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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2018 TO 21/08/2018

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
2018/08/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	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
2018/08/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	2025	01/11/2018			Bond Future	132.9666	132.9666	132.7610	132.7610	(0.155)	0.0000	0.0000	365
2018/08/21	2025	07/02/2019			Bond Future	134.1453	134.1453	133.9360	133.9360	(0.156)	0.0000	0.0000	0
2018/08/21	2025	02/05/2019			Bond Future	136.4001	136.4001	136.1855	136.1855	(0.157)	0.0000	0.0000	0
2018/08/21	2029	01/11/2018			Bond Future	99.4839	99.4839	99.4789	99.4789	(0.005)	0.0000	0.0000	1,600
2018/08/21	2029	07/02/2019			Bond Future	101.4240	101.4240	101.4190	101.4190	(0.005)	0.0000	0.0000	0
2018/08/21	2029	02/05/2019			Bond Future	102.0563	102.0563	102.0499	102.0499	(0.006)	0.0000	0.0000	0
2018/08/21	2030	01/11/2018	8.60	Call	Bond Future	89.0500	0.0890	98.4400	0.0984	10.545	0	0	0
2018/08/21	2030	01/11/2018	8.58	Put	Bond Future	6,090.5200	6.0905	5,897.5100	5.8975	(3.169)	0	0	0
2018/08/21	2030	01/11/2018			Bond Future	9.4863	91.9708	9.4546	92.1725	(0.334)	0.0000	0.0000	52,011
2018/08/21	2030	01/11/2018	8.60	Put	Bond Future	5,960.2200	5.9602	5,767.9700	5.7680	(3.226)	0	0	0
2018/08/21	2030	01/11/2018	8.58	Call	Bond Future	81.0000	0.0810	89.6300	0.0896	10.654	0	0	0
2018/08/21	2030	01/11/2018	8.59	Put	Bond Future	6,025.2600	6.0253	5,832.6200	5.8326	(3.197)	0	0	0
2018/08/21	2030	01/11/2018	8.59	Call	Bond Future	84.9500	0.0849	93.9500	0.0939	10.594	0	0	0
2018/08/21	2030	07/02/2019	8.62	Call	Bond Future	454.8500	0.4548	483.6700	0.4837	6.336	0	0	0
2018/08/21	2030	07/02/2019			Bond Future	9.5702	89.7377	9.5372	89.9432	(0.345)	0.0000	0.0000	167
2018/08/21	2030	07/02/2019	8.63	Call	Bond Future	466.6200	0.4666	496.0200	0.4960	6.301	0	0	0
2018/08/21	2030	07/02/2019	8.62	Put	Bond Future	6,635.1500	6.6351	6,458.4000	6.4584	(2.664)	0	0	0
2018/08/21	2030	07/02/2019	8.63	Put	Bond Future	6,578.9600	6.5790	6,402.7900	6.4028	(2.678)	0	0	0
2018/08/21	2030	07/02/2019	8.64	Call	Bond Future	478.4600	0.4785	508.4300	0.5084	6.264	0	0	0
2018/08/21	2030	07/02/2019	8.64	Put	Bond Future	6,522.8900	6.5229	6,347.2900	6.3473	(2.692)	0	0	0
2018/08/21	2030	07/02/2019	8.70	Put	Bond Future	6,192.9000	6.1929	6,020.9300	6.0209	(2.777)	0	0	0
2018/08/21	2030	07/02/2019	8.70	Call	Bond Future	554.5300	0.5545	588.1300	0.5881	6.059	0	0	920
2018/08/21	2030	07/02/2019	9.40	Put	Bond Future	3,105.0100	3.1050	2,985.3400	2.9853	(3.854)	0	0	0
2018/08/21	2030	07/02/2019	9.40	Call	Bond Future	2,038.0500	2.0381	2,123.9500	2.1240	4.215	0	0	920
2018/08/21	2030	02/05/2019	9.41	Call	Bond Future	2,314.3500	2.3144	2,400.9800	2.4010	3.743	0	0	0
2018/08/21	2030	02/05/2019			Bond Future	9.6479	91.2292	9.6139	91.4374	(0.353)	0.0000	0.0000	0
2018/08/21	2030	02/05/2019	9.39	Call	Bond Future	2,257.3600	2.2574	2,342.6200	2.3426	3.777	0	0	0
2018/08/21	2030	02/05/2019	9.39	Put	Bond Future	3,851.6100	3.8516	3,728.6500	3.7287	(3.192)	0	0	0
2018/08/21	2030	02/05/2019	9.41	Put	Bond Future	3,783.6300	3.7836	3,662.0400	3.6620	(3.214)	0	0	0
2018/08/21	2030	02/05/2019	9.40	Call	Bond Future	2,285.7600	2.2858	2,371.7100	2.3717	3.760	0	0	0
2018/08/21	2030	02/05/2019	9.40	Put	Bond Future	3,817.5000	3.8175	3,695.2300	3.6952	(3.203)	0	0	0
2018/08/21	2032	01/11/2018	8.77	Put	Bond Future	6,534.5700	6.5346	6,325.7800	6.3258	(3.195)	0	0	0
2018/08/21	2032	01/11/2018			Bond Future	9.6636	90.3256	9.6319	90.5439	(0.328)	0.0000	0.0000	38,867
2018/08/21	2032	01/11/2018	8.76	Call	Bond Future	83.4500	0.0835	92.5200	0.0925	10.869	0	0	0
2018/08/21	2032	01/11/2018	8.76	Put	Bond Future	6,606.0500	6.6061	6,396.8500	6.3968	(3.167)	0	0	0
2018/08/21	2032	01/11/2018	8.77	Call	Bond Future	87.7400	0.0877	97.2200	0.0972	10.805	0	0	0
2018/08/21	2032	01/11/2018	8.75	Call	Bond Future	79.3200	0.0793	88.0000	0.0880	10.943	0	0	0
2018/08/21	2032	01/11/2018	8.75	Put	Bond Future	6,677.7700	6.6778	6,468.1800	6.4682	(3.139)	0	0	0
2018/08/21	2032	07/02/2019	8.81	Call	Bond Future	536.5300	0.5365	569.2900	0.5693	6.106	0	0	0

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2018/08/21	2032	07/02/2019	8.80	Put	Bond Future	7,263.4100	7.2634	7,072.9300	7.0729	(2.622)	0	0	0
2018/08/21	2032	07/02/2019			Bond Future	9.7492	92.0700	9.7163	92.2926	(0.338)	0.0000	0.0000	456
2018/08/21	2032	07/02/2019	8.82	Call	Bond Future	550.0100	0.5500	583.4100	0.5834	6.073	0	0	0
2018/08/21	2032	07/02/2019	8.82	Put	Bond Future	7,141.0500	7.1411	6,951.8500	6.9518	(2.649)	0	0	0
2018/08/21	2032	07/02/2019	8.81	Put	Bond Future	7,202.1500	7.2022	7,012.3100	7.0123	(2.636)	0	0	0
2018/08/21	2032	07/02/2019	8.80	Call	Bond Future	523.1300	0.5231	555.2500	0.5552	6.140	0	0	0
2018/08/21	2032	02/05/2019	9.61	Call	Bond Future	2,723.8100	2.7238	2,820.2000	2.8202	3.539	0	0	0
2018/08/21	2032	02/05/2019	9.62	Put	Bond Future	4,125.3800	4.1254	3,997.0500	3.9970	(3.111)	0	0	0
2018/08/21	2032	02/05/2019			Bond Future	9.8242	89.4453	9.7903	89.6707	(0.345)	0.0000	0.0000	0
2018/08/21	2032	02/05/2019	9.61	Put	Bond Future	4,162.0700	4.1621	4,033.0200	4.0330	(3.101)	0	0	0
2018/08/21	2032	02/05/2019	9.62	Call	Bond Future	2,755.0100	2.7550	2,852.1200	2.8521	3.525	0	0	0
2018/08/21	2032	02/05/2019	9.63	Call	Bond Future	2,786.4000	2.7864	2,884.2100	2.8842	3.510	0	0	0
2018/08/21	2032	02/05/2019	9.63	Put	Bond Future	4,088.9600	4.0890	3,961.3300	3.9613	(3.121)	0	0	0
2018/08/21	2033	01/11/2018			Bond Future	102.4862	102.4862	101.8470	101.8470	(0.624)	0.0000	0.0000	5,770
2018/08/21	2033	07/02/2019			Bond Future	104.4849	104.4849	103.8334	103.8334	(0.624)	0.0000	0.0000	0
