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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2018 TO 27/08/2018

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
2018/08/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	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
2018/08/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	2025	01/11/2018			Bond Future	132.3681	132.3681	132.3603	132.3603	(0.006)	0.0000	0.0000	365
2018/08/27	2025	07/02/2019			Bond Future	133.5355	133.5355	133.5261	133.5261	(0.007)	0.0000	0.0000	0
2018/08/27	2025	02/05/2019			Bond Future	135.7781	135.7781	135.7692	135.7692	(0.007)	0.0000	0.0000	0
2018/08/27	2029	01/11/2018			Bond Future	99.5938	99.5938	99.6825	99.6825	0.089	0.0000	0.0000	1,600
2018/08/27	2029	07/02/2019			Bond Future	101.5363	101.5363	101.6256	101.6256	0.088	0.0000	0.0000	0
2018/08/27	2029	02/05/2019			Bond Future	102.1691	102.1691	102.2602	102.2602	0.089	0.0000	0.0000	0
2018/08/27	2030	01/11/2018	8.60	Call	Bond Future	141.7700	0.1418	144.3900	0.1444	1.848	0	0	0
2018/08/27	2030	01/11/2018	8.58	Put	Bond Future	5,254.7300	5.2547	5,086.9600	5.0870	(3.193)	0	0	0
2018/08/27	2030	01/11/2018			Bond Future	9.3478	92.8559	9.3214	93.0259	(0.282)	0.0000	0.0000	52,508
2018/08/27	2030	01/11/2018	8.60	Put	Bond Future	5,127.8500	5.1278	4,960.4600	4.9605	(3.264)	0	0	0
2018/08/27	2030	01/11/2018	8.58	Call	Bond Future	130.3000	0.1303	132.5400	0.1325	1.719	0	0	0
2018/08/27	2030	01/11/2018	8.59	Put	Bond Future	5,191.1600	5.1912	5,023.5700	5.0236	(3.228)	0	0	0
2018/08/27	2030	01/11/2018	8.59	Call	Bond Future	135.9400	0.1359	138.3600	0.1384	1.780	0	0	0
2018/08/27	2030	07/02/2019	8.62	Call	Bond Future	682.2200	0.6822	702.6800	0.7027	2.999	0	0	0
2018/08/27	2030	07/02/2019			Bond Future	9.4262	90.6392	9.3989	90.8115	(0.290)	0.0000	0.0000	167
2018/08/27	2030	07/02/2019	8.63	Call	Bond Future	697.6000	0.6976	718.4900	0.7185	2.995	0	0	0
2018/08/27	2030	07/02/2019	8.62	Put	Bond Future	5,960.9500	5.9610	5,809.1300	5.8091	(2.547)	0	0	0
2018/08/27	2030	07/02/2019	8.63	Put	Bond Future	5,908.3700	5.9084	5,756.9800	5.7570	(2.562)	0	0	0
2018/08/27	2030	07/02/2019	8.64	Call	Bond Future	713.0400	0.7130	734.3500	0.7344	2.989	0	0	0
2018/08/27	2030	07/02/2019	8.64	Put	Bond Future	5,855.9000	5.8559	5,704.9300	5.7049	(2.578)	0	0	0
2018/08/27	2030	07/02/2019	8.70	Put	Bond Future	5,548.0000	5.5480	5,399.6800	5.3997	(2.673)	0	0	0
2018/08/27	2030	07/02/2019	8.70	Call	Bond Future	811.2000	0.8112	835.1600	0.8352	2.954	0	0	920
2018/08/27	2030	07/02/2019	9.40	Put	Bond Future	2,726.9200	2.7269	2,618.6100	2.6186	(3.972)	0	0	0
2018/08/27	2030	07/02/2019	9.40	Call	Bond Future	2,561.5300	2.5615	2,625.5000	2.6255	2.497	0	0	920
2018/08/27	2030	02/05/2019	9.41	Call	Bond Future	2,943.2000	2.9432	3,010.8600	3.0109	2.299	0	0	0
2018/08/27	2030	02/05/2019			Bond Future	9.4991	92.1448	9.4707	92.3205	(0.298)	0.0000	0.0000	0
2018/08/27	2030	02/05/2019	9.39	Call	Bond Future	2,880.6000	2.8806	2,947.1900	2.9472	2.312	0	0	0
2018/08/27	2030	02/05/2019	9.39	Put	Bond Future	3,559.2700	3.5593	3,450.0900	3.4501	(3.067)	0	0	0
2018/08/27	2030	02/05/2019	9.41	Put	Bond Future	3,496.9000	3.4969	3,388.7900	3.3888	(3.092)	0	0	0
2018/08/27	2030	02/05/2019	9.40	Call	Bond Future	2,911.8100	2.9118	2,978.9400	2.9789	2.305	0	0	0
2018/08/27	2030	02/05/2019	9.40	Put	Bond Future	3,527.9700	3.5280	3,419.3300	3.4193	(3.079)	0	0	0
2018/08/27	2032	01/11/2018	8.77	Put	Bond Future	5,632.4600	5.6325	5,450.7000	5.4507	(3.227)	0	0	0
2018/08/27	2032	01/11/2018			Bond Future	9.5250	91.2849	9.4986	91.4694	(0.277)	0.0000	0.0000	40,167
2018/08/27	2032	01/11/2018	8.76	Call	Bond Future	138.8400	0.1388	141.3000	0.1413	1.772	0	0	0
2018/08/27	2032	01/11/2018	8.76	Put	Bond Future	5,702.1200	5.7021	5,520.1500	5.5201	(3.191)	0	0	0
2018/08/27	2032	01/11/2018	8.77	Call	Bond Future	144.9500	0.1449	147.6200	0.1476	1.842	0	0	0
2018/08/27	2032	01/11/2018	8.75	Call	Bond Future	132.8800	0.1329	135.1500	0.1352	1.708	0	0	0
2018/08/27	2032	01/11/2018	8.75	Put	Bond Future	5,772.0100	5.7720	5,589.8500	5.5899	(3.156)	0	0	0
2018/08/27	2032	07/02/2019	8.81	Call	Bond Future	783.4600	0.7835	806.3400	0.8063	2.920	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
2018/08/27	2032	07/02/2019	8.80	Put	Bond Future	6,529.1900	6.5292	6,364.6100	6.3646	(2.521)	0	0	0
2018/08/27	2032	07/02/2019			Bond Future	9.6054	93.0473	9.5782	93.2343	(0.284)	0.0000	0.0000	456
2018/08/27	2032	07/02/2019	8.82	Call	Bond Future	800.7800	0.8008	824.1300	0.8241	2.916	0	0	0
2018/08/27	2032	07/02/2019	8.82	Put	Bond Future	6,414.5300	6.4145	6,250.8700	6.2509	(2.551)	0	0	0
2018/08/27	2032	07/02/2019	8.81	Put	Bond Future	6,471.7900	6.4718	6,307.6600	6.3077	(2.536)	0	0	0
2018/08/27	2032	07/02/2019	8.80	Call	Bond Future	766.2000	0.7662	788.6300	0.7886	2.927	0	0	0
2018/08/27	2032	02/05/2019	9.61	Call	Bond Future	3,313.6600	3.3137	3,388.5800	3.3886	2.261	0	0	0
2018/08/27	2032	02/05/2019	9.62	Put	Bond Future	3,725.6000	3.7256	3,610.3400	3.6103	(3.094)	0	0	0
2018/08/27	2032	02/05/2019			Bond Future	9.6759	90.4378	9.6476	90.6285	(0.292)	0.0000	0.0000	0
2018/08/27	2032	02/05/2019	9.61	Put	Bond Future	3,759.4300	3.7594	3,643.5900	3.6436	(3.081)	0	0	0
2018/08/27	2032	02/05/2019	9.62	Call	Bond Future	3,347.7200	3.3477	3,423.2200	3.4232	2.255	0	0	0
2018/08/27	2032	02/05/2019	9.63	Call	Bond Future	3,381.9500	3.3819	3,458.0200	3.4580	2.249	0	0	0
2018/08/27	2032	02/05/2019	9.63	Put	Bond Future	3,692.0200	3.6920	3,577.3300	3.5773	(3.106)	0	0	0
2018/08/27	2033	01/11/2018			Bond Future	101.8208	101.8208	101.8153	101.8153	(0.005)	0.0000	0.0000	5,770
2018/08/27	2033	07/02/2019			Bond Future	103.8067	103.8067	103.8001	103.8001	(0.006)	0.0000	0.0000	0
