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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2018 TO 24/08/2018

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
2018/08/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	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
2018/08/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	2025	01/11/2018			Bond Future	132.2967	132.2967	132.3681	132.3681	0.054	0.0000	0.0000	365
2018/08/24	2025	07/02/2019			Bond Future	133.4624	133.4624	133.5355	133.5355	0.055	0.0000	0.0000	0
2018/08/24	2025	02/05/2019			Bond Future	135.7050	135.7050	135.7781	135.7781	0.054	0.0000	0.0000	0
2018/08/24	2029	01/11/2018			Bond Future	99.3638	99.3638	99.5938	99.5938	0.231	0.0000	0.0000	1,600
2018/08/24	2029	07/02/2019			Bond Future	101.3016	101.3016	101.5363	101.5363	0.232	0.0000	0.0000	0
2018/08/24	2029	02/05/2019			Bond Future	101.9314	101.9314	102.1691	102.1691	0.233	0.0000	0.0000	0
2018/08/24	2030	01/11/2018	8.60	Call	Bond Future	120.8100	0.1208	141.7700	0.1418	17.350	0	0	0
2018/08/24	2030	01/11/2018	8.58	Put	Bond Future	5,537.0600	5.5371	5,254.7300	5.2547	(5.099)	0	0	0
2018/08/24	2030	01/11/2018			Bond Future	9.3948	92.5541	9.3478	92.8559	(0.501)	0.0000	0.0000	52,508
2018/08/24	2030	01/11/2018	8.60	Put	Bond Future	5,408.6800	5.4087	5,127.8500	5.1278	(5.192)	0	0	0
2018/08/24	2030	01/11/2018	8.58	Call	Bond Future	110.8400	0.1108	130.3000	0.1303	17.557	0	0	0
2018/08/24	2030	01/11/2018	8.59	Put	Bond Future	5,472.7500	5.4727	5,191.1600	5.1912	(5.145)	0	0	0
2018/08/24	2030	01/11/2018	8.59	Call	Bond Future	115.7400	0.1157	135.9400	0.1359	17.453	0	0	0
2018/08/24	2030	07/02/2019	8.62	Call	Bond Future	625.6600	0.6257	682.2200	0.6822	9.040	0	0	0
2018/08/24	2030	07/02/2019			Bond Future	9.4751	90.3315	9.4262	90.6392	(0.517)	0.0000	0.0000	167
2018/08/24	2030	07/02/2019	8.63	Call	Bond Future	640.0700	0.6401	697.6000	0.6976	8.988	0	0	0
2018/08/24	2030	07/02/2019	8.62	Put	Bond Future	6,212.1200	6.2121	5,960.9500	5.9610	(4.043)	0	0	0
2018/08/24	2030	07/02/2019	8.63	Put	Bond Future	6,158.5700	6.1586	5,908.3700	5.9084	(4.063)	0	0	0
2018/08/24	2030	07/02/2019	8.64	Call	Bond Future	654.5300	0.6545	713.0400	0.7130	8.939	0	0	0
2018/08/24	2030	07/02/2019	8.64	Put	Bond Future	6,105.1200	6.1051	5,855.9000	5.8559	(4.082)	0	0	0
2018/08/24	2030	07/02/2019	8.70	Put	Bond Future	5,791.2100	5.7912	5,548.0000	5.5480	(4.200)	0	0	0
2018/08/24	2030	07/02/2019	8.70	Call	Bond Future	746.6800	0.7467	811.2000	0.8112	8.641	0	0	920
2018/08/24	2030	07/02/2019	9.40	Put	Bond Future	2,890.0700	2.8901	2,726.9200	2.7269	(5.645)	0	0	0
2018/08/24	2030	07/02/2019	9.40	Call	Bond Future	2,416.9500	2.4169	2,561.5300	2.5615	5.982	0	0	920
2018/08/24	2030	02/05/2019	9.41	Call	Bond Future	2,799.0900	2.7991	2,943.2000	2.9432	5.148	0	0	0
2018/08/24	2030	02/05/2019			Bond Future	9.5496	91.8327	9.4991	92.1448	(0.529)	0.0000	0.0000	0
2018/08/24	2030	02/05/2019	9.39	Call	Bond Future	2,738.4200	2.7384	2,880.6000	2.8806	5.192	0	0	0
2018/08/24	2030	02/05/2019	9.39	Put	Bond Future	3,729.1000	3.7291	3,559.2700	3.5593	(4.554)	0	0	0
2018/08/24	2030	02/05/2019	9.41	Put	Bond Future	3,664.8000	3.6648	3,496.9000	3.4969	(4.581)	0	0	0
2018/08/24	2030	02/05/2019	9.40	Call	Bond Future	2,768.6600	2.7687	2,911.8100	2.9118	5.170	0	0	0
2018/08/24	2030	02/05/2019	9.40	Put	Bond Future	3,696.8300	3.6968	3,527.9700	3.5280	(4.568)	0	0	0
2018/08/24	2032	01/11/2018	8.77	Put	Bond Future	5,937.7200	5.9377	5,632.4600	5.6325	(5.141)	0	0	0
2018/08/24	2032	01/11/2018			Bond Future	9.5720	90.9580	9.5250	91.2849	(0.491)	0.0000	0.0000	40,167
2018/08/24	2032	01/11/2018	8.76	Call	Bond Future	117.9300	0.1179	138.8400	0.1388	17.731	0	0	0
2018/08/24	2032	01/11/2018	8.76	Put	Bond Future	6,008.1800	6.0082	5,702.1200	5.7021	(5.094)	0	0	0
2018/08/24	2032	01/11/2018	8.77	Call	Bond Future	123.2400	0.1232	144.9500	0.1449	17.616	0	0	0
2018/08/24	2032	01/11/2018	8.75	Call	Bond Future	112.7600	0.1128	132.8800	0.1329	17.843	0	0	0
2018/08/24	2032	01/11/2018	8.75	Put	Bond Future	6,078.8600	6.0789	5,772.0100	5.7720	(5.048)	0	0	0
2018/08/24	2032	07/02/2019	8.81	Call	Bond Future	720.1000	0.7201	783.4600	0.7835	8.799	0	0	0

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2018/08/24	2032	07/02/2019	8.80	Put	Bond Future	6,800.3300		6.8003	6,529.1900	6.5292	(3.987)	0	0	0
2018/08/24	2032	07/02/2019			Bond Future	9.6542		92.7139	9.6054	93.0473	(0.505)	0.0000	0.0000	456
2018/08/24	2032	07/02/2019	8.82	Call	Bond Future	736.3600		0.7364	800.7800	0.8008	8.748	0	0	0
2018/08/24	2032	07/02/2019	8.82	Put	Bond Future	6,683.5400		6.6835	6,414.5300	6.4145	(4.025)	0	0	0
2018/08/24	2032	07/02/2019	8.81	Put	Bond Future	6,741.8600		6.7419	6,471.7900	6.4718	(4.006)	0	0	0
2018/08/24	2032	07/02/2019	8.80	Call	Bond Future	703.9100		0.7039	766.2000	0.7662	8.849	0	0	0
2018/08/24	2032	02/05/2019	9.61	Call	Bond Future	3,154.3400		3.1543	3,313.6600	3.3137	5.051	0	0	0
2018/08/24	2032	02/05/2019	9.62	Put	Bond Future	3,903.4000		3.9034	3,725.6000	3.7256	(4.555)	0	0	0
2018/08/24	2032	02/05/2019			Bond Future	9.7261		90.0996	9.6759	90.4378	(0.517)	0.0000	0.0000	0
2018/08/24	2032	02/05/2019	9.61	Put	Bond Future	3,938.2700		3.9383	3,759.4300	3.7594	(4.541)	0	0	0
2018/08/24	2032	02/05/2019	9.62	Call	Bond Future	3,187.3600		3.1874	3,347.7200	3.3477	5.031	0	0	0
2018/08/24	2032	02/05/2019	9.63	Call	Bond Future	3,220.5500		3.2206	3,381.9500	3.3819	5.012	0	0	0
2018/08/24	2032	02/05/2019	9.63	Put	Bond Future	3,868.7800		3.8688	3,692.0200	3.6920	(4.569)	0	0	0
2018/08/24	2033	01/11/2018			Bond Future	101.8258		101.8258	101.8208	101.8208	(0.005)	0.0000	0.0000	5,770
2018/08/24	2033	07/02/2019			Bond Future	103.8117		103.8117	103.8067	103.8067	(0.005)	0.0000	0.0000	0