2018/08/21	2033	02/05/2019			Bond Future	105.0966	105.0966	104.4327	104.4327	(0.632)	0.0000	0.0000	0
2018/08/21	2037	01/11/2018	9.03	Call	Bond Future	159.2100	0.1592	168.0100	0.1680	5.527	0	0	0
2018/08/21	2037	01/11/2018			Bond Future	9.8435	90.9566	9.8222	91.1201	(0.216)	0.0000	0.0000	49,471
2018/08/21	2037	01/11/2018	9.01	Call	Bond Future	144.2700	0.1443	152.3400	0.1523	5.594	0	0	0
2018/08/21	2037	01/11/2018	9.01	Put	Bond Future	6,902.4900	6.9025	6,747.0600	6.7471	(2.252)	0	0	0
2018/08/21	2037	01/11/2018	9.03	Put	Bond Future	6,746.2300	6.7462	6,591.5300	6.5915	(2.293)	0	0	0
2018/08/21	2037	01/11/2018	9.02	Call	Bond Future	151.5700	0.1516	160.0000	0.1600	5.562	0	0	0
2018/08/21	2037	01/11/2018	9.02	Put	Bond Future	6,824.1300	6.8241	6,669.0600	6.6691	(2.272)	0	0	0
2018/08/21	2037	07/02/2019	9.06	Put	Bond Future	7,599.3200	7.5993	7,458.4200	7.4584	(1.854)	0	0	0
2018/08/21	2037	07/02/2019	9.05	Call	Bond Future	682.9000	0.6829	708.2700	0.7083	3.715	0	0	0
2018/08/21	2037	07/02/2019			Bond Future	9.9228	88.4533	9.9008	88.6200	(0.222)	0.0000	0.0000	650
2018/08/21	2037	07/02/2019	9.06	Call	Bond Future	699.6800	0.6997	725.5500	0.7256	3.697	0	0	0
2018/08/21	2037	07/02/2019	9.05	Put	Bond Future	7,667.2500	7.6673	7,525.8500	7.5259	(1.844)	0	0	0
2018/08/21	2037	07/02/2019	9.07	Call	Bond Future	716.9000	0.7169	743.2700	0.7433	3.678	0	0	0
2018/08/21	2037	07/02/2019	9.07	Put	Bond Future	7,531.9500	7.5320	7,391.5500	7.3915	(1.864)	0	0	0
2018/08/21	2037	02/05/2019	9.81	Put	Bond Future	4,535.3300	4.5353	4,437.8700	4.4379	(2.149)	0	0	0
2018/08/21	2037	02/05/2019			Bond Future	9.9950	89.9234	9.9724	90.0921	(0.226)	0.0000	0.0000	0
2018/08/21	2037	02/05/2019	9.80	Call	Bond Future	3,105.3500	3.1054	3,176.0600	3.1761	2.277	0	0	0
2018/08/21	2037	02/05/2019	9.80	Put	Bond Future	4,576.6700	4.5767	4,478.6800	4.4787	(2.141)	0	0	0
2018/08/21	2037	02/05/2019	9.81	Call	Bond Future	3,140.3800	3.1404	3,211.6200	3.2116	2.269	0	0	0
2018/08/21	2037	02/05/2019	9.79	Call	Bond Future	3,070.5300	3.0705	3,140.7000	3.1407	2.285	0	0	0
2018/08/21	2037	02/05/2019	9.79	Put	Bond Future	4,618.3200	4.6183	4,519.7900	4.5198	(2.133)	0	0	0
2018/08/21	2038	01/11/2018			Bond Future	122.9786	122.9786	122.9723	122.9723	(0.005)	0.0000	0.0000	9,641
2018/08/21	2038	07/02/2019			Bond Future	123.7857	123.7857	123.7794	123.7794	(0.005)	0.0000	0.0000	0
2018/08/21	2038	02/05/2019			Bond Future	125.8663	125.8663	125.8585	125.8585	(0.006)	0.0000	0.0000	0
2018/08/21	2040	01/11/2018	9.09	Put	Bond Future	7,374.4200	7.3744	7,128.9800	7.1290	(3.328)	0	0	0
2018/08/21	2040	01/11/2018	9.80	Call	Bond Future	1,655.4000	1.6554	1,757.2600	1.7573	6.153	0	0	3,540
2018/08/21	2040	01/11/2018			Bond Future	9.9182	94.2973	9.8866	94.5572	(0.318)	0.0000	0.0000	24,834
2018/08/21	2040	01/11/2018	9.08	Call	Bond Future	133.4400	0.1334	147.3500	0.1473	10.424	0	0	0

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2018/08/21	2040	01/11/2018	9.08	Put	Bond Future	7,460.6500	7.4607	7,214.6200	7.2146	(3.298)	0	0	0
2018/08/21	2040	01/11/2018	9.20	Put	Bond Future	6,453.1800	6.4532	6,215.5300	6.2155	(3.683)	0	0	0
2018/08/21	2040	01/11/2018	9.20	Call	Bond Future	230.9000	0.2309	253.1900	0.2532	9.654	0	0	3,540
2018/08/21	2040	01/11/2018	9.80	Put	Bond Future	2,635.2700	2.6353	2,477.1900	2.4772	(5.999)	0	0	0
2018/08/21	2040	01/11/2018	9.09	Call	Bond Future	140.0300	0.1400	154.5300	0.1545	10.355	0	0	0
2018/08/21	2040	01/11/2018	9.10	Put	Bond Future	7,288.5800	7.2886	7,043.7500	7.0438	(3.359)	0	0	0
2018/08/21	2040	01/11/2018	9.07	Call	Bond Future	127.0400	0.1270	140.3700	0.1404	10.493	0	0	0
2018/08/21	2040	01/11/2018	9.07	Put	Bond Future	7,547.2200	7.5472	7,300.6100	7.3006	(3.268)	0	0	0
2018/08/21	2040	01/11/2018	9.10	Call	Bond Future	146.8800	0.1469	161.9900	0.1620	10.287	0	0	2,950
2018/08/21	2040	01/11/2018	8.50	Put	Bond Future	12,960.1600	12.9602	12,700.9900	12.7010	(2.000)	0	0	0
2018/08/21	2040	01/11/2018	8.50	Call	Bond Future	6.0800	0.0061	6.8500	0.0069	12.664	0	0	2,950
2018/08/21	2040	07/02/2019	9.11	Put	Bond Future	8,390.6600	8.3907	8,168.5800	8.1686	(2.647)	0	0	0
2018/08/21	2040	07/02/2019	9.13	Call	Bond Future	763.7100	0.7637	808.3100	0.8083	5.840	0	0	0
2018/08/21	2040	07/02/2019			Bond Future	9.9971	91.6079	9.9644	91.8729	(0.327)	0.0000	0.0000	100
2018/08/21	2040	07/02/2019	9.11	Call	Bond Future	727.3400	0.7273	770.3000	0.7703	5.906	0	0	0
2018/08/21	2040	07/02/2019	9.13	Put	Bond Future	8,243.1500	8.2432	8,022.7100	8.0227	(2.674)	0	0	0
2018/08/21	2040	07/02/2019	9.12	Put	Bond Future	8,316.6000	8.3166	8,095.3300	8.0953	(2.661)	0	0	0
2018/08/21	2040	07/02/2019	9.12	Call	Bond Future	745.2900	0.7453	789.0600	0.7891	5.873	0	0	0
2018/08/21	2040	02/05/2019	9.88	Put	Bond Future	4,914.9900	4.9150	4,764.0900	4.7641	(3.070)	0	0	0
2018/08/21	2040	02/05/2019	9.89	Call	Bond Future	3,424.6100	3.4246	3,543.1400	3.5431	3.461	0	0	0
2018/08/21	2040	02/05/2019			Bond Future	10.0686	93.1304	10.0351	93.3990	(0.333)	0.0000	0.0000	0
2018/08/21	2040	02/05/2019	9.90	Call	Bond Future	3,462.7700	3.4628	3,582.1500	3.5821	3.448	0	0	0
2018/08/21	2040	02/05/2019	9.90	Put	Bond Future	4,827.0900	4.8271	4,677.8900	4.6779	(3.091)	0	0	0
2018/08/21	2040	02/05/2019	9.88	Call	Bond Future	3,386.6500	3.3867	3,504.3300	3.5043	3.475	0	0	0
2018/08/21	2040	02/05/2019	9.89	Put	Bond Future	4,870.8800	4.8709	4,720.8300	4.7208	(3.081)	0	0	0
2018/08/21	2044	01/11/2018	9.12	Call	Bond Future	145.6900	0.1457	160.5900	0.1606	10.227	0	0	0
2018/08/21	2044	01/11/2018			Bond Future	9.9462	91.3154	9.9147	91.5786	(0.317)	0.0000	0.0000	38,549
2018/08/21	2044	01/11/2018	9.12	Put	Bond Future	7,506.5800	7.5066	7,258.3200	7.2583	(3.307)	0	0	0
