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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2018 TO 17/08/2018

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
2018/08/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	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
2018/08/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	2025	01/11/2018			Bond Future	132.9032	132.9032	132.9747	132.9747	0.054	0.0000	0.0000	365
2018/08/17	2025	07/02/2019			Bond Future	134.0826	134.0826	134.1550	134.1550	0.054	0.0000	0.0000	0
2018/08/17	2025	02/05/2019			Bond Future	136.3356	136.3356	136.4104	136.4104	0.055	0.0000	0.0000	0
2018/08/17	2029	01/11/2018			Bond Future	99.2125	99.2125	99.4894	99.4894	0.279	0.0000	0.0000	1,600
2018/08/17	2029	07/02/2019			Bond Future	101.1486	101.1486	101.4307	101.4307	0.279	0.0000	0.0000	0
2018/08/17	2029	02/05/2019			Bond Future	101.7757	101.7757	102.0634	102.0634	0.283	0.0000	0.0000	0
2018/08/17	2030	01/11/2018	8.60	Call	Bond Future	115.6300	0.1156	89.6400	0.0896	(22.477)	0	0	0
2018/08/17	2030	01/11/2018	8.58	Put	Bond Future	5,895.9700	5.8960	6,226.8600	6.2269	5.612	0	0	0
2018/08/17	2030	01/11/2018			Bond Future	9.4518	92.1902	9.5077	91.8351	0.591	0.0000	0.0000	52,011
2018/08/17	2030	01/11/2018	8.60	Put	Bond Future	5,767.4600	5.7675	6,096.4900	6.0965	5.705	0	0	0
2018/08/17	2030	01/11/2018	8.58	Call	Bond Future	105.7900	0.1058	81.6600	0.0817	(22.809)	0	0	0
2018/08/17	2030	01/11/2018	8.59	Put	Bond Future	5,831.5900	5.8316	6,161.5600	6.1616	5.658	0	0	0
2018/08/17	2030	01/11/2018	8.59	Call	Bond Future	110.6200	0.1106	85.5700	0.0856	(22.645)	0	0	0
2018/08/17	2030	07/02/2019	8.62	Call	Bond Future	507.7400	0.5077	445.5300	0.4455	(12.252)	0	0	0
2018/08/17	2030	07/02/2019			Bond Future	9.5341	89.9625	9.5924	89.6003	0.611	0.0000	0.0000	167
2018/08/17	2030	07/02/2019	8.63	Call	Bond Future	520.4300	0.5204	457.0600	0.4571	(12.176)	0	0	0
2018/08/17	2030	07/02/2019	8.62	Put	Bond Future	6,463.2600	6.4633	6,763.2300	6.7632	4.641	0	0	0
2018/08/17	2030	07/02/2019	8.63	Put	Bond Future	6,407.9900	6.4080	6,706.8000	6.7068	4.663	0	0	0
2018/08/17	2030	07/02/2019	8.64	Call	Bond Future	533.1900	0.5332	468.6400	0.4686	(12.106)	0	0	0
2018/08/17	2030	07/02/2019	8.64	Put	Bond Future	6,352.8400	6.3528	6,650.4700	6.6505	4.685	0	0	0
2018/08/17	2030	07/02/2019	8.70	Put	Bond Future	6,028.5500	6.0286	6,318.9100	6.3189	4.816	0	0	0
2018/08/17	2030	07/02/2019	8.70	Call	Bond Future	614.9600	0.6150	543.1400	0.5431	(11.679)	0	0	920
2018/08/17	2030	07/02/2019	9.40	Put	Bond Future	3,011.6000	3.0116	3,203.2800	3.2033	6.365	0	0	0
2018/08/17	2030	07/02/2019	9.40	Call	Bond Future	2,169.4200	2.1694	1,998.9200	1.9989	(7.859)	0	0	920
2018/08/17	2030	02/05/2019	9.41	Call	Bond Future	2,438.9200	2.4389	2,271.0900	2.2711	(6.881)	0	0	0
2018/08/17	2030	02/05/2019			Bond Future	9.6106	91.4576	9.6707	91.0903	0.625	0.0000	0.0000	0
2018/08/17	2030	02/05/2019	9.39	Call	Bond Future	2,380.2900	2.3803	2,214.9400	2.2149	(6.947)	0	0	0
2018/08/17	2030	02/05/2019	9.39	Put	Bond Future	3,746.1600	3.7462	3,948.1100	3.9481	5.391	0	0	0
2018/08/17	2030	02/05/2019	9.41	Put	Bond Future	3,679.8200	3.6798	3,879.2900	3.8793	5.421	0	0	0
2018/08/17	2030	02/05/2019	9.40	Call	Bond Future	2,409.5200	2.4095	2,242.9200	2.2429	(6.914)	0	0	0
2018/08/17	2030	02/05/2019	9.40	Put	Bond Future	3,712.8800	3.7129	3,913.5800	3.9136	5.406	0	0	0
2018/08/17	2032	01/11/2018	8.77	Put	Bond Future	6,291.9000	6.2919	6,648.7800	6.6488	5.672	0	0	0
2018/08/17	2032	01/11/2018			Bond Future	9.6241	90.5976	9.6799	90.2140	0.580	0.0000	0.0000	38,867
2018/08/17	2032	01/11/2018	8.76	Call	Bond Future	111.6800	0.1117	85.9500	0.0860	(23.039)	0	0	0
2018/08/17	2032	01/11/2018	8.76	Put	Bond Future	6,362.3000	6.3623	6,720.2100	6.7202	5.625	0	0	0
2018/08/17	2032	01/11/2018	8.77	Call	Bond Future	117.0500	0.1171	90.2900	0.0903	(22.862)	0	0	0
2018/08/17	2032	01/11/2018	8.75	Call	Bond Future	106.5200	0.1065	81.7800	0.0818	(23.226)	0	0	0
2018/08/17	2032	01/11/2018	8.75	Put	Bond Future	6,432.9900	6.4330	6,791.8900	6.7919	5.579	0	0	0
2018/08/17	2032	07/02/2019	8.81	Call	Bond Future	603.0600	0.6031	531.7800	0.5318	(11.820)	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
2018/08/17	2032	07/02/2019	8.80	Put	Bond Future	7,050.2500	7.0502	7,371.7800	7.3718	4.561	0	0	0
2018/08/17	2032	07/02/2019			Bond Future	9.7080	92.3486	9.7660	91.9570	0.597	0.0000	0.0000	456
2018/08/17	2032	07/02/2019	8.82	Call	Bond Future	617.6700	0.6177	545.0900	0.5451	(11.751)	0	0	0
2018/08/17	2032	07/02/2019	8.82	Put	Bond Future	6,930.1600	6.9302	7,249.1000	7.2491	4.602	0	0	0
2018/08/17	2032	07/02/2019	8.81	Put	Bond Future	6,990.1300	6.9901	7,310.3700	7.3104	4.581	0	0	0
2018/08/17	2032	07/02/2019	8.80	Call	Bond Future	588.5200	0.5885	518.5300	0.5185	(11.893)	0	0	0
2018/08/17	2032	02/05/2019	9.61	Call	Bond Future	2,879.7700	2.8798	2,692.1700	2.6922	(6.514)	0	0	0
2018/08/17	2032	02/05/2019	9.62	Put	Bond Future	3,999.3100	3.9993	4,207.4700	4.2075	5.205	0	0	0
2018/08/17	2032	02/05/2019			Bond Future	9.7816	89.7283	9.8413	89.3313	0.610	0.0000	0.0000	0
2018/08/17	2032	02/05/2019	9.61	Put	Bond Future	4,035.0500	4.0350	4,244.4800	4.2445	5.190	0	0	0
2018/08/17	2032	02/05/2019	9.62	Call	Bond Future	2,911.9200	2.9119	2,723.0500	2.7231	(6.486)	0	0	0
2018/08/17	2032	02/05/2019	9.63	Call	Bond Future	2,944.2500	2.9443	2,754.1000	2.7541	(6.458)	0	0	0
2018/08/17	2032	02/05/2019	9.63	Put	Bond Future	3,963.8300	3.9638	4,170.7100	4.1707	5.219	0	0	0
2018/08/17	2033	01/11/2018			Bond Future	102.7525	102.7525	102.4918	102.4918	(0.254)	0.0000	0.0000	5,770
2018/08/17	2033	07/02/2019			Bond Future	104.7577	104.7577	104.4918	104.4918	(0.254)	0.0000	0.0000	0
