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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2018 TO 29/08/2018

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
2018/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	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
2018/08/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	2025	01/11/2018			Bond Future	132.3527	132.3527	132.3475	132.3475	(0.004)	0.0000	0.0000	365
2018/08/29	2025	07/02/2019			Bond Future	133.5189	133.5189	133.5144	133.5144	(0.003)	0.0000	0.0000	0
2018/08/29	2025	02/05/2019			Bond Future	135.7606	135.7606	135.7566	135.7566	(0.003)	0.0000	0.0000	0
2018/08/29	2029	01/11/2018			Bond Future	99.7241	99.7241	99.6741	99.6741	(0.050)	0.0000	0.0000	1,600
2018/08/29	2029	07/02/2019			Bond Future	101.6684	101.6684	101.6181	101.6181	(0.049)	0.0000	0.0000	0
2018/08/29	2029	02/05/2019			Bond Future	102.3029	102.3029	102.2521	102.2521	(0.050)	0.0000	0.0000	0
2018/08/29	2030	01/11/2018	8.60	Call	Bond Future	143.5400	0.1435	113.3100	0.1133	(21.060)	0	0	0
2018/08/29	2030	01/11/2018	8.58	Put	Bond Future	5,047.9800	5.0480	5,335.0800	5.3351	5.687	0	0	0
2018/08/29	2030	01/11/2018			Bond Future	9.3155	93.0640	9.3645	92.7488	0.526	0.0000	0.0000	52,508
2018/08/29	2030	01/11/2018	8.60	Put	Bond Future	4,921.4900	4.9215	5,206.5100	5.2065	5.791	0	0	0
2018/08/29	2030	01/11/2018	8.58	Call	Bond Future	131.6800	0.1317	103.5300	0.1035	(21.378)	0	0	0
2018/08/29	2030	01/11/2018	8.59	Put	Bond Future	4,984.6000	4.9846	5,270.6700	5.2707	5.739	0	0	0
2018/08/29	2030	01/11/2018	8.59	Call	Bond Future	137.5100	0.1375	108.3300	0.1083	(21.220)	0	0	0
2018/08/29	2030	07/02/2019	8.62	Call	Bond Future	705.6700	0.7057	634.3700	0.6344	(10.104)	0	0	0
2018/08/29	2030	07/02/2019			Bond Future	9.3927	90.8505	9.4436	90.5297	0.541	0.0000	0.0000	167
2018/08/29	2030	07/02/2019	8.63	Call	Bond Future	721.5500	0.7216	649.0900	0.6491	(10.042)	0	0	0
2018/08/29	2030	07/02/2019	8.62	Put	Bond Future	5,773.1900	5.7732	6,022.6700	6.0227	4.321	0	0	0
2018/08/29	2030	07/02/2019	8.63	Put	Bond Future	5,721.1100	5.7211	5,969.4300	5.9694	4.340	0	0	0
2018/08/29	2030	07/02/2019	8.64	Call	Bond Future	737.4900	0.7375	663.8700	0.6639	(9.983)	0	0	0
2018/08/29	2030	07/02/2019	8.64	Put	Bond Future	5,669.1400	5.6691	5,916.3000	5.9163	4.360	0	0	0
2018/08/29	2030	07/02/2019	8.70	Put	Bond Future	5,364.4000	5.3644	5,604.4000	5.6044	4.474	0	0	0
2018/08/29	2030	07/02/2019	8.70	Call	Bond Future	838.8100	0.8388	758.0300	0.7580	(9.630)	0	0	920
2018/08/29	2030	07/02/2019	9.40	Put	Bond Future	2,591.7600	2.5918	2,741.7600	2.7418	5.788	0	0	0
2018/08/29	2030	07/02/2019	9.40	Call	Bond Future	2,637.5800	2.6376	2,466.8000	2.4668	(6.475)	0	0	920
2018/08/29	2030	02/05/2019	9.41	Call	Bond Future	3,023.6400	3.0236	2,856.8200	2.8568	(5.517)	0	0	0
2018/08/29	2030	02/05/2019			Bond Future	9.4645	92.3590	9.5171	92.0332	0.556	0.0000	0.0000	0
2018/08/29	2030	02/05/2019	9.39	Call	Bond Future	2,959.7400	2.9597	2,795.0000	2.7950	(5.566)	0	0	0
2018/08/29	2030	02/05/2019	9.39	Put	Bond Future	3,424.1400	3.4241	3,585.2700	3.5853	4.706	0	0	0
2018/08/29	2030	02/05/2019	9.41	Put	Bond Future	3,363.0700	3.3631	3,522.1200	3.5221	4.729	0	0	0
2018/08/29	2030	02/05/2019	9.40	Call	Bond Future	2,991.6100	2.9916	2,825.8200	2.8258	(5.542)	0	0	0
2018/08/29	2030	02/05/2019	9.40	Put	Bond Future	3,393.5000	3.3935	3,553.5800	3.5536	4.717	0	0	0
2018/08/29	2032	01/11/2018	8.77	Put	Bond Future	5,440.9800	5.4410	5,783.7800	5.7838	6.300	0	0	0
2018/08/29	2032	01/11/2018			Bond Future	9.4978	91.4751	9.5517	91.0991	0.568	0.0000	0.0000	39,287
2018/08/29	2032	01/11/2018	8.76	Call	Bond Future	137.4300	0.1374	105.4200	0.1054	(23.292)	0	0	0
2018/08/29	2032	01/11/2018	8.76	Put	Bond Future	5,510.5400	5.5105	5,854.5400	5.8545	6.243	0	0	0
2018/08/29	2032	01/11/2018	8.77	Call	Bond Future	143.6400	0.1436	110.4300	0.1104	(23.120)	0	0	0
2018/08/29	2032	01/11/2018	8.75	Call	Bond Future	131.3800	0.1314	100.5500	0.1005	(23.466)	0	0	0
2018/08/29	2032	01/11/2018	8.75	Put	Bond Future	5,580.3400	5.5803	5,925.5200	5.9255	6.186	0	0	0
2018/08/29	2032	07/02/2019	8.81	Call	Bond Future	801.6700	0.8017	715.2700	0.7153	(10.778)	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
2018/08/29	2032	07/02/2019	8.80	Put	Bond Future	6,354.0700	6.3541	6,651.7300	6.6517	4.685	0	0	0
2018/08/29	2032	07/02/2019			Bond Future	9.5773	93.2402	9.6332	92.8576	0.583	0.0000	0.0000	456
2018/08/29	2032	07/02/2019	8.82	Call	Bond Future	819.4100	0.8194	731.6200	0.7316	(10.714)	0	0	0
2018/08/29	2032	07/02/2019	8.82	Put	Bond Future	6,240.2400	6.2402	6,535.1200	6.5351	4.725	0	0	0
2018/08/29	2032	07/02/2019	8.81	Put	Bond Future	6,297.0800	6.2971	6,593.3500	6.5934	4.705	0	0	0
2018/08/29	2032	07/02/2019	8.80	Call	Bond Future	784.0000	0.7840	698.9900	0.6990	(10.843)	0	0	0
2018/08/29	2032	02/05/2019	9.61	Call	Bond Future	3,384.0100	3.3840	3,182.9000	3.1829	(5.943)	0	0	0
2018/08/29	2032	02/05/2019	9.62	Put	Bond Future	3,600.8300	3.6008	3,787.2300	3.7872	5.177	0	0	0
2018/08/29	2032	02/05/2019			Bond Future	9.6469	90.6335	9.7045	90.2448	0.597	0.0000	0.0000	0
2018/08/29	2032	02/05/2019	9.61	Put	Bond Future	3,634.0800	3.6341	3,821.6800	3.8217	5.162	0	0	0
2018/08/29	2032	02/05/2019	9.62	Call	Bond Future	3,418.6500	3.4187	3,216.3400	3.2163	(5.918)	0	0	0