2018/08/27	2033	02/05/2019			Bond Future	104.4056	104.4056	104.3991	104.3991	(0.006)	0.0000	0.0000	0
2018/08/27	2037	01/11/2018	9.03	Call	Bond Future	233.9700	0.2340	238.9000	0.2389	2.107	0	0	0
2018/08/27	2037	01/11/2018			Bond Future	9.7108	91.9828	9.6845	92.1882	(0.271)	0.0000	0.0000	51,781
2018/08/27	2037	01/11/2018	9.01	Call	Bond Future	213.4100	0.2134	217.7100	0.2177	2.015	0	0	0
2018/08/27	2037	01/11/2018	9.01	Put	Bond Future	5,945.4500	5.9454	5,744.2900	5.7443	(3.383)	0	0	0
2018/08/27	2037	01/11/2018	9.03	Put	Bond Future	5,794.8100	5.7948	5,594.2800	5.5943	(3.461)	0	0	0
2018/08/27	2037	01/11/2018	9.02	Call	Bond Future	223.5100	0.2235	228.1200	0.2281	2.063	0	0	0
2018/08/27	2037	01/11/2018	9.02	Put	Bond Future	5,869.8900	5.8699	5,669.0400	5.6690	(3.422)	0	0	0
2018/08/27	2037	07/02/2019	9.06	Put	Bond Future	6,858.6800	6.8587	6,679.3800	6.6794	(2.614)	0	0	0
2018/08/27	2037	07/02/2019	9.05	Call	Bond Future	983.2500	0.9833	1,011.7700	1.0118	2.901	0	0	0
2018/08/27	2037	07/02/2019			Bond Future	9.7856	89.4987	9.7585	89.7070	(0.277)	0.0000	0.0000	650
2018/08/27	2037	07/02/2019	9.06	Call	Bond Future	1,004.4600	1.0045	1,033.5300	1.0335	2.894	0	0	0
2018/08/27	2037	07/02/2019	9.05	Put	Bond Future	6,922.1800	6.9222	6,742.3300	6.7423	(2.598)	0	0	0
2018/08/27	2037	07/02/2019	9.07	Call	Bond Future	1,026.1500	1.0261	1,055.7800	1.0558	2.887	0	0	0
2018/08/27	2037	07/02/2019	9.07	Put	Bond Future	6,795.7800	6.7958	6,617.0400	6.6170	(2.630)	0	0	0
2018/08/27	2037	02/05/2019	9.81	Put	Bond Future	4,136.8100	4.1368	4,009.4800	4.0095	(3.078)	0	0	0
2018/08/27	2037	02/05/2019			Bond Future	9.8538	90.9851	9.8258	91.1976	(0.284)	0.0000	0.0000	0
2018/08/27	2037	02/05/2019	9.80	Call	Bond Future	3,764.9300	3.7649	3,849.4500	3.8494	2.245	0	0	0
2018/08/27	2037	02/05/2019	9.80	Put	Bond Future	4,174.4800	4.1745	4,046.5100	4.0465	(3.066)	0	0	0
2018/08/27	2037	02/05/2019	9.81	Call	Bond Future	3,803.6300	3.8036	3,888.7900	3.8888	2.239	0	0	0
2018/08/27	2037	02/05/2019	9.79	Call	Bond Future	3,726.4200	3.7264	3,810.2900	3.8103	2.251	0	0	0
2018/08/27	2037	02/05/2019	9.79	Put	Bond Future	4,212.4400	4.2124	4,083.8200	4.0838	(3.053)	0	0	0
2018/08/27	2038	01/11/2018			Bond Future	122.9400	122.9400	122.9333	122.9333	(0.005)	0.0000	0.0000	9,641
2018/08/27	2038	07/02/2019			Bond Future	123.7465	123.7465	123.7384	123.7384	(0.007)	0.0000	0.0000	0
2018/08/27	2038	02/05/2019			Bond Future	125.8248	125.8248	125.8170	125.8170	(0.006)	0.0000	0.0000	0
2018/08/27	2040	01/11/2018	9.09	Put	Bond Future	6,313.9800	6.3140	6,098.1100	6.0981	(3.419)	0	0	0
2018/08/27	2040	01/11/2018	9.80	Call	Bond Future	2,138.0600	2.1381	2,210.3700	2.2104	3.382	0	0	3,540
2018/08/27	2040	01/11/2018			Bond Future	9.7804	95.4410	9.7542	95.6617	(0.269)	0.0000	0.0000	24,834
2018/08/27	2040	01/11/2018	9.08	Call	Bond Future	214.1100	0.2141	218.6100	0.2186	2.102	0	0	0

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2018/08/27	2040	01/11/2018	9.08	Put	Bond Future	6,397.5800	6.3976	6,181.3800	6.1814	(3.379)	0	0	0
2018/08/27	2040	01/11/2018	9.20	Put	Bond Future	5,425.0700	5.4251	5,213.8300	5.2138	(3.894)	0	0	0
2018/08/27	2040	01/11/2018	9.20	Call	Bond Future	346.5300	0.3465	355.9900	0.3560	2.730	0	0	3,540
2018/08/27	2040	01/11/2018	9.80	Put	Bond Future	1,974.1900	1.9742	1,825.8000	1.8258	(7.517)	0	0	0
2018/08/27	2040	01/11/2018	9.09	Call	Bond Future	223.3300	0.2233	228.1600	0.2282	2.163	0	0	0
2018/08/27	2040	01/11/2018	9.10	Put	Bond Future	6,230.8200	6.2308	6,015.2900	6.0153	(3.459)	0	0	0
2018/08/27	2040	01/11/2018	9.07	Call	Bond Future	205.2600	0.2053	209.4600	0.2095	2.046	0	0	0
2018/08/27	2040	01/11/2018	9.10	Put	Bond Future	6,481.7000	6.4817	6,265.2000	6.2652	(3.340)	0	0	0
2018/08/27	2040	01/11/2018	9.07	Call	Bond Future	232.8600	0.2329	238.0300	0.2380	2.220	0	0	2,950
2018/08/27	2040	01/11/2018	8.50	Put	Bond Future	11,822.2000	11.8222	11,601.0600	11.6011	(1.871)	0	0	0
2018/08/27	2040	01/11/2018	8.50	Call	Bond Future	11.8600	0.0119	11.4200	0.0114	(3.710)	0	0	2,950
2018/08/27	2040	07/02/2019	9.11	Put	Bond Future	7,549.8100	7.5498	7,356.0600	7.3561	(2.566)	0	0	0
2018/08/27	2040	07/02/2019	9.13	Call	Bond Future	1,097.7700	1.0978	1,129.1600	1.1292	2.859	0	0	0
2018/08/27	2040	07/02/2019			Bond Future	9.8547	92.7731	9.8276	92.9970	(0.274)	0.0000	0.0000	100
2018/08/27	2040	07/02/2019	9.11	Call	Bond Future	1,051.6600	1.0517	1,081.8500	1.0819	2.871	0	0	0
2018/08/27	2040	07/02/2019	9.13	Put	Bond Future	7,412.0400	7.4120	7,219.4900	7.2195	(2.598)	0	0	0
2018/08/27	2040	07/02/2019	9.12	Put	Bond Future	7,480.6000	7.4806	7,287.4500	7.2875	(2.582)	0	0	0
2018/08/27	2040	07/02/2019	9.12	Call	Bond Future	1,074.4600	1.0745	1,105.2500	1.1053	2.866	0	0	0
2018/08/27	2040	02/05/2019	9.88	Put	Bond Future	4,460.9800	4.4610	4,324.3300	4.3243	(3.063)	0	0	0
2018/08/27	2040	02/05/2019	9.89	Call	Bond Future	4,157.8600	4.1579	4,250.2800	4.2503	2.223	0	0	0
2018/08/27	2040	02/05/2019			Bond Future	9.9221	94.3139	9.8942	94.5423	(0.281)	0.0000	0.0000	0
2018/08/27	2040	02/05/2019	9.90	Call	Bond Future	4,199.7300	4.1997	4,292.8300	4.2928	2.217	0	0	0
2018/08/27	2040	02/05/2019	9.90	Put	Bond Future	4,380.5100	4.3805	4,245.2300	4.2452	(3.088)	0	0	0
2018/08/27	2040	02/05/2019	9.88	Call	Bond Future	4,116.1800	4.1162	4,207.9100	4.2079	2.229	0	0	0
2018/08/27	2040	02/05/2019	9.89	Put	Bond Future	4,420.5900	4.4206	4,284.6300	4.2846	(3.076)	0	0	0
2018/08/27	2044	01/11/2018	9.12	Call	Bond Future	229.4400	0.2294	234.3400	0.2343	2.136	0	0	0
2018/08/27	2044	01/11/2018			Bond Future	9.8087	92.4741	9.7824	92.6981	(0.268)	0.0000	0.0000	38,549
2018/08/27	2044	01/11/2018	9.12	Put	Bond Future	6,431.6500	6.4316	6,212.5900	6.2126	(3.406)	0	0	0
2018/08/27	2044	01/11/2018	9.13	Call	Bond Future	239.3000	0.2393	244.5400	0.2445	2.190	0	0	0