2018/08/21	2044	01/11/2018	9.13	Call	Bond Future	152.8100	0.1528	168.3400	0.1683	10.163	0	0	0
2018/08/21	2044	01/11/2018	9.14	Put	Bond Future	7,331.0400	7.3310	7,084.0700	7.0841	(3.369)	0	0	0
2018/08/21	2044	01/11/2018	9.13	Put	Bond Future	7,418.6000	7.4186	7,170.9700	7.1710	(3.338)	0	0	0
2018/08/21	2044	01/11/2018	9.14	Call	Bond Future	160.1900	0.1602	176.3800	0.1764	10.107	0	0	0
2018/08/21	2044	07/02/2019	9.18	Put	Bond Future	8,235.6900	8.2357	8,014.7800	8.0148	(2.682)	0	0	0
2018/08/21	2044	07/02/2019			Bond Future	10.0223	88.6937	9.9897	88.9621	(0.325)	0.0000	0.0000	108
2018/08/21	2044	07/02/2019	9.17	Call	Bond Future	811.7800	0.8118	858.3900	0.8584	5.742	0	0	0
2018/08/21	2044	07/02/2019	9.17	Put	Bond Future	8,310.2800	8.3103	8,088.5100	8.0885	(2.669)	0	0	0
2018/08/21	2044	07/02/2019	9.18	Call	Bond Future	831.2500	0.8313	878.7200	0.8787	5.711	0	0	0
2018/08/21	2044	07/02/2019	9.16	Call	Bond Future	792.6000	0.7926	838.3700	0.8384	5.775	0	0	0
2018/08/21	2044	07/02/2019	9.16	Put	Bond Future	8,385.3100	8.3853	8,162.7000	8.1627	(2.655)	0	0	0
2018/08/21	2044	02/05/2019	9.90	Call	Bond Future	3,447.0000	3.4470	3,566.2900	3.5663	3.461	0	0	0
2018/08/21	2044	02/05/2019			Bond Future	10.0911	90.1677	10.0577	90.4398	(0.331)	0.0000	0.0000	0
2018/08/21	2044	02/05/2019	9.90	Put	Bond Future	5,021.5100	5.0215	4,868.7500	4.8688	(3.042)	0	0	0
2018/08/21	2044	02/05/2019	9.91	Call	Bond Future	3,485.6400	3.4856	3,605.7900	3.6058	3.447	0	0	0
2018/08/21	2044	02/05/2019	9.92	Put	Bond Future	4,931.6900	4.9317	4,780.6400	4.7806	(3.063)	0	0	0
2018/08/21	2044	02/05/2019	9.91	Put	Bond Future	4,976.5800	4.9766	4,824.6800	4.8247	(3.052)	0	0	0
2018/08/21	2044	02/05/2019	9.92	Call	Bond Future	3,524.1800	3.5242	3,645.1800	3.6452	3.433	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
2018/08/21	2046	01/11/2018			Bond Future	116.6037	116.6037	116.1488	116.1488	(0.390)	0.0000	0.0000	11,966
2018/08/21	2046	07/02/2019			Bond Future	118.8777	118.8777	118.4141	118.4141	(0.390)	0.0000	0.0000	0
2018/08/21	2046	02/05/2019			Bond Future	119.1907	119.1907	118.7175	118.7175	(0.397)	0.0000	0.0000	0
2018/08/21	2050	01/11/2018			Bond Future	122.3361	122.3361	122.2008	122.2008	(0.111)	0.0000	0.0000	9,987
2018/08/21	2050	07/02/2019			Bond Future	122.9504	122.9504	122.8128	122.8128	(0.112)	0.0000	0.0000	0
2018/08/21	2050	02/05/2019			Bond Future	125.0169	125.0169	124.8755	124.8755	(0.113)	0.0000	0.0000	0
2018/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	AL37	01/11/2018			Index Future	589.7520	589.7520	590.4080	590.4080	0.111	0.0000	0.0000	0
2018/08/21	AL37	07/02/2019			Index Future	601.1440	601.1440	601.8130	601.8130	0.111	0.0000	0.0000	0
2018/08/21	AL37	02/05/2019			Index Future	611.1410	611.1410	611.8160	611.8160	0.110	0.0000	0.0000	0
2018/08/21	AL7T	01/11/2018			Index Future	682.7530	682.7530	684.0120	684.0120	0.184	0.0000	0.0000	0
2018/08/21	AL7T	07/02/2019			Index Future	695.9410	695.9410	697.2260	697.2260	0.185	0.0000	0.0000	0
2018/08/21	AL7T	02/05/2019			Index Future	707.5150	707.5150	708.8150	708.8150	0.184	0.0000	0.0000	0
2018/08/21	ALBI	01/11/2018			Index Future	618.9170	618.9170	620.1880	620.1880	0.205	0.0000	0.0000	863
2018/08/21	ALBI	07/02/2019			Index Future	630.8720	630.8720	632.1680	632.1680	0.205	0.0000	0.0000	0
2018/08/21	ALBI	02/05/2019			Index Future	641.3640	641.3640	642.6760	642.6760	0.205	0.0000	0.0000	0
2018/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/21	ES33	01/11/2018			Bond Future	11.1095	75.0849	11.0825	75.2416	(0.244)	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
2018/08/21	ES33	07/02/2019			Bond Future	11.2463	76.5350	11.2181	76.6948	(0.251)	0.0000	0.0000	0
2018/08/21	ES33	02/05/2019			Bond Future	11.3632	74.0178	11.3342	74.1796	(0.255)	0.0000	0.0000	0
2018/08/21	ES42	01/11/2018			Bond Future	11.3114	77.2976	11.2844	77.4755	(0.239)	0.0000	0.0000	7,957
2018/08/21	ES42	07/02/2019			Bond Future	11.4395	78.7902	11.4114	78.9716	(0.246)	0.0000	0.0000	0
2018/08/21	ES42	02/05/2019			Bond Future	11.5544	75.8400	11.5254	76.0235	(0.251)	0.0000	0.0000	0
2018/08/21	GOVI	01/11/2018	653.50	Put	GOVI	398,320.0000	39.8320	385,160.0000	38.5160	(3.304)	0	0	0
2018/08/21	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	01/11/2018			GOVI	613.6680	613.6680	614.9840	614.9840	0.214	0.0000	0.0000	464
2018/08/21	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	01/11/2018	653.49	Put	GOVI	398,220.0000	39.8220	385,060.0000	38.5060	(3.305)	0	0	0
2018/08/21	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	01/11/2018	653.51	Put	GOVI	398,420.0000	39.8420	385,260.0000	38.5260	(3.303)	0	0	0
2018/08/21	GOVI	07/02/2019	666.53	Put	GOVI	410,080.0000	41.0080	396,660.0000	39.6660	(3.273)	0	0	0
2018/08/21	GOVI	07/02/2019			GOVI	625.5220	625.5220	626.8640	626.8640	0.215	0.0000	0.0000	0
2018/08/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	07/02/2019	666.52	Put	GOVI	409,980.0000	40.9980	396,560.0000	39.6560	(3.273)	0	0	0
2018/08/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	07/02/2019	666.51	Put	GOVI	409,880.0000	40.9880	396,460.0000	39.6460	(3.274)	0	0	0
2018/08/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	02/05/2019	647.88	Put	GOVI	119,560.0000	11.9560	105,970.0000	10.5970	(11.367)	0	0	0
2018/08/21	GOVI	02/05/2019	647.86	Put	GOVI	119,360.0000	11.9360	105,770.0000	10.5770	(11.386)	0	0	0
2018/08/21	GOVI	02/05/2019			GOVI	635.9240	635.9240	637.2830	637.2830	0.214	0.0000	0.0000	0
2018/08/21	GOVI	02/05/2019	647.87	Put	GOVI	119,460.0000	11.9460	105,870.0000	10.5870	(11.376)	0	0	0
2018/08/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/21	IGOV	01/11/2018			Index Future	253.5030	253.5030	253.1230	253.1230	(0.150)	0.0000	0.0000	742
