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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2018 TO 15/08/2018

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
2018/08/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	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
2018/08/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	2025	01/11/2018			Bond Future	133.3319	133.3319	132.9112	132.9112	(0.316)	0.0000	0.0000	365
2018/08/15	2025	07/02/2019			Bond Future	134.5197	134.5197	134.0913	134.0913	(0.318)	0.0000	0.0000	0
2018/08/15	2025	02/05/2019			Bond Future	136.7800	136.7800	136.3430	136.3430	(0.319)	0.0000	0.0000	0
2018/08/15	2029	01/11/2018			Bond Future	99.7044	99.7044	99.5002	99.5002	(0.205)	0.0000	0.0000	1,600
2018/08/15	2029	07/02/2019			Bond Future	101.6502	101.6502	101.4425	101.4425	(0.204)	0.0000	0.0000	0
2018/08/15	2029	02/05/2019			Bond Future	102.2858	102.2858	102.0734	102.0734	(0.208)	0.0000	0.0000	0
2018/08/15	2030	01/11/2018	8.60	Call	Bond Future	141.1100	0.1411	104.9400	0.1049	(25.632)	0	0	0
2018/08/15	2030	01/11/2018	8.58	Put	Bond Future	5,709.4400	5.7094	6,088.0300	6.0880	6.631	0	0	0
2018/08/15	2030	01/11/2018			Bond Future	9.4190	92.3995	9.4836	91.9882	0.686	0.0000	0.0000	50,608
2018/08/15	2030	01/11/2018	8.60	Put	Bond Future	5,583.6200	5.5836	5,958.7100	5.9587	6.718	0	0	0
2018/08/15	2030	01/11/2018	8.58	Call	Bond Future	128.5800	0.1286	95.9100	0.0959	(25.408)	0	0	0
2018/08/15	2030	01/11/2018	8.59	Put	Bond Future	5,646.4100	5.6464	6,023.2500	6.0233	6.674	0	0	0
2018/08/15	2030	01/11/2018	8.59	Call	Bond Future	134.7600	0.1348	100.3400	0.1003	(25.542)	0	0	0
2018/08/15	2030	07/02/2019	8.62	Call	Bond Future	577.6300	0.5776	478.0700	0.4781	(17.236)	0	0	0
2018/08/15	2030	07/02/2019			Bond Future	9.4999	90.1762	9.5671	89.7573	0.707	0.0000	0.0000	167
2018/08/15	2030	07/02/2019	8.63	Call	Bond Future	591.2300	0.5912	490.1800	0.4902	(17.091)	0	0	0
2018/08/15	2030	07/02/2019	8.62	Put	Bond Future	6,319.4300	6.3194	6,638.7800	6.6388	5.053	0	0	0
2018/08/15	2030	07/02/2019	8.63	Put	Bond Future	6,265.0700	6.2651	6,582.9300	6.5829	5.074	0	0	0
2018/08/15	2030	07/02/2019	8.64	Call	Bond Future	605.0400	0.6050	502.3500	0.5023	(16.972)	0	0	0
2018/08/15	2030	07/02/2019	8.64	Put	Bond Future	6,210.9700	6.2110	6,527.1900	6.5272	5.091	0	0	0
2018/08/15	2030	07/02/2019	9.40	Put	Bond Future	2,924.1400	2.9241	3,130.5000	3.1305	7.057	0	0	0
2018/08/15	2030	07/02/2019	9.40	Call	Bond Future	2,295.6800	2.2957	2,083.1300	2.0831	(9.259)	0	0	920
2018/08/15	2030	07/02/2019	8.70	Put	Bond Future	5,892.6100	5.8926	6,199.2600	6.1993	5.204	0	0	0
2018/08/15	2030	07/02/2019	8.70	Call	Bond Future	692.7400	0.6927	580.4800	0.5805	(16.205)	0	0	920
2018/08/15	2030	02/05/2019	9.41	Call	Bond Future	2,638.3500	2.6383	2,351.3200	2.3513	(10.879)	0	0	0
2018/08/15	2030	02/05/2019			Bond Future	9.5752	91.6747	9.6448	91.2482	0.727	0.0000	0.0000	0
2018/08/15	2030	02/05/2019	9.39	Call	Bond Future	2,579.3000	2.5793	2,294.0700	2.2941	(11.058)	0	0	0
2018/08/15	2030	02/05/2019	9.39	Put	Bond Future	3,728.0600	3.7281	3,869.3300	3.8693	3.789	0	0	0
2018/08/15	2030	02/05/2019	9.41	Put	Bond Future	3,662.1400	3.6621	3,801.6100	3.8016	3.808	0	0	0
2018/08/15	2030	02/05/2019	9.40	Call	Bond Future	2,608.7400	2.6087	2,322.6000	2.3226	(10.969)	0	0	0
2018/08/15	2030	02/05/2019	9.40	Put	Bond Future	3,694.9900	3.6950	3,835.3500	3.8354	3.799	0	0	0
2018/08/15	2032	01/11/2018	8.77	Put	Bond Future	6,227.7900	6.2278	6,532.7100	6.5327	4.896	0	0	0
2018/08/15	2032	01/11/2018			Bond Future	9.6069	90.7162	9.6610	90.3435	0.563	0.0000	0.0000	37,817
2018/08/15	2032	01/11/2018	8.76	Call	Bond Future	164.2500	0.1643	98.9800	0.0990	(39.738)	0	0	0
2018/08/15	2032	01/11/2018	8.76	Put	Bond Future	6,296.3100	6.2963	6,603.6500	6.6037	4.881	0	0	0
2018/08/15	2032	01/11/2018	8.77	Call	Bond Future	171.5000	0.1715	103.8100	0.1038	(39.469)	0	0	0
2018/08/15	2032	01/11/2018	8.75	Call	Bond Future	157.2400	0.1572	94.3200	0.0943	(40.015)	0	0	0
2018/08/15	2032	01/11/2018	8.75	Put	Bond Future	6,365.1500	6.3651	6,674.8400	6.6748	4.865	0	0	0
2018/08/15	2032	07/02/2019	8.81	Call	Bond Future	654.0600	0.6541	562.9300	0.5629	(13.933)	0	0	0

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2018/08/15	2032	07/02/2019	8.80	Put	Bond Future	6,979.6400	6.9796	7,269.3300	7.2693	4.151	0	0	0
2018/08/15	2032	07/02/2019			Bond Future	9.6901	92.4696	9.7462	92.0901	0.579	0.0000	0.0000	456
2018/08/15	2032	07/02/2019	8.82	Call	Bond Future	669.2200	0.6692	576.7800	0.5768	(13.813)	0	0	0
2018/08/15	2032	07/02/2019	8.82	Put	Bond Future	6,860.6500	6.8607	7,147.7200	7.1477	4.184	0	0	0
2018/08/15	2032	07/02/2019	8.81	Put	Bond Future	6,920.0700	6.9201	7,208.4500	7.2085	4.167	0	0	0
2018/08/15	2032	07/02/2019	8.80	Call	Bond Future	638.9700	0.6390	549.1500	0.5491	(14.057)	0	0	0
2018/08/15	2032	02/05/2019	9.61	Call	Bond Future	2,928.1000	2.9281	2,765.2800	2.7653	(5.561)	0	0	0
2018/08/15	2032	02/05/2019	9.62	Put	Bond Future	3,924.7400	3.9247	4,147.4500	4.1475	5.675	0	0	0
2018/08/15	2032	02/05/2019			Bond Future	9.7632	89.8513	9.8212	89.4648	0.594	0.0000	0.0000	0
2018/08/15	2032	02/05/2019	9.61	Put	Bond Future	3,960.3900	3.9604	4,184.0200	4.1840	5.647	0	0	0
2018/08/15	2032	02/05/2019	9.62	Call	Bond Future	2,960.3400	2.9603	2,796.6000	2.7966	(5.531)	0	0	0
2018/08/15	2032	02/05/2019	9.63	Call	Bond Future	2,993.0700	2.9931	2,828.1100	2.8281	(5.511)	0	0	0
2018/08/15	2032	02/05/2019	9.63	Put	Bond Future	3,889.6600	3.8897	4,111.1500	4.1112	5.694	0	0	0
2018/08/15	2033	01/11/2018			Bond Future	103.0310	103.0310	102.7588	102.7588	(0.264)	0.0000	0.0000	5,770
2018/08/15	2033	07/02/2019			Bond Future	105.0418	105.0418	104.7648	104.7648	(0.264)	0.0000	0.0000	0
