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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2018 TO 16/08/2018

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
2018/08/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	2025	01/11/2018			Bond Future	132.9112	132.9112	132.9032	132.9032	(0.006)	0.0000	0.0000	365
2018/08/16	2025	07/02/2019			Bond Future	134.0913	134.0913	134.0826	134.0826	(0.007)	0.0000	0.0000	0
2018/08/16	2025	02/05/2019			Bond Future	136.3430	136.3430	136.3356	136.3356	(0.005)	0.0000	0.0000	0
2018/08/16	2029	01/11/2018			Bond Future	99.5002	99.5002	99.2125	99.2125	(0.289)	0.0000	0.0000	1,600
2018/08/16	2029	07/02/2019			Bond Future	101.4425	101.4425	101.1486	101.1486	(0.290)	0.0000	0.0000	0
2018/08/16	2029	02/05/2019			Bond Future	102.0734	102.0734	101.7757	101.7757	(0.292)	0.0000	0.0000	0
2018/08/16	2030	01/11/2018	8.60	Call	Bond Future	104.9400	0.1049	115.6300	0.1156	10.187	0	0	0
2018/08/16	2030	01/11/2018	8.58	Put	Bond Future	6,088.0300	6.0880	5,895.9700	5.8960	(3.155)	0	0	0
2018/08/16	2030	01/11/2018			Bond Future	9.4836	91.9882	9.4518	92.1902	(0.335)	0.0000	0.0000	50,661
2018/08/16	2030	01/11/2018	8.60	Put	Bond Future	5,958.7100	5.9587	5,767.4600	5.7675	(3.210)	0	0	0
2018/08/16	2030	01/11/2018	8.58	Call	Bond Future	95.9100	0.0959	105.7900	0.1058	10.301	0	0	0
2018/08/16	2030	01/11/2018	8.59	Put	Bond Future	6,023.2500	6.0233	5,831.5900	5.8316	(3.182)	0	0	0
2018/08/16	2030	01/11/2018	8.59	Call	Bond Future	100.3400	0.1003	110.6200	0.1106	10.245	0	0	0
2018/08/16	2030	07/02/2019	8.62	Call	Bond Future	478.0700	0.4781	507.7400	0.5077	6.206	0	0	0
2018/08/16	2030	07/02/2019			Bond Future	9.5671	89.7573	9.5341	89.9625	(0.344)	0.0000	0.0000	167
2018/08/16	2030	07/02/2019	8.63	Call	Bond Future	490.1800	0.4902	520.4300	0.5204	6.171	0	0	0
2018/08/16	2030	07/02/2019	8.62	Put	Bond Future	6,638.7800	6.6388	6,463.2600	6.4633	(2.644)	0	0	0
2018/08/16	2030	07/02/2019	8.63	Put	Bond Future	6,582.9300	6.5829	6,407.9900	6.4080	(2.657)	0	0	0
2018/08/16	2030	07/02/2019	8.64	Call	Bond Future	502.3500	0.5023	533.1900	0.5332	6.139	0	0	0
2018/08/16	2030	07/02/2019	8.64	Put	Bond Future	6,527.1900	6.5272	6,352.8400	6.3528	(2.671)	0	0	0
2018/08/16	2030	07/02/2019	8.70	Put	Bond Future	6,199.2600	6.1993	6,028.5500	6.0286	(2.754)	0	0	0
2018/08/16	2030	07/02/2019	8.70	Call	Bond Future	580.4800	0.5805	614.9600	0.6150	5.940	0	0	920
2018/08/16	2030	07/02/2019	9.40	Put	Bond Future	3,130.5000	3.1305	3,011.6000	3.0116	(3.798)	0	0	0
2018/08/16	2030	07/02/2019	9.40	Call	Bond Future	2,083.1300	2.0831	2,169.4200	2.1694	4.142	0	0	920
2018/08/16	2030	02/05/2019	9.41	Call	Bond Future	2,351.3200	2.3513	2,438.9200	2.4389	3.726	0	0	0
2018/08/16	2030	02/05/2019			Bond Future	9.6448	91.2482	9.6106	91.4576	(0.355)	0.0000	0.0000	0
2018/08/16	2030	02/05/2019	9.39	Call	Bond Future	2,294.0700	2.2941	2,380.2900	2.3803	3.758	0	0	0
2018/08/16	2030	02/05/2019	9.39	Put	Bond Future	3,869.3300	3.8693	3,746.1600	3.7462	(3.183)	0	0	0
2018/08/16	2030	02/05/2019	9.41	Put	Bond Future	3,801.6100	3.8016	3,679.8200	3.6798	(3.204)	0	0	0
2018/08/16	2030	02/05/2019	9.40	Call	Bond Future	2,322.6000	2.3226	2,409.5200	2.4095	3.742	0	0	0
2018/08/16	2030	02/05/2019	9.40	Put	Bond Future	3,835.3500	3.8354	3,712.8800	3.7129	(3.193)	0	0	0
2018/08/16	2032	01/11/2018	8.77	Put	Bond Future	6,532.7100	6.5327	6,291.9000	6.2919	(3.686)	0	0	0
2018/08/16	2032	01/11/2018			Bond Future	9.6610	90.3435	9.6241	90.5976	(0.382)	0.0000	0.0000	37,817
2018/08/16	2032	01/11/2018	8.76	Call	Bond Future	98.9800	0.0990	111.6800	0.1117	12.831	0	0	0
2018/08/16	2032	01/11/2018	8.76	Put	Bond Future	6,603.6500	6.6037	6,362.3000	6.3623	(3.655)	0	0	0
2018/08/16	2032	01/11/2018	8.77	Call	Bond Future	103.8100	0.1038	117.0500	0.1171	12.754	0	0	0
2018/08/16	2032	01/11/2018	8.75	Call	Bond Future	94.3200	0.0943	106.5200	0.1065	12.935	0	0	0
2018/08/16	2032	01/11/2018	8.75	Put	Bond Future	6,674.8400	6.6748	6,432.9900	6.4330	(3.623)	0	0	0
2018/08/16	2032	07/02/2019	8.81	Call	Bond Future	562.9300	0.5629	603.0600	0.6031	7.129	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
2018/08/16	2032	07/02/2019	8.80	Put	Bond Future	7,269.3300	7.2693	7,050.2500	7.0502	(3.014)	0	0	0
2018/08/16	2032	07/02/2019			Bond Future	9.7462	92.0901	9.7080	92.3486	(0.392)	0.0000	0.0000	456
2018/08/16	2032	07/02/2019	8.82	Call	Bond Future	576.7800	0.5768	617.6700	0.6177	7.089	0	0	0
2018/08/16	2032	07/02/2019	8.82	Put	Bond Future	7,147.7200	7.1477	6,930.1600	6.9302	(3.044)	0	0	0
2018/08/16	2032	07/02/2019	8.81	Put	Bond Future	7,208.4500	7.2085	6,990.1300	6.9901	(3.029)	0	0	0
2018/08/16	2032	07/02/2019	8.80	Call	Bond Future	549.1500	0.5491	588.5200	0.5885	7.169	0	0	0
2018/08/16	2032	02/05/2019	9.61	Call	Bond Future	2,765.2800	2.7653	2,879.7700	2.8798	4.140	0	0	0
2018/08/16	2032	02/05/2019	9.62	Put	Bond Future	4,147.4500	4.1475	3,999.3100	3.9993	(3.572)	0	0	0
2018/08/16	2032	02/05/2019			Bond Future	9.8212	89.4648	9.7816	89.7283	(0.403)	0.0000	0.0000	0
2018/08/16	2032	02/05/2019	9.61	Put	Bond Future	4,184.0200	4.1840	4,035.0500	4.0350	(3.560)	0	0	0
2018/08/16	2032	02/05/2019	9.62	Call	Bond Future	2,796.6000	2.7966	2,911.9200	2.9119	4.124	0	0	0
2018/08/16	2032	02/05/2019	9.63	Call	Bond Future	2,828.1100	2.8281	2,944.2500	2.9443	4.107	0	0	0
2018/08/16	2032	02/05/2019	9.63	Put	Bond Future	4,111.1500	4.1112	3,963.8300	3.9638	(3.583)	0	0	0
2018/08/16	2033	01/11/2018			Bond Future	102.7588	102.7588	102.7525	102.7525	(0.006)	0.0000	0.0000	5,770
2018/08/16	2033	07/02/2019			Bond Future	104.7648	104.7648	104.7577	104.7577	(0.007)	0.0000	0.0000	0
2018/08/16	2033	02/05/2019			Bond Future	105.3793	105.3793	105.3735	105.3735	(0.006)	0.0000	0.0000	0