2018/08/21	IGOV	07/02/2019			Index Future	258.4470	258.4470	258.0610	258.0610	(0.149)	0.0000	0.0000	0
2018/08/21	IGOV	02/05/2019			Index Future	262.7930	262.7930	262.3960	262.3960	(0.151)	0.0000	0.0000	0
2018/08/21	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/21	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2700	102.2700	0.020	0.0000	0.0000	0
2018/08/21	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/08/21	IS01	20/06/2019			Interest Rate Swap	102.1400	102.1400	102.1400	102.1400	0.000	0.0000	0.0000	0
2018/08/21	IS01	19/09/2019			Interest Rate Swap	100.1300	100.1300	100.1100	100.1100	(0.020)	0.0000	0.0000	0
2018/08/21	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/21	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9300	98.9300	0.020	0.0000	0.0000	0
2018/08/21	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3800	99.3800	0.010	0.0000	0.0000	0
2018/08/21	IS02	21/06/2019			Interest Rate Swap	99.8700	99.8700	99.8800	99.8800	0.010	0.0000	0.0000	0
2018/08/21	IS02	20/09/2019			Interest Rate Swap	102.1300	102.1300	102.1100	102.1100	(0.020)	0.0000	0.0000	0
2018/08/21	IS02	20/12/2019			Interest Rate Swap	103.2100	103.2100	103.1800	103.1800	(0.029)	0.0000	0.0000	0
2018/08/21	IS02	23/03/2020			Interest Rate Swap	99.3800	99.3800	99.3400	99.3400	(0.040)	0.0000	0.0000	0

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2018/08/21	IS02	22/06/2020			Interest Rate Swap	103.0900	103.0900	103.0500	103.0500	(0.039)	0.0000	0.0000	0
2018/08/21	IS02	21/09/2020			Interest Rate Swap	100.2600	100.2600	100.2300	100.2300	(0.030)	0.0000	0.0000	0
2018/08/21	IS05	17/12/2020			Interest Rate Swap	97.2000	97.2000	97.1800	97.1800	(0.021)	0.0000	0.0000	0
2018/08/21	IS05	16/03/2021			Interest Rate Swap	96.5100	96.5100	96.4700	96.4700	(0.041)	0.0000	0.0000	0
2018/08/21	IS05	15/06/2021			Interest Rate Swap	95.7800	95.7800	95.7400	95.7400	(0.042)	0.0000	0.0000	0
2018/08/21	IS05	21/09/2021			Interest Rate Swap	96.0500	96.0500	96.0000	96.0000	(0.052)	0.0000	0.0000	0
2018/08/21	IS05	21/12/2021			Interest Rate Swap	98.3200	98.3200	98.2700	98.2700	(0.051)	0.0000	0.0000	51
2018/08/21	IS05	15/03/2022			Interest Rate Swap	98.5200	98.5200	98.4800	98.4800	(0.041)	0.0000	0.0000	0
2018/08/21	IS05	21/06/2022			Interest Rate Swap	99.8100	99.8100	99.7600	99.7600	(0.050)	0.0000	0.0000	0
2018/08/21	IS05	20/09/2022			Interest Rate Swap	103.7900	103.7900	103.7300	103.7300	(0.058)	0.0000	0.0000	0
2018/08/21	IS05	20/12/2022			Interest Rate Swap	105.1000	105.1000	105.0400	105.0400	(0.057)	0.0000	0.0000	0
2018/08/21	IS05	22/03/2023			Interest Rate Swap	98.6100	98.6100	98.5400	98.5400	(0.071)	0.0000	0.0000	0
2018/08/21	IS05	20/06/2023			Interest Rate Swap	104.6700	104.6700	104.6000	104.6000	(0.067)	0.0000	0.0000	0
2018/08/21	IS05	19/09/2023			Interest Rate Swap	100.2800	100.2800	100.1900	100.1900	(0.090)	0.0000	0.0000	0
2018/08/21	IS10	17/12/2025			Interest Rate Swap	97.4200	97.4200	97.3000	97.3000	(0.123)	0.0000	0.0000	0
2018/08/21	IS10	16/03/2026			Interest Rate Swap	94.5000	94.5000	94.3800	94.3800	(0.127)	0.0000	0.0000	0
2018/08/21	IS10	15/06/2026			Interest Rate Swap	93.3000	93.3000	93.1800	93.1800	(0.129)	0.0000	0.0000	0
2018/08/21	IS10	21/09/2026			Interest Rate Swap	95.4800	95.4800	95.3500	95.3500	(0.136)	0.0000	0.0000	0
2018/08/21	IS10	21/12/2026			Interest Rate Swap	99.2400	99.2400	99.1100	99.1100	(0.131)	0.0000	0.0000	0
2018/08/21	IS10	15/03/2027			Interest Rate Swap	97.8400	97.8400	97.7200	97.7200	(0.123)	0.0000	0.0000	0
2018/08/21	IS10	21/06/2027			Interest Rate Swap	99.9200	99.9200	99.7900	99.7900	(0.130)	0.0000	0.0000	0
2018/08/21	IS10	20/09/2027			Interest Rate Swap	105.3300	105.3300	105.2000	105.2000	(0.123)	0.0000	0.0000	0
2018/08/21	IS10	20/12/2027			Interest Rate Swap	105.7100	105.7100	105.5800	105.5800	(0.123)	0.0000	0.0000	0
2018/08/21	IS10	22/03/2028			Interest Rate Swap	99.3600	99.3600	99.2200	99.2200	(0.141)	0.0000	0.0000	0
2018/08/21	IS10	20/06/2028			Interest Rate Swap	106.4600	106.4600	106.3300	106.3300	(0.122)	0.0000	0.0000	0
2018/08/21	IS10	19/09/2028			Interest Rate Swap	100.1600	100.1600	100.0200	100.0200	(0.140)	0.0000	0.0000	0
2018/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/21	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/21	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/21	R023	01/11/2018	10.58	Call	Bond Future	6,866.9100	6.8669	6,980.6800	6.9807	1.657	0	0	0
2018/08/21	R023	01/11/2018	10.57	Put	Bond Future	0.4300	0.0004	0.3300	0.0003	(23.256)	0	0	0
2018/08/21	R023	01/11/2018			Bond Future	8.5230	98.6727	8.4904	98.7866	(0.382)	0.0000	0.0000	38,272
2018/08/21	R023	01/11/2018	10.59	Call	Bond Future	6,898.7800	6.8988	7,012.5600	7.0126	1.649	0	0	0
2018/08/21	R023	01/11/2018	10.59	Put	Bond Future	0.3800	0.0004	0.2900	0.0003	(23.684)	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	
2018/08/21	R023	01/11/2018	10.58	Put	Bond Future		0.4100	0.0004	0.3100	0.0003	(24.390)	0	0	0
2018/08/21	R023	01/11/2018	10.57	Call	Bond Future	6,835.0200		6.8350	6,948.7900	6.9488	1.665	0	0	0
2018/08/21	R023	07/02/2019	10.59	Call	Bond Future	6,256.8000		6.2568	6,368.1100	6.3681	1.779	0	0	0
2018/08/21	R023	07/02/2019			Bond Future	8.6288		100.5785	8.5935	100.6947	(0.408)	0.0000	0.0000	0
2018/08/21	R023	07/02/2019	10.57	Call	Bond Future	6,198.4500		6.1985	6,309.5700	6.3096	1.793	0	0	0
2018/08/21	R023	07/02/2019	10.57	Put	Bond Future	54.9500		0.0550	49.9100	0.0499	(9.172)	0	0	0
2018/08/21	R023	07/02/2019	10.59	Put	Bond Future	52.5300		0.0525	47.6800	0.0477	(9.233)	0	0	0
2018/08/21	R023	07/02/2019	10.58	Call	Bond Future	6,227.6200		6.2276	6,338.8300	6.3388	1.786	0	0	0
2018/08/21	R023	07/02/2019	10.58	Put	Bond Future	53.7300		0.0537	48.7800	0.0488	(9.213)	0	0	0
