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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2018 TO 22/08/2018

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
2018/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	2025	01/11/2018			Bond Future	132.7610	132.7610	132.7383	132.7383	(0.017)	0.0000	0.0000	365
2018/08/22	2025	07/02/2019			Bond Future	133.9360	133.9360	133.9137	133.9137	(0.017)	0.0000	0.0000	0
2018/08/22	2025	02/05/2019			Bond Future	136.1855	136.1855	136.1634	136.1634	(0.016)	0.0000	0.0000	0
2018/08/22	2029	01/11/2018			Bond Future	99.4789	99.4789	99.4632	99.4632	(0.016)	0.0000	0.0000	1,600
2018/08/22	2029	07/02/2019			Bond Future	101.4190	101.4190	101.4039	101.4039	(0.015)	0.0000	0.0000	0
2018/08/22	2029	02/05/2019			Bond Future	102.0499	102.0499	102.0348	102.0348	(0.015)	0.0000	0.0000	0
2018/08/22	2030	01/11/2018	8.60	Call	Bond Future	98.4400	0.0984	124.1000	0.1241	26.067	0	0	0
2018/08/22	2030	01/11/2018	8.58	Put	Bond Future	5,897.5100	5.8975	5,545.0500	5.5450	(5.976)	0	0	0
2018/08/22	2030	01/11/2018			Bond Future	9.4546	92.1725	9.3956	92.5492	(0.624)	0.0000	0.0000	52,011
2018/08/22	2030	01/11/2018	8.60	Put	Bond Future	5,767.9700	5.7680	5,416.8400	5.4168	(6.088)	0	0	0
2018/08/22	2030	01/11/2018	8.58	Call	Bond Future	89.6300	0.0896	113.9600	0.1140	27.145	0	0	0
2018/08/22	2030	01/11/2018	8.59	Put	Bond Future	5,832.6200	5.8326	5,480.8200	5.4808	(6.032)	0	0	0
2018/08/22	2030	01/11/2018	8.59	Call	Bond Future	93.9500	0.0939	118.9400	0.1189	26.599	0	0	0
2018/08/22	2030	07/02/2019	8.62	Call	Bond Future	483.6700	0.4837	629.8300	0.6298	30.219	0	0	0
2018/08/22	2030	07/02/2019			Bond Future	9.5372	89.9432	9.4758	90.3276	(0.644)	0.0000	0.0000	167
2018/08/22	2030	07/02/2019	8.63	Call	Bond Future	496.0200	0.4960	644.2800	0.6443	29.890	0	0	0
2018/08/22	2030	07/02/2019	8.62	Put	Bond Future	6,458.4000	6.4584	6,220.1800	6.2202	(3.689)	0	0	0
2018/08/22	2030	07/02/2019	8.63	Put	Bond Future	6,402.7900	6.4028	6,166.6700	6.1667	(3.688)	0	0	0
2018/08/22	2030	07/02/2019	8.64	Call	Bond Future	508.4300	0.5084	658.7900	0.6588	29.573	0	0	0
2018/08/22	2030	07/02/2019	8.64	Put	Bond Future	6,347.2900	6.3473	6,113.2700	6.1133	(3.687)	0	0	0
2018/08/22	2030	07/02/2019	8.70	Put	Bond Future	6,020.9300	6.0209	5,799.6200	5.7996	(3.676)	0	0	0
2018/08/22	2030	07/02/2019	8.70	Call	Bond Future	588.1300	0.5881	751.2000	0.7512	27.727	0	0	920
2018/08/22	2030	07/02/2019	9.40	Put	Bond Future	2,985.3400	2.9853	2,899.9100	2.8999	(2.862)	0	0	0
2018/08/22	2030	07/02/2019	9.40	Call	Bond Future	2,123.9500	2.1240	2,422.9000	2.4229	14.075	0	0	920
2018/08/22	2030	02/05/2019	9.41	Call	Bond Future	2,400.9800	2.4010	2,803.3700	2.8034	16.759	0	0	0
2018/08/22	2030	02/05/2019			Bond Future	9.6139	91.4374	9.5503	91.8284	(0.662)	0.0000	0.0000	0
2018/08/22	2030	02/05/2019	9.39	Call	Bond Future	2,342.6200	2.3426	2,742.7100	2.7427	17.079	0	0	0
2018/08/22	2030	02/05/2019	9.39	Put	Bond Future	3,728.6500	3.7287	3,737.7000	3.7377	0.243	0	0	0
2018/08/22	2030	02/05/2019	9.41	Put	Bond Future	3,662.0400	3.6620	3,673.3900	3.6734	0.310	0	0	0
2018/08/22	2030	02/05/2019	9.40	Call	Bond Future	2,371.7100	2.3717	2,772.9500	2.7730	16.918	0	0	0
2018/08/22	2030	02/05/2019	9.40	Put	Bond Future	3,695.2300	3.6952	3,705.4300	3.7054	0.276	0	0	0
2018/08/22	2032	01/11/2018	8.77	Put	Bond Future	6,325.7800	6.3258	5,946.7400	5.9467	(5.992)	0	0	0
2018/08/22	2032	01/11/2018			Bond Future	9.6319	90.5439	9.5728	90.9524	(0.613)	0.0000	0.0000	38,867
2018/08/22	2032	01/11/2018	8.76	Call	Bond Future	92.5200	0.0925	121.2400	0.1212	31.042	0	0	0
2018/08/22	2032	01/11/2018	8.76	Put	Bond Future	6,396.8500	6.3968	6,017.1100	6.0171	(5.936)	0	0	0
2018/08/22	2032	01/11/2018	8.77	Call	Bond Future	97.2200	0.0972	126.6400	0.1266	30.261	0	0	0
2018/08/22	2032	01/11/2018	8.75	Call	Bond Future	88.0000	0.0880	115.9800	0.1160	31.795	0	0	0
2018/08/22	2032	01/11/2018	8.75	Put	Bond Future	6,468.1800	6.4682	6,087.7000	6.0877	(5.882)	0	0	0
2018/08/22	2032	07/02/2019	8.81	Call	Bond Future	569.2900	0.5693	724.7200	0.7247	27.302	0	0	0

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2018/08/22	2032	07/02/2019	8.80	Put	Bond Future	7,072.9300	7.0729	6,809.5300	6.8095	(3.724)	0	0	0
2018/08/22	2032	07/02/2019			Bond Future	9.7163	92.2926	9.6549	92.7092	(0.631)	0.0000	0.0000	456
2018/08/22	2032	07/02/2019	8.82	Call	Bond Future	583.4100	0.5834	741.0200	0.7410	27.015	0	0	0
2018/08/22	2032	07/02/2019	8.82	Put	Bond Future	6,951.8500	6.9518	6,692.8300	6.6928	(3.726)	0	0	0
2018/08/22	2032	07/02/2019	8.81	Put	Bond Future	7,012.3100	7.0123	6,751.1100	6.7511	(3.725)	0	0	0
2018/08/22	2032	07/02/2019	8.80	Call	Bond Future	555.2500	0.5552	708.4800	0.7085	27.597	0	0	0
2018/08/22	2032	02/05/2019	9.61	Call	Bond Future	2,820.2000	2.8202	3,158.9000	3.1589	12.010	0	0	0
2018/08/22	2032	02/05/2019	9.62	Put	Bond Future	3,997.0500	3.9970	3,912.9200	3.9129	(2.105)	0	0	0
2018/08/22	2032	02/05/2019			Bond Future	9.7903	89.6707	9.7269	90.0947	(0.648)	0.0000	0.0000	0
2018/08/22	2032	02/05/2019	9.61	Put	Bond Future	4,033.0200	4.0330	3,947.8000	3.9478	(2.113)	0	0	0
2018/08/22	2032	02/05/2019	9.62	Call	Bond Future	2,852.1200	2.8521	3,191.9100	3.1919	11.914	0	0	0
2018/08/22	2032	02/05/2019	9.63	Call	Bond Future	2,884.2100	2.8842	3,225.1000	3.2251	11.819	0	0	0
2018/08/22	2032	02/05/2019	9.63	Put	Bond Future	3,961.3300	3.9613	3,878.3000	3.8783	(2.096)	0	0	0
2018/08/22	2033	01/11/2018			Bond Future	101.8470	101.8470	101.8313	101.8313	(0.015)	0.0000	0.0000	5,770
2018/08/22	2033	07/02/2019			Bond Future	103.8334	103.8334	103.8183	103.8183	(0.015)	0.0000	0.0000	0
2018/08/22	2033	02/05/2019			Bond Future	104.4327	104.4327	104.4177	104.4177	(0.014)	0.0000	0.0000	0