2018/08/16	2037	01/11/2018	9.03	Call	Bond Future	198.6200	0.1986	213.2800	0.2133	7.381	0	0	0
2018/08/16	2037	01/11/2018			Bond Future	9.8201	91.1359	9.7937	91.3397	(0.269)	0.0000	0.0000	49,450
2018/08/16	2037	01/11/2018	9.01	Call	Bond Future	181.1000	0.1811	194.6600	0.1947	7.488	0	0	0
2018/08/16	2037	01/11/2018	9.01	Put	Bond Future	6,759.9800	6.7600	6,569.8200	6.5698	(2.813)	0	0	0
2018/08/16	2037	01/11/2018	9.03	Put	Bond Future	6,606.3000	6.6063	6,417.2400	6.4172	(2.862)	0	0	0
2018/08/16	2037	01/11/2018	9.02	Call	Bond Future	189.6800	0.1897	203.7800	0.2038	7.434	0	0	0
2018/08/16	2037	01/11/2018	9.02	Put	Bond Future	6,682.9000	6.6829	6,493.2800	6.4933	(2.837)	0	0	0
2018/08/16	2037	07/02/2019	9.06	Put	Bond Future	7,478.2900	7.4783	7,306.9200	7.3069	(2.292)	0	0	0
2018/08/16	2037	07/02/2019	9.05	Call	Bond Future	745.5300	0.7455	780.6500	0.7806	4.711	0	0	0
2018/08/16	2037	07/02/2019			Bond Future	9.8984	88.6379	9.8711	88.8450	(0.276)	0.0000	0.0000	650
2018/08/16	2037	07/02/2019	9.06	Call	Bond Future	763.2900	0.7633	799.0400	0.7990	4.684	0	0	0
2018/08/16	2037	07/02/2019	9.05	Put	Bond Future	7,545.2400	7.5452	7,373.2400	7.3732	(2.280)	0	0	0
2018/08/16	2037	07/02/2019	9.07	Call	Bond Future	781.4900	0.7815	817.9000	0.8179	4.659	0	0	0
2018/08/16	2037	07/02/2019	9.07	Put	Bond Future	7,411.9000	7.4119	7,241.1900	7.2412	(2.303)	0	0	0
2018/08/16	2037	02/05/2019	9.81	Put	Bond Future	4,472.4400	4.4724	4,354.2500	4.3543	(2.643)	0	0	0
2018/08/16	2037	02/05/2019			Bond Future	9.9700	90.1102	9.9417	90.3215	(0.283)	0.0000	0.0000	0
2018/08/16	2037	02/05/2019	9.80	Call	Bond Future	3,228.5900	3.2286	3,321.0600	3.3211	2.864	0	0	0
2018/08/16	2037	02/05/2019	9.80	Put	Bond Future	4,513.1300	4.5131	4,394.2800	4.3943	(2.633)	0	0	0
2018/08/16	2037	02/05/2019	9.81	Call	Bond Future	3,264.2700	3.2643	3,357.4000	3.3574	2.853	0	0	0
2018/08/16	2037	02/05/2019	9.79	Call	Bond Future	3,193.1000	3.1931	3,284.9100	3.2849	2.875	0	0	0
2018/08/16	2037	02/05/2019	9.79	Put	Bond Future	4,554.1100	4.5541	4,434.6000	4.4346	(2.624)	0	0	0
2018/08/16	2038	01/11/2018			Bond Future	123.5648	123.5648	123.5579	123.5579	(0.006)	0.0000	0.0000	9,641
2018/08/16	2038	07/02/2019			Bond Future	124.3854	124.3854	124.3780	124.3780	(0.006)	0.0000	0.0000	0
2018/08/16	2038	02/05/2019			Bond Future	126.4742	126.4742	126.4679	126.4679	(0.005)	0.0000	0.0000	0
2018/08/16	2040	01/11/2018	9.09	Put	Bond Future	7,218.9700	7.2190	7,091.8900	7.0919	(1.760)	0	0	0
2018/08/16	2040	01/11/2018	9.80	Call	Bond Future	1,811.3000	1.8113	1,858.6500	1.8587	2.614	0	0	3,540
2018/08/16	2040	01/11/2018			Bond Future	9.8948	94.4897	9.8787	94.6232	(0.163)	0.0000	0.0000	23,588
2018/08/16	2040	01/11/2018	9.08	Call	Bond Future	169.1900	0.1692	175.3600	0.1754	3.647	0	0	0

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2018/08/16	2040	01/11/2018	9.08	Put	Bond Future	7,303.9700	7.3040	7,176.6200	7.1766	(1.744)	0	0	0
2018/08/16	2040	01/11/2018	9.20	Put	Bond Future	6,312.7300	6.3127	6,189.1900	6.1892	(1.957)	0	0	0
2018/08/16	2040	01/11/2018	9.20	Call	Bond Future	282.8800	0.2829	292.8600	0.2929	3.528	0	0	3,540
2018/08/16	2040	01/11/2018	9.80	Put	Bond Future	2,598.7400	2.5987	2,512.5700	2.5126	(3.316)	0	0	0
2018/08/16	2040	01/11/2018	9.09	Call	Bond Future	177.0100	0.1770	183.4500	0.1834	3.638	0	0	0
2018/08/16	2040	01/11/2018	9.10	Put	Bond Future	7,134.3700	7.1344	7,007.5700	7.0076	(1.777)	0	0	0
2018/08/16	2040	01/11/2018	9.07	Call	Bond Future	161.5800	0.1616	167.4900	0.1675	3.658	0	0	0
2018/08/16	2040	01/11/2018	9.07	Put	Bond Future	7,389.3300	7.3893	7,261.7200	7.2617	(1.727)	0	0	0
2018/08/16	2040	01/11/2018	9.10	Call	Bond Future	185.1000	0.1851	191.8200	0.1918	3.630	0	0	2,950
2018/08/16	2040	01/11/2018	8.50	Put	Bond Future	12,771.0600	12.7711	12,637.8500	12.6379	(1.043)	0	0	0
2018/08/16	2040	01/11/2018	8.50	Call	Bond Future	9.4100	0.0094	9.7200	0.0097	3.294	0	0	2,950
2018/08/16	2040	07/02/2019	9.11	Put	Bond Future	8,259.4900	8.2595	8,143.9400	8.1439	(1.399)	0	0	0
2018/08/16	2040	07/02/2019	9.13	Call	Bond Future	832.6000	0.8326	853.4700	0.8535	2.507	0	0	0
2018/08/16	2040	07/02/2019			Bond Future	9.9727	91.8058	9.9560	91.9415	(0.167)	0.0000	0.0000	100
2018/08/16	2040	07/02/2019	9.11	Call	Bond Future	794.1300	0.7941	814.2200	0.8142	2.530	0	0	0
2018/08/16	2040	07/02/2019	9.13	Put	Bond Future	8,114.0800	8.1141	7,999.3100	7.9993	(1.414)	0	0	0
2018/08/16	2040	07/02/2019	9.12	Put	Bond Future	8,186.4800	8.1865	8,071.3200	8.0713	(1.407)	0	0	0
2018/08/16	2040	07/02/2019	9.12	Call	Bond Future	813.1300	0.8131	833.6100	0.8336	2.519	0	0	0
2018/08/16	2040	02/05/2019	9.88	Put	Bond Future	4,847.8700	4.8479	4,766.9800	4.7670	(1.669)	0	0	0
2018/08/16	2040	02/05/2019	9.89	Call	Bond Future	3,558.5100	3.5585	3,616.7200	3.6167	1.636	0	0	0
2018/08/16	2040	02/05/2019			Bond Future	10.0436	93.3307	10.0263	93.4694	(0.172)	0.0000	0.0000	0
2018/08/16	2040	02/05/2019	9.90	Call	Bond Future	3,597.3700	3.5974	3,656.0100	3.6560	1.630	0	0	0
2018/08/16	2040	02/05/2019	9.90	Put	Bond Future	4,761.3600	4.7614	4,681.3300	4.6813	(1.681)	0	0	0
2018/08/16	2040	02/05/2019	9.88	Call	Bond Future	3,519.8600	3.5199	3,577.6400	3.5776	1.642	0	0	0
2018/08/16	2040	02/05/2019	9.89	Put	Bond Future	4,804.4500	4.8044	4,723.9900	4.7240	(1.675)	0	0	0
2018/08/16	2044	01/11/2018	9.12	Call	Bond Future	187.5300	0.1875	198.0800	0.1981	5.626	0	0	0
2018/08/16	2044	01/11/2018			Bond Future	9.9176	91.5540	9.8964	91.7323	(0.214)	0.0000	0.0000	38,585
2018/08/16	2044	01/11/2018	9.12	Put	Bond Future	7,309.8800	7.3099	7,142.0800	7.1421	(2.296)	0	0	0
2018/08/16	2044	01/11/2018	9.13	Call	Bond Future	196.0700	0.1961	207.0500	0.2070	5.600	0	0	0
