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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2018 TO 27/07/2018

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
2018/07/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/27	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2025	02/08/2018			Bond Future	130.1716		130.1716	130.6987	130.6987	0.405	0.0000	0.0000	498
2018/07/27	2025	02/08/2018	136.65	Put	Bond Future	6,478.4500		6.4785	5,951.3100	5.9513	(8.137)	0	0	0
2018/07/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2025	02/08/2018	136.67	Put	Bond Future	6,498.4500		6.4985	5,971.3100	5.9713	(8.112)	0	0	0
2018/07/27	2025	02/08/2018	136.66	Put	Bond Future	6,488.4500		6.4885	5,961.3100	5.9613	(8.124)	0	0	0
2018/07/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2025	01/11/2018			Bond Future	132.5257		132.5257	133.0617	133.0617	0.404	0.0000	0.0000	365
2018/07/27	2025	07/02/2019			Bond Future	133.7031		133.7031	134.2505	134.2505	0.409	0.0000	0.0000	0
2018/07/27	2025	02/05/2019			Bond Future	135.9671		135.9671	136.5208	136.5208	0.407	0.0000	0.0000	0
2018/07/27	2029	02/08/2018			Bond Future	99.5045		99.5045	99.6113	99.6113	0.107	0.0000	0.0000	0
2018/07/27	2029	01/11/2018			Bond Future	100.2544		100.2544	100.3626	100.3626	0.108	0.0000	0.0000	1,370
2018/07/27	2029	07/02/2019			Bond Future	102.2143		102.2143	102.3253	102.3253	0.109	0.0000	0.0000	0
2018/07/27	2029	02/05/2019			Bond Future	102.8746		102.8746	102.9852	102.9852	0.108	0.0000	0.0000	0
2018/07/27	2030	02/08/2018	8.51	Call	Bond Future	0.3000		0.0003	0.3400	0.0003	13.333	0	0	7,850
2018/07/27	2030	02/08/2018	8.91	Call	Bond Future	200.5900		0.2006	267.1800	0.2672	33.197	0	0	7,850
2018/07/27	2030	02/08/2018	9.46	Put	Bond Future	4.3900		0.0044	1.0100	0.0010	(76.993)	0	0	0
2018/07/27	2030	02/08/2018			Bond Future	9.0146		92.9840	8.9688	93.2920	(0.508)	0.0000	0.0000	34,636
2018/07/27	2030	02/08/2018	8.51	Put	Bond Future	3,474.4800		3.4745	3,166.4600	3.1665	(8.865)	0	0	0
2018/07/27	2030	02/08/2018	9.46	Call	Bond Future	2,932.3600		2.9324	3,237.0400	3.2370	10.390	0	0	0
2018/07/27	2030	02/08/2018	8.91	Put	Bond Future	906.5200		0.9065	665.0500	0.6650	(26.637)	0	0	0
2018/07/27	2030	02/08/2018	9.50	Call	Bond Future	3,187.2400		3.1872	3,493.3200	3.4933	9.603	0	0	0
2018/07/27	2030	02/08/2018	9.47	Call	Bond Future	2,996.0800		2.9961	3,301.1700	3.3012	10.183	0	0	0
2018/07/27	2030	02/08/2018	9.45	Put	Bond Future	5.0300		0.0050	1.1900	0.0012	(76.342)	0	0	0
2018/07/27	2030	02/08/2018	9.50	Put	Bond Future	2.4900		0.0025	0.5100	0.0005	(79.518)	0	0	7,850
2018/07/27	2030	02/08/2018	9.47	Put	Bond Future	3.8200		0.0038	0.8500	0.0009	(77.749)	0	0	0
2018/07/27	2030	02/08/2018	9.45	Call	Bond Future	2,868.6600		2.8687	3,172.8800	3.1729	10.605	0	0	0
2018/07/27	2030	01/11/2018	8.60	Call	Bond Future	650.2300		0.6502	724.1000	0.7241	11.361	0	0	0
2018/07/27	2030	01/11/2018	8.58	Put	Bond Future	3,950.7200		3.9507	3,708.3600	3.7084	(6.135)	0	0	0
2018/07/27	2030	01/11/2018			Bond Future	9.0736		94.6431	9.0262	94.9562	(0.522)	0.0000	0.0000	47,700
2018/07/27	2030	01/11/2018	8.60	Put	Bond Future	3,849.1700		3.8492	3,609.8900	3.6099	(6.216)	0	0	0
2018/07/27	2030	01/11/2018	8.58	Call	Bond Future	613.4300		0.6134	684.2200	0.6842	11.540	0	0	0
2018/07/27	2030	01/11/2018	8.59	Put	Bond Future	3,899.8100		3.8998	3,658.9900	3.6590	(6.175)	0	0	0
2018/07/27	2030	01/11/2018	8.59	Call	Bond Future	631.7300		0.6317	704.0600	0.7041	11.450	0	0	0
2018/07/27	2030	07/02/2019	8.62	Call	Bond Future	1,349.7000		1.3497	1,448.5200	1.4485	7.322	0	0	0
2018/07/27	2030	07/02/2019			Bond Future	9.1401		92.4669	9.0908	92.7866	(0.539)	0.0000	0.0000	167
2018/07/27	2030	07/02/2019	8.62	Put	Bond Future	4,800.7400		4.8007	4,579.9100	4.5799	(4.600)	0	0	0
2018/07/27	2030	07/02/2019	8.63	Call	Bond Future	1,373.0100		1.3730	1,473.0100	1.4730	7.283	0	0	0
2018/07/27	2030	07/02/2019	8.63	Put	Bond Future	4,756.0900		4.7561	4,536.4400	4.5364	(4.618)	0	0	0
2018/07/27	2030	07/02/2019	8.64	Call	Bond Future	1,396.5600		1.3966	1,497.7300	1.4977	7.244	0	0	0

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2018/07/27	2030	07/02/2019	8.64	Put	Bond Future	4,711.7300	4.7117	4,493.2500	4.4932	(4.637)	0	0	0
2018/07/27	2030	02/05/2019	9.41	Call	Bond Future	4,155.5500	4.1556	4,338.5000	4.3385	4.403	0	0	0
2018/07/27	2030	02/05/2019			Bond Future	9.2010	94.0162	9.1504	94.3388	(0.550)	0.0000	0.0000	0
2018/07/27	2030	02/05/2019	9.39	Call	Bond Future	4,082.3500	4.0824	4,263.5000	4.2635	4.437	0	0	0
2018/07/27	2030	02/05/2019	9.39	Put	Bond Future	2,889.6100	2.8896	2,748.1000	2.7481	(4.897)	0	0	0
2018/07/27	2030	02/05/2019	9.41	Put	Bond Future	2,837.8400	2.8378	2,698.1300	2.6981	(4.923)	0	0	0
2018/07/27	2030	02/05/2019	9.40	Call	Bond Future	4,118.8800	4.1189	4,300.9300	4.3009	4.420	0	0	0
2018/07/27	2030	02/05/2019	9.40	Put	Bond Future	2,863.6300	2.8636	2,723.0200	2.7230	(4.910)	0	0	0
2018/07/27	2032	02/08/2018	9.67	Call	Bond Future	3,270.2900	3.2703	3,601.1500	3.6012	10.117	0	0	0
2018/07/27	2032	02/08/2018	9.66	Put	Bond Future	5.0700	0.0051	1.2000	0.0012	(76.331)	0	0	0
2018/07/27	2032	02/08/2018			Bond Future	9.2099	95.5158	9.1641	95.8501	(0.497)	0.0000	0.0000	19,886
2018/07/27	2032	02/08/2018	9.68	Call	Bond Future	3,338.8800	3.3389	3,670.1500	3.6701	9.922	0	0	0
2018/07/27	2032	02/08/2018	9.68	Put	Bond Future	3.8600	0.0039	0.8600	0.0009	(77.720)	0	0	0
2018/07/27	2032	02/08/2018	9.67	Put	Bond Future	4.4300	0.0044	1.0200	0.0010	(76.975)	0	0	0
2018/07/27	2032	02/08/2018	9.66	Call	Bond Future	3,201.6900	3.2017	3,532.0900	3.5321	10.320	0	0	0
2018/07/27	2032	01/11/2018	8.77	Put	Bond Future	4,431.0500	4.4311	4,169.8500	4.1699	(5.895)	0	0	0
2018/07/27	2032	01/11/2018			Bond Future	9.2732	93.0651	9.2259	93.4050	(0.510)	0.0000	0.0000	34,534
2018/07/27	2032	01/11/2018	8.76	Call	Bond Future	703.9700	0.7040	781.0500	0.7811	10.949	0	0	0
2018/07/27	2032	01/11/2018	8.76	Put	Bond Future	4,487.0600	4.4871	4,224.2700	4.2243	(5.857)	0	0	0
2018/07/27	2032	01/11/2018	8.77	Call	Bond Future	723.7300	0.7237	802.4000	0.8024	10.870	0	0	0
2018/07/27	2032	01/11/2018	8.75	Call	Bond Future	684.5700	0.6846	760.0800	0.7601	11.030	0	0	0
2018/07/27	2032	01/11/2018	8.75	Put	Bond Future	4,543.5100	4.5435	4,279.1500	4.2792	(5.818)	0	0	0
2018/07/27	2032	07/02/2019	8.81	Call	Bond Future	1,456.3100	1.4563	1,562.4800	1.5625	7.290	0	0	0
2018/07/27	2032	07/02/2019	8.80	Put	Bond Future	5,373.9600	5.3740	5,131.9000	5.1319	(4.504)	0	0	0
2018/07/27	2032	07/02/2019			Bond Future	9.3434	94.8676	9.2943	95.2146	(0.526)	0.0000	0.0000	456
2018/07/27	2032	07/02/2019	8.82	Call	Bond Future	1,481.5600	1.4816	1,589.0000	1.5890	7.252	0	0	0
2018/07/27	2032	07/02/2019	8.82	Put	Bond Future	5,274.9700	5.2750	5,035.4400	5.0354	(4.541)	0	0	0
2018/07/27	2032	07/02/2019	8.81	Put	Bond Future	5,324.3000	5.3243	5,083.5000	5.0835	(4.523)	0	0	0
2018/07/27	2032	07/02/2019	8.80	Call	Bond Future	1,431.3100	1.4313	1,536.2200	1.5362	7.330	0	0	0
2018/07/27	2032	02/05/2019	9.61	Call	Bond Future	4,578.9400	4.5789	4,777.6600	4.7777	4.340	0	0	0
2018/07/27	2032	02/05/2019	9.62	Put	Bond Future	3,132.2500	3.1323	2,981.5600	2.9816	(4.811)	0	0	0
2018/07/27	2032	02/05/2019			Bond Future	9.4035	92.3018	9.3531	92.6522	(0.535)	0.0000	0.0000	0
2018/07/27	2032	02/05/2019	9.61	Put	Bond Future	3,160.6800	3.1607	3,009.0200	3.0090	(4.798)	0	0	0
2018/07/27	2032	02/05/2019	9.62	Call	Bond Future	4,618.4000	4.6184	4,818.0900	4.8181	4.324	0	0	0
2018/07/27	2032	02/05/2019	9.63	Call	Bond Future	4,657.6900	4.6577	4,858.3400	4.8583	4.308	0	0	0
2018/07/27	2032	02/05/2019	9.63	Put	Bond Future	3,103.7300	3.1037	2,954.0000	2.9540	(4.824)	0	0	0
2018/07/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2033	02/08/2018			Bond Future	102.2522	102.2522	102.7719	102.7719	0.508	0.0000	0.0000	9,076