2018/08/27	2044	01/11/2018	9.14	Put	Bond Future	6,261.5800	6.2616	6,043.2200	6.0432	(3.487)	0	0	0
2018/08/27	2044	01/11/2018	9.13	Put	Bond Future	6,346.4100	6.3464	6,127.6900	6.1277	(3.446)	0	0	0
2018/08/27	2044	01/11/2018	9.14	Call	Bond Future	249.4100	0.2494	255.0100	0.2550	2.245	0	0	0
2018/08/27	2044	07/02/2019	9.18	Put	Bond Future	7,408.7600	7.4088	7,214.8900	7.2149	(2.617)	0	0	0
2018/08/27	2044	07/02/2019			Bond Future	9.8802	89.8741	9.8532	90.1014	(0.273)	0.0000	0.0000	108
2018/08/27	2044	07/02/2019	9.17	Call	Bond Future	1,160.2800	1.1603	1,193.0500	1.1931	2.824	0	0	0
2018/08/27	2044	07/02/2019	9.17	Put	Bond Future	7,478.3400	7.4783	7,283.8500	7.2838	(2.601)	0	0	0
2018/08/27	2044	07/02/2019	9.18	Call	Bond Future	1,184.7600	1.1848	1,218.1500	1.2181	2.818	0	0	0
2018/08/27	2044	07/02/2019	9.16	Call	Bond Future	1,135.9300	1.1359	1,168.0800	1.1681	2.830	0	0	0
2018/08/27	2044	07/02/2019	9.16	Put	Bond Future	7,548.2000	7.5482	7,353.0900	7.3531	(2.585)	0	0	0
2018/08/27	2044	02/05/2019	9.90	Call	Bond Future	4,187.1400	4.1871	4,280.1700	4.2802	2.222	0	0	0
2018/08/27	2044	02/05/2019			Bond Future	9.9450	91.3668	9.9172	91.5986	(0.280)	0.0000	0.0000	0
2018/08/27	2044	02/05/2019	9.90	Put	Bond Future	4,562.5700	4.5626	4,423.8200	4.4238	(3.041)	0	0	0
2018/08/27	2044	02/05/2019	9.91	Call	Bond Future	4,229.5400	4.2295	4,323.2700	4.3233	2.216	0	0	0
2018/08/27	2044	02/05/2019	9.92	Put	Bond Future	4,480.2600	4.4803	4,342.9100	4.3429	(3.066)	0	0	0
2018/08/27	2044	02/05/2019	9.91	Put	Bond Future	4,521.4000	4.5214	4,383.3500	4.3833	(3.053)	0	0	0
2018/08/27	2044	02/05/2019	9.92	Call	Bond Future	4,271.8300	4.2718	4,366.2600	4.3663	2.211	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
2018/08/27	2046	01/11/2018			Bond Future	116.5674	116.5674	116.2243	116.2243	(0.294)	0.0000	0.0000	11,966
2018/08/27	2046	07/02/2019			Bond Future	118.8408	118.8408	118.4899	118.4899	(0.295)	0.0000	0.0000	0
2018/08/27	2046	02/05/2019			Bond Future	119.1516	119.1516	118.7951	118.7951	(0.299)	0.0000	0.0000	0
2018/08/27	2050	01/11/2018			Bond Future	122.2985	122.2985	122.2919	122.2919	(0.005)	0.0000	0.0000	9,987
2018/08/27	2050	07/02/2019			Bond Future	122.9123	122.9123	122.9043	122.9043	(0.006)	0.0000	0.0000	0
2018/08/27	2050	02/05/2019			Bond Future	124.9766	124.9766	124.9691	124.9691	(0.006)	0.0000	0.0000	0
2018/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	AL37	01/11/2018			Index Future	592.5880	592.5880	593.1760	593.1760	0.099	0.0000	0.0000	0
2018/08/27	AL37	07/02/2019			Index Future	604.0290	604.0290	604.6240	604.6240	0.099	0.0000	0.0000	0
2018/08/27	AL37	02/05/2019			Index Future	614.0670	614.0670	614.6770	614.6770	0.099	0.0000	0.0000	0
2018/08/27	AL7T	01/11/2018			Index Future	688.2160	688.2160	689.3450	689.3450	0.164	0.0000	0.0000	0
2018/08/27	AL7T	07/02/2019			Index Future	701.5030	701.5030	702.6490	702.6490	0.163	0.0000	0.0000	0
2018/08/27	AL7T	02/05/2019			Index Future	713.1600	713.1600	714.3310	714.3310	0.164	0.0000	0.0000	0
2018/08/27	ALBI	01/11/2018			Index Future	624.7890	624.7890	626.0120	626.0120	0.196	0.0000	0.0000	863
2018/08/27	ALBI	07/02/2019			Index Future	636.8520	636.8520	638.0930	638.0930	0.195	0.0000	0.0000	0
2018/08/27	ALBI	02/05/2019			Index Future	647.4350	647.4350	648.7020	648.7020	0.196	0.0000	0.0000	0
2018/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	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
2018/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/27	ES33	01/11/2018			Bond Future	10.9680	75.9094	10.9411	76.0677	(0.245)	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/27	ES33	07/02/2019			Bond Future	11.0991	77.3750	11.0713	77.5355	(0.251)	0.0000	0.0000	0
2018/08/27	ES33	02/05/2019			Bond Future	11.2112	74.8710	11.1824	75.0347	(0.257)	0.0000	0.0000	0
2018/08/27	ES42	01/11/2018			Bond Future	11.1700	78.2349	11.1431	78.4153	(0.241)	0.0000	0.0000	7,957
2018/08/27	ES42	07/02/2019			Bond Future	11.2926	79.7452	11.2648	79.9282	(0.246)	0.0000	0.0000	0
2018/08/27	ES42	02/05/2019			Bond Future	11.4026	76.8098	11.3737	76.9965	(0.253)	0.0000	0.0000	0
2018/08/27	GOVI	01/11/2018	653.50	Put	GOVI	336,600.0000	33.6600	323,760.0000	32.3760	(3.815)	0	0	0
2018/08/27	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	01/11/2018			GOVI	619.8400	619.8400	621.1240	621.1240	0.207	0.0000	0.0000	465
2018/08/27	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	01/11/2018	653.49	Put	GOVI	336,500.0000	33.6500	323,660.0000	32.3660	(3.816)	0	0	0
2018/08/27	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	01/11/2018	653.51	Put	GOVI	336,700.0000	33.6700	323,860.0000	32.3860	(3.813)	0	0	0
2018/08/27	GOVI	07/02/2019	666.53	Put	GOVI	347,220.0000	34.7220	334,190.0000	33.4190	(3.753)	0	0	0
2018/08/27	GOVI	07/02/2019			GOVI	631.8080	631.8080	633.1110	633.1110	0.206	0.0000	0.0000	0
2018/08/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	07/02/2019	666.52	Put	GOVI	347,120.0000	34.7120	334,090.0000	33.4090	(3.754)	0	0	0
2018/08/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	07/02/2019	666.51	Put	GOVI	347,020.0000	34.7020	333,990.0000	33.3990	(3.755)	0	0	0
2018/08/27	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	02/05/2019	647.88	Put	GOVI	55,730.0000	5.5730	42,430.0000	4.2430	(23.865)	0	0	0
2018/08/27	GOVI	02/05/2019	647.86	Put	GOVI	55,530.0000	5.5530	42,230.0000	4.2230	(23.951)	0	0	0
2018/08/27	GOVI	02/05/2019			GOVI	642.3070	642.3070	643.6370	643.6370	0.207	0.0000	0.0000	0
2018/08/27	GOVI	02/05/2019	647.87	Put	GOVI	55,630.0000	5.5630	42,330.0000	4.2330	(23.908)	0	0	0
2018/08/27	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/27	IGOV	01/11/2018			Index Future	253.1120	253.1120	252.9970	252.9970	(0.045)	0.0000	0.0000	745