2018/08/24	2033	02/05/2019			Bond Future	104.4116		104.4116	104.4056	104.4056	(0.006)	0.0000	0.0000	0
2018/08/24	2037	01/11/2018	9.03	Call	Bond Future	197.3000		0.1973	233.9700	0.2340	18.586	0	0	0
2018/08/24	2037	01/11/2018			Bond Future	9.7627		91.5789	9.7108	91.9828	(0.532)	0.0000	0.0000	51,781
2018/08/24	2037	01/11/2018	9.01	Call	Bond Future	179.4500		0.1795	213.4100	0.2134	18.924	0	0	0
2018/08/24	2037	01/11/2018	9.01	Put	Bond Future	6,315.3800		6.3154	5,945.4500	5.9454	(5.858)	0	0	0
2018/08/24	2037	01/11/2018	9.03	Put	Bond Future	6,162.0300		6.1620	5,794.8100	5.7948	(5.959)	0	0	0
2018/08/24	2037	01/11/2018	9.02	Call	Bond Future	188.2200		0.1882	223.5100	0.2235	18.749	0	0	0
2018/08/24	2037	01/11/2018	9.02	Put	Bond Future	6,238.4900		6.2385	5,869.8900	5.8699	(5.908)	0	0	0
2018/08/24	2037	07/02/2019	9.06	Put	Bond Future	7,182.7600		7.1828	6,858.6800	6.8587	(4.512)	0	0	0
2018/08/24	2037	07/02/2019	9.05	Call	Bond Future	896.8900		0.8969	983.2500	0.9833	9.629	0	0	0
2018/08/24	2037	07/02/2019			Bond Future	9.8394		89.0868	9.7856	89.4987	(0.546)	0.0000	0.0000	650
2018/08/24	2037	07/02/2019	9.06	Call	Bond Future	916.7000		0.9167	1,004.4600	1.0045	9.573	0	0	0
2018/08/24	2037	07/02/2019	9.05	Put	Bond Future	7,247.6600		7.2477	6,922.1800	6.9222	(4.491)	0	0	0
2018/08/24	2037	07/02/2019	9.07	Call	Bond Future	936.9700		0.9370	1,026.1500	1.0261	9.518	0	0	0
2018/08/24	2037	07/02/2019	9.07	Put	Bond Future	7,118.4400		7.1184	6,795.7800	6.7958	(4.533)	0	0	0
2018/08/24	2037	02/05/2019	9.81	Put	Bond Future	4,353.5600		4.3536	4,136.8100	4.1368	(4.979)	0	0	0
2018/08/24	2037	02/05/2019			Bond Future	9.9090		90.5673	9.8538	90.9851	(0.558)	0.0000	0.0000	0
2018/08/24	2037	02/05/2019	9.80	Call	Bond Future	3,565.1300		3.5651	3,764.9300	3.7649	5.604	0	0	0
2018/08/24	2037	02/05/2019	9.80	Put	Bond Future	4,392.5100		4.3925	4,174.4800	4.1745	(4.964)	0	0	0
2018/08/24	2037	02/05/2019	9.81	Call	Bond Future	3,602.5500		3.6025	3,803.6300	3.8036	5.582	0	0	0
2018/08/24	2037	02/05/2019	9.79	Call	Bond Future	3,527.9000		3.5279	3,726.4200	3.7264	5.627	0	0	0
2018/08/24	2037	02/05/2019	9.79	Put	Bond Future	4,431.7500		4.4318	4,212.4400	4.2124	(4.949)	0	0	0
2018/08/24	2038	01/11/2018			Bond Future	122.7586		122.7586	122.9400	122.9400	0.148	0.0000	0.0000	9,641
2018/08/24	2038	07/02/2019			Bond Future	123.5616		123.5616	123.7465	123.7465	0.150	0.0000	0.0000	0
2018/08/24	2038	02/05/2019			Bond Future	125.6378		125.6378	125.8248	125.8248	0.149	0.0000	0.0000	0
2018/08/24	2040	01/11/2018	9.09	Put	Bond Future	6,711.6000		6.7116	6,313.9800	6.3140	(5.924)	0	0	0
2018/08/24	2040	01/11/2018	9.80	Call	Bond Future	1,933.0400		1.9330	2,138.0600	2.1381	10.606	0	0	3,540
2018/08/24	2040	01/11/2018			Bond Future	9.8324		95.0072	9.7804	95.4410	(0.528)	0.0000	0.0000	24,834
2018/08/24	2040	01/11/2018	9.08	Call	Bond Future	179.2100		0.1792	214.1100	0.2141	19.474	0	0	0

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2018/08/24	2040	01/11/2018	9.08	Put	Bond Future	6,796.5000	6.7965	6,397.5800	6.3976	(5.869)	0	0	0
2018/08/24	2040	01/11/2018	9.20	Put	Bond Future	5,806.1700	5.8062	5,425.0700	5.4251	(6.564)	0	0	0
2018/08/24	2040	01/11/2018	9.20	Call	Bond Future	293.8100	0.2938	346.5300	0.3465	17.944	0	0	3,540
2018/08/24	2040	01/11/2018	9.80	Put	Bond Future	2,202.9900	2.2030	1,974.1900	1.9742	(10.386)	0	0	0
2018/08/24	2040	01/11/2018	9.09	Call	Bond Future	187.1300	0.1871	223.3300	0.2233	19.345	0	0	0
2018/08/24	2040	01/11/2018	9.10	Put	Bond Future	6,627.1100	6.6271	6,230.8200	6.2308	(5.980)	0	0	0
2018/08/24	2040	01/11/2018	9.07	Call	Bond Future	171.6200	0.1716	205.2600	0.2053	19.601	0	0	0
2018/08/24	2040	01/11/2018	9.10	Put	Bond Future	6,881.8800	6.8819	6,481.7000	6.4817	(5.815)	0	0	0
2018/08/24	2040	01/11/2018	9.07	Call	Bond Future	195.3300	0.1953	232.8600	0.2329	19.214	0	0	2,950
2018/08/24	2040	01/11/2018	8.50	Put	Bond Future	12,253.5700	12.2536	11,822.2000	11.8222	(3.520)	0	0	0
2018/08/24	2040	01/11/2018	8.50	Call	Bond Future	9.4100	0.0094	11.8600	0.0119	26.036	0	0	2,950
2018/08/24	2040	07/02/2019	9.11	Put	Bond Future	7,900.1100	7.9001	7,549.8100	7.5498	(4.434)	0	0	0
2018/08/24	2040	07/02/2019	9.13	Call	Bond Future	1,002.7500	1.0028	1,097.7700	1.0978	9.476	0	0	0
2018/08/24	2040	07/02/2019			Bond Future	9.9084	92.3308	9.8547	92.7731	(0.542)	0.0000	0.0000	100
2018/08/24	2040	07/02/2019	9.11	Call	Bond Future	959.6500	0.9597	1,051.6600	1.0517	9.588	0	0	0
2018/08/24	2040	07/02/2019	9.13	Put	Bond Future	7,759.3300	7.7593	7,412.0400	7.4120	(4.476)	0	0	0
2018/08/24	2040	07/02/2019	9.12	Put	Bond Future	7,829.4000	7.8294	7,480.6000	7.4806	(4.455)	0	0	0
2018/08/24	2040	07/02/2019	9.12	Call	Bond Future	980.9500	0.9809	1,074.4600	1.0745	9.533	0	0	0
2018/08/24	2040	02/05/2019	9.88	Put	Bond Future	4,693.1500	4.6931	4,460.9800	4.4610	(4.947)	0	0	0
2018/08/24	2040	02/05/2019	9.89	Call	Bond Future	3,939.8700	3.9399	4,157.8600	4.1579	5.533	0	0	0
2018/08/24	2040	02/05/2019			Bond Future	9.9773	93.8651	9.9221	94.3139	(0.553)	0.0000	0.0000	0
2018/08/24	2040	02/05/2019	9.90	Call	Bond Future	3,980.3700	3.9804	4,199.7300	4.1997	5.511	0	0	0
2018/08/24	2040	02/05/2019	9.90	Put	Bond Future	4,609.9400	4.6099	4,380.5100	4.3805	(4.977)	0	0	0
2018/08/24	2040	02/05/2019	9.88	Call	Bond Future	3,899.5600	3.8996	4,116.1800	4.1162	5.555	0	0	0
2018/08/24	2040	02/05/2019	9.89	Put	Bond Future	4,651.3900	4.6514	4,420.5900	4.4206	(4.962)	0	0	0
2018/08/24	2044	01/11/2018	9.12	Call	Bond Future	192.4500	0.1925	229.4400	0.2294	19.221	0	0	0
2018/08/24	2044	01/11/2018			Bond Future	9.8606	92.0340	9.8087	92.4741	(0.526)	0.0000	0.0000	38,549
2018/08/24	2044	01/11/2018	9.12	Put	Bond Future	6,834.7200	6.8347	6,431.6500	6.4316	(5.897)	0	0	0