2018/08/15	2033	02/05/2019			Bond Future	105.6622	105.6622	105.3793	105.3793	(0.268)	0.0000	0.0000	0
2018/08/15	2037	01/11/2018	9.03	Call	Bond Future	279.0300	0.2790	198.6200	0.1986	(28.818)	0	0	0
2018/08/15	2037	01/11/2018			Bond Future	9.7660	91.5539	9.8201	91.1359	0.555	0.0000	0.0000	49,450
2018/08/15	2037	01/11/2018	9.01	Call	Bond Future	257.4100	0.2574	181.1000	0.1811	(29.645)	0	0	0
2018/08/15	2037	01/11/2018	9.01	Put	Bond Future	6,418.3600	6.4184	6,759.9800	6.7600	5.323	0	0	0
2018/08/15	2037	01/11/2018	9.03	Put	Bond Future	6,268.7800	6.2688	6,606.3000	6.6063	5.384	0	0	0
2018/08/15	2037	01/11/2018	9.02	Call	Bond Future	268.0200	0.2680	189.6800	0.1897	(29.229)	0	0	0
2018/08/15	2037	01/11/2018	9.02	Put	Bond Future	6,343.3100	6.3433	6,682.9000	6.6829	5.354	0	0	0
2018/08/15	2037	07/02/2019	9.06	Put	Bond Future	7,261.1700	7.2612	7,478.2900	7.4783	2.990	0	0	0
2018/08/15	2037	07/02/2019	9.05	Call	Bond Future	952.3000	0.9523	745.5300	0.7455	(21.713)	0	0	0
2018/08/15	2037	07/02/2019			Bond Future	9.8424	89.0636	9.8984	88.6379	0.569	0.0000	0.0000	650
2018/08/15	2037	07/02/2019	9.06	Call	Bond Future	971.9100	0.9719	763.2900	0.7633	(21.465)	0	0	0
2018/08/15	2037	07/02/2019	9.05	Put	Bond Future	7,326.2700	7.3263	7,545.2400	7.5452	2.989	0	0	0
2018/08/15	2037	07/02/2019	9.07	Call	Bond Future	991.7800	0.9918	781.4900	0.7815	(21.203)	0	0	0
2018/08/15	2037	07/02/2019	9.07	Put	Bond Future	7,196.4500	7.1964	7,411.9000	7.4119	2.994	0	0	0
2018/08/15	2037	02/05/2019	9.81	Put	Bond Future	4,257.7900	4.2578	4,472.4400	4.4724	5.041	0	0	0
2018/08/15	2037	02/05/2019			Bond Future	9.9122	90.5437	9.9700	90.1102	0.583	0.0000	0.0000	0
2018/08/15	2037	02/05/2019	9.80	Call	Bond Future	3,445.7500	3.4457	3,228.5900	3.2286	(6.302)	0	0	0
2018/08/15	2037	02/05/2019	9.80	Put	Bond Future	4,296.7800	4.2968	4,513.1300	4.5131	5.035	0	0	0
2018/08/15	2037	02/05/2019	9.81	Call	Bond Future	3,483.1300	3.4831	3,264.2700	3.2643	(6.283)	0	0	0
2018/08/15	2037	02/05/2019	9.79	Call	Bond Future	3,408.8800	3.4089	3,193.1000	3.1931	(6.330)	0	0	0
2018/08/15	2037	02/05/2019	9.79	Put	Bond Future	4,336.3800	4.3364	4,554.1100	4.5541	5.021	0	0	0
2018/08/15	2038	01/11/2018			Bond Future	123.0175	123.0175	123.5648	123.5648	0.445	0.0000	0.0000	9,641
2018/08/15	2038	07/02/2019			Bond Future	123.8272	123.8272	124.3854	124.3854	0.451	0.0000	0.0000	0
2018/08/15	2038	02/05/2019			Bond Future	125.9078	125.9078	126.4742	126.4742	0.450	0.0000	0.0000	0
2018/08/15	2040	01/11/2018	9.09	Put	Bond Future	6,917.1100	6.9171	7,218.9700	7.2190	4.364	0	0	0
2018/08/15	2040	01/11/2018	9.80	Call	Bond Future	2,031.8600	2.0319	1,811.3000	1.8113	(10.855)	0	0	3,540
2018/08/15	2040	01/11/2018			Bond Future	9.8509	94.8528	9.8948	94.4897	0.445	0.0000	0.0000	23,588
2018/08/15	2040	01/11/2018	9.08	Call	Bond Future	227.6800	0.2277	169.1900	0.1692	(25.690)	0	0	0

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2018/08/15	2040	01/11/2018	9.08	Put	Bond Future	6,999.3900		6.9994	7,303.9700	7.3040	4.352	0	0	0
2018/08/15	2040	01/11/2018	9.20	Put	Bond Future	6,044.7300		6.0447	6,312.7300	6.3127	4.434	0	0	0
2018/08/15	2040	01/11/2018	9.20	Call	Bond Future	377.9500		0.3780	282.8800	0.2829	(25.154)	0	0	3,540
2018/08/15	2040	01/11/2018	9.80	Put	Bond Future	2,456.2300		2.4562	2,598.7400	2.5987	5.802	0	0	0
2018/08/15	2040	01/11/2018	9.09	Call	Bond Future	238.2200		0.2382	177.0100	0.1770	(25.695)	0	0	0
2018/08/15	2040	01/11/2018	9.10	Put	Bond Future	6,835.2300		6.8352	7,134.3700	7.1344	4.376	0	0	0
2018/08/15	2040	01/11/2018	9.07	Call	Bond Future	217.5600		0.2176	161.5800	0.1616	(25.731)	0	0	0
2018/08/15	2040	01/11/2018	9.10	Put	Bond Future	7,082.2400		7.0822	7,389.3300	7.3893	4.336	0	0	0
2018/08/15	2040	01/11/2018	9.07	Call	Bond Future	249.0300		0.2490	185.1000	0.1851	(25.672)	0	0	2,950
2018/08/15	2040	01/11/2018	8.50	Put	Bond Future	12,410.0500		12.4101	12,771.0600	12.7711	2.909	0	0	0
2018/08/15	2040	01/11/2018	8.50	Call	Bond Future	11.4700		0.0115	9.4100	0.0094	(17.960)	0	0	2,950
2018/08/15	2040	07/02/2019	9.11	Put	Bond Future	8,020.0700		8.0201	8,259.4900	8.2595	2.985	0	0	0
2018/08/15	2040	07/02/2019	9.13	Call	Bond Future	966.1500		0.9661	832.6000	0.8326	(13.823)	0	0	0
2018/08/15	2040	07/02/2019			Bond Future	9.9273		92.1757	9.9727	91.8058	0.457	0.0000	0.0000	100
2018/08/15	2040	07/02/2019	9.11	Call	Bond Future	924.5500		0.9245	794.1300	0.7941	(14.106)	0	0	0
2018/08/15	2040	07/02/2019	9.13	Put	Bond Future	7,877.7900		7.8778	8,114.0800	8.1141	2.999	0	0	0
2018/08/15	2040	07/02/2019	9.12	Put	Bond Future	7,948.7100		7.9487	8,186.4800	8.1865	2.991	0	0	0
2018/08/15	2040	07/02/2019	9.12	Call	Bond Future	945.2000		0.9452	813.1300	0.8131	(13.973)	0	0	0
2018/08/15	2040	02/05/2019	9.88	Put	Bond Future	4,684.9500		4.6850	4,847.8700	4.8479	3.478	0	0	0
2018/08/15	2040	02/05/2019	9.89	Call	Bond Future	3,773.1800		3.7732	3,558.5100	3.5585	(5.689)	0	0	0
2018/08/15	2040	02/05/2019			Bond Future	9.9968		93.7074	10.0436	93.3307	0.468	0.0000	0.0000	0
2018/08/15	2040	02/05/2019	9.90	Call	Bond Future	3,813.2500		3.8132	3,597.3700	3.5974	(5.661)	0	0	0
2018/08/15	2040	02/05/2019	9.90	Put	Bond Future	4,600.5400		4.6005	4,761.3600	4.7614	3.496	0	0	0
2018/08/15	2040	02/05/2019	9.88	Call	Bond Future	3,733.6400		3.7336	3,519.8600	3.5199	(5.726)	0	0	0
2018/08/15	2040	02/05/2019	9.89	Put	Bond Future	4,642.4200		4.6424	4,804.4500	4.8044	3.490	0	0	0
2018/08/15	2044	01/11/2018	9.12	Call	Bond Future	256.5200		0.2565	187.5300	0.1875	(26.895)	0	0	0
2018/08/15	2044	01/11/2018			Bond Future	9.8737		91.9231	9.9176	91.5540	0.445	0.0000	0.0000	38,585