2018/08/27	IGOV	07/02/2019			Index Future	258.0490	258.0490	257.9300	257.9300	(0.046)	0.0000	0.0000	0
2018/08/27	IGOV	02/05/2019			Index Future	262.3830	262.3830	262.2640	262.2640	(0.045)	0.0000	0.0000	0
2018/08/27	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/27	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2500	102.2500	(0.010)	0.0000	0.0000	0
2018/08/27	IS01	22/03/2019			Interest Rate Swap	99.6200	99.6200	99.6100	99.6100	(0.010)	0.0000	0.0000	0
2018/08/27	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0900	102.0900	0.000	0.0000	0.0000	0
2018/08/27	IS01	19/09/2019			Interest Rate Swap	100.0800	100.0800	100.0700	100.0700	(0.010)	0.0000	0.0000	0
2018/08/27	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/27	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/08/27	IS02	15/03/2019			Interest Rate Swap	99.3600	99.3600	99.3500	99.3500	(0.010)	0.0000	0.0000	0
2018/08/27	IS02	21/06/2019			Interest Rate Swap	99.8300	99.8300	99.8200	99.8200	(0.010)	0.0000	0.0000	0
2018/08/27	IS02	20/09/2019			Interest Rate Swap	102.0800	102.0800	102.0700	102.0700	(0.010)	0.0000	0.0000	0
2018/08/27	IS02	20/12/2019			Interest Rate Swap	103.1300	103.1300	103.1100	103.1100	(0.019)	0.0000	0.0000	0
2018/08/27	IS02	23/03/2020			Interest Rate Swap	99.2600	99.2600	99.2500	99.2500	(0.010)	0.0000	0.0000	0

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2018/08/27	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9500	102.9500	(0.010)	0.0000	0.0000	0
2018/08/27	IS02	21/09/2020			Interest Rate Swap	100.1700	100.1700	100.1600	100.1600	(0.010)	0.0000	0.0000	0
2018/08/27	IS05	17/12/2020			Interest Rate Swap	97.0900	97.0900	97.0800	97.0800	(0.010)	0.0000	0.0000	0
2018/08/27	IS05	16/03/2021			Interest Rate Swap	96.3300	96.3300	96.3100	96.3100	(0.021)	0.0000	0.0000	0
2018/08/27	IS05	15/06/2021			Interest Rate Swap	95.5200	95.5200	95.5000	95.5000	(0.021)	0.0000	0.0000	0
2018/08/27	IS05	21/09/2021			Interest Rate Swap	95.7400	95.7400	95.7100	95.7100	(0.031)	0.0000	0.0000	0
2018/08/27	IS05	21/12/2021			Interest Rate Swap	97.9700	97.9700	97.9500	97.9500	(0.020)	0.0000	0.0000	51
2018/08/27	IS05	15/03/2022			Interest Rate Swap	98.1500	98.1500	98.1300	98.1300	(0.020)	0.0000	0.0000	0
2018/08/27	IS05	21/06/2022			Interest Rate Swap	99.4000	99.4000	99.3800	99.3800	(0.020)	0.0000	0.0000	0
2018/08/27	IS05	20/09/2022			Interest Rate Swap	103.3600	103.3600	103.3400	103.3400	(0.019)	0.0000	0.0000	0
2018/08/27	IS05	20/12/2022			Interest Rate Swap	104.6600	104.6600	104.6400	104.6400	(0.019)	0.0000	0.0000	0
2018/08/27	IS05	22/03/2023			Interest Rate Swap	98.1400	98.1400	98.1100	98.1100	(0.031)	0.0000	0.0000	0
2018/08/27	IS05	20/06/2023			Interest Rate Swap	104.2000	104.2000	104.1600	104.1600	(0.038)	0.0000	0.0000	0
2018/08/27	IS05	19/09/2023			Interest Rate Swap	99.7700	99.7700	99.7400	99.7400	(0.030)	0.0000	0.0000	0
2018/08/27	IS10	17/12/2025			Interest Rate Swap	96.8000	96.8000	96.7400	96.7400	(0.062)	0.0000	0.0000	0
2018/08/27	IS10	16/03/2026			Interest Rate Swap	93.8500	93.8500	93.7900	93.7900	(0.064)	0.0000	0.0000	0
2018/08/27	IS10	15/06/2026			Interest Rate Swap	92.6300	92.6300	92.5800	92.5800	(0.054)	0.0000	0.0000	0
2018/08/27	IS10	21/09/2026			Interest Rate Swap	94.8000	94.8000	94.7500	94.7500	(0.053)	0.0000	0.0000	0
2018/08/27	IS10	21/12/2026			Interest Rate Swap	98.5600	98.5600	98.5200	98.5200	(0.041)	0.0000	0.0000	0
2018/08/27	IS10	15/03/2027			Interest Rate Swap	97.1500	97.1500	97.1100	97.1100	(0.041)	0.0000	0.0000	0
2018/08/27	IS10	21/06/2027			Interest Rate Swap	99.2100	99.2100	99.1800	99.1800	(0.030)	0.0000	0.0000	0
2018/08/27	IS10	20/09/2027			Interest Rate Swap	104.6200	104.6200	104.5900	104.5900	(0.029)	0.0000	0.0000	0
2018/08/27	IS10	20/12/2027			Interest Rate Swap	104.9900	104.9900	104.9500	104.9500	(0.038)	0.0000	0.0000	0
2018/08/27	IS10	22/03/2028			Interest Rate Swap	98.5900	98.5900	98.5400	98.5400	(0.051)	0.0000	0.0000	0
2018/08/27	IS10	20/06/2028			Interest Rate Swap	105.7000	105.7000	105.6400	105.6400	(0.057)	0.0000	0.0000	0
2018/08/27	IS10	19/09/2028			Interest Rate Swap	99.3500	99.3500	99.2800	99.2800	(0.070)	0.0000	0.0000	0
2018/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/27	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/27	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/27	R023	01/11/2018	10.58	Call	Bond Future	7,364.6700	7.3647	7,459.4600	7.4595	1.287	0	0	0
2018/08/27	R023	01/11/2018	10.57	Put	Bond Future	0.2900	0.0003	0.1800	0.0002	(37.931)	0	0	0
2018/08/27	R023	01/11/2018			Bond Future	8.3808	99.1706	8.3538	99.2655	(0.322)	0.0000	0.0000	38,272
2018/08/27	R023	01/11/2018	10.59	Call	Bond Future	7,396.5600	7.3966	7,491.3500	7.4913	1.282	0	0	0
2018/08/27	R023	01/11/2018	10.59	Put	Bond Future	0.2600	0.0003	0.1600	0.0002	(38.462)	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	
2018/08/27	R023	01/11/2018	10.58	Put	Bond Future		0.2700	0.0003	0.1700	0.0002	(37.037)	0	0	0
2018/08/27	R023	01/11/2018	10.57	Call	Bond Future	7,332.7800		7.3328	7,427.5600	7.4276	1.293	0	0	0
2018/08/27	R023	07/02/2019	10.59	Call	Bond Future	6,760.1600		6.7602	6,850.4400	6.8504	1.335	0	0	0
2018/08/27	R023	07/02/2019			Bond Future	8.4754	101.0854	8.4465	101.1811	(0.340)	0.0000	0.0000	0	0
2018/08/27	R023	07/02/2019	10.57	Call	Bond Future	6,701.5800		6.7016	6,791.6600	6.7917	1.344	0	0	0
2018/08/27	R023	07/02/2019	10.57	Put	Bond Future	51.2100		0.0512	45.6400	0.0456	(10.877)	0	0	0
2018/08/27	R023	07/02/2019	10.59	Put	Bond Future	49.0200		0.0490	43.6500	0.0437	(10.955)	0	0	0
2018/08/27	R023	07/02/2019	10.58	Call	Bond Future	6,730.8600		6.7309	6,821.0500	6.8211	1.340	0	0	0