2018/08/29	2032	02/05/2019	9.63	Call	Bond Future	3,453.4700	3.4535	3,249.9400	3.2499	(5.893)	0	0	0
2018/08/29	2032	02/05/2019	9.63	Put	Bond Future	3,567.8400	3.5678	3,753.0200	3.7530	5.190	0	0	0
2018/08/29	2033	01/11/2018			Bond Future	101.8099	101.8099	102.0602	102.0602	0.246	0.0000	0.0000	5,770
2018/08/29	2033	07/02/2019			Bond Future	103.7950	103.7950	104.0508	104.0508	0.246	0.0000	0.0000	0
2018/08/29	2033	02/05/2019			Bond Future	104.3931	104.3931	104.6536	104.6536	0.250	0.0000	0.0000	0
2018/08/29	2037	01/11/2018	9.03	Call	Bond Future	233.2300	0.2332	179.4400	0.1794	(23.063)	0	0	0
2018/08/29	2037	01/11/2018			Bond Future	9.6838	92.1940	9.7429	91.7330	0.610	0.0000	0.0000	51,781
2018/08/29	2037	01/11/2018	9.01	Call	Bond Future	212.3400	0.2123	162.4500	0.1625	(23.495)	0	0	0
2018/08/29	2037	01/11/2018	9.01	Put	Bond Future	5,733.1300	5.7331	6,144.2300	6.1442	7.171	0	0	0
2018/08/29	2037	01/11/2018	9.03	Put	Bond Future	5,582.8200	5.5828	5,990.0200	5.9900	7.294	0	0	0
2018/08/29	2037	01/11/2018	9.02	Call	Bond Future	222.6000	0.2226	170.7800	0.1708	(23.279)	0	0	0
2018/08/29	2037	01/11/2018	9.02	Put	Bond Future	5,657.7300	5.6577	6,066.9000	6.0669	7.232	0	0	0
2018/08/29	2037	07/02/2019	9.06	Put	Bond Future	6,667.6500	6.6676	7,020.5200	7.0205	5.292	0	0	0
2018/08/29	2037	07/02/2019	9.05	Call	Bond Future	1,006.1700	1.0062	891.4200	0.8914	(11.405)	0	0	0
2018/08/29	2037	07/02/2019			Bond Future	9.7577	89.7131	9.8188	89.2437	0.626	0.0000	0.0000	650
2018/08/29	2037	07/02/2019	9.06	Call	Bond Future	1,027.8900	1.0279	911.3600	0.9114	(11.337)	0	0	0
2018/08/29	2037	07/02/2019	9.05	Put	Bond Future	6,730.6400	6.7306	7,085.2900	7.0853	5.269	0	0	0
2018/08/29	2037	07/02/2019	9.07	Call	Bond Future	1,050.0900	1.0501	931.7700	0.9318	(11.268)	0	0	0
2018/08/29	2037	07/02/2019	9.07	Put	Bond Future	6,605.2600	6.6053	6,956.3400	6.9563	5.315	0	0	0
2018/08/29	2037	02/05/2019	9.81	Put	Bond Future	3,999.0900	3.9991	4,226.0800	4.2261	5.676	0	0	0
2018/08/29	2037	02/05/2019			Bond Future	9.8252	91.2027	9.8880	90.7258	0.640	0.0000	0.0000	0
2018/08/29	2037	02/05/2019	9.80	Call	Bond Future	3,844.0700	3.8441	3,595.7200	3.5957	(6.461)	0	0	0
2018/08/29	2037	02/05/2019	9.80	Put	Bond Future	4,036.1000	4.0361	4,264.5900	4.2646	5.661	0	0	0
2018/08/29	2037	02/05/2019	9.81	Call	Bond Future	3,883.4300	3.8834	3,633.5800	3.6336	(6.434)	0	0	0
2018/08/29	2037	02/05/2019	9.79	Call	Bond Future	3,804.9000	3.8049	3,558.0400	3.5580	(6.488)	0	0	0
2018/08/29	2037	02/05/2019	9.79	Put	Bond Future	4,073.4000	4.0734	4,303.3800	4.3034	5.646	0	0	0
2018/08/29	2038	01/11/2018			Bond Future	122.9267	122.9267	122.9231	122.9231	(0.003)	0.0000	0.0000	9,705
2018/08/29	2038	07/02/2019			Bond Future	123.7323	123.7323	123.7295	123.7295	(0.002)	0.0000	0.0000	0
2018/08/29	2038	02/05/2019			Bond Future	125.8096	125.8096	125.8074	125.8074	(0.002)	0.0000	0.0000	0
2018/08/29	2040	01/11/2018	9.09	Put	Bond Future	6,086.2400	6.0862	6,567.6900	6.5677	7.910	0	0	0
2018/08/29	2040	01/11/2018	9.80	Call	Bond Future	2,198.4900	2.1985	1,903.2300	1.9032	(13.430)	0	0	3,540
2018/08/29	2040	01/11/2018			Bond Future	9.7534	95.6680	9.8176	95.1299	0.658	0.0000	0.0000	24,834
2018/08/29	2040	01/11/2018	9.08	Call	Bond Future	213.1100	0.2131	158.4400	0.1584	(25.653)	0	0	0

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2018/08/29	2040	01/11/2018	9.08	Put	Bond Future	6,169.6500	6.1697	6,653.0900	6.6531	7.836	0	0	0
2018/08/29	2040	01/11/2018	9.20	Put	Bond Future	5,200.4000	5.2004	5,656.8000	5.6568	8.776	0	0	0
2018/08/29	2040	01/11/2018	9.20	Call	Bond Future	348.7900	0.3488	267.0800	0.2671	(23.427)	0	0	3,540
2018/08/29	2040	01/11/2018	9.80	Put	Bond Future	1,807.6900	1.8077	2,050.5400	2.0505	13.434	0	0	0
2018/08/29	2040	01/11/2018	9.09	Call	Bond Future	222.5200	0.2225	165.8600	0.1659	(25.463)	0	0	0
2018/08/29	2040	01/11/2018	9.10	Put	Bond Future	6,003.2800	6.0033	6,482.6900	6.4827	7.986	0	0	0
2018/08/29	2040	01/11/2018	9.07	Call	Bond Future	204.0900	0.2041	151.3500	0.1513	(25.842)	0	0	0
2018/08/29	2040	01/11/2018	9.10	Put	Bond Future	6,253.6000	6.2536	6,738.9700	6.7390	7.761	0	0	0
2018/08/29	2040	01/11/2018	9.07	Call	Bond Future	232.2500	0.2323	173.5500	0.1736	(25.274)	0	0	2,950
2018/08/29	2040	01/11/2018	8.50	Put	Bond Future	11,594.1600	11.5942	12,128.3600	12.1284	4.607	0	0	0
2018/08/29	2040	01/11/2018	8.50	Call	Bond Future	10.7500	0.0107	6.8400	0.0068	(36.372)	0	0	2,950
2018/08/29	2040	07/02/2019	9.11	Put	Bond Future	7,343.5200	7.3435	7,759.5500	7.7596	5.665	0	0	0
2018/08/29	2040	07/02/2019	9.13	Call	Bond Future	1,122.9900	1.1230	986.9400	0.9869	(12.115)	0	0	0
2018/08/29	2040	07/02/2019			Bond Future	9.8268	93.0035	9.8932	92.4556	0.675	0.0000	0.0000	100
2018/08/29	2040	07/02/2019	9.11	Call	Bond Future	1,075.7800	1.0758	943.8900	0.9439	(12.260)	0	0	0
2018/08/29	2040	07/02/2019	9.13	Put	Bond Future	7,206.8500	7.2068	7,618.7200	7.6187	5.715	0	0	0
2018/08/29	2040	07/02/2019	9.12	Put	Bond Future	7,274.8600	7.2749	7,688.8200	7.6888	5.690	0	0	0
2018/08/29	2040	07/02/2019	9.12	Call	Bond Future	1,099.1300	1.0991	965.1700	0.9652	(12.188)	0	0	0
2018/08/29	2040	02/05/2019	9.88	Put	Bond Future	4,313.1200	4.3131	4,578.4800	4.5785	6.152	0	0	0
2018/08/29	2040	02/05/2019	9.89	Call	Bond Future	4,244.4900	4.2445	3,951.4000	3.9514	(6.905)	0	0	0