2018/08/15	2044	01/11/2018	9.12	Put	Bond Future	7,009.7600		7.0098	7,309.8800	7.3099	4.281	0	0	0
2018/08/15	2044	01/11/2018	9.13	Call	Bond Future	267.9700		0.2680	196.0700	0.1961	(26.831)	0	0	0
2018/08/15	2044	01/11/2018	9.14	Put	Bond Future	6,843.0700		6.8431	7,137.2100	7.1372	4.298	0	0	0
2018/08/15	2044	01/11/2018	9.13	Put	Bond Future	6,926.1100		6.9261	7,223.3200	7.2233	4.291	0	0	0
2018/08/15	2044	01/11/2018	9.14	Call	Bond Future	279.8700		0.2799	204.9000	0.2049	(26.787)	0	0	0
2018/08/15	2044	07/02/2019	9.18	Put	Bond Future	7,846.7100		7.8467	8,072.9500	8.0729	2.883	0	0	0
2018/08/15	2044	07/02/2019			Bond Future	9.9472		89.3147	9.9925	88.9387	0.456	0.0000	0.0000	108
2018/08/15	2044	07/02/2019	9.17	Call	Bond Future	1,040.7600		1.0408	892.8200	0.8928	(14.215)	0	0	0
2018/08/15	2044	07/02/2019	9.17	Put	Bond Future	7,918.3000		7.9183	8,146.3100	8.1463	2.880	0	0	0
2018/08/15	2044	07/02/2019	9.18	Call	Bond Future	1,063.2300		1.0632	913.5200	0.9135	(14.081)	0	0	0
2018/08/15	2044	07/02/2019	9.16	Call	Bond Future	1,018.5900		1.0186	872.4200	0.8724	(14.350)	0	0	0
2018/08/15	2044	07/02/2019	9.16	Put	Bond Future	7,990.3400		7.9903	8,220.1200	8.2201	2.876	0	0	0
2018/08/15	2044	02/05/2019	9.90	Call	Bond Future	3,835.6500		3.8356	3,603.6800	3.6037	(6.048)	0	0	0
2018/08/15	2044	02/05/2019			Bond Future	10.0138		90.7988	10.0606	90.4159	0.467	0.0000	0.0000	0
2018/08/15	2044	02/05/2019	9.90	Put	Bond Future	4,779.1000		4.7791	4,930.0400	4.9300	3.158	0	0	0
2018/08/15	2044	02/05/2019	9.91	Call	Bond Future	3,876.3700		3.8764	3,643.1700	3.6432	(6.016)	0	0	0
2018/08/15	2044	02/05/2019	9.92	Put	Bond Future	4,693.7300		4.6937	4,841.9100	4.8419	3.157	0	0	0
2018/08/15	2044	02/05/2019	9.91	Put	Bond Future	4,736.2500		4.7363	4,885.9600	4.8860	3.161	0	0	0
2018/08/15	2044	02/05/2019	9.92	Call	Bond Future	3,917.2800		3.9173	3,682.5500	3.6825	(5.992)	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
2018/08/15	2046	01/11/2018			Bond Future	116.4155	116.4155	116.3977	116.3977	(0.015)	0.0000	0.0000	11,966
2018/08/15	2046	07/02/2019			Bond Future	118.6873	118.6873	118.6699	118.6699	(0.015)	0.0000	0.0000	0
2018/08/15	2046	02/05/2019			Bond Future	118.9963	118.9963	118.9772	118.9772	(0.016)	0.0000	0.0000	0
2018/08/15	2050	01/11/2018			Bond Future	121.8580	121.8580	121.8399	121.8399	(0.015)	0.0000	0.0000	9,987
2018/08/15	2050	07/02/2019			Bond Future	122.4648	122.4648	122.4468	122.4468	(0.015)	0.0000	0.0000	0
2018/08/15	2050	02/05/2019			Bond Future	124.5224	124.5224	124.5028	124.5028	(0.016)	0.0000	0.0000	0
2018/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	AL37	01/11/2018			Index Future	591.3030	591.3030	589.9430	589.9430	(0.230)	0.0000	0.0000	0
2018/08/15	AL37	07/02/2019			Index Future	602.7350	602.7350	601.3490	601.3490	(0.230)	0.0000	0.0000	0
2018/08/15	AL37	02/05/2019			Index Future	612.7580	612.7580	611.3430	611.3430	(0.231)	0.0000	0.0000	0
2018/08/15	AL7T	01/11/2018			Index Future	685.6750	685.6750	682.9120	682.9120	(0.403)	0.0000	0.0000	0
2018/08/15	AL7T	07/02/2019			Index Future	698.9320	698.9320	696.1160	696.1160	(0.403)	0.0000	0.0000	0
2018/08/15	AL7T	02/05/2019			Index Future	710.5540	710.5540	707.6840	707.6840	(0.404)	0.0000	0.0000	0
2018/08/15	ALBI	01/11/2018			Index Future	621.9270	621.9270	619.5650	619.5650	(0.380)	0.0000	0.0000	863
2018/08/15	ALBI	07/02/2019			Index Future	633.9510	633.9510	631.5430	631.5430	(0.380)	0.0000	0.0000	0
2018/08/15	ALBI	02/05/2019			Index Future	644.4920	644.4920	642.0390	642.0390	(0.381)	0.0000	0.0000	0
2018/08/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	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
2018/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/15	ES33	01/11/2018			Bond Future	11.0350	75.5174	11.0826	75.2410	0.431	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/15	ES33	07/02/2019			Bond Future	11.1685	76.9772	11.2180	76.6956	0.443	0.0000	0.0000	0
2018/08/15	ES33	02/05/2019			Bond Future	11.2829	74.4671	11.3341	74.1803	0.454	0.0000	0.0000	0
2018/08/15	ES42	01/11/2018			Bond Future	11.2418	77.7566	11.2843	77.4756	0.378	0.0000	0.0000	7,957
2018/08/15	ES42	07/02/2019			Bond Future	11.3669	79.2595	11.4111	78.9733	0.389	0.0000	0.0000	0
2018/08/15	ES42	02/05/2019			Bond Future	11.4793	76.3168	11.5251	76.0252	0.399	0.0000	0.0000	0
2018/08/15	GOVI	01/11/2018	653.50	Put	GOVI	364,980.0000	36.4980	390,180.0000	39.0180	6.904	0	0	0
2018/08/15	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	01/11/2018			GOVI	617.0020	617.0020	614.4820	614.4820	(0.408)	0.0000	0.0000	466
2018/08/15	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	01/11/2018	653.49	Put	GOVI	364,880.0000	36.4880	390,080.0000	39.0080	6.906	0	0	0
2018/08/15	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	01/11/2018	653.51	Put	GOVI	365,080.0000	36.5080	390,280.0000	39.0280	6.903	0	0	0
2018/08/15	GOVI	07/02/2019	666.53	Put	GOVI	375,990.0000	37.5990	401,670.0000	40.1670	6.830	0	0	0
2018/08/15	GOVI	07/02/2019			GOVI	628.9310	628.9310	626.3630	626.3630	(0.408)	0.0000	0.0000	0
2018/08/15	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	07/02/2019	666.52	Put	GOVI	375,890.0000	37.5890	401,570.0000	40.1570	6.832	0	0	0
2018/08/15	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	07/02/2019	666.51	Put	GOVI	375,790.0000	37.5790	401,470.0000	40.1470	6.834	0	0	0
2018/08/15	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	02/05/2019	647.88	Put	GOVI	84,910.0000	8.4910	111,080.0000	11.1080	30.821	0	0	0
2018/08/15	GOVI	02/05/2019	647.86	Put	GOVI	84,710.0000	8.4710	110,880.0000	11.0880	30.894	0	0	0
2018/08/15	GOVI	02/05/2019			GOVI	639.3890	639.3890	636.7720	636.7720	(0.409)	0.0000	0.0000	0