2018/08/27	R023	07/02/2019	10.58	Put	Bond Future	50.1000		0.0501	44.6400	0.0446	(10.898)	0	0	0
2018/08/27	R023	02/05/2019	8.45	Call	Bond Future	1,245.4800		1.2455	1,283.5900	1.2836	3.060	0	0	0
2018/08/27	R023	02/05/2019	8.44	Put	Bond Future	1,592.4500		1.5925	1,532.2900	1.5323	(3.778)	0	0	0
2018/08/27	R023	02/05/2019			Bond Future	8.5555	98.8374	8.5244	98.9354	(0.363)	0.0000	0.0000	0	0
2018/08/27	R023	02/05/2019	8.46	Call	Bond Future	1,263.2000		1.2632	1,301.6400	1.3016	3.043	0	0	0
2018/08/27	R023	02/05/2019	8.46	Put	Bond Future	1,564.5300		1.5645	1,505.0400	1.5050	(3.802)	0	0	0
2018/08/27	R023	02/05/2019	8.45	Put	Bond Future	1,578.4300		1.5784	1,518.6100	1.5186	(3.790)	0	0	0
2018/08/27	R023	02/05/2019	8.44	Call	Bond Future	1,227.8800		1.2279	1,265.6500	1.2656	3.076	0	0	0
2018/08/27	R035	01/11/2018	8.93	Call	Bond Future	178.7400		0.1787	182.1000	0.1821	1.880	0	0	0
2018/08/27	R035	01/11/2018	8.92	Put	Bond Future	6,214.2900		6.2143	6,013.3100	6.0133	(3.234)	0	0	0
2018/08/27	R035	01/11/2018			Bond Future	9.6654	95.1941	9.6390	95.3982	(0.272)	0.0000	0.0000	73,081	0
2018/08/27	R035	01/11/2018	8.94	Call	Bond Future	186.4400		0.1864	190.0600	0.1901	1.942	0	0	0
2018/08/27	R035	01/11/2018	8.94	Put	Bond Future	6,059.8500		6.0599	5,859.3800	5.8594	(3.308)	0	0	0
2018/08/27	R035	01/11/2018	8.93	Put	Bond Future	6,136.8900		6.1369	5,936.1600	5.9362	(3.271)	0	0	0
2018/08/27	R035	01/11/2018	8.92	Call	Bond Future	171.3000		0.1713	174.4100	0.1744	1.816	0	0	0
2018/08/27	R035	07/02/2019	8.98	Call	Bond Future	970.6500		0.9706	997.7100	0.9977	2.788	0	0	0
2018/08/27	R035	07/02/2019			Bond Future	9.7472	97.0321	9.7200	97.2390	(0.279)	0.0000	0.0000	298	0
2018/08/27	R035	07/02/2019	8.96	Call	Bond Future	930.2300		0.9302	956.2600	0.9563	2.798	0	0	0
2018/08/27	R035	07/02/2019	8.96	Put	Bond Future	7,219.3300		7.2193	7,038.3900	7.0384	(2.506)	0	0	0
2018/08/27	R035	07/02/2019	8.98	Put	Bond Future	7,092.3000		7.0923	6,912.3900	6.9124	(2.537)	0	0	0
2018/08/27	R035	07/02/2019	8.97	Call	Bond Future	950.2000		0.9502	976.7500	0.9767	2.794	0	0	0
2018/08/27	R035	07/02/2019	8.97	Put	Bond Future	7,155.5200		7.1555	6,975.1000	6.9751	(2.521)	0	0	0
2018/08/27	R035	02/05/2019	9.74	Put	Bond Future	4,186.8600		4.1869	4,058.4100	4.0584	(3.068)	0	0	0
2018/08/27	R035	02/05/2019			Bond Future	9.8144	94.1466	9.7864	94.3576	(0.286)	0.0000	0.0000	0	0
2018/08/27	R035	02/05/2019	9.74	Call	Bond Future	3,625.4000		3.6254	3,708.0000	3.7080	2.278	0	0	0
2018/08/27	R035	02/05/2019	9.75	Call	Bond Future	3,663.5100		3.6635	3,746.7500	3.7468	2.272	0	0	0
2018/08/27	R035	02/05/2019	9.75	Put	Bond Future	4,149.2500		4.1493	4,021.4400	4.0214	(3.080)	0	0	0
2018/08/27	R035	02/05/2019	9.73	Call	Bond Future	3,587.4800		3.5875	3,669.4400	3.6694	2.285	0	0	0
2018/08/27	R035	02/05/2019	9.73	Put	Bond Future	4,224.7500		4.2248	4,095.6600	4.0957	(3.056)	0	0	0
2018/08/27	R186	01/11/2018	8.54	Put	Bond Future	2,949.5200		2.9495	2,804.8900	2.8049	(4.904)	0	0	0
2018/08/27	R186	01/11/2018	8.90	Call	Bond Future	1,276.8100		1.2768	1,323.3200	1.3233	3.643	0	0	0
2018/08/27	R186	01/11/2018	9.14	Call	Bond Future	2,090.8800		2.0909	2,163.8900	2.1639	3.492	0	0	0
2018/08/27	R186	01/11/2018	7.96	Put	Bond Future	6,192.3400		6.1923	6,032.0400	6.0320	(2.589)	0	0	0
2018/08/27	R186	01/11/2018			Bond Future	8.9466	112.7721	8.9200	112.9325	(0.298)	0.0000	0.0000	63,216	0
2018/08/27	R186	01/11/2018	8.53	Call	Bond Future	452.0900		0.4521	467.2200	0.4672	3.347	0	0	0
2018/08/27	R186	01/11/2018	8.53	Put	Bond Future	2,995.9300		2.9959	2,850.6900	2.8507	(4.848)	0	0	0
2018/08/27	R186	01/11/2018	8.46	Put	Bond Future	3,332.6100		3.3326	3,183.5000	3.1835	(4.474)	0	0	0
2018/08/27	R186	01/11/2018	8.46	Call	Bond Future	353.7600		0.3538	365.0200	0.3650	3.183	0	0	5,000

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2018/08/27	R186	01/11/2018	8.54	Call	Bond Future	467.6400	0.4676	483.3800	0.4834	3.366	0	0	0
2018/08/27	R186	01/11/2018	8.90	Put	Bond Future	1,557.7200	1.5577	1,443.8600	1.4439	(7.309)	0	0	2,500
2018/08/27	R186	01/11/2018	9.14	Put	Bond Future	936.0500	0.9361	848.6900	0.8487	(9.333)	0	0	5,000
2018/08/27	R186	01/11/2018	7.96	Call	Bond Future	40.9800	0.0410	41.0500	0.0411	0.171	0	0	5,000
2018/08/27	R186	01/11/2018	8.52	Call	Bond Future	437.0500	0.4370	451.5900	0.4516	3.327	0	0	0
2018/08/27	R186	01/11/2018	8.52	Put	Bond Future	3,042.9000	3.0429	2,897.0700	2.8971	(4.792)	0	0	0
2018/08/27	R186	07/02/2019	8.20	Call	Bond Future	496.9000	0.4969	514.1600	0.5142	3.474	0	0	0
2018/08/27	R186	07/02/2019	8.21	Put	Bond Future	5,436.5100	5.4365	5,291.8700	5.2919	(2.661)	0	0	0
2018/08/27	R186	07/02/2019			Bond Future	9.0308	109.6444	9.0030	109.8067	(0.308)	0.0000	0.0000	719
2018/08/27	R186	07/02/2019	8.20	Put	Bond Future	5,487.8700	5.4879	5,342.8700	5.3429	(2.642)	0	0	0
2018/08/27	R186	07/02/2019	8.30	Put	Bond Future	4,993.9800	4.9940	4,852.9900	4.8530	(2.823)	0	0	0
2018/08/27	R186	07/02/2019	8.21	Call	Bond Future	507.3700	0.5074	524.9900	0.5250	3.473	0	0	0
2018/08/27	R186	07/02/2019	8.22	Call	Bond Future	518.0100	0.5180	536.0100	0.5360	3.475	0	0	0
2018/08/27	R186	07/02/2019	8.22	Put	Bond Future	5,385.3600	5.3854	5,241.1000	5.2411	(2.679)	0	0	0
2018/08/27	R186	07/02/2019	8.30	Call	Bond Future	619.3900	0.6194	640.6600	0.6407	3.434	0	0	210
2018/08/27	R186	02/05/2019	9.01	Put	Bond Future	3,058.2700	3.0583	2,956.3700	2.9564	(3.332)	0	0	0
2018/08/27	R186	02/05/2019	9.02	Call	Bond Future	2,532.3800	2.5324	2,596.7500	2.5968	2.542	0	0	0
2018/08/27	R186	02/05/2019			Bond Future	9.1075	111.4657	9.0783	111.6315	(0.320)	0.0000	0.0000	0
2018/08/27	R186	02/05/2019	9.03	Call	Bond Future	2,562.0000	2.5620	2,626.9000	2.6269	2.533	0	0	0
2018/08/27	R186	02/05/2019	9.03	Put	Bond Future	3,003.1200	3.0031	2,902.2800	2.9023	(3.358)	0	0	0