2018/07/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2033	02/08/2018	109.92	Put	Bond Future	7,667.8500	7.6678	7,148.1200	7.1481	(6.778)	0	0	0
2018/07/27	2033	02/08/2018	109.94	Put	Bond Future	7,687.8500	7.6878	7,168.1200	7.1681	(6.760)	0	0	0
2018/07/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2033	02/08/2018	109.93	Put	Bond Future	7,677.8500	7.6778	7,158.1200	7.1581	(6.769)	0	0	0
2018/07/27	2033	01/11/2018			Bond Future	102.9802	102.9802	103.5090	103.5090	0.513	0.0000	0.0000	5,770
2018/07/27	2033	07/02/2019			Bond Future	104.9935	104.9935	105.5332	105.5332	0.514	0.0000	0.0000	0
2018/07/27	2033	02/05/2019			Bond Future	105.6281	105.6281	106.1747	106.1747	0.517	0.0000	0.0000	0

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2018/07/27	2037	02/08/2018	9.96	Put	Bond Future	1.7900	0.0018	0.2700	0.0003	(84.916)	0	0	0
2018/07/27	2037	02/08/2018	9.95	Call	Bond Future	4,131.5900	4.1316	4,585.5100	4.5855	10.987	0	0	0
2018/07/27	2037	02/08/2018			Bond Future	9.4246	92.1366	9.3688	92.5922	(0.592)	0.0000	0.0000	22,706
2018/07/27	2037	02/08/2018	9.96	Call	Bond Future	4,207.1200	4.2071	4,661.2600	4.6613	10.795	0	0	0
2018/07/27	2037	02/08/2018	9.95	Put	Bond Future	2.0600	0.0021	0.3200	0.0003	(84.466)	0	0	0
2018/07/27	2037	02/08/2018	9.97	Call	Bond Future	4,282.5800	4.2826	4,736.9200	4.7369	10.609	0	0	0
2018/07/27	2037	02/08/2018	9.97	Put	Bond Future	1.5500	0.0016	0.2300	0.0002	(85.161)	0	0	0
2018/07/27	2037	01/11/2018	9.03	Call	Bond Future	927.6200	0.9276	1,049.2500	1.0492	13.112	0	0	0
2018/07/27	2037	01/11/2018			Bond Future	9.4838	93.7805	9.4264	94.2440	(0.605)	0.0000	0.0000	53,045
2018/07/27	2037	01/11/2018	9.01	Call	Bond Future	879.2400	0.8792	996.2900	0.9963	13.313	0	0	0
2018/07/27	2037	01/11/2018	9.01	Put	Bond Future	4,813.5600	4.8136	4,467.1500	4.4671	(7.197)	0	0	0
2018/07/27	2037	01/11/2018	9.03	Put	Bond Future	4,690.7400	4.6907	4,348.9100	4.3489	(7.287)	0	0	0
2018/07/27	2037	01/11/2018	9.02	Call	Bond Future	903.3000	0.9033	1,022.6400	1.0226	13.212	0	0	0
2018/07/27	2037	01/11/2018	9.02	Put	Bond Future	4,751.9600	4.7520	4,407.8400	4.4078	(7.242)	0	0	0
2018/07/27	2037	07/02/2019	9.06	Put	Bond Future	5,787.1900	5.7872	5,470.0100	5.4700	(5.481)	0	0	0
2018/07/27	2037	07/02/2019	9.05	Call	Bond Future	1,741.6700	1.7417	1,895.5900	1.8956	8.837	0	0	0
2018/07/27	2037	07/02/2019			Bond Future	9.5501	91.3370	9.4907	91.8099	(0.622)	0.0000	0.0000	650
2018/07/27	2037	07/02/2019	9.06	Call	Bond Future	1,771.3300	1.7713	1,927.0200	1.9270	8.789	0	0	0
2018/07/27	2037	07/02/2019	9.05	Put	Bond Future	5,842.2400	5.8422	5,523.2900	5.5233	(5.459)	0	0	0
2018/07/27	2037	07/02/2019	9.07	Call	Bond Future	1,801.0300	1.8010	1,958.4800	1.9585	8.742	0	0	0
2018/07/27	2037	07/02/2019	9.07	Put	Bond Future	5,732.3000	5.7323	5,416.8800	5.4169	(5.503)	0	0	0
2018/07/27	2037	02/05/2019	9.81	Put	Bond Future	3,601.3300	3.6013	3,396.7800	3.3968	(5.680)	0	0	0
2018/07/27	2037	02/05/2019			Bond Future	9.6097	92.8674	9.5489	93.3458	(0.633)	0.0000	0.0000	0
2018/07/27	2037	02/05/2019	9.80	Call	Bond Future	5,106.5700	5.1066	5,379.1200	5.3791	5.337	0	0	0
2018/07/27	2037	02/05/2019	9.80	Put	Bond Future	3,633.9000	3.6339	3,428.0300	3.4280	(5.665)	0	0	0
2018/07/27	2037	02/05/2019	9.81	Call	Bond Future	5,150.3700	5.1504	5,424.2400	5.4242	5.317	0	0	0
2018/07/27	2037	02/05/2019	9.79	Call	Bond Future	5,062.9200	5.0629	5,334.1500	5.3341	5.357	0	0	0
2018/07/27	2037	02/05/2019	9.79	Put	Bond Future	3,666.7200	3.6667	3,459.5300	3.4595	(5.651)	0	0	0
2018/07/27	2038	02/08/2018	134.55	Put	Bond Future	13,161.7200	13.1617	12,115.3600	12.1154	(7.950)	0	0	0
2018/07/27	2038	02/08/2018			Bond Future	121.3883	121.3883	122.4346	122.4346	0.862	0.0000	0.0000	429
2018/07/27	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2038	02/08/2018	134.54	Put	Bond Future	13,151.7200	13.1517	12,105.3600	12.1054	(7.956)	0	0	0
2018/07/27	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2038	02/08/2018	134.53	Put	Bond Future	13,141.7200	13.1417	12,095.3600	12.0954	(7.962)	0	0	0
2018/07/27	2038	01/11/2018			Bond Future	123.5836	123.5836	124.6482	124.6482	0.861	0.0000	0.0000	9,621
2018/07/27	2038	07/02/2019			Bond Future	124.4094	124.4094	125.4958	125.4958	0.873	0.0000	0.0000	0
2018/07/27	2038	02/05/2019			Bond Future	126.5160	126.5160	127.6181	127.6181	0.871	0.0000	0.0000	0
2018/07/27	2040	02/08/2018	10.04	Call	Bond Future	4,555.3400	4.5553	5,044.1300	5.0441	10.730	0	0	0
2018/07/27	2040	02/08/2018	10.03	Put	Bond Future	2.3300	0.0023	0.3700	0.0004	(84.120)	0	0	0
2018/07/27	2040	02/08/2018			Bond Future	9.4996	95.6250	9.4438	96.1155	(0.587)	0.0000	0.0000	13,118
2018/07/27	2040	02/08/2018	10.05	Call	Bond Future	4,636.0100	4.6360	5,125.0100	5.1250	10.548	0	0	0
2018/07/27	2040	02/08/2018	10.05	Put	Bond Future	1.7600	0.0018	0.2600	0.0003	(85.227)	0	0	0
2018/07/27	2040	02/08/2018	10.04	Put	Bond Future	2.0200	0.0020	0.3100	0.0003	(84.653)	0	0	0
2018/07/27	2040	02/08/2018	10.03	Call	Bond Future	4,474.6100	4.4746	4,963.1500	4.9631	10.918	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
2018/07/27	2040	01/11/2018	9.80	Call	Bond Future	3,773.7400	3.7737	4,085.4300	4.0854	8.259	0	0	3,540
2018/07/27	2040	01/11/2018	9.09	Put	Bond Future	5,087.3900	5.0874	4,712.1600	4.7122	(7.376)	0	0	0
2018/07/27	2040	01/11/2018			Bond Future	9.5586	97.3311	9.5013	97.8301	(0.600)	0.0000	0.0000	19,198
2018/07/27	2040	01/11/2018	9.20	Put	Bond Future	4,389.1000	4.3891	4,042.9300	4.0429	(7.887)	0	0	0
2018/07/27	2040	01/11/2018	9.20	Call	Bond Future	1,200.6400	1.2006	1,353.4500	1.3534	12.727	0	0	3,540
2018/07/27	2040	01/11/2018	9.80	Put	Bond Future	1,719.7900	1.7198	1,532.5000	1.5325	(10.890)	0	0	0
2018/07/27	2040	01/11/2018	9.08	Call	Bond Future	861.1300	0.8611	982.3200	0.9823	14.073	0	0	0
2018/07/27	2040	01/11/2018	9.08	Put	Bond Future	5,154.5200	5.1545	4,776.7300	4.7767	(7.329)	0	0	0
2018/07/27	2040	01/11/2018	9.10	Put	Bond Future	5,020.8600	5.0209	4,648.2100	4.6482	(7.422)	0	0	0
2018/07/27	2040	01/11/2018	9.09	Call	Bond Future	886.8200	0.8868	1,010.5700	1.0106	13.954	0	0	0
2018/07/27	2040	01/11/2018	9.10	Call	Bond Future	912.9800	0.9130	1,039.3100	1.0393	13.837	0	0	2,950
2018/07/27	2040	01/11/2018	8.50	Put	Bond Future	10,036.1700	10.0362	9,561.1700	9.5612	(4.733)	0	0	0
2018/07/27	2040	01/11/2018	8.50	Call	Bond Future	115.9100	0.1159	139.8900	0.1399	20.688	0	0	2,950
2018/07/27	2040	01/11/2018	9.07	Call	Bond Future	835.9200	0.8359	954.5700	0.9546	14.194	0	0	0
2018/07/27	2040	01/11/2018	9.07	Put	Bond Future	5,222.2800	5.2223	4,841.9500	4.8419	(7.283)	0	0	0
2018/07/27	2040	07/02/2019	9.11	Put	Bond Future	6,428.9800	6.4290	6,083.8300	6.0838	(5.369)	0	0	0
2018/07/27	2040	07/02/2019	9.13	Call	Bond Future	1,927.2900	1.9273	2,095.0600	2.0951	8.705	0	0	0
2018/07/27	2040	07/02/2019			Bond Future	9.6247	94.7058	9.5653	95.2150	(0.617)	0.0000	0.0000	100
2018/07/27	2040	07/02/2019	9.11	Call	Bond Future	1,863.5800	1.8636	2,027.5800	2.0276	8.800	0	0	0
2018/07/27	2040	07/02/2019	9.13	Put	Bond Future	6,308.8100	6.3088	5,967.4300	5.9674	(5.411)	0	0	0
2018/07/27	2040	07/02/2019	9.12	Put	Bond Future	6,368.5500	6.3686	6,025.2700	6.0253	(5.390)	0	0	0
2018/07/27	2040	07/02/2019	9.12	Call	Bond Future	1,895.1600	1.8952	2,061.0300	2.0610	8.752	0	0	0
2018/07/27	2040	02/05/2019	9.88	Put	Bond Future	3,927.3100	3.9273	3,706.7100	3.7067	(5.617)	0	0	0
2018/07/27	2040	02/05/2019	9.89	Call	Bond Future	5,608.4100	5.6084	5,904.3500	5.9043	5.277	0	0	0
2018/07/27	2040	02/05/2019			Bond Future	9.6838	96.2925	9.6231	96.8077	(0.627)	0.0000	0.0000	0
2018/07/27	2040	02/05/2019	9.90	Call	Bond Future	5,655.5200	5.6555	5,952.8600	5.9529	5.258	0	0	0
2018/07/27	2040	02/05/2019	9.90	Put	Bond Future	3,857.6900	3.8577	3,639.8800	3.6399	(5.646)	0	0	0
2018/07/27	2040	02/05/2019	9.88	Call	Bond Future	5,561.1200	5.5611	5,855.6700	5.8557	5.297	0	0	0