2018/08/22	2037	01/11/2018	9.03	Call	Bond Future	168.0100	0.1680	206.1000	0.2061	22.671	0	0	0
2018/08/22	2037	01/11/2018			Bond Future	9.8222	91.1201	9.7583	91.6129	(0.650)	0.0000	0.0000	49,471
2018/08/22	2037	01/11/2018	9.01	Call	Bond Future	152.3400	0.1523	187.6900	0.1877	23.205	0	0	0
2018/08/22	2037	01/11/2018	9.01	Put	Bond Future	6,747.0600	6.7471	6,289.6000	6.2896	(6.780)	0	0	0
2018/08/22	2037	01/11/2018	9.03	Put	Bond Future	6,591.5300	6.5915	6,136.8100	6.1368	(6.899)	0	0	0
2018/08/22	2037	01/11/2018	9.02	Call	Bond Future	160.0000	0.1600	196.7400	0.1967	22.963	0	0	0
2018/08/22	2037	01/11/2018	9.02	Put	Bond Future	6,669.0600	6.6691	6,212.9900	6.2130	(6.839)	0	0	0
2018/08/22	2037	07/02/2019	9.06	Put	Bond Future	7,458.4200	7.4584	7,161.5700	7.1616	(3.980)	0	0	0
2018/08/22	2037	07/02/2019	9.05	Call	Bond Future	708.2700	0.7083	911.3100	0.9113	28.667	0	0	0
2018/08/22	2037	07/02/2019			Bond Future	9.9008	88.6200	9.8347	89.1226	(0.668)	0.0000	0.0000	650
2018/08/22	2037	07/02/2019	9.06	Call	Bond Future	725.5500	0.7256	931.3100	0.9313	28.359	0	0	0
2018/08/22	2037	07/02/2019	9.05	Put	Bond Future	7,525.8500	7.5259	7,226.2800	7.2263	(3.981)	0	0	0
2018/08/22	2037	07/02/2019	9.07	Call	Bond Future	743.2700	0.7433	951.7800	0.9518	28.053	0	0	0
2018/08/22	2037	07/02/2019	9.07	Put	Bond Future	7,391.5500	7.3915	7,097.4500	7.0975	(3.979)	0	0	0
2018/08/22	2037	02/05/2019	9.81	Put	Bond Future	4,437.8700	4.4379	4,343.1100	4.3431	(2.135)	0	0	0
2018/08/22	2037	02/05/2019			Bond Future	9.9724	90.0921	9.9043	90.6033	(0.683)	0.0000	0.0000	0
2018/08/22	2037	02/05/2019	9.80	Call	Bond Future	3,176.0600	3.1761	3,590.5900	3.5906	13.052	0	0	0
2018/08/22	2037	02/05/2019	9.80	Put	Bond Future	4,478.6800	4.4787	4,381.9500	4.3819	(2.160)	0	0	0
2018/08/22	2037	02/05/2019	9.81	Call	Bond Future	3,211.6200	3.2116	3,628.1200	3.6281	12.969	0	0	0
2018/08/22	2037	02/05/2019	9.79	Call	Bond Future	3,140.7000	3.1407	3,553.2400	3.5532	13.135	0	0	0
2018/08/22	2037	02/05/2019	9.79	Put	Bond Future	4,519.7900	4.5198	4,421.0700	4.4211	(2.184)	0	0	0
2018/08/22	2038	01/11/2018			Bond Future	122.9723	122.9723	122.7653	122.7653	(0.168)	0.0000	0.0000	9,641
2018/08/22	2038	07/02/2019			Bond Future	123.7794	123.7794	123.5693	123.5693	(0.170)	0.0000	0.0000	0
2018/08/22	2038	02/05/2019			Bond Future	125.8585	125.8585	125.6452	125.6452	(0.169)	0.0000	0.0000	0
2018/08/22	2040	01/11/2018	9.09	Put	Bond Future	7,128.9800	7.1290	6,683.7400	6.6837	(6.245)	0	0	0
2018/08/22	2040	01/11/2018	9.80	Call	Bond Future	1,757.2600	1.7573	1,965.6900	1.9657	11.861	0	0	3,540
2018/08/22	2040	01/11/2018			Bond Future	9.8866	94.5572	9.8280	95.0438	(0.593)	0.0000	0.0000	24,834
2018/08/22	2040	01/11/2018	9.08	Call	Bond Future	147.3500	0.1473	187.6400	0.1876	27.343	0	0	0

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2018/08/22	2040	01/11/2018	9.08	Put	Bond Future	7,214.6200	7.2146	6,768.3800	6.7684	(6.185)	0	0	0
2018/08/22	2040	01/11/2018	9.20	Put	Bond Future	6,215.5300	6.2155	5,781.4300	5.7814	(6.984)	0	0	0
2018/08/22	2040	01/11/2018	9.20	Call	Bond Future	253.1900	0.2532	305.6200	0.3056	20.708	0	0	3,540
2018/08/22	2040	01/11/2018	9.80	Put	Bond Future	2,477.1900	2.4772	2,199.0900	2.1991	(11.226)	0	0	0
2018/08/22	2040	01/11/2018	9.09	Call	Bond Future	154.5300	0.1545	195.8200	0.1958	26.720	0	0	0
2018/08/22	2040	01/11/2018	9.10	Put	Bond Future	7,043.7500	7.0438	6,599.5100	6.5995	(6.307)	0	0	0
2018/08/22	2040	01/11/2018	9.07	Call	Bond Future	140.3700	0.1404	179.8000	0.1798	28.090	0	0	0
2018/08/22	2040	01/11/2018	9.10	Put	Bond Future	7,300.6100	7.3006	6,853.5100	6.8535	(6.124)	0	0	0
2018/08/22	2040	01/11/2018	9.10	Call	Bond Future	161.9900	0.1620	204.2800	0.2043	26.107	0	0	2,950
2018/08/22	2040	01/11/2018	8.50	Put	Bond Future	12,700.9900	12.7010	12,217.8700	12.2179	(3.804)	0	0	0
2018/08/22	2040	01/11/2018	8.50	Call	Bond Future	6.8500	0.0069	10.2600	0.0103	49.781	0	0	2,950
2018/08/22	2040	07/02/2019	9.11	Put	Bond Future	8,168.5800	8.1686	7,877.1500	7.8772	(3.568)	0	0	0
2018/08/22	2040	07/02/2019	9.13	Call	Bond Future	808.3100	0.8083	1,018.6000	1.0186	26.016	0	0	0
2018/08/22	2040	07/02/2019			Bond Future	9.9644	91.8729	9.9037	92.3691	(0.609)	0.0000	0.0000	100
2018/08/22	2040	07/02/2019	9.11	Call	Bond Future	770.3000	0.7703	975.0800	0.9751	26.584	0	0	0
2018/08/22	2040	07/02/2019	9.13	Put	Bond Future	8,022.7100	8.0227	7,736.7900	7.7368	(3.564)	0	0	0
2018/08/22	2040	07/02/2019	9.12	Put	Bond Future	8,095.3300	8.0953	7,806.6600	7.8067	(3.566)	0	0	0
2018/08/22	2040	07/02/2019	9.12	Call	Bond Future	789.0600	0.7891	996.6000	0.9966	26.302	0	0	0
2018/08/22	2040	02/05/2019	9.88	Put	Bond Future	4,764.0900	4.7641	4,682.0600	4.6821	(1.722)	0	0	0
2018/08/22	2040	02/05/2019	9.89	Call	Bond Future	3,543.1400	3.5431	3,967.5500	3.9675	11.978	0	0	0
2018/08/22	2040	02/05/2019			Bond Future	10.0351	93.3990	9.9725	93.9038	(0.623)	0.0000	0.0000	0
2018/08/22	2040	02/05/2019	9.90	Call	Bond Future	3,582.1500	3.5821	4,008.1800	4.0082	11.893	0	0	0
2018/08/22	2040	02/05/2019	9.90	Put	Bond Future	4,677.8900	4.6779	4,599.1000	4.5991	(1.684)	0	0	0
2018/08/22	2040	02/05/2019	9.88	Call	Bond Future	3,504.3300	3.5043	3,927.1200	3.9271	12.065	0	0	0
2018/08/22	2040	02/05/2019	9.89	Put	Bond Future	4,720.8300	4.7208	4,640.4200	4.6404	(1.703)	0	0	0
2018/08/22	2044	01/11/2018	9.12	Call	Bond Future	160.5900	0.1606	201.3700	0.2014	25.394	0	0	0
2018/08/22	2044	01/11/2018			Bond Future	9.9147	91.5786	9.8561	92.0714	(0.591)	0.0000	0.0000	38,549
2018/08/22	2044	01/11/2018	9.12	Put	Bond Future	7,258.3200	7.2583	6,806.2900	6.8063	(6.228)	0	0	0
2018/08/22	2044	01/11/2018	9.13	Call	Bond Future	168.3400	0.1683	210.1300	0.2101	24.825	0	0	0