2018/08/27	R186	02/05/2019	9.01	Call	Bond Future	2,502.9400	2.5029	2,566.7800	2.5668	2.551	0	0	0
2018/08/27	R186	02/05/2019	9.02	Put	Bond Future	3,030.5900	3.0306	2,929.2200	2.9292	(3.345)	0	0	0
2018/08/27	R197	01/11/2018			Bond Future	301.4404	301.4404	301.2840	301.2840	(0.052)	0.0000	0.0000	2,353
2018/08/27	R197	07/02/2019			Bond Future	299.9690	299.9690	299.8064	299.8064	(0.054)	0.0000	0.0000	0
2018/08/27	R197	02/05/2019			Bond Future	305.0068	305.0068	304.8424	304.8424	(0.054)	0.0000	0.0000	0
2018/08/27	R202	01/11/2018			Bond Future	234.6361	234.6361	234.6233	234.6233	(0.005)	0.0000	0.0000	10,129
2018/08/27	R202	07/02/2019			Bond Future	235.3081	235.3081	235.2926	235.2926	(0.007)	0.0000	0.0000	0
2018/08/27	R202	02/05/2019			Bond Future	239.2601	239.2601	239.2452	239.2452	(0.006)	0.0000	0.0000	0
2018/08/27	R207	01/11/2018	6.76	Put	Bond Future	947.8200	0.9478	915.1100	0.9151	(3.451)	0	0	0
2018/08/27	R207	01/11/2018			Bond Future	7.5973	101.8417	7.5678	101.8747	(0.389)	0.0000	0.0000	19,647
2018/08/27	R207	01/11/2018	6.75	Call	Bond Future	6.2300	0.0062	6.4900	0.0065	4.173	0	0	0
2018/08/27	R207	01/11/2018	6.75	Put	Bond Future	959.0000	0.9590	926.2800	0.9263	(3.412)	0	0	0
2018/08/27	R207	01/11/2018	6.76	Call	Bond Future	6.3700	0.0064	6.6400	0.0066	4.239	0	0	0
2018/08/27	R207	01/11/2018	6.74	Call	Bond Future	5.8900	0.0059	6.1300	0.0061	4.075	0	0	0
2018/08/27	R207	01/11/2018	6.74	Put	Bond Future	969.9800	0.9700	937.2400	0.9372	(3.375)	0	0	0
2018/08/27	R207	07/02/2019	6.52	Call	Bond Future	3.4000	0.0034	3.8400	0.0038	12.941	0	0	0
2018/08/27	R207	07/02/2019	6.51	Put	Bond Future	1,045.9000	1.0459	1,013.8000	1.0138	(3.069)	0	0	0
2018/08/27	R207	07/02/2019			Bond Future	7.6947	100.1630	7.6575	100.1955	(0.484)	0.0000	0.0000	0
2018/08/27	R207	07/02/2019	6.53	Call	Bond Future	3.5700	0.0036	4.0300	0.0040	12.885	0	0	0
2018/08/27	R207	07/02/2019	6.53	Put	Bond Future	1,028.4900	1.0285	996.4300	0.9964	(3.117)	0	0	0
2018/08/27	R207	07/02/2019	6.52	Put	Bond Future	1,037.1900	1.0372	1,005.1100	1.0051	(3.093)	0	0	0
2018/08/27	R207	07/02/2019	6.51	Call	Bond Future	3.2400	0.0032	3.6600	0.0037	12.963	0	0	0
2018/08/27	R207	02/05/2019	7.63	Call	Bond Future	157.7500	0.1578	170.2200	0.1702	7.905	0	0	0
2018/08/27	R207	02/05/2019			Bond Future	7.8560	101.8268	7.8048	101.8606	(0.652)	0.0000	0.0000	0
2018/08/27	R207	02/05/2019	7.61	Call	Bond Future	151.3000	0.1513	163.4600	0.1635	8.037	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
2018/08/27	R207	02/05/2019	7.61	Put	Bond Future	313.7600	0.3138	292.1400	0.2921	(6.891)	0	0	0
2018/08/27	R207	02/05/2019	7.63	Put	Bond Future	306.9800	0.3070	285.6700	0.2857	(6.942)	0	0	0
2018/08/27	R207	02/05/2019	7.62	Call	Bond Future	154.5100	0.1545	166.8200	0.1668	7.967	0	0	0
2018/08/27	R207	02/05/2019	7.62	Put	Bond Future	310.3500	0.3104	288.8800	0.2889	(6.918)	0	0	0
2018/08/27	R208	01/11/2018	7.11	Put	Bond Future	1,695.4200	1.6954	1,637.2600	1.6373	(3.430)	0	0	0
2018/08/27	R208	01/11/2018			Bond Future	7.8949	98.2177	7.8672	98.2765	(0.352)	0.0000	0.0000	28,736
2018/08/27	R208	01/11/2018	7.11	Call	Bond Future	17.6600	0.0177	18.2900	0.0183	3.567	0	0	0
2018/08/27	R208	01/11/2018	7.12	Call	Bond Future	18.1700	0.0182	18.8400	0.0188	3.687	0	0	0
2018/08/27	R208	01/11/2018	7.10	Put	Bond Future	1,716.5800	1.7166	1,658.3800	1.6584	(3.390)	0	0	0
2018/08/27	R208	01/11/2018	7.12	Put	Bond Future	1,674.3300	1.6743	1,616.2100	1.6162	(3.471)	0	0	0
2018/08/27	R208	01/11/2018	7.10	Call	Bond Future	17.2100	0.0172	17.8000	0.0178	3.428	0	0	0
2018/08/27	R208	07/02/2019	7.07	Call	Bond Future	43.3700	0.0434	46.4900	0.0465	7.194	0	0	0
2018/08/27	R208	07/02/2019	7.08	Put	Bond Future	1,781.3400	1.7813	1,725.7000	1.7257	(3.123)	0	0	0
2018/08/27	R208	07/02/2019	7.06	Put	Bond Future	1,817.1300	1.8171	1,761.2900	1.7613	(3.073)	0	0	0
2018/08/27	R208	07/02/2019			Bond Future	7.9860	100.1140	7.9550	100.1728	(0.389)	0.0000	0.0000	0
2018/08/27	R208	07/02/2019	7.07	Put	Bond Future	1,799.2100	1.7992	1,743.4700	1.7435	(3.098)	0	0	0
2018/08/27	R208	07/02/2019	7.08	Call	Bond Future	44.8800	0.0449	48.1000	0.0481	7.175	0	0	0
2018/08/27	R208	07/02/2019	7.06	Call	Bond Future	41.9000	0.0419	44.9200	0.0449	7.208	0	0	0
2018/08/27	R208	02/05/2019	8.03	Put	Bond Future	738.8500	0.7389	703.9300	0.7039	(4.726)	0	0	0
2018/08/27	R208	02/05/2019	8.02	Call	Bond Future	648.6900	0.6487	674.0500	0.6741	3.909	0	0	0
2018/08/27	R208	02/05/2019			Bond Future	8.0774	98.3775	8.0419	98.4380	(0.440)	0.0000	0.0000	0
2018/08/27	R208	02/05/2019	8.03	Call	Bond Future	658.1100	0.6581	683.7100	0.6837	3.890	0	0	0
2018/08/27	R208	02/05/2019	8.02	Put	Bond Future	746.4900	0.7465	711.3300	0.7113	(4.710)	0	0	0
2018/08/27	R208	02/05/2019	8.04	Call	Bond Future	667.9200	0.6679	693.7500	0.6938	3.867	0	0	0
2018/08/27	R208	02/05/2019	8.04	Put	Bond Future	731.6100	0.7316	696.9200	0.6969	(4.742)	0	0	0
2018/08/27	R209	01/11/2018	1,016.00	Call	Bond Future	71,547.1500	71.5472	71,719.8700	71.7199	0.241	0	0	0
2018/08/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	R209	01/11/2018	9.34	Put	Bond Future	2,702.7800	2.7028	2,556.4300	2,5564	(5.415)	0	0	0
2018/08/27	R209	01/11/2018	9.97	Call	Bond Future	3,053.2200	3.0532	3,146.1600	3.1462	3.044	0	0	0
2018/08/27	R209	01/11/2018	9.98	Put	Bond Future	777.6900	0.7777	698.9900	0.6990	(10.120)	0	0	2,000
2018/08/27	R209	01/11/2018	8.98	Call	Bond Future	241.2700	0.2413	246.7300	0.2467	2.263	0	0	0
2018/08/27	R209	01/11/2018	10.00	Call	Bond Future	3,189.7400	3.1897	3,285.8900	3,2859	3.014	0	0	0
2018/08/27	R209	01/11/2018	9.64	Call	Bond Future	1,721.7700	1.7218	1,777.7200	1.7777	3.250	0	0	2,000
2018/08/27	R209	01/11/2018	9.47	Call	Bond Future	1,181.9600	1.1820	1,220.0900	1.2201	3.226	0	0	0