2018/08/15	GOVI	02/05/2019	647.87	Put	GOVI	84,810.0000	8.4810	110,980.0000	11.0980	30.857	0	0	0
2018/08/15	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/15	IGOV	01/11/2018			Index Future	253.5730	253.5730	253.5930	253.5930	0.008	0.0000	0.0000	742
2018/08/15	IGOV	07/02/2019			Index Future	258.5230	258.5230	258.5430	258.5430	0.008	0.0000	0.0000	0
2018/08/15	IGOV	02/05/2019			Index Future	262.8680	262.8680	262.8850	262.8850	0.006	0.0000	0.0000	0
2018/08/15	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/15	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/08/15	IS01	22/03/2019			Interest Rate Swap	99.6100	99.6100	99.6200	99.6200	0.010	0.0000	0.0000	0
2018/08/15	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.1100	102.1100	0.029	0.0000	0.0000	0
2018/08/15	IS01	19/09/2019			Interest Rate Swap	100.0500	100.0500	100.1000	100.1000	0.050	0.0000	0.0000	0
2018/08/15	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/15	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/08/15	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3600	99.3600	0.020	0.0000	0.0000	0
2018/08/15	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8500	99.8500	0.030	0.0000	0.0000	0
2018/08/15	IS02	20/09/2019			Interest Rate Swap	102.0500	102.0500	102.1000	102.1000	0.049	0.0000	0.0000	0
2018/08/15	IS02	20/12/2019			Interest Rate Swap	103.0900	103.0900	103.1700	103.1700	0.078	0.0000	0.0000	0
2018/08/15	IS02	23/03/2020			Interest Rate Swap	99.2200	99.2200	99.3300	99.3300	0.111	0.0000	0.0000	0

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2018/08/15	IS02	22/06/2020			Interest Rate Swap	102.8800	102.8800	103.0100	103.0100	0.126	0.0000	0.0000	0
2018/08/15	IS02	21/09/2020			Interest Rate Swap	99.9900	99.9900	100.1400	100.1400	0.150	0.0000	0.0000	0
2018/08/15	IS05	17/12/2020			Interest Rate Swap	96.9100	96.9100	97.0800	97.0800	0.175	0.0000	0.0000	0
2018/08/15	IS05	16/03/2021			Interest Rate Swap	96.2000	96.2000	96.3900	96.3900	0.198	0.0000	0.0000	0
2018/08/15	IS05	15/06/2021			Interest Rate Swap	95.4700	95.4700	95.6600	95.6600	0.199	0.0000	0.0000	0
2018/08/15	IS05	21/09/2021			Interest Rate Swap	95.7200	95.7200	95.9300	95.9300	0.219	0.0000	0.0000	0
2018/08/15	IS05	21/12/2021			Interest Rate Swap	97.9700	97.9700	98.1900	98.1900	0.225	0.0000	0.0000	51
2018/08/15	IS05	15/03/2022			Interest Rate Swap	98.1400	98.1400	98.3800	98.3800	0.245	0.0000	0.0000	0
2018/08/15	IS05	21/06/2022			Interest Rate Swap	99.4000	99.4000	99.6500	99.6500	0.252	0.0000	0.0000	0
2018/08/15	IS05	20/09/2022			Interest Rate Swap	103.3500	103.3500	103.6100	103.6100	0.252	0.0000	0.0000	0
2018/08/15	IS05	20/12/2022			Interest Rate Swap	104.6400	104.6400	104.9100	104.9100	0.258	0.0000	0.0000	0
2018/08/15	IS05	22/03/2023			Interest Rate Swap	98.1000	98.1000	98.4000	98.4000	0.306	0.0000	0.0000	0
2018/08/15	IS05	20/06/2023			Interest Rate Swap	104.1500	104.1500	104.4600	104.4600	0.298	0.0000	0.0000	0
2018/08/15	IS05	19/09/2023			Interest Rate Swap	99.7200	99.7200	100.0500	100.0500	0.331	0.0000	0.0000	0
2018/08/15	IS10	17/12/2025			Interest Rate Swap	96.7300	96.7300	97.2200	97.2200	0.507	0.0000	0.0000	0
2018/08/15	IS10	16/03/2026			Interest Rate Swap	93.7900	93.7900	94.2800	94.2800	0.522	0.0000	0.0000	0
2018/08/15	IS10	15/06/2026			Interest Rate Swap	92.5700	92.5700	93.0700	93.0700	0.540	0.0000	0.0000	0
2018/08/15	IS10	21/09/2026			Interest Rate Swap	94.7400	94.7400	95.2500	95.2500	0.538	0.0000	0.0000	0
2018/08/15	IS10	21/12/2026			Interest Rate Swap	98.5100	98.5100	99.0200	99.0200	0.518	0.0000	0.0000	0
2018/08/15	IS10	15/03/2027			Interest Rate Swap	97.1000	97.1000	97.6300	97.6300	0.546	0.0000	0.0000	0
2018/08/15	IS10	21/06/2027			Interest Rate Swap	99.1800	99.1800	99.7200	99.7200	0.544	0.0000	0.0000	0
2018/08/15	IS10	20/09/2027			Interest Rate Swap	104.5900	104.5900	105.1400	105.1400	0.526	0.0000	0.0000	0
2018/08/15	IS10	20/12/2027			Interest Rate Swap	104.9600	104.9600	105.5200	105.5200	0.534	0.0000	0.0000	0
2018/08/15	IS10	22/03/2028			Interest Rate Swap	98.5700	98.5700	99.1500	99.1500	0.588	0.0000	0.0000	0
2018/08/15	IS10	20/06/2028			Interest Rate Swap	105.6800	105.6800	106.2500	106.2500	0.539	0.0000	0.0000	0
2018/08/15	IS10	19/09/2028			Interest Rate Swap	99.3400	99.3400	99.9300	99.9300	0.594	0.0000	0.0000	0
2018/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/15	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/15	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/15	R023	01/11/2018	10.58	Call	Bond Future	7,143.3600	7.1434	6,912.2500	6.9123	(3.235)	0	0	0
2018/08/15	R023	01/11/2018	10.57	Put	Bond Future	0.3000	0.0003	0.6100	0.0006	103.333	0	0	0
2018/08/15	R023	01/11/2018			Bond Future	8.4439	98.9493	8.5101	98.7179	0.784	0.0000	0.0000	38,294
2018/08/15	R023	01/11/2018	10.59	Call	Bond Future	7,175.2500	7.1752	6,944.1200	6.9441	(3.221)	0	0	0
2018/08/15	R023	01/11/2018	10.59	Put	Bond Future	0.2700	0.0003	0.5400	0.0005	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/15	R023	01/11/2018	10.58	Put	Bond Future	0.2800	0.0003	0.5700	0.0006	103.571	0	0	0
2018/08/15	R023	01/11/2018	10.57	Call	Bond Future	7,111.4700	7.1115	6,880.3800	6.8804	(3.250)	0	0	0
2018/08/15	R023	07/02/2019	10.59	Call	Bond Future	6,526.7000	6.5267	6,307.2000	6.3072	(3.363)	0	0	0
2018/08/15	R023	07/02/2019			Bond Future	8.5428	100.8621	8.6142	100.6265	0.836	0.0000	0.0000	0
2018/08/15	R023	07/02/2019	10.57	Call	Bond Future	6,467.8300	6.4678	6,248.9200	6.2489	(3.385)	0	0	0
2018/08/15	R023	07/02/2019	10.57	Put	Bond Future	40.7600	0.0408	57.4500	0.0575	40.947	0	0	0
2018/08/15	R023	07/02/2019	10.59	Put	Bond Future	38.8600	0.0389	54.9600	0.0550	41.431	0	0	0
