future	1,148.7000	1.1487	1,030.2700	1.0303	(10.310)	0	0	0
2018/07/16	R209	01/11/2018	10.57	Call	Bond Future	6,991.6000	6.9916	7,251.9900	7.2520	3.724	0	0	0
2018/07/16	R209	01/11/2018	10.57	Put	Bond Future	421.3900	0.4214	365.4000	0.3654	(13.287)	0	0	0
2018/07/16	R209	07/02/2019	8.97	Put	Bond Future	5,647.2000	5.6472	5,408.6600	5.4087	(4.224)	0	0	0
2018/07/16	R209	07/02/2019			Bond Future	9.5790	74.5482	9.5302	74.8707	(0.510)	0.0000	0.0000	0
2018/07/16	R209	07/02/2019	8.96	Call	Bond Future	1,444.9900	1.4450	1,528.0100	1.5280	5.745	0	0	0
2018/07/16	R209	07/02/2019	8.96	Put	Bond Future	5,695.4500	5.6954	5,455.9200	5.4559	(4.206)	0	0	0
2018/07/16	R209	07/02/2019	8.97	Call	Bond Future	1,468.2600	1.4683	1,552.2700	1.5523	5.722	0	0	0
2018/07/16	R209	07/02/2019	8.95	Call	Bond Future	1,421.7500	1.4218	1,503.7600	1.5038	5.768	0	0	0
2018/07/16	R209	07/02/2019	8.95	Put	Bond Future	5,743.8300	5.7438	5,503.2900	5.5033	(4.188)	0	0	0
2018/07/16	R209	02/05/2019	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R209	02/05/2019			Bond Future	9.6900	9.6900	9.5845	72.9811	(1.089)	0.0000	0.0000	0
2018/07/16	R209	02/05/2019	9.69	Call	Bond Future	0.0000	0.0000	687.5500	0.6875	100.000	0	0	0
2018/07/16	R209	02/05/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	R209	02/05/2019	9.70	Call	Bond Future	0.0000	0.0000	752.1900	0.7522	100.000	0	0	0
2018/07/16	R209	02/05/2019	9.68	Call	Bond Future	0.0000	0.0000	622.8200	0.6228	100.000	0	0	0
2018/07/16	R209	02/05/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R210	02/08/2018			Bond Future	185.5240	185.5240	184.9225	184.9225	(0.324)	0.0000	0.0000	1,480
2018/07/16	R210	01/11/2018			Bond Future	186.3763	186.3763	185.7657	185.7657	(0.328)	0.0000	0.0000	699
2018/07/16	R210	07/02/2019			Bond Future	190.0205	190.0205	189.3976	189.3976	(0.328)	0.0000	0.0000	0
2018/07/16	R210	02/05/2019			Bond Future	194.1700	194.1700	190.0647	190.0647	(2.114)	0.0000	0.0000	0
2018/07/16	R212	02/08/2018			Bond Future	153.4397	153.4397	153.2518	153.2518	(0.122)	0.0000	0.0000	4,307
2018/07/16	R212	01/11/2018			Bond Future	156.2123	156.2123	156.0225	156.0225	(0.121)	0.0000	0.0000	1,526
2018/07/16	R212	07/02/2019			Bond Future	157.1130	157.1130	156.9191	156.9191	(0.123)	0.0000	0.0000	0
2018/07/16	R212	02/05/2019			Bond Future	162.7000	162.7000	159.5847	159.5847	(1.915)	0.0000	0.0000	0
2018/07/16	R213	02/08/2018	9.06	Call	Bond Future	406.5900	0.4066	431.7500	0.4317	6.188	0	0	0
2018/07/16	R213	02/08/2018	9.05	Put	Bond Future	1,593.7000	1.5937	1,350.0500	1.3500	(15.288)	0	0	0