2018/08/27	R209	01/11/2018	9.82	Call	Bond Future	2,405.8000	2.4058	2,482.0700	2,4821	3.170	0	0	0
2018/08/27	R209	01/11/2018			Bond Future	9.6183	72.4350	9.5920	72.6077	(0.273)	0.0000	0.0000	127,865
2018/08/27	R209	01/11/2018	1,016.01	Call	Bond Future	71,547.1500	71.5472	71,719.8700	71.7199	0.241	0	0	0
2018/08/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	R209	01/11/2018	8.89	Put	Bond Future	5,201.1200	5.2011	5,031.4000	5.0314	(3.263)	0	0	0
2018/08/27	R209	01/11/2018	8.89	Call	Bond Future	169.6500	0.1696	172.6500	0.1727	1.768	0	0	2,000
2018/08/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/27	R209	01/11/2018	1,015.99	Call	Bond Future	71,547.1400	71.5471	71,719.8600	71.7199	0.241	0	0	0
2018/08/27	R209	01/11/2018	9.34	Call	Bond Future	838.8000	0.8388	865.1700	0.8652	3.144	0	0	0
2018/08/27	R209	01/11/2018	9.97	Put	Bond Future	795.0800	0.7951	715.3000	0.7153	(10.034)	0	0	0
2018/08/27	R209	01/11/2018	9.98	Call	Bond Future	3,098.4900	3.0985	3,192.5100	3.1925	3.034	0	0	0
2018/08/27	R209	01/11/2018	8.98	Put	Bond Future	4,623.5900	4.6236	4,456.3300	4.4563	(3.618)	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
2018/08/27	R209	01/11/2018	10.00	Put	Bond Future	743.8900	0.7439	667.3200	0.6673	(10.293)	0	0	5,850
2018/08/27	R209	01/11/2018	9.64	Put	Bond Future	1,579.1400	1.5791	1,462.3700	1.4624	(7.395)	0	0	0
2018/08/27	R209	01/11/2018	9.47	Put	Bond Future	2,166.4000	2.1664	2,031.8100	2.0318	(6.213)	0	0	760
2018/08/27	R209	01/11/2018	9.82	Put	Bond Future	1,097.6300	1.0976	1,001.1800	1.0012	(8.787)	0	0	760
2018/08/27	R209	01/11/2018	9.49	Call	Bond Future	1,241.0000	1.2410	1,281.0800	1.2811	3.230	0	0	0
2018/08/27	R209	01/11/2018	9.94	Call	Bond Future	2,918.8000	2.9188	3,008.4800	3.0085	3.072	0	0	0
2018/08/27	R209	01/11/2018	9.94	Put	Bond Future	849.1300	0.8491	766.0900	0.7661	(9.779)	0	0	0
2018/08/27	R209	01/11/2018	10.57	Call	Bond Future	6,085.1900	6.0852	6,226.1000	6.2261	2.316	0	0	0
2018/08/27	R209	01/11/2018	10.57	Put	Bond Future	211.8200	0.2118	180.0100	0.1800	(15.017)	0	0	0
2018/08/27	R209	01/11/2018	9.84	Call	Bond Future	2,488.4300	2.4884	2,566.9600	2.5670	3.156	0	0	0
2018/08/27	R209	01/11/2018	9.84	Put	Bond Future	1,052.4900	1.0525	958.3000	0.9583	(8.949)	0	0	0
2018/08/27	R209	01/11/2018	8.99	Put	Bond Future	4,561.1800	4.5612	4,394.2500	4.3943	(3.660)	0	0	0
2018/08/27	R209	01/11/2018	8.99	Call	Bond Future	250.5000	0.2505	256.2900	0.2563	2.311	0	0	760
2018/08/27	R209	01/11/2018	9.49	Put	Bond Future	2,091.4900	2.0915	1,958.8500	1.9588	(6.342)	0	0	0
2018/08/27	R209	07/02/2019	8.97	Put	Bond Future	5,804.5500	5.8046	5,654.4000	5.6544	(2.587)	0	0	0
2018/08/27	R209	07/02/2019	10.20	Put	Bond Future	1,570.0900	1.5701	1,492.8200	1.4928	(4.921)	0	0	4,000
2018/08/27	R209	07/02/2019			Bond Future	9.6884	73.8335	9.6614	74.0087	(0.278)	0.0000	0.0000	340
2018/08/27	R209	07/02/2019	8.96	Call	Bond Future	892.4600	0.8925	917.1300	0.9171	2.764	0	0	0
2018/08/27	R209	07/02/2019	8.96	Put	Bond Future	5,857.6500	5.8576	5,707.0400	5.7070	(2.571)	0	0	0
2018/08/27	R209	07/02/2019	8.97	Call	Bond Future	910.8800	0.9109	936.0100	0.9360	2.759	0	0	0
2018/08/27	R209	07/02/2019	10.20	Call	Bond Future	4,780.2700	4.7803	4,878.2800	4.8783	2.050	0	0	0
2018/08/27	R209	07/02/2019	8.95	Call	Bond Future	874.2900	0.8743	898.5000	0.8985	2.769	0	0	0
2018/08/27	R209	07/02/2019	8.95	Put	Bond Future	5,911.1000	5.9111	5,760.0300	5.7600	(2.556)	0	0	0
2018/08/27	R209	07/02/2019	9.54	Put	Bond Future	3,303.5000	3.3035	3,185.3000	3.1853	(3.578)	0	0	0
2018/08/27	R209	07/02/2019	9.54	Call	Bond Future	2,331.1400	2.3311	2,388.2200	2.3882	2.449	0	0	4,000
2018/08/27	R209	07/02/2019	9.04	Put	Bond Future	5,441.7200	5.4417	5,294.9400	5.2949	(2.697)	0	0	0
2018/08/27	R209	07/02/2019	9.04	Call	Bond Future	1,045.9800	1.0460	1,074.4800	1.0745	2.725	0	0	4,000
2018/08/27	R209	02/05/2019	9.70	Put	Bond Future	3,580.1700	3.5802	3,472.6600	3.4727	(3.003)	0	0	0
2018/08/27	R209	02/05/2019			Bond Future	9.7492	71.9121	9.7214	72.0908	(0.285)	0.0000	0.0000	0
2018/08/27	R209	02/05/2019	9.69	Call	Bond Future	3,230.7700	3.2308	3,301.4700	3.3015	2.188	0	0	0
2018/08/27	R209	02/05/2019	9.69	Put	Bond Future	3,612.2200	3.6122	3,504.1700	3.5042	(2.991)	0	0	0
2018/08/27	R209	02/05/2019	9.70	Call	Bond Future	3,263.3600	3.2634	3,334.6000	3.3346	2.183	0	0	0
2018/08/27	R209	02/05/2019	9.68	Call	Bond Future	3,198.3200	3.1983	3,268.5000	3.2685	2.194	0	0	0
2018/08/27	R209	02/05/2019	9.68	Put	Bond Future	3,644.5000	3.6445	3,535.9300	3.5359	(2.979)	0	0	0
2018/08/27	R210	01/11/2018			Bond Future	183.9175	183.9175	183.9072	183.9072	(0.006)	0.0000	0.0000	2,149
2018/08/27	R210	07/02/2019			Bond Future	187.5044	187.5044	187.4921	187.4921	(0.007)	0.0000	0.0000	0
2018/08/27	R210	02/05/2019			Bond Future	188.0988	188.0988	188.0870	188.0870	(0.006)	0.0000	0.0000	0
2018/08/27	R212	01/11/2018			Bond Future	155.5726	155.5726	155.5625	155.5625	(0.007)	0.0000	0.0000	3,476
2018/08/27	R212	07/02/2019			Bond Future	156.4517	156.4517	156.4398	156.4398	(0.008)	0.0000	0.0000	0
2018/08/27	R212	02/05/2019			Bond Future	159.0792	159.0792	159.0676	159.0676	(0.007)	0.0000	0.0000	0
2018/08/27	R213	01/11/2018	8.65	Call	Bond Future	128.9800	0.1290	130.8900	0.1309	1.481	0	0	0
2018/08/27	R213	01/11/2018	8.64	Put	Bond Future	5,352.1500	5.3522	5,187.4100	5.1874	(3.078)	0	0	0
2018/08/27	R213	01/11/2018			Bond Future	9.4342	83.7663	9.4078	83.9328	(0.279)	0.0000	0.0000	32,893
2018/08/27	R213	01/11/2018	8.66	Call	Bond Future	134.4600	0.1345	136.5400	0.1365	1.547	0	0	0
2018/08/27	R213	01/11/2018	8.66	Put	Bond Future	5,225.8500	5.2259	5,061.4400	5.0614	(3.146)	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