2018/08/21	R023	02/05/2019	8.45	Call	Bond Future	914.3000		0.9143	959.9200	0.9599	4.990	0	0	0
2018/08/21	R023	02/05/2019	8.44	Put	Bond Future	1,777.5700		1.7776	1,705.5300	1.7055	(4.053)	0	0	0
2018/08/21	R023	02/05/2019			Bond Future	8.7193		98.3233	8.6819	98.4405	(0.429)	0.0000	0.0000	0
2018/08/21	R023	02/05/2019	8.46	Call	Bond Future	929.9000		0.9299	975.9800	0.9760	4.955	0	0	0
2018/08/21	R023	02/05/2019	8.46	Put	Bond Future	1,745.4000		1.7454	1,674.2800	1.6743	(4.075)	0	0	0
2018/08/21	R023	02/05/2019	8.45	Put	Bond Future	1,761.4200		1.7614	1,689.8400	1.6898	(4.064)	0	0	0
2018/08/21	R023	02/05/2019	8.44	Call	Bond Future	898.8300		0.8988	943.9900	0.9440	5.024	0	0	0
2018/08/21	R035	01/11/2018	8.93	Call	Bond Future	118.6000		0.1186	125.4900	0.1255	5.809	0	0	0
2018/08/21	R035	01/11/2018	8.92	Put	Bond Future	7,137.4200		7.1374	6,981.1500	6.9812	(2.189)	0	0	0
2018/08/21	R035	01/11/2018			Bond Future	9.7932		94.2127	9.7718	94.3755	(0.218)	0.0000	0.0000	72,792
2018/08/21	R035	01/11/2018	8.94	Call	Bond Future	124.3500		0.1244	131.5400	0.1315	5.782	0	0	0
2018/08/21	R035	01/11/2018	8.94	Put	Bond Future	6,979.1800		6.9792	6,823.5100	6.8235	(2.230)	0	0	0
2018/08/21	R035	01/11/2018	8.93	Put	Bond Future	7,058.1700		7.0582	6,902.2000	6.9022	(2.210)	0	0	0
2018/08/21	R035	01/11/2018	8.92	Call	Bond Future	113.0100		0.1130	119.6000	0.1196	5.831	0	0	0
2018/08/21	R035	07/02/2019	8.98	Call	Bond Future	684.9500		0.6850	709.7600	0.7098	3.622	0	0	0
2018/08/21	R035	07/02/2019			Bond Future	9.8796		96.0324	9.8575	96.1984	(0.224)	0.0000	0.0000	298
2018/08/21	R035	07/02/2019	8.96	Call	Bond Future	652.7500		0.6528	676.6300	0.6766	3.658	0	0	0
2018/08/21	R035	07/02/2019	8.96	Put	Bond Future	7,941.5700		7.9416	7,799.4200	7.7994	(1.790)	0	0	0
2018/08/21	R035	07/02/2019	8.98	Put	Bond Future	7,806.3200		7.8063	7,665.1000	7.6651	(1.809)	0	0	0
2018/08/21	R035	07/02/2019	8.97	Call	Bond Future	668.6300		0.6686	692.9800	0.6930	3.642	0	0	0
2018/08/21	R035	07/02/2019	8.97	Put	Bond Future	7,873.6700		7.8737	7,731.9900	7.7320	(1.799)	0	0	0
2018/08/21	R035	02/05/2019	9.74	Put	Bond Future	4,569.3200		4.5693	4,470.7500	4.4707	(2.157)	0	0	0
2018/08/21	R035	02/05/2019			Bond Future	9.9508		93.1313	9.9281	93.2993	(0.228)	0.0000	0.0000	0
2018/08/21	R035	02/05/2019	9.74	Call	Bond Future	2,992.5600		2.9926	3,061.9600	3.0620	2.319	0	0	0
2018/08/21	R035	02/05/2019	9.75	Call	Bond Future	3,027.3900		3.0274	3,097.3300	3.0973	2.310	0	0	0
2018/08/21	R035	02/05/2019	9.75	Put	Bond Future	4,528.4300		4.5284	4,430.4000	4.4304	(2.165)	0	0	0
2018/08/21	R035	02/05/2019	9.73	Call	Bond Future	2,957.9400		2.9579	3,026.8100	3.0268	2.328	0	0	0
2018/08/21	R035	02/05/2019	9.73	Put	Bond Future	4,610.5100		4.6105	4,511.4100	4.5114	(2.149)	0	0	0
2018/08/21	R186	01/11/2018	8.54	Put	Bond Future	3,642.8300		3.6428	3,480.4100	3.4804	(4.459)	0	0	0
2018/08/21	R186	01/11/2018	8.90	Call	Bond Future	952.5800		0.9526	1,018.3900	1.0184	6.909	0	0	0
2018/08/21	R186	01/11/2018	9.14	Call	Bond Future	1,634.1700		1.6342	1,729.3900	1.7294	5.827	0	0	0
2018/08/21	R186	01/11/2018	7.96	Put	Bond Future	7,012.0600		7.0121	6,823.9300	6.8239	(2.683)	0	0	0
2018/08/21	R186	01/11/2018			Bond Future	9.0866		111.9346	9.0546	112.1255	(0.353)	0.0000	0.0000	65,558
2018/08/21	R186	01/11/2018	8.53	Call	Bond Future	311.9900		0.3120	339.7100	0.3397	8.885	0	0	0
2018/08/21	R186	01/11/2018	8.53	Put	Bond Future	3,693.3600		3.6934	3,530.1200	3.5301	(4.420)	0	0	0
2018/08/21	R186	01/11/2018	8.46	Put	Bond Future	4,056.2900		4.0563	3,887.6700	3.8877	(4.157)	0	0	0
2018/08/21	R186	01/11/2018	8.46	Call	Bond Future	239.9100		0.2399	262.2500	0.2623	9.312	0	0	5,000

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2018/08/21	R186	01/11/2018	8.54	Call	Bond Future	323.4200	0.3234	351.9600	0.3520	8.824	0	0	0
2018/08/21	R186	01/11/2018	8.90	Put	Bond Future	2,071.0200	2.0710	1,945.8700	1.9459	(6.043)	0	0	2,500
2018/08/21	R186	01/11/2018	9.14	Put	Bond Future	1,316.8700	1.3169	1,221.1300	1.2211	(7.270)	0	0	5,000
2018/08/21	R186	01/11/2018	7.96	Call	Bond Future	23.1700	0.0232	26.0000	0.0260	12.214	0	0	5,000
2018/08/21	R186	01/11/2018	8.52	Call	Bond Future	300.8600	0.3009	327.7700	0.3278	8.944	0	0	0
2018/08/21	R186	01/11/2018	8.52	Put	Bond Future	3,744.2400	3.7442	3,580.1900	3.5802	(4.381)	0	0	0
2018/08/21	R186	07/02/2019	8.20	Call	Bond Future	306.5100	0.3065	329.0700	0.3291	7.360	0	0	0
2018/08/21	R186	07/02/2019	8.21	Put	Bond Future	6,096.0800	6.0961	5,924.2600	5.9243	(2.819)	0	0	0
2018/08/21	R186	07/02/2019			Bond Future	9.1778	108.7914	9.1441	108.9862	(0.367)	0.0000	0.0000	719
2018/08/21	R186	07/02/2019	8.20	Put	Bond Future	6,150.5100	6.1505	5,978.2300	5.9782	(2.801)	0	0	0
2018/08/21	R186	07/02/2019	8.30	Put	Bond Future	5,622.9800	5.6230	5,455.8900	5.4559	(2.972)	0	0	0
2018/08/21	R186	07/02/2019	8.21	Call	Bond Future	313.9100	0.3139	336.9300	0.3369	7.333	0	0	0
2018/08/21	R186	07/02/2019	8.22	Call	Bond Future	321.4600	0.3215	344.9400	0.3449	7.304	0	0	0
2018/08/21	R186	07/02/2019	8.22	Put	Bond Future	6,041.8400	6.0418	5,870.4800	5.8705	(2.836)	0	0	0
2018/08/21	R186	07/02/2019	8.30	Call	Bond Future	395.3600	0.3954	423.1100	0.4231	7.019	0	0	210
2018/08/21	R186	02/05/2019	9.01	Put	Bond Future	3,398.6700	3.3987	3,281.6900	3.2817	(3.442)	0	0	0
2018/08/21	R186	02/05/2019	9.02	Call	Bond Future	2,003.7600	2.0038	2,084.5000	2.0845	4.029	0	0	0
2018/08/21	R186	02/05/2019			Bond Future	9.2609	110.5998	9.2258	110.7968	(0.378)	0.0000	0.0000	0
2018/08/21	R186	02/05/2019	9.03	Call	Bond Future	2,030.3400	2.0303	2,111.7500	2.1118	4.010	0	0	0
2018/08/21	R186	02/05/2019	9.03	Put	Bond Future	3,337.4200	3.3374	3,221.7900	3.2218	(3.465)	0	0	0