2018/08/16	2044	01/11/2018	9.14	Put	Bond Future	7,137.2100	7.1372	6,970.2900	6.9703	(2.339)	0	0	0
2018/08/16	2044	01/11/2018	9.13	Put	Bond Future	7,223.3200	7.2233	7,055.9500	7.0560	(2.317)	0	0	0
2018/08/16	2044	01/11/2018	9.14	Call	Bond Future	204.9000	0.2049	216.3300	0.2163	5.578	0	0	0
2018/08/16	2044	07/02/2019	9.18	Put	Bond Future	8,072.9500	8.0729	7,923.5500	7.9236	(1.851)	0	0	0
2018/08/16	2044	07/02/2019			Bond Future	9.9925	88.9387	9.9706	89.1199	(0.219)	0.0000	0.0000	108
2018/08/16	2044	07/02/2019	9.17	Call	Bond Future	892.8200	0.8928	924.0300	0.9240	3.496	0	0	0
2018/08/16	2044	07/02/2019	9.17	Put	Bond Future	8,146.3100	8.1463	7,996.3400	7.9963	(1.841)	0	0	0
2018/08/16	2044	07/02/2019	9.18	Call	Bond Future	913.5200	0.9135	945.3000	0.9453	3.479	0	0	0
2018/08/16	2044	07/02/2019	9.16	Call	Bond Future	872.4200	0.8724	903.0800	0.9031	3.514	0	0	0
2018/08/16	2044	07/02/2019	9.16	Put	Bond Future	8,220.1200	8.2201	8,069.6000	8.0696	(1.831)	0	0	0
2018/08/16	2044	02/05/2019	9.90	Call	Bond Future	3,603.6800	3.6037	3,683.8000	3.6838	2.223	0	0	0
2018/08/16	2044	02/05/2019			Bond Future	10.0606	90.4159	10.0380	90.6009	(0.225)	0.0000	0.0000	0
2018/08/16	2044	02/05/2019	9.90	Put	Bond Future	4,930.0400	4.9300	4,825.1900	4.8252	(2.127)	0	0	0
2018/08/16	2044	02/05/2019	9.91	Call	Bond Future	3,643.1700	3.6432	3,723.8600	3.7239	2.215	0	0	0
2018/08/16	2044	02/05/2019	9.92	Put	Bond Future	4,841.9100	4.8419	4,738.2100	4.7382	(2.142)	0	0	0
2018/08/16	2044	02/05/2019	9.91	Put	Bond Future	4,885.9600	4.8860	4,781.6800	4.7817	(2.134)	0	0	0
2018/08/16	2044	02/05/2019	9.92	Call	Bond Future	3,682.5500	3.6825	3,763.8200	3.7638	2.207	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
2018/08/16	2046	01/11/2018			Bond Future	116.3977	116.3977	116.3915	116.3915	(0.005)	0.0000	0.0000	11,966
2018/08/16	2046	07/02/2019			Bond Future	118.6699	118.6699	118.6629	118.6629	(0.006)	0.0000	0.0000	0
2018/08/16	2046	02/05/2019			Bond Future	118.9772	118.9772	118.9714	118.9714	(0.005)	0.0000	0.0000	0
2018/08/16	2050	01/11/2018			Bond Future	121.8399	121.8399	121.8333	121.8333	(0.005)	0.0000	0.0000	9,987
2018/08/16	2050	07/02/2019			Bond Future	122.4468	122.4468	122.4397	122.4397	(0.006)	0.0000	0.0000	0
2018/08/16	2050	02/05/2019			Bond Future	124.5028	124.5028	124.4969	124.4969	(0.005)	0.0000	0.0000	0
2018/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	AL37	01/11/2018			Index Future	589.9430	589.9430	590.4950	590.4950	0.094	0.0000	0.0000	0
2018/08/16	AL37	07/02/2019			Index Future	601.3490	601.3490	601.9090	601.9090	0.093	0.0000	0.0000	0
2018/08/16	AL37	02/05/2019			Index Future	611.3430	611.3430	611.9170	611.9170	0.094	0.0000	0.0000	0
2018/08/16	AL7T	01/11/2018			Index Future	682.9120	682.9120	684.1760	684.1760	0.185	0.0000	0.0000	0
2018/08/16	AL7T	07/02/2019			Index Future	696.1160	696.1160	697.4000	697.4000	0.184	0.0000	0.0000	0
2018/08/16	AL7T	02/05/2019			Index Future	707.6840	707.6840	708.9960	708.9960	0.185	0.0000	0.0000	0
2018/08/16	ALBI	01/11/2018			Index Future	619.5650	619.5650	620.7330	620.7330	0.189	0.0000	0.0000	863
2018/08/16	ALBI	07/02/2019			Index Future	631.5430	631.5430	632.7310	632.7310	0.188	0.0000	0.0000	0
2018/08/16	ALBI	02/05/2019			Index Future	642.0390	642.0390	643.2520	643.2520	0.189	0.0000	0.0000	0
2018/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	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
2018/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/16	ES33	01/11/2018			Bond Future	11.0826	75.2410	11.0606	75.3683	(0.198)	0.0000	0.0000	9,466

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
2018/08/16	ES33	07/02/2019			Bond Future	11.2180	76.6956	11.1952	76.8249	(0.203)	0.0000	0.0000	0
2018/08/16	ES33	02/05/2019			Bond Future	11.3341	74.1803	11.3104	74.3124	(0.208)	0.0000	0.0000	0
2018/08/16	ES42	01/11/2018			Bond Future	11.2843	77.4756	11.2624	77.6202	(0.194)	0.0000	0.0000	7,957
2018/08/16	ES42	07/02/2019			Bond Future	11.4111	78.9733	11.3884	79.1202	(0.199)	0.0000	0.0000	0
2018/08/16	ES42	02/05/2019			Bond Future	11.5251	76.0252	11.5015	76.1752	(0.205)	0.0000	0.0000	0
2018/08/16	GOVI	01/11/2018	653.50	Put	GOVI	390,180.0000	39.0180	378,290.0000	37.8290	(3.047)	0	0	0
2018/08/16	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	01/11/2018			GOVI	614.4820	614.4820	615.6710	615.6710	0.193	0.0000	0.0000	466
2018/08/16	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	01/11/2018	653.49	Put	GOVI	390,080.0000	39.0080	378,190.0000	37.8190	(3.048)	0	0	0
2018/08/16	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	01/11/2018	653.51	Put	GOVI	390,280.0000	39.0280	378,390.0000	37.8390	(3.047)	0	0	0
2018/08/16	GOVI	07/02/2019	666.53	Put	GOVI	401,670.0000	40.1670	389,590.0000	38.9590	(3.007)	0	0	0
2018/08/16	GOVI	07/02/2019			GOVI	626.3630	626.3630	627.5710	627.5710	0.193	0.0000	0.0000	0
2018/08/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	07/02/2019	666.52	Put	GOVI	401,570.0000	40.1570	389,490.0000	38.9490	(3.008)	0	0	0
2018/08/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	07/02/2019	666.51	Put	GOVI	401,470.0000	40.1470	389,390.0000	38.9390	(3.009)	0	0	0
2018/08/16	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	02/05/2019	647.88	Put	GOVI	111,080.0000	11.1080	98,740.0000	9.8740	(11.109)	0	0	0
2018/08/16	GOVI	02/05/2019	647.86	Put	GOVI	110,880.0000	11.0880	98,540.0000	9.8540	(11.129)	0	0	0
2018/08/16	GOVI	02/05/2019			GOVI	636.7720	636.7720	638.0060	638.0060	0.194	0.0000	0.0000	0
2018/08/16	GOVI	02/05/2019	647.87	Put	GOVI	110,980.0000	11.0980	98,640.0000	9.8640	(11.119)	0	0	0
2018/08/16	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/16	IGOV	01/11/2018			Index Future	253.5930	253.5930	253.5570	253.5570	(0.014)	0.0000	0.0000	742