2018/08/15	R023	07/02/2019	10.58	Call	Bond Future	6,497.2600	6.4973	6,278.0600	6.2781	(3.374)	0	0	0
2018/08/15	R023	07/02/2019	10.58	Put	Bond Future	39.8000	0.0398	56.2000	0.0562	41.206	0	0	0
2018/08/15	R023	02/05/2019	8.45	Call	Bond Future	1,193.2500	1.1933	945.9400	0.9459	(20.726)	0	0	0
2018/08/15	R023	02/05/2019	8.44	Put	Bond Future	1,767.5000	1.7675	1,761.2300	1.7612	(0.355)	0	0	0
2018/08/15	R023	02/05/2019			Bond Future	8.6275	98.6112	8.7041	98.3710	0.888	0.0000	0.0000	0
2018/08/15	R023	02/05/2019	8.46	Call	Bond Future	1,209.9300	1.2099	961.7900	0.9618	(20.509)	0	0	0
2018/08/15	R023	02/05/2019	8.46	Put	Bond Future	1,737.5100	1.7375	1,729.5600	1.7296	(0.458)	0	0	0
2018/08/15	R023	02/05/2019	8.45	Put	Bond Future	1,752.4500	1.7525	1,745.3300	1.7453	(0.406)	0	0	0
2018/08/15	R023	02/05/2019	8.44	Call	Bond Future	1,176.6800	1.1767	930.2200	0.9302	(20.945)	0	0	0
2018/08/15	R035	01/11/2018	8.93	Call	Bond Future	215.1700	0.2152	150.4300	0.1504	(30.088)	0	0	0
2018/08/15	R035	01/11/2018	8.92	Put	Bond Future	6,601.1800	6.6012	6,993.2800	6.9933	5.940	0	0	0
2018/08/15	R035	01/11/2018			Bond Future	9.7110	94.8417	9.7702	94.3876	0.610	0.0000	0.0000	70,441
2018/08/15	R035	01/11/2018	8.94	Call	Bond Future	224.8300	0.2248	157.2500	0.1572	(30.058)	0	0	0
2018/08/15	R035	01/11/2018	8.94	Put	Bond Future	6,450.6000	6.4506	6,837.1600	6.8372	5.993	0	0	0
2018/08/15	R035	01/11/2018	8.93	Put	Bond Future	6,525.6800	6.5257	6,915.0800	6.9151	5.967	0	0	0
2018/08/15	R035	01/11/2018	8.92	Call	Bond Future	205.8300	0.2058	143.7900	0.1438	(30.141)	0	0	0
2018/08/15	R035	07/02/2019	8.98	Call	Bond Future	876.4800	0.8765	746.5300	0.7465	(14.826)	0	0	0
2018/08/15	R035	07/02/2019			Bond Future	9.7942	96.6751	9.8556	96.2125	0.626	0.0000	0.0000	298
2018/08/15	R035	07/02/2019	8.96	Call	Bond Future	838.9900	0.8390	712.4800	0.7125	(15.079)	0	0	0
2018/08/15	R035	07/02/2019	8.96	Put	Bond Future	7,485.0700	7.4851	7,821.1500	7.8212	4.490	0	0	0
2018/08/15	R035	07/02/2019	8.98	Put	Bond Future	7,355.1100	7.3551	7,687.7500	7.6877	4.523	0	0	0
2018/08/15	R035	07/02/2019	8.97	Call	Bond Future	857.7000	0.8577	729.2800	0.7293	(14.973)	0	0	0
2018/08/15	R035	07/02/2019	8.97	Put	Bond Future	7,420.0000	7.4200	7,754.1700	7.7542	4.504	0	0	0
2018/08/15	R035	02/05/2019	9.74	Put	Bond Future	4,340.6700	4.3407	4,506.3300	4.5063	3.816	0	0	0
2018/08/15	R035	02/05/2019			Bond Future	9.8628	93.7844	9.9262	93.3134	0.642	0.0000	0.0000	0
2018/08/15	R035	02/05/2019	9.74	Call	Bond Future	3,417.0000	3.4170	3,111.6900	3.1117	(8.935)	0	0	0
2018/08/15	R035	02/05/2019	9.75	Call	Bond Future	3,453.7200	3.4537	3,147.1700	3.1472	(8.876)	0	0	0
2018/08/15	R035	02/05/2019	9.75	Put	Bond Future	4,301.6700	4.3017	4,466.0900	4.4661	3.822	0	0	0
2018/08/15	R035	02/05/2019	9.73	Call	Bond Future	3,380.4700	3.3805	3,076.4100	3.0764	(8.995)	0	0	0
2018/08/15	R035	02/05/2019	9.73	Put	Bond Future	4,379.9500	4.3800	4,546.8600	4.5469	3.811	0	0	0
2018/08/15	R186	01/11/2018	8.54	Put	Bond Future	3,309.4900	3.3095	3,635.6800	3.6357	9.856	0	0	0
2018/08/15	R186	01/11/2018	8.90	Call	Bond Future	1,198.0800	1.1981	1,017.1200	1.0171	(15.104)	0	0	0
2018/08/15	R186	01/11/2018	9.14	Call	Bond Future	1,964.6000	1.9646	1,708.6200	1.7086	(13.030)	0	0	0
2018/08/15	R186	01/11/2018	7.96	Put	Bond Future	6,561.9100	6.5619	6,972.4300	6.9724	6.256	0	0	0
2018/08/15	R186	01/11/2018			Bond Future	9.0087	112.3998	9.0788	111.9809	0.779	0.0000	0.0000	64,529
2018/08/15	R186	01/11/2018	8.53	Call	Bond Future	441.2100	0.4412	350.3900	0.3504	(20.584)	0	0	0
2018/08/15	R186	01/11/2018	8.53	Put	Bond Future	3,357.3200	3.3573	3,685.4300	3.6854	9.773	0	0	0
2018/08/15	R186	01/11/2018	8.46	Put	Bond Future	3,701.0600	3.7011	4,042.9700	4.0430	9.238	0	0	0
2018/08/15	R186	01/11/2018	8.46	Call	Bond Future	349.9400	0.3499	272.9200	0.2729	(22.009)	0	0	5,000

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2018/08/15	R186	01/11/2018	8.54	Call	Bond Future	455.3400	0.4553	362.6000	0.3626	(20.367)	0	0	0
2018/08/15	R186	01/11/2018	8.90	Put	Bond Future	1,851.2600	1.8513	2,089.2300	2.0892	12.854	0	0	2,500
2018/08/15	R186	01/11/2018	9.14	Put	Bond Future	1,182.0400	1.1820	1,344.9900	1.3450	13.785	0	0	5,000
2018/08/15	R186	01/11/2018	7.96	Call	Bond Future	38.2800	0.0383	29.8700	0.0299	(21.970)	0	0	5,000
2018/08/15	R186	01/11/2018	8.52	Call	Bond Future	427.4100	0.4274	338.4900	0.3385	(20.804)	0	0	0
2018/08/15	R186	01/11/2018	8.52	Put	Bond Future	3,405.5300	3.4055	3,735.5400	3.7355	9.690	0	0	0
2018/08/15	R186	07/02/2019	8.20	Call	Bond Future	434.9500	0.4349	328.0900	0.3281	(24.568)	0	0	0
2018/08/15	R186	07/02/2019	8.21	Put	Bond Future	5,752.0800	5.7521	6,068.4900	6.0685	5.501	0	0	0
2018/08/15	R186	07/02/2019			Bond Future	9.0956	109.2675	9.1692	108.8409	0.810	0.0000	0.0000	719
2018/08/15	R186	07/02/2019	8.20	Put	Bond Future	5,802.8100	5.8028	6,122.6000	6.1226	5.511	0	0	0
2018/08/15	R186	07/02/2019	8.21	Call	Bond Future	446.0500	0.4460	335.8100	0.3358	(24.715)	0	0	0
2018/08/15	R186	07/02/2019	8.22	Call	Bond Future	457.5500	0.4576	343.6900	0.3437	(24.885)	0	0	0
2018/08/15	R186	07/02/2019	8.22	Put	Bond Future	5,701.7900	5.7018	6,014.5800	6.0146	5.486	0	0	0
2018/08/15	R186	02/05/2019	9.01	Put	Bond Future	3,203.2900	3.2033	3,395.6100	3.3956	6.004	0	0	0
2018/08/15	R186	02/05/2019	9.02	Call	Bond Future	2,293.9100	2.2939	2,050.1100	2.0501	(10.628)	0	0	0
2018/08/15	R186	02/05/2019			Bond Future	9.1750	111.0835	9.2521	110.6489	0.841	0.0000	0.0000	0
2018/08/15	R186	02/05/2019	9.03	Call	Bond Future	2,321.9000	2.3219	2,076.9300	2.0769	(10.550)	0	0	0
2018/08/15	R186	02/05/2019	9.03	Put	Bond Future	3,145.2600	3.1453	3,334.8500	3.3349	6.028	0	0	0
2018/08/15	R186	02/05/2019	9.01	Call	Bond Future	2,265.7200	2.2657	2,023.4800	2.0235	(10.692)	0	0	0