2018/08/21	R186	02/05/2019	9.01	Call	Bond Future	1,977.3800	1.9774	2,057.4400	2.0574	4.049	0	0	0
2018/08/21	R186	02/05/2019	9.02	Put	Bond Future	3,367.9300	3.3679	3,251.6300	3.2516	(3.453)	0	0	0
2018/08/21	R197	01/11/2018			Bond Future	301.6166	301.6166	301.5298	301.5298	(0.029)	0.0000	0.0000	2,350
2018/08/21	R197	07/02/2019			Bond Future	300.1480	300.1480	300.0600	300.0600	(0.029)	0.0000	0.0000	0
2018/08/21	R197	02/05/2019			Bond Future	305.1927	305.1927	305.0996	305.0996	(0.031)	0.0000	0.0000	0
2018/08/21	R202	01/11/2018			Bond Future	234.9867	234.9867	234.8357	234.8357	(0.064)	0.0000	0.0000	10,129
2018/08/21	R202	07/02/2019			Bond Future	235.6652	235.6652	235.5119	235.5119	(0.065)	0.0000	0.0000	0
2018/08/21	R202	02/05/2019			Bond Future	239.6264	239.6264	239.4674	239.4674	(0.066)	0.0000	0.0000	0
2018/08/21	R207	01/11/2018	6.76	Put	Bond Future	1,106.8500	1.1069	1,066.7300	1.0667	(3.625)	0	0	0
2018/08/21	R207	01/11/2018			Bond Future	7.7435	101.6787	7.7071	101.7193	(0.470)	0.0000	0.0000	19,635
2018/08/21	R207	01/11/2018	6.75	Call	Bond Future	2.3300	0.0023	2.7900	0.0028	19.742	0	0	0
2018/08/21	R207	01/11/2018	6.75	Put	Bond Future	1,118.1100	1.1181	1,077.9800	1.0780	(3.589)	0	0	0
2018/08/21	R207	01/11/2018	6.76	Call	Bond Future	2.3900	0.0024	2.8600	0.0029	19.665	0	0	0
2018/08/21	R207	01/11/2018	6.74	Call	Bond Future	2.1900	0.0022	2.6200	0.0026	19.635	0	0	0
2018/08/21	R207	01/11/2018	6.74	Put	Bond Future	1,129.2900	1.1293	1,089.1300	1.0891	(3.556)	0	0	0
2018/08/21	R207	07/02/2019	6.52	Call	Bond Future	1.2700	0.0013	1.6000	0.0016	25.984	0	0	0
2018/08/21	R207	07/02/2019	6.51	Put	Bond Future	1,209.3700	1.2094	1,168.2000	1.1682	(3.404)	0	0	0
2018/08/21	R207	07/02/2019			Bond Future	7.8845	99.9975	7.8369	100.0389	(0.604)	0.0000	0.0000	0
2018/08/21	R207	07/02/2019	6.53	Call	Bond Future	1.3400	0.0013	1.6900	0.0017	26.119	0	0	0
2018/08/21	R207	07/02/2019	6.53	Put	Bond Future	1,191.7600	1.1918	1,150.6300	1.1506	(3.451)	0	0	0
2018/08/21	R207	07/02/2019	6.52	Put	Bond Future	1,200.5600	1.2006	1,159.4100	1.1594	(3.428)	0	0	0
2018/08/21	R207	07/02/2019	6.51	Call	Bond Future	1.2100	0.0012	1.5200	0.0015	25.620	0	0	0
2018/08/21	R207	02/05/2019	7.63	Call	Bond Future	69.9300	0.0699	80.5400	0.0805	15.172	0	0	0
2018/08/21	R207	02/05/2019			Bond Future	8.1098	101.6597	8.0471	101.7009	(0.773)	0.0000	0.0000	0
2018/08/21	R207	02/05/2019	7.61	Call	Bond Future	65.8900	0.0659	76.0900	0.0761	15.480	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
2018/08/21	R207	02/05/2019	7.61	Put	Bond Future	395.4600	0.3955	364.4300	0.3644	(7.847)	0	0	0
2018/08/21	R207	02/05/2019	7.63	Put	Bond Future	386.2700	0.3863	355.6500	0.3556	(7.927)	0	0	0
2018/08/21	R207	02/05/2019	7.62	Call	Bond Future	67.7600	0.0678	78.1600	0.0782	15.348	0	0	0
2018/08/21	R207	02/05/2019	7.62	Put	Bond Future	390.7100	0.3907	359.8800	0.3599	(7.891)	0	0	0
2018/08/21	R208	01/11/2018	7.11	Put	Bond Future	1,997.5100	1.9975	1,905.3900	1.9054	(4.612)	0	0	0
2018/08/21	R208	01/11/2018			Bond Future	8.0421	97.9072	7.9974	98.0014	(0.556)	0.0000	0.0000	28,736
2018/08/21	R208	01/11/2018	7.11	Call	Bond Future	9.2300	0.0092	11.3600	0.0114	23.077	0	0	0
2018/08/21	R208	01/11/2018	7.12	Call	Bond Future	9.7700	0.0098	12.0000	0.0120	22.825	0	0	0
2018/08/21	R208	01/11/2018	7.10	Put	Bond Future	2,018.6200	2.0186	1,926.3900	1.9264	(4.569)	0	0	0
2018/08/21	R208	01/11/2018	7.12	Put	Bond Future	1,976.4500	1.9765	1,884.4300	1.8844	(4.656)	0	0	0
2018/08/21	R208	01/11/2018	7.10	Call	Bond Future	8.7300	0.0087	10.7500	0.0107	23.139	0	0	0
2018/08/21	R208	07/02/2019	7.07	Call	Bond Future	24.5700	0.0246	29.2000	0.0292	18.844	0	0	0
2018/08/21	R208	07/02/2019	7.08	Put	Bond Future	2,077.8600	2.0779	1,986.4700	1.9865	(4.398)	0	0	0
2018/08/21	R208	07/02/2019	7.06	Put	Bond Future	2,114.8100	2.1148	2,023.1100	2.0231	(4.336)	0	0	0
2018/08/21	R208	07/02/2019	8.1530		Bond Future	8.1530	99.7980	8.1021	99.8942	(0.625)	0.0000	0.0000	0
2018/08/21	R208	07/02/2019	7.07	Put	Bond Future	2,096.3200	2.0963	2,004.7700	2.0048	(4.367)	0	0	0
2018/08/21	R208	07/02/2019	7.08	Call	Bond Future	25.4900	0.0255	30.2800	0.0303	18.792	0	0	0
2018/08/21	R208	07/02/2019	7.06	Call	Bond Future	23.6700	0.0237	28.1500	0.0282	18.927	0	0	0
2018/08/21	R208	02/05/2019	8.03	Put	Bond Future	866.5100	0.8665	808.8100	0.8088	(6.659)	0	0	0
2018/08/21	R208	02/05/2019	8.02	Call	Bond Future	457.6600	0.4577	496.4100	0.4964	8.467	0	0	0
2018/08/21	R208	02/05/2019			Bond Future	8.2656	98.0574	8.2086	98.1543	(0.690)	0.0000	0.0000	0
2018/08/21	R208	02/05/2019	8.03	Call	Bond Future	465.7100	0.4657	504.8700	0.5049	8.409	0	0	0
2018/08/21	R208	02/05/2019	8.02	Put	Bond Future	875.5200	0.8755	817.4100	0.8174	(6.637)	0	0	0
2018/08/21	R208	02/05/2019	8.04	Call	Bond Future	474.1400	0.4741	513.7100	0.5137	8.346	0	0	0
2018/08/21	R208	02/05/2019	8.04	Put	Bond Future	857.8900	0.8579	800.6000	0.8006	(6.678)	0	0	0
2018/08/21	R209	01/11/2018	1,016.00	Call	Bond Future	70,651.5200	70.6515	70,822.0400	70.8220	0.241	0	0	0
2018/08/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	R209	01/11/2018	9.34	Put	Bond Future	3,376.5600	3.3766	3,242.3300	3.2423	(3.975)	0	0	0
2018/08/21	R209	01/11/2018	9.97	Call	Bond Future	2,490.7700	2.4908	2,589.1900	2.5892	3.951	0	0	0
2018/08/21	R209	01/11/2018	9.98	Put	Bond Future	1,105.9200	1.1059	1,034.7800	1.0348	(6.433)	0	0	2,000
2018/08/21	R209	01/11/2018	8.98	Call	Bond Future	161.0300	0.1610	173.0100	0.1730	7.440	0	0	0
2018/08/21	R209	01/11/2018	10.00	Call	Bond Future	2,612.7800	2.6128	2,714.0600	2.7141	3.876	0	0	0
2018/08/21	R209	01/11/2018	9.64	Call	Bond Future	1,336.0100	1.3360	1,401.0700	1.4011	4.870	0	0	2,000
2018/08/21	R209	01/11/2018	9.47	Call	Bond Future	891.0700	0.8911	939.2400	0.9392	5.406	0	0	0