2018/08/24	2044	01/11/2018	9.13	Call	Bond Future	200.9300	0.2009	239.3000	0.2393	19.096	0	0	0
2018/08/24	2044	01/11/2018	9.14	Put	Bond Future	6,661.8800	6.6619	6,261.5800	6.2616	(6.009)	0	0	0
2018/08/24	2044	01/11/2018	9.13	Put	Bond Future	6,748.1000	6.7481	6,346.4100	6.3464	(5.953)	0	0	0
2018/08/24	2044	01/11/2018	9.14	Call	Bond Future	209.6500	0.2096	249.4100	0.2494	18.965	0	0	0
2018/08/24	2044	07/02/2019	9.18	Put	Bond Future	7,756.8000	7.7568	7,408.7600	7.4088	(4.487)	0	0	0
2018/08/24	2044	07/02/2019			Bond Future	9.9338	89.4255	9.8802	89.8741	(0.540)	0.0000	0.0000	108
2018/08/24	2044	07/02/2019	9.17	Call	Bond Future	1,061.2500	1.0613	1,160.2800	1.1603	9.331	0	0	0
2018/08/24	2044	07/02/2019	9.17	Put	Bond Future	7,827.9400	7.8279	7,478.3400	7.4783	(4.466)	0	0	0
2018/08/24	2044	07/02/2019	9.18	Call	Bond Future	1,084.1700	1.0842	1,184.7600	1.1848	9.278	0	0	0
2018/08/24	2044	07/02/2019	9.16	Call	Bond Future	1,038.4500	1.0384	1,135.9300	1.1359	9.387	0	0	0
2018/08/24	2044	07/02/2019	9.16	Put	Bond Future	7,899.3500	7.8993	7,548.2000	7.5482	(4.445)	0	0	0
2018/08/24	2044	02/05/2019	9.90	Call	Bond Future	3,967.3100	3.9673	4,187.1400	4.1871	5.541	0	0	0
2018/08/24	2044	02/05/2019			Bond Future	10.0001	90.9117	9.9450	91.3668	(0.550)	0.0000	0.0000	0
2018/08/24	2044	02/05/2019	9.90	Put	Bond Future	4,797.9200	4.7979	4,562.5700	4.5626	(4.905)	0	0	0
2018/08/24	2044	02/05/2019	9.91	Call	Bond Future	4,008.3200	4.0083	4,229.5400	4.2295	5.519	0	0	0
2018/08/24	2044	02/05/2019	9.92	Put	Bond Future	4,712.8300	4.7128	4,480.2600	4.4803	(4.935)	0	0	0
2018/08/24	2044	02/05/2019	9.91	Put	Bond Future	4,755.3600	4.7554	4,521.4000	4.5214	(4.920)	0	0	0
2018/08/24	2044	02/05/2019	9.92	Call	Bond Future	4,049.2200	4.0492	4,271.8300	4.2718	5.498	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
2018/08/24	2046	01/11/2018			Bond Future	115.0123	115.0123	116.5674	116.5674	1.352	0.0000	0.0000	11,966
2018/08/24	2046	07/02/2019			Bond Future	117.2553	117.2553	118.8408	118.8408	1.352	0.0000	0.0000	0
2018/08/24	2046	02/05/2019			Bond Future	117.5402	117.5402	119.1516	119.1516	1.371	0.0000	0.0000	0
2018/08/24	2050	01/11/2018			Bond Future	121.9181	121.9181	122.2985	122.2985	0.312	0.0000	0.0000	9,987
2018/08/24	2050	07/02/2019			Bond Future	122.5242	122.5242	122.9123	122.9123	0.317	0.0000	0.0000	0
2018/08/24	2050	02/05/2019			Bond Future	124.5832	124.5832	124.9766	124.9766	0.316	0.0000	0.0000	0
2018/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	AL37	01/11/2018			Index Future	591.6100	591.6100	592.5880	592.5880	0.165	0.0000	0.0000	0
2018/08/24	AL37	07/02/2019			Index Future	603.0320	603.0320	604.0290	604.0290	0.165	0.0000	0.0000	0
2018/08/24	AL37	02/05/2019			Index Future	613.0580	613.0580	614.0670	614.0670	0.165	0.0000	0.0000	0
2018/08/24	AL7T	01/11/2018			Index Future	686.3330	686.3330	688.2160	688.2160	0.274	0.0000	0.0000	0
2018/08/24	AL7T	07/02/2019			Index Future	699.5840	699.5840	701.5030	701.5030	0.274	0.0000	0.0000	0
2018/08/24	AL7T	02/05/2019			Index Future	711.2150	711.2150	713.1600	713.1600	0.273	0.0000	0.0000	0
2018/08/24	ALBI	01/11/2018			Index Future	622.6100	622.6100	624.7890	624.7890	0.350	0.0000	0.0000	863
2018/08/24	ALBI	07/02/2019			Index Future	634.6310	634.6310	636.8520	636.8520	0.350	0.0000	0.0000	0
2018/08/24	ALBI	02/05/2019			Index Future	645.1820	645.1820	647.4350	647.4350	0.349	0.0000	0.0000	0
2018/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	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
2018/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/24	ES33	01/11/2018			Bond Future	11.0206	75.6012	10.9680	75.9094	(0.478)	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/24	ES33	07/02/2019			Bond Future	11.1539	77.0607	11.0991	77.3750	(0.491)	0.0000	0.0000	0
2018/08/24	ES33	02/05/2019			Bond Future	11.2677	74.5521	11.2112	74.8710	(0.501)	0.0000	0.0000	0
2018/08/24	ES42	01/11/2018			Bond Future	11.2227	77.8836	11.1700	78.2349	(0.469)	0.0000	0.0000	7,957
2018/08/24	ES42	07/02/2019			Bond Future	11.3473	79.3871	11.2926	79.7452	(0.482)	0.0000	0.0000	0
2018/08/24	ES42	02/05/2019			Bond Future	11.4590	76.4465	11.4026	76.8098	(0.493)	0.0000	0.0000	0
2018/08/24	GOVI	01/11/2018	653.50	Put	GOVI	359,650.0000	35.9650	336,600.0000	33.6600	(6.409)	0	0	0
2018/08/24	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	01/11/2018			GOVI	617.5350	617.5350	619.8400	619.8400	0.373	0.0000	0.0000	465
2018/08/24	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	01/11/2018	653.49	Put	GOVI	359,550.0000	35.9550	336,500.0000	33.6500	(6.411)	0	0	0
2018/08/24	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	01/11/2018	653.51	Put	GOVI	359,750.0000	35.9750	336,700.0000	33.6700	(6.407)	0	0	0
2018/08/24	GOVI	07/02/2019	666.53	Put	GOVI	370,730.0000	37.0730	347,220.0000	34.7220	(6.342)	0	0	0
2018/08/24	GOVI	07/02/2019			GOVI	629.4570	629.4570	631.8080	631.8080	0.373	0.0000	0.0000	0
2018/08/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	07/02/2019	666.52	Put	GOVI	370,630.0000	37.0630	347,120.0000	34.7120	(6.343)	0	0	0
2018/08/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	07/02/2019	666.51	Put	GOVI	370,530.0000	37.0530	347,020.0000	34.7020	(6.345)	0	0	0
2018/08/24	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	02/05/2019	647.88	Put	GOVI	79,570.0000	7.9570	55,730.0000	5.5730	(29.961)	0	0	0
2018/08/24	GOVI	02/05/2019	647.86	Put	GOVI	79,370.0000	7.9370	55,530.0000	5.5530	(30.037)	0	0	0
2018/08/24	GOVI	02/05/2019			GOVI	639.9230	639.9230	642.3070	642.3070	0.373	0.0000	0.0000	0
2018/08/24	GOVI	02/05/2019	647.87	Put	GOVI	79,470.0000	7.9470	55,630.0000	5.5630	(29.999)	0	0	0