2018/07/16	R213	02/08/2018			Bond Future	9.2338	86.6246	9.1928	86.8913	(0.443)	0.0000	0.0000	28,017
2018/07/16	R213	02/08/2018	9.07	Call	Bond Future	427.2600	0.4273	454.5700	0.4546	6.392	0	0	0
2018/07/16	R213	02/08/2018	9.07	Put	Bond Future	1,501.8300	1.5018	1,262.3900	1.2624	(15.943)	0	0	0
2018/07/16	R213	02/08/2018	9.06	Put	Bond Future	1,547.3800	1.5474	1,305.7900	1.3058	(15.613)	0	0	0
2018/07/16	R213	02/08/2018	9.05	Call	Bond Future	386.6200	0.3866	409.7200	0.4097	5.975	0	0	0
2018/07/16	R213	01/11/2018	8.65	Call	Bond Future	506.4900	0.5065	543.3700	0.5434	7.281	0	0	0
2018/07/16	R213	01/11/2018	8.64	Put	Bond Future	4,862.9500	4.8630	4,627.0000	4.6270	(4.852)	0	0	0
2018/07/16	R213	01/11/2018			Bond Future	9.2993	84.6237	9.2570	84.8956	(0.456)	0.0000	0.0000	16,104
2018/07/16	R213	01/11/2018	8.66	Call	Bond Future	521.2700	0.5213	559.0700	0.5591	7.252	0	0	0
2018/07/16	R213	01/11/2018	8.66	Put	Bond Future	4,755.2700	4.7553	4,521.1500	4.5212	(4.923)	0	0	0
2018/07/16	R213	01/11/2018	8.65	Put	Bond Future	4,808.9900	4.8090	4,573.9500	4.5739	(4.888)	0	0	0
2018/07/16	R213	01/11/2018	8.64	Call	Bond Future	491.8800	0.4919	527.8500	0.5278	7.313	0	0	0
2018/07/16	R213	07/02/2019	8.68	Call	Bond Future	1,164.4700	1.1645	1,226.2500	1.2263	5.305	0	0	0
2018/07/16	R213	07/02/2019			Bond Future	9.3737	86.2627	9.3297	86.5401	(0.469)	0.0000	0.0000	0
2018/07/16	R213	07/02/2019	8.68	Put	Bond Future	5,687.1500	5.6872	5,471.5800	5.4716	(3.790)	0	0	0
2018/07/16	R213	07/02/2019	8.69	Call	Bond Future	1,184.6900	1.1847	1,247.2900	1.2473	5.284	0	0	0
2018/07/16	R213	07/02/2019	8.70	Put	Bond Future	5,592.8300	5.5928	5,378.9000	5.3789	(3.825)	0	0	0
2018/07/16	R213	07/02/2019	8.69	Put	Bond Future	5,639.8500	5.6399	5,425.1000	5.4251	(3.808)	0	0	0
2018/07/16	R213	07/02/2019	8.70	Call	Bond Future	1,205.1200	1.2051	1,268.5400	1.2685	5.263	0	0	0
2018/07/16	R213	02/05/2019	9.49	Call	Bond Future	0.0000	0.0000	636.8900	0.6369	100.000	0	0	0
2018/07/16	R213	02/05/2019	9.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R213	02/05/2019			Bond Future	9.4900	9.4900	9.3872	84.4469	(1.083)	0.0000	0.0000	0
2018/07/16	R213	02/05/2019	9.50	Call	Bond Future	0.0000	0.0000	698.5100	0.6985	100.000	0	0	0
2018/07/16	R213	02/05/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R213	02/05/2019	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R213	02/05/2019	9.48	Call	Bond Future	0.0000	0.0000	575.2000	0.5752	100.000	0	0	0
2018/07/16	R214	02/08/2018	8.96	Call	Bond Future	16.2600	0.0163	14.1500	0.0142	(12.977)	0	0	0
2018/07/16	R214	02/08/2018			Bond Future	9.6180	74.2909	9.5722	74.6142	(0.477)	0.0000	0.0000	30,070