2018/07/27	2040	02/05/2019	9.89	Put	Bond Future	3,892.5300	3.8925	3,673.3200	3.6733	(5.632)	0	0	0
2018/07/27	2044	02/08/2018	10.07	Call	Bond Future	4,621.7100	4.6217	5,165.1000	5.1651	11.757	0	0	0
2018/07/27	2044	02/08/2018			Bond Future	9.5294	92.7469	9.4687	93.2915	(0.637)	0.0000	0.0000	12,764
2018/07/27	2044	02/08/2018	10.05	Call	Bond Future	4,458.2800	4.4583	5,001.2500	5.0013	12.179	0	0	0
2018/07/27	2044	02/08/2018	10.05	Put	Bond Future	1.9200	0.0019	0.2500	0.0003	(86.979)	0	0	0
2018/07/27	2044	02/08/2018	10.07	Put	Bond Future	1.4300	0.0014	0.1800	0.0002	(87.413)	0	0	0
2018/07/27	2044	02/08/2018	10.06	Call	Bond Future	4,540.0400	4.5400	5,083.2300	5.0832	11.964	0	0	0
2018/07/27	2044	02/08/2018	10.06	Put	Bond Future	1.6600	0.0017	0.2100	0.0002	(87.349)	0	0	0
2018/07/27	2044	01/11/2018	9.12	Call	Bond Future	921.2600	0.9213	1,061.5600	1.0616	15.229	0	0	0
2018/07/27	2044	01/11/2018			Bond Future	9.5863	94.4017	9.5239	94.9556	(0.651)	0.0000	0.0000	35,664
2018/07/27	2044	01/11/2018	9.12	Put	Bond Future	5,195.8300	5.1958	4,782.2200	4.7822	(7.960)	0	0	0
2018/07/27	2044	01/11/2018	9.13	Call	Bond Future	948.2000	0.9482	1,091.3800	1.0914	15.100	0	0	0
2018/07/27	2044	01/11/2018	9.14	Put	Bond Future	5,060.1500	5.0601	4,652.3100	4.6523	(8.060)	0	0	0
2018/07/27	2044	01/11/2018	9.13	Put	Bond Future	5,127.6700	5.1277	4,716.9400	4.7169	(8.010)	0	0	0
2018/07/27	2044	01/11/2018	9.14	Call	Bond Future	975.6200	0.9756	1,121.6900	1.1217	14.972	0	0	0
2018/07/27	2044	07/02/2019	9.18	Put	Bond Future	6,314.2300	6.3142	5,942.4200	5.9424	(5.888)	0	0	0
2018/07/27	2044	07/02/2019			Bond Future	9.6499	91.8450	9.5854	92.4101	(0.669)	0.0000	0.0000	108
2018/07/27	2044	07/02/2019	9.17	Call	Bond Future	2,027.6000	2.0276	2,218.8600	2.2189	9.433	0	0	0
2018/07/27	2044	07/02/2019	9.17	Put	Bond Future	6,374.8200	6.3748	6,000.9000	6.0009	(5.866)	0	0	0

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2018/07/27	2044	07/02/2019	9.18	Call	Bond Future	2,061.0700		2.0611	2,254.4400	2.2544	9.382	0	0	0
2018/07/27	2044	07/02/2019	9.16	Call	Bond Future	1,994.1800		1.9942	2,183.3400	2.1833	9.486	0	0	0
2018/07/27	2044	07/02/2019	9.16	Put	Bond Future	6,435.6100		6.4356	6,059.5900	6.0596	(5.843)	0	0	0
2018/07/27	2044	02/05/2019	9.90	Call	Bond Future	5,668.5700		5.6686	5,997.1500	5.9972	5.797	0	0	0
2018/07/27	2044	02/05/2019			Bond Future	9.7067		93.3837	9.6407	93.9560	(0.680)	0.0000	0.0000	0
2018/07/27	2044	02/05/2019	9.90	Put	Bond Future	4,027.1400		4.0271	3,783.4400	3.7834	(6.051)	0	0	0
2018/07/27	2044	02/05/2019	9.91	Call	Bond Future	5,716.3500		5.7163	6,046.4800	6.0465	5.775	0	0	0
2018/07/27	2044	02/05/2019	9.92	Put	Bond Future	3,955.8500		3.9558	3,715.2400	3.7152	(6.082)	0	0	0
2018/07/27	2044	02/05/2019	9.91	Put	Bond Future	3,991.3500		3.9913	3,749.2000	3.7492	(6.067)	0	0	0
2018/07/27	2044	02/05/2019	9.92	Call	Bond Future	5,764.2800		5.7643	6,095.9500	6.0960	5.754	0	0	0
2018/07/27	2046	02/08/2018	128.78	Put	Bond Future	13,174.3000		13.1743	12,049.8900	12.0499	(8.535)	0	0	0
2018/07/27	2046	02/08/2018			Bond Future	115.6057		115.6057	116.7301	116.7301	0.973	0.0000	0.0000	8,628
2018/07/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2046	02/08/2018	128.77	Put	Bond Future	13,164.3000		13.1643	12,039.8900	12.0399	(8.541)	0	0	0
2018/07/27	2046	02/08/2018	128.79	Put	Bond Future	13,184.3000		13.1843	12,059.8900	12.0599	(8.528)	0	0	0
2018/07/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2046	01/11/2018			Bond Future	116.0473		116.0473	117.1913	117.1913	0.986	0.0000	0.0000	10,966
2018/07/27	2046	07/02/2019			Bond Future	118.3159		118.3159	119.4831	119.4831	0.986	0.0000	0.0000	0
2018/07/27	2046	02/05/2019			Bond Future	118.6370		118.6370	119.8215	119.8215	0.998	0.0000	0.0000	0
2018/07/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2050	02/08/2018	137.54	Put	Bond Future	18,391.5800		18.3916	16,467.8500	16.4679	(10.460)	0	0	0
2018/07/27	2050	02/08/2018	137.52	Put	Bond Future	18,371.5800		18.3716	16,447.8500	16.4479	(10.471)	0	0	0
2018/07/27	2050	02/08/2018			Bond Future	119.1484		119.1484	121.0722	121.0722	1.615	0.0000	0.0000	232
2018/07/27	2050	02/08/2018	137.53	Put	Bond Future	18,381.5800		18.3816	16,457.8500	16.4579	(10.466)	0	0	0
2018/07/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	2050	01/11/2018			Bond Future	121.3033		121.3033	123.2610	123.2610	1.614	0.0000	0.0000	9,854
2018/07/27	2050	07/02/2019			Bond Future	121.9033		121.9033	123.9002	123.9002	1.638	0.0000	0.0000	0
2018/07/27	2050	02/05/2019			Bond Future	123.9674		123.9674	125.9955	125.9955	1.636	0.0000	0.0000	0
2018/07/27	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	AL37	02/08/2018			Index Future	586.9930		586.9930	587.7600	587.7600	0.131	0.0000	0.0000	0
2018/07/27	AL37	01/11/2018			Index Future	597.4670		597.4670	598.2450	598.2450	0.130	0.0000	0.0000	0
2018/07/27	AL37	07/02/2019			Index Future	609.0410		609.0410	609.8370	609.8370	0.131	0.0000	0.0000	0
2018/07/27	AL37	02/05/2019			Index Future	619.2480		619.2480	620.0430	620.0430	0.128	0.0000	0.0000	0
2018/07/27	AL7T	02/08/2018			Index Future	686.8060		686.8060	688.5800	688.5800	0.258	0.0000	0.0000	0
2018/07/27	AL7T	01/11/2018			Index Future	699.0600		699.0600	700.8630	700.8630	0.258	0.0000	0.0000	0
2018/07/27	AL7T	07/02/2019			Index Future	712.6020		712.6020	714.4430	714.4430	0.258	0.0000	0.0000	0

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2018/07/27	AL7T 02/05/2019			Index Future	724.5460	724.5460	726.4000	726.4000	0.256	0.0000	0.0000	0
2018/07/27	ALBI 02/08/2018			Index Future	624.0370	624.0370	626.3460	626.3460	0.370	0.0000	0.0000	407
2018/07/27	ALBI 01/11/2018			Index Future	635.1720	635.1720	637.5190	637.5190	0.370	0.0000	0.0000	698
2018/07/27	ALBI 07/02/2019			Index Future	647.4760	647.4760	649.8720	649.8720	0.370	0.0000	0.0000	0
2018/07/27	ALBI 02/05/2019			Index Future	658.3280	658.3280	660.7480	660.7480	0.368	0.0000	0.0000	0
2018/07/27	C002 31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C007 31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C023 28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C025 31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C030 31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C035 28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C038 31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C040 06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C040 31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C044 31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C048 28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C050 31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C070 01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C186 21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C197 07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C202 07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C204 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C207 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C208 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C209 31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	EL28	02/08/2018			Bond Future	127.3153	127.3153	127.5485	127.5485	0.183	0.0000	0.0000	0
2018/07/27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	EL28	02/08/2018	134.93	Put	Bond Future	7,614.6700	7.6147	7,381.5200	7.3815	(3.062)	0	0	0
2018/07/27	EL28	02/08/2018	134.95	Put	Bond Future	7,634.6700	7.6347	7,401.5200	7.4015	(3.054)	0	0	0
2018/07/27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	EL28	02/08/2018	134.94	Put	Bond Future	7,624.6700	7.6247	7,391.5200	7.3915	(3.058)	0	0	0
2018/07/27	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	ES33	02/08/2018	11.14	Call	Bond Future	2,803.1500	2.8031	3,117.2400	3.1172	11.205	0	0	0
2018/07/27	ES33	02/08/2018			Bond Future	10.6682	79.4197	10.6169	79.7338	(0.481)	0.0000	0.0000	0