2018/08/29	2040	02/05/2019			Bond Future	9.8935	94.5477	9.9618	93.9910	0.690	0.0000	0.0000	0
2018/08/29	2040	02/05/2019	9.90	Call	Bond Future	4,287.0700	4.2871	3,992.2500	3.9923	(6.877)	0	0	0
2018/08/29	2040	02/05/2019	9.90	Put	Bond Future	4,234.0600	4.2341	4,495.9700	4.4960	6.186	0	0	0
2018/08/29	2040	02/05/2019	9.88	Call	Bond Future	4,202.1100	4.2021	3,910.7400	3.9107	(6.934)	0	0	0
2018/08/29	2040	02/05/2019	9.89	Put	Bond Future	4,273.4300	4.2734	4,537.0700	4.5371	6.169	0	0	0
2018/08/29	2044	01/11/2018	9.12	Call	Bond Future	228.5300	0.2285	174.1800	0.1742	(23.782)	0	0	0
2018/08/29	2044	01/11/2018			Bond Future	9.7817	92.7041	9.8409	92.2005	0.605	0.0000	0.0000	38,549
2018/08/29	2044	01/11/2018	9.12	Put	Bond Future	6,200.7100	6.2007	6,650.0300	6.6500	7.246	0	0	0
2018/08/29	2044	01/11/2018	9.13	Call	Bond Future	238.5900	0.2386	182.2900	0.1823	(23.597)	0	0	0
2018/08/29	2044	01/11/2018	9.14	Put	Bond Future	6,031.0500	6.0311	6,476.4300	6.4764	7.385	0	0	0
2018/08/29	2044	01/11/2018	9.13	Put	Bond Future	6,115.6700	6.1157	6,563.0400	6.5630	7.315	0	0	0
2018/08/29	2044	01/11/2018	9.14	Call	Bond Future	248.9100	0.2489	190.6200	0.1906	(23.418)	0	0	0
2018/08/29	2044	07/02/2019	9.18	Put	Bond Future	7,202.0500	7.2021	7,581.0800	7.5811	5.263	0	0	0
2018/08/29	2044	07/02/2019			Bond Future	9.8525	90.1077	9.9135	89.5949	0.620	0.0000	0.0000	108
2018/08/29	2044	07/02/2019	9.17	Call	Bond Future	1,186.5900	1.1866	1,054.7800	1.0548	(11.108)	0	0	0
2018/08/29	2044	07/02/2019	9.17	Put	Bond Future	7,271.0600	7.2711	7,652.0700	7.6521	5.240	0	0	0
2018/08/29	2044	07/02/2019	9.18	Call	Bond Future	1,211.6400	1.2116	1,077.8500	1.0778	(11.042)	0	0	0
2018/08/29	2044	07/02/2019	9.16	Call	Bond Future	1,161.6700	1.1617	1,031.8400	1.0318	(11.176)	0	0	0
2018/08/29	2044	07/02/2019	9.16	Put	Bond Future	7,340.3500	7.3403	7,723.3400	7.7233	5.218	0	0	0
2018/08/29	2044	02/05/2019	9.90	Call	Bond Future	4,274.1200	4.2741	4,000.1300	4.0001	(6.410)	0	0	0
2018/08/29	2044	02/05/2019			Bond Future	9.9166	91.6039	9.9793	91.0828	0.633	0.0000	0.0000	0
2018/08/29	2044	02/05/2019	9.90	Put	Bond Future	4,412.5200	4.4125	4,659.5500	4.6595	5.598	0	0	0
2018/08/29	2044	02/05/2019	9.91	Call	Bond Future	4,317.2400	4.3172	4,041.6300	4.0416	(6.384)	0	0	0
2018/08/29	2044	02/05/2019	9.92	Put	Bond Future	4,331.6300	4.3316	4,575.4400	4.5754	5.629	0	0	0
2018/08/29	2044	02/05/2019	9.91	Put	Bond Future	4,372.0700	4.3721	4,617.4800	4.6175	5.613	0	0	0
2018/08/29	2044	02/05/2019	9.92	Call	Bond Future	4,360.2300	4.3602	4,083.0200	4.0830	(6.358)	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
2018/08/29	2046	01/11/2018			Bond Future	116.2181	116.2181	116.2155	116.2155	(0.002)	0.0000	0.0000	12,067
2018/08/29	2046	07/02/2019			Bond Future	118.4841	118.4841	118.4821	118.4821	(0.002)	0.0000	0.0000	0
2018/08/29	2046	02/05/2019			Bond Future	118.7882	118.7882	118.7864	118.7864	(0.002)	0.0000	0.0000	0
2018/08/29	2050	01/11/2018			Bond Future	122.2855	122.2855	122.2824	122.2824	(0.003)	0.0000	0.0000	9,987
2018/08/29	2050	07/02/2019			Bond Future	122.8982	122.8982	122.8961	122.8961	(0.002)	0.0000	0.0000	0
2018/08/29	2050	02/05/2019			Bond Future	124.9616	124.9616	124.9597	124.9597	(0.001)	0.0000	0.0000	0
2018/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	AL37	01/11/2018			Index Future	593.1960	593.1960	591.7850	591.7850	(0.238)	0.0000	0.0000	0
2018/08/29	AL37	07/02/2019			Index Future	604.6450	604.6450	603.2090	603.2090	(0.237)	0.0000	0.0000	0
2018/08/29	AL37	02/05/2019			Index Future	614.6900	614.6900	613.2310	613.2310	(0.237)	0.0000	0.0000	0
2018/08/29	AL7T	01/11/2018			Index Future	689.4500	689.4500	687.0260	687.0260	(0.352)	0.0000	0.0000	0
2018/08/29	AL7T	07/02/2019			Index Future	702.7570	702.7570	700.2890	700.2890	(0.351)	0.0000	0.0000	0
2018/08/29	AL7T	02/05/2019			Index Future	714.4320	714.4320	711.9240	711.9240	(0.351)	0.0000	0.0000	0
2018/08/29	ALBI	01/11/2018			Index Future	626.0620	626.0620	623.4290	623.4290	(0.421)	0.0000	0.0000	863
2018/08/29	ALBI	07/02/2019			Index Future	638.1460	638.1460	635.4640	635.4640	(0.420)	0.0000	0.0000	0
2018/08/29	ALBI	02/05/2019			Index Future	648.7480	648.7480	646.0220	646.0220	(0.420)	0.0000	0.0000	0
2018/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	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
2018/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/29	ES33	01/11/2018			Bond Future	10.9398	76.0753	10.9975	75.7366	0.527	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
2018/08/29	ES33	07/02/2019			Bond Future	11.0700	77.5433	11.1298	77.1985	0.541	0.0000	0.0000	0
2018/08/29	ES33	02/05/2019			Bond Future	11.1812	75.0416	11.2430	74.6914	0.553	0.0000	0.0000	0
2018/08/29	ES42	01/11/2018			Bond Future	11.1419	78.4237	11.1997	78.0366	0.519	0.0000	0.0000	7,957
2018/08/29	ES42	07/02/2019			Bond Future	11.2635	79.9368	11.3235	79.5428	0.532	0.0000	0.0000	0
2018/08/29	ES42	02/05/2019			Bond Future	11.3725	77.0043	11.4345	76.6040	0.545	0.0000	0.0000	0
2018/08/29	GOVI	01/11/2018	653.50	Put	GOVI	323,210.0000	32.3210	350,780.0000	35.0780	8.530	0	0	0
2018/08/29	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	01/11/2018			GOVI	621.1790	621.1790	618.4220	618.4220	(0.444)	0.0000	0.0000	465