2018/08/24	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/24	IGOV	01/11/2018			Index Future	252.6210	252.6210	253.1120	253.1120	0.194	0.0000	0.0000	745
2018/08/24	IGOV	07/02/2019			Index Future	257.5480	257.5480	258.0490	258.0490	0.195	0.0000	0.0000	0
2018/08/24	IGOV	02/05/2019			Index Future	261.8760	261.8760	262.3830	262.3830	0.194	0.0000	0.0000	0
2018/08/24	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/24	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/08/24	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	99.6200	99.6200	(0.010)	0.0000	0.0000	0
2018/08/24	IS01	20/06/2019			Interest Rate Swap	102.1100	102.1100	102.0900	102.0900	(0.020)	0.0000	0.0000	0
2018/08/24	IS01	19/09/2019			Interest Rate Swap	100.1000	100.1000	100.0800	100.0800	(0.020)	0.0000	0.0000	0
2018/08/24	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/24	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/08/24	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3600	99.3600	(0.010)	0.0000	0.0000	0
2018/08/24	IS02	21/06/2019			Interest Rate Swap	99.8500	99.8500	99.8300	99.8300	(0.020)	0.0000	0.0000	0
2018/08/24	IS02	20/09/2019			Interest Rate Swap	102.1000	102.1000	102.0800	102.0800	(0.020)	0.0000	0.0000	0
2018/08/24	IS02	20/12/2019			Interest Rate Swap	103.1600	103.1600	103.1300	103.1300	(0.029)	0.0000	0.0000	0
2018/08/24	IS02	23/03/2020			Interest Rate Swap	99.3000	99.3000	99.2600	99.2600	(0.040)	0.0000	0.0000	0

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2018/08/24	IS02	22/06/2020			Interest Rate Swap	103.0000	103.0000	102.9600	102.9600	(0.039)	0.0000	0.0000	0
2018/08/24	IS02	21/09/2020			Interest Rate Swap	100.2000	100.2000	100.1700	100.1700	(0.030)	0.0000	0.0000	0
2018/08/24	IS05	17/12/2020			Interest Rate Swap	97.1300	97.1300	97.0900	97.0900	(0.041)	0.0000	0.0000	0
2018/08/24	IS05	16/03/2021			Interest Rate Swap	96.4100	96.4100	96.3300	96.3300	(0.083)	0.0000	0.0000	0
2018/08/24	IS05	15/06/2021			Interest Rate Swap	95.6400	95.6400	95.5200	95.5200	(0.125)	0.0000	0.0000	0
2018/08/24	IS05	21/09/2021			Interest Rate Swap	95.8800	95.8800	95.7400	95.7400	(0.146)	0.0000	0.0000	0
2018/08/24	IS05	21/12/2021			Interest Rate Swap	98.1300	98.1300	97.9700	97.9700	(0.163)	0.0000	0.0000	51
2018/08/24	IS05	15/03/2022			Interest Rate Swap	98.3200	98.3200	98.1500	98.1500	(0.173)	0.0000	0.0000	0
2018/08/24	IS05	21/06/2022			Interest Rate Swap	99.5900	99.5900	99.4000	99.4000	(0.191)	0.0000	0.0000	0
2018/08/24	IS05	20/09/2022			Interest Rate Swap	103.5600	103.5600	103.3600	103.3600	(0.193)	0.0000	0.0000	0
2018/08/24	IS05	20/12/2022			Interest Rate Swap	104.8600	104.8600	104.6600	104.6600	(0.191)	0.0000	0.0000	0
2018/08/24	IS05	22/03/2023			Interest Rate Swap	98.3500	98.3500	98.1400	98.1400	(0.214)	0.0000	0.0000	0
2018/08/24	IS05	20/06/2023			Interest Rate Swap	104.4100	104.4100	104.2000	104.2000	(0.201)	0.0000	0.0000	0
2018/08/24	IS05	19/09/2023			Interest Rate Swap	99.9900	99.9900	99.7700	99.7700	(0.220)	0.0000	0.0000	0
2018/08/24	IS10	17/12/2025			Interest Rate Swap	97.0500	97.0500	96.8000	96.8000	(0.258)	0.0000	0.0000	0
2018/08/24	IS10	16/03/2026			Interest Rate Swap	94.1200	94.1200	93.8500	93.8500	(0.287)	0.0000	0.0000	0
2018/08/24	IS10	15/06/2026			Interest Rate Swap	92.9100	92.9100	92.6300	92.6300	(0.301)	0.0000	0.0000	0
2018/08/24	IS10	21/09/2026			Interest Rate Swap	95.0900	95.0900	94.8000	94.8000	(0.305)	0.0000	0.0000	0
2018/08/24	IS10	21/12/2026			Interest Rate Swap	98.8500	98.8500	98.5600	98.5600	(0.293)	0.0000	0.0000	0
2018/08/24	IS10	15/03/2027			Interest Rate Swap	97.4500	97.4500	97.1500	97.1500	(0.308)	0.0000	0.0000	0
2018/08/24	IS10	21/06/2027			Interest Rate Swap	99.5300	99.5300	99.2100	99.2100	(0.322)	0.0000	0.0000	0
2018/08/24	IS10	20/09/2027			Interest Rate Swap	104.9400	104.9400	104.6200	104.6200	(0.305)	0.0000	0.0000	0
2018/08/24	IS10	20/12/2027			Interest Rate Swap	105.3100	105.3100	104.9900	104.9900	(0.304)	0.0000	0.0000	0
2018/08/24	IS10	22/03/2028			Interest Rate Swap	98.9300	98.9300	98.5900	98.5900	(0.344)	0.0000	0.0000	0
2018/08/24	IS10	20/06/2028			Interest Rate Swap	106.0300	106.0300	105.7000	105.7000	(0.311)	0.0000	0.0000	0
2018/08/24	IS10	19/09/2028			Interest Rate Swap	99.7000	99.7000	99.3500	99.3500	(0.351)	0.0000	0.0000	0
2018/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/24	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/24	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/24	R023	01/11/2018	10.58	Call	Bond Future	7,195.7100	7.1957	7,364.6700	7.3647	2.348	0	0	0
2018/08/24	R023	01/11/2018	10.57	Put	Bond Future	0.4100	0.0004	0.2900	0.0003	(29.268)	0	0	0
2018/08/24	R023	01/11/2018			Bond Future	8.4290	99.0016	8.3808	99.1706	(0.572)	0.0000	0.0000	38,272
2018/08/24	R023	01/11/2018	10.59	Call	Bond Future	7,227.5900	7.2276	7,396.5600	7.3966	2.338	0	0	0
2018/08/24	R023	01/11/2018	10.59	Put	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	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
2018/08/24	R023	01/11/2018	10.58	Put	Bond Future	0.3900	0.0004	0.2700	0.0003	(30.769)	0	0	0
2018/08/24	R023	01/11/2018	10.57	Call	Bond Future	7,163.8200	7.1638	7,332.7800	7.3328	2.359	0	0	0
2018/08/24	R023	07/02/2019	10.59	Call	Bond Future	6,594.4700	6.5945	6,760.1600	6.7602	2.513	0	0	0
2018/08/24	R023	07/02/2019			Bond Future	8.5275	100.9129	8.4754	101.0854	(0.611)	0.0000	0.0000	0
2018/08/24	R023	07/02/2019	10.57	Call	Bond Future	6,536.1500	6.5362	6,701.5800	6.7016	2.531	0	0	0
2018/08/24	R023	07/02/2019	10.57	Put	Bond Future	58.2600	0.0583	51.2100	0.0512	(12.101)	0	0	0
2018/08/24	R023	07/02/2019	10.59	Put	Bond Future	55.8100	0.0558	49.0200	0.0490	(12.166)	0	0	0
2018/08/24	R023	07/02/2019	10.58	Call	Bond Future	6,565.3000	6.5653	6,730.8600	6.7309	2.522	0	0	0