2018/07/27	ES33	02/08/2018	11.15	Call	Bond Future	2,860.9000	2.8609	3,174.9900	3.1750	10.979	0	0	0
2018/07/27	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	ES33	02/08/2018	11.16	Call	Bond Future	2,918.5900	2.9186	3,232.6800	3.2327	10.762	0	0	0
2018/07/27	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	ES33	01/11/2018			Bond Future	10.7761	77.0485	10.7231	77.3679	(0.492)	0.0000	0.0000	9,466
2018/07/27	ES33	07/02/2019			Bond Future	10.8989	78.5409	10.8438	78.8668	(0.506)	0.0000	0.0000	0
2018/07/27	ES33	02/05/2019			Bond Future	11.0025	76.0671	10.9458	76.3966	(0.515)	0.0000	0.0000	0
2018/07/27	ES42	02/08/2018			Bond Future	10.8780	82.3002	10.8217	82.6958	(0.517)	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
2018/07/27	ES42	01/11/2018			Bond Future	10.9824	79.5086	10.9242	79.9110	(0.530)	0.0000	0.0000	7,957
2018/07/27	ES42	07/02/2019			Bond Future	11.0971	81.0484	11.0367	81.4590	(0.545)	0.0000	0.0000	0
2018/07/27	ES42	02/05/2019			Bond Future	11.1987	78.1463	11.1365	78.5617	(0.555)	0.0000	0.0000	0
2018/07/27	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	02/08/2018			GOVI	619.9400	619.9400	622.3170	622.3170	0.383	0.0000	0.0000	26
2018/07/27	GOVI	02/08/2018	605.71	Call	GOVI	142,300.0000	14.2300	166,070.0000	16.6070	16.704	0	0	0
2018/07/27	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	02/08/2018	605.72	Call	GOVI	142,200.0000	14.2200	165,970.0000	16.5970	16.716	0	0	0
2018/07/27	GOVI	02/08/2018	605.70	Call	GOVI	142,400.0000	14.2400	166,170.0000	16.6170	16.692	0	0	0
2018/07/27	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	01/11/2018	653.50	Put	GOVI	224,990.0000	22.4990	200,820.0000	20.0820	(10.743)	0	0	0
2018/07/27	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	01/11/2018			GOVI	631.0010	631.0010	633.4180	633.4180	0.383	0.0000	0.0000	461
2018/07/27	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	01/11/2018	653.49	Put	GOVI	224,890.0000	22.4890	200,720.0000	20.0720	(10.747)	0	0	0
2018/07/27	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	01/11/2018	653.51	Put	GOVI	225,090.0000	22.5090	200,920.0000	20.0920	(10.738)	0	0	0
2018/07/27	GOVI	07/02/2019	666.53	Put	GOVI	233,060.0000	23.3060	208,380.0000	20.8380	(10.590)	0	0	0
2018/07/27	GOVI	07/02/2019			GOVI	643.2240	643.2240	645.6920	645.6920	0.384	0.0000	0.0000	0
2018/07/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	07/02/2019	666.52	Put	GOVI	232,960.0000	23.2960	208,280.0000	20.8280	(10.594)	0	0	0
2018/07/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	07/02/2019	666.51	Put	GOVI	232,860.0000	23.2860	208,180.0000	20.8180	(10.599)	0	0	0
2018/07/27	GOVI	02/05/2019	647.87	Call	GOVI	61,350.0000	6.1350	86,280.0000	8.6280	40.636	0	0	0
2018/07/27	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	02/05/2019			GOVI	654.0050	654.0050	656.4980	656.4980	0.381	0.0000	0.0000	0
2018/07/27	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	GOVI	02/05/2019	647.88	Call	GOVI	61,250.0000	6.1250	86,180.0000	8.6180	40.702	0	0	0
2018/07/27	GOVI	02/05/2019	647.86	Call	GOVI	61,450.0000	6.1450	86,380.0000	8.6380	40.570	0	0	0
2018/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/27	IGOV	02/08/2018			Index Future	249.0630	249.0630	250.3100	250.3100	0.501	0.0000	0.0000	665
2018/07/27	IGOV	01/11/2018			Index Future	253.5670	253.5670	254.8350	254.8350	0.500	0.0000	0.0000	714
2018/07/27	IGOV	07/02/2019			Index Future	258.5250	258.5250	259.8190	259.8190	0.501	0.0000	0.0000	0
2018/07/27	IGOV	02/05/2019			Index Future	262.9030	262.9030	264.2130	264.2130	0.498	0.0000	0.0000	0
2018/07/27	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/27	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/27	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/27	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/07/27	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/07/27	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/27	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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2018/07/27	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/07/27	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/07/27	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9100	101.9100	(0.010)	0.0000	0.0000	0
2018/07/27	IS02	20/12/2019			Interest Rate Swap	102.9100	102.9100	102.9000	102.9000	(0.010)	0.0000	0.0000	0
2018/07/27	IS02	23/03/2020			Interest Rate Swap	98.9900	98.9900	98.9800	98.9800	(0.010)	0.0000	0.0000	0
2018/07/27	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.6000	102.6000	(0.010)	0.0000	0.0000	0
2018/07/27	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6500	99.6500	(0.010)	0.0000	0.0000	0
2018/07/27	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.5100	96.5100	(0.010)	0.0000	0.0000	0
2018/07/27	IS05	16/03/2021			Interest Rate Swap	95.7600	95.7600	95.7300	95.7300	(0.031)	0.0000	0.0000	0
2018/07/27	IS05	15/06/2021			Interest Rate Swap	94.9600	94.9600	94.9100	94.9100	(0.053)	0.0000	0.0000	0
2018/07/27	IS05	21/09/2021			Interest Rate Swap	95.1400	95.1400	95.0800	95.0800	(0.063)	0.0000	0.0000	0
2018/07/27	IS05	21/12/2021			Interest Rate Swap	97.3300	97.3300	97.2500	97.2500	(0.082)	0.0000	0.0000	51
2018/07/27	IS05	15/03/2022			Interest Rate Swap	97.4600	97.4600	97.3700	97.3700	(0.092)	0.0000	0.0000	0
2018/07/27	IS05	21/06/2022			Interest Rate Swap	98.6500	98.6500	98.5400	98.5400	(0.112)	0.0000	0.0000	0
2018/07/27	IS05	20/09/2022			Interest Rate Swap	102.5500	102.5500	102.4400	102.4400	(0.107)	0.0000	0.0000	0
2018/07/27	IS05	20/12/2022			Interest Rate Swap	103.7800	103.7800	103.6800	103.6800	(0.096)	0.0000	0.0000	0
2018/07/27	IS05	22/03/2023			Interest Rate Swap	97.1600	97.1600	97.0700	97.0700	(0.093)	0.0000	0.0000	0
2018/07/27	IS05	20/06/2023			Interest Rate Swap	103.1700	103.1700	103.0900	103.0900	(0.078)	0.0000	0.0000	0
2018/07/27	IS05	19/09/2023			Interest Rate Swap	98.6800	98.6800	98.5900	98.5900	(0.091)	0.0000	0.0000	0
2018/07/27	IS10	17/12/2025			Interest Rate Swap	95.2700	95.2700	95.1600	95.1600	(0.115)	0.0000	0.0000	0
2018/07/27	IS10	16/03/2026			Interest Rate Swap	92.2700	92.2700	92.1500	92.1500	(0.130)	0.0000	0.0000	0
2018/07/27	IS10	15/06/2026			Interest Rate Swap	91.0000	91.0000	90.8800	90.8800	(0.132)	0.0000	0.0000	0
2018/07/27	IS10	21/09/2026			Interest Rate Swap	93.1400	93.1400	93.0200	93.0200	(0.129)	0.0000	0.0000	0
2018/07/27	IS10	21/12/2026			Interest Rate Swap	96.9000	96.9000	96.7700	96.7700	(0.134)	0.0000	0.0000	0
2018/07/27	IS10	15/03/2027			Interest Rate Swap	95.4400	95.4400	95.3200	95.3200	(0.126)	0.0000	0.0000	0
2018/07/27	IS10	21/06/2027			Interest Rate Swap	97.4800	97.4800	97.3700	97.3700	(0.113)	0.0000	0.0000	0
2018/07/27	IS10	20/09/2027			Interest Rate Swap	102.8900	102.8900	102.7700	102.7700	(0.117)	0.0000	0.0000	0
2018/07/27	IS10	20/12/2027			Interest Rate Swap	103.2200	103.2200	103.0900	103.0900	(0.126)	0.0000	0.0000	0
2018/07/27	IS10	22/03/2028			Interest Rate Swap	96.7300	96.7300	96.6000	96.6000	(0.134)	0.0000	0.0000	0
2018/07/27	IS10	20/06/2028			Interest Rate Swap	103.8600	103.8600	103.7200	103.7200	(0.135)	0.0000	0.0000	0
2018/07/27	IS10	19/09/2028			Interest Rate Swap	97.4300	97.4300	97.2800	97.2800	(0.154)	0.0000	0.0000	0
2018/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/27	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/27	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/27	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R023	02/08/2018			Bond Future	8.0743	102.1427	8.0386	102.2762	(0.443)	0.0000	0.0000	14,658
2018/07/27	R023	02/08/2018	10.40	Call	Bond Future	8,225.3000	8.2253	8,358.7600	8.3588	1.623	0	0	0
2018/07/27	R023	02/08/2018	10.41	Call	Bond Future	8,258.8100	8.2588	8,392.2700	8.3923	1.616	0	0	0