2018/08/16	IGOV	07/02/2019			Index Future	258.5430	258.5430	258.5050	258.5050	(0.015)	0.0000	0.0000	0
2018/08/16	IGOV	02/05/2019			Index Future	262.8850	262.8850	262.8500	262.8500	(0.013)	0.0000	0.0000	0
2018/08/16	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/16	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2500	102.2500	0.010	0.0000	0.0000	0
2018/08/16	IS01	22/03/2019			Interest Rate Swap	99.6200	99.6200	99.6300	99.6300	0.010	0.0000	0.0000	0
2018/08/16	IS01	20/06/2019			Interest Rate Swap	102.1100	102.1100	102.1200	102.1200	0.010	0.0000	0.0000	0
2018/08/16	IS01	19/09/2019			Interest Rate Swap	100.1000	100.1000	100.1100	100.1100	0.010	0.0000	0.0000	0
2018/08/16	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/16	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/08/16	IS02	15/03/2019			Interest Rate Swap	99.3600	99.3600	99.3600	99.3600	0.000	0.0000	0.0000	0
2018/08/16	IS02	21/06/2019			Interest Rate Swap	99.8500	99.8500	99.8600	99.8600	0.010	0.0000	0.0000	0
2018/08/16	IS02	20/09/2019			Interest Rate Swap	102.1000	102.1000	102.1100	102.1100	0.010	0.0000	0.0000	0
2018/08/16	IS02	20/12/2019			Interest Rate Swap	103.1700	103.1700	103.1800	103.1800	0.010	0.0000	0.0000	0
2018/08/16	IS02	23/03/2020			Interest Rate Swap	99.3300	99.3300	99.3500	99.3500	0.020	0.0000	0.0000	0

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2018/08/16	IS02	22/06/2020			Interest Rate Swap	103.0100	103.0100	103.0400	103.0400	0.029	0.0000	0.0000	0
2018/08/16	IS02	21/09/2020			Interest Rate Swap	100.1400	100.1400	100.1700	100.1700	0.030	0.0000	0.0000	0
2018/08/16	IS05	17/12/2020			Interest Rate Swap	97.0800	97.0800	97.1000	97.1000	0.021	0.0000	0.0000	0
2018/08/16	IS05	16/03/2021			Interest Rate Swap	96.3900	96.3900	96.4100	96.4100	0.021	0.0000	0.0000	0
2018/08/16	IS05	15/06/2021			Interest Rate Swap	95.6600	95.6600	95.6800	95.6800	0.021	0.0000	0.0000	0
2018/08/16	IS05	21/09/2021			Interest Rate Swap	95.9300	95.9300	95.9400	95.9400	0.010	0.0000	0.0000	0
2018/08/16	IS05	21/12/2021			Interest Rate Swap	98.1900	98.1900	98.2000	98.2000	0.010	0.0000	0.0000	51
2018/08/16	IS05	15/03/2022			Interest Rate Swap	98.3800	98.3800	98.3800	98.3800	0.000	0.0000	0.0000	0
2018/08/16	IS05	21/06/2022			Interest Rate Swap	99.6500	99.6500	99.6500	99.6500	0.000	0.0000	0.0000	0
2018/08/16	IS05	20/09/2022			Interest Rate Swap	103.6100	103.6100	103.6200	103.6200	0.010	0.0000	0.0000	0
2018/08/16	IS05	20/12/2022			Interest Rate Swap	104.9100	104.9100	104.9300	104.9300	0.019	0.0000	0.0000	0
2018/08/16	IS05	22/03/2023			Interest Rate Swap	98.4000	98.4000	98.4300	98.4300	0.030	0.0000	0.0000	0
2018/08/16	IS05	20/06/2023			Interest Rate Swap	104.4600	104.4600	104.5000	104.5000	0.038	0.0000	0.0000	0
2018/08/16	IS05	19/09/2023			Interest Rate Swap	100.0500	100.0500	100.0900	100.0900	0.040	0.0000	0.0000	0
2018/08/16	IS10	17/12/2025			Interest Rate Swap	97.2200	97.2200	97.1600	97.1600	(0.062)	0.0000	0.0000	0
2018/08/16	IS10	16/03/2026			Interest Rate Swap	94.2800	94.2800	94.2300	94.2300	(0.053)	0.0000	0.0000	0
2018/08/16	IS10	15/06/2026			Interest Rate Swap	93.0700	93.0700	93.0200	93.0200	(0.054)	0.0000	0.0000	0
2018/08/16	IS10	21/09/2026			Interest Rate Swap	95.2500	95.2500	95.2000	95.2000	(0.052)	0.0000	0.0000	0
2018/08/16	IS10	21/12/2026			Interest Rate Swap	99.0200	99.0200	98.9600	98.9600	(0.061)	0.0000	0.0000	0
2018/08/16	IS10	15/03/2027			Interest Rate Swap	97.6300	97.6300	97.5700	97.5700	(0.061)	0.0000	0.0000	0
2018/08/16	IS10	21/06/2027			Interest Rate Swap	99.7200	99.7200	99.6400	99.6400	(0.080)	0.0000	0.0000	0
2018/08/16	IS10	20/09/2027			Interest Rate Swap	105.1400	105.1400	105.0600	105.0600	(0.076)	0.0000	0.0000	0
2018/08/16	IS10	20/12/2027			Interest Rate Swap	105.5200	105.5200	105.4300	105.4300	(0.085)	0.0000	0.0000	0
2018/08/16	IS10	22/03/2028			Interest Rate Swap	99.1500	99.1500	99.0700	99.0700	(0.081)	0.0000	0.0000	0
2018/08/16	IS10	20/06/2028			Interest Rate Swap	106.2500	106.2500	106.1800	106.1800	(0.066)	0.0000	0.0000	0
2018/08/16	IS10	19/09/2028			Interest Rate Swap	99.9300	99.9300	99.8600	99.8600	(0.070)	0.0000	0.0000	0
2018/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/16	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/16	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/16	R023	01/11/2018	10.58	Call	Bond Future	6,912.2500	6.9123	7,009.1400	7.0091	1.402	0	0	0
2018/08/16	R023	01/11/2018	10.57	Put	Bond Future	0.6100	0.0006	0.4800	0.0005	(21.311)	0	0	0
2018/08/16	R023	01/11/2018			Bond Future	8.5101	98.7179	8.4823	98.8149	(0.326)	0.0000	0.0000	38,294
2018/08/16	R023	01/11/2018	10.59	Call	Bond Future	6,944.1200	6.9441	7,041.0200	7.0410	1.395	0	0	0
2018/08/16	R023	01/11/2018	10.59	Put	Bond Future	0.5400	0.0005	0.4300	0.0004	(20.370)	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
2018/08/16	R023	01/11/2018	10.58	Put	Bond Future	0.5700	0.0006	0.4500	0.0005	(21.053)	0	0	0
2018/08/16	R023	01/11/2018	10.57	Call	Bond Future	6,880.3800	6.8804	6,977.2600	6.9773	1.408	0	0	0
2018/08/16	R023	07/02/2019	10.59	Call	Bond Future	6,307.2000	6.3072	6,401.1600	6.4012	1.490	0	0	0
2018/08/16	R023	07/02/2019			Bond Future	8.6142	100.6265	8.5844	100.7248	(0.346)	0.0000	0.0000	0
2018/08/16	R023	07/02/2019	10.57	Call	Bond Future	6,248.9200	6.2489	6,342.7200	6.3427	1.501	0	0	0
2018/08/16	R023	07/02/2019	10.57	Put	Bond Future	57.4500	0.0575	52.9400	0.0529	(7.850)	0	0	0
2018/08/16	R023	07/02/2019	10.59	Put	Bond Future	54.9600	0.0550	50.6100	0.0506	(7.915)	0	0	0
2018/08/16	R023	07/02/2019	10.58	Call	Bond Future	6,278.0600	6.2781	6,371.9300	6.3719	1.495	0	0	0