2018/08/21	R209	01/11/2018	9.82	Call	Bond Future	1,920.4600	1.9205	2,004.0100	2.0040	4.351	0	0	0
2018/08/21	R209	01/11/2018			Bond Future	9.7558	71.5394	9.7294	71.7099	(0.270)	0.0000	0.0000	127,187
2018/08/21	R209	01/11/2018	1,016.01	Call	Bond Future	70,651.5200	70.6515	70,822.0400	70.8220	0.241	0	0	0
2018/08/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	R209	01/11/2018	8.89	Put	Bond Future	6,035.4000	6.0354	5,873.3100	5.8733	(2.686)	0	0	0
2018/08/21	R209	01/11/2018	8.89	Call	Bond Future	108.3000	0.1083	116.7300	0.1167	7.784	0	0	2,000
2018/08/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/21	R209	01/11/2018	1,015.99	Call	Bond Future	70,651.5100	70.6515	70,822.0300	70.8220	0.241	0	0	0
2018/08/21	R209	01/11/2018	9.34	Call	Bond Future	616.9500	0.6170	653.2400	0.6532	5.882	0	0	0
2018/08/21	R209	01/11/2018	9.97	Put	Bond Future	1,128.2600	1.1283	1,056.1600	1.0562	(6.390)	0	0	0
2018/08/21	R209	01/11/2018	9.98	Call	Bond Future	2,531.0900	2.5311	2,630.4700	2.6305	3.926	0	0	0
2018/08/21	R209	01/11/2018	8.98	Put	Bond Future	5,438.9800	5.4390	5,280.4400	5.2804	(2.915)	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
2018/08/21	R209	01/11/2018	10.00	Put	Bond Future	1,062.5600	1.0626	993.3200	0.9933	(6.516)	0	0	5,850
2018/08/21	R209	01/11/2018	9.64	Put	Bond Future	2,089.0100	2.0890	1,983.5500	1.9835	(5.048)	0	0	0
2018/08/21	R209	01/11/2018	9.47	Put	Bond Future	2,771.1400	2.7711	2,648.7900	2.6488	(4.415)	0	0	760
2018/08/21	R209	01/11/2018	9.82	Put	Bond Future	1,507.9200	1.5079	1,420.9500	1.4209	(5.768)	0	0	760
2018/08/21	R209	01/11/2018	9.49	Call	Bond Future	938.9900	0.9390	989.0900	0.9891	5.336	0	0	0
2018/08/21	R209	01/11/2018	9.94	Call	Bond Future	2,371.2800	2.3713	2,466.8000	2.4668	4.028	0	0	0
2018/08/21	R209	01/11/2018	9.94	Put	Bond Future	1,197.2400	1.1972	1,122.2400	1.1222	(6.264)	0	0	0
2018/08/21	R209	01/11/2018	10.57	Call	Bond Future	5,312.1800	5.3122	5,453.6600	5.4537	2.663	0	0	0
2018/08/21	R209	01/11/2018	10.57	Put	Bond Future	334.4400	0.3344	305.4000	0.3054	(8.683)	0	0	0
2018/08/21	R209	01/11/2018	9.84	Call	Bond Future	1,992.5300	1.9925	2,078.1100	2.0781	4.295	0	0	0
2018/08/21	R209	01/11/2018	9.84	Put	Bond Future	1,452.2200	1.4522	1,367.2800	1.3673	(5.849)	0	0	0
2018/08/21	R209	01/11/2018	8.99	Put	Bond Future	5,374.2200	5.3742	5,216.1300	5.2161	(2.942)	0	0	0
2018/08/21	R209	01/11/2018	8.99	Call	Bond Future	167.9100	0.1679	180.3400	0.1803	7.403	0	0	760
2018/08/21	R209	01/11/2018	9.49	Put	Bond Future	2,685.1100	2.6851	2,564.6900	2.5647	(4.485)	0	0	0
2018/08/21	R209	07/02/2019	8.97	Put	Bond Future	6,442.4400	6.4424	6,297.8900	6.2979	(2.244)	0	0	0
2018/08/21	R209	07/02/2019	10.20	Put	Bond Future	1,788.0100	1.7880	1,719.7700	1.7198	(3.817)	0	0	4,000
2018/08/21	R209	07/02/2019			Bond Future	9.8303	72.9210	9.8030	73.0949	(0.277)	0.0000	0.0000	340
2018/08/21	R209	07/02/2019	8.96	Call	Bond Future	621.7100	0.6217	650.4800	0.6505	4.628	0	0	0
2018/08/21	R209	07/02/2019	8.96	Put	Bond Future	6,499.3500	6.4993	6,354.2700	6.3543	(2.232)	0	0	0
2018/08/21	R209	07/02/2019	8.97	Call	Bond Future	636.3200	0.6363	665.6200	0.6656	4.605	0	0	0
2018/08/21	R209	07/02/2019	10.20	Call	Bond Future	4,085.7400	4.0857	4,191.3500	4.1913	2.585	0	0	0
2018/08/21	R209	07/02/2019	8.95	Call	Bond Future	607.3200	0.6073	635.5800	0.6356	4.653	0	0	0
2018/08/21	R209	07/02/2019	8.95	Put	Bond Future	6,556.5800	6.5566	6,410.9900	6.4110	(2.221)	0	0	0
2018/08/21	R209	07/02/2019	9.54	Put	Bond Future	3,724.5300	3.7245	3,614.7200	3.6147	(2.948)	0	0	0
2018/08/21	R209	07/02/2019	9.54	Call	Bond Future	1,839.7200	1.8397	1,903.7600	1.9038	3.481	0	0	4,000
2018/08/21	R209	07/02/2019	9.04	Put	Bond Future	6,052.9400	6.0529	5,912.1600	5.9122	(2.326)	0	0	0
2018/08/21	R209	07/02/2019	9.04	Call	Bond Future	744.7500	0.7447	777.8200	0.7778	4.440	0	0	4,000
2018/08/21	R209	02/05/2019	9.70	Put	Bond Future	3,926.8000	3.9268	3,826.5500	3.8265	(2.553)	0	0	0
2018/08/21	R209	02/05/2019			Bond Future	9.8950	70.9853	9.8671	71.1614	(0.282)	0.0000	0.0000	0
2018/08/21	R209	02/05/2019	9.69	Call	Bond Future	2,653.5700	2.6536	2,728.8100	2.7288	2.835	0	0	0
2018/08/21	R209	02/05/2019	9.69	Put	Bond Future	3,961.7500	3.9618	3,860.9400	3.8609	(2.545)	0	0	0
2018/08/21	R209	02/05/2019	9.70	Call	Bond Future	2,683.2600	2.6833	2,759.0600	2.7591	2.825	0	0	0
2018/08/21	R209	02/05/2019	9.68	Call	Bond Future	2,624.2700	2.6243	2,698.9600	2.6990	2.846	0	0	0
2018/08/21	R209	02/05/2019	9.68	Put	Bond Future	3,997.1800	3.9972	3,895.8200	3.8958	(2.536)	0	0	0
2018/08/21	R210	01/11/2018			Bond Future	184.9081	184.9081	184.1208	184.1208	(0.426)	0.0000	0.0000	2,149
2018/08/21	R210	07/02/2019			Bond Future	188.5142	188.5142	187.7119	187.7119	(0.426)	0.0000	0.0000	0
2018/08/21	R210	02/05/2019			Bond Future	189.1279	189.1279	188.3098	188.3098	(0.433)	0.0000	0.0000	0
2018/08/21	R212	01/11/2018			Bond Future	155.5296	155.5296	155.4696	155.4696	(0.039)	0.0000	0.0000	3,476
2018/08/21	R212	07/02/2019			Bond Future	156.4077	156.4077	156.3468	156.3468	(0.039)	0.0000	0.0000	0
2018/08/21	R212	02/05/2019			Bond Future	159.0366	159.0366	158.9726	158.9726	(0.040)	0.0000	0.0000	0
2018/08/21	R213	01/11/2018	8.65	Call	Bond Future	82.9600	0.0830	91.4900	0.0915	10.282	0	0	0
2018/08/21	R213	01/11/2018	8.64	Put	Bond Future	6,173.5300	6.1735	5,984.5000	5.9845	(3.062)	0	0	0
2018/08/21	R213	01/11/2018			Bond Future	9.5723	82.9005	9.5407	83.0977	(0.330)	0.0000	0.0000	32,893
2018/08/21	R213	01/11/2018	8.66	Call	Bond Future	86.8700	0.0869	95.7600	0.0958	10.234	0	0	0
2018/08/21	R213	01/11/2018	8.66	Put	Bond Future	6,044.1300	6.0441	5,855.8100	5.8558	(3.116)	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