2018/08/29	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	01/11/2018	653.49	Put	GOVI	323,110.0000	32.3110	350,680.0000	35.0680	8.533	0	0	0
2018/08/29	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	01/11/2018	653.51	Put	GOVI	323,310.0000	32.3310	350,880.0000	35.0880	8.527	0	0	0
2018/08/29	GOVI	07/02/2019	666.53	Put	GOVI	333,620.0000	33.3620	361,700.0000	36.1700	8.417	0	0	0
2018/08/29	GOVI	07/02/2019			GOVI	633.1680	633.1680	630.3600	630.3600	(0.443)	0.0000	0.0000	0
2018/08/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	07/02/2019	666.52	Put	GOVI	333,520.0000	33.3520	361,600.0000	36.1600	8.419	0	0	0
2018/08/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	07/02/2019	666.51	Put	GOVI	333,420.0000	33.3420	361,500.0000	36.1500	8.422	0	0	0
2018/08/29	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	02/05/2019	647.88	Put	GOVI	41,930.0000	4.1930	70,460.0000	7.0460	68.042	0	0	0
2018/08/29	GOVI	02/05/2019	647.86	Put	GOVI	41,730.0000	4.1730	70,260.0000	7.0260	68.368	0	0	0
2018/08/29	GOVI	02/05/2019			GOVI	643.6870	643.6870	640.8340	640.8340	(0.443)	0.0000	0.0000	0
2018/08/29	GOVI	02/05/2019	647.87	Put	GOVI	41,830.0000	4.1830	70,360.0000	7.0360	68.205	0	0	0
2018/08/29	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/29	IGOV	01/11/2018			Index Future	253.0310	253.0310	253.0410	253.0410	0.004	0.0000	0.0000	746
2018/08/29	IGOV	07/02/2019			Index Future	257.9650	257.9650	257.9760	257.9760	0.004	0.0000	0.0000	0
2018/08/29	IGOV	02/05/2019			Index Future	262.2980	262.2980	262.3090	262.3090	0.004	0.0000	0.0000	0
2018/08/29	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/29	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2600	102.2600	0.010	0.0000	0.0000	0
2018/08/29	IS01	22/03/2019			Interest Rate Swap	99.6100	99.6100	99.6200	99.6200	0.010	0.0000	0.0000	0
2018/08/29	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.1100	102.1100	0.029	0.0000	0.0000	0
2018/08/29	IS01	19/09/2019			Interest Rate Swap	100.0500	100.0500	100.0900	100.0900	0.040	0.0000	0.0000	0
2018/08/29	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/29	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/08/29	IS02	15/03/2019			Interest Rate Swap	99.3500	99.3500	99.3600	99.3600	0.010	0.0000	0.0000	0
2018/08/29	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8500	99.8500	0.040	0.0000	0.0000	0
2018/08/29	IS02	20/09/2019			Interest Rate Swap	102.0500	102.0500	102.0900	102.0900	0.039	0.0000	0.0000	0
2018/08/29	IS02	20/12/2019			Interest Rate Swap	103.0800	103.0800	103.1400	103.1400	0.058	0.0000	0.0000	0
2018/08/29	IS02	23/03/2020			Interest Rate Swap	99.2100	99.2100	99.2900	99.2900	0.081	0.0000	0.0000	0

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2018/08/29	IS02	22/06/2020			Interest Rate Swap	102.9100	102.9100	102.9900	102.9900	0.078	0.0000	0.0000	0
2018/08/29	IS02	21/09/2020			Interest Rate Swap	100.1400	100.1400	100.1900	100.1900	0.050	0.0000	0.0000	0
2018/08/29	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	97.1200	97.1200	0.062	0.0000	0.0000	0
2018/08/29	IS05	16/03/2021			Interest Rate Swap	96.2900	96.2900	96.4000	96.4000	0.114	0.0000	0.0000	0
2018/08/29	IS05	15/06/2021			Interest Rate Swap	95.4700	95.4700	95.6300	95.6300	0.168	0.0000	0.0000	0
2018/08/29	IS05	21/09/2021			Interest Rate Swap	95.6700	95.6700	95.8700	95.8700	0.209	0.0000	0.0000	0
2018/08/29	IS05	21/12/2021			Interest Rate Swap	97.9100	97.9100	98.1100	98.1100	0.204	0.0000	0.0000	51
2018/08/29	IS05	15/03/2022			Interest Rate Swap	98.0900	98.0900	98.3000	98.3000	0.214	0.0000	0.0000	0
2018/08/29	IS05	21/06/2022			Interest Rate Swap	99.3500	99.3500	99.5600	99.5600	0.211	0.0000	0.0000	0
2018/08/29	IS05	20/09/2022			Interest Rate Swap	103.3000	103.3000	103.5200	103.5200	0.213	0.0000	0.0000	0
2018/08/29	IS05	20/12/2022			Interest Rate Swap	104.5900	104.5900	104.8300	104.8300	0.229	0.0000	0.0000	0
2018/08/29	IS05	22/03/2023			Interest Rate Swap	98.0600	98.0600	98.3100	98.3100	0.255	0.0000	0.0000	0
2018/08/29	IS05	20/06/2023			Interest Rate Swap	104.1100	104.1100	104.3700	104.3700	0.250	0.0000	0.0000	0
2018/08/29	IS05	19/09/2023			Interest Rate Swap	99.6700	99.6700	99.9500	99.9500	0.281	0.0000	0.0000	0
2018/08/29	IS10	17/12/2025			Interest Rate Swap	96.6600	96.6600	97.0400	97.0400	0.393	0.0000	0.0000	0
2018/08/29	IS10	16/03/2026			Interest Rate Swap	93.7100	93.7100	94.1100	94.1100	0.427	0.0000	0.0000	0
2018/08/29	IS10	15/06/2026			Interest Rate Swap	92.4900	92.4900	92.8900	92.8900	0.432	0.0000	0.0000	0
2018/08/29	IS10	21/09/2026			Interest Rate Swap	94.6500	94.6500	95.0700	95.0700	0.444	0.0000	0.0000	0
2018/08/29	IS10	21/12/2026			Interest Rate Swap	98.4100	98.4100	98.8300	98.8300	0.427	0.0000	0.0000	0
2018/08/29	IS10	15/03/2027			Interest Rate Swap	96.9900	96.9900	97.4200	97.4200	0.443	0.0000	0.0000	0
2018/08/29	IS10	21/06/2027			Interest Rate Swap	99.0500	99.0500	99.4900	99.4900	0.444	0.0000	0.0000	0
2018/08/29	IS10	20/09/2027			Interest Rate Swap	104.4600	104.4600	104.9000	104.9000	0.421	0.0000	0.0000	0
2018/08/29	IS10	20/12/2027			Interest Rate Swap	104.8300	104.8300	105.2700	105.2700	0.420	0.0000	0.0000	0
2018/08/29	IS10	22/03/2028			Interest Rate Swap	98.4300	98.4300	98.8900	98.8900	0.467	0.0000	0.0000	0