2018/08/16	R023	07/02/2019	10.58	Put	Bond Future	56.2000	0.0562	51.7600	0.0518	(7.900)	0	0	0
2018/08/16	R023	02/05/2019	8.45	Call	Bond Future	945.9400	0.9459	985.4200	0.9854	4.174	0	0	0
2018/08/16	R023	02/05/2019	8.44	Put	Bond Future	1,761.2300	1.7612	1,699.5200	1.6995	(3.504)	0	0	0
2018/08/16	R023	02/05/2019			Bond Future	8.7041	98.3710	8.6719	98.4718	(0.370)	0.0000	0.0000	0
2018/08/16	R023	02/05/2019	8.46	Call	Bond Future	961.7900	0.9618	1,001.6600	1.0017	4.145	0	0	0
2018/08/16	R023	02/05/2019	8.46	Put	Bond Future	1,729.5600	1.7296	1,668.6300	1.6686	(3.523)	0	0	0
2018/08/16	R023	02/05/2019	8.45	Put	Bond Future	1,745.3300	1.7453	1,684.0100	1.6840	(3.513)	0	0	0
2018/08/16	R023	02/05/2019	8.44	Call	Bond Future	930.2200	0.9302	969.3100	0.9693	4.202	0	0	0
2018/08/16	R035	01/11/2018	8.93	Call	Bond Future	150.4300	0.1504	162.4100	0.1624	7.964	0	0	0
2018/08/16	R035	01/11/2018	8.92	Put	Bond Future	6,993.2800	6.9933	6,798.7800	6.7988	(2.781)	0	0	0
2018/08/16	R035	01/11/2018			Bond Future	9.7702	94.3876	9.7433	94.5936	(0.276)	0.0000	0.0000	70,441
2018/08/16	R035	01/11/2018	8.94	Call	Bond Future	157.2500	0.1572	169.7000	0.1697	7.917	0	0	0
2018/08/16	R035	01/11/2018	8.94	Put	Bond Future	6,837.1600	6.8372	6,643.6100	6.6436	(2.831)	0	0	0
2018/08/16	R035	01/11/2018	8.93	Put	Bond Future	6,915.0800	6.9151	6,721.0600	6.7211	(2.806)	0	0	0
2018/08/16	R035	01/11/2018	8.92	Call	Bond Future	143.7900	0.1438	155.2900	0.1553	7.998	0	0	0
2018/08/16	R035	07/02/2019	8.98	Call	Bond Future	746.5300	0.7465	781.5300	0.7815	4.688	0	0	0
2018/08/16	R035	07/02/2019			Bond Future	9.8556	96.2125	9.8277	96.4220	(0.282)	0.0000	0.0000	298
2018/08/16	R035	07/02/2019	8.96	Call	Bond Future	712.4800	0.7125	746.2300	0.7462	4.737	0	0	0
2018/08/16	R035	07/02/2019	8.96	Put	Bond Future	7,821.1500	7.8212	7,645.4400	7.6454	(2.247)	0	0	0
2018/08/16	R035	07/02/2019	8.98	Put	Bond Future	7,687.7500	7.6877	7,513.2900	7.5133	(2.269)	0	0	0
2018/08/16	R035	07/02/2019	8.97	Call	Bond Future	729.2800	0.7293	763.6500	0.7636	4.713	0	0	0
2018/08/16	R035	07/02/2019	8.97	Put	Bond Future	7,754.1700	7.7542	7,579.0800	7.5791	(2.258)	0	0	0
2018/08/16	R035	02/05/2019	9.74	Put	Bond Future	4,506.3300	4.5063	4,384.9400	4.3849	(2.694)	0	0	0
2018/08/16	R035	02/05/2019			Bond Future	9.9262	93.3134	9.8974	93.5272	(0.290)	0.0000	0.0000	0
2018/08/16	R035	02/05/2019	9.74	Call	Bond Future	3,111.6900	3.1117	3,204.0400	3.2040	2.968	0	0	0
2018/08/16	R035	02/05/2019	9.75	Call	Bond Future	3,147.1700	3.1472	3,240.2000	3.2402	2.956	0	0	0
2018/08/16	R035	02/05/2019	9.75	Put	Bond Future	4,466.0900	4.4661	4,345.3800	4.3454	(2.703)	0	0	0
2018/08/16	R035	02/05/2019	9.73	Call	Bond Future	3,076.4100	3.0764	3,168.0800	3.1681	2.980	0	0	0
2018/08/16	R035	02/05/2019	9.73	Put	Bond Future	4,546.8600	4.5469	4,424.7900	4.4248	(2.685)	0	0	0
2018/08/16	R186	01/11/2018	8.54	Put	Bond Future	3,635.6800	3.6357	3,475.1500	3.4751	(4.415)	0	0	0
2018/08/16	R186	01/11/2018	8.90	Call	Bond Future	1,017.1200	1.0171	1,085.0000	1.0850	6.674	0	0	0
2018/08/16	R186	01/11/2018	9.14	Call	Bond Future	1,708.6200	1.7086	1,805.1000	1.8051	5.647	0	0	0
2018/08/16	R186	01/11/2018	7.96	Put	Bond Future	6,972.4300	6.9724	6,784.5900	6.7846	(2.694)	0	0	0
2018/08/16	R186	01/11/2018			Bond Future	9.0788	111.9809	9.0467	112.1723	(0.353)	0.0000	0.0000	65,529
2018/08/16	R186	01/11/2018	8.53	Call	Bond Future	350.3900	0.3504	380.3900	0.3804	8.562	0	0	0
2018/08/16	R186	01/11/2018	8.53	Put	Bond Future	3,685.4300	3.6854	3,524.0600	3.5241	(4.379)	0	0	0
2018/08/16	R186	01/11/2018	8.46	Put	Bond Future	4,042.9700	4.0430	3,876.1000	3.8761	(4.127)	0	0	0
2018/08/16	R186	01/11/2018	8.46	Call	Bond Future	272.9200	0.2729	297.4200	0.2974	8.977	0	0	5,000

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2018/08/16	R186	01/11/2018	8.54	Call	Bond Future	362.6000	0.3626	393.4400	0.3934	8.505	0	0	0
2018/08/16	R186	01/11/2018	8.90	Put	Bond Future	2,089.2300	2.0892	1,965.7400	1.9657	(5.911)	0	0	2,500
2018/08/16	R186	01/11/2018	9.14	Put	Bond Future	1,344.9900	1.3450	1,250.1000	1.2501	(7.055)	0	0	5,000
2018/08/16	R186	01/11/2018	7.96	Call	Bond Future	29.8700	0.0299	33.4000	0.0334	11.818	0	0	5,000
2018/08/16	R186	01/11/2018	8.52	Call	Bond Future	338.4900	0.3385	367.6700	0.3677	8.621	0	0	0
2018/08/16	R186	01/11/2018	8.52	Put	Bond Future	3,735.5400	3.7355	3,573.3500	3.5733	(4.342)	0	0	0
2018/08/16	R186	07/02/2019	8.20	Call	Bond Future	328.0900	0.3281	351.6500	0.3516	7.181	0	0	0
2018/08/16	R186	07/02/2019	8.21	Put	Bond Future	6,068.4900	6.0685	5,898.1600	5.8982	(2.807)	0	0	0
2018/08/16	R186	07/02/2019			Bond Future	9.1692	108.8409	9.1356	109.0352	(0.367)	0.0000	0.0000	719
2018/08/16	R186	07/02/2019	8.20	Put	Bond Future	6,122.6000	6.1226	5,951.7900	5.9518	(2.790)	0	0	0
2018/08/16	R186	07/02/2019	8.21	Call	Bond Future	335.8100	0.3358	359.8500	0.3598	7.159	0	0	0
2018/08/16	R186	07/02/2019	8.22	Call	Bond Future	343.6900	0.3437	368.1900	0.3682	7.129	0	0	0
2018/08/16	R186	07/02/2019	8.22	Put	Bond Future	6,014.5800	6.0146	5,844.7100	5.8447	(2.824)	0	0	0
2018/08/16	R186	02/05/2019	9.01	Put	Bond Future	3,395.6100	3.3956	3,278.6000	3.2786	(3.446)	0	0	0
2018/08/16	R186	02/05/2019	9.02	Call	Bond Future	2,050.1100	2.0501	2,132.2800	2.1323	4.008	0	0	0
2018/08/16	R186	02/05/2019			Bond Future	9.2521	110.6489	9.2168	110.8474	(0.381)	0.0000	0.0000	0
2018/08/16	R186	02/05/2019	9.03	Call	Bond Future	2,076.9300	2.0769	2,159.7800	2.1598	3.989	0	0	0
2018/08/16	R186	02/05/2019	9.03	Put	Bond Future	3,334.8500	3.3349	3,219.1900	3.2192	(3.468)	0	0	0
2018/08/16	R186	02/05/2019	9.01	Call	Bond Future	2,023.4800	2.0235	2,104.9800	2.1050	4.028	0	0	0
2018/08/16	R186	02/05/2019	9.02	Put	Bond Future	3,365.1200	3.3651	3,248.7800	3.2488	(3.457)	0	0	0