2018/08/27	R213	01/11/2018	8.65	Put	Bond Future	5,288.8700	5.2889	5,124.2900	5.1243	(3.112)	0	0	0
2018/08/27	R213	01/11/2018	8.64	Call	Bond Future	123.6900	0.1237	125.4400	0.1254	1.415	0	0	0
2018/08/27	R213	07/02/2019	8.68	Call	Bond Future	657.4100	0.6574	676.5300	0.6765	2.908	0	0	0
2018/08/27	R213	07/02/2019			Bond Future	9.5144	85.3836	9.4872	85.5525	(0.286)	0.0000	0.0000	112
2018/08/27	R213	07/02/2019	8.68	Put	Bond Future	6,059.2000	6.0592	5,909.4800	5.9095	(2.471)	0	0	0
2018/08/27	R213	07/02/2019	8.69	Call	Bond Future	672.1200	0.6721	691.6500	0.6917	2.906	0	0	0
2018/08/27	R213	07/02/2019	8.70	Put	Bond Future	5,954.0500	5.9540	5,805.1300	5.8051	(2.501)	0	0	0
2018/08/27	R213	07/02/2019	8.69	Put	Bond Future	6,006.3900	6.0064	5,857.0800	5.8571	(2.486)	0	0	0
2018/08/27	R213	07/02/2019	8.70	Call	Bond Future	687.2300	0.6872	707.1500	0.7072	2.899	0	0	0
2018/08/27	R213	02/05/2019	9.49	Call	Bond Future	2,870.3200	2.8703	2,936.7800	2.9368	2.315	0	0	0
2018/08/27	R213	02/05/2019	9.48	Put	Bond Future	3,455.9500	3.4560	3,349.6700	3.3497	(3.075)	0	0	0
2018/08/27	R213	02/05/2019			Bond Future	9.5804	83.2549	9.5523	83.4271	(0.294)	0.0000	0.0000	0
2018/08/27	R213	02/05/2019	9.50	Call	Bond Future	2,901.9200	2.9019	2,968.9000	2.9689	2.308	0	0	0
2018/08/27	R213	02/05/2019	9.50	Put	Bond Future	3,395.4100	3.3954	3,290.1700	3.2902	(3.099)	0	0	0
2018/08/27	R213	02/05/2019	9.49	Put	Bond Future	3,425.4300	3.4254	3,319.6700	3.3197	(3.087)	0	0	0
2018/08/27	R213	02/05/2019	9.48	Call	Bond Future	2,839.1500	2.8392	2,905.0900	2.9051	2.323	0	0	0
2018/08/27	R214	01/11/2018	8.99	Put	Bond Future	5,791.8600	5.7919	5,614.1100	5.6141	(3.069)	0	0	0
2018/08/27	R214	01/11/2018	8.98	Call	Bond Future	143.1200	0.1431	145.0100	0.1450	1.321	0	0	0
2018/08/27	R214	01/11/2018			Bond Future	9.7641	71.7388	9.7379	71.9187	(0.268)	0.0000	0.0000	28,498
2018/08/27	R214	01/11/2018	8.99	Call	Bond Future	149.3900	0.1494	151.4600	0.1515	1.386	0	0	0
2018/08/27	R214	01/11/2018	8.98	Put	Bond Future	5,863.1000	5.8631	5,685.1700	5.6852	(3.035)	0	0	0
2018/08/27	R214	01/11/2018	9.00	Call	Bond Future	155.8300	0.1558	158.0900	0.1581	1.450	0	0	0
2018/08/27	R214	01/11/2018	9.00	Put	Bond Future	5,720.9000	5.7209	5,543.3400	5.5433	(3.104)	0	0	0
2018/08/27	R214	07/02/2019	9.05	Put	Bond Future	6,481.9000	6.4819	6,322.2500	6.3223	(2.463)	0	0	0
2018/08/27	R214	07/02/2019			Bond Future	9.8361	73.1240	9.8092	73.3065	(0.274)	0.0000	0.0000	0
2018/08/27	R214	07/02/2019	9.04	Call	Bond Future	803.8800	0.8039	826.2700	0.8263	2.785	0	0	0
2018/08/27	R214	07/02/2019	9.04	Put	Bond Future	6,540.7100	6.5407	6,380.5900	6.3806	(2.448)	0	0	0
2018/08/27	R214	07/02/2019	9.05	Call	Bond Future	821.6700	0.8217	844.5300	0.8445	2.782	0	0	0
2018/08/27	R214	07/02/2019	9.03	Call	Bond Future	786.4700	0.7865	808.4200	0.8084	2.791	0	0	0
2018/08/27	R214	07/02/2019	9.03	Put	Bond Future	6,600.0200	6.6000	6,439.4600	6.4395	(2.433)	0	0	0
2018/08/27	R214	02/05/2019	9.87	Call	Bond Future	3,496.5800	3.4966	3,572.2600	3.5723	2.164	0	0	0
2018/08/27	R214	02/05/2019	9.85	Call	Bond Future	3,428.3700	3.4284	3,502.9400	3.5029	2.175	0	0	0
2018/08/27	R214	02/05/2019			Bond Future	9.8950	71.0448	9.8673	71.2309	(0.280)	0.0000	0.0000	0
2018/08/27	R214	02/05/2019	9.85	Put	Bond Future	3,731.2700	3.7313	3,619.7100	3.6197	(2.990)	0	0	0
2018/08/27	R214	02/05/2019	9.87	Put	Bond Future	3,664.7500	3.6648	3,554.3000	3.5543	(3.014)	0	0	0
2018/08/27	R214	02/05/2019	9.86	Call	Bond Future	3,462.4100	3.4624	3,537.5200	3.5375	2.169	0	0	0
2018/08/27	R214	02/05/2019	9.86	Put	Bond Future	3,697.8900	3.6979	3,586.8700	3.5869	(3.002)	0	0	0
2018/08/27	R248	01/11/2018	9.03	Call	Bond Future	165.4900	0.1655	168.2200	0.1682	1.650	0	0	0
2018/08/27	R248	01/11/2018			Bond Future	9.7946	91.5763	9.7684	91.8062	(0.268)	0.0000	0.0000	97,097
2018/08/27	R248	01/11/2018	9.01	Call	Bond Future	150.9600	0.1510	153.2400	0.1532	1.510	0	0	0
2018/08/27	R248	01/11/2018	9.01	Put	Bond Future	7,503.9100	7.5039	7,276.3200	7.2763	(3.033)	0	0	0
2018/08/27	R248	01/11/2018	9.03	Put	Bond Future	7,318.2300	7.3182	7,091.0900	7.0911	(3.104)	0	0	0
2018/08/27	R248	01/11/2018	9.02	Call	Bond Future	158.0600	0.1581	160.5600	0.1606	1.582	0	0	0
2018/08/27	R248	01/11/2018	9.02	Put	Bond Future	7,410.8200	7.4108	7,183.4500	7.1835	(3.068)	0	0	0
2018/08/27	R248	07/02/2019	9.06	Put	Bond Future	8,420.0100	8.4200	8,213.9900	8.2140	(2.447)	0	0	0
2018/08/27	R248	07/02/2019			Bond Future	9.8676	93.3444	9.8406	93.5778	(0.273)	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
2018/08/27	R248	07/02/2019	9.06	Call	Bond Future	944.6700	0.9447	972.0400	0.9720	2.897	0	0	0
2018/08/27	R248	07/02/2019	9.05	Put	Bond Future	8,497.6500	8.4976	8,291.0500	8.2911	(2.431)	0	0	0
2018/08/27	R248	07/02/2019	9.07	Call	Bond Future	966.6500	0.9667	994.6000	0.9946	2.891	0	0	0
2018/08/27	R248	07/02/2019	9.07	Put	Bond Future	8,342.8700	8.3429	8,137.4300	8.1374	(2.462)	0	0	0
2018/08/27	R248	07/02/2019	9.05	Call	Bond Future	923.0200	0.9230	949.8100	0.9498	2.902	0	0	0
2018/08/27	R248	02/05/2019	9.90	Put	Bond Future	4,597.2400	4.5972	4,456.3800	4.4564	(3.064)	0	0	0
2018/08/27	R248	02/05/2019			Bond Future	9.9272	90.4610	9.8994	90.6989	(0.280)	0.0000	0.0000	0
2018/08/27	R248	02/05/2019	9.90	Call	Bond Future	4,364.6000	4.3646	4,461.6100	4.4616	2.223	0	0	0
2018/08/27	R248	02/05/2019	9.91	Call	Bond Future	4,408.3300	4.4083	4,506.0600	4.5061	2.217	0	0	0
2018/08/27	R248	02/05/2019	9.89	Put	Bond Future	4,639.5300	4.6395	4,497.9400	4.4979	(3.052)	0	0	0
2018/08/27	R248	02/05/2019	9.91	Put	Bond Future	4,555.2900	4.5553	4,415.1500	4.4151	(3.076)	0	0	0
2018/08/27	R248	02/05/2019	9.89	Call	Bond Future	4,321.0600	4.3211	4,417.3400	4.4173	2.228	0	0	0

Total

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