2018/08/29	IS10	20/06/2028			Interest Rate Swap	105.5500	105.5500	106.0000	106.0000	0.426	0.0000	0.0000	0
2018/08/29	IS10	19/09/2028			Interest Rate Swap	99.1900	99.1900	99.6700	99.6700	0.484	0.0000	0.0000	0
2018/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/29	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/29	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/29	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/29	R023	01/11/2018	10.58	Call	Bond Future	7,462.2500	7.4623	7,232.2200	7.2322	(3.083)	0	0	0
2018/08/29	R023	01/11/2018	10.57	Put	Bond Future	0.1600	0.0002	0.2100	0.0002	31.250	0	0	0
2018/08/29	R023	01/11/2018			Bond Future	8.3530	99.2683	8.4185	99.0383	0.784	0.0000	0.0000	38,272
2018/08/29	R023	01/11/2018	10.59	Call	Bond Future	7,494.1400	7.4941	7,264.1100	7.2641	(3.069)	0	0	0
2018/08/29	R023	01/11/2018	10.59	Put	Bond Future	0.1400	0.0001	0.1900	0.0002	35.714	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
2018/08/29	R023	01/11/2018	10.58	Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0	0	0
2018/08/29	R023	01/11/2018	10.57	Call	Bond Future	7,430.3500	7.4303	7,200.3200	7.2003	(3.096)	0	0	0
2018/08/29	R023	07/02/2019	10.59	Call	Bond Future	6,852.5400	6.8525	6,625.1000	6.6251	(3.319)	0	0	0
2018/08/29	R023	07/02/2019			Bond Future	8.4456	101.1840	8.5162	100.9501	0.836	0.0000	0.0000	0
2018/08/29	R023	07/02/2019	10.57	Call	Bond Future	6,793.7300	6.7937	6,566.5500	6.5665	(3.344)	0	0	0
2018/08/29	R023	07/02/2019	10.57	Put	Bond Future	44.7600	0.0448	51.4800	0.0515	15.013	0	0	0
2018/08/29	R023	07/02/2019	10.59	Put	Bond Future	42.8000	0.0428	49.2600	0.0493	15.093	0	0	0
2018/08/29	R023	07/02/2019	10.58	Call	Bond Future	6,823.1300	6.8231	6,595.8200	6.5958	(3.331)	0	0	0
2018/08/29	R023	07/02/2019	10.58	Put	Bond Future	43.7700	0.0438	50.3600	0.0504	15.056	0	0	0
2018/08/29	R023	02/05/2019	8.45	Call	Bond Future	1,281.6400	1.2816	1,167.9600	1.1680	(8.870)	0	0	0
2018/08/29	R023	02/05/2019	8.44	Put	Bond Future	1,528.5500	1.5285	1,653.2300	1.6532	8.157	0	0	0
2018/08/29	R023	02/05/2019			Bond Future	8.5239	98.9372	8.5993	98.6997	0.885	0.0000	0.0000	0
2018/08/29	R023	02/05/2019	8.46	Call	Bond Future	1,299.6900	1.2997	1,185.1200	1.1851	(8.815)	0	0	0
2018/08/29	R023	02/05/2019	8.46	Put	Bond Future	1,501.2900	1.5013	1,624.1900	1.6242	8.186	0	0	0
2018/08/29	R023	02/05/2019	8.45	Put	Bond Future	1,514.8600	1.5149	1,638.6500	1.6387	8.172	0	0	0
2018/08/29	R023	02/05/2019	8.44	Call	Bond Future	1,263.7100	1.2637	1,150.9200	1.1509	(8.925)	0	0	0
2018/08/29	R035	01/11/2018	8.93	Call	Bond Future	177.3200	0.1773	137.2500	0.1372	(22.598)	0	0	0
2018/08/29	R035	01/11/2018	8.92	Put	Bond Future	6,002.7400	6.0027	6,380.9200	6.3809	6.300	0	0	0
2018/08/29	R035	01/11/2018			Bond Future	9.6383	95.4041	9.6921	94.9873	0.559	0.0000	0.0000	72,922
2018/08/29	R035	01/11/2018	8.94	Call	Bond Future	185.1500	0.1852	143.6300	0.1436	(22.425)	0	0	0
2018/08/29	R035	01/11/2018	8.94	Put	Bond Future	5,848.5600	5.8486	6,223.8600	6.2239	6.417	0	0	0
2018/08/29	R035	01/11/2018	8.93	Put	Bond Future	5,925.4700	5.9255	6,302.2200	6.3022	6.358	0	0	0
2018/08/29	R035	01/11/2018	8.92	Call	Bond Future	169.7500	0.1698	131.1100	0.1311	(22.763)	0	0	0
2018/08/29	R035	07/02/2019	8.98	Call	Bond Future	992.0800	0.9921	889.5100	0.8895	(10.339)	0	0	0
2018/08/29	R035	07/02/2019			Bond Future	9.7192	97.2451	9.7750	96.8208	0.574	0.0000	0.0000	298
2018/08/29	R035	07/02/2019	8.96	Call	Bond Future	950.7200	0.9507	851.2500	0.8513	(10.463)	0	0	0
2018/08/29	R035	07/02/2019	8.96	Put	Bond Future	7,026.7400	7.0267	7,351.5700	7.3516	4.623	0	0	0
2018/08/29	R035	07/02/2019	8.98	Put	Bond Future	6,900.6500	6.9007	7,222.3800	7.2224	4.662	0	0	0
2018/08/29	R035	07/02/2019	8.97	Call	Bond Future	971.1600	0.9712	870.1500	0.8702	(10.401)	0	0	0
2018/08/29	R035	07/02/2019	8.97	Put	Bond Future	6,963.4000	6.9634	7,286.6900	7.2867	4.643	0	0	0
2018/08/29	R035	02/05/2019	9.74	Put	Bond Future	4,048.0600	4.0481	4,256.9000	4.2569	5.159	0	0	0
2018/08/29	R035	02/05/2019			Bond Future	9.7857	94.3628	9.8431	93.9317	0.587	0.0000	0.0000	0
2018/08/29	R035	02/05/2019	9.74	Call	Bond Future	3,702.7800	3.7028	3,480.5400	3.4805	(6.002)	0	0	0
2018/08/29	R035	02/05/2019	9.75	Call	Bond Future	3,741.5400	3.7415	3,517.9400	3.5179	(5.976)	0	0	0
2018/08/29	R035	02/05/2019	9.75	Put	Bond Future	4,011.1000	4.0111	4,218.5800	4.2186	5.173	0	0	0
2018/08/29	R035	02/05/2019	9.73	Call	Bond Future	3,664.2100	3.6642	3,443.3300	3.4433	(6.028)	0	0	0
2018/08/29	R035	02/05/2019	9.73	Put	Bond Future	4,085.3000	4.0853	4,295.5000	4.2955	5.145	0	0	0
2018/08/29	R186	01/11/2018	8.54	Put	Bond Future	2,793.1600	2.7932	3,085.5000	3.0855	10.466	0	0	0
2018/08/29	R186	01/11/2018	8.90	Call	Bond Future	1,315.2800	1.3153	1,122.0500	1.1220	(14.691)	0	0	0
2018/08/29	R186	01/11/2018	9.14	Call	Bond Future	2,157.1500	2.1572	1,901.1300	1.9011	(11.868)	0	0	0
2018/08/29	R186	01/11/2018	7.96	Put	Bond Future	6,025.4400	6.0254	6,401.8200	6.4018	6.247	0	0	0
2018/08/29	R186	01/11/2018			Bond Future	8.9192	112.9375	8.9838	112.5487	0.725	0.0000	0.0000	63,776
2018/08/29	R186	01/11/2018	8.53	Call	Bond Future	460.5800	0.4606	366.6000	0.3666	(20.405)	0	0	0
2018/08/29	R186	01/11/2018	8.53	Put	Bond Future	2,839.0500	2.8390	3,133.8000	3.1338	10.382	0	0	0