2018/08/15	R186	02/05/2019	9.02	Put	Bond Future	3,174.3600	3.1744	3,365.1200	3.3651	6.009	0	0	0
2018/08/15	R197	01/11/2018			Bond Future	302.0728	302.0728	302.0196	302.0196	(0.018)	0.0000	0.0000	2,350
2018/08/15	R197	07/02/2019			Bond Future	300.6172	300.6172	300.5643	300.5643	(0.018)	0.0000	0.0000	0
2018/08/15	R197	02/05/2019			Bond Future	305.6682	305.6682	305.6111	305.6111	(0.019)	0.0000	0.0000	0
2018/08/15	R202	01/11/2018			Bond Future	234.7828	234.7828	235.0249	235.0249	0.103	0.0000	0.0000	10,129
2018/08/15	R202	07/02/2019			Bond Future	235.4605	235.4605	235.7085	235.7085	0.105	0.0000	0.0000	0
2018/08/15	R202	02/05/2019			Bond Future	239.4167	239.4167	239.6665	239.6665	0.104	0.0000	0.0000	0
2018/08/15	R207	01/11/2018	6.76	Put	Bond Future	1,138.2400	1.1382	1,169.0400	1.1690	2.706	0	0	0
2018/08/15	R207	01/11/2018			Bond Future	7.7734	101.6454	7.7995	101.6163	0.337	0.0000	0.0000	19,348
2018/08/15	R207	01/11/2018	6.75	Call	Bond Future	0.4800	0.0005	2.0900	0.0021	335.417	0	0	0
2018/08/15	R207	01/11/2018	6.75	Put	Bond Future	1,149.5500	1.1495	1,180.3100	1.1803	2.676	0	0	0
2018/08/15	R207	01/11/2018	6.76	Call	Bond Future	0.4900	0.0005	2.1400	0.0021	336.735	0	0	0
2018/08/15	R207	01/11/2018	6.74	Call	Bond Future	0.4700	0.0005	1.9700	0.0020	319.149	0	0	0
2018/08/15	R207	01/11/2018	6.74	Put	Bond Future	1,160.8600	1.1609	1,191.5100	1.1915	2.640	0	0	0
2018/08/15	R207	07/02/2019	6.52	Call	Bond Future	0.8800	0.0009	0.9800	0.0010	11.364	0	0	0
2018/08/15	R207	07/02/2019	6.51	Put	Bond Future	1,241.2200	1.2412	1,270.7000	1.2707	2.375	0	0	0
2018/08/15	R207	07/02/2019			Bond Future	7.9215	99.9653	7.9553	99.9358	0.427	0.0000	0.0000	0
2018/08/15	R207	07/02/2019	6.53	Call	Bond Future	0.9100	0.0009	1.0400	0.0010	14.286	0	0	0
2018/08/15	R207	07/02/2019	6.53	Put	Bond Future	1,223.5300	1.2235	1,253.0700	1.2531	2.414	0	0	0
2018/08/15	R207	07/02/2019	6.52	Put	Bond Future	1,232.3700	1.2324	1,261.8800	1.2619	2.395	0	0	0
2018/08/15	R207	07/02/2019	6.51	Call	Bond Future	0.8600	0.0009	0.9300	0.0009	8.140	0	0	0
2018/08/15	R207	02/05/2019	7.63	Call	Bond Future	75.6900	0.0757	56.6200	0.0566	(25.195)	0	0	0
2018/08/15	R207	02/05/2019			Bond Future	8.1601	101.6267	8.2067	101.5960	0.571	0.0000	0.0000	0
2018/08/15	R207	02/05/2019	7.61	Call	Bond Future	71.6800	0.0717	53.1600	0.0532	(25.837)	0	0	0
2018/08/15	R207	02/05/2019	7.61	Put	Bond Future	434.3100	0.4343	446.4000	0.4464	2.784	0	0	0
2018/08/15	R207	02/05/2019	7.63	Put	Bond Future	425.0900	0.4251	436.6300	0.4366	2.715	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
2018/08/15	R207	02/05/2019	7.62	Call	Bond Future	73.5300	0.0735	54.7500	0.0547	(25.541)	0	0	0
2018/08/15	R207	02/05/2019	7.62	Put	Bond Future	429.5400	0.4295	441.3700	0.4414	2.754	0	0	0
2018/08/15	R208	01/11/2018	7.11	Put	Bond Future	2,061.0900	2.0611	2,140.3600	2.1404	3.846	0	0	0
2018/08/15	R208	01/11/2018			Bond Future	8.0754	97.8370	8.1107	97.7629	0.437	0.0000	0.0000	28,717
2018/08/15	R208	01/11/2018	7.11	Call	Bond Future	2.6700	0.0027	7.7800	0.0078	191.386	0	0	0
2018/08/15	R208	01/11/2018	7.12	Call	Bond Future	2.7900	0.0028	8.2300	0.0082	194.982	0	0	0
2018/08/15	R208	01/11/2018	7.10	Put	Bond Future	2,082.6000	2.0826	2,161.5500	2.1616	3.791	0	0	0
2018/08/15	R208	01/11/2018	7.12	Put	Bond Future	2,039.6100	2.0396	2,119.2100	2.1192	3.903	0	0	0
2018/08/15	R208	01/11/2018	7.10	Call	Bond Future	2.5700	0.0026	7.3600	0.0074	186.381	0	0	0
2018/08/15	R208	07/02/2019	7.07	Call	Bond Future	18.8700	0.0189	19.8600	0.0199	5.246	0	0	0
2018/08/15	R208	07/02/2019	7.08	Put	Bond Future	2,141.5400	2.1415	2,218.0900	2.2181	3.575	0	0	0
2018/08/15	R208	07/02/2019	7.06	Put	Bond Future	2,179.2400	2.1792	2,255.3600	2.2554	3.493	0	0	0
2018/08/15	R208	07/02/2019			Bond Future	8.1900	99.7283	8.2300	99.6529	0.488	0.0000	0.0000	0
2018/08/15	R208	07/02/2019	7.07	Put	Bond Future	2,160.4100	2.1604	2,236.7100	2.2367	3.532	0	0	0
2018/08/15	R208	07/02/2019	7.08	Call	Bond Future	19.3800	0.0194	20.6200	0.0206	6.398	0	0	0
2018/08/15	R208	07/02/2019	7.06	Call	Bond Future	18.3100	0.0183	19.1200	0.0191	4.424	0	0	0
2018/08/15	R208	02/05/2019	8.03	Put	Bond Future	926.5900	0.9266	963.3800	0.9634	3.970	0	0	0
2018/08/15	R208	02/05/2019	8.02	Call	Bond Future	446.7100	0.4467	406.6100	0.4066	(8.977)	0	0	0
2018/08/15	R208	02/05/2019			Bond Future	8.3077	97.9861	8.3533	97.9089	0.549	0.0000	0.0000	0
2018/08/15	R208	02/05/2019	8.03	Call	Bond Future	454.5200	0.4545	414.0500	0.4141	(8.904)	0	0	0
2018/08/15	R208	02/05/2019	8.02	Put	Bond Future	935.8400	0.9358	973.0000	0.9730	3.971	0	0	0
2018/08/15	R208	02/05/2019	8.04	Call	Bond Future	462.7100	0.4627	421.8800	0.4219	(8.824)	0	0	0
2018/08/15	R208	02/05/2019	8.04	Put	Bond Future	917.7300	0.9177	954.1600	0.9542	3.970	0	0	0
2018/08/15	R209	01/11/2018	1,016.00	Call	Bond Future	71,154.9300	71.1549	70,836.0900	70.8361	(0.448)	0	0	0
2018/08/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	R209	01/11/2018	9.34	Put	Bond Future	3,104.3600	3.1044	3,287.1700	3.2872	5.889	0	0	0
2018/08/15	R209	01/11/2018	9.97	Call	Bond Future	2,928.8400	2.9288	2,664.1200	2.6641	(9.038)	0	0	0
2018/08/15	R209	01/11/2018	9.64	Call	Bond Future	1,665.6900	1.6657	1,475.3200	1.4753	(11.429)	0	0	2,000
2018/08/15	R209	01/11/2018	9.98	Put	Bond Future	1,043.4500	1.0434	1,095.4400	1.0954	4.983	0	0	2,000
2018/08/15	R209	01/11/2018	10.00	Call	Bond Future	3,059.1100	3.0591	2,788.3200	2.7883	(8.852)	0	0	0
2018/08/15	R209	01/11/2018	9.47	Call	Bond Future	1,162.2600	1.1623	1,006.5500	1.0066	(13.397)	0	0	0
2018/08/15	R209	01/11/2018	8.98	Call	Bond Future	269.5100	0.2695	202.3100	0.2023	(24.934)	0	0	0