2018/08/22	2044	01/11/2018	9.14	Put	Bond Future	7,084.0700	7.0841	6,634.0000	6.6340	(6.353)	0	0	0
2018/08/22	2044	01/11/2018	9.13	Put	Bond Future	7,170.9700	7.1710	6,719.9500	6.7200	(6.290)	0	0	0
2018/08/22	2044	01/11/2018	9.14	Call	Bond Future	176.3800	0.1764	219.1200	0.2191	24.232	0	0	0
2018/08/22	2044	07/02/2019	9.18	Put	Bond Future	8,014.7800	8.0148	7,734.4700	7.7345	(3.497)	0	0	0
2018/08/22	2044	07/02/2019			Bond Future	9.9897	88.9621	9.9291	89.4646	(0.606)	0.0000	0.0000	108
2018/08/22	2044	07/02/2019	9.17	Call	Bond Future	858.3900	0.8584	1,077.7900	1.0778	25.559	0	0	0
2018/08/22	2044	07/02/2019	9.17	Put	Bond Future	8,088.5100	8.0885	7,805.3900	7.8054	(3.500)	0	0	0
2018/08/22	2044	07/02/2019	9.18	Call	Bond Future	878.7200	0.8787	1,100.9300	1.1009	25.288	0	0	0
2018/08/22	2044	07/02/2019	9.16	Call	Bond Future	838.3700	0.8384	1,054.7800	1.0548	25.813	0	0	0
2018/08/22	2044	07/02/2019	9.16	Put	Bond Future	8,162.7000	8.1627	7,876.5900	7.8766	(3.505)	0	0	0
2018/08/22	2044	02/05/2019	9.90	Call	Bond Future	3,566.2900	3.5663	3,995.4000	3.9954	12.032	0	0	0
2018/08/22	2044	02/05/2019			Bond Future	10.0577	90.4398	9.9953	90.9510	(0.620)	0.0000	0.0000	0
2018/08/22	2044	02/05/2019	9.90	Put	Bond Future	4,868.7500	4.8688	4,786.6500	4.7867	(1.686)	0	0	0
2018/08/22	2044	02/05/2019	9.91	Call	Bond Future	3,605.7900	3.6058	4,036.5400	4.0365	11.946	0	0	0
2018/08/22	2044	02/05/2019	9.92	Put	Bond Future	4,780.6400	4.7806	4,701.8200	4.7018	(1.649)	0	0	0
2018/08/22	2044	02/05/2019	9.91	Put	Bond Future	4,824.6800	4.8247	4,744.2200	4.7442	(1.668)	0	0	0
2018/08/22	2044	02/05/2019	9.92	Call	Bond Future	3,645.1800	3.6452	4,077.5700	4.0776	11.862	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
2018/08/22	2046	01/11/2018			Bond Future	116.1488	116.1488	114.2474	114.2474	(1.637)	0.0000	0.0000	11,966
2018/08/22	2046	07/02/2019			Bond Future	118.4141	118.4141	116.4766	116.4766	(1.636)	0.0000	0.0000	0
2018/08/22	2046	02/05/2019			Bond Future	118.7175	118.7175	116.7480	116.7480	(1.659)	0.0000	0.0000	0
2018/08/22	2050	01/11/2018			Bond Future	122.2008	122.2008	122.1822	122.1822	(0.015)	0.0000	0.0000	9,987
2018/08/22	2050	07/02/2019			Bond Future	122.8128	122.8128	122.7945	122.7945	(0.015)	0.0000	0.0000	0
2018/08/22	2050	02/05/2019			Bond Future	124.8755	124.8755	124.8574	124.8574	(0.014)	0.0000	0.0000	0
2018/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	AL37	01/11/2018			Index Future	590.4080	590.4080	591.6980	591.6980	0.218	0.0000	0.0000	0
2018/08/22	AL37	07/02/2019			Index Future	601.8130	601.8130	603.1280	603.1280	0.219	0.0000	0.0000	0
2018/08/22	AL37	02/05/2019			Index Future	611.8160	611.8160	613.1540	613.1540	0.219	0.0000	0.0000	0
2018/08/22	AL7T	01/11/2018			Index Future	684.0120	684.0120	686.3000	686.3000	0.334	0.0000	0.0000	0
2018/08/22	AL7T	07/02/2019			Index Future	697.2260	697.2260	699.5580	699.5580	0.334	0.0000	0.0000	0
2018/08/22	AL7T	02/05/2019			Index Future	708.8150	708.8150	711.1860	711.1860	0.335	0.0000	0.0000	0
2018/08/22	ALBI	01/11/2018			Index Future	620.1880	620.1880	622.7310	622.7310	0.410	0.0000	0.0000	863
2018/08/22	ALBI	07/02/2019			Index Future	632.1680	632.1680	634.7610	634.7610	0.410	0.0000	0.0000	0
2018/08/22	ALBI	02/05/2019			Index Future	642.6760	642.6760	645.3120	645.3120	0.410	0.0000	0.0000	0
2018/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/22	ES33	01/11/2018			Bond Future	11.0825	75.2416	11.0168	75.6237	(0.593)	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/22	ES33	07/02/2019			Bond Future	11.2181		76.6948	11.1497	77.0846	(0.609)	0.0000	0.0000	0
2018/08/22	ES33	02/05/2019			Bond Future	11.3342		74.1796	11.2635	74.5760	(0.624)	0.0000	0.0000	0
2018/08/22	ES42	01/11/2018			Bond Future	11.2844		77.4755	11.2188	77.9096	(0.581)	0.0000	0.0000	7,957
2018/08/22	ES42	07/02/2019			Bond Future	11.4114		78.9716	11.3432	79.4144	(0.598)	0.0000	0.0000	0
2018/08/22	ES42	02/05/2019			Bond Future	11.5254		76.0235	11.4548	76.4740	(0.613)	0.0000	0.0000	0
2018/08/22	GOVI	01/11/2018	653.50	Put	GOVI	385,160.0000		38.5160	358,230.0000	35.8230	(6.992)	0	0	0
2018/08/22	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	01/11/2018			GOVI	614.9840		614.9840	617.6770	617.6770	0.438	0.0000	0.0000	465
2018/08/22	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	01/11/2018	653.49	Put	GOVI	385,060.0000		38.5060	358,130.0000	35.8130	(6.994)	0	0	0
2018/08/22	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	01/11/2018	653.51	Put	GOVI	385,260.0000		38.5260	358,330.0000	35.8330	(6.990)	0	0	0
2018/08/22	GOVI	07/02/2019	666.53	Put	GOVI	396,660.0000		39.6660	369,210.0000	36.9210	(6.920)	0	0	0
2018/08/22	GOVI	07/02/2019			GOVI	626.8640		626.8640	629.6090	629.6090	0.438	0.0000	0.0000	0
2018/08/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	07/02/2019	666.52	Put	GOVI	396,560.0000		39.6560	369,110.0000	36.9110	(6.922)	0	0	0
2018/08/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	07/02/2019	666.51	Put	GOVI	396,460.0000		39.6460	369,010.0000	36.9010	(6.924)	0	0	0
2018/08/22	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	02/05/2019	647.88	Put	GOVI	105,970.0000		10.5970	78,050.0000	7.8050	(26.347)	0	0	0
2018/08/22	GOVI	02/05/2019	647.86	Put	GOVI	105,770.0000		10.5770	77,850.0000	7.7850	(26.397)	0	0	0
2018/08/22	GOVI	02/05/2019			GOVI	637.2830		637.2830	640.0750	640.0750	0.438	0.0000	0.0000	0
2018/08/22	GOVI	02/05/2019	647.87	Put	GOVI	105,870.0000		10.5870	77,950.0000	7.7950	(26.372)	0	0	0
2018/08/22	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/22	IGOV	01/11/2018			Index Future	253.1230		253.1230	252.7170	252.7170	(0.160)	0.0000	0.0000	742