2018/08/29	R186	01/11/2018	8.46	Put	Bond Future	3,172.5000	3.1725	3,483.3600	3.4834	9.799	0	0	0
2018/08/29	R186	01/11/2018	8.46	Call	Bond Future	359.0200	0.3590	281.1500	0.2811	(21.690)	0	0	5,000

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2018/08/29	R186	01/11/2018	8.54	Call	Bond Future	476.6500	0.4766	380.2600	0.3803	(20.222)	0	0	0
2018/08/29	R186	01/11/2018	8.90	Put	Bond Future	1,430.8200	1.4308	1,626.3200	1.6263	13.663	0	0	2,500
2018/08/29	R186	01/11/2018	9.14	Put	Bond Future	836.9500	0.8369	969.6600	0.9697	15.856	0	0	5,000
2018/08/29	R186	01/11/2018	7.96	Call	Bond Future	39.4500	0.0394	27.1000	0.0271	(31.305)	0	0	5,000
2018/08/29	R186	01/11/2018	8.52	Call	Bond Future	445.0300	0.4450	353.4300	0.3534	(20.583)	0	0	0
2018/08/29	R186	01/11/2018	8.52	Put	Bond Future	2,885.5100	2.8855	3,182.6400	3.1826	10.297	0	0	0
2018/08/29	R186	07/02/2019	8.20	Call	Bond Future	510.9200	0.5109	437.5600	0.4376	(14.358)	0	0	0
2018/08/29	R186	07/02/2019	8.21	Put	Bond Future	5,283.3500	5.2834	5,604.3400	5.6043	6.076	0	0	0
2018/08/29	R186	07/02/2019			Bond Future	9.0021	109.8119	9.0700	109.4164	0.754	0.0000	0.0000	719
2018/08/29	R186	07/02/2019	8.20	Put	Bond Future	5,334.3700	5.3344	5,656.5800	5.6566	6.040	0	0	0
2018/08/29	R186	07/02/2019	8.30	Put	Bond Future	4,844.2000	4.8442	5,152.9100	5.1529	6.373	0	0	0
2018/08/29	R186	07/02/2019	8.21	Call	Bond Future	521.7300	0.5217	447.1500	0.4472	(14.295)	0	0	0
2018/08/29	R186	07/02/2019	8.22	Call	Bond Future	532.7100	0.5327	456.8900	0.4569	(14.233)	0	0	0
2018/08/29	R186	07/02/2019	8.22	Put	Bond Future	5,232.5400	5.2325	5,552.2900	5.5523	6.111	0	0	0
2018/08/29	R186	07/02/2019	8.30	Call	Bond Future	637.1300	0.6371	550.2700	0.5503	(13.633)	0	0	210
2018/08/29	R186	02/05/2019	9.01	Put	Bond Future	2,948.7800	2.9488	3,152.8300	3.1528	6.920	0	0	0
2018/08/29	R186	02/05/2019	9.02	Call	Bond Future	2,593.1500	2.5931	2,394.0700	2.3941	(7.677)	0	0	0
2018/08/29	R186	02/05/2019			Bond Future	9.0776	111.6355	9.1485	111.2337	0.780	0.0000	0.0000	0
2018/08/29	R186	02/05/2019	9.03	Call	Bond Future	2,623.3100	2.6233	2,422.8700	2.4229	(7.641)	0	0	0
2018/08/29	R186	02/05/2019	9.03	Put	Bond Future	2,894.7100	2.8947	3,096.0400	3.0960	6.955	0	0	0
2018/08/29	R186	02/05/2019	9.01	Call	Bond Future	2,563.1700	2.5632	2,365.4500	2.3654	(7.714)	0	0	0
2018/08/29	R186	02/05/2019	9.02	Put	Bond Future	2,921.6400	2.9216	3,124.3300	3.1243	6.938	0	0	0
2018/08/29	R197	01/11/2018			Bond Future	301.2658	301.2658	301.2512	301.2512	(0.005)	0.0000	0.0000	2,353
2018/08/29	R197	07/02/2019			Bond Future	299.7890	299.7890	299.7764	299.7764	(0.004)	0.0000	0.0000	0
2018/08/29	R197	02/05/2019			Bond Future	304.8221	304.8221	304.8104	304.8104	(0.004)	0.0000	0.0000	0
2018/08/29	R202	01/11/2018			Bond Future	234.6108	234.6108	234.6045	234.6045	(0.003)	0.0000	0.0000	10,129
2018/08/29	R202	07/02/2019			Bond Future	235.2810	235.2810	235.2761	235.2761	(0.002)	0.0000	0.0000	0
2018/08/29	R202	02/05/2019			Bond Future	239.2311	239.2311	239.2270	239.2270	(0.002)	0.0000	0.0000	0
2018/08/29	R207	01/11/2018	6.76	Put	Bond Future	914.0200	0.9140	993.0600	0.9931	8.648	0	0	0
2018/08/29	R207	01/11/2018			Bond Future	7.5671	101.8755	7.6400	101.7940	0.964	0.0000	0.0000	19,671
2018/08/29	R207	01/11/2018	6.75	Call	Bond Future	6.2400	0.0062	3.8500	0.0039	(38.301)	0	0	0
2018/08/29	R207	01/11/2018	6.75	Put	Bond Future	925.1900	0.9252	1,004.2900	1.0043	8.550	0	0	0
2018/08/29	R207	01/11/2018	6.76	Call	Bond Future	6.3900	0.0064	3.9400	0.0039	(38.341)	0	0	0
2018/08/29	R207	01/11/2018	6.74	Call	Bond Future	5.8900	0.0059	3.6200	0.0036	(38.540)	0	0	0
2018/08/29	R207	01/11/2018	6.74	Put	Bond Future	936.1600	0.9362	1,015.3800	1.0154	8.462	0	0	0
2018/08/29	R207	07/02/2019	6.52	Call	Bond Future	3.7800	0.0038	2.3100	0.0023	(38.889)	0	0	0
2018/08/29	R207	07/02/2019	6.51	Put	Bond Future	1,012.7700	1.0128	1,093.8100	1.0938	8.002	0	0	0
2018/08/29	R207	07/02/2019			Bond Future	7.6563	100.1965	7.7508	100.1140	1.233	0.0000	0.0000	0
2018/08/29	R207	07/02/2019	6.53	Call	Bond Future	3.9700	0.0040	2.4300	0.0024	(38.791)	0	0	0
2018/08/29	R207	07/02/2019	6.53	Put	Bond Future	995.4000	0.9954	1,076.3000	1.0763	8.127	0	0	0
2018/08/29	R207	07/02/2019	6.52	Put	Bond Future	1,004.0800	1.0041	1,085.0500	1.0850	8.064	0	0	0
2018/08/29	R207	07/02/2019	6.51	Call	Bond Future	3.6000	0.0036	2.2000	0.0022	(38.889)	0	0	0
2018/08/29	R207	02/05/2019	7.63	Call	Bond Future	169.6700	0.1697	136.6800	0.1367	(19.444)	0	0	0
2018/08/29	R207	02/05/2019			Bond Future	7.8052	101.8603	7.9318	101.7769	1.622	0.0000	0.0000	0
2018/08/29	R207	02/05/2019	7.61	Call	Bond Future	162.9100	0.1629	130.7500	0.1307	(19.741)	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
2018/08/29	R207	02/05/2019	7.61	Put	Bond Future	291.8600	0.2919	343.1700	0.3432	17.580	0	0	0
2018/08/29	R207	02/05/2019	7.63	Put	Bond Future	285.3900	0.2854	335.8700	0.3359	17.688	0	0	0
2018/08/29	R207	02/05/2019	7.62	Call	Bond Future	166.2700	0.1663	133.7000	0.1337	(19.589)	0	0	0
2018/08/29	R207	02/05/2019	7.62	Put	Bond Future	288.6000	0.2886	339.5000	0.3395	17.637	0	0	0
2018/08/29	R208	01/11/2018	7.11	Put	Bond Future	1,634.9200	1.6349	1,772.3400	1.7723	8.405	0	0	0
2018/08/29	R208	01/11/2018			Bond Future	7.8663	98.2782	7.9342	98.1347	0.863	0.0000	0.0000	29,489