2018/08/17	2033	02/05/2019			Bond Future	105.3735	105.3735	105.1039	105.1039	(0.256)	0.0000	0.0000	0
2018/08/17	2037	01/11/2018	9.03	Call	Bond Future	213.2800	0.2133	165.9600	0.1660	(22.187)	0	0	0
2018/08/17	2037	01/11/2018			Bond Future	9.7937	91.3397	9.8545	90.8721	0.621	0.0000	0.0000	49,450
2018/08/17	2037	01/11/2018	9.01	Call	Bond Future	194.6600	0.1947	150.7000	0.1507	(22.583)	0	0	0
2018/08/17	2037	01/11/2018	9.01	Put	Bond Future	6,569.8200	6.5698	6,993.4000	6.9934	6.447	0	0	0
2018/08/17	2037	01/11/2018	9.03	Put	Bond Future	6,417.2400	6.4172	6,837.4600	6.8375	6.548	0	0	0
2018/08/17	2037	01/11/2018	9.02	Call	Bond Future	203.7800	0.2038	158.1600	0.1582	(22.387)	0	0	0
2018/08/17	2037	01/11/2018	9.02	Put	Bond Future	6,493.2800	6.4933	6,915.2000	6.9152	6.498	0	0	0
2018/08/17	2037	07/02/2019	9.06	Put	Bond Future	7,306.9200	7.3069	7,685.3800	7.6854	5.179	0	0	0
2018/08/17	2037	07/02/2019	9.05	Call	Bond Future	780.6500	0.7806	683.7900	0.6838	(12.408)	0	0	0
2018/08/17	2037	07/02/2019			Bond Future	9.8711	88.8450	9.9341	88.3680	0.638	0.0000	0.0000	650
2018/08/17	2037	07/02/2019	9.06	Call	Bond Future	799.0400	0.7990	700.5000	0.7005	(12.332)	0	0	0
2018/08/17	2037	07/02/2019	9.05	Put	Bond Future	7,373.2400	7.3732	7,753.3800	7.7534	5.156	0	0	0
2018/08/17	2037	07/02/2019	9.07	Call	Bond Future	817.9000	0.8179	717.6400	0.7176	(12.258)	0	0	0
2018/08/17	2037	07/02/2019	9.07	Put	Bond Future	7,241.1900	7.2412	7,617.9300	7.6179	5.203	0	0	0
2018/08/17	2037	02/05/2019	9.81	Put	Bond Future	4,354.2500	4.3543	4,603.5900	4.6036	5.726	0	0	0
2018/08/17	2037	02/05/2019			Bond Future	9.9417	90.3215	10.0065	89.8375	0.652	0.0000	0.0000	0
2018/08/17	2037	02/05/2019	9.80	Call	Bond Future	3,321.0600	3.3211	3,088.0100	3.0880	(7.017)	0	0	0
2018/08/17	2037	02/05/2019	9.80	Put	Bond Future	4,394.2800	4.3943	4,645.1700	4.6452	5.709	0	0	0
2018/08/17	2037	02/05/2019	9.81	Call	Bond Future	3,357.4000	3.3574	3,122.8000	3.1228	(6.988)	0	0	0
2018/08/17	2037	02/05/2019	9.79	Call	Bond Future	3,284.9100	3.2849	3,053.4300	3.0534	(7.047)	0	0	0
2018/08/17	2037	02/05/2019	9.79	Put	Bond Future	4,434.6000	4.4346	4,687.0600	4.6871	5.693	0	0	0
2018/08/17	2038	01/11/2018			Bond Future	123.5579	123.5579	123.5512	123.5512	(0.005)	0.0000	0.0000	9,641
2018/08/17	2038	07/02/2019			Bond Future	124.3780	124.3780	124.3707	124.3707	(0.006)	0.0000	0.0000	0
2018/08/17	2038	02/05/2019			Bond Future	126.4679	126.4679	126.4615	126.4615	(0.005)	0.0000	0.0000	0
2018/08/17	2040	01/11/2018	9.09	Put	Bond Future	7,091.8900	7.0919	7,432.1800	7.4322	4.798	0	0	0
2018/08/17	2040	01/11/2018	9.80	Call	Bond Future	1,858.6500	1.8587	1,676.4100	1.6764	(9.805)	0	0	3,540
2018/08/17	2040	01/11/2018			Bond Future	9.8787	94.6232	9.9241	94.2489	0.460	0.0000	0.0000	24,834
2018/08/17	2040	01/11/2018	9.08	Call	Bond Future	175.3600	0.1754	142.5400	0.1425	(18.716)	0	0	0

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2018/08/17	2040	01/11/2018	9.08	Put	Bond Future	7,176.6200	7.1766	7,518.1400	7.5181	4.759	0	0	0
2018/08/17	2040	01/11/2018	9.20	Put	Bond Future	6,189.1900	6.1892	6,513.9800	6.5140	5.248	0	0	0
2018/08/17	2040	01/11/2018	9.20	Call	Bond Future	292.8600	0.2929	243.3100	0.2433	(16.919)	0	0	3,540
2018/08/17	2040	01/11/2018	9.80	Put	Bond Future	2,512.5700	2.5126	2,704.6700	2.7047	7.646	0	0	0
2018/08/17	2040	01/11/2018	9.09	Call	Bond Future	183.4500	0.1834	149.4000	0.1494	(18.561)	0	0	0
2018/08/17	2040	01/11/2018	9.10	Put	Bond Future	7,007.5700	7.0076	7,346.6100	7.3466	4.838	0	0	0
2018/08/17	2040	01/11/2018	9.07	Call	Bond Future	167.4900	0.1675	135.8800	0.1359	(18.873)	0	0	0
2018/08/17	2040	01/11/2018	9.07	Put	Bond Future	7,261.7200	7.2617	7,604.4500	7.6045	4.720	0	0	0
2018/08/17	2040	01/11/2018	9.10	Call	Bond Future	191.8200	0.1918	156.5200	0.1565	(18.403)	0	0	2,950
2018/08/17	2040	01/11/2018	8.50	Put	Bond Future	12,637.8500	12.6379	13,009.5800	13.0096	2.941	0	0	0
2018/08/17	2040	01/11/2018	8.50	Call	Bond Future	9.7200	0.0097	7.1100	0.0071	(26.852)	0	0	2,950
2018/08/17	2040	07/02/2019	9.11	Put	Bond Future	8,143.9400	8.1439	8,448.0200	8.4480	3.734	0	0	0
2018/08/17	2040	07/02/2019	9.13	Call	Bond Future	853.4700	0.8535	772.8000	0.7728	(9.452)	0	0	0
2018/08/17	2040	07/02/2019			Bond Future	9.9560	91.9415	10.0030	91.5595	0.473	0.0000	0.0000	100
2018/08/17	2040	07/02/2019	9.11	Call	Bond Future	814.2200	0.8142	736.2900	0.7363	(9.571)	0	0	0
2018/08/17	2040	07/02/2019	9.13	Put	Bond Future	7,999.3100	7.9993	8,300.6500	8.3007	3.767	0	0	0
2018/08/17	2040	07/02/2019	9.12	Put	Bond Future	8,071.3200	8.0713	8,374.0400	8.3740	3.751	0	0	0
2018/08/17	2040	07/02/2019	9.12	Call	Bond Future	833.6100	0.8336	754.3200	0.7543	(9.512)	0	0	0
2018/08/17	2040	02/05/2019	9.88	Put	Bond Future	4,766.9800	4.7670	4,964.7900	4.9648	4.150	0	0	0
2018/08/17	2040	02/05/2019	9.89	Call	Bond Future	3,616.7200	3.6167	3,425.9300	3.4259	(5.275)	0	0	0
2018/08/17	2040	02/05/2019			Bond Future	10.0263	93.4694	10.0747	93.0820	0.482	0.0000	0.0000	0
2018/08/17	2040	02/05/2019	9.90	Call	Bond Future	3,656.0100	3.6560	3,463.9800	3.4640	(5.252)	0	0	0
2018/08/17	2040	02/05/2019	9.90	Put	Bond Future	4,681.3300	4.6813	4,876.6500	4.8767	4.172	0	0	0
2018/08/17	2040	02/05/2019	9.88	Call	Bond Future	3,577.6400	3.5776	3,388.1000	3.3881	(5.298)	0	0	0
2018/08/17	2040	02/05/2019	9.89	Put	Bond Future	4,723.9900	4.7240	4,920.5500	4.9206	4.161	0	0	0
2018/08/17	2044	01/11/2018	9.12	Call	Bond Future	198.0800	0.1981	155.4000	0.1554	(21.547)	0	0	0
2018/08/17	2044	01/11/2018			Bond Future	9.8964	91.7323	9.9521	91.2666	0.563	0.0000	0.0000	38,585
2018/08/17	2044	01/11/2018	9.12	Put	Bond Future	7,142.0800	7.1421	7,565.1000	7.5651	5.923	0	0	0
2018/08/17	2044	01/11/2018	9.13	Call	Bond Future	207.0500	0.2070	162.8000	0.1628	(21.372)	0	0	0