2018/07/27	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R023	02/08/2018	10.39	Call	Bond Future	8,191.7700	8.1918	8,325.2300	8.3252	1.629	0	0	0
2018/07/27	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R023	01/11/2018	10.58	Call	Bond Future	8,233.5500	8.2336	8,368.8900	8.3689	1.644	0	0	0
2018/07/27	R023	01/11/2018	10.57	Put	Bond Future	0.5600	0.0006	0.4400	0.0004	(21.429)	0	0	0
2018/07/27	R023	01/11/2018			Bond Future	8.1348	100.0392	8.0967	100.1747	(0.469)	0.0000	0.0000	41,469
2018/07/27	R023	01/11/2018	10.59	Call	Bond Future	8,265.4200	8.2654	8,400.7700	8.4008	1.638	0	0	0
2018/07/27	R023	01/11/2018	10.59	Put	Bond Future	0.5100	0.0005	0.4000	0.0004	(21.569)	0	0	0
2018/07/27	R023	01/11/2018	10.58	Put	Bond Future	0.5400	0.0005	0.4200	0.0004	(22.222)	0	0	0
2018/07/27	R023	01/11/2018	10.57	Call	Bond Future	8,201.6600	8.2017	8,337.0000	8.3370	1.650	0	0	0
2018/07/27	R023	07/02/2019	10.59	Call	Bond Future	7,632.1300	7.6321	7,767.6100	7.7676	1.775	0	0	0
2018/07/27	R023	07/02/2019			Bond Future	8.2079	101.9770	8.1665	102.1156	(0.503)	0.0000	0.0000	0
2018/07/27	R023	07/02/2019	10.57	Call	Bond Future	7,572.7400	7.5727	7,708.0900	7.7081	1.787	0	0	0
2018/07/27	R023	07/02/2019	10.57	Put	Bond Future	30.7600	0.0308	27.4900	0.0275	(10.631)	0	0	0
2018/07/27	R023	07/02/2019	10.59	Put	Bond Future	29.3800	0.0294	26.2400	0.0262	(10.688)	0	0	0
2018/07/27	R023	07/02/2019	10.58	Call	Bond Future	7,602.4300	7.6024	7,737.8500	7.7378	1.781	0	0	0
2018/07/27	R023	07/02/2019	10.58	Put	Bond Future	30.0600	0.0301	26.8600	0.0269	(10.645)	0	0	0
2018/07/27	R023	02/05/2019	8.45	Call	Bond Future	1,835.3800	1.8354	1,912.4100	1.9124	4.197	0	0	0
2018/07/27	R023	02/05/2019	8.44	Put	Bond Future	1,258.7600	1.2588	1,196.9300	1.1969	(4.912)	0	0	0
2018/07/27	R023	02/05/2019			Bond Future	8.2648	99.7581	8.2214	99.8965	(0.525)	0.0000	0.0000	0
2018/07/27	R023	02/05/2019	8.46	Call	Bond Future	1,856.0200	1.8560	1,933.4800	1.9335	4.173	0	0	0
2018/07/27	R023	02/05/2019	8.46	Put	Bond Future	1,236.7100	1.2367	1,175.7400	1.1757	(4.930)	0	0	0
2018/07/27	R023	02/05/2019	8.45	Put	Bond Future	1,247.6900	1.2477	1,186.2900	1.1863	(4.921)	0	0	0
2018/07/27	R023	02/05/2019	8.44	Call	Bond Future	1,814.8300	1.8148	1,891.4300	1.8914	4.221	0	0	0
2018/07/27	R035	02/08/2018	9.42	Call	Bond Future	880.1900	0.8802	1,131.9100	1.1319	28.598	0	0	0
2018/07/27	R035	02/08/2018			Bond Future	9.3548	99.8460	9.3040	100.2582	(0.543)	0.0000	0.0000	37,551
2018/07/27	R035	02/08/2018	9.42	Put	Bond Future	354.9700	0.3550	194.4500	0.1945	(45.221)	0	0	0
2018/07/27	R035	02/08/2018	9.43	Call	Bond Future	932.9200	0.9329	1,193.6800	1.1937	27.951	0	0	0
2018/07/27	R035	02/08/2018	9.44	Put	Bond Future	301.6900	0.3017	159.0500	0.1590	(47.280)	0	0	0
2018/07/27	R035	02/08/2018	9.43	Put	Bond Future	327.5000	0.3275	176.0200	0.1760	(46.253)	0	0	0
2018/07/27	R035	02/08/2018	9.44	Call	Bond Future	987.2100	0.9872	1,256.8100	1.2568	27.309	0	0	0
2018/07/27	R035	01/11/2018	8.93	Call	Bond Future	804.0600	0.8041	904.0000	0.9040	12.429	0	0	0
2018/07/27	R035	01/11/2018	8.92	Put	Bond Future	4,886.4200	4.8864	4,565.0300	4.5650	(6.577)	0	0	0
2018/07/27	R035	01/11/2018			Bond Future	9.4188	97.1317	9.3664	97.5509	(0.556)	0.0000	0.0000	67,799
2018/07/27	R035	01/11/2018	8.94	Call	Bond Future	827.3900	0.8274	929.4000	0.9294	12.329	0	0	0
2018/07/27	R035	01/11/2018	8.94	Put	Bond Future	4,763.2200	4.7632	4,445.9700	4.4460	(6.660)	0	0	0
2018/07/27	R035	01/11/2018	8.93	Put	Bond Future	4,824.6300	4.8246	4,505.3100	4.5053	(6.619)	0	0	0
2018/07/27	R035	01/11/2018	8.92	Call	Bond Future	781.0100	0.7810	878.8800	0.8789	12.531	0	0	0
2018/07/27	R035	07/02/2019	8.98	Call	Bond Future	1,751.7300	1.7517	1,889.0900	1.8891	7.841	0	0	0
2018/07/27	R035	07/02/2019			Bond Future	9.4909	99.0131	9.4366	99.4410	(0.572)	0.0000	0.0000	298
2018/07/27	R035	07/02/2019	8.96	Call	Bond Future	1,694.1900	1.6942	1,828.4600	1.8285	7.925	0	0	0
2018/07/27	R035	07/02/2019	8.96	Put	Bond Future	6,002.2700	6.0023	5,708.6600	5.7087	(4.892)	0	0	0
2018/07/27	R035	07/02/2019	8.98	Put	Bond Future	5,892.3600	5.8924	5,601.8400	5.6018	(4.930)	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
2018/07/27	R035	07/02/2019	8.97	Call	Bond Future	1,722.8200	1.7228	1,858.6400	1.8586	7.884	0	0	0
2018/07/27	R035	07/02/2019	8.97	Put	Bond Future	5,947.1200	5.9471	5,655.0600	5.6551	(4.911)	0	0	0
2018/07/27	R035	02/05/2019	9.74	Put	Bond Future	3,553.4400	3.5534	3,366.2400	3.3662	(5.268)	0	0	0
2018/07/27	R035	02/05/2019			Bond Future	9.5487	96.1743	9.4931	96.6069	(0.582)	0.0000	0.0000	0
2018/07/27	R035	02/05/2019	9.74	Call	Bond Future	5,019.6500	5.0196	5,265.0700	5.2651	4.889	0	0	0
2018/07/27	R035	02/05/2019	9.75	Call	Bond Future	5,063.3900	5.0634	5,310.0000	5.3100	4.870	0	0	0
2018/07/27	R035	02/05/2019	9.75	Put	Bond Future	3,521.4600	3.5215	3,335.4500	3.3355	(5.282)	0	0	0
2018/07/27	R035	02/05/2019	9.73	Call	Bond Future	4,976.4100	4.9764	5,220.6200	5.2206	4.907	0	0	0
2018/07/27	R035	02/05/2019	9.73	Put	Bond Future	3,586.0100	3.5860	3,397.6000	3.3976	(5.254)	0	0	0
2018/07/27	R186	02/08/2018	9.04	Put	Bond Future	2.6500	0.0027	0.5800	0.0006	(78.113)	0	0	0
2018/07/27	R186	02/08/2018	8.48	Put	Bond Future	968.1600	0.9682	747.6200	0.7476	(22.779)	0	0	0
2018/07/27	R186	02/08/2018	8.25	Call	Bond Future	3.0400	0.0030	3.7300	0.0037	22.697	0	0	3,020
2018/07/27	R186	02/08/2018			Bond Future	8.6147	112.4101	8.5739	112.6675	(0.473)	0.0000	0.0000	70,511
2018/07/27	R186	02/08/2018	8.90	Call	Bond Future	1,799.4300	1.7994	2,042.9400	2.0429	13.533	0	0	0
2018/07/27	R186	02/08/2018	8.90	Put	Bond Future	20.9800	0.0210	7.0900	0.0071	(66.206)	0	0	2,500
2018/07/27	R186	02/08/2018	8.47	Call	Bond Future	102.3400	0.1023	135.3100	0.1353	32.216	0	0	0
2018/07/27	R186	02/08/2018	8.47	Put	Bond Future	1,019.1600	1.0192	794.7300	0.7947	(22.021)	0	0	0
2018/07/27	R186	02/08/2018	8.50	Call	Bond Future	143.7700	0.1438	189.2400	0.1892	31.627	0	0	0
2018/07/27	R186	02/08/2018	8.50	Put	Bond Future	869.7400	0.8697	657.8100	0.6578	(24.367)	0	0	0
2018/07/27	R186	02/08/2018	9.04	Call	Bond Future	2,640.2200	2.6402	2,895.5500	2.8956	9.671	0	0	0
2018/07/27	R186	02/08/2018	8.48	Call	Bond Future	115.0000	0.1150	151.8600	0.1519	32.052	0	0	0
2018/07/27	R186	02/08/2018	8.25	Put	Bond Future	2,332.5700	2.3326	2,075.8600	2.0759	(11.005)	0	0	0
2018/07/27	R186	02/08/2018	7.50	Put	Bond Future	7,324.0800	7.3241	7,066.6800	7.0667	(3.514)	0	0	0
2018/07/27	R186	02/08/2018	8.75	Call	Bond Future	972.0700	0.9721	1,167.2800	1.1673	20.082	0	0	2,500
2018/07/27	R186	02/08/2018	8.75	Put	Bond Future	124.0600	0.1241	61.8700	0.0619	(50.129)	0	0	2,500
2018/07/27	R186	02/08/2018	8.46	Call	Bond Future	90.7700	0.0908	120.1200	0.1201	32.334	0	0	0
2018/07/27	R186	02/08/2018	8.46	Put	Bond Future	1,071.3000	1.0713	843.2500	0.8433	(21.287)	0	0	0
2018/07/27	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/27	R186	01/11/2018	8.90	Call	Bond Future	2,519.7100	2.5197	2,678.7300	2.6787	6.311	0	0	0
2018/07/27	R186	01/11/2018	9.14	Call	Bond Future	3,533.2100	3.5332	3,721.6400	3.7216	5.333	0	0	0
2018/07/27	R186	01/11/2018	7.96	Put	Bond Future	4,778.2500	4.7782	4,549.5900	4.5496	(4.785)	0	0	0
2018/07/27	R186	01/11/2018	8.54	Put	Bond Future	2,162.3400	2.1623	2,007.6900	2.0077	(7.152)	0	0	0
2018/07/27	R186	01/11/2018			Bond Future	8.6760	114.4158	8.6334	114.6774	(0.491)	0.0000	0.0000	52,454
2018/07/27	R186	01/11/2018	8.46	Put	Bond Future	2,449.9800	2.4500	2,283.5500	2.2835	(6.793)	0	0	0
2018/07/27	R186	01/11/2018	8.46	Call	Bond Future	1,114.8900	1.1149	1,210.0100	1.2100	8.532	0	0	5,000
2018/07/27	R186	01/11/2018	8.53	Call	Bond Future	1,297.2800	1.2973	1,402.7000	1.4027	8.126	0	0	0
2018/07/27	R186	01/11/2018	8.53	Put	Bond Future	2,197.3600	2.1974	2,041.2300	2.0412	(7.105)	0	0	0
2018/07/27	R186	01/11/2018	8.90	Put	Bond Future	1,156.8600	1.1569	1,054.3300	1.0543	(8.863)	0	0	2,500