2018/08/16	R197	01/11/2018			Bond Future	302.0196	302.0196	302.0009	302.0009	(0.006)	0.0000	0.0000	2,350
2018/08/16	R197	07/02/2019			Bond Future	300.5643	300.5643	300.5438	300.5438	(0.007)	0.0000	0.0000	0
2018/08/16	R197	02/05/2019			Bond Future	305.6111	305.6111	305.5936	305.5936	(0.006)	0.0000	0.0000	0
2018/08/16	R202	01/11/2018			Bond Future	235.0249	235.0249	235.0124	235.0124	(0.005)	0.0000	0.0000	10,129
2018/08/16	R202	07/02/2019			Bond Future	235.7085	235.7085	235.6943	235.6943	(0.006)	0.0000	0.0000	0
2018/08/16	R202	02/05/2019			Bond Future	239.6665	239.6665	239.6549	239.6549	(0.005)	0.0000	0.0000	0
2018/08/16	R207	01/11/2018	6.76	Put	Bond Future	1,169.0400	1.1690	1,083.1200	1.0831	(7.350)	0	0	0
2018/08/16	R207	01/11/2018			Bond Future	7.7995	101.6163	7.7213	101.7033	(1.002)	0.0000	0.0000	19,555
2018/08/16	R207	01/11/2018	6.75	Call	Bond Future	2.0900	0.0021	3.2300	0.0032	54.545	0	0	0
2018/08/16	R207	01/11/2018	6.75	Put	Bond Future	1,180.3100	1.1803	1,094.3600	1.0944	(7.282)	0	0	0
2018/08/16	R207	01/11/2018	6.76	Call	Bond Future	2.1400	0.0021	3.3100	0.0033	54.673	0	0	0
2018/08/16	R207	01/11/2018	6.74	Call	Bond Future	1.9700	0.0020	3.0400	0.0030	54.315	0	0	0
2018/08/16	R207	01/11/2018	6.74	Put	Bond Future	1,191.5100	1.1915	1,105.4900	1.1055	(7.219)	0	0	0
2018/08/16	R207	07/02/2019	6.52	Call	Bond Future	0.9800	0.0010	1.6400	0.0016	67.347	0	0	0
2018/08/16	R207	07/02/2019	6.51	Put	Bond Future	1,270.7000	1.2707	1,183.1700	1.1832	(6.888)	0	0	0
2018/08/16	R207	07/02/2019			Bond Future	7.9553	99.9358	7.8540	100.0240	(1.273)	0.0000	0.0000	0
2018/08/16	R207	07/02/2019	6.53	Call	Bond Future	1.0400	0.0010	1.7300	0.0017	66.346	0	0	0
2018/08/16	R207	07/02/2019	6.53	Put	Bond Future	1,253.0700	1.2531	1,165.6000	1.1656	(6.980)	0	0	0
2018/08/16	R207	07/02/2019	6.52	Put	Bond Future	1,261.8800	1.2619	1,174.3800	1.1744	(6.934)	0	0	0
2018/08/16	R207	07/02/2019	6.51	Call	Bond Future	0.9300	0.0009	1.5600	0.0016	67.742	0	0	0
2018/08/16	R207	02/05/2019	7.63	Call	Bond Future	56.6200	0.0566	78.1000	0.0781	37.937	0	0	0
2018/08/16	R207	02/05/2019			Bond Future	8.2067	101.5960	8.0690	101.6865	(1.677)	0.0000	0.0000	0
2018/08/16	R207	02/05/2019	7.61	Call	Bond Future	53.1600	0.0532	73.7600	0.0738	38.751	0	0	0
2018/08/16	R207	02/05/2019	7.61	Put	Bond Future	446.4000	0.4464	376.5300	0.3765	(15.652)	0	0	0
2018/08/16	R207	02/05/2019	7.63	Put	Bond Future	436.6300	0.4366	367.6400	0.3676	(15.801)	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
2018/08/16	R207	02/05/2019	7.62	Call	Bond Future	54.7500	0.0547	75.7800	0.0758	38.411	0	0	0
2018/08/16	R207	02/05/2019	7.62	Put	Bond Future	441.3700	0.4414	371.9300	0.3719	(15.733)	0	0	0
2018/08/16	R208	01/11/2018	7.11	Put	Bond Future	2,140.3600	2.1404	1,980.2000	1.9802	(7.483)	0	0	0
2018/08/16	R208	01/11/2018			Bond Future	8.1107	97.7629	8.0328	97.9267	(0.960)	0.0000	0.0000	28,717
2018/08/16	R208	01/11/2018	7.11	Call	Bond Future	7.7800	0.0078	11.4300	0.0114	46.915	0	0	0
2018/08/16	R208	01/11/2018	7.12	Call	Bond Future	8.2300	0.0082	12.0500	0.0121	46.416	0	0	0
2018/08/16	R208	01/11/2018	7.10	Put	Bond Future	2,161.5500	2.1616	2,001.2100	2.0012	(7.418)	0	0	0
2018/08/16	R208	01/11/2018	7.12	Put	Bond Future	2,119.2100	2.1192	1,959.2200	1.9592	(7.550)	0	0	0
2018/08/16	R208	01/11/2018	7.10	Call	Bond Future	7.3600	0.0074	10.8300	0.0108	47.147	0	0	0
2018/08/16	R208	07/02/2019	7.07	Call	Bond Future	19.8600	0.0199	27.1100	0.0271	36.506	0	0	0
2018/08/16	R208	07/02/2019	7.08	Put	Bond Future	2,218.0900	2.2181	2,059.2000	2.0592	(7.163)	0	0	0
2018/08/16	R208	07/02/2019	7.06	Put	Bond Future	2,255.3600	2.2554	2,096.0000	2.0960	(7.066)	0	0	0
2018/08/16	R208	07/02/2019			Bond Future	8.2300	99.6529	8.1418	99.8193	(1.072)	0.0000	0.0000	0
2018/08/16	R208	07/02/2019	7.07	Put	Bond Future	2,236.7100	2.2367	2,077.5800	2.0776	(7.114)	0	0	0
2018/08/16	R208	07/02/2019	7.08	Call	Bond Future	20.6200	0.0206	28.1100	0.0281	36.324	0	0	0
2018/08/16	R208	07/02/2019	7.06	Call	Bond Future	19.1200	0.0191	26.1400	0.0261	36.715	0	0	0
2018/08/16	R208	02/05/2019	8.03	Put	Bond Future	963.3800	0.9634	858.7200	0.8587	(10.864)	0	0	0
2018/08/16	R208	02/05/2019	8.02	Call	Bond Future	406.6100	0.4066	471.2200	0.4712	15.890	0	0	0
2018/08/16	R208	02/05/2019			Bond Future	8.3533	97.9089	8.2530	98.0789	(1.200)	0.0000	0.0000	0
2018/08/16	R208	02/05/2019	8.03	Call	Bond Future	414.0500	0.4141	479.3700	0.4794	15.776	0	0	0
2018/08/16	R208	02/05/2019	8.02	Put	Bond Future	973.0000	0.9730	867.6300	0.8676	(10.829)	0	0	0
2018/08/16	R208	02/05/2019	8.04	Call	Bond Future	421.8800	0.4219	487.9200	0.4879	15.654	0	0	0
2018/08/16	R208	02/05/2019	8.04	Put	Bond Future	954.1600	0.9542	850.2200	0.8502	(10.893)	0	0	0
2018/08/16	R209	01/11/2018	1,016.00	Call	Bond Future	70,836.0900	70.8361	70,974.0700	70.9741	0.195	0	0	0
2018/08/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	R209	01/11/2018	9.34	Put	Bond Future	3,287.1700	3.2872	3,179.6600	3.1797	(3.271)	0	0	0
2018/08/16	R209	01/11/2018	9.97	Call	Bond Future	2,664.1200	2.6641	2,743.4700	2.7435	2.978	0	0	0
2018/08/16	R209	01/11/2018	9.98	Put	Bond Future	1,095.4400	1.0954	1,037.5700	1.0376	(5.283)	0	0	2,000
2018/08/16	R209	01/11/2018	8.98	Call	Bond Future	202.3100	0.2023	212.9700	0.2130	5.269	0	0	0
2018/08/16	R209	01/11/2018	10.00	Call	Bond Future	2,788.3200	2.7883	2,869.9100	2.8699	2.926	0	0	0
2018/08/16	R209	01/11/2018	9.64	Call	Bond Future	1,475.3200	1.4753	1,528.5400	1.5285	3.607	0	0	2,000
2018/08/16	R209	01/11/2018	9.47	Call	Bond Future	1,006.5500	1.0066	1,046.4500	1.0464	3.964	0	0	0
2018/08/16	R209	01/11/2018	9.82	Call	Bond Future	2,080.5800	2.0806	2,148.2900	2.1483	3.254	0	0	0
