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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2018 TO 14/08/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	2025	01/11/2018			Bond Future	133.3403	133.3403	133.3319	133.3319	(0.006)	0.0000	0.0000	365
2018/08/14	2025	07/02/2019			Bond Future	134.5292	134.5292	134.5197	134.5197	(0.007)	0.0000	0.0000	0
2018/08/14	2025	02/05/2019			Bond Future	136.7890	136.7890	136.7800	136.7800	(0.007)	0.0000	0.0000	0
2018/08/14	2029	01/11/2018			Bond Future	99.7101	99.7101	99.7044	99.7044	(0.006)	0.0000	0.0000	1,600
2018/08/14	2029	07/02/2019			Bond Future	101.6568	101.6568	101.6502	101.6502	(0.006)	0.0000	0.0000	0
2018/08/14	2029	02/05/2019			Bond Future	102.2919	102.2919	102.2858	102.2858	(0.006)	0.0000	0.0000	0
2018/08/14	2030	01/11/2018	8.60	Call	Bond Future	118.6900	0.1187	141.1100	0.1411	18.890	0	0	0
2018/08/14	2030	01/11/2018	8.58	Put	Bond Future	6,022.6000	6.0226	5,709.4400	5.7094	(5.200)	0	0	0
2018/08/14	2030	01/11/2018			Bond Future	9.4714	92.0656	9.4190	92.3995	(0.553)	0.0000	0.0000	50,795
2018/08/14	2030	01/11/2018	8.60	Put	Bond Future	5,895.0900	5.8951	5,583.6200	5.5836	(5.284)	0	0	0
2018/08/14	2030	01/11/2018	8.58	Call	Bond Future	107.8500	0.1079	128.5800	0.1286	19.221	0	0	0
2018/08/14	2030	01/11/2018	8.59	Put	Bond Future	5,958.7400	5.9587	5,646.4100	5.6464	(5.242)	0	0	0
2018/08/14	2030	01/11/2018	8.59	Call	Bond Future	113.2000	0.1132	134.7600	0.1348	19.046	0	0	0
2018/08/14	2030	07/02/2019	8.62	Call	Bond Future	522.1500	0.5222	577.6300	0.5776	10.625	0	0	0
2018/08/14	2030	07/02/2019			Bond Future	9.5543	89.8370	9.4999	90.1762	(0.569)	0.0000	0.0000	167
2018/08/14	2030	07/02/2019	8.63	Call	Bond Future	534.7300	0.5347	591.2300	0.5912	10.566	0	0	0
2018/08/14	2030	07/02/2019	8.62	Put	Bond Future	6,603.0800	6.6031	6,319.4300	6.3194	(4.296)	0	0	0
2018/08/14	2030	07/02/2019	8.63	Put	Bond Future	6,547.7000	6.5477	6,265.0700	6.2651	(4.316)	0	0	0
2018/08/14	2030	07/02/2019	8.64	Call	Bond Future	547.5300	0.5475	605.0400	0.6050	10.504	0	0	0
2018/08/14	2030	07/02/2019	8.64	Put	Bond Future	6,492.5900	6.4926	6,210.9700	6.2110	(4.338)	0	0	0
2018/08/14	2030	07/02/2019	9.40	Put	Bond Future	3,112.6400	3.1126	2,924.1400	2.9241	(6.056)	0	0	0
2018/08/14	2030	07/02/2019	9.40	Call	Bond Future	2,145.0500	2.1450	2,295.6800	2.2957	7.022	0	0	920
2018/08/14	2030	07/02/2019	8.70	Put	Bond Future	6,167.9200	6.1679	5,892.6100	5.8926	(4.464)	0	0	0
2018/08/14	2030	07/02/2019	8.70	Call	Bond Future	628.9200	0.6289	692.7400	0.6927	10.148	0	0	920
2018/08/14	2030	02/05/2019	9.41	Call	Bond Future	2,486.6600	2.4867	2,638.3500	2.6383	6.100	0	0	0
2018/08/14	2030	02/05/2019			Bond Future	9.6316	91.3292	9.5752	91.6747	(0.585)	0.0000	0.0000	0
2018/08/14	2030	02/05/2019	9.39	Call	Bond Future	2,429.8200	2.4298	2,579.3000	2.5793	6.152	0	0	0
2018/08/14	2030	02/05/2019	9.39	Put	Bond Future	3,924.0800	3.9241	3,728.0600	3.7281	(4.995)	0	0	0
2018/08/14	2030	02/05/2019	9.41	Put	Bond Future	3,855.9500	3.8560	3,662.1400	3.6621	(5.026)	0	0	0
2018/08/14	2030	02/05/2019	9.40	Call	Bond Future	2,458.1500	2.4581	2,608.7400	2.6087	6.126	0	0	0
2018/08/14	2030	02/05/2019	9.40	Put	Bond Future	3,889.9000	3.8899	3,694.9900	3.6950	(5.011)	0	0	0
2018/08/14	2032	01/11/2018	8.77	Put	Bond Future	6,563.0200	6.5630	6,227.7900	6.2278	(5.108)	0	0	0
2018/08/14	2032	01/11/2018			Bond Future	9.6593	90.3552	9.6069	90.7162	(0.542)	0.0000	0.0000	37,817
2018/08/14	2032	01/11/2018	8.76	Call	Bond Future	139.4100	0.1394	164.2500	0.1643	17.818	0	0	0
2018/08/14	2032	01/11/2018	8.76	Put	Bond Future	6,632.4600	6.6325	6,296.3100	6.2963	(5.068)	0	0	0
2018/08/14	2032	01/11/2018	8.77	Call	Bond Future	145.7400	0.1457	171.5000	0.1715	17.675	0	0	0
2018/08/14	2032	01/11/2018	8.75	Call	Bond Future	133.3000	0.1333	157.2400	0.1572	17.959	0	0	0
2018/08/14	2032	01/11/2018	8.75	Put	Bond Future	6,702.2000	6.7022	6,365.1500	6.3651	(5.029)	0	0	0
2018/08/14	2032	07/02/2019	8.81	Call	Bond Future	592.7200	0.5927	654.0600	0.6541	10.349	0	0	0

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2018/08/14	2032	07/02/2019	8.80	Put	Bond Future	7,286.1500		7.2862	6,979.6400	6.9796	(4.207)	0	0	0
2018/08/14	2032	07/02/2019			Bond Future	9.7443		92.1029	9.6901	92.4696	(0.556)	0.0000	0.0000	456
2018/08/14	2032	07/02/2019	8.82	Call	Bond Future	606.7800		0.6068	669.2200	0.6692	10.290	0	0	0
2018/08/14	2032	07/02/2019	8.82	Put	Bond Future	7,164.9600		7.1650	6,860.6500	6.8607	(4.247)	0	0	0
2018/08/14	2032	07/02/2019	8.81	Put	Bond Future	7,225.4800		7.2255	6,920.0700	6.9201	(4.227)	0	0	0
2018/08/14	2032	07/02/2019	8.80	Call	Bond Future	578.7300		0.5787	638.9700	0.6390	10.409	0	0	0
2018/08/14	2032	02/05/2019	9.61	Call	Bond Future	2,761.8400		2.7618	2,928.1000	2.9281	6.020	0	0	0
2018/08/14	2032	02/05/2019	9.62	Put	Bond Future	4,130.9300		4.1309	3,924.7400	3.9247	(4.991)	0	0	0
2018/08/14	2032	02/05/2019			Bond Future	9.8193		89.4776	9.7632	89.8513	(0.571)	0.0000	0.0000	0
2018/08/14	2032	02/05/2019	9.61	Put	Bond Future	4,167.7500		4.1677	3,960.3900	3.9604	(4.975)	0	0	0
2018/08/14	2032	02/05/2019	9.62	Call	Bond Future	2,792.9100		2.7929	2,960.3400	2.9603	5.995	0	0	0
2018/08/14	2032	02/05/2019	9.63	Call	Bond Future	2,824.4600		2.8245	2,993.0700	2.9931	5.970	0	0	0
2018/08/14	2032	02/05/2019	9.63	Put	Bond Future	4,094.6700		4.0947	3,889.6600	3.8897	(5.007)	0	0	0
2018/08/14	2033	01/11/2018			Bond Future	103.0370		103.0370	103.0310	103.0310	(0.006)	0.0000	0.0000	5,770
2018/08/14	2033	07/02/2019			Bond Future	105.0487		105.0487	105.0418	105.0418	(0.007)	0.0000	0.0000	0
2018/08/14	2033	02/05/2019			Bond Future	105.6687		105.6687	105.6622	105.6622	(0.006)	0.0000	0.0000	0