2018/07/27	R186	01/11/2018	9.14	Put	Bond Future	734.6200	0.7346	661.5000	0.6615	(9.953)	0	0	5,000
2018/07/27	R186	01/11/2018	7.96	Call	Bond Future	270.6500	0.2707	303.5400	0.3035	12.152	0	0	5,000
2018/07/27	R186	01/11/2018	8.54	Call	Bond Future	1,324.2200	1.3242	1,431.1200	1.4311	8.073	0	0	0
2018/07/27	R186	01/11/2018	8.52	Call	Bond Future	1,270.4300	1.2704	1,374.3700	1.3744	8.181	0	0	0
2018/07/27	R186	01/11/2018	8.52	Put	Bond Future	2,232.5200	2.2325	2,074.9100	2.0749	(7.060)	0	0	0
2018/07/27	R186	07/02/2019	8.20	Call	Bond Future	1,123.7900	1.1238	1,201.3000	1.2013	6.897	0	0	0
2018/07/27	R186	07/02/2019	8.21	Put	Bond Future	4,390.7100	4.3907	4,201.9600	4.2020	(4.299)	0	0	0
2018/07/27	R186	07/02/2019			Bond Future	8.7452	111.3269	8.7004	111.5941	(0.513)	0.0000	0.0000	719
2018/07/27	R186	07/02/2019	8.20	Put	Bond Future	4,432.2800	4.4323	4,242.5600	4.2426	(4.280)	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
2018/07/27	R186	07/02/2019	8.21	Call	Bond Future	1,144.0500	1.1441	1,222.5300	1.2225	6.860	0	0	0
2018/07/27	R186	07/02/2019	8.22	Call	Bond Future	1,164.8100	1.1648	1,244.2800	1.2443	6.823	0	0	0
2018/07/27	R186	07/02/2019	8.22	Put	Bond Future	4,349.6800	4.3497	4,161.9200	4.1619	(4.317)	0	0	0
2018/07/27	R186	02/05/2019	9.01	Put	Bond Future	2,381.9500	2.3819	2,264.7700	2.2648	(4.919)	0	0	0
2018/07/27	R186	02/05/2019	9.02	Call	Bond Future	3,588.1600	3.5882	3,740.6200	3.7406	4.249	0	0	0
2018/07/27	R186	02/05/2019			Bond Future	8.8065	113.1923	8.7601	113.4611	(0.526)	0.0000	0.0000	0
2018/07/27	R186	02/05/2019	9.03	Call	Bond Future	3,622.9400	3.6229	3,776.2000	3.7762	4.230	0	0	0
2018/07/27	R186	02/05/2019	9.03	Put	Bond Future	2,337.5400	2.3375	2,221.9600	2.2220	(4.945)	0	0	0
2018/07/27	R186	02/05/2019	9.01	Call	Bond Future	3,553.1400	3.5531	3,704.8000	3.7048	4.268	0	0	0
2018/07/27	R186	02/05/2019	9.02	Put	Bond Future	2,359.8500	2.3599	2,243.4700	2.2435	(4.932)	0	0	0
2018/07/27	R197	02/08/2018			Bond Future	296.2779	296.2779	297.0048	297.0048	0.245	0.0000	0.0000	1,235
2018/07/27	R197	01/11/2018			Bond Future	301.6360	301.6360	302.3745	302.3745	0.245	0.0000	0.0000	2,350
2018/07/27	R197	07/02/2019			Bond Future	300.1767	300.1767	300.9317	300.9317	0.252	0.0000	0.0000	0
2018/07/27	R197	02/05/2019			Bond Future	305.2593	305.2593	306.0206	306.0206	0.249	0.0000	0.0000	0
2018/07/27	R202	02/08/2018			Bond Future	232.4367	232.4367	232.7433	232.7433	0.132	0.0000	0.0000	12,245
2018/07/27	R202	01/11/2018			Bond Future	236.6401	236.6401	236.9512	236.9512	0.131	0.0000	0.0000	10,129
2018/07/27	R202	07/02/2019			Bond Future	237.3594	237.3594	237.6780	237.6780	0.134	0.0000	0.0000	0
2018/07/27	R202	02/05/2019			Bond Future	241.3785	241.3785	241.6975	241.6975	0.132	0.0000	0.0000	0
2018/07/27	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R204	02/08/2018			Bond Future	6.6058	101.5017	6.5944	101.5059	(0.173)	0.0000	0.0000	10,270
2018/07/27	R204	02/08/2018	8.98	Call	Bond Future	868.8600	0.8689	873.0600	0.8731	0.483	0	0	0
2018/07/27	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R204	02/08/2018	8.99	Call	Bond Future	872.4900	0.8725	876.6900	0.8767	0.481	0	0	0
2018/07/27	R204	02/08/2018	8.97	Call	Bond Future	865.2400	0.8652	869.4400	0.8694	0.485	0	0	0
2018/07/27	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R207	02/08/2018	6.86	Put	Bond Future	723.5900	0.7236	668.9000	0.6689	(7.558)	0	0	0
2018/07/27	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R207	02/08/2018			Bond Future	7.3975	100.2482	7.3567	100.3029	(0.552)	0.0000	0.0000	3,471
2018/07/27	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R207	02/08/2018	6.85	Put	Bond Future	737.1200	0.7371	682.4300	0.6824	(7.419)	0	0	0
2018/07/27	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R207	02/08/2018	6.87	Put	Bond Future	710.0700	0.7101	655.3800	0.6554	(7.702)	0	0	0
2018/07/27	R207	01/11/2018	6.76	Put	Bond Future	762.7400	0.7627	711.4800	0.7115	(6.721)	0	0	0
2018/07/27	R207	01/11/2018			Bond Future	7.4228	102.0369	7.3735	102.0922	(0.665)	0.0000	0.0000	17,433
2018/07/27	R207	01/11/2018	6.75	Call	Bond Future	16.0800	0.0161	20.0200	0.0200	24.502	0	0	0
2018/07/27	R207	01/11/2018	6.75	Put	Bond Future	773.6900	0.7737	722.3300	0.7223	(6.638)	0	0	0
2018/07/27	R207	01/11/2018	6.76	Call	Bond Future	16.4500	0.0165	20.4900	0.0205	24.559	0	0	0
2018/07/27	R207	01/11/2018	6.74	Call	Bond Future	15.7200	0.0157	19.5600	0.0196	24.427	0	0	0
2018/07/27	R207	01/11/2018	6.74	Put	Bond Future	784.6500	0.7847	733.1900	0.7332	(6.558)	0	0	0
2018/07/27	R207	07/02/2019	6.52	Call	Bond Future	15.8200	0.0158	19.7800	0.0198	25.032	0	0	0
2018/07/27	R207	07/02/2019	6.51	Put	Bond Future	852.8500	0.8528	799.8400	0.7998	(6.216)	0	0	0
2018/07/27	R207	07/02/2019			Bond Future	7.4599	100.3683	7.3949	100.4252	(0.870)	0.0000	0.0000	0
2018/07/27	R207	07/02/2019	6.53	Call	Bond Future	16.2200	0.0162	20.2700	0.0203	24.969	0	0	0
2018/07/27	R207	07/02/2019	6.53	Put	Bond Future	835.8000	0.8358	782.9600	0.7830	(6.322)	0	0	0

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2018/07/27	R207	07/02/2019	6.52	Put	Bond Future	844.2700	0.8443	791.3400	0.7913	(6.269)	0	0	0
2018/07/27	R207	07/02/2019	6.51	Call	Bond Future	15.5300	0.0155	19.4100	0.0194	24.984	0	0	0
2018/07/27	R207	02/05/2019	7.63	Call	Bond Future	269.1600	0.2692	300.3300	0.3003	11.580	0	0	0
2018/07/27	R207	02/05/2019			Bond Future	7.5181	102.0501	7.4347	102.1054	(1.110)	0.0000	0.0000	0
2018/07/27	R207	02/05/2019	7.61	Call	Bond Future	260.5300	0.2605	291.2200	0.2912	11.780	0	0	0
2018/07/27	R207	02/05/2019	7.61	Put	Bond Future	199.7500	0.1998	175.1500	0.1752	(12.315)	0	0	0
2018/07/27	R207	02/05/2019	7.63	Put	Bond Future	195.1500	0.1952	171.0300	0.1710	(12.360)	0	0	0
2018/07/27	R207	02/05/2019	7.62	Call	Bond Future	264.8300	0.2648	295.7600	0.2958	11.679	0	0	0
2018/07/27	R207	02/05/2019	7.62	Put	Bond Future	197.4300	0.1974	173.0700	0.1731	(12.339)	0	0	0
2018/07/27	R208	02/08/2018	7.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R208	02/08/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R208	02/08/2018			Bond Future	7.7042	100.1192	7.6633	100.2142	(0.530)	0.0000	0.0000	7,728
2018/07/27	R208	02/08/2018	7.12	Put	Bond Future	1,368.8800	1.3689	1,273.8800	1.2739	(6.940)	0	0	0
2018/07/27	R208	02/08/2018	7.14	Put	Bond Future	1,321.6300	1.3216	1,226.6300	1.2266	(7.188)	0	0	0
2018/07/27	R208	02/08/2018	7.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R208	02/08/2018	7.13	Put	Bond Future	1,345.2500	1.3453	1,250.2500	1.2503	(7.062)	0	0	0
2018/07/27	R208	01/11/2018	7.11	Put	Bond Future	1,435.1100	1.4351	1,347.6300	1.3476	(6.096)	0	0	0
2018/07/27	R208	01/11/2018			Bond Future	7.7588	98.5061	7.7135	98.6025	(0.584)	0.0000	0.0000	28,717
2018/07/27	R208	01/11/2018	7.11	Call	Bond Future	45.7700	0.0458	54.6100	0.0546	19.314	0	0	0
2018/07/27	R208	01/11/2018	7.12	Call	Bond Future	47.1900	0.0472	56.2900	0.0563	19.284	0	0	0
2018/07/27	R208	01/11/2018	7.10	Put	Bond Future	1,455.4300	1.4554	1,367.7000	1.3677	(6.028)	0	0	0
2018/07/27	R208	01/11/2018	7.12	Put	Bond Future	1,414.9300	1.4149	1,327.7100	1.3277	(6.164)	0	0	0
2018/07/27	R208	01/11/2018	7.10	Call	Bond Future	44.4800	0.0445	53.0700	0.0531	19.312	0	0	0
2018/07/27	R208	07/02/2019	7.07	Call	Bond Future	91.2000	0.0912	104.8000	0.1048	14.912	0	0	0
2018/07/27	R208	07/02/2019	7.08	Put	Bond Future	1,529.4900	1.5295	1,444.6700	1.4447	(5.546)	0	0	0
2018/07/27	R208	07/02/2019	7.06	Put	Bond Future	1,564.1800	1.5642	1,478.8100	1.4788	(5.458)	0	0	0
2018/07/27	R208	07/02/2019			Bond Future	7.8279	100.4141	7.7761	100.5128	(0.662)	0.0000	0.0000	0
2018/07/27	R208	07/02/2019	7.07	Put	Bond Future	1,546.8900	1.5469	1,461.8000	1.4618	(5.501)	0	0	0
2018/07/27	R208	07/02/2019	7.08	Call	Bond Future	93.1800	0.0932	107.0500	0.1071	14.885	0	0	0
2018/07/27	R208	07/02/2019	7.06	Call	Bond Future	89.1000	0.0891	102.4200	0.1024	14.949	0	0	0