2018/08/16	R209	01/11/2018			Bond Future	9.7272	71.7240	9.7060	71.8619	(0.219)	0.0000	0.0000	127,060
2018/08/16	R209	01/11/2018	1,016.01	Call	Bond Future	70,836.0900	70.8361	70,974.0700	70.9741	0.195	0	0	0
2018/08/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	R209	01/11/2018	8.89	Put	Bond Future	5,882.1700	5.8822	5,751.8400	5.7518	(2.216)	0	0	0
2018/08/16	R209	01/11/2018	8.89	Call	Bond Future	139.6400	0.1396	147.2900	0.1473	5.478	0	0	2,000
2018/08/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/16	R209	01/11/2018	1,015.99	Call	Bond Future	70,836.0800	70.8361	70,974.0600	70.9741	0.195	0	0	0
2018/08/16	R209	01/11/2018	9.34	Call	Bond Future	712.1300	0.7121	742.6000	0.7426	4.279	0	0	0
2018/08/16	R209	01/11/2018	9.97	Put	Bond Future	1,117.0400	1.1170	1,058.4100	1.0584	(5.249)	0	0	0
2018/08/16	R209	01/11/2018	9.98	Call	Bond Future	2,705.1800	2.7052	2,785.2900	2.7853	2.961	0	0	0
2018/08/16	R209	01/11/2018	8.98	Put	Bond Future	5,295.6900	5.2957	5,168.3700	5.1684	(2.404)	0	0	0
2018/08/16	R209	01/11/2018	10.00	Put	Bond Future	1,053.5300	1.0535	997.1400	0.9971	(5.352)	0	0	5,850
2018/08/16	R209	01/11/2018	9.64	Put	Bond Future	2,043.7500	2.0438	1,958.9900	1.9590	(4.147)	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
2018/08/16	R209	01/11/2018	9.47	Put	Bond Future	2,702.0500	2.7020	2,603.9700	2.6040	(3.630)	0	0	760
2018/08/16	R209	01/11/2018	9.82	Put	Bond Future	1,483.4700	1.4835	1,413.2000	1.4132	(4.737)	0	0	760
2018/08/16	R209	01/11/2018	9.49	Call	Bond Future	1,057.5000	1.0575	1,098.9300	1.0989	3.918	0	0	0
2018/08/16	R209	01/11/2018	9.94	Call	Bond Future	2,542.2900	2.5423	2,619.3800	2.6194	3.032	0	0	0
2018/08/16	R209	01/11/2018	9.94	Put	Bond Future	1,183.6800	1.1837	1,122.7900	1.1228	(5.144)	0	0	0
2018/08/16	R209	01/11/2018	10.57	Call	Bond Future	5,507.0100	5.5070	5,620.3400	5.6203	2.058	0	0	0
2018/08/16	R209	01/11/2018	10.57	Put	Bond Future	344.7000	0.3447	320.0500	0.3201	(7.151)	0	0	0
2018/08/16	R209	01/11/2018	9.84	Call	Bond Future	2,154.6400	2.1546	2,223.9400	2.2239	3.216	0	0	0
2018/08/16	R209	01/11/2018	9.84	Put	Bond Future	1,429.7600	1.4298	1,361.0800	1.3611	(4.804)	0	0	0
2018/08/16	R209	01/11/2018	8.99	Put	Bond Future	5,232.1200	5.2321	5,105.1800	5.1052	(2.426)	0	0	0
2018/08/16	R209	01/11/2018	8.99	Call	Bond Future	210.3800	0.2104	221.4200	0.2214	5.248	0	0	760
2018/08/16	R209	01/11/2018	9.49	Put	Bond Future	2,619.0500	2.6190	2,522.5000	2.5225	(3.686)	0	0	0
2018/08/16	R209	07/02/2019	8.97	Put	Bond Future	6,315.8800	6.3159	6,199.8800	6.1999	(1.837)	0	0	0
2018/08/16	R209	07/02/2019	10.20	Put	Bond Future	1,760.0700	1.7601	1,704.7300	1.7047	(3.144)	0	0	4,000
2018/08/16	R209	07/02/2019			Bond Future	9.8006	73.1106	9.7787	73.2507	(0.223)	0.0000	0.0000	340
2018/08/16	R209	07/02/2019	8.96	Call	Bond Future	683.8000	0.6838	707.5400	0.7075	3.472	0	0	0
2018/08/16	R209	07/02/2019	8.96	Put	Bond Future	6,371.8600	6.3719	6,255.4400	6.2554	(1.827)	0	0	0
2018/08/16	R209	07/02/2019	8.97	Call	Bond Future	699.3400	0.6993	723.5000	0.7235	3.455	0	0	0
2018/08/16	R209	07/02/2019	10.20	Call	Bond Future	4,247.3800	4.2474	4,332.2000	4.3322	1.997	0	0	0
2018/08/16	R209	07/02/2019	8.95	Call	Bond Future	668.4900	0.6685	691.8100	0.6918	3.488	0	0	0
2018/08/16	R209	07/02/2019	8.95	Put	Bond Future	6,428.1700	6.4282	6,311.3300	6.3113	(1.818)	0	0	0
2018/08/16	R209	07/02/2019	9.54	Put	Bond Future	3,650.8300	3.6508	3,562.5400	3.5625	(2.418)	0	0	0
2018/08/16	R209	07/02/2019	9.54	Call	Bond Future	1,955.6000	1.9556	2,007.4700	2.0075	2.652	0	0	4,000
2018/08/16	R209	07/02/2019	9.04	Put	Bond Future	5,932.9200	5.9329	5,819.9500	5.8200	(1.904)	0	0	0
2018/08/16	R209	07/02/2019	9.04	Call	Bond Future	814.3100	0.8143	841.5000	0.8415	3.339	0	0	4,000
2018/08/16	R209	02/05/2019	9.70	Put	Bond Future	3,856.1500	3.8562	3,774.8100	3.7748	(2.109)	0	0	0
2018/08/16	R209	02/05/2019			Bond Future	9.8646	71.1773	9.8420	71.3204	(0.229)	0.0000	0.0000	0
2018/08/16	R209	02/05/2019	9.69	Call	Bond Future	2,774.1700	2.7742	2,835.5300	2.8355	2.212	0	0	0
2018/08/16	R209	02/05/2019	9.69	Put	Bond Future	3,890.4400	3.8904	3,808.6600	3.8087	(2.102)	0	0	0
2018/08/16	R209	02/05/2019	9.70	Call	Bond Future	2,804.5200	2.8045	2,866.3200	2.8663	2.204	0	0	0
2018/08/16	R209	02/05/2019	9.68	Call	Bond Future	2,744.2100	2.7442	2,805.1300	2.8051	2.220	0	0	0
2018/08/16	R209	02/05/2019	9.68	Put	Bond Future	3,925.2100	3.9252	3,842.9900	3.8430	(2.095)	0	0	0
2018/08/16	R210	01/11/2018			Bond Future	185.0956	185.0956	185.0851	185.0851	(0.006)	0.0000	0.0000	2,149
2018/08/16	R210	07/02/2019			Bond Future	188.7086	188.7086	188.6970	188.6970	(0.006)	0.0000	0.0000	0
2018/08/16	R210	02/05/2019			Bond Future	189.3227	189.3227	189.3129	189.3129	(0.005)	0.0000	0.0000	0
2018/08/16	R212	01/11/2018			Bond Future	155.5089	155.5089	155.4990	155.4990	(0.006)	0.0000	0.0000	3,476
2018/08/16	R212	07/02/2019			Bond Future	156.3893	156.3893	156.3785	156.3785	(0.007)	0.0000	0.0000	0
2018/08/16	R212	02/05/2019			Bond Future	159.0154	159.0154	159.0060	159.0060	(0.006)	0.0000	0.0000	0
2018/08/16	R213	01/11/2018	8.65	Call	Bond Future	96.0500	0.0961	107.9200	0.1079	12.358	0	0	0
2018/08/16	R213	01/11/2018	8.64	Put	Bond Future	6,202.9000	6.2029	5,982.5000	5.9825	(3.553)	0	0	0
2018/08/16	R213	01/11/2018			Bond Future	9.5750	82.8838	9.5378	83.1156	(0.388)	0.0000	0.0000	32,893
2018/08/16	R213	01/11/2018	8.66	Call	Bond Future	100.3600	0.1004	112.6900	0.1127	12.286	0	0	0
2018/08/16	R213	01/11/2018	8.66	Put	Bond Future	6,074.3000	6.0743	5,854.8100	5.8548	(3.613)	0	0	0
2018/08/16	R213	01/11/2018	8.65	Put	Bond Future	6,138.4900	6.1385	5,918.5400	5.9185	(3.583)	0	0	0