2018/08/24	R023	07/02/2019	10.58	Put	Bond Future	57.0200	0.0570	50.1000	0.0501	(12.136)	0	0	0
2018/08/24	R023	02/05/2019	8.45	Call	Bond Future	1,168.0700	1.1681	1,245.4800	1.2455	6.627	0	0	0
2018/08/24	R023	02/05/2019	8.44	Put	Bond Future	1,690.1300	1.6901	1,592.4500	1.5925	(5.779)	0	0	0
2018/08/24	R023	02/05/2019			Bond Future	8.6110	98.6630	8.5555	98.8374	(0.644)	0.0000	0.0000	0
2018/08/24	R023	02/05/2019	8.46	Call	Bond Future	1,185.1600	1.1852	1,263.2000	1.2632	6.585	0	0	0
2018/08/24	R023	02/05/2019	8.46	Put	Bond Future	1,660.9400	1.6609	1,564.5300	1.5645	(5.805)	0	0	0
2018/08/24	R023	02/05/2019	8.45	Put	Bond Future	1,675.4700	1.6755	1,578.4300	1.5784	(5.792)	0	0	0
2018/08/24	R023	02/05/2019	8.44	Call	Bond Future	1,151.1100	1.1511	1,227.8800	1.2279	6.669	0	0	0
2018/08/24	R035	01/11/2018	8.93	Call	Bond Future	149.4200	0.1494	178.7400	0.1787	19.623	0	0	0
2018/08/24	R035	01/11/2018	8.92	Put	Bond Future	6,587.4000	6.5874	6,214.2900	6.2143	(5.664)	0	0	0
2018/08/24	R035	01/11/2018			Bond Future	9.7174	94.7927	9.6654	95.1941	(0.535)	0.0000	0.0000	73,081
2018/08/24	R035	01/11/2018	8.94	Call	Bond Future	156.0200	0.1560	186.4400	0.1864	19.498	0	0	0
2018/08/24	R035	01/11/2018	8.94	Put	Bond Future	6,430.7900	6.4308	6,059.8500	6.0599	(5.768)	0	0	0
2018/08/24	R035	01/11/2018	8.93	Put	Bond Future	6,508.9300	6.5089	6,136.8900	6.1369	(5.716)	0	0	0
2018/08/24	R035	01/11/2018	8.92	Call	Bond Future	143.0500	0.1430	171.3000	0.1713	19.748	0	0	0
2018/08/24	R035	07/02/2019	8.98	Call	Bond Future	886.9000	0.8869	970.6500	0.9706	9.443	0	0	0
2018/08/24	R035	07/02/2019			Bond Future	9.8011	96.6229	9.7472	97.0321	(0.550)	0.0000	0.0000	298
2018/08/24	R035	07/02/2019	8.96	Call	Bond Future	849.1400	0.8491	930.2300	0.9302	9.550	0	0	0
2018/08/24	R035	07/02/2019	8.96	Put	Bond Future	7,547.4100	7.5474	7,219.3300	7.2193	(4.347)	0	0	0
2018/08/24	R035	07/02/2019	8.98	Put	Bond Future	7,417.7200	7.4177	7,092.3000	7.0923	(4.387)	0	0	0
2018/08/24	R035	07/02/2019	8.97	Call	Bond Future	867.7900	0.8678	950.2000	0.9502	9.497	0	0	0
2018/08/24	R035	07/02/2019	8.97	Put	Bond Future	7,482.2800	7.4823	7,155.5200	7.1555	(4.367)	0	0	0
2018/08/24	R035	02/05/2019	9.74	Put	Bond Future	4,406.5700	4.4066	4,186.8600	4.1869	(4.986)	0	0	0
2018/08/24	R035	02/05/2019			Bond Future	9.8699	93.7315	9.8144	94.1466	(0.562)	0.0000	0.0000	0
2018/08/24	R035	02/05/2019	9.74	Call	Bond Future	3,430.0000	3.4300	3,625.4000	3.6254	5.697	0	0	0
2018/08/24	R035	02/05/2019	9.75	Call	Bond Future	3,466.8200	3.4668	3,663.5100	3.6635	5.673	0	0	0
2018/08/24	R035	02/05/2019	9.75	Put	Bond Future	4,367.6700	4.3677	4,149.2500	4.1493	(5.001)	0	0	0
2018/08/24	R035	02/05/2019	9.73	Call	Bond Future	3,393.3600	3.3934	3,587.4800	3.5875	5.721	0	0	0
2018/08/24	R035	02/05/2019	9.73	Put	Bond Future	4,445.7400	4.4457	4,224.7500	4.2248	(4.971)	0	0	0
2018/08/24	R186	01/11/2018	8.54	Put	Bond Future	3,177.1200	3.1771	2,949.5200	2.9495	(7.164)	0	0	0
2018/08/24	R186	01/11/2018	8.90	Call	Bond Future	1,156.2400	1.1562	1,276.8100	1.2768	10.428	0	0	0
2018/08/24	R186	01/11/2018	9.14	Call	Bond Future	1,925.3500	1.9253	2,090.8800	2.0909	8.597	0	0	0
2018/08/24	R186	01/11/2018	7.96	Put	Bond Future	6,470.1700	6.4702	6,192.3400	6.1923	(4.294)	0	0	0
2018/08/24	R186	01/11/2018			Bond Future	8.9941	112.4873	8.9466	112.7721	(0.527)	0.0000	0.0000	63,100
2018/08/24	R186	01/11/2018	8.53	Call	Bond Future	396.3700	0.3964	452.0900	0.4521	14.058	0	0	0
2018/08/24	R186	01/11/2018	8.53	Put	Bond Future	3,225.0300	3.2250	2,995.9300	2.9959	(7.104)	0	0	0
2018/08/24	R186	01/11/2018	8.46	Put	Bond Future	3,571.6300	3.5716	3,332.6100	3.3326	(6.692)	0	0	0
2018/08/24	R186	01/11/2018	8.46	Call	Bond Future	307.9600	0.3080	353.7600	0.3538	14.872	0	0	5,000

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2018/08/24	R186	01/11/2018	8.54	Call	Bond Future	410.4200	0.4104	467.6400	0.4676	13.942	0	0	0
2018/08/24	R186	01/11/2018	8.90	Put	Bond Future	1,721.9700	1.7220	1,557.7200	1.5577	(9.538)	0	0	2,500
2018/08/24	R186	01/11/2018	9.14	Put	Bond Future	1,055.3400	1.0553	936.0500	0.9361	(11.303)	0	0	5,000
2018/08/24	R186	01/11/2018	7.96	Call	Bond Future	33.9900	0.0340	40.9800	0.0410	20.565	0	0	5,000
2018/08/24	R186	01/11/2018	8.52	Call	Bond Future	382.8100	0.3828	437.0500	0.4370	14.169	0	0	0
2018/08/24	R186	01/11/2018	8.52	Put	Bond Future	3,273.4800	3.2735	3,042.9000	3.0429	(7.044)	0	0	0
2018/08/24	R186	07/02/2019	8.20	Call	Bond Future	450.5600	0.4506	496.9000	0.4969	10.285	0	0	0
2018/08/24	R186	07/02/2019	8.21	Put	Bond Future	5,679.8000	5.6798	5,436.5100	5.4365	(4.283)	0	0	0
2018/08/24	R186	07/02/2019			Bond Future	9.0807	109.3540	9.0308	109.6444	(0.549)	0.0000	0.0000	719
2018/08/24	R186	07/02/2019	8.20	Put	Bond Future	5,731.9700	5.7320	5,487.8700	5.4879	(4.259)	0	0	0
2018/08/24	R186	07/02/2019	8.30	Put	Bond Future	5,229.1900	5.2292	4,993.9800	4.9940	(4.498)	0	0	0
2018/08/24	R186	07/02/2019	8.21	Call	Bond Future	460.2200	0.4602	507.3700	0.5074	10.245	0	0	0
2018/08/24	R186	07/02/2019	8.22	Call	Bond Future	470.0500	0.4701	518.0100	0.5180	10.203	0	0	0
2018/08/24	R186	07/02/2019	8.22	Put	Bond Future	5,627.8400	5.6278	5,385.3600	5.3854	(4.309)	0	0	0
2018/08/24	R186	07/02/2019	8.30	Call	Bond Future	564.1600	0.5642	619.3900	0.6194	9.790	0	0	210
2018/08/24	R186	02/05/2019	9.01	Put	Bond Future	3,219.0900	3.2191	3,058.2700	3.0583	(4.996)	0	0	0
2018/08/24	R186	02/05/2019	9.02	Call	Bond Future	2,397.9600	2.3980	2,532.3800	2.5324	5.606	0	0	0
2018/08/24	R186	02/05/2019			Bond Future	9.1595	111.1715	9.1075	111.4657	(0.567)	0.0000	0.0000	0
2018/08/24	R186	02/05/2019	9.03	Call	Bond Future	2,426.6100	2.4266	2,562.0000	2.5620	5.579	0	0	0
2018/08/24	R186	02/05/2019	9.03	Put	Bond Future	3,162.0100	3.1620	3,003.1200	3.0031	(5.025)	0	0	0