2018/08/17	2044	01/11/2018	9.14	Put	Bond Future	6,970.2900	6.9703	7,390.1300	7.3901	6.023	0	0	0
2018/08/17	2044	01/11/2018	9.13	Put	Bond Future	7,055.9500	7.0560	7,477.4000	7.4774	5.973	0	0	0
2018/08/17	2044	01/11/2018	9.14	Call	Bond Future	216.3300	0.2163	170.4700	0.1705	(21.199)	0	0	0
2018/08/17	2044	07/02/2019	9.18	Put	Bond Future	7,923.5500	7.9236	8,294.1200	8.2941	4.677	0	0	0
2018/08/17	2044	07/02/2019			Bond Future	9.9706	89.1199	10.0282	88.6448	0.578	0.0000	0.0000	108
2018/08/17	2044	07/02/2019	9.17	Call	Bond Future	924.0300	0.9240	821.2800	0.8213	(11.120)	0	0	0
2018/08/17	2044	07/02/2019	9.17	Put	Bond Future	7,996.3400	7.9963	8,368.6400	8.3686	4.656	0	0	0
2018/08/17	2044	07/02/2019	9.18	Call	Bond Future	945.3000	0.9453	840.8200	0.8408	(11.053)	0	0	0
2018/08/17	2044	07/02/2019	9.16	Call	Bond Future	903.0800	0.9031	802.0400	0.8020	(11.188)	0	0	0
2018/08/17	2044	07/02/2019	9.16	Put	Bond Future	8,069.6000	8.0696	8,443.6100	8.4436	4.635	0	0	0
2018/08/17	2044	02/05/2019	9.90	Call	Bond Future	3,683.8000	3.6838	3,448.6600	3.4487	(6.383)	0	0	0
2018/08/17	2044	02/05/2019			Bond Future	10.0380	90.6009	10.0971	90.1189	0.589	0.0000	0.0000	0
2018/08/17	2044	02/05/2019	9.90	Put	Bond Future	4,825.1900	4.8252	5,072.0100	5.0720	5.115	0	0	0
2018/08/17	2044	02/05/2019	9.91	Call	Bond Future	3,723.8600	3.7239	3,487.1700	3.4872	(6.356)	0	0	0
2018/08/17	2044	02/05/2019	9.92	Put	Bond Future	4,738.2100	4.7382	4,981.9400	4.9819	5.144	0	0	0
2018/08/17	2044	02/05/2019	9.91	Put	Bond Future	4,781.6800	4.7817	5,026.9500	5.0269	5.129	0	0	0
2018/08/17	2044	02/05/2019	9.92	Call	Bond Future	3,763.8200	3.7638	3,525.5900	3.5256	(6.329)	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
2018/08/17	2046	01/11/2018			Bond Future	116.3915	116.3915	116.6101	116.6101	0.188	0.0000	0.0000	11,966
2018/08/17	2046	07/02/2019			Bond Future	118.6629	118.6629	118.8855	118.8855	0.188	0.0000	0.0000	0
2018/08/17	2046	02/05/2019			Bond Future	118.9714	118.9714	119.1990	119.1990	0.191	0.0000	0.0000	0
2018/08/17	2050	01/11/2018			Bond Future	121.8333	121.8333	122.3425	122.3425	0.418	0.0000	0.0000	9,987
2018/08/17	2050	07/02/2019			Bond Future	122.4397	122.4397	122.9584	122.9584	0.424	0.0000	0.0000	0
2018/08/17	2050	02/05/2019			Bond Future	124.4969	124.4969	125.0255	125.0255	0.425	0.0000	0.0000	0
2018/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	AL37	01/11/2018			Index Future	590.4950	590.4950	589.3720	589.3720	(0.190)	0.0000	0.0000	0
2018/08/17	AL37	07/02/2019			Index Future	601.9090	601.9090	600.7610	600.7610	(0.191)	0.0000	0.0000	0
2018/08/17	AL37	02/05/2019			Index Future	611.9170	611.9170	610.7560	610.7560	(0.190)	0.0000	0.0000	0
2018/08/17	AL7T	01/11/2018			Index Future	684.1760	684.1760	681.8290	681.8290	(0.343)	0.0000	0.0000	0
2018/08/17	AL7T	07/02/2019			Index Future	697.4000	697.4000	695.0040	695.0040	(0.344)	0.0000	0.0000	0
2018/08/17	AL7T	02/05/2019			Index Future	708.9960	708.9960	706.5670	706.5670	(0.343)	0.0000	0.0000	0
2018/08/17	ALBI	01/11/2018			Index Future	620.7330	620.7330	618.3190	618.3190	(0.389)	0.0000	0.0000	863
2018/08/17	ALBI	07/02/2019			Index Future	632.7310	632.7310	630.2670	630.2670	(0.389)	0.0000	0.0000	0
2018/08/17	ALBI	02/05/2019			Index Future	643.2520	643.2520	640.7530	640.7530	(0.388)	0.0000	0.0000	0
2018/08/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	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
2018/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/17	ES33	01/11/2018			Bond Future	11.0606	75.3683	11.1212	75.0179	0.547	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
2018/08/17	ES33	07/02/2019			Bond Future	11.1952	76.8249	11.2582	76.4674	0.563	0.0000	0.0000	0
2018/08/17	ES33	02/05/2019			Bond Future	11.3104	74.3124	11.3754	73.9498	0.575	0.0000	0.0000	0
2018/08/17	ES42	01/11/2018			Bond Future	11.2624	77.6202	11.3179	77.2555	0.492	0.0000	0.0000	7,957
2018/08/17	ES42	07/02/2019			Bond Future	11.3884	79.1202	11.4461	78.7481	0.506	0.0000	0.0000	0
2018/08/17	ES42	02/05/2019			Bond Future	11.5015	76.1752	11.5611	75.7977	0.518	0.0000	0.0000	0
2018/08/17	GOVI	01/11/2018	653.50	Put	GOVI	378,290.0000	37.8290	404,540.0000	40.4540	6.939	0	0	0
2018/08/17	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	01/11/2018			GOVI	615.6710	615.6710	613.0460	613.0460	(0.426)	0.0000	0.0000	466
2018/08/17	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	01/11/2018	653.49	Put	GOVI	378,190.0000	37.8190	404,440.0000	40.4440	6.941	0	0	0
2018/08/17	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	01/11/2018	653.51	Put	GOVI	378,390.0000	37.8390	404,640.0000	40.4640	6.937	0	0	0
2018/08/17	GOVI	07/02/2019	666.53	Put	GOVI	389,590.0000	38.9590	416,380.0000	41.6380	6.876	0	0	0
2018/08/17	GOVI	07/02/2019			GOVI	627.5710	627.5710	624.8920	624.8920	(0.427)	0.0000	0.0000	0
2018/08/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	07/02/2019	666.52	Put	GOVI	389,490.0000	38.9490	416,280.0000	41.6280	6.878	0	0	0
2018/08/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	07/02/2019	666.51	Put	GOVI	389,390.0000	38.9390	416,180.0000	41.6180	6.880	0	0	0
2018/08/17	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	02/05/2019	647.88	Put	GOVI	98,740.0000	9.8740	125,910.0000	12.5910	27.517	0	0	0
2018/08/17	GOVI	02/05/2019	647.86	Put	GOVI	98,540.0000	9.8540	125,710.0000	12.5710	27.573	0	0	0
2018/08/17	GOVI	02/05/2019			GOVI	638.0060	638.0060	635.2890	635.2890	(0.426)	0.0000	0.0000	0
2018/08/17	GOVI	02/05/2019	647.87	Put	GOVI	98,640.0000	9.8640	125,810.0000	12.5810	27.545	0	0	0
2018/08/17	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/17	IGOV	01/11/2018			Index Future	253.5570	253.5570	253.6620	253.6620	0.041	0.0000	0.0000	742