2018/08/16	R213	01/11/2018	8.64	Call	Bond Future	91.8900	0.0919	103.3100	0.1033	12.428	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
2018/08/16	R213	07/02/2019	8.68	Call	Bond Future	420.3300	0.4203	452.6200	0.4526	7.682	0	0	0
2018/08/16	R213	07/02/2019			Bond Future	9.6602	84.4863	9.6217	84.7221	(0.399)	0.0000	0.0000	112
2018/08/16	R213	07/02/2019	8.68	Put	Bond Future	6,719.4700	6.7195	6,515.9000	6.5159	(3.030)	0	0	0
2018/08/16	R213	07/02/2019	8.69	Call	Bond Future	429.4300	0.4294	462.3000	0.4623	7.654	0	0	0
2018/08/16	R213	07/02/2019	8.70	Put	Bond Future	6,602.8500	6.6028	6,400.4500	6.4004	(3.065)	0	0	0
2018/08/16	R213	07/02/2019	8.69	Put	Bond Future	6,661.0500	6.6611	6,458.0600	6.4581	(3.047)	0	0	0
2018/08/16	R213	07/02/2019	8.70	Call	Bond Future	438.6800	0.4387	472.1400	0.4721	7.627	0	0	0
2018/08/16	R213	02/05/2019	9.49	Call	Bond Future	2,347.4000	2.3474	2,449.2900	2.4493	4.341	0	0	0
2018/08/16	R213	02/05/2019	9.48	Put	Bond Future	3,848.0200	3.8480	3,708.6000	3.7086	(3.623)	0	0	0
2018/08/16	R213	02/05/2019			Bond Future	9.7309	82.3426	9.6910	82.5831	(0.410)	0.0000	0.0000	0
2018/08/16	R213	02/05/2019	9.50	Call	Bond Future	2,375.7700	2.3758	2,478.4500	2.4784	4.322	0	0	0
2018/08/16	R213	02/05/2019	9.50	Put	Bond Future	3,781.5600	3.7816	3,643.7100	3.6437	(3.645)	0	0	0
2018/08/16	R213	02/05/2019	9.49	Put	Bond Future	3,814.8100	3.8148	3,676.1700	3.6762	(3.634)	0	0	0
2018/08/16	R213	02/05/2019	9.48	Call	Bond Future	2,318.9200	2.3189	2,420.0300	2.4200	4.360	0	0	0
2018/08/16	R214	01/11/2018	8.99	Put	Bond Future	6,511.3100	6.5113	6,372.6900	6.3727	(2.129)	0	0	0
2018/08/16	R214	01/11/2018	8.98	Call	Bond Future	122.9600	0.1230	129.7500	0.1297	5.522	0	0	0
2018/08/16	R214	01/11/2018			Bond Future	9.8730	70.9986	9.8514	71.1443	(0.219)	0.0000	0.0000	28,498
2018/08/16	R214	01/11/2018	8.99	Call	Bond Future	128.5800	0.1286	135.6400	0.1356	5.491	0	0	0
2018/08/16	R214	01/11/2018	8.98	Put	Bond Future	6,583.2000	6.5832	6,444.3100	6.4443	(2.110)	0	0	0
2018/08/16	R214	01/11/2018	9.00	Call	Bond Future	134.4400	0.1344	141.7900	0.1418	5.467	0	0	0
2018/08/16	R214	01/11/2018	9.00	Put	Bond Future	6,439.7700	6.4398	6,301.4400	6.3014	(2.148)	0	0	0
2018/08/16	R214	07/02/2019	9.05	Put	Bond Future	7,037.0300	7.0370	6,911.5500	6.9115	(1.783)	0	0	0
2018/08/16	R214	07/02/2019			Bond Future	9.9483	72.3712	9.9261	72.5194	(0.223)	0.0000	0.0000	0
2018/08/16	R214	07/02/2019	9.04	Call	Bond Future	609.2300	0.6092	631.4500	0.6315	3.647	0	0	0
2018/08/16	R214	07/02/2019	9.04	Put	Bond Future	7,098.7700	7.0988	6,972.8700	6.9729	(1.774)	0	0	0
2018/08/16	R214	07/02/2019	9.05	Call	Bond Future	624.0900	0.6241	646.7300	0.6467	3.628	0	0	0
2018/08/16	R214	07/02/2019	9.03	Call	Bond Future	594.6100	0.5946	616.4000	0.6164	3.665	0	0	0
2018/08/16	R214	07/02/2019	9.03	Put	Bond Future	7,160.8700	7.1609	7,034.5400	7.0345	(1.764)	0	0	0
2018/08/16	R214	02/05/2019	9.87	Call	Bond Future	3,015.6100	3.0156	3,082.3000	3.0823	2.211	0	0	0
2018/08/16	R214	02/05/2019	9.85	Call	Bond Future	2,952.0100	2.9520	3,017.7700	3.0178	2.228	0	0	0
2018/08/16	R214	02/05/2019			Bond Future	10.0102	70.2797	9.9873	70.4308	(0.229)	0.0000	0.0000	0
2018/08/16	R214	02/05/2019	9.85	Put	Bond Future	4,020.0300	4.0200	3,934.6400	3.9346	(2.124)	0	0	0
2018/08/16	R214	02/05/2019	9.87	Put	Bond Future	3,948.9000	3.9489	3,864.4400	3.8644	(2.139)	0	0	0
2018/08/16	R214	02/05/2019	9.86	Call	Bond Future	2,983.7300	2.9837	3,049.9600	3.0500	2.220	0	0	0
2018/08/16	R214	02/05/2019	9.86	Put	Bond Future	3,984.3300	3.9843	3,899.4100	3.8994	(2.131)	0	0	0
2018/08/16	R248	01/11/2018	9.03	Call	Bond Future	130.9700	0.1310	138.8700	0.1389	6.032	0	0	0
2018/08/16	R248	01/11/2018			Bond Future	9.9037	90.6305	9.8821	90.8165	(0.218)	0.0000	0.0000	97,212
2018/08/16	R248	01/11/2018	9.01	Call	Bond Future	118.6200	0.1186	125.8300	0.1258	6.078	0	0	0
2018/08/16	R248	01/11/2018	9.01	Put	Bond Future	8,417.4100	8.4174	8,238.5600	8.2386	(2.125)	0	0	0
2018/08/16	R248	01/11/2018	9.03	Put	Bond Future	8,229.5500	8.2296	8,051.3900	8.0514	(2.165)	0	0	0
2018/08/16	R248	01/11/2018	9.02	Call	Bond Future	124.7000	0.1247	132.2500	0.1322	6.055	0	0	0
2018/08/16	R248	01/11/2018	9.02	Put	Bond Future	8,323.3000	8.3233	8,144.7900	8.1448	(2.145)	0	0	0
2018/08/16	R248	07/02/2019	9.06	Put	Bond Future	9,147.8100	9.1478	8,985.4600	8.9855	(1.775)	0	0	0
2018/08/16	R248	07/02/2019			Bond Future	9.9801	92.3827	9.9578	92.5719	(0.223)	0.0000	0.0000	0
2018/08/16	R248	07/02/2019	9.06	Call	Bond Future	710.7900	0.7108	737.6400	0.7376	3.777	0	0	0
2018/08/16	R248	07/02/2019	9.05	Put	Bond Future	9,229.2000	9.2292	9,066.3100	9.0663	(1.765)	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
2018/08/16	R248	07/02/2019	9.07	Call	Bond Future	728.8400	0.7288	756.2300	0.7562	3.758	0	0	0
2018/08/16	R248	07/02/2019	9.07	Put	Bond Future	9,066.7400	9.0667	8,904.9300	8.9049	(1.785)	0	0	0
2018/08/16	R248	07/02/2019	9.05	Call	Bond Future	692.8900	0.6929	719.2000	0.7192	3.797	0	0	0
2018/08/16	R248	02/05/2019	9.90	Put	Bond Future	4,968.1600	4.9682	4,860.0700	4.8601	(2.176)	0	0	0
2018/08/16	R248	02/05/2019			Bond Future	10.0428	89.4834	10.0198	89.6765	(0.229)	0.0000	0.0000	0
2018/08/16	R248	02/05/2019	9.90	Call	Bond Future	3,757.8900	3.7579	3,842.9000	3.8429	2.262	0	0	0
2018/08/16	R248	02/05/2019	9.91	Call	Bond Future	3,798.6400	3.7986	3,884.2500	3.8843	2.254	0	0	0
2018/08/16	R248	02/05/2019	9.89	Put	Bond Future	5,013.4400	5.0134	4,904.7500	4.9048	(2.168)	0	0	0
2018/08/16	R248	02/05/2019	9.91	Put	Bond Future	4,923.2300	4.9232	4,815.7400	4.8157	(2.183)	0	0	0
2018/08/16	R248	02/05/2019	9.89	Call	Bond Future	3,717.3400	3.7173	3,801.7500	3.8018	2.271	0	0	0

Total

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