2018/08/24	R186	02/05/2019	9.01	Call	Bond Future	2,369.4800	2.3695	2,502.9400	2.5029	5.632	0	0	0
2018/08/24	R186	02/05/2019	9.02	Put	Bond Future	3,190.4500	3.1905	3,030.5900	3.0306	(5.011)	0	0	0
2018/08/24	R197	01/11/2018			Bond Future	301.1819	301.1819	301.4404	301.4404	0.086	0.0000	0.0000	2,350
2018/08/24	R197	07/02/2019			Bond Future	299.7051	299.7051	299.9690	299.9690	0.088	0.0000	0.0000	0
2018/08/24	R197	02/05/2019			Bond Future	304.7409	304.7409	305.0068	305.0068	0.087	0.0000	0.0000	0
2018/08/24	R202	01/11/2018			Bond Future	234.6481	234.6481	234.6361	234.6361	(0.005)	0.0000	0.0000	10,129
2018/08/24	R202	07/02/2019			Bond Future	235.3201	235.3201	235.3081	235.3081	(0.005)	0.0000	0.0000	0
2018/08/24	R202	02/05/2019			Bond Future	239.2741	239.2741	239.2601	239.2601	(0.006)	0.0000	0.0000	0
2018/08/24	R207	01/11/2018	6.76	Put	Bond Future	1,005.9000	1.0059	947.8200	0.9478	(5.774)	0	0	0
2018/08/24	R207	01/11/2018			Bond Future	7.6507	101.7822	7.5973	101.8417	(0.697)	0.0000	0.0000	19,635
2018/08/24	R207	01/11/2018	6.75	Call	Bond Future	4.8000	0.0048	6.2300	0.0062	29.792	0	0	0
2018/08/24	R207	01/11/2018	6.75	Put	Bond Future	1,017.1200	1.0171	959.0000	0.9590	(5.714)	0	0	0
2018/08/24	R207	01/11/2018	6.76	Call	Bond Future	4.9000	0.0049	6.3700	0.0064	30.000	0	0	0
2018/08/24	R207	01/11/2018	6.74	Call	Bond Future	4.5300	0.0045	5.8900	0.0059	30.022	0	0	0
2018/08/24	R207	01/11/2018	6.74	Put	Bond Future	1,028.1700	1.0282	969.9800	0.9700	(5.660)	0	0	0
2018/08/24	R207	07/02/2019	6.52	Call	Bond Future	2.4600	0.0025	3.4000	0.0034	38.211	0	0	0
2018/08/24	R207	07/02/2019	6.51	Put	Bond Future	1,105.8100	1.1058	1,045.9000	1.0459	(5.418)	0	0	0
2018/08/24	R207	07/02/2019			Bond Future	7.7644	100.1022	7.6947	100.1630	(0.898)	0.0000	0.0000	0
2018/08/24	R207	07/02/2019	6.53	Call	Bond Future	2.5900	0.0026	3.5700	0.0036	37.838	0	0	0
2018/08/24	R207	07/02/2019	6.53	Put	Bond Future	1,088.3200	1.0883	1,028.4900	1.0285	(5.497)	0	0	0
2018/08/24	R207	07/02/2019	6.52	Put	Bond Future	1,097.0600	1.0971	1,037.1900	1.0372	(5.457)	0	0	0
2018/08/24	R207	07/02/2019	6.51	Call	Bond Future	2.3400	0.0023	3.2400	0.0032	38.462	0	0	0
2018/08/24	R207	02/05/2019	7.63	Call	Bond Future	135.2800	0.1353	157.7500	0.1578	16.610	0	0	0
2018/08/24	R207	02/05/2019			Bond Future	7.9484	101.7659	7.8560	101.8268	(1.163)	0.0000	0.0000	0
2018/08/24	R207	02/05/2019	7.61	Call	Bond Future	129.4100	0.1294	151.3000	0.1513	16.915	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
2018/08/24	R207	02/05/2019	7.61	Put	Bond Future	352.7800	0.3528	313.7600	0.3138	(11.061)	0	0	0
2018/08/24	R207	02/05/2019	7.63	Put	Bond Future	345.4200	0.3454	306.9800	0.3070	(11.128)	0	0	0
2018/08/24	R207	02/05/2019	7.62	Call	Bond Future	132.3300	0.1323	154.5100	0.1545	16.761	0	0	0
2018/08/24	R207	02/05/2019	7.62	Put	Bond Future	349.0800	0.3491	310.3500	0.3104	(11.095)	0	0	0
2018/08/24	R208	01/11/2018	7.11	Put	Bond Future	1,785.9300	1.7859	1,695.4200	1.6954	(5.068)	0	0	0
2018/08/24	R208	01/11/2018			Bond Future	7.9393	98.1240	7.8949	98.2177	(0.558)	0.0000	0.0000	28,736
2018/08/24	R208	01/11/2018	7.11	Call	Bond Future	14.4700	0.0145	17.6600	0.0177	22.046	0	0	0
2018/08/24	R208	01/11/2018	7.12	Call	Bond Future	14.8800	0.0149	18.1700	0.0182	22.110	0	0	0
2018/08/24	R208	01/11/2018	7.10	Put	Bond Future	1,807.1800	1.8072	1,716.5800	1.7166	(5.013)	0	0	0
2018/08/24	R208	01/11/2018	7.12	Put	Bond Future	1,764.7400	1.7647	1,674.3300	1.6743	(5.123)	0	0	0
2018/08/24	R208	01/11/2018	7.10	Call	Bond Future	14.1100	0.0141	17.2100	0.0172	21.970	0	0	0
2018/08/24	R208	07/02/2019	7.07	Call	Bond Future	36.8500	0.0369	43.3700	0.0434	17.693	0	0	0
2018/08/24	R208	07/02/2019	7.08	Put	Bond Future	1,870.2700	1.8703	1,781.3400	1.7813	(4.755)	0	0	0
2018/08/24	R208	07/02/2019	7.06	Put	Bond Future	1,906.4400	1.9064	1,817.1300	1.8171	(4.685)	0	0	0
2018/08/24	R208	07/02/2019			Bond Future	8.0365	100.0183	7.9860	100.1140	(0.628)	0.0000	0.0000	0
2018/08/24	R208	07/02/2019	7.07	Put	Bond Future	1,888.3300	1.8883	1,799.2100	1.7992	(4.720)	0	0	0
2018/08/24	R208	07/02/2019	7.08	Call	Bond Future	38.1700	0.0382	44.8800	0.0449	17.579	0	0	0
2018/08/24	R208	07/02/2019	7.06	Call	Bond Future	35.5700	0.0356	41.9000	0.0419	17.796	0	0	0
2018/08/24	R208	02/05/2019	8.03	Put	Bond Future	790.9000	0.7909	738.8500	0.7389	(6.581)	0	0	0
2018/08/24	R208	02/05/2019	8.02	Call	Bond Future	604.7500	0.6048	648.6900	0.6487	7.266	0	0	0
2018/08/24	R208	02/05/2019			Bond Future	8.1340	98.2811	8.0774	98.3775	(0.696)	0.0000	0.0000	0
2018/08/24	R208	02/05/2019	8.03	Call	Bond Future	613.8000	0.6138	658.1100	0.6581	7.219	0	0	0
2018/08/24	R208	02/05/2019	8.02	Put	Bond Future	798.9100	0.7989	746.4900	0.7465	(6.561)	0	0	0
2018/08/24	R208	02/05/2019	8.04	Call	Bond Future	623.2300	0.6232	667.9200	0.6679	7.171	0	0	0
2018/08/24	R208	02/05/2019	8.04	Put	Bond Future	783.2800	0.7833	731.6100	0.7316	(6.597)	0	0	0
2018/08/24	R209	01/11/2018	1,016.00	Call	Bond Future	71,207.3800	71.2074	71,547.1500	71.5472	0.477	0	0	0
2018/08/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	R209	01/11/2018	9.34	Put	Bond Future	2,945.2100	2.9452	2,702.7800	2.7028	(8.231)	0	0	0
2018/08/24	R209	01/11/2018	9.97	Call	Bond Future	2,826.5100	2.8265	3,053.2200	3.0532	8.021	0	0	0
2018/08/24	R209	01/11/2018	9.98	Put	Bond Future	888.9800	0.8890	777.6900	0.7777	(12.519)	0	0	2,000
2018/08/24	R209	01/11/2018	8.98	Call	Bond Future	204.8300	0.2048	241.2700	0.2413	17.790	0	0	0
2018/08/24	R209	01/11/2018	10.00	Call	Bond Future	2,957.7700	2.9578	3,189.7400	3.1897	7.843	0	0	0
2018/08/24	R209	01/11/2018	9.64	Call	Bond Future	1,560.7700	1.5608	1,721.7700	1.7218	10.315	0	0	2,000
2018/08/24	R209	01/11/2018	9.47	Call	Bond Future	1,057.4300	1.0574	1,181.9600	1.1820	11.777	0	0	0