2018/08/17	IGOV	07/02/2019			Index Future	258.5050	258.5050	258.6120	258.6120	0.041	0.0000	0.0000	0
2018/08/17	IGOV	02/05/2019			Index Future	262.8500	262.8500	262.9600	262.9600	0.042	0.0000	0.0000	0
2018/08/17	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/17	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2500	102.2500	0.000	0.0000	0.0000	0
2018/08/17	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	99.6500	99.6500	0.020	0.0000	0.0000	0
2018/08/17	IS01	20/06/2019			Interest Rate Swap	102.1200	102.1200	102.1500	102.1500	0.029	0.0000	0.0000	0
2018/08/17	IS01	19/09/2019			Interest Rate Swap	100.1100	100.1100	100.1600	100.1600	0.050	0.0000	0.0000	0
2018/08/17	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/17	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9200	98.9200	0.010	0.0000	0.0000	0
2018/08/17	IS02	15/03/2019			Interest Rate Swap	99.3600	99.3600	99.3800	99.3800	0.020	0.0000	0.0000	0
2018/08/17	IS02	21/06/2019			Interest Rate Swap	99.8600	99.8600	99.8900	99.8900	0.030	0.0000	0.0000	0
2018/08/17	IS02	20/09/2019			Interest Rate Swap	102.1100	102.1100	102.1600	102.1600	0.049	0.0000	0.0000	0
2018/08/17	IS02	20/12/2019			Interest Rate Swap	103.1800	103.1800	103.2500	103.2500	0.068	0.0000	0.0000	0
2018/08/17	IS02	23/03/2020			Interest Rate Swap	99.3500	99.3500	99.4300	99.4300	0.081	0.0000	0.0000	0

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2018/08/17	IS02	22/06/2020			Interest Rate Swap	103.0400	103.0400	103.1400	103.1400	0.097	0.0000	0.0000	0
2018/08/17	IS02	21/09/2020			Interest Rate Swap	100.1700	100.1700	100.2900	100.2900	0.120	0.0000	0.0000	0
2018/08/17	IS05	17/12/2020			Interest Rate Swap	97.1000	97.1000	97.2400	97.2400	0.144	0.0000	0.0000	0
2018/08/17	IS05	16/03/2021			Interest Rate Swap	96.4100	96.4100	96.5600	96.5600	0.156	0.0000	0.0000	0
2018/08/17	IS05	15/06/2021			Interest Rate Swap	95.6800	95.6800	95.8500	95.8500	0.178	0.0000	0.0000	0
2018/08/17	IS05	21/09/2021			Interest Rate Swap	95.9400	95.9400	96.1300	96.1300	0.198	0.0000	0.0000	0
2018/08/17	IS05	21/12/2021			Interest Rate Swap	98.2000	98.2000	98.4000	98.4000	0.204	0.0000	0.0000	51
2018/08/17	IS05	15/03/2022			Interest Rate Swap	98.3800	98.3800	98.6000	98.6000	0.224	0.0000	0.0000	0
2018/08/17	IS05	21/06/2022			Interest Rate Swap	99.6500	99.6500	99.8800	99.8800	0.231	0.0000	0.0000	0
2018/08/17	IS05	20/09/2022			Interest Rate Swap	103.6200	103.6200	103.8600	103.8600	0.232	0.0000	0.0000	0
2018/08/17	IS05	20/12/2022			Interest Rate Swap	104.9300	104.9300	105.1800	105.1800	0.238	0.0000	0.0000	0
2018/08/17	IS05	22/03/2023			Interest Rate Swap	98.4300	98.4300	98.7000	98.7000	0.274	0.0000	0.0000	0
2018/08/17	IS05	20/06/2023			Interest Rate Swap	104.5000	104.5000	104.7700	104.7700	0.258	0.0000	0.0000	0
2018/08/17	IS05	19/09/2023			Interest Rate Swap	100.0900	100.0900	100.3700	100.3700	0.280	0.0000	0.0000	0
2018/08/17	IS10	17/12/2025			Interest Rate Swap	97.1600	97.1600	97.5400	97.5400	0.391	0.0000	0.0000	0
2018/08/17	IS10	16/03/2026			Interest Rate Swap	94.2300	94.2300	94.6200	94.6200	0.414	0.0000	0.0000	0
2018/08/17	IS10	15/06/2026			Interest Rate Swap	93.0200	93.0200	93.4200	93.4200	0.430	0.0000	0.0000	0
2018/08/17	IS10	21/09/2026			Interest Rate Swap	95.2000	95.2000	95.6000	95.6000	0.420	0.0000	0.0000	0
2018/08/17	IS10	21/12/2026			Interest Rate Swap	98.9600	98.9600	99.3600	99.3600	0.404	0.0000	0.0000	0
2018/08/17	IS10	15/03/2027			Interest Rate Swap	97.5700	97.5700	97.9700	97.9700	0.410	0.0000	0.0000	0
2018/08/17	IS10	21/06/2027			Interest Rate Swap	99.6400	99.6400	100.0500	100.0500	0.411	0.0000	0.0000	0
2018/08/17	IS10	20/09/2027			Interest Rate Swap	105.0600	105.0600	105.4500	105.4500	0.371	0.0000	0.0000	0
2018/08/17	IS10	20/12/2027			Interest Rate Swap	105.4300	105.4300	105.8300	105.8300	0.379	0.0000	0.0000	0
2018/08/17	IS10	22/03/2028			Interest Rate Swap	99.0700	99.0700	99.4800	99.4800	0.414	0.0000	0.0000	0
2018/08/17	IS10	20/06/2028			Interest Rate Swap	106.1800	106.1800	106.5800	106.5800	0.377	0.0000	0.0000	0
2018/08/17	IS10	19/09/2028			Interest Rate Swap	99.8600	99.8600	100.2800	100.2800	0.421	0.0000	0.0000	0
2018/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/17	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/17	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/17	R023	01/11/2018	10.58	Call	Bond Future	7,009.1400	7.0091	6,808.8100	6.8088	(2.858)	0	0	0
2018/08/17	R023	01/11/2018	10.57	Put	Bond Future	0.4800	0.0005	0.6100	0.0006	27.083	0	0	0
2018/08/17	R023	01/11/2018			Bond Future	8.4823	98.8149	8.5397	98.6145	0.677	0.0000	0.0000	38,294
2018/08/17	R023	01/11/2018	10.59	Call	Bond Future	7,041.0200	7.0410	6,840.6800	6.8407	(2.845)	0	0	0
2018/08/17	R023	01/11/2018	10.59	Put	Bond Future	0.4300	0.0004	0.5500	0.0006	27.907	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
2018/08/17	R023	01/11/2018	10.58	Put	Bond Future	0.4500	0.0005	0.5800	0.0006	28.889	0	0	0
2018/08/17	R023	01/11/2018	10.57	Call	Bond Future	6,977.2600	6.9773	6,776.9300	6.7769	(2.871)	0	0	0
2018/08/17	R023	07/02/2019	10.59	Call	Bond Future	6,401.1600	6.4012	6,203.1500	6.2032	(3.093)	0	0	0
2018/08/17	R023	07/02/2019			Bond Future	8.5844	100.7248	8.6465	100.5201	0.724	0.0000	0.0000	0
2018/08/17	R023	07/02/2019	10.57	Call	Bond Future	6,342.7200	6.3427	6,144.9800	6.1450	(3.118)	0	0	0
2018/08/17	R023	07/02/2019	10.57	Put	Bond Future	52.9400	0.0529	59.8800	0.0599	13.109	0	0	0
2018/08/17	R023	07/02/2019	10.59	Put	Bond Future	50.6100	0.0506	57.2800	0.0573	13.179	0	0	0
2018/08/17	R023	07/02/2019	10.58	Call	Bond Future	6,371.9300	6.3719	6,174.0600	6.1741	(3.105)	0	0	0