2018/08/29	R208	01/11/2018	7.11	Call	Bond Future	17.6700	0.0177	11.5700	0.0116	(34.522)	0	0	0
2018/08/29	R208	01/11/2018	7.12	Call	Bond Future	18.2000	0.0182	11.9200	0.0119	(34.505)	0	0	0
2018/08/29	R208	01/11/2018	7.10	Put	Bond Future	1,656.0500	1.6560	1,793.6300	1.7936	8.308	0	0	0
2018/08/29	R208	01/11/2018	7.12	Put	Bond Future	1,613.8500	1.6138	1,751.0900	1.7511	8.504	0	0	0
2018/08/29	R208	01/11/2018	7.10	Call	Bond Future	17.1900	0.0172	11.2500	0.0113	(34.555)	0	0	0
2018/08/29	R208	07/02/2019	7.07	Call	Bond Future	46.0700	0.0461	34.6900	0.0347	(24.702)	0	0	0
2018/08/29	R208	07/02/2019	7.08	Put	Bond Future	1,723.4200	1.7234	1,857.3900	1.8574	7.773	0	0	0
2018/08/29	R208	07/02/2019	7.06	Put	Bond Future	1,759.0200	1.7590	1,893.6600	1.8937	7.654	0	0	0
2018/08/29	R208	07/02/2019			Bond Future	7.9540	100.1747	8.0309	100.0290	0.967	0.0000	0.0000	0
2018/08/29	R208	07/02/2019	7.07	Put	Bond Future	1,741.1900	1.7412	1,875.5000	1.8755	7.714	0	0	0
2018/08/29	R208	07/02/2019	7.08	Call	Bond Future	47.6800	0.0477	35.9600	0.0360	(24.581)	0	0	0
2018/08/29	R208	07/02/2019	7.06	Call	Bond Future	44.5100	0.0445	33.4600	0.0335	(24.826)	0	0	0
2018/08/29	R208	02/05/2019	8.03	Put	Bond Future	702.1900	0.7022	777.3400	0.7773	10.702	0	0	0
2018/08/29	R208	02/05/2019	8.02	Call	Bond Future	672.9900	0.6730	600.9400	0.6009	(10.706)	0	0	0
2018/08/29	R208	02/05/2019			Bond Future	8.0415	98.4387	8.1282	98.2909	1.079	0.0000	0.0000	0
2018/08/29	R208	02/05/2019	8.03	Call	Bond Future	682.6500	0.6827	610.0100	0.6100	(10.641)	0	0	0
2018/08/29	R208	02/05/2019	8.02	Put	Bond Future	709.5900	0.7096	785.3300	0.7853	10.674	0	0	0
2018/08/29	R208	02/05/2019	8.04	Call	Bond Future	692.6800	0.6927	619.4500	0.6195	(10.572)	0	0	0
2018/08/29	R208	02/05/2019	8.04	Put	Bond Future	695.1700	0.6952	769.7300	0.7697	10.725	0	0	0
2018/08/29	R209	01/11/2018	1,016.00	Call	Bond Future	71,724.6200	71.7246	71,335.9500	71.3360	(0.542)	0	0	0
2018/08/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	R209	01/11/2018	9.34	Put	Bond Future	2,542.4500	2.5425	2,794.7500	2.7948	9.923	0	0	0
2018/08/29	R209	01/11/2018	9.97	Call	Bond Future	3,139.0600	3.1391	2,849.2500	2.8493	(9.232)	0	0	0
2018/08/29	R209	01/11/2018	9.98	Put	Bond Future	687.2500	0.6872	784.2300	0.7842	14.111	0	0	2,000
2018/08/29	R209	01/11/2018	8.98	Call	Bond Future	241.3300	0.2413	187.9900	0.1880	(22.103)	0	0	0
2018/08/29	R209	01/11/2018	10.00	Call	Bond Future	3,279.1200	3.2791	2,983.7600	2.9838	(9.007)	0	0	0
2018/08/29	R209	01/11/2018	9.64	Call	Bond Future	1,768.0500	1.7681	1,552.2400	1.5522	(12.206)	0	0	2,000
2018/08/29	R209	01/11/2018	9.47	Call	Bond Future	1,210.2600	1.2103	1,039.0100	1.0390	(14.150)	0	0	0
2018/08/29	R209	01/11/2018	9.82	Call	Bond Future	2,473.5200	2.4735	2,214.5600	2.2146	(10.469)	0	0	0
2018/08/29	R209	01/11/2018			Bond Future	9.5913	72.6125	9.6505	72.2238	0.617	0.0000	0.0000	127,513
2018/08/29	R209	01/11/2018	1,016.01	Call	Bond Future	71,724.6200	71.7246	71,335.9500	71.3360	(0.542)	0	0	0
2018/08/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	R209	01/11/2018	8.89	Put	Bond Future	5,022.2400	5.0222	5,371.1800	5.3712	6.948	0	0	0
2018/08/29	R209	01/11/2018	8.89	Call	Bond Future	168.2400	0.1682	128.5100	0.1285	(23.615)	0	0	2,000
2018/08/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/29	R209	01/11/2018	1,015.99	Call	Bond Future	71,724.6100	71.7246	71,335.9400	71.3359	(0.542)	0	0	0
2018/08/29	R209	01/11/2018	9.34	Call	Bond Future	855.9400	0.8559	719.5700	0.7196	(15.932)	0	0	0
2018/08/29	R209	01/11/2018	9.97	Put	Bond Future	703.4500	0.7034	802.3100	0.8023	14.054	0	0	0
2018/08/29	R209	01/11/2018	9.98	Call	Bond Future	3,185.5200	3.1855	2,893.8300	2.8938	(9.157)	0	0	0
2018/08/29	R209	01/11/2018	8.98	Put	Bond Future	4,446.1800	4.4462	4,781.5100	4.7815	7.542	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
2018/08/29	R209	01/11/2018	10.00	Put	Bond Future	655.8000	0.6558	749.1100	0.7491	14.228	0	0	5,850
2018/08/29	R209	01/11/2018	9.64	Put	Bond Future	1,447.9500	1.4479	1,620.8100	1.6208	11.938	0	0	0
2018/08/29	R209	01/11/2018	9.47	Put	Bond Future	2,017.2300	2.0172	2,234.6500	2.2347	10.778	0	0	760
2018/08/29	R209	01/11/2018	9.82	Put	Bond Future	987.8800	0.9879	1,117.5900	1.1176	13.130	0	0	760
2018/08/29	R209	01/11/2018	9.49	Call	Bond Future	1,271.2200	1.2712	1,094.5900	1.0946	(13.895)	0	0	0
2018/08/29	R209	01/11/2018	9.94	Call	Bond Future	3,001.0600	3.0011	2,717.0000	2.7170	(9.465)	0	0	0
2018/08/29	R209	01/11/2018	9.94	Put	Bond Future	753.9200	0.7539	858.5300	0.8585	13.875	0	0	0
2018/08/29	R209	01/11/2018	10.57	Call	Bond Future	6,225.1100	6.2251	5,864.5100	5.8645	(5.793)	0	0	0
2018/08/29	R209	01/11/2018	10.57	Put	Bond Future	174.2700	0.1743	202.3400	0.2023	16.107	0	0	0
2018/08/29	R209	01/11/2018	9.84	Call	Bond Future	2,558.5800	2.5586	2,295.2200	2.2952	(10.293)	0	0	0
2018/08/29	R209	01/11/2018	9.84	Put	Bond Future	945.1700	0.9452	1,070.4800	1.0705	13.258	0	0	0
2018/08/29	R209	01/11/2018	8.99	Put	Bond Future	4,383.9900	4.3840	4,717.6400	4.7176	7.611	0	0	0
2018/08/29	R209	01/11/2018	8.99	Call	Bond Future	250.7800	0.2508	195.7600	0.1958	(21.940)	0	0	760
2018/08/29	R209	01/11/2018	9.49	Put	Bond Future	1,944.2400	1.9442	2,156.2800	2.1563	10.906	0	0	0
2018/08/29	R209	07/02/2019	8.97	Put	Bond Future	5,644.4500	5.6445	5,938.0700	5.9381	5.202	0	0	0