2018/07/27	R208	02/05/2019	8.03	Put	Bond Future	594.2300	0.5942	550.7200	0.5507	(7.322)	0	0	0
2018/07/27	R208	02/05/2019	8.02	Call	Bond Future	822.1200	0.8221	876.0800	0.8761	6.564	0	0	0
2018/07/27	R208	02/05/2019			Bond Future	7.8903	98.6968	7.8332	98.7947	(0.724)	0.0000	0.0000	0
2018/07/27	R208	02/05/2019	8.03	Call	Bond Future	832.8400	0.8328	887.1600	0.8872	6.522	0	0	0
2018/07/27	R208	02/05/2019	8.02	Put	Bond Future	600.5700	0.6006	556.7000	0.5567	(7.305)	0	0	0
2018/07/27	R208	02/05/2019	8.04	Call	Bond Future	843.9500	0.8439	898.6300	0.8986	6.479	0	0	0
2018/07/27	R208	02/05/2019	8.04	Put	Bond Future	588.2900	0.5883	545.1400	0.5451	(7.335)	0	0	0
2018/07/27	R209	02/08/2018	9.66	Call	Bond Future	2,205.6100	2.2056	2,538.7100	2.5387	15.102	0	0	435
2018/07/27	R209	02/08/2018	8.96	Put	Bond Future	2,638.5700	2.6386	2,291.7800	2.2918	(13.143)	0	0	0
2018/07/27	R209	02/08/2018	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2018/07/27	R209	02/08/2018	8.46	Put	Bond Future	6,369.7000	6.3697	6,020.8300	6.0208	(5.477)	0	0	0
2018/07/27	R209	02/08/2018	10.38	Call	Bond Future	6,680.8100	6.6808	7,029.6800	7.0297	5.222	0	0	0
2018/07/27	R209	02/08/2018	9.21	Call	Bond Future	173.0700	0.1731	241.5700	0.2416	39.579	0	0	0
2018/07/27	R209	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	02/08/2018			Bond Future	9.3344	75.7497	9.2837	76.0985	(0.543)	0.0000	0.0000	83,110
2018/07/27	R209	02/08/2018	10.21	Call	Bond Future	5,657.8800	5.6579	6,006.7400	6.0067	6.166	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
2018/07/27	R209	02/08/2018	10.21	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	435
2018/07/27	R209	02/08/2018	8.96	Call	Bond Future	5.2300	0.0052	7.3100	0.0073	39.771	0	0	5,000
2018/07/27	R209	02/08/2018	9.43	Call	Bond Future	889.7200	0.8897	1,124.3100	1.1243	26.367	0	0	0
2018/07/27	R209	02/08/2018	9.43	Put	Bond Future	238.5600	0.2386	124.2800	0.1243	(47.904)	0	0	5,000
2018/07/27	R209	02/08/2018	10.84	Call	Bond Future	9,334.9600	9.3350	9,683.8300	9.6838	3.737	0	0	0
2018/07/27	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/27	R209	02/08/2018	8.83	Call	Bond Future	0.3500	0.0004	0.4400	0.0004	25.714	0	0	0
2018/07/27	R209	02/08/2018	8.83	Put	Bond Future	3,580.3500	3.5804	3,231.5700	3.2316	(9.742)	0	0	500
2018/07/27	R209	02/08/2018	8.49	Put	Bond Future	6,138.1200	6.1381	5,789.2500	5.7892	(5.684)	0	0	0
2018/07/27	R209	02/08/2018	9.21	Put	Bond Future	1,032.9500	1.0330	752.5800	0.7526	(27.143)	0	0	500
2018/07/27	R209	02/08/2018	9.66	Put	Bond Future	22.6000	0.0226	6.8300	0.0068	(69.779)	0	0	0
2018/07/27	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/27	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	02/08/2018	10.39	Call	Bond Future	6,740.2600	6.7403	7,089.1300	7.0891	5.176	0	0	0
2018/07/27	R209	02/08/2018	10.40	Call	Bond Future	6,799.6300	6.7996	7,148.5000	7.1485	5.131	0	0	0
2018/07/27	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	01/11/2018	1,016.00	Call	Bond Future	73,065.6500	73.0656	73,420.4800	73.4205	0.486	0	0	0
2018/07/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	01/11/2018	9.34	Put	Bond Future	2,231.6300	2.2316	2,044.0000	2.0440	(8.408)	0	0	0
2018/07/27	R209	01/11/2018	9.97	Call	Bond Future	4,550.0700	4.5501	4,818.1600	4.8182	5.892	0	0	0
2018/07/27	R209	01/11/2018	9.64	Call	Bond Future	3,027.1700	3.0272	3,247.9200	3.2479	7.292	0	0	2,000
2018/07/27	R209	01/11/2018	9.98	Put	Bond Future	760.0500	0.7600	674.5100	0.6745	(11.255)	0	0	2,000
2018/07/27	R209	01/11/2018	10.00	Call	Bond Future	4,698.4000	4.6984	4,970.0500	4.9700	5.782	0	0	0
2018/07/27	R209	01/11/2018			Bond Future	9.3908	73.9535	9.3386	74.3084	(0.555)	0.0000	0.0000	115,680
2018/07/27	R209	01/11/2018	1,016.01	Call	Bond Future	73,065.6500	73.0656	73,420.4800	73.4205	0.486	0	0	0
2018/07/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	01/11/2018	8.89	Put	Bond Future	4,192.7600	4.1928	3,921.5700	3.9216	(6.468)	0	0	0
2018/07/27	R209	01/11/2018	8.89	Call	Bond Future	679.7900	0.6798	763.4300	0.7634	12.304	0	0	2,000
2018/07/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/27	R209	01/11/2018	1,015.99	Call	Bond Future	73,065.6400	73.0656	73,420.4700	73.4205	0.486	0	0	0
2018/07/27	R209	01/11/2018	9.34	Call	Bond Future	1,886.1500	1.8862	2,053.3500	2.0534	8.865	0	0	0
2018/07/27	R209	01/11/2018	9.97	Put	Bond Future	773.4300	0.7734	686.6900	0.6867	(11.215)	0	0	0
2018/07/27	R209	01/11/2018	9.64	Put	Bond Future	1,366.0400	1.3660	1,231.9600	1.2320	(9.815)	0	0	0
2018/07/27	R209	01/11/2018	9.98	Call	Bond Future	4,599.3500	4.5994	4,868.6400	4.8686	5.855	0	0	0
2018/07/27	R209	01/11/2018	10.00	Put	Bond Future	734.0500	0.7341	650.8700	0.6509	(11.332)	0	0	5,850
2018/07/27	R209	01/11/2018	9.94	Call	Bond Future	4,402.9600	4.4030	4,667.3600	4.6674	6.005	0	0	0
2018/07/27	R209	01/11/2018	9.94	Put	Bond Future	814.7900	0.8148	724.3600	0.7244	(11.099)	0	0	0
2018/07/27	R209	01/11/2018	10.57	Call	Bond Future	7,655.9000	7.6559	7,975.3800	7.9754	4.173	0	0	0
2018/07/27	R209	01/11/2018	10.57	Put	Bond Future	264.0300	0.2640	228.6800	0.2287	(13.389)	0	0	0
2018/07/27	R209	07/02/2019	8.97	Put	Bond Future	4,936.1500	4.9362	4,695.1300	4.6951	(4.883)	0	0	0
2018/07/27	R209	07/02/2019			Bond Future	9.4529	75.3859	9.3990	75.7480	(0.570)	0.0000	0.0000	340
2018/07/27	R209	07/02/2019	8.96	Call	Bond Future	1,569.4500	1.5694	1,689.2000	1.6892	7.630	0	0	0
2018/07/27	R209	07/02/2019	8.96	Put	Bond Future	4,982.2000	4.9822	4,739.8600	4.7399	(4.864)	0	0	0
2018/07/27	R209	07/02/2019	8.97	Call	Bond Future	1,594.9200	1.5949	1,715.9900	1.7160	7.591	0	0	0
2018/07/27	R209	07/02/2019	8.95	Call	Bond Future	1,544.0000	1.5440	1,662.4500	1.6625	7.672	0	0	0
2018/07/27	R209	07/02/2019	8.95	Put	Bond Future	5,028.3700	5.0284	4,784.7300	4.7847	(4.845)	0	0	0
2018/07/27	R209	02/05/2019	9.70	Put	Bond Future	3,064.2800	3.0643	2,906.7600	2.9068	(5.141)	0	0	0
2018/07/27	R209	02/05/2019			Bond Future	9.5056	73.5010	9.4505	73.8673	(0.579)	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
2018/07/27	R209	02/05/2019	9.69	Call	Bond Future	4,299.4700	4.2995	4,507.1700	4.5072	4.831	0	0	0
2018/07/27	R209	02/05/2019	9.69	Put	Bond Future	3,091.9800	3.0920	2,933.4500	2.9335	(5.127)	0	0	0
2018/07/27	R209	02/05/2019	9.70	Call	Bond Future	4,336.4100	4.3364	4,545.1200	4.5451	4.813	0	0	0
2018/07/27	R209	02/05/2019	9.68	Call	Bond Future	4,262.6500	4.2626	4,469.3400	4.4693	4.849	0	0	0
2018/07/27	R209	02/05/2019	9.68	Put	Bond Future	3,119.8900	3.1199	2,960.3500	2.9604	(5.114)	0	0	0
2018/07/27	R210	02/08/2018			Bond Future	185.0484	185.0484	185.3826	185.3826	0.181	0.0000	0.0000	300
2018/07/27	R210	01/11/2018			Bond Future	185.8948	185.8948	186.2341	186.2341	0.183	0.0000	0.0000	2,149
2018/07/27	R210	07/02/2019			Bond Future	189.5290	189.5290	189.8761	189.8761	0.183	0.0000	0.0000	0
2018/07/27	R210	02/05/2019			Bond Future	190.1881	190.1881	190.5371	190.5371	0.184	0.0000	0.0000	0
2018/07/27	R212	02/08/2018			Bond Future	152.9134	152.9134	153.2362	153.2362	0.211	0.0000	0.0000	2,357
2018/07/27	R212	01/11/2018			Bond Future	155.6788	155.6788	156.0066	156.0066	0.211	0.0000	0.0000	3,476
2018/07/27	R212	07/02/2019			Bond Future	156.5686	156.5686	156.9039	156.9039	0.214	0.0000	0.0000	0
2018/07/27	R212	02/05/2019			Bond Future	159.2197	159.2197	159.5573	159.5573	0.212	0.0000	0.0000	0
2018/07/27	R213	02/08/2018	9.06	Call	Bond Future	313.1800	0.3132	412.6400	0.4126	31.758	0	0	0
2018/07/27	R213	02/08/2018	9.05	Put	Bond Future	681.8100	0.6818	472.3000	0.4723	(30.729)	0	0	0
2018/07/27	R213	02/08/2018			Bond Future	9.1096	87.4376	9.0638	87.7399	(0.502)	0.0000	0.0000	14,535
2018/07/27	R213	02/08/2018	9.07	Call	Bond Future	340.0300	0.3400	446.3600	0.4464	31.271	0	0	0
2018/07/27	R213	02/08/2018	9.07	Put	Bond Future	601.5100	0.6015	405.5800	0.4056	(32.573)	0	0	0