2018/08/22	IGOV	07/02/2019			Index Future	258.0610		258.0610	257.6480	257.6480	(0.160)	0.0000	0.0000	0
2018/08/22	IGOV	02/05/2019			Index Future	262.3960		262.3960	261.9770	261.9770	(0.160)	0.0000	0.0000	0
2018/08/22	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/22	IS01	20/12/2018			Interest Rate Swap	102.2700		102.2700	102.2600	102.2600	(0.010)	0.0000	0.0000	0
2018/08/22	IS01	22/03/2019			Interest Rate Swap	99.6400		99.6400	99.6300	99.6300	(0.010)	0.0000	0.0000	0
2018/08/22	IS01	20/06/2019			Interest Rate Swap	102.1400		102.1400	102.1200	102.1200	(0.020)	0.0000	0.0000	0
2018/08/22	IS01	19/09/2019			Interest Rate Swap	100.1100		100.1100	100.0900	100.0900	(0.020)	0.0000	0.0000	0
2018/08/22	IS02	21/09/2018			Interest Rate Swap	98.5200		98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/22	IS02	21/12/2018			Interest Rate Swap	98.9300		98.9300	98.9300	98.9300	0.000	0.0000	0.0000	0
2018/08/22	IS02	15/03/2019			Interest Rate Swap	99.3800		99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2018/08/22	IS02	21/06/2019			Interest Rate Swap	99.8800		99.8800	99.8600	99.8600	(0.020)	0.0000	0.0000	0
2018/08/22	IS02	20/09/2019			Interest Rate Swap	102.1100		102.1100	102.0900	102.0900	(0.020)	0.0000	0.0000	0
2018/08/22	IS02	20/12/2019			Interest Rate Swap	103.1800		103.1800	103.1500	103.1500	(0.029)	0.0000	0.0000	0
2018/08/22	IS02	23/03/2020			Interest Rate Swap	99.3400		99.3400	99.3100	99.3100	(0.030)	0.0000	0.0000	0

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2018/08/22	IS02	22/06/2020			Interest Rate Swap	103.0500	103.0500	103.0100	103.0100	(0.039)	0.0000	0.0000	0
2018/08/22	IS02	21/09/2020			Interest Rate Swap	100.2300	100.2300	100.2000	100.2000	(0.030)	0.0000	0.0000	0
2018/08/22	IS05	17/12/2020			Interest Rate Swap	97.1800	97.1800	97.1300	97.1300	(0.051)	0.0000	0.0000	0
2018/08/22	IS05	16/03/2021			Interest Rate Swap	96.4700	96.4700	96.4100	96.4100	(0.062)	0.0000	0.0000	0
2018/08/22	IS05	15/06/2021			Interest Rate Swap	95.7400	95.7400	95.6500	95.6500	(0.094)	0.0000	0.0000	0
2018/08/22	IS05	21/09/2021			Interest Rate Swap	96.0000	96.0000	95.8900	95.8900	(0.115)	0.0000	0.0000	0
2018/08/22	IS05	21/12/2021			Interest Rate Swap	98.2700	98.2700	98.1500	98.1500	(0.122)	0.0000	0.0000	51
2018/08/22	IS05	15/03/2022			Interest Rate Swap	98.4800	98.4800	98.3400	98.3400	(0.142)	0.0000	0.0000	0
2018/08/22	IS05	21/06/2022			Interest Rate Swap	99.7600	99.7600	99.6000	99.6000	(0.160)	0.0000	0.0000	0
2018/08/22	IS05	20/09/2022			Interest Rate Swap	103.7300	103.7300	103.5700	103.5700	(0.154)	0.0000	0.0000	0
2018/08/22	IS05	20/12/2022			Interest Rate Swap	105.0400	105.0400	104.8700	104.8700	(0.162)	0.0000	0.0000	0
2018/08/22	IS05	22/03/2023			Interest Rate Swap	98.5400	98.5400	98.3500	98.3500	(0.193)	0.0000	0.0000	0
2018/08/22	IS05	20/06/2023			Interest Rate Swap	104.6000	104.6000	104.4000	104.4000	(0.191)	0.0000	0.0000	0
2018/08/22	IS05	19/09/2023			Interest Rate Swap	100.1900	100.1900	99.9900	99.9900	(0.200)	0.0000	0.0000	0
2018/08/22	IS10	17/12/2025			Interest Rate Swap	97.3000	97.3000	97.0700	97.0700	(0.236)	0.0000	0.0000	0
2018/08/22	IS10	16/03/2026			Interest Rate Swap	94.3800	94.3800	94.1300	94.1300	(0.265)	0.0000	0.0000	0
2018/08/22	IS10	15/06/2026			Interest Rate Swap	93.1800	93.1800	92.9200	92.9200	(0.279)	0.0000	0.0000	0
2018/08/22	IS10	21/09/2026			Interest Rate Swap	95.3500	95.3500	95.0900	95.0900	(0.273)	0.0000	0.0000	0
2018/08/22	IS10	21/12/2026			Interest Rate Swap	99.1100	99.1100	98.8500	98.8500	(0.262)	0.0000	0.0000	0
2018/08/22	IS10	15/03/2027			Interest Rate Swap	97.7200	97.7200	97.4500	97.4500	(0.276)	0.0000	0.0000	0
2018/08/22	IS10	21/06/2027			Interest Rate Swap	99.7900	99.7900	99.5200	99.5200	(0.271)	0.0000	0.0000	0
2018/08/22	IS10	20/09/2027			Interest Rate Swap	105.2000	105.2000	104.9300	104.9300	(0.257)	0.0000	0.0000	0
2018/08/22	IS10	20/12/2027			Interest Rate Swap	105.5800	105.5800	105.3000	105.3000	(0.265)	0.0000	0.0000	0
2018/08/22	IS10	22/03/2028			Interest Rate Swap	99.2200	99.2200	98.9300	98.9300	(0.292)	0.0000	0.0000	0
2018/08/22	IS10	20/06/2028			Interest Rate Swap	106.3300	106.3300	106.0300	106.0300	(0.282)	0.0000	0.0000	0
2018/08/22	IS10	19/09/2028			Interest Rate Swap	100.0200	100.0200	99.7100	99.7100	(0.310)	0.0000	0.0000	0
2018/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/22	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/22	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/22	R023	01/11/2018	10.58	Call	Bond Future	6,980.6800	6.9807	7,211.4800	7.2115	3.306	0	0	0
2018/08/22	R023	01/11/2018	10.57	Put	Bond Future	0.3300	0.0003	0.4400	0.0004	33.333	0	0	0
2018/08/22	R023	01/11/2018			Bond Future	8.4904	98.7866	8.4245	99.0173	(0.776)	0.0000	0.0000	38,272
2018/08/22	R023	01/11/2018	10.59	Call	Bond Future	7,012.5600	7.0126	7,243.3600	7.2434	3.291	0	0	0
2018/08/22	R023	01/11/2018	10.59	Put	Bond Future	0.2900	0.0003	0.4000	0.0004	37.931	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
2018/08/22	R023	01/11/2018	10.58	Put	Bond Future		0.3100		0.0003	35.484	0	0	0
2018/08/22	R023	01/11/2018	10.57	Call	Bond Future	6,948.7900		6.9488	7,179.5900	3.321	0	0	0
2018/08/22	R023	07/02/2019	10.59	Call	Bond Future	6,368.1100		6.3681	6,611.9800	3.830	0	0	0
2018/08/22	R023	07/02/2019			Bond Future		8.5935	100.6947	8.5222	(0.829)	0.0000	0.0000	0
2018/08/22	R023	07/02/2019	10.57	Call	Bond Future	6,309.5700		6.3096	6,553.6600	3.869	0	0	0
2018/08/22	R023	07/02/2019	10.57	Put	Bond Future	49.9100		0.0499	58.5400	17.291	0	0	0
2018/08/22	R023	07/02/2019	10.59	Put	Bond Future	47.6800		0.0477	56.0900	17.638	0	0	0
2018/08/22	R023	07/02/2019	10.58	Call	Bond Future	6,338.8300		6.3388	6,582.8100	3.849	0	0	0