2018/08/14	2037	01/11/2018	9.03	Call	Bond Future	252.3000		0.2523	279.0300	0.2790	10.595	0	0	0
2018/08/14	2037	01/11/2018			Bond Future	9.8027		91.2702	9.7660	91.5539	(0.375)	0.0000	0.0000	49,450
2018/08/14	2037	01/11/2018	9.01	Call	Bond Future	232.4200		0.2324	257.4100	0.2574	10.752	0	0	0
2018/08/14	2037	01/11/2018	9.01	Put	Bond Future	6,677.0500		6.6771	6,418.3600	6.4184	(3.874)	0	0	0
2018/08/14	2037	01/11/2018	9.03	Put	Bond Future	6,525.7300		6.5257	6,268.7800	6.2688	(3.937)	0	0	0
2018/08/14	2037	01/11/2018	9.02	Call	Bond Future	242.1700		0.2422	268.0200	0.2680	10.674	0	0	0
2018/08/14	2037	01/11/2018	9.02	Put	Bond Future	6,601.1400		6.6011	6,343.3100	6.3433	(3.906)	0	0	0
2018/08/14	2037	07/02/2019	9.06	Put	Bond Future	7,491.6000		7.4916	7,261.1700	7.2612	(3.076)	0	0	0
2018/08/14	2037	07/02/2019	9.05	Call	Bond Future	895.6600		0.8957	952.3000	0.9523	6.324	0	0	0
2018/08/14	2037	07/02/2019			Bond Future	9.8802		88.7757	9.8424	89.0636	(0.383)	0.0000	0.0000	650
2018/08/14	2037	07/02/2019	9.06	Call	Bond Future	914.3700		0.9144	971.9100	0.9719	6.293	0	0	0
2018/08/14	2037	07/02/2019	9.05	Put	Bond Future	7,557.6000		7.5576	7,326.2700	7.3263	(3.061)	0	0	0
2018/08/14	2037	07/02/2019	9.07	Call	Bond Future	933.3400		0.9333	991.7800	0.9918	6.261	0	0	0
2018/08/14	2037	07/02/2019	9.07	Put	Bond Future	7,425.9800		7.4260	7,196.4500	7.1964	(3.091)	0	0	0
2018/08/14	2037	02/05/2019	9.81	Put	Bond Future	4,416.8200		4.4168	4,257.7900	4.2578	(3.601)	0	0	0
2018/08/14	2037	02/05/2019			Bond Future	9.9513		90.2501	9.9122	90.5437	(0.393)	0.0000	0.0000	0
2018/08/14	2037	02/05/2019	9.80	Call	Bond Future	3,312.1500		3.3121	3,445.7500	3.4457	4.034	0	0	0
2018/08/14	2037	02/05/2019	9.80	Put	Bond Future	4,456.7400		4.4567	4,296.7800	4.2968	(3.589)	0	0	0
2018/08/14	2037	02/05/2019	9.81	Call	Bond Future	3,348.6000		3.3486	3,483.1300	3.4831	4.017	0	0	0
2018/08/14	2037	02/05/2019	9.79	Call	Bond Future	3,276.2000		3.2762	3,408.8800	3.4089	4.050	0	0	0
2018/08/14	2037	02/05/2019	9.79	Put	Bond Future	4,497.2600		4.4973	4,336.3800	4.3364	(3.577)	0	0	0
2018/08/14	2038	01/11/2018			Bond Future	123.0244		123.0244	123.0175	123.0175	(0.006)	0.0000	0.0000	9,641
2018/08/14	2038	07/02/2019			Bond Future	123.8352		123.8352	123.8272	123.8272	(0.006)	0.0000	0.0000	0
2018/08/14	2038	02/05/2019			Bond Future	125.9152		125.9152	125.9078	125.9078	(0.006)	0.0000	0.0000	0
2018/08/14	2040	01/11/2018	9.09	Put	Bond Future	7,158.2200		7.1582	6,917.1100	6.9171	(3.368)	0	0	0
2018/08/14	2040	01/11/2018	9.80	Call	Bond Future	1,922.3600		1.9224	2,031.8600	2.0319	5.696	0	0	3,540
2018/08/14	2040	01/11/2018			Bond Future	9.8825		94.5913	9.8509	94.8528	(0.319)	0.0000	0.0000	23,588
2018/08/14	2040	01/11/2018	9.08	Call	Bond Future	208.1000		0.2081	227.6800	0.2277	9.409	0	0	0

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2018/08/14	2040	01/11/2018	9.08	Put	Bond Future	7,241.2600	7.2413	6,999.3900	6.9994	(3.340)	0	0	0
2018/08/14	2040	01/11/2018	9.20	Put	Bond Future	6,276.3000	6.2763	6,044.7300	6.0447	(3.690)	0	0	0
2018/08/14	2040	01/11/2018	9.20	Call	Bond Future	348.0700	0.3481	377.9500	0.3780	8.584	0	0	3,540
2018/08/14	2040	01/11/2018	9.80	Put	Bond Future	2,608.1800	2.6082	2,456.2300	2.4562	(5.826)	0	0	0
2018/08/14	2040	01/11/2018	9.09	Call	Bond Future	217.8800	0.2179	238.2200	0.2382	9.335	0	0	0
2018/08/14	2040	01/11/2018	9.10	Put	Bond Future	7,075.5700	7.0756	6,835.2300	6.8352	(3.397)	0	0	0
2018/08/14	2040	01/11/2018	9.07	Call	Bond Future	198.7200	0.1987	217.5600	0.2176	9.481	0	0	0
2018/08/14	2040	01/11/2018	9.10	Put	Bond Future	7,324.8500	7.3249	7,082.2400	7.0822	(3.312)	0	0	0
2018/08/14	2040	01/11/2018	9.07	Call	Bond Future	227.9200	0.2279	249.0300	0.2490	9.262	0	0	2,950
2018/08/14	2040	01/11/2018	8.50	Put	Bond Future	12,670.2300	12.6702	12,410.0500	12.4101	(2.053)	0	0	0
2018/08/14	2040	01/11/2018	8.50	Call	Bond Future	10.2000	0.0102	11.4700	0.0115	12.451	0	0	2,950
2018/08/14	2040	07/02/2019	9.11	Put	Bond Future	8,237.0800	8.2371	8,020.0700	8.0201	(2.635)	0	0	0
2018/08/14	2040	07/02/2019	9.13	Call	Bond Future	916.1900	0.9162	966.1500	0.9661	5.453	0	0	0
2018/08/14	2040	07/02/2019			Bond Future	9.9598	91.9104	9.9273	92.1757	(0.326)	0.0000	0.0000	100
2018/08/14	2040	07/02/2019	9.11	Call	Bond Future	876.2500	0.8763	924.5500	0.9245	5.512	0	0	0
2018/08/14	2040	07/02/2019	9.13	Put	Bond Future	8,093.1400	8.0931	7,877.7900	7.8778	(2.661)	0	0	0
2018/08/14	2040	07/02/2019	9.12	Put	Bond Future	8,164.9000	8.1649	7,948.7100	7.9487	(2.648)	0	0	0
2018/08/14	2040	07/02/2019	9.12	Call	Bond Future	896.0800	0.8961	945.2000	0.9452	5.482	0	0	0
2018/08/14	2040	02/05/2019	9.88	Put	Bond Future	4,833.2500	4.8332	4,684.9500	4.6850	(3.068)	0	0	0
2018/08/14	2040	02/05/2019	9.89	Call	Bond Future	3,650.2000	3.6502	3,773.1800	3.7732	3.369	0	0	0
2018/08/14	2040	02/05/2019			Bond Future	10.0304	93.4370	9.9968	93.7074	(0.335)	0.0000	0.0000	0
2018/08/14	2040	02/05/2019	9.90	Call	Bond Future	3,689.4300	3.6894	3,813.2500	3.8132	3.356	0	0	0
2018/08/14	2040	02/05/2019	9.90	Put	Bond Future	4,747.1600	4.7472	4,600.5400	4.6005	(3.089)	0	0	0
2018/08/14	2040	02/05/2019	9.88	Call	Bond Future	3,611.5000	3.6115	3,733.6400	3.7336	3.382	0	0	0
2018/08/14	2040	02/05/2019	9.89	Put	Bond Future	4,789.8800	4.7899	4,642.4200	4.6424	(3.079)	0	0	0
2018/08/14	2044	01/11/2018	9.12	Call	Bond Future	230.8100	0.2308	256.5200	0.2565	11.139	0	0	0
2018/08/14	2044	01/11/2018			Bond Future	9.9104	91.6149	9.8737	91.9231	(0.370)	0.0000	0.0000	38,585
2018/08/14	2044	01/11/2018	9.12	Put	Bond Future	7,292.1800	7.2922	7,009.7600	7.0098	(3.873)	0	0	0