2018/07/27	R213	02/08/2018	9.06	Put	Bond Future	640.8800	0.6409	438.0800	0.4381	(31.644)	0	0	0
2018/07/27	R213	02/08/2018	9.05	Call	Bond Future	287.8200	0.2878	380.5700	0.3806	32.225	0	0	0
2018/07/27	R213	01/11/2018	8.65	Call	Bond Future	598.4600	0.5985	665.9500	0.6659	11.277	0	0	0
2018/07/27	R213	01/11/2018	8.64	Put	Bond Future	4,124.3400	4.1243	3,883.0500	3.8831	(5.850)	0	0	0
2018/07/27	R213	01/11/2018			Bond Future	9.1709	85.4517	9.1237	85.7591	(0.515)	0.0000	0.0000	32,593
2018/07/27	R213	01/11/2018	8.66	Call	Bond Future	615.8200	0.6158	684.7500	0.6847	11.193	0	0	0
2018/07/27	R213	01/11/2018	8.66	Put	Bond Future	4,021.8000	4.0218	3,783.3800	3.7834	(5.928)	0	0	0
2018/07/27	R213	01/11/2018	8.65	Put	Bond Future	4,072.9400	4.0729	3,833.0800	3.8331	(5.889)	0	0	0
2018/07/27	R213	01/11/2018	8.64	Call	Bond Future	581.2900	0.5813	647.3500	0.6473	11.364	0	0	0
2018/07/27	R213	07/02/2019	8.68	Call	Bond Future	1,294.4300	1.2944	1,388.1800	1.3882	7.243	0	0	0
2018/07/27	R213	07/02/2019			Bond Future	9.2404	87.1070	9.1913	87.4207	(0.531)	0.0000	0.0000	112
2018/07/27	R213	07/02/2019	8.68	Put	Bond Future	4,972.8600	4.9729	4,752.8800	4.7529	(4.424)	0	0	0
2018/07/27	R213	07/02/2019	8.69	Call	Bond Future	1,316.8700	1.3169	1,411.7400	1.4117	7.204	0	0	0
2018/07/27	R213	07/02/2019	8.70	Put	Bond Future	4,882.9900	4.8830	4,665.2500	4.6652	(4.459)	0	0	0
2018/07/27	R213	07/02/2019	8.69	Put	Bond Future	4,927.7800	4.9278	4,708.9200	4.7089	(4.441)	0	0	0
2018/07/27	R213	07/02/2019	8.70	Call	Bond Future	1,339.5300	1.3395	1,435.5200	1.4355	7.166	0	0	0
2018/07/27	R213	02/05/2019	9.49	Call	Bond Future	4,029.2300	4.0292	4,208.1600	4.2082	4.441	0	0	0
2018/07/27	R213	02/05/2019	9.48	Put	Bond Future	2,846.0500	2.8461	2,707.2300	2.7072	(4.878)	0	0	0
2018/07/27	R213	02/05/2019			Bond Future	9.2958	85.0189	9.2455	85.3358	(0.541)	0.0000	0.0000	0
2018/07/27	R213	02/05/2019	9.50	Call	Bond Future	4,065.2900	4.0653	4,245.1200	4.2451	4.424	0	0	0
2018/07/27	R213	02/05/2019	9.50	Put	Bond Future	2,794.7300	2.7947	2,657.7100	2.6577	(4.903)	0	0	0
2018/07/27	R213	02/05/2019	9.49	Put	Bond Future	2,820.2900	2.8203	2,682.3700	2.6824	(4.890)	0	0	0
2018/07/27	R213	02/05/2019	9.48	Call	Bond Future	3,993.3000	3.9933	4,171.3300	4.1713	4.458	0	0	0
2018/07/27	R214	02/08/2018	8.96	Call	Bond Future	0.3300	0.0003	0.4400	0.0004	33.333	0	0	0
2018/07/27	R214	02/08/2018			Bond Future	9.4843	75.2396	9.4286	75.6410	(0.587)	0.0000	0.0000	15,976
2018/07/27	R214	02/08/2018	8.94	Call	Bond Future	0.2000	0.0002	0.2700	0.0003	35.000	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
2018/07/27	R214	02/08/2018	8.94	Put	Bond Future	4,078.2300	4.0782	3,676.9300	3.6769	(9.840)	0	0	0
2018/07/27	R214	02/08/2018	8.96	Put	Bond Future	3,922.1500	3.9221	3,520.8900	3.5209	(10.231)	0	0	0
2018/07/27	R214	02/08/2018	8.95	Call	Bond Future	0.2600	0.0003	0.3400	0.0003	30.769	0	0	0
2018/07/27	R214	02/08/2018	8.95	Put	Bond Future	4,000.1200	4.0001	3,598.8300	3.5988	(10.032)	0	0	0
2018/07/27	R214	01/11/2018	8.99	Put	Bond Future	4,685.7800	4.6858	4,363.8200	4.3638	(6.871)	0	0	0
2018/07/27	R214	01/11/2018	8.98	Call	Bond Future	576.5800	0.5766	661.0300	0.6610	14.647	0	0	0
2018/07/27	R214	01/11/2018			Bond Future	9.5418	73.2894	9.4845	73.6977	(0.600)	0.0000	0.0000	33,162
2018/07/27	R214	01/11/2018	8.99	Call	Bond Future	593.8400	0.5938	680.1800	0.6802	14.539	0	0	0
2018/07/27	R214	01/11/2018	8.98	Put	Bond Future	4,746.0300	4.7460	4,422.1800	4.4222	(6.824)	0	0	0
2018/07/27	R214	01/11/2018	9.00	Call	Bond Future	611.4500	0.6115	699.6900	0.6997	14.431	0	0	0
2018/07/27	R214	01/11/2018	9.00	Put	Bond Future	4,625.9900	4.6260	4,305.9300	4.3059	(6.919)	0	0	0
2018/07/27	R214	07/02/2019	9.05	Put	Bond Future	5,543.8200	5.5438	5,256.4000	5.2564	(5.185)	0	0	0
2018/07/27	R214	07/02/2019			Bond Future	9.6061	74.7090	9.5470	75.1256	(0.615)	0.0000	0.0000	0
2018/07/27	R214	07/02/2019	9.04	Call	Bond Future	1,443.5000	1.4435	1,571.1400	1.5711	8.842	0	0	0
2018/07/27	R214	07/02/2019	9.04	Put	Bond Future	5,595.2500	5.5952	5,306.3100	5.3063	(5.164)	0	0	0
2018/07/27	R214	07/02/2019	9.05	Call	Bond Future	1,468.6700	1.4687	1,597.8300	1.5978	8.794	0	0	0
2018/07/27	R214	07/02/2019	9.03	Call	Bond Future	1,418.7800	1.4188	1,544.9000	1.5449	8.889	0	0	0
2018/07/27	R214	07/02/2019	9.03	Put	Bond Future	5,647.2500	5.6473	5,356.7900	5.3568	(5.143)	0	0	0
2018/07/27	R214	02/05/2019	9.87	Call	Bond Future	4,692.5300	4.6925	4,936.0200	4.9360	5.189	0	0	0
2018/07/27	R214	02/05/2019	9.85	Call	Bond Future	4,615.5500	4.6156	4,856.7800	4.8568	5.226	0	0	0
2018/07/27	R214	02/05/2019			Bond Future	9.6574	72.6666	9.5970	73.0883	(0.625)	0.0000	0.0000	0
2018/07/27	R214	02/05/2019	9.85	Put	Bond Future	3,296.6600	3.2967	3,116.2100	3.1162	(5.474)	0	0	0
2018/07/27	R214	02/05/2019	9.87	Put	Bond Future	3,238.9100	3.2389	3,060.7200	3.0607	(5.502)	0	0	0
2018/07/27	R214	02/05/2019	9.86	Call	Bond Future	4,654.1100	4.6541	4,896.4700	4.8965	5.207	0	0	0
2018/07/27	R214	02/05/2019	9.86	Put	Bond Future	3,267.8000	3.2678	3,088.4800	3.0885	(5.487)	0	0	0
2018/07/27	R248	02/08/2018	8.98	Call	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	0	0	0
2018/07/27	R248	02/08/2018	8.97	Put	Bond Future	5,342.9200	5.3429	4,828.9300	4.8289	(9.620)	0	0	0
2018/07/27	R248	02/08/2018			Bond Future	9.5244	96.1812	9.4687	96.6952	(0.585)	0.0000	0.0000	75,007
2018/07/27	R248	02/08/2018	8.99	Call	Bond Future	0.1500	0.0002	0.2100	0.0002	40.000	0	0	0
2018/07/27	R248	02/08/2018	8.99	Put	Bond Future	5,141.0300	5.1410	4,627.0700	4.6271	(9.997)	0	0	0
2018/07/27	R248	02/08/2018	8.98	Put	Bond Future	5,241.8900	5.2419	4,727.9100	4.7279	(9.805)	0	0	0
2018/07/27	R248	02/08/2018	8.97	Call	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2018/07/27	R248	01/11/2018	9.03	Call	Bond Future	722.5100	0.7225	830.4600	0.8305	14.941	0	0	0
2018/07/27	R248	01/11/2018			Bond Future	9.5827	93.4648	9.5254	93.9876	(0.598)	0.0000	0.0000	91,573
2018/07/27	R248	01/11/2018	9.01	Call	Bond Future	677.1000	0.6771	780.0200	0.7800	15.200	0	0	0
2018/07/27	R248	01/11/2018	9.01	Put	Bond Future	6,141.5200	6.1415	5,721.7100	5.7217	(6.836)	0	0	0
2018/07/27	R248	01/11/2018	9.03	Put	Bond Future	5,986.7200	5.9867	5,571.9400	5.5719	(6.928)	0	0	0
2018/07/27	R248	01/11/2018	9.02	Call	Bond Future	699.5700	0.6996	804.9900	0.8050	15.069	0	0	0
2018/07/27	R248	01/11/2018	9.02	Put	Bond Future	6,063.8000	6.0638	5,646.4900	5.6465	(6.882)	0	0	0
2018/07/27	R248	07/02/2019	9.06	Put	Bond Future	7,262.4600	7.2625	6,886.3000	6.8863	(5.180)	0	0	0
2018/07/27	R248	07/02/2019			Bond Future	9.6480	95.2752	9.5888	95.8086	(0.614)	0.0000	0.0000	0
2018/07/27	R248	07/02/2019	9.06	Call	Bond Future	1,717.9100	1.7179	1,875.1800	1.8752	9.155	0	0	0
2018/07/27	R248	07/02/2019	9.05	Put	Bond Future	7,330.9900	7.3310	6,952.8700	6.9529	(5.158)	0	0	0
2018/07/27	R248	07/02/2019	9.07	Call	Bond Future	1,749.2400	1.7492	1,908.4900	1.9085	9.104	0	0	0
2018/07/27	R248	07/02/2019	9.07	Put	Bond Future	7,194.6700	7.1947	6,820.4900	6.8205	(5.201)	0	0	0
2018/07/27	R248	07/02/2019	9.05	Call	Bond Future	1,687.1500	1.6872	1,842.4600	1.8425	9.205	0	0	0
2018/07/27	R248	02/05/2019	9.90	Put	Bond Future	4,109.4200	4.1094	3,879.8700	3.8799	(5.586)	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
2018/07/27	R248	02/05/2019			Bond Future	9.7001	92.4371	9.6396	92.9771	(0.624)	0.0000	0.0000	0
2018/07/27	R248	02/05/2019	9.90	Call	Bond Future	5,852.8800	5.8529	6,163.3100	6.1633	5.304	0	0	0
2018/07/27	R248	02/05/2019	9.91	Call	Bond Future	5,901.8100	5.9018	6,213.7000	6.2137	5.285	0	0	0
2018/07/27	R248	02/05/2019	9.89	Put	Bond Future	4,146.4600	4.1465	3,915.4500	3.9155	(5.571)	0	0	0
2018/07/27	R248	02/05/2019	9.91	Put	Bond Future	4,072.6700	4.0727	3,844.5800	3.8446	(5.601)	0	0	0
2018/07/27	R248	02/05/2019	9.89	Call	Bond Future	5,804.0900	5.8041	6,113.0600	6.1131	5.323	0	0	0
Total													1353618