2018/07/16	R214	02/08/2018	8.94	Call	Bond Future	13.3500	0.0134	11.4300	0.0114	(14.382)	0	0	0
2018/07/16	R214	02/08/2018	8.94	Put	Bond Future	5,040.1700	5.0402	4,714.9300	4.7149	(6.453)	0	0	0
2018/07/16	R214	02/08/2018	8.96	Put	Bond Future	4,886.8700	4.8869	4,561.4400	4.5614	(6.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	R214	02/08/2018	8.95	Call	Bond Future	14.7400	0.0147	12.7200	0.0127	(13.704)	0	0	0
2018/07/16	R214	02/08/2018	8.95	Put	Bond Future	4,963.3900	4.9634	4,638.0500	4.6381	(6.555)	0	0	0
2018/07/16	R214	01/11/2018	8.99	Put	Bond Future	5,619.1100	5.6191	5,334.9400	5.3349	(5.057)	0	0	0
2018/07/16	R214	01/11/2018	8.98	Call	Bond Future	544.9400	0.5449	589.1700	0.5892	8.116	0	0	0
2018/07/16	R214	01/11/2018			Bond Future	9.6794	72.3233	9.6321	72.6528	(0.488)	0.0000	0.0000	11,522
2018/07/16	R214	01/11/2018	8.99	Call	Bond Future	561.0900	0.5611	606.4100	0.6064	8.077	0	0	0
2018/07/16	R214	01/11/2018	8.98	Put	Bond Future	5,680.4700	5.6805	5,395.2100	5.3952	(5.022)	0	0	0
2018/07/16	R214	01/11/2018	9.00	Call	Bond Future	577.5600	0.5776	623.9800	0.6240	8.037	0	0	0
2018/07/16	R214	01/11/2018	9.00	Put	Bond Future	5,558.1800	5.5582	5,275.1100	5.2751	(5.093)	0	0	0
2018/07/16	R214	07/02/2019	9.05	Put	Bond Future	6,382.2700	6.3823	6,124.6900	6.1247	(4.036)	0	0	0
2018/07/16	R214	07/02/2019			Bond Future	9.7481	73.7240	9.6993	74.0600	(0.500)	0.0000	0.0000	0
2018/07/16	R214	07/02/2019	9.04	Call	Bond Future	1,299.5300	1.2995	1,376.8800	1.3769	5.952	0	0	0
2018/07/16	R214	07/02/2019	9.04	Put	Bond Future	6,436.2800	6.4363	6,177.6800	6.1777	(4.018)	0	0	0
2018/07/16	R214	07/02/2019	9.05	Call	Bond Future	1,322.1200	1.3221	1,400.4900	1.4005	5.928	0	0	0
2018/07/16	R214	07/02/2019	9.03	Call	Bond Future	1,277.3500	1.2773	1,353.6900	1.3537	5.976	0	0	0
2018/07/16	R214	07/02/2019	9.03	Put	Bond Future	6,490.8200	6.4908	6,231.2100	6.2312	(4.000)	0	0	0
2018/07/16	R214	02/05/2019	9.87	Call	Bond Future	0.0000	0.0000	797.5000	0.7975	100.000	0	0	0
2018/07/16	R214	02/05/2019	9.85	Call	Bond Future	0.0000	0.0000	662.7700	0.6628	100.000	0	0	0
2018/07/16	R214	02/05/2019			Bond Future	9.8600	9.8600	9.7525	72.0105	(1.090)	0.0000	0.0000	0
2018/07/16	R214	02/05/2019	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R214	02/05/2019	9.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R214	02/05/2019	9.86	Call	Bond Future	0.0000	0.0000	730.1900	0.7302	100.000	0	0	0
2018/07/16	R214	02/05/2019	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R248	02/08/2018	8.98	Call	Bond Future	15.3400	0.0153	12.4800	0.0125	(18.644)	0	0	0