2018/08/14	2044	01/11/2018	9.13	Call	Bond Future	241.3000	0.2413	267.9700	0.2680	11.053	0	0	0
2018/08/14	2044	01/11/2018	9.14	Put	Bond Future	7,123.5500	7.1236	6,843.0700	6.8431	(3.937)	0	0	0
2018/08/14	2044	01/11/2018	9.13	Put	Bond Future	7,207.5700	7.2076	6,926.1100	6.9261	(3.905)	0	0	0
2018/08/14	2044	01/11/2018	9.14	Call	Bond Future	252.2200	0.2522	279.8700	0.2799	10.963	0	0	0
2018/08/14	2044	07/02/2019	9.18	Put	Bond Future	8,096.3800	8.0964	7,846.7100	7.8467	(3.084)	0	0	0
2018/08/14	2044	07/02/2019			Bond Future	9.9849	89.0017	9.9472	89.3147	(0.378)	0.0000	0.0000	108
2018/08/14	2044	07/02/2019	9.17	Call	Bond Future	978.5100	0.9785	1,040.7600	1.0408	6.362	0	0	0
2018/08/14	2044	07/02/2019	9.17	Put	Bond Future	8,168.9800	8.1690	7,918.3000	7.9183	(3.069)	0	0	0
2018/08/14	2044	07/02/2019	9.18	Call	Bond Future	999.9700	1.0000	1,063.2300	1.0632	6.326	0	0	0
2018/08/14	2044	07/02/2019	9.16	Call	Bond Future	957.3500	0.9573	1,018.5900	1.0186	6.397	0	0	0
2018/08/14	2044	07/02/2019	9.16	Put	Bond Future	8,242.0300	8.2420	7,990.3400	7.9903	(3.054)	0	0	0
2018/08/14	2044	02/05/2019	9.90	Call	Bond Future	3,689.9000	3.6899	3,835.6500	3.8356	3.950	0	0	0
2018/08/14	2044	02/05/2019			Bond Future	10.0527	90.4800	10.0138	90.7988	(0.387)	0.0000	0.0000	0
2018/08/14	2044	02/05/2019	9.90	Put	Bond Future	4,952.2000	4.9522	4,779.1000	4.7791	(3.495)	0	0	0
2018/08/14	2044	02/05/2019	9.91	Call	Bond Future	3,729.6300	3.7296	3,876.3700	3.8764	3.934	0	0	0
2018/08/14	2044	02/05/2019	9.92	Put	Bond Future	4,864.8500	4.8649	4,693.7300	4.6937	(3.517)	0	0	0
2018/08/14	2044	02/05/2019	9.91	Put	Bond Future	4,908.3600	4.9084	4,736.2500	4.7363	(3.506)	0	0	0
2018/08/14	2044	02/05/2019	9.92	Call	Bond Future	3,769.5500	3.7695	3,917.2800	3.9173	3.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	2046	01/11/2018			Bond Future	115.7497	115.7497	116.4155	116.4155	0.575	0.0000	0.0000	11,966
2018/08/14	2046	07/02/2019			Bond Future	118.0096	118.0096	118.6873	118.6873	0.574	0.0000	0.0000	0
2018/08/14	2046	02/05/2019			Bond Future	118.3065	118.3065	118.9963	118.9963	0.583	0.0000	0.0000	0
2018/08/14	2050	01/11/2018			Bond Future	122.8999	122.8999	121.8580	121.8580	(0.848)	0.0000	0.0000	9,954
2018/08/14	2050	07/02/2019			Bond Future	123.5279	123.5279	122.4648	122.4648	(0.861)	0.0000	0.0000	0
2018/08/14	2050	02/05/2019			Bond Future	125.6028	125.6028	124.5224	124.5224	(0.860)	0.0000	0.0000	0
2018/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	AL37	01/11/2018			Index Future	590.2210	590.2210	591.3030	591.3030	0.183	0.0000	0.0000	0
2018/08/14	AL37	07/02/2019			Index Future	601.6390	601.6390	602.7350	602.7350	0.182	0.0000	0.0000	0
2018/08/14	AL37	02/05/2019			Index Future	611.6390	611.6390	612.7580	612.7580	0.183	0.0000	0.0000	0
2018/08/14	AL7T	01/11/2018			Index Future	683.5890	683.5890	685.6750	685.6750	0.305	0.0000	0.0000	0
2018/08/14	AL7T	07/02/2019			Index Future	696.8140	696.8140	698.9320	698.9320	0.304	0.0000	0.0000	0
2018/08/14	AL7T	02/05/2019			Index Future	708.3950	708.3950	710.5540	710.5540	0.305	0.0000	0.0000	0
2018/08/14	ALBI	01/11/2018			Index Future	620.0710	620.0710	621.9270	621.9270	0.299	0.0000	0.0000	863
2018/08/14	ALBI	07/02/2019			Index Future	632.0670	632.0670	633.9510	633.9510	0.298	0.0000	0.0000	0
2018/08/14	ALBI	02/05/2019			Index Future	642.5720	642.5720	644.4920	644.4920	0.299	0.0000	0.0000	0
2018/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C048	28/02/2048			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/14	ES33	01/11/2018			Bond Future	11.0724	75.2999	11.0350	75.5174	(0.338)	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	ES33	07/02/2019			Bond Future	11.2072	76.7565	11.1685	76.9772	(0.346)	0.0000	0.0000	0
2018/08/14	ES33	02/05/2019			Bond Future	11.3230	74.2420	11.2829	74.4671	(0.355)	0.0000	0.0000	0
2018/08/14	ES42	01/11/2018			Bond Future	11.2792	77.5096	11.2418	77.7566	(0.331)	0.0000	0.0000	7,957
2018/08/14	ES42	07/02/2019			Bond Future	11.4056	79.0087	11.3669	79.2595	(0.339)	0.0000	0.0000	0
2018/08/14	ES42	02/05/2019			Bond Future	11.5195	76.0611	11.4793	76.3168	(0.348)	0.0000	0.0000	0
2018/08/14	GOVI	01/11/2018	653.50	Put	GOVI	384,520.0000	38.4520	364,980.0000	36.4980	(5.082)	0	0	0
2018/08/14	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	01/11/2018			GOVI	615.0480	615.0480	617.0020	617.0020	0.318	0.0000	0.0000	466
2018/08/14	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	01/11/2018	653.49	Put	GOVI	384,420.0000	38.4420	364,880.0000	36.4880	(5.083)	0	0	0
2018/08/14	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	01/11/2018	653.51	Put	GOVI	384,620.0000	38.4620	365,080.0000	36.5080	(5.080)	0	0	0
2018/08/14	GOVI	07/02/2019	666.53	Put	GOVI	395,840.0000	39.5840	375,990.0000	37.5990	(5.015)	0	0	0
2018/08/14	GOVI	07/02/2019			GOVI	626.9460	626.9460	628.9310	628.9310	0.317	0.0000	0.0000	0
2018/08/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	07/02/2019	666.52	Put	GOVI	395,740.0000	39.5740	375,890.0000	37.5890	(5.016)	0	0	0
2018/08/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	07/02/2019	666.51	Put	GOVI	395,640.0000	39.5640	375,790.0000	37.5790	(5.017)	0	0	0
2018/08/14	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	02/05/2019	647.88	Put	GOVI	105,130.0000	10.5130	84,910.0000	8.4910	(19.233)	0	0	0
2018/08/14	GOVI	02/05/2019	647.86	Put	GOVI	104,930.0000	10.4930	84,710.0000	8.4710	(19.270)	0	0	0
2018/08/14	GOVI	02/05/2019			GOVI	637.3670	637.3670	639.3890	639.3890	0.317	0.0000	0.0000	0
2018/08/14	GOVI	02/05/2019	647.87	Put	GOVI	105,030.0000	10.5030	84,810.0000	8.4810	(19.252)	0	0	0