2018/08/24	R209	01/11/2018	9.82	Call	Bond Future	2,207.4100	2.2074	2,405.8000	2.4058	8.987	0	0	0
2018/08/24	R209	01/11/2018			Bond Future	9.6701	72.0952	9.6183	72.4350	(0.536)	0.0000	0.0000	127,865
2018/08/24	R209	01/11/2018	1,016.01	Call	Bond Future	71,207.3800	71.2074	71,547.1500	71.5472	0.477	0	0	0
2018/08/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	R209	01/11/2018	8.89	Put	Bond Future	5,514.0000	5.5140	5,201.1200	5.2011	(5.674)	0	0	0
2018/08/24	R209	01/11/2018	8.89	Call	Bond Future	142.7600	0.1428	169.6500	0.1696	18.836	0	0	2,000
2018/08/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/24	R209	01/11/2018	1,015.99	Call	Bond Future	71,207.3700	71.2074	71,547.1400	71.5471	0.477	0	0	0
2018/08/24	R209	01/11/2018	9.34	Call	Bond Future	741.4600	0.7415	838.8000	0.8388	13.128	0	0	0
2018/08/24	R209	01/11/2018	9.97	Put	Bond Future	908.1400	0.9081	795.0800	0.7951	(12.450)	0	0	0
2018/08/24	R209	01/11/2018	9.98	Call	Bond Future	2,870.0100	2.8700	3,098.4900	3.0985	7.961	0	0	0
2018/08/24	R209	01/11/2018	8.98	Put	Bond Future	4,926.9200	4.9269	4,623.5900	4.6236	(6.157)	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
2018/08/24	R209	01/11/2018	10.00	Put	Bond Future	851.6900	0.8517	743.8900	0.7439	(12.657)	0	0	5,850
2018/08/24	R209	01/11/2018	9.64	Put	Bond Future	1,757.9100	1.7579	1,579.1400	1.5791	(10.169)	0	0	0
2018/08/24	R209	01/11/2018	9.47	Put	Bond Future	2,381.6400	2.3816	2,166.4000	2.1664	(9.037)	0	0	760
2018/08/24	R209	01/11/2018	9.82	Put	Bond Future	1,239.0100	1.2390	1,097.6300	1.0976	(11.411)	0	0	760
2018/08/24	R209	01/11/2018	9.49	Call	Bond Future	1,112.1800	1.1122	1,241.0000	1.2410	11.583	0	0	0
2018/08/24	R209	01/11/2018	9.94	Call	Bond Future	2,697.4900	2.6975	2,918.8000	2.9188	8.204	0	0	0
2018/08/24	R209	01/11/2018	9.94	Put	Bond Future	967.5900	0.9676	849.1300	0.8491	(12.243)	0	0	0
2018/08/24	R209	01/11/2018	10.57	Call	Bond Future	5,785.3800	5.7854	6,085.1900	6.0852	5.182	0	0	0
2018/08/24	R209	01/11/2018	10.57	Put	Bond Future	251.7800	0.2518	211.8200	0.2118	(15.871)	0	0	0
2018/08/24	R209	01/11/2018	9.84	Call	Bond Future	2,286.0900	2.2861	2,488.4300	2.4884	8.851	0	0	0
2018/08/24	R209	01/11/2018	9.84	Put	Bond Future	1,189.9200	1.1899	1,052.4900	1.0525	(11.550)	0	0	0
2018/08/24	R209	01/11/2018	8.99	Put	Bond Future	4,863.3200	4.8633	4,561.1800	4.5612	(6.213)	0	0	0
2018/08/24	R209	01/11/2018	8.99	Call	Bond Future	212.8700	0.2129	250.5000	0.2505	17.677	0	0	760
2018/08/24	R209	01/11/2018	9.49	Put	Bond Future	2,302.4400	2.3024	2,091.4900	2.0915	(9.162)	0	0	0
2018/08/24	R209	07/02/2019	8.97	Put	Bond Future	6,074.3200	6.0743	5,804.5500	5.8046	(4.441)	0	0	0
2018/08/24	R209	07/02/2019	10.20	Put	Bond Future	1,688.7900	1.6888	1,570.0900	1.5701	(7.029)	0	0	4,000
2018/08/24	R209	07/02/2019			Bond Future	9.7419	73.4870	9.6884	73.8335	(0.550)	0.0000	0.0000	340
2018/08/24	R209	07/02/2019	8.96	Call	Bond Future	816.9900	0.8170	892.4600	0.8925	9.238	0	0	0
2018/08/24	R209	07/02/2019	8.96	Put	Bond Future	6,128.6000	6.1286	5,857.6500	5.8576	(4.421)	0	0	0
2018/08/24	R209	07/02/2019	8.97	Call	Bond Future	834.2300	0.8342	910.8800	0.9109	9.188	0	0	0
2018/08/24	R209	07/02/2019	10.20	Call	Bond Future	4,552.5500	4.5525	4,780.2700	4.7803	5.002	0	0	0
2018/08/24	R209	07/02/2019	8.95	Call	Bond Future	799.9700	0.8000	874.2900	0.8743	9.290	0	0	0
2018/08/24	R209	07/02/2019	8.95	Put	Bond Future	6,183.2000	6.1832	5,911.1000	5.9111	(4.401)	0	0	0
2018/08/24	R209	07/02/2019	9.54	Put	Bond Future	3,500.9900	3.5010	3,303.5000	3.3035	(5.641)	0	0	0
2018/08/24	R209	07/02/2019	9.54	Call	Bond Future	2,182.2100	2.1822	2,331.1400	2.3311	6.825	0	0	4,000
2018/08/24	R209	07/02/2019	9.04	Put	Bond Future	5,703.1900	5.7032	5,441.7200	5.4417	(4.585)	0	0	0
2018/08/24	R209	07/02/2019	9.04	Call	Bond Future	961.0300	0.9610	1,045.9800	1.0460	8.839	0	0	4,000
2018/08/24	R209	02/05/2019	9.70	Put	Bond Future	3,762.3800	3.7624	3,580.1700	3.5802	(4.843)	0	0	0
2018/08/24	R209	02/05/2019			Bond Future	9.8042	71.5606	9.7492	71.9121	(0.561)	0.0000	0.0000	0
2018/08/24	R209	02/05/2019	9.69	Call	Bond Future	3,062.5600	3.0626	3,230.7700	3.2308	5.492	0	0	0
2018/08/24	R209	02/05/2019	9.69	Put	Bond Future	3,795.4900	3.7955	3,612.2200	3.6122	(4.829)	0	0	0
2018/08/24	R209	02/05/2019	9.70	Call	Bond Future	3,094.0900	3.0941	3,263.3600	3.2634	5.471	0	0	0
2018/08/24	R209	02/05/2019	9.68	Call	Bond Future	3,031.1800	3.0312	3,198.3200	3.1983	5.514	0	0	0
2018/08/24	R209	02/05/2019	9.68	Put	Bond Future	3,828.8400	3.8288	3,644.5000	3.6445	(4.815)	0	0	0
2018/08/24	R210	01/11/2018			Bond Future	183.7722	183.7722	183.9175	183.9175	0.079	0.0000	0.0000	2,149
2018/08/24	R210	07/02/2019			Bond Future	187.3561	187.3561	187.5044	187.5044	0.079	0.0000	0.0000	0
2018/08/24	R210	02/05/2019			Bond Future	187.9496	187.9496	188.0988	188.0988	0.079	0.0000	0.0000	0
2018/08/24	R212	01/11/2018			Bond Future	155.4814	155.4814	155.5726	155.5726	0.059	0.0000	0.0000	3,476
2018/08/24	R212	07/02/2019			Bond Future	156.3585	156.3585	156.4517	156.4517	0.060	0.0000	0.0000	0
2018/08/24	R212	02/05/2019			Bond Future	158.9858	158.9858	159.0792	159.0792	0.059	0.0000	0.0000	0
2018/08/24	R213	01/11/2018	8.65	Call	Bond Future	110.1000	0.1101	128.9800	0.1290	17.148	0	0	0
2018/08/24	R213	01/11/2018	8.64	Put	Bond Future	5,629.5800	5.6296	5,352.1500	5.3522	(4.928)	0	0	0
2018/08/24	R213	01/11/2018			Bond Future	9.4811	83.4707	9.4342	83.7663	(0.495)	0.0000	0.0000	32,893
2018/08/24	R213	01/11/2018	8.66	Call	Bond Future	114.8700	0.1149	134.4600	0.1345	17.054	0	0	0
2018/08/24	R213	01/11/2018	8.66	Put	Bond Future	5,501.8800	5.5019	5,225.8500	5.2259	(5.017)	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