2018/08/17	R023	07/02/2019	10.58	Put	Bond Future	51.7600	0.0518	58.5700	0.0586	13.157	0	0	0
2018/08/17	R023	02/05/2019	8.45	Call	Bond Future	985.4200	0.9854	898.2000	0.8982	(8.851)	0	0	0
2018/08/17	R023	02/05/2019	8.44	Put	Bond Future	1,699.5200	1.6995	1,820.1800	1.8202	7.100	0	0	0
2018/08/17	R023	02/05/2019			Bond Future	8.6719	98.4718	8.7380	98.2648	0.763	0.0000	0.0000	0
2018/08/17	R023	02/05/2019	8.46	Call	Bond Future	1,001.6600	1.0017	913.6100	0.9136	(8.790)	0	0	0
2018/08/17	R023	02/05/2019	8.46	Put	Bond Future	1,668.6300	1.6686	1,787.6200	1.7876	7.131	0	0	0
2018/08/17	R023	02/05/2019	8.45	Put	Bond Future	1,684.0100	1.6840	1,803.8300	1.8038	7.115	0	0	0
2018/08/17	R023	02/05/2019	8.44	Call	Bond Future	969.3100	0.9693	882.9300	0.8829	(8.911)	0	0	0
2018/08/17	R035	01/11/2018	8.93	Call	Bond Future	162.4100	0.1624	124.2900	0.1243	(23.471)	0	0	0
2018/08/17	R035	01/11/2018	8.92	Put	Bond Future	6,798.7800	6.7988	7,227.0900	7.2271	6.300	0	0	0
2018/08/17	R035	01/11/2018			Bond Future	9.7433	94.5936	9.8042	94.1285	0.625	0.0000	0.0000	71,191
2018/08/17	R035	01/11/2018	8.94	Call	Bond Future	169.7000	0.1697	130.1800	0.1302	(23.288)	0	0	0
2018/08/17	R035	01/11/2018	8.94	Put	Bond Future	6,643.6100	6.6436	7,069.1300	7.0691	6.405	0	0	0
2018/08/17	R035	01/11/2018	8.93	Put	Bond Future	6,721.0600	6.7211	7,147.9800	7.1480	6.352	0	0	0
2018/08/17	R035	01/11/2018	8.92	Call	Bond Future	155.2900	0.1553	118.5600	0.1186	(23.653)	0	0	0
2018/08/17	R035	07/02/2019	8.98	Call	Bond Future	781.5300	0.7815	686.2200	0.6862	(12.195)	0	0	0
2018/08/17	R035	07/02/2019			Bond Future	9.8277	96.4220	9.8910	95.9475	0.643	0.0000	0.0000	298
2018/08/17	R035	07/02/2019	8.96	Call	Bond Future	746.2300	0.7462	654.1400	0.6541	(12.341)	0	0	0
2018/08/17	R035	07/02/2019	8.96	Put	Bond Future	7,645.4400	7.6454	8,027.8300	8.0278	5.002	0	0	0
2018/08/17	R035	07/02/2019	8.98	Put	Bond Future	7,513.2900	7.5133	7,892.4600	7.8925	5.047	0	0	0
2018/08/17	R035	07/02/2019	8.97	Call	Bond Future	763.6500	0.7636	669.9700	0.6700	(12.267)	0	0	0
2018/08/17	R035	07/02/2019	8.97	Put	Bond Future	7,579.0800	7.5791	7,959.8800	7.9599	5.024	0	0	0
2018/08/17	R035	02/05/2019	9.74	Put	Bond Future	4,384.9400	4.3849	4,637.7200	4.6377	5.765	0	0	0
2018/08/17	R035	02/05/2019			Bond Future	9.8974	93.5272	9.9623	93.0459	0.657	0.0000	0.0000	0
2018/08/17	R035	02/05/2019	9.74	Call	Bond Future	3,204.0400	3.2040	2,975.5500	2.9756	(7.131)	0	0	0
2018/08/17	R035	02/05/2019	9.75	Call	Bond Future	3,240.2000	3.2402	3,010.1400	3.0101	(7.100)	0	0	0
2018/08/17	R035	02/05/2019	9.75	Put	Bond Future	4,345.3800	4.3454	4,596.5900	4.5966	5.781	0	0	0
2018/08/17	R035	02/05/2019	9.73	Call	Bond Future	3,168.0800	3.1681	2,941.1600	2.9412	(7.163)	0	0	0
2018/08/17	R035	02/05/2019	9.73	Put	Bond Future	4,424.7900	4.4248	4,679.1400	4.6791	5.748	0	0	0
2018/08/17	R186	01/11/2018	8.54	Put	Bond Future	3,475.1500	3.4751	3,767.1800	3.7672	8.403	0	0	0
2018/08/17	R186	01/11/2018	8.90	Call	Bond Future	1,085.0000	1.0850	931.6300	0.9316	(14.135)	0	0	0
2018/08/17	R186	01/11/2018	9.14	Call	Bond Future	1,805.1000	1.8051	1,595.3100	1.5953	(11.622)	0	0	0
2018/08/17	R186	01/11/2018	7.96	Put	Bond Future	6,784.5900	6.7846	7,141.3800	7.1414	5.259	0	0	0
2018/08/17	R186	01/11/2018			Bond Future	9.0467	112.1723	9.1082	111.8059	0.680	0.0000	0.0000	65,529
2018/08/17	R186	01/11/2018	8.53	Call	Bond Future	380.3900	0.3804	307.9400	0.3079	(19.046)	0	0	0
2018/08/17	R186	01/11/2018	8.53	Put	Bond Future	3,524.0600	3.5241	3,817.9900	3.8180	8.341	0	0	0
2018/08/17	R186	01/11/2018	8.46	Put	Bond Future	3,876.1000	3.8761	4,182.5300	4.1825	7.906	0	0	0
2018/08/17	R186	01/11/2018	8.46	Call	Bond Future	297.4200	0.2974	237.4700	0.2375	(20.157)	0	0	5,000

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2018/08/17	R186	01/11/2018	8.54	Call	Bond Future	393.4400	0.3934	319.0900	0.3191	(18.897)	0	0	0
2018/08/17	R186	01/11/2018	8.90	Put	Bond Future	1,965.7400	1.9657	2,178.7500	2.1788	10.836	0	0	2,500
2018/08/17	R186	01/11/2018	9.14	Put	Bond Future	1,250.1000	1.2501	1,406.6900	1.4067	12.526	0	0	5,000
2018/08/17	R186	01/11/2018	7.96	Call	Bond Future	33.4000	0.0334	23.8100	0.0238	(28.713)	0	0	5,000
2018/08/17	R186	01/11/2018	8.52	Call	Bond Future	367.6700	0.3677	297.0700	0.2971	(19.202)	0	0	0
2018/08/17	R186	01/11/2018	8.52	Put	Bond Future	3,573.3500	3.5733	3,869.1300	3.8691	8.277	0	0	0
2018/08/17	R186	07/02/2019	8.20	Call	Bond Future	351.6500	0.3516	298.9900	0.2990	(14.975)	0	0	0
2018/08/17	R186	07/02/2019	8.21	Put	Bond Future	5,898.1600	5.8982	6,218.4400	6.2184	5.430	0	0	0
2018/08/17	R186	07/02/2019			Bond Future	9.1356	109.0352	9.2003	108.6613	0.709	0.0000	0.0000	719
2018/08/17	R186	07/02/2019	8.20	Put	Bond Future	5,951.7900	5.9518	6,273.0700	6.2731	5.398	0	0	0
2018/08/17	R186	07/02/2019	8.30	Put	Bond Future	0.0000	0.0000	5,743.2600	5.7433	100.000	0	0	0
2018/08/17	R186	07/02/2019	8.21	Call	Bond Future	359.8500	0.3598	306.1900	0.3062	(14.912)	0	0	0
2018/08/17	R186	07/02/2019	8.22	Call	Bond Future	368.1900	0.3682	313.5300	0.3135	(14.846)	0	0	0
2018/08/17	R186	07/02/2019	8.22	Put	Bond Future	5,844.7100	5.8447	6,163.9900	6.1640	5.463	0	0	0
2018/08/17	R186	07/02/2019	8.30	Call	Bond Future	0.0000	0.0000	385.5600	0.3856	100.000	0	0	210
2018/08/17	R186	02/05/2019	9.01	Put	Bond Future	3,278.6000	3.2786	3,489.4900	3.4895	6.432	0	0	0
2018/08/17	R186	02/05/2019	9.02	Call	Bond Future	2,132.2800	2.1323	1,962.9000	1.9629	(7.944)	0	0	0
2018/08/17	R186	02/05/2019			Bond Future	9.2168	110.8474	9.2843	110.4685	0.731	0.0000	0.0000	0
2018/08/17	R186	02/05/2019	9.03	Call	Bond Future	2,159.7800	2.1598	1,989.0600	1.9891	(7.905)	0	0	0
2018/08/17	R186	02/05/2019	9.03	Put	Bond Future	3,219.1900	3.2192	3,427.4100	3.4274	6.468	0	0	0