2018/08/14	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/14	IGOV	01/11/2018			Index Future	253.7690	253.7690	253.5730	253.5730	(0.077)	0.0000	0.0000	742
2018/08/14	IGOV	07/02/2019			Index Future	258.7250	258.7250	258.5230	258.5230	(0.078)	0.0000	0.0000	0
2018/08/14	IGOV	02/05/2019			Index Future	263.0720	263.0720	262.8680	262.8680	(0.078)	0.0000	0.0000	0
2018/08/14	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/14	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/08/14	IS01	22/03/2019			Interest Rate Swap	99.6100	99.6100	99.6100	99.6100	0.000	0.0000	0.0000	0
2018/08/14	IS01	20/06/2019			Interest Rate Swap	102.1000	102.1000	102.0800	102.0800	(0.020)	0.0000	0.0000	0
2018/08/14	IS01	19/09/2019			Interest Rate Swap	100.0700	100.0700	100.0500	100.0500	(0.020)	0.0000	0.0000	0
2018/08/14	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/14	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/08/14	IS02	15/03/2019			Interest Rate Swap	99.3500	99.3500	99.3400	99.3400	(0.010)	0.0000	0.0000	0
2018/08/14	IS02	21/06/2019			Interest Rate Swap	99.8400	99.8400	99.8200	99.8200	(0.020)	0.0000	0.0000	0
2018/08/14	IS02	20/09/2019			Interest Rate Swap	102.0700	102.0700	102.0500	102.0500	(0.020)	0.0000	0.0000	0
2018/08/14	IS02	20/12/2019			Interest Rate Swap	103.1300	103.1300	103.0900	103.0900	(0.039)	0.0000	0.0000	0
2018/08/14	IS02	23/03/2020			Interest Rate Swap	99.2800	99.2800	99.2200	99.2200	(0.060)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.8800	102.8800	(0.078)	0.0000	0.0000	0
2018/08/14	IS02	21/09/2020			Interest Rate Swap	100.0900	100.0900	99.9900	99.9900	(0.100)	0.0000	0.0000	0
2018/08/14	IS05	17/12/2020			Interest Rate Swap	97.0200	97.0200	96.9100	96.9100	(0.113)	0.0000	0.0000	0
2018/08/14	IS05	16/03/2021			Interest Rate Swap	96.3300	96.3300	96.2000	96.2000	(0.135)	0.0000	0.0000	0
2018/08/14	IS05	15/06/2021			Interest Rate Swap	95.6100	95.6100	95.4700	95.4700	(0.146)	0.0000	0.0000	0
2018/08/14	IS05	21/09/2021			Interest Rate Swap	95.8800	95.8800	95.7200	95.7200	(0.167)	0.0000	0.0000	0
2018/08/14	IS05	21/12/2021			Interest Rate Swap	98.1500	98.1500	97.9700	97.9700	(0.183)	0.0000	0.0000	51
2018/08/14	IS05	15/03/2022			Interest Rate Swap	98.3500	98.3500	98.1400	98.1400	(0.214)	0.0000	0.0000	0
2018/08/14	IS05	21/06/2022			Interest Rate Swap	99.6200	99.6200	99.4000	99.4000	(0.221)	0.0000	0.0000	0
2018/08/14	IS05	20/09/2022			Interest Rate Swap	103.5900	103.5900	103.3500	103.3500	(0.232)	0.0000	0.0000	0
2018/08/14	IS05	20/12/2022			Interest Rate Swap	104.8900	104.8900	104.6400	104.6400	(0.238)	0.0000	0.0000	0
2018/08/14	IS05	22/03/2023			Interest Rate Swap	98.3800	98.3800	98.1000	98.1000	(0.285)	0.0000	0.0000	0
2018/08/14	IS05	20/06/2023			Interest Rate Swap	104.4300	104.4300	104.1500	104.1500	(0.268)	0.0000	0.0000	0
2018/08/14	IS05	19/09/2023			Interest Rate Swap	100.0200	100.0200	99.7200	99.7200	(0.300)	0.0000	0.0000	0
2018/08/14	IS10	17/12/2025			Interest Rate Swap	97.1300	97.1300	96.7300	96.7300	(0.412)	0.0000	0.0000	0
2018/08/14	IS10	16/03/2026			Interest Rate Swap	94.2000	94.2000	93.7900	93.7900	(0.435)	0.0000	0.0000	0
2018/08/14	IS10	15/06/2026			Interest Rate Swap	93.0000	93.0000	92.5700	92.5700	(0.462)	0.0000	0.0000	0
2018/08/14	IS10	21/09/2026			Interest Rate Swap	95.1900	95.1900	94.7400	94.7400	(0.473)	0.0000	0.0000	0
2018/08/14	IS10	21/12/2026			Interest Rate Swap	98.9600	98.9600	98.5100	98.5100	(0.455)	0.0000	0.0000	0
2018/08/14	IS10	15/03/2027			Interest Rate Swap	97.5700	97.5700	97.1000	97.1000	(0.482)	0.0000	0.0000	0
2018/08/14	IS10	21/06/2027			Interest Rate Swap	99.6600	99.6600	99.1800	99.1800	(0.482)	0.0000	0.0000	0
2018/08/14	IS10	20/09/2027			Interest Rate Swap	105.0700	105.0700	104.5900	104.5900	(0.457)	0.0000	0.0000	0
2018/08/14	IS10	20/12/2027			Interest Rate Swap	105.4400	105.4400	104.9600	104.9600	(0.455)	0.0000	0.0000	0
2018/08/14	IS10	22/03/2028			Interest Rate Swap	99.0500	99.0500	98.5700	98.5700	(0.485)	0.0000	0.0000	0
2018/08/14	IS10	20/06/2028			Interest Rate Swap	106.1500	106.1500	105.6800	105.6800	(0.443)	0.0000	0.0000	0
2018/08/14	IS10	19/09/2028			Interest Rate Swap	99.8200	99.8200	99.3400	99.3400	(0.481)	0.0000	0.0000	0
2018/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/14	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/14	R023	01/11/2018	10.58	Call	Bond Future	6,954.8600	6.9549	7,143.3600	7.1434	2.710	0	0	0
2018/08/14	R023	01/11/2018	10.57	Put	Bond Future	0.4400	0.0004	0.3000	0.0003	(31.818)	0	0	0
2018/08/14	R023	01/11/2018			Bond Future	8.4978	98.7607	8.4439	98.9493	(0.635)	0.0000	0.0000	38,294
2018/08/14	R023	01/11/2018	10.59	Call	Bond Future	6,986.7400	6.9867	7,175.2500	7.1752	2.698	0	0	0
2018/08/14	R023	01/11/2018	10.59	Put	Bond Future	0.4000	0.0004	0.2700	0.0003	(32.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	R023	01/11/2018	10.58	Put	Bond Future	0.4200	0.0004	0.2800	0.0003	(33.333)	0	0	0
2018/08/14	R023	01/11/2018	10.57	Call	Bond Future	6,922.9700	6.9230	7,111.4700	7.1115	2.723	0	0	0
2018/08/14	R023	07/02/2019	10.59	Call	Bond Future	6,342.0900	6.3421	6,526.7000	6.5267	2.911	0	0	0
2018/08/14	R023	07/02/2019			Bond Future	8.6007	100.6710	8.5428	100.8621	(0.673)	0.0000	0.0000	0
2018/08/14	R023	07/02/2019	10.57	Call	Bond Future	6,283.4800	6.2835	6,467.8300	6.4678	2.934	0	0	0
2018/08/14	R023	07/02/2019	10.57	Put	Bond Future	47.4700	0.0475	40.7600	0.0408	(14.135)	0	0	0
2018/08/14	R023	07/02/2019	10.59	Put	Bond Future	45.3100	0.0453	38.8600	0.0389	(14.235)	0	0	0
2018/08/14	R023	07/02/2019	10.58	Call	Bond Future	6,312.7800	6.3128	6,497.2600	6.4973	2.922	0	0	0
2018/08/14	R023	07/02/2019	10.58	Put	Bond Future	46.3800	0.0464	39.8000	0.0398	(14.187)	0	0	0