2018/08/22	R023	07/02/2019	10.58	Put	Bond Future	48.7800		0.0488	57.3000	17.466	0	0	0
2018/08/22	R023	02/05/2019	8.45	Call	Bond Future	959.9200		0.9599	1,178.5700	22.778	0	0	0
2018/08/22	R023	02/05/2019	8.44	Put	Bond Future	1,705.5300		1.7055	1,683.4000	(1.298)	0	0	0
2018/08/22	R023	02/05/2019			Bond Future		8.6819	98.4405	8.6055	(0.880)	0.0000	0.0000	0
2018/08/22	R023	02/05/2019	8.46	Call	Bond Future	975.9800		0.9760	1,195.7300	22.516	0	0	0
2018/08/22	R023	02/05/2019	8.46	Put	Bond Future	1,674.2800		1.6743	1,654.3500	(1.190)	0	0	0
2018/08/22	R023	02/05/2019	8.45	Put	Bond Future	1,689.8400		1.6898	1,668.8100	(1.244)	0	0	0
2018/08/22	R023	02/05/2019	8.44	Call	Bond Future	943.9900		0.9440	1,161.5400	23.046	0	0	0
2018/08/22	R035	01/11/2018	8.93	Call	Bond Future	125.4900		0.1255	159.8800	27.405	0	0	0
2018/08/22	R035	01/11/2018	8.92	Put	Bond Future	6,981.1500		6.9812	6,524.3600	(6.543)	0	0	0
2018/08/22	R035	01/11/2018			Bond Future		9.7718	94.3755	9.7079	(0.654)	0.0000	0.0000	72,792
2018/08/22	R035	01/11/2018	8.94	Call	Bond Future	131.5400		0.1315	166.8300	26.828	0	0	0
2018/08/22	R035	01/11/2018	8.94	Put	Bond Future	6,823.5100		6.8235	6,368.4300	(6.669)	0	0	0
2018/08/22	R035	01/11/2018	8.93	Put	Bond Future	6,902.2000		6.9022	6,446.2200	(6.606)	0	0	0
2018/08/22	R035	01/11/2018	8.92	Call	Bond Future	119.6000		0.1196	153.1800	28.077	0	0	0
2018/08/22	R035	07/02/2019	8.98	Call	Bond Future	709.7600		0.7098	909.7900	28.183	0	0	0
2018/08/22	R035	07/02/2019			Bond Future		9.8575	96.1984	9.7911	(0.673)	0.0000	0.0000	298
2018/08/22	R035	07/02/2019	8.96	Call	Bond Future	676.6300		0.6766	871.3700	28.781	0	0	0
2018/08/22	R035	07/02/2019	8.96	Put	Bond Future	7,799.4200		7.7994	7,493.9900	(3.916)	0	0	0
2018/08/22	R035	07/02/2019	8.98	Put	Bond Future	7,665.1000		7.6651	7,364.9600	(3.916)	0	0	0
2018/08/22	R035	07/02/2019	8.97	Call	Bond Future	692.9800		0.6930	890.3500	28.481	0	0	0
2018/08/22	R035	07/02/2019	8.97	Put	Bond Future	7,731.9900		7.7320	7,429.1900	(3.916)	0	0	0
2018/08/22	R035	02/05/2019	9.74	Put	Bond Future	4,470.7500		4.4707	4,374.6300	(2.150)	0	0	0
2018/08/22	R035	02/05/2019			Bond Future		9.9281	93.2993	9.8597	(0.689)	0.0000	0.0000	0
2018/08/22	R035	02/05/2019	9.74	Call	Bond Future	3,061.9600		3.0620	3,474.6300	13.477	0	0	0
2018/08/22	R035	02/05/2019	9.75	Call	Bond Future	3,097.3300		3.0973	3,511.7000	13.378	0	0	0
2018/08/22	R035	02/05/2019	9.75	Put	Bond Future	4,430.4000		4.4304	4,335.9800	(2.131)	0	0	0
2018/08/22	R035	02/05/2019	9.73	Call	Bond Future	3,026.8100		3.0268	3,437.7500	13.577	0	0	0
2018/08/22	R035	02/05/2019	9.73	Put	Bond Future	4,511.4100		4.5114	4,413.5600	(2.169)	0	0	0
2018/08/22	R186	01/11/2018	8.54	Put	Bond Future	3,480.4100		3.4804	3,188.0000	(8.402)	0	0	0
2018/08/22	R186	01/11/2018	8.90	Call	Bond Future	1,018.3900		1.0184	1,164.0800	14.306	0	0	0
2018/08/22	R186	01/11/2018	9.14	Call	Bond Future	1,729.3900		1.7294	1,932.4600	11.742	0	0	0
2018/08/22	R186	01/11/2018	7.96	Put	Bond Future	6,823.9300		6.8239	6,476.3600	(5.093)	0	0	0
2018/08/22	R186	01/11/2018			Bond Future		9.0546	112.1255	8.9949	(0.659)	0.0000	0.0000	65,558
2018/08/22	R186	01/11/2018	8.53	Call	Bond Future	339.7100		0.3397	402.3200	18.430	0	0	0
2018/08/22	R186	01/11/2018	8.53	Put	Bond Future	3,530.1200		3.5301	3,235.8300	(8.337)	0	0	0
2018/08/22	R186	01/11/2018	8.46	Put	Bond Future	3,887.6700		3.8877	3,581.7800	(7.868)	0	0	0
2018/08/22	R186	01/11/2018	8.46	Call	Bond Future	262.2500		0.2623	313.2600	19.451	0	0	5,000

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2018/08/22	R186	01/11/2018	8.54	Call	Bond Future	351.9600	0.3520	416.4500	0.4165	18.323	0	0	0
2018/08/22	R186	01/11/2018	8.90	Put	Bond Future	1,945.8700	1.9459	1,734.6600	1.7347	(10.854)	0	0	2,500
2018/08/22	R186	01/11/2018	9.14	Put	Bond Future	1,221.1300	1.2211	1,067.3000	1.0673	(12.597)	0	0	5,000
2018/08/22	R186	01/11/2018	7.96	Call	Bond Future	26.0000	0.0260	35.3300	0.0353	35.885	0	0	5,000
2018/08/22	R186	01/11/2018	8.52	Call	Bond Future	327.7700	0.3278	388.6700	0.3887	18.580	0	0	0
2018/08/22	R186	01/11/2018	8.52	Put	Bond Future	3,580.1900	3.5802	3,284.1900	3.2842	(8.268)	0	0	0
2018/08/22	R186	07/02/2019	8.20	Call	Bond Future	329.0700	0.3291	453.8100	0.4538	37.907	0	0	0
2018/08/22	R186	07/02/2019	8.21	Put	Bond Future	5,924.2600	5.9243	5,686.7500	5.6867	(4.009)	0	0	0
2018/08/22	R186	07/02/2019			Bond Future	9.1441	108.9862	9.0813	109.3503	(0.687)	0.0000	0.0000	719
2018/08/22	R186	07/02/2019	8.20	Put	Bond Future	5,978.2300	5.9782	5,738.8800	5.7389	(4.004)	0	0	0
2018/08/22	R186	07/02/2019	8.30	Put	Bond Future	5,455.8900	5.4559	5,236.4600	5.2365	(4.022)	0	0	0
2018/08/22	R186	07/02/2019	8.21	Call	Bond Future	336.9300	0.3369	463.5100	0.4635	37.569	0	0	0
2018/08/22	R186	07/02/2019	8.22	Call	Bond Future	344.9400	0.3449	473.3600	0.4734	37.230	0	0	0
2018/08/22	R186	07/02/2019	8.22	Put	Bond Future	5,870.4800	5.8705	5,634.8100	5.6348	(4.014)	0	0	0
2018/08/22	R186	07/02/2019	8.30	Call	Bond Future	423.1100	0.4231	567.7700	0.5678	34.190	0	0	210
2018/08/22	R186	02/05/2019	9.01	Put	Bond Future	3,281.6900	3.2817	3,226.7600	3.2268	(1.674)	0	0	0
2018/08/22	R186	02/05/2019	9.02	Call	Bond Future	2,084.5000	2.0845	2,401.4900	2.4015	15.207	0	0	0
2018/08/22	R186	02/05/2019			Bond Future	9.2258	110.7968	9.1602	111.1673	(0.712)	0.0000	0.0000	0
2018/08/22	R186	02/05/2019	9.03	Call	Bond Future	2,111.7500	2.1118	2,430.1400	2.4301	15.077	0	0	0
2018/08/22	R186	02/05/2019	9.03	Put	Bond Future	3,221.7900	3.2218	3,169.6700	3.1697	(1.618)	0	0	0
2018/08/22	R186	02/05/2019	9.01	Call	Bond Future	2,057.4400	2.0574	2,373.0200	2.3730	15.338	0	0	0