2018/07/16	R248	02/08/2018	8.97	Put	Bond Future	6,525.8900	6.5259	6,155.0900	6.1551	(5.682)	0	0	0
2018/07/16	R248	02/08/2018			Bond Future	9.6533	95.0119	9.6124	95.3800	(0.423)	0.0000	0.0000	84,567
2018/07/16	R248	02/08/2018	8.99	Call	Bond Future	17.0000	0.0170	13.9700	0.0140	(17.824)	0	0	0
2018/07/16	R248	02/08/2018	8.99	Put	Bond Future	6,327.1300	6.3271	5,955.9800	5.9560	(5.866)	0	0	0
2018/07/16	R248	02/08/2018	8.98	Put	Bond Future	6,426.3600	6.4264	6,055.3800	6.0554	(5.773)	0	0	0
2018/07/16	R248	02/08/2018	8.97	Call	Bond Future	13.8100	0.0138	11.1300	0.0111	(19.406)	0	0	0
2018/07/16	R248	01/11/2018	9.03	Call	Bond Future	605.9700	0.6060	651.3300	0.6513	7.486	0	0	0
2018/07/16	R248	01/11/2018			Bond Future	9.7154	92.2742	9.6733	92.6494	(0.434)	0.0000	0.0000	20,516
2018/07/16	R248	01/11/2018	9.01	Call	Bond Future	567.7800	0.5678	610.7000	0.6107	7.559	0	0	0
2018/07/16	R248	01/11/2018	9.01	Put	Bond Future	7,222.8600	7.2229	6,890.5500	6.8905	(4.601)	0	0	0
2018/07/16	R248	01/11/2018	9.03	Put	Bond Future	7,060.8400	7.0608	6,730.9700	6.7310	(4.672)	0	0	0
2018/07/16	R248	01/11/2018	9.02	Call	Bond Future	586.6000	0.5866	630.7300	0.6307	7.523	0	0	0
2018/07/16	R248	01/11/2018	9.02	Put	Bond Future	7,141.4900	7.1415	6,810.3900	6.8104	(4.636)	0	0	0
2018/07/16	R248	07/02/2019	9.06	Put	Bond Future	8,323.1700	8.3232	8,022.9000	8.0229	(3.608)	0	0	0
2018/07/16	R248	07/02/2019			Bond Future	9.7851	94.0614	9.7415	94.4439	(0.445)	0.0000	0.0000	0
2018/07/16	R248	07/02/2019	9.06	Call	Bond Future	1,564.8500	1.5649	1,647.0700	1.6471	5.254	0	0	0
2018/07/16	R248	07/02/2019	9.05	Put	Bond Future	8,394.7300	8.3947	8,093.3200	8.0933	(3.590)	0	0	0
2018/07/16	R248	07/02/2019	9.07	Call	Bond Future	1,593.1100	1.5931	1,676.4800	1.6765	5.233	0	0	0
2018/07/16	R248	07/02/2019	9.07	Put	Bond Future	8,252.3100	8.2523	7,953.1900	7.9532	(3.625)	0	0	0
2018/07/16	R248	07/02/2019	9.05	Call	Bond Future	1,537.1200	1.5371	1,618.2000	1.6182	5.275	0	0	0
2018/07/16	R248	02/05/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R248	02/05/2019			Bond Future	9.9000	9.9000	9.7956	91.5967	(1.054)	0.0000	0.0000	0
2018/07/16	R248	02/05/2019	9.90	Call	Bond Future	0.0000	0.0000	903.0500	0.9031	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/16	R248	02/05/2019	9.91	Call	Bond Future	0.0000	0.0000	988.7300	0.9887	100.000	0	0	0
2018/07/16	R248	02/05/2019	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R248	02/05/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/16	R248	02/05/2019	9.89	Call	Bond Future	0.0000	0.0000	817.2200	0.8172	100.000	0	0	0

Total **1087814**