2018/08/17	R186	02/05/2019	9.01	Call	Bond Future	2,104.9800	2.1050	1,936.9300	1.9369	(7.983)	0	0	0
2018/08/17	R186	02/05/2019	9.02	Put	Bond Future	3,248.7800	3.2488	3,458.3400	3.4583	6.450	0	0	0
2018/08/17	R197	01/11/2018			Bond Future	302.0009	302.0009	301.6352	301.6352	(0.121)	0.0000	0.0000	2,350
2018/08/17	R197	07/02/2019			Bond Future	300.5438	300.5438	300.1704	300.1704	(0.124)	0.0000	0.0000	0
2018/08/17	R197	02/05/2019			Bond Future	305.5936	305.5936	305.2163	305.2163	(0.123)	0.0000	0.0000	0
2018/08/17	R202	01/11/2018			Bond Future	235.0124	235.0124	234.9995	234.9995	(0.005)	0.0000	0.0000	10,129
2018/08/17	R202	07/02/2019			Bond Future	235.6943	235.6943	235.6810	235.6810	(0.006)	0.0000	0.0000	0
2018/08/17	R202	02/05/2019			Bond Future	239.6549	239.6549	239.6430	239.6430	(0.005)	0.0000	0.0000	0
2018/08/17	R207	01/11/2018	6.76	Put	Bond Future	1,083.1200	1.0831	1,121.1100	1.1211	3.507	0	0	0
2018/08/17	R207	01/11/2018			Bond Future	7.7213	101.7033	7.7561	101.6646	0.450	0.0000	0.0000	19,555
2018/08/17	R207	01/11/2018	6.75	Call	Bond Future	3.2300	0.0032	2.4900	0.0025	(22.910)	0	0	0
2018/08/17	R207	01/11/2018	6.75	Put	Bond Future	1,094.3600	1.0944	1,132.3700	1.1324	3.473	0	0	0
2018/08/17	R207	01/11/2018	6.76	Call	Bond Future	3.3100	0.0033	2.5500	0.0026	(22.961)	0	0	0
2018/08/17	R207	01/11/2018	6.74	Call	Bond Future	3.0400	0.0030	2.3400	0.0023	(23.026)	0	0	0
2018/08/17	R207	01/11/2018	6.74	Put	Bond Future	1,105.4900	1.1055	1,143.5400	1.1435	3.442	0	0	0
2018/08/17	R207	07/02/2019	6.52	Call	Bond Future	1.6400	0.0016	1.2600	0.0013	(23.171)	0	0	0
2018/08/17	R207	07/02/2019	6.51	Put	Bond Future	1,183.1700	1.1832	1,222.7300	1.2227	3.344	0	0	0
2018/08/17	R207	07/02/2019			Bond Future	7.8540	100.0240	7.8999	99.9841	0.584	0.0000	0.0000	0
2018/08/17	R207	07/02/2019	6.53	Call	Bond Future	1.7300	0.0017	1.3300	0.0013	(23.121)	0	0	0
2018/08/17	R207	07/02/2019	6.53	Put	Bond Future	1,165.6000	1.1656	1,205.1200	1.2051	3.391	0	0	0
2018/08/17	R207	07/02/2019	6.52	Put	Bond Future	1,174.3800	1.1744	1,213.9200	1.2139	3.367	0	0	0
2018/08/17	R207	07/02/2019	6.51	Call	Bond Future	1.5600	0.0016	1.2000	0.0012	(23.077)	0	0	0
2018/08/17	R207	02/05/2019	7.63	Call	Bond Future	78.1000	0.0781	67.6500	0.0676	(13.380)	0	0	0
2018/08/17	R207	02/05/2019			Bond Future	8.0690	101.6865	8.1291	101.6470	0.745	0.0000	0.0000	0
2018/08/17	R207	02/05/2019	7.61	Call	Bond Future	73.7600	0.0738	63.7200	0.0637	(13.612)	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
2018/08/17	R207	02/05/2019	7.61	Put	Bond Future	376.5300	0.3765	406.0000	0.4060	7.827	0	0	0
2018/08/17	R207	02/05/2019	7.63	Put	Bond Future	367.6400	0.3676	396.7000	0.3967	7.904	0	0	0
2018/08/17	R207	02/05/2019	7.62	Call	Bond Future	75.7800	0.0758	65.5400	0.0655	(13.513)	0	0	0
2018/08/17	R207	02/05/2019	7.62	Put	Bond Future	371.9300	0.3719	401.2000	0.4012	7.870	0	0	0
2018/08/17	R208	01/11/2018	7.11	Put	Bond Future	1,980.2000	1.9802	2,045.4700	2.0455	3.296	0	0	0
2018/08/17	R208	01/11/2018			Bond Future	8.0328	97.9267	8.0649	97.8592	0.399	0.0000	0.0000	28,717
2018/08/17	R208	01/11/2018	7.11	Call	Bond Future	11.4300	0.0114	9.2300	0.0092	(19.248)	0	0	0
2018/08/17	R208	01/11/2018	7.12	Call	Bond Future	12.0500	0.0121	9.7500	0.0098	(19.087)	0	0	0
2018/08/17	R208	01/11/2018	7.10	Put	Bond Future	2,001.2100	2.0012	2,066.5800	2.0666	3.267	0	0	0
2018/08/17	R208	01/11/2018	7.12	Put	Bond Future	1,959.2200	1.9592	2,024.3900	2.0244	3.326	0	0	0
2018/08/17	R208	01/11/2018	7.10	Call	Bond Future	10.8300	0.0108	8.7300	0.0087	(19.391)	0	0	0
2018/08/17	R208	07/02/2019	7.07	Call	Bond Future	27.1100	0.0271	23.3700	0.0234	(13.796)	0	0	0
2018/08/17	R208	07/02/2019	7.08	Put	Bond Future	2,059.2000	2.0592	2,124.5400	2.1245	3.173	0	0	0
2018/08/17	R208	07/02/2019	7.06	Put	Bond Future	2,096.0000	2.0960	2,161.5700	2.1616	3.128	0	0	0
2018/08/17	R208	07/02/2019			Bond Future	8.1418	99.8193	8.1785	99.7501	0.450	0.0000	0.0000	0
2018/08/17	R208	07/02/2019	7.07	Put	Bond Future	2,077.5800	2.0776	2,143.0400	2.1430	3.151	0	0	0
2018/08/17	R208	07/02/2019	7.08	Call	Bond Future	28.1100	0.0281	24.2500	0.0242	(13.732)	0	0	0
2018/08/17	R208	07/02/2019	7.06	Call	Bond Future	26.1400	0.0261	22.5100	0.0225	(13.887)	0	0	0
2018/08/17	R208	02/05/2019	8.03	Put	Bond Future	858.7200	0.8587	898.8700	0.8989	4.676	0	0	0
2018/08/17	R208	02/05/2019	8.02	Call	Bond Future	471.2200	0.4712	442.3700	0.4424	(6.122)	0	0	0
2018/08/17	R208	02/05/2019			Bond Future	8.2530	98.0789	8.2938	98.0096	0.495	0.0000	0.0000	0
2018/08/17	R208	02/05/2019	8.03	Call	Bond Future	479.3700	0.4794	450.2300	0.4502	(6.079)	0	0	0
2018/08/17	R208	02/05/2019	8.02	Put	Bond Future	867.6300	0.8676	908.0700	0.9081	4.661	0	0	0
2018/08/17	R208	02/05/2019	8.04	Call	Bond Future	487.9200	0.4879	458.4700	0.4585	(6.036)	0	0	0
2018/08/17	R208	02/05/2019	8.04	Put	Bond Future	850.2200	0.8502	890.0600	0.8901	4.686	0	0	0
2018/08/17	R209	01/11/2018	1,016.00	Call	Bond Future	70,974.0700	70.9741	70,580.7200	70.5807	(0.554)	0	0	0
2018/08/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	R209	01/11/2018	9.34	Put	Bond Future	3,179.6600	3.1797	3,455.5700	3.4556	8.677	0	0	0
2018/08/17	R209	01/11/2018	9.97	Call	Bond Future	2,743.4700	2.7435	2,479.5600	2.4796	(9.620)	0	0	0
2018/08/17	R209	01/11/2018	9.98	Put	Bond Future	1,037.5700	1.0376	1,165.0100	1.1650	12.283	0	0	2,000
2018/08/17	R209	01/11/2018	8.98	Call	Bond Future	212.9700	0.2130	167.2600	0.1673	(21.463)	0	0	0
2018/08/17	R209	01/11/2018	10.00	Call	Bond Future	2,869.9100	2.8699	2,600.0700	2.6001	(9.402)	0	0	0
2018/08/17	R209	01/11/2018	9.64	Call	Bond Future	1,528.5400	1.5285	1,338.6700	1.3387	(12.422)	0	0	2,000
2018/08/17	R209	01/11/2018	9.47	Call	Bond Future	1,046.4500	1.0464	897.8600	0.8979	(14.199)	0	0	0