2018/08/14	R023	02/05/2019	8.45	Call	Bond Future	1,110.9900	1.1110	1,193.2500	1.1933	7.404	0	0	0
2018/08/14	R023	02/05/2019	8.44	Put	Bond Future	1,880.9300	1.8809	1,767.5000	1.7675	(6.031)	0	0	0
2018/08/14	R023	02/05/2019			Bond Future	8.6896	98.4162	8.6275	98.6112	(0.716)	0.0000	0.0000	0
2018/08/14	R023	02/05/2019	8.46	Call	Bond Future	1,126.9800	1.1270	1,209.9300	1.2099	7.360	0	0	0
2018/08/14	R023	02/05/2019	8.46	Put	Bond Future	1,849.5600	1.8496	1,737.5100	1.7375	(6.058)	0	0	0
2018/08/14	R023	02/05/2019	8.45	Put	Bond Future	1,865.1900	1.8652	1,752.4500	1.7525	(6.044)	0	0	0
2018/08/14	R023	02/05/2019	8.44	Call	Bond Future	1,095.1100	1.0951	1,176.6800	1.1767	7.449	0	0	0
2018/08/14	R035	01/11/2018	8.93	Call	Bond Future	196.8800	0.1969	215.1700	0.2152	9.290	0	0	0
2018/08/14	R035	01/11/2018	8.92	Put	Bond Future	6,826.7900	6.8268	6,601.1800	6.6012	(3.305)	0	0	0
2018/08/14	R035	01/11/2018			Bond Future	9.7427	94.5985	9.7110	94.8417	(0.325)	0.0000	0.0000	70,441
2018/08/14	R035	01/11/2018	8.94	Call	Bond Future	205.8500	0.2059	224.8300	0.2248	9.220	0	0	0
2018/08/14	R035	01/11/2018	8.94	Put	Bond Future	6,674.8500	6.6749	6,450.6000	6.4506	(3.360)	0	0	0
2018/08/14	R035	01/11/2018	8.93	Put	Bond Future	6,750.6200	6.7506	6,525.6800	6.5257	(3.332)	0	0	0
2018/08/14	R035	01/11/2018	8.92	Call	Bond Future	188.2100	0.1882	205.8300	0.2058	9.362	0	0	0
2018/08/14	R035	07/02/2019	8.98	Call	Bond Future	831.0800	0.8311	876.4800	0.8765	5.463	0	0	0
2018/08/14	R035	07/02/2019			Bond Future	9.8269	96.4284	9.7942	96.6751	(0.332)	0.0000	0.0000	298
2018/08/14	R035	07/02/2019	8.96	Call	Bond Future	795.0900	0.7951	838.9900	0.8390	5.521	0	0	0
2018/08/14	R035	07/02/2019	8.96	Put	Bond Future	7,687.9000	7.6879	7,485.0700	7.4851	(2.638)	0	0	0
2018/08/14	R035	07/02/2019	8.98	Put	Bond Future	7,556.4400	7.5564	7,355.1100	7.3551	(2.664)	0	0	0
2018/08/14	R035	07/02/2019	8.97	Call	Bond Future	813.0400	0.8130	857.7000	0.8577	5.493	0	0	0
2018/08/14	R035	07/02/2019	8.97	Put	Bond Future	7,622.0700	7.6221	7,420.0000	7.4200	(2.651)	0	0	0
2018/08/14	R035	02/05/2019	9.74	Put	Bond Future	4,479.5000	4.4795	4,340.6700	4.3407	(3.099)	0	0	0
2018/08/14	R035	02/05/2019			Bond Future	9.8966	93.5328	9.8628	93.7844	(0.341)	0.0000	0.0000	0
2018/08/14	R035	02/05/2019	9.74	Call	Bond Future	3,304.2500	3.3043	3,417.0000	3.4170	3.412	0	0	0
2018/08/14	R035	02/05/2019	9.75	Call	Bond Future	3,340.1900	3.3402	3,453.7200	3.4537	3.399	0	0	0
2018/08/14	R035	02/05/2019	9.75	Put	Bond Future	4,439.7200	4.4397	4,301.6700	4.3017	(3.109)	0	0	0
2018/08/14	R035	02/05/2019	9.73	Call	Bond Future	3,268.5100	3.2685	3,380.4700	3.3805	3.425	0	0	0
2018/08/14	R035	02/05/2019	9.73	Put	Bond Future	4,519.5700	4.5196	4,379.9500	4.3800	(3.089)	0	0	0
2018/08/14	R186	01/11/2018	8.54	Put	Bond Future	3,565.6000	3.5656	3,309.4900	3.3095	(7.183)	0	0	0
2018/08/14	R186	01/11/2018	8.90	Call	Bond Future	1,074.1100	1.0741	1,198.0800	1.1981	11.542	0	0	0
2018/08/14	R186	01/11/2018	9.14	Call	Bond Future	1,793.7700	1.7938	1,964.6000	1.9646	9.524	0	0	0
2018/08/14	R186	01/11/2018	7.96	Put	Bond Future	6,870.6800	6.8707	6,561.9100	6.5619	(4.494)	0	0	0
2018/08/14	R186	01/11/2018			Bond Future	9.0616	112.0838	9.0087	112.3998	(0.584)	0.0000	0.0000	65,191
2018/08/14	R186	01/11/2018	8.53	Call	Bond Future	382.7600	0.3828	441.2100	0.4412	15.271	0	0	0
2018/08/14	R186	01/11/2018	8.53	Put	Bond Future	3,614.9300	3.6149	3,357.3200	3.3573	(7.126)	0	0	0
2018/08/14	R186	01/11/2018	8.46	Put	Bond Future	3,968.5900	3.9686	3,701.0600	3.7011	(6.741)	0	0	0
2018/08/14	R186	01/11/2018	8.46	Call	Bond Future	301.4100	0.3014	349.9400	0.3499	16.101	0	0	5,000

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2018/08/14	R186	01/11/2018	8.54	Call	Bond Future	395.3900	0.3954	455.3400	0.4553	15.162	0	0	0
2018/08/14	R186	01/11/2018	8.90	Put	Bond Future	2,043.3500	2.0434	1,851.2600	1.8513	(9.401)	0	0	2,500
2018/08/14	R186	01/11/2018	9.14	Put	Bond Future	1,327.2700	1.3273	1,182.0400	1.1820	(10.942)	0	0	5,000
2018/08/14	R186	01/11/2018	7.96	Call	Bond Future	30.9900	0.0310	38.2800	0.0383	23.524	0	0	5,000
2018/08/14	R186	01/11/2018	8.52	Call	Bond Future	370.4200	0.3704	427.4100	0.4274	15.385	0	0	0
2018/08/14	R186	01/11/2018	8.52	Put	Bond Future	3,664.6000	3.6646	3,405.5300	3.4055	(7.070)	0	0	0
2018/08/14	R186	07/02/2019	8.20	Call	Bond Future	388.7000	0.3887	434.9500	0.4349	11.899	0	0	0
2018/08/14	R186	07/02/2019	8.21	Put	Bond Future	6,025.6600	6.0257	5,752.0800	5.7521	(4.540)	0	0	0
2018/08/14	R186	07/02/2019			Bond Future	9.1509	108.9468	9.0956	109.2675	(0.605)	0.0000	0.0000	719
2018/08/14	R186	07/02/2019	8.20	Put	Bond Future	6,077.3200	6.0773	5,802.8100	5.8028	(4.517)	0	0	0
2018/08/14	R186	07/02/2019	8.21	Call	Bond Future	398.8700	0.3989	446.0500	0.4460	11.828	0	0	0
2018/08/14	R186	07/02/2019	8.22	Call	Bond Future	409.4200	0.4094	457.5500	0.4576	11.756	0	0	0
2018/08/14	R186	07/02/2019	8.22	Put	Bond Future	5,974.4200	5.9744	5,701.7900	5.7018	(4.563)	0	0	0
2018/08/14	R186	02/05/2019	9.01	Put	Bond Future	3,389.0100	3.3890	3,203.2900	3.2033	(5.480)	0	0	0
2018/08/14	R186	02/05/2019	9.02	Call	Bond Future	2,151.5500	2.1516	2,293.9100	2.2939	6.617	0	0	0
2018/08/14	R186	02/05/2019			Bond Future	9.2330	110.7565	9.1750	111.0835	(0.628)	0.0000	0.0000	0
2018/08/14	R186	02/05/2019	9.03	Call	Bond Future	2,178.4500	2.1784	2,321.9000	2.3219	6.585	0	0	0
2018/08/14	R186	02/05/2019	9.03	Put	Bond Future	3,328.7900	3.3288	3,145.2600	3.1453	(5.513)	0	0	0
2018/08/14	R186	02/05/2019	9.01	Call	Bond Future	2,124.4600	2.1245	2,265.7200	2.2657	6.649	0	0	0
2018/08/14	R186	02/05/2019	9.02	Put	Bond Future	3,358.9800	3.3590	3,174.3600	3.1744	(5.496)	0	0	0