2018/08/15	R209	01/11/2018	9.82	Call	Bond Future	2,311.0200	2.3110	2,080.5800	2.0806	(9.971)	0	0	0
2018/08/15	R209	01/11/2018			Bond Future	9.6782	72.0428	9.7272	71.7240	0.507	0.0000	0.0000	127,060
2018/08/15	R209	01/11/2018	1,016.01	Call	Bond Future	71,154.9300	71.1549	70,836.0900	70.8361	(0.448)	0	0	0
2018/08/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	R209	01/11/2018	8.89	Put	Bond Future	5,609.1300	5.6091	5,882.1700	5.8822	4.868	0	0	0
2018/08/15	R209	01/11/2018	8.89	Call	Bond Future	185.4400	0.1854	139.6400	0.1396	(24.698)	0	0	2,000
2018/08/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/15	R209	01/11/2018	1,015.99	Call	Bond Future	71,154.9200	71.1549	70,836.0800	70.8361	(0.448)	0	0	0
2018/08/15	R209	01/11/2018	9.34	Call	Bond Future	848.1600	0.8482	712.1300	0.7121	(16.038)	0	0	0
2018/08/15	R209	01/11/2018	9.97	Put	Bond Future	1,062.9200	1.0629	1,117.0400	1.1170	5.092	0	0	0
2018/08/15	R209	01/11/2018	9.64	Put	Bond Future	1,915.2800	1.9153	2,043.7500	2.0438	6.708	0	0	0
2018/08/15	R209	01/11/2018	9.98	Call	Bond Future	2,972.0300	2.9720	2,705.1800	2.7052	(8.979)	0	0	0
2018/08/15	R209	01/11/2018	10.00	Put	Bond Future	1,005.4800	1.0055	1,053.5300	1.0535	4.779	0	0	5,850
2018/08/15	R209	01/11/2018	9.47	Put	Bond Future	2,538.9200	2.5389	2,702.0500	2.7020	6.425	0	0	760

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/15	R209	01/11/2018	8.98	Put	Bond Future	5,044.0500	5.0440	5,295.6900	5.2957	4.989	0	0	0
2018/08/15	R209	01/11/2018	9.49	Call	Bond Future	1,216.1200	1.2161	1,057.5000	1.0575	(13.043)	0	0	0
2018/08/15	R209	01/11/2018	9.82	Put	Bond Future	1,395.0700	1.3951	1,483.4700	1.4835	6.337	0	0	760
2018/08/15	R209	01/11/2018	9.94	Call	Bond Future	2,800.6800	2.8007	2,542.2900	2.5423	(9.226)	0	0	0
2018/08/15	R209	01/11/2018	9.94	Put	Bond Future	1,123.2300	1.1232	1,183.6800	1.1837	5.382	0	0	0
2018/08/15	R209	01/11/2018	10.57	Call	Bond Future	5,810.1000	5.8101	5,507.0100	5.5070	(5.217)	0	0	0
2018/08/15	R209	01/11/2018	10.57	Put	Bond Future	328.9500	0.3290	344.7000	0.3447	4.788	0	0	0
2018/08/15	R209	01/11/2018	9.49	Put	Bond Future	2,458.8300	2.4588	2,619.0500	2.6190	6.516	0	0	0
2018/08/15	R209	01/11/2018	9.84	Call	Bond Future	2,389.8900	2.3899	2,154.6400	2.1546	(9.844)	0	0	0
2018/08/15	R209	01/11/2018	9.84	Put	Bond Future	1,346.1700	1.3462	1,429.7600	1.4298	6.209	0	0	0
2018/08/15	R209	01/11/2018	8.99	Put	Bond Future	4,983.2300	4.9832	5,232.1200	5.2321	4.995	0	0	0
2018/08/15	R209	01/11/2018	8.99	Call	Bond Future	280.3300	0.2803	210.3800	0.2104	(24.953)	0	0	760
2018/08/15	R209	07/02/2019	8.97	Put	Bond Future	6,115.1000	6.1151	6,315.8800	6.3159	3.283	0	0	0
2018/08/15	R209	07/02/2019	10.20	Put	Bond Future	1,719.5600	1.7196	1,760.0700	1.7601	2.356	0	0	4,000
2018/08/15	R209	07/02/2019			Bond Future	9.7500	73.4353	9.8006	73.1106	0.519	0.0000	0.0000	340
2018/08/15	R209	07/02/2019	8.96	Call	Bond Future	806.1400	0.8061	683.8000	0.6838	(15.176)	0	0	0
2018/08/15	R209	07/02/2019	8.96	Put	Bond Future	6,169.4700	6.1695	6,371.8600	6.3719	3.281	0	0	0
2018/08/15	R209	07/02/2019	8.97	Call	Bond Future	823.2900	0.8233	699.3400	0.6993	(15.055)	0	0	0
2018/08/15	R209	07/02/2019	10.20	Call	Bond Future	4,531.6000	4.5316	4,247.3800	4.2474	(6.272)	0	0	0
2018/08/15	R209	07/02/2019	8.95	Call	Bond Future	789.2200	0.7892	668.4900	0.6685	(15.297)	0	0	0
2018/08/15	R209	07/02/2019	8.95	Put	Bond Future	6,224.1700	6.2242	6,428.1700	6.4282	3.278	0	0	0
2018/08/15	R209	07/02/2019	9.54	Put	Bond Future	3,509.5500	3.5095	3,650.8300	3.6508	4.026	0	0	0
2018/08/15	R209	07/02/2019	9.54	Call	Bond Future	2,139.0500	2.1391	1,955.6000	1.9556	(8.576)	0	0	4,000
2018/08/15	R209	07/02/2019	9.04	Put	Bond Future	5,741.6300	5.7416	5,932.9200	5.9329	3.332	0	0	0
2018/08/15	R209	07/02/2019	9.04	Call	Bond Future	947.7500	0.9478	814.3100	0.8143	(14.080)	0	0	4,000
2018/08/15	R209	02/05/2019	9.70	Put	Bond Future	3,705.1500	3.7051	3,856.1500	3.8562	4.075	0	0	0
2018/08/15	R209	02/05/2019			Bond Future	9.8124	71.5079	9.8646	71.1773	0.531	0.0000	0.0000	0
2018/08/15	R209	02/05/2019	9.69	Call	Bond Future	2,953.0200	2.9530	2,774.1700	2.7742	(6.057)	0	0	0
2018/08/15	R209	02/05/2019	9.69	Put	Bond Future	3,738.6200	3.7386	3,890.4400	3.8904	4.061	0	0	0
2018/08/15	R209	02/05/2019	9.70	Call	Bond Future	2,984.1900	2.9842	2,804.5200	2.8045	(6.021)	0	0	0
2018/08/15	R209	02/05/2019	9.68	Call	Bond Future	2,921.7800	2.9218	2,744.2100	2.7442	(6.077)	0	0	0
2018/08/15	R209	02/05/2019	9.68	Put	Bond Future	3,772.1100	3.7721	3,925.2100	3.9252	4.059	0	0	0
2018/08/15	R210	01/11/2018			Bond Future	185.1252	185.1252	185.0956	185.0956	(0.016)	0.0000	0.0000	2,149
2018/08/15	R210	07/02/2019			Bond Future	188.7379	188.7379	188.7086	188.7086	(0.016)	0.0000	0.0000	0
2018/08/15	R210	02/05/2019			Bond Future	189.3545	189.3545	189.3227	189.3227	(0.017)	0.0000	0.0000	0
2018/08/15	R212	01/11/2018			Bond Future	155.5371	155.5371	155.5089	155.5089	(0.018)	0.0000	0.0000	3,476
2018/08/15	R212	07/02/2019			Bond Future	156.4174	156.4174	156.3893	156.3893	(0.018)	0.0000	0.0000	0
2018/08/15	R212	02/05/2019			Bond Future	159.0455	159.0455	159.0154	159.0154	(0.019)	0.0000	0.0000	0
2018/08/15	R213	01/11/2018	8.65	Call	Bond Future	127.7800	0.1278	96.0500	0.0961	(24.832)	0	0	0
2018/08/15	R213	01/11/2018	8.64	Put	Bond Future	5,862.8000	5.8628	6,202.9000	6.2029	5.801	0	0	0
2018/08/15	R213	01/11/2018			Bond Future	9.5157	83.2541	9.5750	82.8838	0.623	0.0000	0.0000	32,893
2018/08/15	R213	01/11/2018	8.66	Call	Bond Future	133.7000	0.1337	100.3600	0.1004	(24.936)	0	0	0
2018/08/15	R213	01/11/2018	8.66	Put	Bond Future	5,737.3600	5.7374	6,074.3000	6.0743	5.873	0	0	0
2018/08/15	R213	01/11/2018	8.65	Put	Bond Future	5,799.9400	5.7999	6,138.4900	6.1385	5.837	0	0	0