2018/08/17	R209	01/11/2018	9.82	Call	Bond Future	2,148.2900	2.1483	1,916.3100	1.9163	(10.798)	0	0	0
2018/08/17	R209	01/11/2018			Bond Future	9.7060	71.8619	9.7668	71.4686	0.626	0.0000	0.0000	127,060
2018/08/17	R209	01/11/2018	1,016.01	Call	Bond Future	70,974.0700	70.9741	70,580.7200	70.5807	(0.554)	0	0	0
2018/08/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	R209	01/11/2018	8.89	Put	Bond Future	5,751.8400	5.7518	6,111.3700	6.1114	6.251	0	0	0
2018/08/17	R209	01/11/2018	8.89	Call	Bond Future	147.2900	0.1473	113.4700	0.1135	(22.962)	0	0	2,000
2018/08/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/17	R209	01/11/2018	1,015.99	Call	Bond Future	70,974.0600	70.9741	70,580.7100	70.5807	(0.554)	0	0	0
2018/08/17	R209	01/11/2018	9.34	Call	Bond Future	742.6000	0.7426	625.1600	0.6252	(15.815)	0	0	0
2018/08/17	R209	01/11/2018	9.97	Put	Bond Future	1,058.4100	1.0584	1,187.8500	1.1878	12.230	0	0	0
2018/08/17	R209	01/11/2018	9.98	Call	Bond Future	2,785.2900	2.7853	2,519.3800	2.5194	(9.547)	0	0	0
2018/08/17	R209	01/11/2018	8.98	Put	Bond Future	5,168.3700	5.1684	5,516.0100	5.5160	6.726	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
2018/08/17	R209	01/11/2018	10.00	Put	Bond Future	997.1400	0.9971	1,120.6500	1.1206	12.386	0	0	5,850
2018/08/17	R209	01/11/2018	9.64	Put	Bond Future	1,958.9900	1.9590	2,162.4700	2.1625	10.387	0	0	0
2018/08/17	R209	01/11/2018	9.47	Put	Bond Future	2,603.9700	2.6040	2,848.7300	2.8487	9.399	0	0	760
2018/08/17	R209	01/11/2018	9.82	Put	Bond Future	1,413.2000	1.4132	1,574.5700	1.5746	11.419	0	0	760
2018/08/17	R209	01/11/2018	9.49	Call	Bond Future	1,098.9300	1.0989	945.4400	0.9454	(13.967)	0	0	0
2018/08/17	R209	01/11/2018	9.94	Call	Bond Future	2,619.3800	2.6194	2,361.5500	2.3616	(9.843)	0	0	0
2018/08/17	R209	01/11/2018	9.94	Put	Bond Future	1,122.7900	1.1228	1,258.3100	1.2583	12.070	0	0	0
2018/08/17	R209	01/11/2018	10.57	Call	Bond Future	5,620.3400	5.6203	5,272.6500	5.2726	(6.186)	0	0	0
2018/08/17	R209	01/11/2018	10.57	Put	Bond Future	320.0500	0.3201	365.7100	0.3657	14.267	0	0	0
2018/08/17	R209	01/11/2018	9.84	Call	Bond Future	2,223.9400	2.2239	1,987.4900	1.9875	(10.632)	0	0	0
2018/08/17	R209	01/11/2018	9.84	Put	Bond Future	1,361.0800	1.3611	1,517.9800	1.5180	11.528	0	0	0
2018/08/17	R209	01/11/2018	8.99	Put	Bond Future	5,105.1800	5.1052	5,451.3600	5.4514	6.781	0	0	0
2018/08/17	R209	01/11/2018	8.99	Call	Bond Future	221.4200	0.2214	174.2500	0.1743	(21.303)	0	0	760
2018/08/17	R209	01/11/2018	9.49	Put	Bond Future	2,522.5000	2.5225	2,762.3600	2.7624	9.509	0	0	0
2018/08/17	R209	07/02/2019	8.97	Put	Bond Future	6,199.8800	6.1999	6,514.9000	6.5149	5.081	0	0	0
2018/08/17	R209	07/02/2019	10.20	Put	Bond Future	1,704.7300	1.7047	1,836.5000	1.8365	7.730	0	0	4,000
2018/08/17	R209	07/02/2019			Bond Future	9.7787	73.2507	9.8415	72.8495	0.643	0.0000	0.0000	340
2018/08/17	R209	07/02/2019	8.96	Call	Bond Future	707.5400	0.7075	622.7000	0.6227	(11.991)	0	0	0
2018/08/17	R209	07/02/2019	8.96	Put	Bond Future	6,255.4400	6.2554	6,571.8700	6.5719	5.058	0	0	0
2018/08/17	R209	07/02/2019	8.97	Call	Bond Future	723.5000	0.7235	637.2500	0.6373	(11.921)	0	0	0
2018/08/17	R209	07/02/2019	10.20	Call	Bond Future	4,332.2000	4.3322	4,062.7000	4.0627	(6.221)	0	0	0
2018/08/17	R209	07/02/2019	8.95	Call	Bond Future	691.8100	0.6918	608.3700	0.6084	(12.061)	0	0	0
2018/08/17	R209	07/02/2019	8.95	Put	Bond Future	6,311.3300	6.3113	6,629.1600	6.6292	5.036	0	0	0
2018/08/17	R209	07/02/2019	9.54	Put	Bond Future	3,562.5400	3.5625	3,789.4800	3.7895	6.370	0	0	0
2018/08/17	R209	07/02/2019	9.54	Call	Bond Future	2,007.4700	2.0075	1,833.1400	1.8331	(8.684)	0	0	4,000
2018/08/17	R209	07/02/2019	9.04	Put	Bond Future	5,819.9500	5.8200	6,124.9100	6.1249	5.240	0	0	0
2018/08/17	R209	07/02/2019	9.04	Call	Bond Future	841.5000	0.8415	745.1900	0.7452	(11.445)	0	0	4,000
2018/08/17	R209	02/05/2019	9.70	Put	Bond Future	3,774.8100	3.7748	3,984.5800	3.9846	5.557	0	0	0
2018/08/17	R209	02/05/2019			Bond Future	9.8420	71.3204	9.9064	70.9132	0.655	0.0000	0.0000	0
2018/08/17	R209	02/05/2019	9.69	Call	Bond Future	2,835.5300	2.8355	2,639.4400	2.6394	(6.915)	0	0	0
2018/08/17	R209	02/05/2019	9.69	Put	Bond Future	3,808.6600	3.8087	4,019.7200	4.0197	5.542	0	0	0
2018/08/17	R209	02/05/2019	9.70	Call	Bond Future	2,866.3200	2.8663	2,668.9400	2.6689	(6.886)	0	0	0
2018/08/17	R209	02/05/2019	9.68	Call	Bond Future	2,805.1300	2.8051	2,610.3400	2.6103	(6.944)	0	0	0
2018/08/17	R209	02/05/2019	9.68	Put	Bond Future	3,842.9900	3.8430	4,055.3500	4.0554	5.526	0	0	0
2018/08/17	R210	01/11/2018			Bond Future	185.0851	185.0851	185.0747	185.0747	(0.006)	0.0000	0.0000	2,149
2018/08/17	R210	07/02/2019			Bond Future	188.6970	188.6970	188.6861	188.6861	(0.006)	0.0000	0.0000	0
2018/08/17	R210	02/05/2019			Bond Future	189.3129	189.3129	189.3033	189.3033	(0.005)	0.0000	0.0000	0
2018/08/17	R212	01/11/2018			Bond Future	155.4990	155.4990	155.5397	155.5397	0.026	0.0000	0.0000	3,476
2018/08/17	R212	07/02/2019			Bond Future	156.3785	156.3785	156.4197	156.4197	0.026	0.0000	0.0000	0
2018/08/17	R212	02/05/2019			Bond Future	159.0060	159.0060	159.0492	159.0492	0.027	0.0000	0.0000	0
2018/08/17	R213	01/11/2018	8.65	Call	Bond Future	107.9200	0.1079	85.5600	0.0856	(20.719)	0	0	0
2018/08/17	R213	01/11/2018	8.64	Put	Bond Future	5,982.5000	5.9825	6,276.7800	6.2768	4.919	0	0	0
2018/08/17	R213	01/11/2018			Bond Future	9.5378	83.1156	9.5885	82.7998	0.531	0.0000	0.0000	32,893
2018/08/17	R213	01/11/2018	8.66	Call	Bond Future	112.6900	0.1127	89.5200	0.0895	(20.561)	0	0	0
2018/08/17	R213	01/11/2018	8.66	Put	Bond Future	5,854.8100	5.8548	6,147.4700	6.1475	4.999	0	0	0