2018/08/14	R197	01/11/2018			Bond Future	302.3708	302.3708	302.0728	302.0728	(0.099)	0.0000	0.0000	2,350
2018/08/14	R197	07/02/2019			Bond Future	300.9237	300.9237	300.6172	300.6172	(0.102)	0.0000	0.0000	0
2018/08/14	R197	02/05/2019			Bond Future	305.9780	305.9780	305.6682	305.6682	(0.101)	0.0000	0.0000	0
2018/08/14	R202	01/11/2018			Bond Future	234.7956	234.7956	234.7828	234.7828	(0.005)	0.0000	0.0000	10,129
2018/08/14	R202	07/02/2019			Bond Future	235.4757	235.4757	235.4605	235.4605	(0.006)	0.0000	0.0000	0
2018/08/14	R202	02/05/2019			Bond Future	239.4311	239.4311	239.4167	239.4167	(0.006)	0.0000	0.0000	0
2018/08/14	R207	01/11/2018	6.76	Put	Bond Future	1,198.9600	1.1990	1,138.2400	1.1382	(5.064)	0	0	0
2018/08/14	R207	01/11/2018			Bond Future	7.8281	101.5845	7.7734	101.6454	(0.699)	0.0000	0.0000	19,348
2018/08/14	R207	01/11/2018	6.75	Call	Bond Future	0.3200	0.0003	0.4800	0.0005	50.000	0	0	0
2018/08/14	R207	01/11/2018	6.75	Put	Bond Future	1,210.2800	1.2103	1,149.5500	1.1495	(5.018)	0	0	0
2018/08/14	R207	01/11/2018	6.76	Call	Bond Future	0.3200	0.0003	0.4900	0.0005	53.125	0	0	0
2018/08/14	R207	01/11/2018	6.74	Call	Bond Future	0.3100	0.0003	0.4700	0.0005	51.613	0	0	0
2018/08/14	R207	01/11/2018	6.74	Put	Bond Future	1,221.5900	1.2216	1,160.8600	1.1609	(4.971)	0	0	0
2018/08/14	R207	07/02/2019	6.52	Call	Bond Future	0.6000	0.0006	0.8800	0.0009	46.667	0	0	0
2018/08/14	R207	07/02/2019	6.51	Put	Bond Future	1,301.7400	1.3017	1,241.2200	1.2412	(4.649)	0	0	0
2018/08/14	R207	07/02/2019			Bond Future	7.9914	99.9045	7.9215	99.9653	(0.874)	0.0000	0.0000	0
2018/08/14	R207	07/02/2019	6.53	Call	Bond Future	0.6200	0.0006	0.9100	0.0009	46.774	0	0	0
2018/08/14	R207	07/02/2019	6.53	Put	Bond Future	1,284.0300	1.2840	1,223.5300	1.2235	(4.712)	0	0	0
2018/08/14	R207	07/02/2019	6.52	Put	Bond Future	1,292.8800	1.2929	1,232.3700	1.2324	(4.680)	0	0	0
2018/08/14	R207	07/02/2019	6.51	Call	Bond Future	0.5900	0.0006	0.8600	0.0009	45.763	0	0	0
2018/08/14	R207	02/05/2019	7.63	Call	Bond Future	61.5900	0.0616	75.6900	0.0757	22.893	0	0	0
2018/08/14	R207	02/05/2019			Bond Future	8.2553	101.5641	8.1601	101.6267	(1.154)	0.0000	0.0000	0
2018/08/14	R207	02/05/2019	7.61	Call	Bond Future	58.1200	0.0581	71.6800	0.0717	23.331	0	0	0
2018/08/14	R207	02/05/2019	7.61	Put	Bond Future	483.3200	0.4833	434.3100	0.4343	(10.140)	0	0	0
2018/08/14	R207	02/05/2019	7.63	Put	Bond Future	473.5600	0.4736	425.0900	0.4251	(10.235)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	R207	02/05/2019	7.62	Call	Bond Future	59.7200	0.0597	73.5300	0.0735	23.125	0	0	0
2018/08/14	R207	02/05/2019	7.62	Put	Bond Future	478.3000	0.4783	429.5400	0.4295	(10.194)	0	0	0
2018/08/14	R208	01/11/2018	7.11	Put	Bond Future	2,166.6100	2.1666	2,061.0900	2.0611	(4.870)	0	0	0
2018/08/14	R208	01/11/2018			Bond Future	8.1259	97.7308	8.0754	97.8370	(0.622)	0.0000	0.0000	28,717
2018/08/14	R208	01/11/2018	7.11	Call	Bond Future	1.9400	0.0019	2.6700	0.0027	37.629	0	0	0
2018/08/14	R208	01/11/2018	7.12	Call	Bond Future	2.0200	0.0020	2.7900	0.0028	38.119	0	0	0
2018/08/14	R208	01/11/2018	7.10	Put	Bond Future	2,188.1500	2.1881	2,082.6000	2.0826	(4.824)	0	0	0
2018/08/14	R208	01/11/2018	7.12	Put	Bond Future	2,145.0900	2.1451	2,039.6100	2.0396	(4.917)	0	0	0
2018/08/14	R208	01/11/2018	7.10	Call	Bond Future	1.8700	0.0019	2.5700	0.0026	37.433	0	0	0
2018/08/14	R208	07/02/2019	7.07	Call	Bond Future	15.3000	0.0153	18.8700	0.0189	23.333	0	0	0
2018/08/14	R208	07/02/2019	7.08	Put	Bond Future	2,244.9500	2.2450	2,141.5400	2.1415	(4.606)	0	0	0
2018/08/14	R208	07/02/2019	7.06	Put	Bond Future	2,282.8400	2.2828	2,179.2400	2.1792	(4.538)	0	0	0
2018/08/14	R208	07/02/2019			Bond Future	8.2469	99.6212	8.1900	99.7283	(0.689)	0.0000	0.0000	0
2018/08/14	R208	07/02/2019	7.07	Put	Bond Future	2,263.9100	2.2639	2,160.4100	2.1604	(4.572)	0	0	0
2018/08/14	R208	07/02/2019	7.08	Call	Bond Future	15.7200	0.0157	19.3800	0.0194	23.282	0	0	0
2018/08/14	R208	07/02/2019	7.06	Call	Bond Future	14.8400	0.0148	18.3100	0.0183	23.383	0	0	0
2018/08/14	R208	02/05/2019	8.03	Put	Bond Future	995.8600	0.9959	926.5900	0.9266	(6.956)	0	0	0
2018/08/14	R208	02/05/2019	8.02	Call	Bond Future	406.8100	0.4068	446.7100	0.4467	9.808	0	0	0
2018/08/14	R208	02/05/2019			Bond Future	8.3724	97.8765	8.3077	97.9861	(0.773)	0.0000	0.0000	0
2018/08/14	R208	02/05/2019	8.03	Call	Bond Future	414.1700	0.4142	454.5200	0.4545	9.742	0	0	0
2018/08/14	R208	02/05/2019	8.02	Put	Bond Future	1,005.5600	1.0056	935.8400	0.9358	(6.933)	0	0	0
2018/08/14	R208	02/05/2019	8.04	Call	Bond Future	421.9100	0.4219	462.7100	0.4627	9.670	0	0	0
2018/08/14	R208	02/05/2019	8.04	Put	Bond Future	986.5500	0.9866	917.7300	0.9177	(6.976)	0	0	0
2018/08/14	R209	01/11/2018	1,016.00	Call	Bond Future	70,916.4800	70.9165	71,154.9300	71.1549	0.336	0	0	0
2018/08/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	R209	01/11/2018	9.34	Put	Bond Future	3,279.6200	3.2796	3,104.3600	3.1044	(5.344)	0	0	0
2018/08/14	R209	01/11/2018	9.97	Call	Bond Future	2,782.6300	2.7826	2,928.8400	2.9288	5.254	0	0	0
2018/08/14	R209	01/11/2018	9.64	Call	Bond Future	1,562.5300	1.5625	1,665.6900	1.6657	6.602	0	0	2,000
2018/08/14	R209	01/11/2018	9.98	Put	Bond Future	1,134.5100	1.1345	1,043.4500	1.0434	(8.026)	0	0	2,000
2018/08/14	R209	01/11/2018	10.00	Call	Bond Future	2,909.3700	2.9094	3,059.1100	3.0591	5.147	0	0	0
2018/08/14	R209	01/11/2018	9.47	Call	Bond Future	1,082.2600	1.0823	1,162.2600	1.1623	7.392	0	0	0
2018/08/14	R209	01/11/2018	8.98	Call	Bond Future	244.1700	0.2442	269.5100	0.2695	10.378	0	0	0
2018/08/14	R209	01/11/2018	9.82	Call	Bond Future	2,183.5600	2.1836	2,311.0200	2.3110	5.837	0	0	0