2018/08/24	R213	01/11/2018	8.65	Put	Bond Future	5,565.6100	5.5656	5,288.8700	5.2889	(4.972)	0	0	0
2018/08/24	R213	01/11/2018	8.64	Call	Bond Future	105.5000	0.1055	123.6900	0.1237	17.242	0	0	0
2018/08/24	R213	07/02/2019	8.68	Call	Bond Future	603.5300	0.6035	657.4100	0.6574	8.927	0	0	0
2018/08/24	R213	07/02/2019			Bond Future	9.5631	85.0823	9.5144	85.3836	(0.509)	0.0000	0.0000	112
2018/08/24	R213	07/02/2019	8.68	Put	Bond Future	6,306.6800	6.3067	6,059.2000	6.0592	(3.924)	0	0	0
2018/08/24	R213	07/02/2019	8.69	Call	Bond Future	617.3200	0.6173	672.1200	0.6721	8.877	0	0	0
2018/08/24	R213	07/02/2019	8.70	Put	Bond Future	6,199.6600	6.1997	5,954.0500	5.9540	(3.962)	0	0	0
2018/08/24	R213	07/02/2019	8.69	Put	Bond Future	6,252.9500	6.2529	6,006.3900	6.0064	(3.943)	0	0	0
2018/08/24	R213	07/02/2019	8.70	Call	Bond Future	631.4800	0.6315	687.2300	0.6872	8.828	0	0	0
2018/08/24	R213	02/05/2019	9.49	Call	Bond Future	2,728.9000	2.7289	2,870.3200	2.8703	5.182	0	0	0
2018/08/24	R213	02/05/2019	9.48	Put	Bond Future	3,621.1700	3.6212	3,455.9500	3.4560	(4.563)	0	0	0
2018/08/24	R213	02/05/2019			Bond Future	9.6306	82.9492	9.5804	83.2549	(0.521)	0.0000	0.0000	0
2018/08/24	R213	02/05/2019	9.50	Call	Bond Future	2,759.5400	2.7595	2,901.9200	2.9019	5.160	0	0	0
2018/08/24	R213	02/05/2019	9.50	Put	Bond Future	3,558.7000	3.5587	3,395.4100	3.3954	(4.588)	0	0	0
2018/08/24	R213	02/05/2019	9.49	Put	Bond Future	3,589.6800	3.5897	3,425.4300	3.4254	(4.576)	0	0	0
2018/08/24	R213	02/05/2019	9.48	Call	Bond Future	2,698.7000	2.6987	2,839.1500	2.8392	5.204	0	0	0
2018/08/24	R214	01/11/2018	8.99	Put	Bond Future	6,121.5600	6.1216	5,791.8600	5.7919	(5.386)	0	0	0
2018/08/24	R214	01/11/2018	8.98	Call	Bond Future	120.0500	0.1201	143.1200	0.1431	19.217	0	0	0
2018/08/24	R214	01/11/2018			Bond Future	9.8159	71.3852	9.7641	71.7388	(0.528)	0.0000	0.0000	28,498
2018/08/24	R214	01/11/2018	8.99	Call	Bond Future	125.4400	0.1254	149.3900	0.1494	19.093	0	0	0
2018/08/24	R214	01/11/2018	8.98	Put	Bond Future	6,193.6800	6.1937	5,863.1000	5.8631	(5.337)	0	0	0
2018/08/24	R214	01/11/2018	9.00	Call	Bond Future	130.9800	0.1310	155.8300	0.1558	18.972	0	0	0
2018/08/24	R214	01/11/2018	9.00	Put	Bond Future	6,049.7000	6.0497	5,720.9000	5.7209	(5.435)	0	0	0
2018/08/24	R214	07/02/2019	9.05	Put	Bond Future	6,770.9800	6.7710	6,481.9000	6.4819	(4.269)	0	0	0
2018/08/24	R214	07/02/2019			Bond Future	9.8896	72.7634	9.8361	73.1240	(0.541)	0.0000	0.0000	0
2018/08/24	R214	07/02/2019	9.04	Call	Bond Future	733.5300	0.7335	803.8800	0.8039	9.591	0	0	0
2018/08/24	R214	07/02/2019	9.04	Put	Bond Future	6,830.9600	6.8310	6,540.7100	6.5407	(4.249)	0	0	0
2018/08/24	R214	07/02/2019	9.05	Call	Bond Future	750.1500	0.7502	821.6700	0.8217	9.534	0	0	0
2018/08/24	R214	07/02/2019	9.03	Call	Bond Future	717.2900	0.7173	786.4700	0.7865	9.645	0	0	0
2018/08/24	R214	07/02/2019	9.03	Put	Bond Future	6,891.4400	6.8914	6,600.0200	6.6000	(4.229)	0	0	0
2018/08/24	R214	02/05/2019	9.87	Call	Bond Future	3,317.2400	3.3172	3,496.5800	3.4966	5.406	0	0	0
2018/08/24	R214	02/05/2019	9.85	Call	Bond Future	3,251.2300	3.2512	3,428.3700	3.4284	5.448	0	0	0
2018/08/24	R214	02/05/2019			Bond Future	9.9499	70.6790	9.8950	71.0448	(0.551)	0.0000	0.0000	0
2018/08/24	R214	02/05/2019	9.85	Put	Bond Future	3,919.9800	3.9200	3,731.2700	3.7313	(4.814)	0	0	0
2018/08/24	R214	02/05/2019	9.87	Put	Bond Future	3,851.2600	3.8513	3,664.7500	3.6648	(4.843)	0	0	0
2018/08/24	R214	02/05/2019	9.86	Call	Bond Future	3,284.1600	3.2842	3,462.4100	3.4624	5.428	0	0	0
2018/08/24	R214	02/05/2019	9.86	Put	Bond Future	3,885.4900	3.8855	3,697.8900	3.6979	(4.828)	0	0	0
2018/08/24	R248	01/11/2018	9.03	Call	Bond Future	137.4900	0.1375	165.4900	0.1655	20.365	0	0	0
2018/08/24	R248	01/11/2018			Bond Future	9.8465	91.1245	9.7946	91.5763	(0.527)	0.0000	0.0000	97,212
2018/08/24	R248	01/11/2018	9.01	Call	Bond Future	125.1400	0.1251	150.9600	0.1510	20.633	0	0	0
2018/08/24	R248	01/11/2018	9.01	Put	Bond Future	7,929.8400	7.9298	7,503.9100	7.5039	(5.371)	0	0	0
2018/08/24	R248	01/11/2018	9.03	Put	Bond Future	7,741.9800	7.7420	7,318.2300	7.3182	(5.473)	0	0	0
2018/08/24	R248	01/11/2018	9.02	Call	Bond Future	131.1800	0.1312	158.0600	0.1581	20.491	0	0	0
2018/08/24	R248	01/11/2018	9.02	Put	Bond Future	7,835.6900	7.8357	7,410.8200	7.4108	(5.422)	0	0	0
2018/08/24	R248	07/02/2019	9.06	Put	Bond Future	8,795.0600	8.7951	8,420.0100	8.4200	(4.264)	0	0	0
2018/08/24	R248	07/02/2019			Bond Future	9.9212	92.8839	9.8676	93.3444	(0.540)	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
2018/08/24	R248	07/02/2019	9.06	Call	Bond Future	859.2200	0.8592	944.6700	0.9447	9.945	0	0	0
2018/08/24	R248	07/02/2019	9.05	Put	Bond Future	8,874.2000	8.8742	8,497.6500	8.4976	(4.243)	0	0	0
2018/08/24	R248	07/02/2019	9.07	Call	Bond Future	879.6800	0.8797	966.6500	0.9667	9.887	0	0	0
2018/08/24	R248	07/02/2019	9.07	Put	Bond Future	8,716.4000	8.7164	8,342.8700	8.3429	(4.285)	0	0	0
2018/08/24	R248	07/02/2019	9.05	Call	Bond Future	839.0700	0.8391	923.0200	0.9230	10.005	0	0	0
2018/08/24	R248	02/05/2019	9.90	Put	Bond Future	4,835.9500	4.8360	4,597.2400	4.5972	(4.936)	0	0	0
2018/08/24	R248	02/05/2019			Bond Future	9.9822	89.9937	9.9272	90.4610	(0.551)	0.0000	0.0000	0
2018/08/24	R248	02/05/2019	9.90	Call	Bond Future	4,135.9700	4.1360	4,364.6000	4.3646	5.528	0	0	0
2018/08/24	R248	02/05/2019	9.91	Call	Bond Future	4,178.2800	4.1783	4,408.3300	4.4083	5.506	0	0	0
2018/08/24	R248	02/05/2019	9.89	Put	Bond Future	4,879.6600	4.8797	4,639.5300	4.6395	(4.921)	0	0	0
2018/08/24	R248	02/05/2019	9.91	Put	Bond Future	4,792.5800	4.7926	4,555.2900	4.5553	(4.951)	0	0	0
2018/08/24	R248	02/05/2019	9.89	Call	Bond Future	4,093.8500	4.0938	4,321.0600	4.3211	5.550	0	0	0

Total **890721**