2018/08/22	R186	02/05/2019	9.02	Put	Bond Future	3,251.6300	3.2516	3,198.1100	3.1981	(1.646)	0	0	0
2018/08/22	R197	01/11/2018			Bond Future	301.5298	301.5298	301.4763	301.4763	(0.018)	0.0000	0.0000	2,350
2018/08/22	R197	07/02/2019			Bond Future	300.0600	300.0600	300.0079	300.0079	(0.017)	0.0000	0.0000	0
2018/08/22	R197	02/05/2019			Bond Future	305.0996	305.0996	305.0475	305.0475	(0.017)	0.0000	0.0000	0
2018/08/22	R202	01/11/2018			Bond Future	234.8357	234.8357	234.7992	234.7992	(0.016)	0.0000	0.0000	10,129
2018/08/22	R202	07/02/2019			Bond Future	235.5119	235.5119	235.4763	235.4763	(0.015)	0.0000	0.0000	0
2018/08/22	R202	02/05/2019			Bond Future	239.4674	239.4674	239.4322	239.4322	(0.015)	0.0000	0.0000	0
2018/08/22	R207	01/11/2018	6.76	Put	Bond Future	1,066.7300	1.0667	1,013.1700	1.0132	(5.021)	0	0	0
2018/08/22	R207	01/11/2018			Bond Future	7.7071	101.7193	7.6572	101.7749	(0.647)	0.0000	0.0000	19,635
2018/08/22	R207	01/11/2018	6.75	Call	Bond Future	2.7900	0.0028	4.8300	0.0048	73.118	0	0	0
2018/08/22	R207	01/11/2018	6.75	Put	Bond Future	1,077.9800	1.0780	1,024.3900	1.0244	(4.971)	0	0	0
2018/08/22	R207	01/11/2018	6.76	Call	Bond Future	2.8600	0.0029	4.9300	0.0049	72.378	0	0	0
2018/08/22	R207	01/11/2018	6.74	Call	Bond Future	2.6200	0.0026	4.5600	0.0046	74.046	0	0	0
2018/08/22	R207	01/11/2018	6.74	Put	Bond Future	1,089.1300	1.0891	1,035.4400	1.0354	(4.930)	0	0	0
2018/08/22	R207	07/02/2019	6.52	Call	Bond Future	1.6000	0.0016	2.4300	0.0024	51.875	0	0	0
2018/08/22	R207	07/02/2019	6.51	Put	Bond Future	1,168.2000	1.1682	1,111.9700	1.1120	(4.813)	0	0	0
2018/08/22	R207	07/02/2019			Bond Future	7.8369	100.0389	7.7715	100.0960	(0.835)	0.0000	0.0000	0
2018/08/22	R207	07/02/2019	6.53	Call	Bond Future	1.6900	0.0017	2.5500	0.0026	50.888	0	0	0
2018/08/22	R207	07/02/2019	6.53	Put	Bond Future	1,150.6300	1.1506	1,094.4700	1.0945	(4.881)	0	0	0
2018/08/22	R207	07/02/2019	6.52	Put	Bond Future	1,159.4100	1.1594	1,103.2200	1.1032	(4.846)	0	0	0
2018/08/22	R207	07/02/2019	6.51	Call	Bond Future	1.5200	0.0015	2.3100	0.0023	51.974	0	0	0
2018/08/22	R207	02/05/2019	7.63	Call	Bond Future	80.5400	0.0805	133.3300	0.1333	65.545	0	0	0
2018/08/22	R207	02/05/2019			Bond Future	8.0471	101.7009	7.9586	101.7592	(1.100)	0.0000	0.0000	0
2018/08/22	R207	02/05/2019	7.61	Call	Bond Future	76.0900	0.0761	127.5200	0.1275	67.591	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
2018/08/22	R207	02/05/2019	7.61	Put	Bond Future	364.4300	0.3644	357.5700	0.3576	(1.882)	0	0	0
2018/08/22	R207	02/05/2019	7.63	Put	Bond Future	355.6500	0.3556	350.1500	0.3502	(1.546)	0	0	0
2018/08/22	R207	02/05/2019	7.62	Call	Bond Future	78.1600	0.0782	130.4100	0.1304	66.850	0	0	0
2018/08/22	R207	02/05/2019	7.62	Put	Bond Future	359.8800	0.3599	353.8400	0.3538	(1.678)	0	0	0
2018/08/22	R208	01/11/2018	7.11	Put	Bond Future	1,905.3900	1.9054	1,788.0500	1.7881	(6.158)	0	0	0
2018/08/22	R208	01/11/2018			Bond Future	7.9974	98.0014	7.9400	98.1224	(0.717)	0.0000	0.0000	28,736
2018/08/22	R208	01/11/2018	7.11	Call	Bond Future	11.3600	0.0114	14.9800	0.0150	31.866	0	0	0
2018/08/22	R208	01/11/2018	7.12	Call	Bond Future	12.0000	0.0120	15.4000	0.0154	28.333	0	0	0
2018/08/22	R208	01/11/2018	7.10	Put	Bond Future	1,926.3900	1.9264	1,809.2900	1.8093	(6.079)	0	0	0
2018/08/22	R208	01/11/2018	7.12	Put	Bond Future	1,884.4300	1.8844	1,766.8700	1.7669	(6.238)	0	0	0
2018/08/22	R208	01/11/2018	7.10	Call	Bond Future	10.7500	0.0107	14.6100	0.0146	35.907	0	0	0
2018/08/22	R208	07/02/2019	7.07	Call	Bond Future	29.2000	0.0292	37.3000	0.0373	27.740	0	0	0
2018/08/22	R208	07/02/2019	7.08	Put	Bond Future	1,986.4700	1.9865	1,871.1900	1.8712	(5.803)	0	0	0
2018/08/22	R208	07/02/2019	7.06	Put	Bond Future	2,023.1100	2.0231	1,907.3500	1.9074	(5.722)	0	0	0
2018/08/22	R208	07/02/2019			Bond Future	8.1021	99.8942	8.0367	100.0178	(0.807)	0.0000	0.0000	0
2018/08/22	R208	07/02/2019	7.07	Put	Bond Future	2,004.7700	2.0048	1,889.2400	1.8892	(5.763)	0	0	0
2018/08/22	R208	07/02/2019	7.08	Call	Bond Future	30.2800	0.0303	38.6300	0.0386	27.576	0	0	0
2018/08/22	R208	07/02/2019	7.06	Call	Bond Future	28.1500	0.0282	36.0200	0.0360	27.957	0	0	0
2018/08/22	R208	02/05/2019	8.03	Put	Bond Future	808.8100	0.8088	792.7100	0.7927	(1.991)	0	0	0
2018/08/22	R208	02/05/2019	8.02	Call	Bond Future	496.4100	0.4964	605.7500	0.6058	22.026	0	0	0
2018/08/22	R208	02/05/2019			Bond Future	8.2086	98.1543	8.1344	98.2803	(0.903)	0.0000	0.0000	0
2018/08/22	R208	02/05/2019	8.03	Call	Bond Future	504.8700	0.5049	614.8000	0.6148	21.774	0	0	0
2018/08/22	R208	02/05/2019	8.02	Put	Bond Future	817.4100	0.8174	800.7200	0.8007	(2.042)	0	0	0
2018/08/22	R208	02/05/2019	8.04	Call	Bond Future	513.7100	0.5137	624.2400	0.6242	21.516	0	0	0
2018/08/22	R208	02/05/2019	8.04	Put	Bond Future	800.6000	0.8006	785.1000	0.7851	(1.936)	0	0	0
2018/08/22	R209	01/11/2018	1,016.00	Call	Bond Future	70,822.0400	70.8220	71,236.1800	71.2362	0.585	0	0	0
2018/08/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	R209	01/11/2018	9.34	Put	Bond Future	3,242.3300	3.2423	2,935.0500	2.9350	(9.477)	0	0	0
2018/08/22	R209	01/11/2018	9.97	Call	Bond Future	2,589.1900	2.5892	2,857.1500	2.8571	10.349	0	0	0
2018/08/22	R209	01/11/2018	9.98	Put	Bond Future	1,034.7800	1.0348	890.9100	0.8909	(13.903)	0	0	2,000
2018/08/22	R209	01/11/2018	8.98	Call	Bond Future	173.0100	0.1730	213.4000	0.2134	23.345	0	0	0
2018/08/22	R209	01/11/2018	10.00	Call	Bond Future	2,714.0600	2.7141	2,988.6500	2.9887	10.117	0	0	0
2018/08/22	R209	01/11/2018	9.64	Call	Bond Future	1,401.0700	1.4011	1,586.7900	1.5868	13.256	0	0	2,000
2018/08/22	R209	01/11/2018	9.47	Call	Bond Future	939.2400	0.9392	1,079.6000	1.0796	14.944	0	0	0
2018/08/22	R209	01/11/2018	9.82	Call	Bond Future	2,004.0100	2.0040	2,236.4200	2.2364	11.597	0	0	0