2018/08/14	R209	01/11/2018			Bond Future	9.7148	71.8044	9.6782	72.0428	(0.377)	0.0000	0.0000	126,870
2018/08/14	R209	01/11/2018	1,016.01	Call	Bond Future	70,916.4800	70.9165	71,154.9300	71.1549	0.336	0	0	0
2018/08/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	R209	01/11/2018	8.89	Put	Bond Future	5,829.0100	5.8290	5,609.1300	5.6091	(3.772)	0	0	0
2018/08/14	R209	01/11/2018	8.89	Call	Bond Future	166.8700	0.1669	185.4400	0.1854	11.128	0	0	2,000
2018/08/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/14	R209	01/11/2018	1,015.99	Call	Bond Future	70,916.4700	70.9165	71,154.9200	71.1549	0.336	0	0	0
2018/08/14	R209	01/11/2018	9.34	Call	Bond Future	784.9700	0.7850	848.1600	0.8482	8.050	0	0	0
2018/08/14	R209	01/11/2018	9.97	Put	Bond Future	1,155.1600	1.1552	1,062.9200	1.0629	(7.985)	0	0	0
2018/08/14	R209	01/11/2018	9.64	Put	Bond Future	2,050.5700	2.0506	1,915.2800	1.9153	(6.598)	0	0	0
2018/08/14	R209	01/11/2018	9.98	Call	Bond Future	2,824.6400	2.8246	2,972.0300	2.9720	5.218	0	0	0
2018/08/14	R209	01/11/2018	10.00	Put	Bond Future	1,094.1900	1.0942	1,005.4800	1.0055	(8.107)	0	0	5,850
2018/08/14	R209	01/11/2018	9.47	Put	Bond Future	2,697.3700	2.6974	2,538.9200	2.5389	(5.874)	0	0	760

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	R209	01/11/2018	8.98	Put	Bond Future	5,257.1600	5.2572	5,044.0500	5.0440	(4.054)	0	0	0
2018/08/14	R209	01/11/2018	9.49	Call	Bond Future	1,133.4300	1.1334	1,216.1200	1.2161	7.296	0	0	0
2018/08/14	R209	01/11/2018	9.82	Put	Bond Future	1,506.0600	1.5061	1,395.0700	1.3951	(7.370)	0	0	760
2018/08/14	R209	01/11/2018	9.94	Call	Bond Future	2,658.0800	2.6581	2,800.6800	2.8007	5.365	0	0	0
2018/08/14	R209	01/11/2018	9.94	Put	Bond Future	1,219.0800	1.2191	1,123.2300	1.1232	(7.862)	0	0	0
2018/08/14	R209	01/11/2018	10.57	Call	Bond Future	5,609.7300	5.6097	5,810.1000	5.8101	3.572	0	0	0
2018/08/14	R209	01/11/2018	10.57	Put	Bond Future	367.0300	0.3670	328.9500	0.3290	(10.375)	0	0	0
2018/08/14	R209	01/11/2018	9.49	Put	Bond Future	2,614.5900	2.6146	2,458.8300	2.4588	(5.957)	0	0	0
2018/08/14	R209	01/11/2018	9.84	Call	Bond Future	2,259.8400	2.2598	2,389.8900	2.3899	5.755	0	0	0
2018/08/14	R209	01/11/2018	9.84	Put	Bond Future	1,454.5700	1.4546	1,346.1700	1.3462	(7.452)	0	0	0
2018/08/14	R209	01/11/2018	8.99	Put	Bond Future	5,195.5100	5.1955	4,983.2300	4.9832	(4.086)	0	0	0
2018/08/14	R209	01/11/2018	8.99	Call	Bond Future	254.1600	0.2542	280.3300	0.2803	10.297	0	0	760
2018/08/14	R209	07/02/2019	8.97	Put	Bond Future	6,308.5900	6.3086	6,115.1000	6.1151	(3.067)	0	0	0
2018/08/14	R209	07/02/2019	10.20	Put	Bond Future	1,808.9300	1.8089	1,719.5600	1.7196	(4.940)	0	0	4,000
2018/08/14	R209	07/02/2019			Bond Future	9.7876	73.1933	9.7500	73.4353	(0.385)	0.0000	0.0000	340
2018/08/14	R209	07/02/2019	8.96	Call	Bond Future	758.3400	0.7583	806.1400	0.8061	6.303	0	0	0
2018/08/14	R209	07/02/2019	8.96	Put	Bond Future	6,363.7300	6.3637	6,169.4700	6.1695	(3.053)	0	0	0
2018/08/14	R209	07/02/2019	8.97	Call	Bond Future	774.7200	0.7747	823.2900	0.8233	6.269	0	0	0
2018/08/14	R209	07/02/2019	10.20	Call	Bond Future	4,378.9100	4.3789	4,531.6000	4.5316	3.487	0	0	0
2018/08/14	R209	07/02/2019	8.95	Call	Bond Future	742.1900	0.7422	789.2200	0.7892	6.337	0	0	0
2018/08/14	R209	07/02/2019	8.95	Put	Bond Future	6,419.2000	6.4192	6,224.1700	6.2242	(3.038)	0	0	0
2018/08/14	R209	07/02/2019	9.54	Put	Bond Future	3,654.3200	3.6543	3,509.5500	3.5095	(3.962)	0	0	0
2018/08/14	R209	07/02/2019	9.54	Call	Bond Future	2,041.7600	2.0418	2,139.0500	2.1391	4.765	0	0	4,000
2018/08/14	R209	07/02/2019	9.04	Put	Bond Future	5,929.6400	5.9296	5,741.6300	5.7416	(3.171)	0	0	0
2018/08/14	R209	07/02/2019	9.04	Call	Bond Future	893.7000	0.8937	947.7500	0.9478	6.048	0	0	4,000
2018/08/14	R209	02/05/2019	9.70	Put	Bond Future	3,839.0100	3.8390	3,705.1500	3.7051	(3.487)	0	0	0
2018/08/14	R209	02/05/2019			Bond Future	9.8513	71.2613	9.8124	71.5079	(0.394)	0.0000	0.0000	0
2018/08/14	R209	02/05/2019	9.69	Call	Bond Future	2,841.0000	2.8410	2,953.0200	2.9530	3.943	0	0	0
2018/08/14	R209	02/05/2019	9.69	Put	Bond Future	3,873.2500	3.8732	3,738.6200	3.7386	(3.476)	0	0	0
2018/08/14	R209	02/05/2019	9.70	Call	Bond Future	2,871.4000	2.8714	2,984.1900	2.9842	3.928	0	0	0
2018/08/14	R209	02/05/2019	9.68	Call	Bond Future	2,810.5200	2.8105	2,921.7800	2.9218	3.959	0	0	0
2018/08/14	R209	02/05/2019	9.68	Put	Bond Future	3,907.5000	3.9075	3,772.1100	3.7721	(3.465)	0	0	0
2018/08/14	R210	01/11/2018			Bond Future	185.1358	185.1358	185.1252	185.1252	(0.006)	0.0000	0.0000	2,149
2018/08/14	R210	07/02/2019			Bond Future	188.7504	188.7504	188.7379	188.7379	(0.007)	0.0000	0.0000	0
2018/08/14	R210	02/05/2019			Bond Future	189.3661	189.3661	189.3545	189.3545	(0.006)	0.0000	0.0000	0
2018/08/14	R212	01/11/2018			Bond Future	155.5980	155.5980	155.5371	155.5371	(0.039)	0.0000	0.0000	3,476
2018/08/14	R212	07/02/2019			Bond Future	156.4809	156.4809	156.4174	156.4174	(0.041)	0.0000	0.0000	0
2018/08/14	R212	02/05/2019			Bond Future	159.1093	159.1093	159.0455	159.0455	(0.040)	0.0000	0.0000	0
2018/08/14	R213	01/11/2018	8.65	Call	Bond Future	107.7600	0.1078	127.7800	0.1278	18.578	0	0	0
2018/08/14	R213	01/11/2018	8.64	Put	Bond Future	6,170.1800	6.1702	5,862.8000	5.8628	(4.982)	0	0	0
2018/08/14	R213	01/11/2018			Bond Future	9.5680	82.9274	9.5157	83.2541	(0.547)	0.0000	0.0000	32,893
2018/08/14	R213	01/11/2018	8.66	Call	Bond Future	112.8900	0.1129	133.7000	0.1337	18.434	0	0	0
2018/08/14	R213	01/11/2018	8.66	Put	Bond Future	6,043.1900	6.0432	5,737.3600	5.7374	(5.061)	0	0	0
2018/08/14	R213	01/11/2018	8.65	Put	Bond Future	6,106.5600	6.1066	5,799.9400	5.7999	(5.021)	0	0	0