2018/08/21	R213	01/11/2018	8.65	Put	Bond Future	6,108.7200	6.1087	5,920.0400	5.9200	(3.089)	0	0	0
2018/08/21	R213	01/11/2018	8.64	Call	Bond Future	79.2000	0.0792	87.3800	0.0874	10.328	0	0	0
2018/08/21	R213	07/02/2019	8.68	Call	Bond Future	404.0200	0.4040	430.2300	0.4302	6.487	0	0	0
2018/08/21	R213	07/02/2019			Bond Future	9.6577	84.5017	9.6248	84.7027	(0.340)	0.0000	0.0000	112
2018/08/21	R213	07/02/2019	8.68	Put	Bond Future	6,687.7600	6.6878	6,512.8900	6.5129	(2.615)	0	0	0
2018/08/21	R213	07/02/2019	8.69	Call	Bond Future	412.9400	0.4129	439.6400	0.4396	6.466	0	0	0
2018/08/21	R213	07/02/2019	8.70	Put	Bond Future	6,570.7800	6.5708	6,396.8900	6.3969	(2.646)	0	0	0
2018/08/21	R213	07/02/2019	8.69	Put	Bond Future	6,629.1600	6.6292	6,454.7800	6.4548	(2.630)	0	0	0
2018/08/21	R213	07/02/2019	8.70	Call	Bond Future	422.0100	0.4220	449.2000	0.4492	6.443	0	0	0
2018/08/21	R213	02/05/2019	9.49	Call	Bond Future	2,326.0300	2.3260	2,411.1900	2.4112	3.661	0	0	0
2018/08/21	R213	02/05/2019	9.48	Put	Bond Future	3,810.1200	3.8101	3,690.9300	3.6909	(3.128)	0	0	0
2018/08/21	R213	02/05/2019			Bond Future	9.7282	82.3591	9.6944	82.5628	(0.347)	0.0000	0.0000	0
2018/08/21	R213	02/05/2019	9.50	Call	Bond Future	2,354.4000	2.3544	2,440.2200	2.4402	3.645	0	0	0
2018/08/21	R213	02/05/2019	9.50	Put	Bond Future	3,743.6400	3.7436	3,625.7800	3.6258	(3.148)	0	0	0
2018/08/21	R213	02/05/2019	9.49	Put	Bond Future	3,776.8900	3.7769	3,658.3700	3.6584	(3.138)	0	0	0
2018/08/21	R213	02/05/2019	9.48	Call	Bond Future	2,297.5700	2.2976	2,382.0600	2.3821	3.677	0	0	0
2018/08/21	R214	01/11/2018	8.99	Put	Bond Future	6,672.0100	6.6720	6,502.6100	6.5026	(2.539)	0	0	0
2018/08/21	R214	01/11/2018	8.98	Call	Bond Future	94.4000	0.0944	101.6500	0.1016	7.680	0	0	0
2018/08/21	R214	01/11/2018			Bond Future	9.9013	70.8083	9.8750	70.9853	(0.266)	0.0000	0.0000	28,498
2018/08/21	R214	01/11/2018	8.99	Call	Bond Future	99.0300	0.0990	106.6000	0.1066	7.644	0	0	0
2018/08/21	R214	01/11/2018	8.98	Put	Bond Future	6,744.8900	6.7449	6,575.1700	6.5752	(2.516)	0	0	0
2018/08/21	R214	01/11/2018	9.00	Call	Bond Future	103.8700	0.1039	111.7700	0.1118	7.606	0	0	0
2018/08/21	R214	01/11/2018	9.00	Put	Bond Future	6,599.4500	6.5995	6,430.3800	6.4304	(2.562)	0	0	0
2018/08/21	R214	07/02/2019	9.05	Put	Bond Future	7,173.4200	7.1734	7,019.7800	7.0198	(2.142)	0	0	0
2018/08/21	R214	07/02/2019			Bond Future	9.9777	72.1760	9.9505	72.3564	(0.273)	0.0000	0.0000	0
2018/08/21	R214	07/02/2019	9.04	Call	Bond Future	551.3100	0.5513	577.5700	0.5776	4.763	0	0	0
2018/08/21	R214	07/02/2019	9.04	Put	Bond Future	7,236.1100	7.2361	7,081.9500	7.0820	(2.130)	0	0	0
2018/08/21	R214	07/02/2019	9.05	Call	Bond Future	565.2200	0.5652	592.0000	0.5920	4.738	0	0	0
2018/08/21	R214	07/02/2019	9.03	Call	Bond Future	537.6300	0.5376	563.3800	0.5634	4.790	0	0	0
2018/08/21	R214	07/02/2019	9.03	Put	Bond Future	7,299.1500	7.2991	7,144.4800	7.1445	(2.119)	0	0	0
2018/08/21	R214	02/05/2019	9.87	Call	Bond Future	2,888.1800	2.8882	2,968.5300	2.9685	2.782	0	0	0
2018/08/21	R214	02/05/2019	9.85	Call	Bond Future	2,825.9200	2.8259	2,905.1300	2.9051	2.803	0	0	0
2018/08/21	R214	02/05/2019			Bond Future	10.0404	70.0819	10.0125	70.2648	(0.277)	0.0000	0.0000	0
2018/08/21	R214	02/05/2019	9.85	Put	Bond Future	4,091.7100	4.0917	3,988.0900	3.9881	(2.532)	0	0	0
2018/08/21	R214	02/05/2019	9.87	Put	Bond Future	4,019.2400	4.0192	3,916.7600	3.9168	(2.550)	0	0	0
2018/08/21	R214	02/05/2019	9.86	Call	Bond Future	2,856.9700	2.8570	2,936.7500	2.9368	2.792	0	0	0
2018/08/21	R214	02/05/2019	9.86	Put	Bond Future	4,055.3400	4.0553	3,952.2900	3.9523	(2.541)	0	0	0
2018/08/21	R248	01/11/2018	9.03	Call	Bond Future	99.0800	0.0991	109.7900	0.1098	10.809	0	0	0
2018/08/21	R248	01/11/2018			Bond Future	9.9320	90.3883	9.9005	90.6580	(0.317)	0.0000	0.0000	97,212
2018/08/21	R248	01/11/2018	9.01	Call	Bond Future	89.1000	0.0891	98.8400	0.0988	10.932	0	0	0
2018/08/21	R248	01/11/2018	9.01	Put	Bond Future	8,630.0700	8.6301	8,370.0500	8.3700	(3.013)	0	0	0
2018/08/21	R248	01/11/2018	9.03	Put	Bond Future	8,439.8400	8.4398	8,180.7900	8.1808	(3.069)	0	0	0
2018/08/21	R248	01/11/2018	9.02	Call	Bond Future	94.0000	0.0940	104.2200	0.1042	10.872	0	0	0
2018/08/21	R248	01/11/2018	9.02	Put	Bond Future	8,534.7800	8.5348	8,275.2400	8.2752	(3.041)	0	0	0
2018/08/21	R248	07/02/2019	9.06	Put	Bond Future	9,326.7900	9.3268	9,090.7400	9.0907	(2.531)	0	0	0
2018/08/21	R248	07/02/2019			Bond Future	10.0095	92.1340	9.9770	92.4091	(0.325)	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
2018/08/21	R248	07/02/2019	9.06	Call	Bond Future	641.0800	0.6411	680.1500	0.6802	6.094	0	0	0
2018/08/21	R248	07/02/2019	9.05	Put	Bond Future	9,409.3800	9.4094	9,172.5300	9.1725	(2.517)	0	0	0
2018/08/21	R248	07/02/2019	9.07	Call	Bond Future	657.9200	0.6579	697.8000	0.6978	6.062	0	0	0
2018/08/21	R248	07/02/2019	9.07	Put	Bond Future	9,244.5100	9.2445	9,009.2700	9.0093	(2.545)	0	0	0
2018/08/21	R248	07/02/2019	9.05	Call	Bond Future	624.3800	0.6244	662.6500	0.6627	6.129	0	0	0
2018/08/21	R248	02/05/2019	9.90	Put	Bond Future	5,058.9300	5.0589	4,904.1300	4.9041	(3.060)	0	0	0
2018/08/21	R248	02/05/2019			Bond Future	10.0730	89.2316	10.0396	89.5104	(0.331)	0.0000	0.0000	0
2018/08/21	R248	02/05/2019	9.90	Call	Bond Future	3,596.8600	3.5969	3,720.9100	3.7209	3.449	0	0	0
2018/08/21	R248	02/05/2019	9.91	Call	Bond Future	3,636.7500	3.6368	3,761.6800	3.7617	3.435	0	0	0
2018/08/21	R248	02/05/2019	9.89	Put	Bond Future	5,105.0800	5.1051	4,949.3900	4.9494	(3.050)	0	0	0
2018/08/21	R248	02/05/2019	9.91	Put	Bond Future	5,013.1400	5.0131	4,859.2200	4.8592	(3.070)	0	0	0
2018/08/21	R248	02/05/2019	9.89	Call	Bond Future	3,557.1800	3.5572	3,680.3400	3.6803	3.462	0	0	0

Total

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