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2018/08/17	R213	01/11/2018	8.65	Put	Bond Future	5,918.5400	5.9185	6,212.0100	6.2120	4.958	0	0	0
2018/08/17	R213	01/11/2018	8.64	Call	Bond Future	103.3100	0.1033	81.7600	0.0818	(20.860)	0	0	0
2018/08/17	R213	07/02/2019	8.68	Call	Bond Future	452.6200	0.4526	400.3500	0.4003	(11.548)	0	0	0
2018/08/17	R213	07/02/2019			Bond Future	9.6217	84.7221	9.6743	84.3998	0.548	0.0000	0.0000	112
2018/08/17	R213	07/02/2019	8.68	Put	Bond Future	6,515.9000	6.5159	6,785.9400	6.7859	4.144	0	0	0
2018/08/17	R213	07/02/2019	8.69	Call	Bond Future	462.3000	0.4623	409.1400	0.4091	(11.499)	0	0	0
2018/08/17	R213	07/02/2019	8.70	Put	Bond Future	6,400.4500	6.4004	6,668.7000	6.6687	4.191	0	0	0
2018/08/17	R213	07/02/2019	8.69	Put	Bond Future	6,458.0600	6.4581	6,727.2100	6.7272	4.168	0	0	0
2018/08/17	R213	07/02/2019	8.70	Call	Bond Future	472.1400	0.4721	418.0800	0.4181	(11.450)	0	0	0
2018/08/17	R213	02/05/2019	9.49	Call	Bond Future	2,449.2900	2.4493	2,298.1400	2.2981	(6.171)	0	0	0
2018/08/17	R213	02/05/2019	9.48	Put	Bond Future	3,708.6000	3.7086	3,885.3100	3.8853	4.765	0	0	0
2018/08/17	R213	02/05/2019			Bond Future	9.6910	82.5831	9.7452	82.2564	0.560	0.0000	0.0000	0
2018/08/17	R213	02/05/2019	9.50	Call	Bond Future	2,478.4500	2.4784	2,326.2100	2.3262	(6.143)	0	0	0
2018/08/17	R213	02/05/2019	9.50	Put	Bond Future	3,643.7100	3.6437	3,818.2300	3.8182	4.790	0	0	0
2018/08/17	R213	02/05/2019	9.49	Put	Bond Future	3,676.1700	3.6762	3,851.7800	3.8518	4.777	0	0	0
2018/08/17	R213	02/05/2019	9.48	Call	Bond Future	2,420.0300	2.4200	2,269.9800	2.2700	(6.200)	0	0	0
2018/08/17	R214	01/11/2018	8.99	Put	Bond Future	6,372.6900	6.3727	6,718.3000	6.7183	5.423	0	0	0
2018/08/17	R214	01/11/2018	8.98	Call	Bond Future	129.7500	0.1297	101.5100	0.1015	(21.765)	0	0	0
2018/08/17	R214	01/11/2018			Bond Future	9.8514	71.1443	9.9071	70.7694	0.565	0.0000	0.0000	28,498
2018/08/17	R214	01/11/2018	8.99	Call	Bond Future	135.6400	0.1356	106.3500	0.1063	(21.594)	0	0	0
2018/08/17	R214	01/11/2018	8.98	Put	Bond Future	6,444.3100	6.4443	6,790.9700	6.7910	5.379	0	0	0
2018/08/17	R214	01/11/2018	9.00	Call	Bond Future	141.7900	0.1418	111.4100	0.1114	(21.426)	0	0	0
2018/08/17	R214	01/11/2018	9.00	Put	Bond Future	6,301.4400	6.3014	6,645.9600	6.6460	5.467	0	0	0
2018/08/17	R214	07/02/2019	9.05	Put	Bond Future	6,911.5500	6.9115	7,219.9700	7.2200	4.462	0	0	0
2018/08/17	R214	07/02/2019			Bond Future	9.9261	72.5194	9.9836	72.1369	0.580	0.0000	0.0000	0
2018/08/17	R214	07/02/2019	9.04	Call	Bond Future	631.4500	0.6315	558.7300	0.5587	(11.516)	0	0	0
2018/08/17	R214	07/02/2019	9.04	Put	Bond Future	6,972.8700	6.9729	7,282.5900	7.2826	4.442	0	0	0
2018/08/17	R214	07/02/2019	9.05	Call	Bond Future	646.7300	0.6467	572.7100	0.5727	(11.445)	0	0	0
2018/08/17	R214	07/02/2019	9.03	Call	Bond Future	616.4000	0.6164	544.9900	0.5450	(11.585)	0	0	0
2018/08/17	R214	07/02/2019	9.03	Put	Bond Future	7,034.5400	7.0345	7,345.5700	7.3456	4.421	0	0	0
2018/08/17	R214	02/05/2019	9.87	Call	Bond Future	3,082.3000	3.0823	2,889.6400	2.8896	(6.251)	0	0	0
2018/08/17	R214	02/05/2019	9.85	Call	Bond Future	3,017.7700	3.0178	2,827.5700	2.8276	(6.303)	0	0	0
2018/08/17	R214	02/05/2019			Bond Future	9.9873	70.4308	10.0463	70.0428	0.591	0.0000	0.0000	0
2018/08/17	R214	02/05/2019	9.85	Put	Bond Future	3,934.6400	3.9346	4,132.4600	4.1325	5.028	0	0	0
2018/08/17	R214	02/05/2019	9.87	Put	Bond Future	3,864.4400	3.8644	4,059.8000	4.0598	5.055	0	0	0
2018/08/17	R214	02/05/2019	9.86	Call	Bond Future	3,049.9600	3.0500	2,858.5200	2.8585	(6.277)	0	0	0
2018/08/17	R214	02/05/2019	9.86	Put	Bond Future	3,899.4100	3.8994	4,095.9900	4.0960	5.041	0	0	0
2018/08/17	R248	01/11/2018	9.03	Call	Bond Future	138.8700	0.1389	106.8200	0.1068	(23.079)	0	0	0
2018/08/17	R248	01/11/2018			Bond Future	9.8821	90.8165	9.9378	90.3385	0.564	0.0000	0.0000	97,212
2018/08/17	R248	01/11/2018	9.01	Call	Bond Future	125.8300	0.1258	96.3200	0.0963	(23.452)	0	0	0
2018/08/17	R248	01/11/2018	9.01	Put	Bond Future	8,238.5600	8.2386	8,687.1100	8.6871	5.445	0	0	0
2018/08/17	R248	01/11/2018	9.03	Put	Bond Future	8,051.3900	8.0514	8,497.4000	8.4974	5.540	0	0	0
2018/08/17	R248	01/11/2018	9.02	Call	Bond Future	132.2500	0.1322	101.4800	0.1015	(23.267)	0	0	0
2018/08/17	R248	01/11/2018	9.02	Put	Bond Future	8,144.7900	8.1448	8,592.0800	8.5921	5.492	0	0	0
2018/08/17	R248	07/02/2019	9.06	Put	Bond Future	8,985.4600	8.9855	9,385.5800	9.3856	4.453	0	0	0
2018/08/17	R248	07/02/2019			Bond Future	9.9578	92.5719	10.0154	92.0842	0.579	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
2018/08/17	R248	07/02/2019	9.06	Call	Bond Future	737.6400	0.7376	650.0200	0.6500	(11.878)	0	0	0
2018/08/17	R248	07/02/2019	9.05	Put	Bond Future	9,066.3100	9.0663	9,468.0800	9.4681	4.431	0	0	0
2018/08/17	R248	07/02/2019	9.07	Call	Bond Future	756.2300	0.7562	666.9500	0.6669	(11.806)	0	0	0
2018/08/17	R248	07/02/2019	9.07	Put	Bond Future	8,904.9300	8.9049	9,303.3900	9.3034	4.475	0	0	0
2018/08/17	R248	07/02/2019	9.05	Call	Bond Future	719.2000	0.7192	633.2300	0.6332	(11.954)	0	0	0
2018/08/17	R248	02/05/2019	9.90	Put	Bond Future	4,860.0700	4.8601	5,110.3400	5.1103	5.150	0	0	0
2018/08/17	R248	02/05/2019			Bond Future	10.0198	89.6765	10.0790	89.1816	0.591	0.0000	0.0000	0
2018/08/17	R248	02/05/2019	9.90	Call	Bond Future	3,842.9000	3.8429	3,598.3200	3.5983	(6.364)	0	0	0
2018/08/17	R248	02/05/2019	9.91	Call	Bond Future	3,884.2500	3.8843	3,638.0800	3.6381	(6.338)	0	0	0
2018/08/17	R248	02/05/2019	9.89	Put	Bond Future	4,904.7500	4.9048	5,156.6100	5.1566	5.135	0	0	0
2018/08/17	R248	02/05/2019	9.91	Put	Bond Future	4,815.7400	4.8157	5,064.4200	5.0644	5.164	0	0	0
2018/08/17	R248	02/05/2019	9.89	Call	Bond Future	3,801.7500	3.8018	3,558.7600	3.5588	(6.392)	0	0	0

**Total** **886284**