2018/08/15	R213	01/11/2018	8.64	Call	Bond Future	122.0700	0.1221	91.8900	0.0919	(24.724)	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
2018/08/15	R213	07/02/2019	8.68	Call	Bond Future	547.8100	0.5478	420.3300	0.4203	(23.271)	0	0	0
2018/08/15	R213	07/02/2019			Bond Future	9.5986	84.8635	9.6602	84.4863	0.641	0.0000	0.0000	112
2018/08/15	R213	07/02/2019	8.68	Put	Bond Future	6,469.7300	6.4697	6,719.4700	6.7195	3.860	0	0	0
2018/08/15	R213	07/02/2019	8.69	Call	Bond Future	560.8000	0.5608	429.4300	0.4294	(23.425)	0	0	0
2018/08/15	R213	07/02/2019	8.70	Put	Bond Future	6,361.1000	6.3611	6,602.8500	6.6028	3.800	0	0	0
2018/08/15	R213	07/02/2019	8.69	Put	Bond Future	6,415.2000	6.4152	6,661.0500	6.6611	3.832	0	0	0
2018/08/15	R213	07/02/2019	8.70	Call	Bond Future	574.1500	0.5741	438.6800	0.4387	(23.595)	0	0	0
2018/08/15	R213	02/05/2019	9.49	Call	Bond Future	2,555.1100	2.5551	2,347.4000	2.3474	(8.129)	0	0	0
2018/08/15	R213	02/05/2019	9.48	Put	Bond Future	3,670.9200	3.6709	3,848.0200	3.8480	4.824	0	0	0
2018/08/15	R213	02/05/2019			Bond Future	9.6673	82.7267	9.7309	82.3426	0.658	0.0000	0.0000	0
2018/08/15	R213	02/05/2019	9.50	Call	Bond Future	2,584.2300	2.5842	2,375.7700	2.3758	(8.067)	0	0	0
2018/08/15	R213	02/05/2019	9.50	Put	Bond Future	3,605.9500	3.6060	3,781.5600	3.7816	4.870	0	0	0
2018/08/15	R213	02/05/2019	9.49	Put	Bond Future	3,638.4500	3.6385	3,814.8100	3.8148	4.847	0	0	0
2018/08/15	R213	02/05/2019	9.48	Call	Bond Future	2,525.8900	2.5259	2,318.9200	2.3189	(8.194)	0	0	0
2018/08/15	R214	01/11/2018	8.99	Put	Bond Future	6,267.6500	6.2676	6,511.3100	6.5113	3.888	0	0	0
2018/08/15	R214	01/11/2018	8.98	Call	Bond Future	174.1500	0.1741	122.9600	0.1230	(29.394)	0	0	0
2018/08/15	R214	01/11/2018			Bond Future	9.8291	71.2957	9.8730	70.9986	0.447	0.0000	0.0000	28,498
2018/08/15	R214	01/11/2018	8.99	Call	Bond Future	182.0000	0.1820	128.5800	0.1286	(29.352)	0	0	0
2018/08/15	R214	01/11/2018	8.98	Put	Bond Future	6,337.3100	6.3373	6,583.2000	6.5832	3.880	0	0	0
2018/08/15	R214	01/11/2018	9.00	Call	Bond Future	190.1100	0.1901	134.4400	0.1344	(29.283)	0	0	0
2018/08/15	R214	01/11/2018	9.00	Put	Bond Future	6,198.3600	6.1984	6,439.7700	6.4398	3.895	0	0	0
2018/08/15	R214	07/02/2019	9.05	Put	Bond Future	6,838.6400	6.8386	7,037.0300	7.0370	2.901	0	0	0
2018/08/15	R214	07/02/2019			Bond Future	9.9030	72.6739	9.9483	72.3712	0.458	0.0000	0.0000	0
2018/08/15	R214	07/02/2019	9.04	Call	Bond Future	712.1400	0.7121	609.2300	0.6092	(14.451)	0	0	0
2018/08/15	R214	07/02/2019	9.04	Put	Bond Future	6,899.0300	6.8990	7,098.7700	7.0988	2.895	0	0	0
2018/08/15	R214	07/02/2019	9.05	Call	Bond Future	728.3500	0.7283	624.0900	0.6241	(14.315)	0	0	0
2018/08/15	R214	07/02/2019	9.03	Call	Bond Future	696.1600	0.6962	594.6100	0.5946	(14.587)	0	0	0
2018/08/15	R214	07/02/2019	9.03	Put	Bond Future	6,959.7700	6.9598	7,160.8700	7.1609	2.889	0	0	0
2018/08/15	R214	02/05/2019	9.87	Call	Bond Future	3,194.2800	3.1943	3,015.6100	3.0156	(5.593)	0	0	0
2018/08/15	R214	02/05/2019	9.85	Call	Bond Future	3,128.7400	3.1287	2,952.0100	2.9520	(5.649)	0	0	0
2018/08/15	R214	02/05/2019			Bond Future	9.9636	70.5878	10.0102	70.2797	0.468	0.0000	0.0000	0
2018/08/15	R214	02/05/2019	9.85	Put	Bond Future	3,888.6200	3.8886	4,020.0300	4.0200	3.379	0	0	0
2018/08/15	R214	02/05/2019	9.87	Put	Bond Future	3,819.4300	3.8194	3,948.9000	3.9489	3.390	0	0	0
2018/08/15	R214	02/05/2019	9.86	Call	Bond Future	3,161.4300	3.1614	2,983.7300	2.9837	(5.621)	0	0	0
2018/08/15	R214	02/05/2019	9.86	Put	Bond Future	3,853.8900	3.8539	3,984.3300	3.9843	3.385	0	0	0
2018/08/15	R248	01/11/2018	9.03	Call	Bond Future	180.9600	0.1810	130.9700	0.1310	(27.625)	0	0	0
2018/08/15	R248	01/11/2018			Bond Future	9.8598	91.0092	9.9037	90.6305	0.446	0.0000	0.0000	97,212
2018/08/15	R248	01/11/2018	9.01	Call	Bond Future	163.9100	0.1639	118.6200	0.1186	(27.631)	0	0	0
2018/08/15	R248	01/11/2018	9.01	Put	Bond Future	8,083.9300	8.0839	8,417.4100	8.4174	4.125	0	0	0
2018/08/15	R248	01/11/2018	9.03	Put	Bond Future	7,900.7700	7.9008	8,229.5500	8.2296	4.161	0	0	0
2018/08/15	R248	01/11/2018	9.02	Call	Bond Future	172.3100	0.1723	124.7000	0.1247	(27.630)	0	0	0
2018/08/15	R248	01/11/2018	9.02	Put	Bond Future	7,992.1400	7.9921	8,323.3000	8.3233	4.144	0	0	0
2018/08/15	R248	07/02/2019	9.06	Put	Bond Future	8,901.4600	8.9015	9,147.8100	9.1478	2.768	0	0	0
2018/08/15	R248	07/02/2019			Bond Future	9.9347	92.7685	9.9801	92.3827	0.457	0.0000	0.0000	0
2018/08/15	R248	07/02/2019	9.06	Call	Bond Future	850.2900	0.8503	710.7900	0.7108	(16.406)	0	0	0
2018/08/15	R248	07/02/2019	9.05	Put	Bond Future	8,980.9300	8.9809	9,229.2000	9.2292	2.764	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
2018/08/15	R248	07/02/2019	9.07	Call	Bond Future	870.2400	0.8702	728.8400	0.7288	(16.248)	0	0	0
2018/08/15	R248	07/02/2019	9.07	Put	Bond Future	8,822.2900	8.8223	9,066.7400	9.0667	2.771	0	0	0
2018/08/15	R248	07/02/2019	9.05	Call	Bond Future	830.4700	0.8305	692.8900	0.6929	(16.567)	0	0	0
2018/08/15	R248	02/05/2019	9.90	Put	Bond Future	4,826.4600	4.8265	4,968.1600	4.9682	2.936	0	0	0
2018/08/15	R248	02/05/2019			Bond Future	9.9961	89.8762	10.0428	89.4834	0.468	0.0000	0.0000	0
2018/08/15	R248	02/05/2019	9.90	Call	Bond Future	4,009.0500	4.0090	3,757.8900	3.7579	(6.265)	0	0	0
2018/08/15	R248	02/05/2019	9.91	Call	Bond Future	4,051.0500	4.0511	3,798.6400	3.7986	(6.231)	0	0	0
2018/08/15	R248	02/05/2019	9.89	Put	Bond Future	4,870.7800	4.8708	5,013.4400	5.0134	2.929	0	0	0
2018/08/15	R248	02/05/2019	9.91	Put	Bond Future	4,782.7800	4.7828	4,923.2300	4.9232	2.937	0	0	0
2018/08/15	R248	02/05/2019	9.89	Call	Bond Future	3,967.5400	3.9675	3,717.3400	3.7173	(6.306)	0	0	0

Total **880418**