2018/08/14	R213	01/11/2018	8.64	Call	Bond Future	102.8100	0.1028	122.0700	0.1221	18.734	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	R213	07/02/2019	8.68	Call	Bond Future	495.7000	0.4957	547.8100	0.5478	10.512	0	0	0
2018/08/14	R213	07/02/2019			Bond Future	9.6528	84.5316	9.5986	84.8635	(0.561)	0.0000	0.0000	112
2018/08/14	R213	07/02/2019	8.68	Put	Bond Future	6,749.5500	6.7496	6,469.7300	6.4697	(4.146)	0	0	0
2018/08/14	R213	07/02/2019	8.69	Call	Bond Future	507.7300	0.5077	560.8000	0.5608	10.452	0	0	0
2018/08/14	R213	07/02/2019	8.70	Put	Bond Future	6,638.9800	6.6390	6,361.1000	6.3611	(4.186)	0	0	0
2018/08/14	R213	07/02/2019	8.69	Put	Bond Future	6,694.0600	6.6941	6,415.2000	6.4152	(4.166)	0	0	0
2018/08/14	R213	07/02/2019	8.70	Call	Bond Future	520.1000	0.5201	574.1500	0.5741	10.392	0	0	0
2018/08/14	R213	02/05/2019	9.49	Call	Bond Future	2,407.5500	2.4075	2,555.1100	2.5551	6.129	0	0	0
2018/08/14	R213	02/05/2019	9.48	Put	Bond Future	3,862.5200	3.8625	3,670.9200	3.6709	(4.960)	0	0	0
2018/08/14	R213	02/05/2019			Bond Future	9.7233	82.3886	9.6673	82.7267	(0.576)	0.0000	0.0000	0
2018/08/14	R213	02/05/2019	9.50	Call	Bond Future	2,435.5900	2.4356	2,584.2300	2.5842	6.103	0	0	0
2018/08/14	R213	02/05/2019	9.50	Put	Bond Future	3,795.3900	3.7954	3,605.9500	3.6060	(4.991)	0	0	0
2018/08/14	R213	02/05/2019	9.49	Put	Bond Future	3,828.9700	3.8290	3,638.4500	3.6385	(4.976)	0	0	0
2018/08/14	R213	02/05/2019	9.48	Call	Bond Future	2,379.4100	2.3794	2,525.8900	2.5259	6.156	0	0	0
2018/08/14	R214	01/11/2018	8.99	Put	Bond Future	6,497.8700	6.4979	6,267.6500	6.2676	(3.543)	0	0	0
2018/08/14	R214	01/11/2018	8.98	Call	Bond Future	157.1500	0.1571	174.1500	0.1741	10.818	0	0	0
2018/08/14	R214	01/11/2018			Bond Future	9.8657	71.0478	9.8291	71.2957	(0.371)	0.0000	0.0000	28,498
2018/08/14	R214	01/11/2018	8.99	Call	Bond Future	164.3600	0.1644	182.0000	0.1820	10.733	0	0	0
2018/08/14	R214	01/11/2018	8.98	Put	Bond Future	6,568.1700	6.5682	6,337.3100	6.3373	(3.515)	0	0	0
2018/08/14	R214	01/11/2018	9.00	Call	Bond Future	171.8100	0.1718	190.1100	0.1901	10.651	0	0	0
2018/08/14	R214	01/11/2018	9.00	Put	Bond Future	6,427.9200	6.4279	6,198.3600	6.1984	(3.571)	0	0	0
2018/08/14	R214	07/02/2019	9.05	Put	Bond Future	7,045.7700	7.0458	6,838.6400	6.8386	(2.940)	0	0	0
2018/08/14	R214	07/02/2019			Bond Future	9.9407	72.4222	9.9030	72.6739	(0.379)	0.0000	0.0000	0
2018/08/14	R214	07/02/2019	9.04	Call	Bond Future	668.3000	0.6683	712.1400	0.7121	6.560	0	0	0
2018/08/14	R214	07/02/2019	9.04	Put	Bond Future	7,106.9300	7.1069	6,899.0300	6.8990	(2.925)	0	0	0
2018/08/14	R214	07/02/2019	9.05	Call	Bond Future	683.7400	0.6837	728.3500	0.7283	6.524	0	0	0
2018/08/14	R214	07/02/2019	9.03	Call	Bond Future	653.0900	0.6531	696.1600	0.6962	6.595	0	0	0
2018/08/14	R214	07/02/2019	9.03	Put	Bond Future	7,168.4400	7.1684	6,959.7700	6.9598	(2.911)	0	0	0
2018/08/14	R214	02/05/2019	9.87	Call	Bond Future	3,075.1300	3.0751	3,194.2800	3.1943	3.875	0	0	0
2018/08/14	R214	02/05/2019	9.85	Call	Bond Future	3,011.1700	3.0112	3,128.7400	3.1287	3.904	0	0	0
2018/08/14	R214	02/05/2019			Bond Future	10.0024	70.3313	9.9636	70.5878	(0.388)	0.0000	0.0000	0
2018/08/14	R214	02/05/2019	9.85	Put	Bond Future	4,027.5500	4.0275	3,888.6200	3.8886	(3.449)	0	0	0
2018/08/14	R214	02/05/2019	9.87	Put	Bond Future	3,956.7800	3.9568	3,819.4300	3.8194	(3.471)	0	0	0
2018/08/14	R214	02/05/2019	9.86	Call	Bond Future	3,043.0700	3.0431	3,161.4300	3.1614	3.889	0	0	0
2018/08/14	R214	02/05/2019	9.86	Put	Bond Future	3,992.0300	3.9920	3,853.8900	3.8539	(3.460)	0	0	0
2018/08/14	R248	01/11/2018	9.03	Call	Bond Future	158.5100	0.1585	180.9600	0.1810	14.163	0	0	0
2018/08/14	R248	01/11/2018			Bond Future	9.9016	90.6487	9.8598	91.0092	(0.422)	0.0000	0.0000	97,212
2018/08/14	R248	01/11/2018	9.01	Call	Bond Future	143.2700	0.1433	163.9100	0.1639	14.406	0	0	0
2018/08/14	R248	01/11/2018	9.01	Put	Bond Future	8,423.8500	8.4238	8,083.9300	8.0839	(4.035)	0	0	0
2018/08/14	R248	01/11/2018	9.03	Put	Bond Future	8,238.8800	8.2389	7,900.7700	7.9008	(4.104)	0	0	0
2018/08/14	R248	01/11/2018	9.02	Call	Bond Future	150.7700	0.1508	172.3100	0.1723	14.287	0	0	0
2018/08/14	R248	01/11/2018	9.02	Put	Bond Future	8,331.1600	8.3312	7,992.1400	7.9921	(4.069)	0	0	0
2018/08/14	R248	07/02/2019	9.06	Put	Bond Future	9,206.0900	9.2061	8,901.4600	8.9015	(3.309)	0	0	0
2018/08/14	R248	07/02/2019			Bond Future	9.9778	92.4022	9.9347	92.7685	(0.432)	0.0000	0.0000	0
2018/08/14	R248	07/02/2019	9.06	Call	Bond Future	788.5500	0.7886	850.2900	0.8503	7.830	0	0	0
2018/08/14	R248	07/02/2019	9.05	Put	Bond Future	9,286.6800	9.2867	8,980.9300	8.9809	(3.292)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/14	R248	07/02/2019	9.07	Call	Bond Future	807.3700	0.8074	870.2400	0.8702	7.787	0	0	0
2018/08/14	R248	07/02/2019	9.07	Put	Bond Future	9,125.7900	9.1258	8,822.2900	8.8223	(3.326)	0	0	0
2018/08/14	R248	07/02/2019	9.05	Call	Bond Future	769.8500	0.7698	830.4700	0.8305	7.874	0	0	0
2018/08/14	R248	02/05/2019	9.90	Put	Bond Future	5,025.8300	5.0258	4,826.4600	4.8265	(3.967)	0	0	0
2018/08/14	R248	02/05/2019			Bond Future	10.0405	89.5031	9.9961	89.8762	(0.442)	0.0000	0.0000	0
2018/08/14	R248	02/05/2019	9.90	Call	Bond Future	3,835.2400	3.8352	4,009.0500	4.0090	4.532	0	0	0
2018/08/14	R248	02/05/2019	9.91	Call	Bond Future	3,876.0800	3.8761	4,051.0500	4.0511	4.514	0	0	0
2018/08/14	R248	02/05/2019	9.89	Put	Bond Future	5,071.3100	5.0713	4,870.7800	4.8708	(3.954)	0	0	0
2018/08/14	R248	02/05/2019	9.91	Put	Bond Future	4,980.9900	4.9810	4,782.7800	4.7828	(3.979)	0	0	0
2018/08/14	R248	02/05/2019	9.89	Call	Bond Future	3,794.8900	3.7949	3,967.5400	3.9675	4.550	0	0	0

Total **881044**