2018/08/22	R209	01/11/2018			Bond Future	9.7294	71.7099	9.6657	72.1240	(0.655)	0.0000	0.0000	126,887
2018/08/22	R209	01/11/2018	1,016.01	Call	Bond Future	70,822.0400	70.8220	71,236.1800	71.2362	0.585	0	0	0
2018/08/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	R209	01/11/2018	8.89	Put	Bond Future	5,873.3100	5.8733	5,491.8900	5.4919	(6.494)	0	0	0
2018/08/22	R209	01/11/2018	8.89	Call	Bond Future	116.7300	0.1167	149.4500	0.1495	28.030	0	0	2,000
2018/08/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/22	R209	01/11/2018	1,015.99	Call	Bond Future	70,822.0300	70.8220	71,236.1700	71.2362	0.585	0	0	0
2018/08/22	R209	01/11/2018	9.34	Call	Bond Future	653.2400	0.6532	760.1000	0.7601	16.358	0	0	0
2018/08/22	R209	01/11/2018	9.97	Put	Bond Future	1,056.1600	1.0562	909.9800	0.9100	(13.841)	0	0	0
2018/08/22	R209	01/11/2018	9.98	Call	Bond Future	2,630.4700	2.6305	2,900.7400	2.9007	10.275	0	0	0
2018/08/22	R209	01/11/2018	8.98	Put	Bond Future	5,280.4400	5.2804	4,906.6900	4.9067	(7.078)	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
2018/08/22	R209	01/11/2018	10.00	Put	Bond Future	993.3200	0.9933	853.7700	0.8538	(14.049)	0	0	5,850
2018/08/22	R209	01/11/2018	9.64	Put	Bond Future	1,983.5500	1.9835	1,755.1300	1.7551	(11.516)	0	0	0
2018/08/22	R209	01/11/2018	9.47	Put	Bond Future	2,648.7900	2.6488	2,375.0100	2.3750	(10.336)	0	0	760
2018/08/22	R209	01/11/2018	9.82	Put	Bond Future	1,420.9500	1.4209	1,239.2200	1.2392	(12.789)	0	0	760
2018/08/22	R209	01/11/2018	9.49	Call	Bond Future	989.0900	0.9891	1,134.8700	1.1349	14.739	0	0	0
2018/08/22	R209	01/11/2018	9.94	Call	Bond Future	2,466.8000	2.4668	2,727.8600	2.7279	10.583	0	0	0
2018/08/22	R209	01/11/2018	9.94	Put	Bond Future	1,122.2400	1.1222	969.1600	0.9692	(13.641)	0	0	0
2018/08/22	R209	01/11/2018	10.57	Call	Bond Future	5,453.6600	5.4537	5,817.3500	5.8174	6.669	0	0	0
2018/08/22	R209	01/11/2018	10.57	Put	Bond Future	305.4000	0.3054	254.9500	0.2550	(16.519)	0	0	0
2018/08/22	R209	01/11/2018	9.84	Call	Bond Future	2,078.1100	2.0781	2,315.3600	2.3154	11.417	0	0	0
2018/08/22	R209	01/11/2018	9.84	Put	Bond Future	1,367.2800	1.3673	1,190.3900	1.1904	(12.937)	0	0	0
2018/08/22	R209	01/11/2018	8.99	Put	Bond Future	5,216.1300	5.2161	4,843.3100	4.8433	(7.147)	0	0	0
2018/08/22	R209	01/11/2018	8.99	Call	Bond Future	180.3400	0.1803	221.6600	0.2217	22.912	0	0	760
2018/08/22	R209	01/11/2018	9.49	Put	Bond Future	2,564.6900	2.5647	2,296.3300	2.2963	(10.464)	0	0	0
2018/08/22	R209	07/02/2019	8.97	Put	Bond Future	6,297.8900	6.2979	6,056.9800	6.0570	(3.825)	0	0	0
2018/08/22	R209	07/02/2019	10.20	Put	Bond Future	1,719.7700	1.7198	1,686.8400	1.6868	(1.915)	0	0	4,000
2018/08/22	R209	07/02/2019			Bond Future	9.8030	73.0949	9.7372	73.5173	(0.671)	0.0000	0.0000	340
2018/08/22	R209	07/02/2019	8.96	Call	Bond Future	650.4800	0.6505	829.7100	0.8297	27.553	0	0	0
2018/08/22	R209	07/02/2019	8.96	Put	Bond Future	6,354.2700	6.3543	6,111.0900	6.1111	(3.827)	0	0	0
2018/08/22	R209	07/02/2019	8.97	Call	Bond Future	665.6200	0.6656	847.1200	0.8471	27.268	0	0	0
2018/08/22	R209	07/02/2019	10.20	Call	Bond Future	4,191.3500	4.1913	4,580.8300	4.5808	9.292	0	0	0
2018/08/22	R209	07/02/2019	8.95	Call	Bond Future	635.5800	0.6356	812.5300	0.8125	27.841	0	0	0
2018/08/22	R209	07/02/2019	8.95	Put	Bond Future	6,410.9900	6.4110	6,165.5300	6.1655	(3.829)	0	0	0
2018/08/22	R209	07/02/2019	9.54	Put	Bond Future	3,614.7200	3.6147	3,492.3600	3.4924	(3.385)	0	0	0
2018/08/22	R209	07/02/2019	9.54	Call	Bond Future	1,903.7600	1.9038	2,203.8100	2.2038	15.761	0	0	4,000
2018/08/22	R209	07/02/2019	9.04	Put	Bond Future	5,912.1600	5.9122	5,686.9800	5.6870	(3.809)	0	0	0
2018/08/22	R209	07/02/2019	9.04	Call	Bond Future	777.8200	0.7778	975.0500	0.9750	25.357	0	0	4,000
2018/08/22	R209	02/05/2019	9.70	Put	Bond Future	3,826.5500	3.8265	3,753.7300	3.7537	(1.903)	0	0	0
2018/08/22	R209	02/05/2019			Bond Future	9.8671	71.1614	9.7994	71.5910	(0.686)	0.0000	0.0000	0
2018/08/22	R209	02/05/2019	9.69	Call	Bond Future	2,728.8100	2.7288	3,084.2200	3.0842	13.024	0	0	0
2018/08/22	R209	02/05/2019	9.69	Put	Bond Future	3,860.9400	3.8609	3,786.7400	3.7867	(1.922)	0	0	0
2018/08/22	R209	02/05/2019	9.70	Call	Bond Future	2,759.0600	2.7591	3,115.8500	3.1158	12.932	0	0	0
2018/08/22	R209	02/05/2019	9.68	Call	Bond Future	2,698.9600	2.6990	3,052.7300	3.0527	13.108	0	0	0
2018/08/22	R209	02/05/2019	9.68	Put	Bond Future	3,895.8200	3.8958	3,819.9800	3.8200	(1.947)	0	0	0
2018/08/22	R210	01/11/2018			Bond Future	184.1208	184.1208	183.7822	183.7822	(0.184)	0.0000	0.0000	2,149
2018/08/22	R210	07/02/2019			Bond Future	187.7119	187.7119	187.3679	187.3679	(0.183)	0.0000	0.0000	0
2018/08/22	R210	02/05/2019			Bond Future	188.3098	188.3098	187.9608	187.9608	(0.185)	0.0000	0.0000	0
2018/08/22	R212	01/11/2018			Bond Future	155.4696	155.4696	155.4913	155.4913	0.014	0.0000	0.0000	3,476
2018/08/22	R212	07/02/2019			Bond Future	156.3468	156.3468	156.3700	156.3700	0.015	0.0000	0.0000	0
2018/08/22	R212	02/05/2019			Bond Future	158.9726	158.9726	158.9968	158.9968	0.015	0.0000	0.0000	0
2018/08/22	R213	01/11/2018	8.65	Call	Bond Future	91.4900	0.0915	113.2300	0.1132	23.762	0	0	0
2018/08/22	R213	01/11/2018	8.64	Put	Bond Future	5,984.5000	5.9845	5,637.2000	5.6372	(5.803)	0	0	0
2018/08/22	R213	01/11/2018			Bond Future	9.5407	83.0977	9.4818	83.4661	(0.617)	0.0000	0.0000	32,893
2018/08/22	R213	01/11/2018	8.66	Call	Bond Future	95.7600	0.0958	118.0900	0.1181	23.319	0	0	0
2018/08/22	R213	01/11/2018	8.66	Put	Bond Future	5,855.8100	5.8558	5,509.6800	5.5097	(5.911)	0	0	0

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2018/08/22	R213	01/11/2018	8.65	Put	Bond Future	5,920.0400	5.9200	5,573.3200	5.5733	(5.857)	0	0	0
2018/08/22	R213	01/11/2018	8.64	Call	Bond Future	87.3800	0.0874	108.5400	0.1085	24.216	0	0	0
2018/08/22	R213	07/02/2019	8.68	Call	Bond Future	430.2300	0.4302	607.6700	0.6077	41.243	0	0	0
2018/08/22	R213	07/02/2019			Bond Future	9.6248	84.7027	9.5637	85.0786	(0.635)	0.0000	0.0000	112
2018/08/22	R213	07/02/2019	8.68	Put	Bond Future	6,512.8900	6.5129	6,314.4600	6.3145	(3.047)	0	0	0
2018/08/22	R213	07/02/2019	8.69	Call	Bond Future	439.6400	0.4396	621.5100	0.6215	41.368	0	0	0
2018/08/22	R213	07/02/2019	8.70	Put	Bond Future	6,396.8900	6.3969	6,207.5400	6.2075	(2.960)	0	0	0
2018/08/22	R213	07/02/2019	8.69	Put	Bond Future	6,454.7800	6.4548	6,260.7800	6.2608	(3.006)	0	0	0
2018/08/22	R213	07/02/2019	8.70	Call	Bond Future	449.2000	0.4492	635.7200	0.6357	41.523	0	0	0
2018/08/22	R213	02/05/2019	9.49	Call	Bond Future	2,411.1900	2.4112	2,733.1800	2.7332	13.354	0	0	0
2018/08/22	R213	02/05/2019	9.48	Put	Bond Future	3,690.9300	3.6909	3,629.4600	3.6295	(1.665)	0	0	0
2018/08/22	R213	02/05/2019			Bond Future	9.6944	82.5628	9.6313	82.9452	(0.651)	0.0000	0.0000	0
2018/08/22	R213	02/05/2019	9.50	Call	Bond Future	2,440.2200	2.4402	2,763.8200	2.7638	13.261	0	0	0
2018/08/22	R213	02/05/2019	9.50	Put	Bond Future	3,625.7800	3.6258	3,566.9900	3.5670	(1.621)	0	0	0
2018/08/22	R213	02/05/2019	9.49	Put	Bond Future	3,658.3700	3.6584	3,597.9700	3.5980	(1.651)	0	0	0
2018/08/22	R213	02/05/2019	9.48	Call	Bond Future	2,382.0600	2.3821	2,702.9800	2.7030	13.472	0	0	0
2018/08/22	R214	01/11/2018	8.99	Put	Bond Future	6,502.6100	6.5026	6,097.5500	6.0975	(6.229)	0	0	0
2018/08/22	R214	01/11/2018	8.98	Call	Bond Future	101.6500	0.1016	126.0500	0.1261	24.004	0	0	0
2018/08/22	R214	01/11/2018			Bond Future	9.8750	70.9853	9.8114	71.4154	(0.643)	0.0000	0.0000	28,498
2018/08/22	R214	01/11/2018	8.99	Call	Bond Future	106.6000	0.1066	131.6300	0.1316	23.480	0	0	0
2018/08/22	R214	01/11/2018	8.98	Put	Bond Future	6,575.1700	6.5752	6,169.4800	6.1695	(6.170)	0	0	0
2018/08/22	R214	01/11/2018	9.00	Call	Bond Future	111.7700	0.1118	137.3600	0.1374	22.895	0	0	0
2018/08/22	R214	01/11/2018	9.00	Put	Bond Future	6,430.3800	6.4304	6,025.8800	6.0259	(6.290)	0	0	0
2018/08/22	R214	07/02/2019	9.05	Put	Bond Future	7,019.7800	7.0198	6,751.6100	6.7516	(3.820)	0	0	0
2018/08/22	R214	07/02/2019			Bond Future	9.9505	72.3564	9.8849	72.7950	(0.660)	0.0000	0.0000	0
2018/08/22	R214	07/02/2019	9.04	Call	Bond Future	577.5700	0.5776	745.6800	0.7457	29.106	0	0	0
2018/08/22	R214	07/02/2019	9.04	Put	Bond Future	7,081.9500	7.0820	6,811.4200	6.8114	(3.820)	0	0	0
2018/08/22	R214	07/02/2019	9.05	Call	Bond Future	592.0000	0.5920	762.4700	0.7625	28.796	0	0	0
2018/08/22	R214	07/02/2019	9.03	Call	Bond Future	563.3800	0.5634	729.2700	0.7293	29.445	0	0	0
2018/08/22	R214	07/02/2019	9.03	Put	Bond Future	7,144.4800	7.1445	6,871.7300	6.8717	(3.818)	0	0	0
2018/08/22	R214	02/05/2019	9.87	Call	Bond Future	2,968.5300	2.9685	3,340.3400	3.3403	12.525	0	0	0
2018/08/22	R214	02/05/2019	9.85	Call	Bond Future	2,905.1300	2.9051	3,274.1200	3.2741	12.701	0	0	0
2018/08/22	R214	02/05/2019			Bond Future	10.0125	70.2648	9.9451	70.7109	(0.674)	0.0000	0.0000	0
2018/08/22	R214	02/05/2019	9.85	Put	Bond Future	3,988.0900	3.9881	3,910.9600	3.9110	(1.934)	0	0	0
2018/08/22	R214	02/05/2019	9.87	Put	Bond Future	3,916.7600	3.9168	3,842.4500	3.8425	(1.897)	0	0	0
2018/08/22	R214	02/05/2019	9.86	Call	Bond Future	2,936.7500	2.9368	3,307.1600	3.3072	12.613	0	0	0
2018/08/22	R214	02/05/2019	9.86	Put	Bond Future	3,952.2900	3.9523	3,876.5800	3.8766	(1.916)	0	0	0
2018/08/22	R248	01/11/2018	9.03	Call	Bond Future	109.7900	0.1098	144.5900	0.1446	31.697	0	0	0
2018/08/22	R248	01/11/2018			Bond Future	9.9005	90.6580	9.8420	91.1631	(0.591)	0.0000	0.0000	97,212
2018/08/22	R248	01/11/2018	9.01	Call	Bond Future	98.8400	0.0988	131.7800	0.1318	33.327	0	0	0
2018/08/22	R248	01/11/2018	9.01	Put	Bond Future	8,370.0500	8.3700	7,897.9500	7.8979	(5.640)	0	0	0
2018/08/22	R248	01/11/2018	9.03	Put	Bond Future	8,180.7900	8.1808	7,710.5500	7.7105	(5.748)	0	0	0
2018/08/22	R248	01/11/2018	9.02	Call	Bond Future	104.2200	0.1042	138.0400	0.1380	32.451	0	0	0
2018/08/22	R248	01/11/2018	9.02	Put	Bond Future	8,275.2400	8.2752	7,804.0200	7.8040	(5.694)	0	0	0
2018/08/22	R248	07/02/2019	9.06	Put	Bond Future	9,090.7400	9.0907	8,769.3800	8.7694	(3.535)	0	0	0
2018/08/22	R248	07/02/2019			Bond Future	9.9770	92.4091	9.9165	92.9243	(0.606)	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
2018/08/22	R248	07/02/2019	9.06	Call	Bond Future	680.1500	0.6802	873.9200	0.8739	28.489	0	0	0
2018/08/22	R248	07/02/2019	9.05	Put	Bond Future	9,172.5300	9.1725	8,848.3100	8.8483	(3.535)	0	0	0
2018/08/22	R248	07/02/2019	9.07	Call	Bond Future	697.8000	0.6978	894.6000	0.8946	28.203	0	0	0
2018/08/22	R248	07/02/2019	9.07	Put	Bond Future	9,009.2700	9.0093	8,690.9400	8.6909	(3.533)	0	0	0
2018/08/22	R248	07/02/2019	9.05	Call	Bond Future	662.6500	0.6627	853.5600	0.8536	28.810	0	0	0
2018/08/22	R248	02/05/2019	9.90	Put	Bond Future	4,904.1300	4.9041	4,824.4800	4.8245	(1.624)	0	0	0
2018/08/22	R248	02/05/2019			Bond Future	10.0396	89.5104	9.9774	90.0344	(0.620)	0.0000	0.0000	0
2018/08/22	R248	02/05/2019	9.90	Call	Bond Future	3,720.9100	3.7209	4,165.2000	4.1652	11.940	0	0	0
2018/08/22	R248	02/05/2019	9.91	Call	Bond Future	3,761.6800	3.7617	4,207.6400	4.2076	11.855	0	0	0
2018/08/22	R248	02/05/2019	9.89	Put	Bond Future	4,949.3900	4.9494	4,868.0600	4.8681	(1.643)	0	0	0
2018/08/22	R248	02/05/2019	9.91	Put	Bond Future	4,859.2200	4.8592	4,781.2400	4.7812	(1.605)	0	0	0
2018/08/22	R248	02/05/2019	9.89	Call	Bond Future	3,680.3400	3.6803	4,122.9500	4.1230	12.026	0	0	0

**Total** **887802**