2018/08/29	R209	07/02/2019	10.20	Put	Bond Future	1,483.5000	1.4835	1,598.3100	1.5983	7.739	0	0	4,000
2018/08/29	R209	07/02/2019			Bond Future	9.6606	74.0136	9.7216	73.6180	0.631	0.0000	0.0000	340
2018/08/29	R209	07/02/2019	8.96	Call	Bond Future	912.1100	0.9121	811.5500	0.8116	(11.025)	0	0	0
2018/08/29	R209	07/02/2019	8.96	Put	Bond Future	5,697.1300	5.6971	5,992.2400	5.9922	5.180	0	0	0
2018/08/29	R209	07/02/2019	8.97	Call	Bond Future	930.9500	0.9309	828.9000	0.8289	(10.962)	0	0	0
2018/08/29	R209	07/02/2019	10.20	Call	Bond Future	4,873.8500	4.8738	4,592.9900	4.5930	(5.763)	0	0	0
2018/08/29	R209	07/02/2019	8.95	Call	Bond Future	893.5200	0.8935	794.4300	0.7944	(11.090)	0	0	0
2018/08/29	R209	07/02/2019	8.95	Put	Bond Future	5,750.1600	5.7502	6,046.7400	6.0467	5.158	0	0	0
2018/08/29	R209	07/02/2019	9.54	Put	Bond Future	3,174.3300	3.1743	3,379.0800	3.3791	6.450	0	0	0
2018/08/29	R209	07/02/2019	9.54	Call	Bond Future	2,382.1400	2.3821	2,191.2200	2.1912	(8.015)	0	0	4,000
2018/08/29	R209	07/02/2019	9.04	Put	Bond Future	5,284.7300	5.2847	5,567.8300	5.5678	5.357	0	0	0
2018/08/29	R209	07/02/2019	9.04	Call	Bond Future	1,069.1600	1.0692	956.5900	0.9566	(10.529)	0	0	4,000
2018/08/29	R209	02/05/2019	9.70	Put	Bond Future	3,463.8400	3.4638	3,654.8200	3.6548	5.514	0	0	0
2018/08/29	R209	02/05/2019			Bond Future	9.7208	72.0949	9.7834	71.6929	0.644	0.0000	0.0000	0
2018/08/29	R209	02/05/2019	9.69	Call	Bond Future	3,296.7000	3.2967	3,086.9600	3.0870	(6.362)	0	0	0
2018/08/29	R209	02/05/2019	9.69	Put	Bond Future	3,495.3400	3.4953	3,687.5500	3.6875	5.499	0	0	0
2018/08/29	R209	02/05/2019	9.70	Call	Bond Future	3,329.8400	3.3298	3,118.8700	3.1189	(6.336)	0	0	0
2018/08/29	R209	02/05/2019	9.68	Call	Bond Future	3,263.7200	3.2637	3,055.2200	3.0552	(6.388)	0	0	0
2018/08/29	R209	02/05/2019	9.68	Put	Bond Future	3,527.0900	3.5271	3,720.5400	3.7205	5.485	0	0	0
2018/08/29	R210	01/11/2018			Bond Future	184.2067	184.2067	184.2013	184.2013	(0.003)	0.0000	0.0000	2,414
2018/08/29	R210	07/02/2019			Bond Future	187.7982	187.7982	187.7940	187.7940	(0.002)	0.0000	0.0000	0
2018/08/29	R210	02/05/2019			Bond Future	188.3964	188.3964	188.3929	188.3929	(0.002)	0.0000	0.0000	0
2018/08/29	R212	01/11/2018			Bond Future	155.5525	155.5525	155.5433	155.5433	(0.006)	0.0000	0.0000	3,476
2018/08/29	R212	07/02/2019			Bond Future	156.4302	156.4302	156.4221	156.4221	(0.005)	0.0000	0.0000	0
2018/08/29	R212	02/05/2019			Bond Future	159.0566	159.0566	159.0488	159.0488	(0.005)	0.0000	0.0000	0
2018/08/29	R213	01/11/2018	8.65	Call	Bond Future	127.2500	0.1272	98.1300	0.0981	(22.884)	0	0	0
2018/08/29	R213	01/11/2018	8.64	Put	Bond Future	5,179.1700	5.1792	5,491.8200	5.4918	6.037	0	0	0
2018/08/29	R213	01/11/2018			Bond Future	9.4071	83.9375	9.4611	83.5968	0.574	0.0000	0.0000	32,893
2018/08/29	R213	01/11/2018	8.66	Call	Bond Future	132.8000	0.1328	102.6300	0.1026	(22.718)	0	0	0
2018/08/29	R213	01/11/2018	8.66	Put	Bond Future	5,053.0100	5.0530	5,363.5800	5.3636	6.146	0	0	0

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2018/08/29	R213	01/11/2018	8.65	Put	Bond Future	5,115.9600	5.1160	5,427.5800	5.4276	6.091	0	0	0
2018/08/29	R213	01/11/2018	8.64	Call	Bond Future	121.8900	0.1219	93.8000	0.0938	(23.045)	0	0	0
2018/08/29	R213	07/02/2019	8.68	Call	Bond Future	672.3200	0.6723	598.4400	0.5984	(10.989)	0	0	0
2018/08/29	R213	07/02/2019			Bond Future	9.4864	85.5573	9.5424	85.2105	0.590	0.0000	0.0000	112
2018/08/29	R213	07/02/2019	8.68	Put	Bond Future	5,900.4100	5.9004	6,173.3600	6.1734	4.626	0	0	0
2018/08/29	R213	07/02/2019	8.69	Call	Bond Future	687.4000	0.6874	612.3000	0.6123	(10.925)	0	0	0
2018/08/29	R213	07/02/2019	8.70	Put	Bond Future	5,795.9800	5.7960	6,066.4800	6.0665	4.667	0	0	0
2018/08/29	R213	07/02/2019	8.69	Put	Bond Future	5,847.9700	5.8480	6,119.7000	6.1197	4.647	0	0	0
2018/08/29	R213	07/02/2019	8.70	Call	Bond Future	702.8600	0.7029	626.5300	0.6265	(10.860)	0	0	0
2018/08/29	R213	02/05/2019	9.49	Call	Bond Future	2,932.4400	2.9324	2,753.4200	2.7534	(6.105)	0	0	0
2018/08/29	R213	02/05/2019	9.48	Put	Bond Future	3,341.4000	3.3414	3,515.8400	3.5158	5.221	0	0	0
2018/08/29	R213	02/05/2019			Bond Future	9.5517	83.4310	9.6093	83.0787	0.604	0.0000	0.0000	0
2018/08/29	R213	02/05/2019	9.50	Call	Bond Future	2,964.5700	2.9646	2,784.4200	2.7844	(6.077)	0	0	0
2018/08/29	R213	02/05/2019	9.50	Put	Bond Future	3,281.9200	3.2819	3,454.0900	3.4541	5.246	0	0	0
2018/08/29	R213	02/05/2019	9.49	Put	Bond Future	3,311.4100	3.3114	3,484.7100	3.4847	5.233	0	0	0
2018/08/29	R213	02/05/2019	9.48	Call	Bond Future	2,900.7400	2.9007	2,722.8600	2.7229	(6.132)	0	0	0
2018/08/29	R214	01/11/2018	8.99	Put	Bond Future	5,605.2400	5.6052	5,974.5600	5.9746	6.589	0	0	0
2018/08/29	R214	01/11/2018	8.98	Call	Bond Future	140.9300	0.1409	106.5800	0.1066	(24.374)	0	0	0
2018/08/29	R214	01/11/2018			Bond Future	9.7372	71.9233	9.7963	71.5184	0.607	0.0000	0.0000	28,493
2018/08/29	R214	01/11/2018	8.99	Call	Bond Future	147.2700	0.1473	111.6400	0.1116	(24.194)	0	0	0
2018/08/29	R214	01/11/2018	8.98	Put	Bond Future	5,676.4100	5.6764	6,047.0100	6.0470	6.529	0	0	0
2018/08/29	R214	01/11/2018	9.00	Call	Bond Future	153.7900	0.1538	116.8500	0.1169	(24.020)	0	0	0
2018/08/29	R214	01/11/2018	9.00	Put	Bond Future	5,534.3600	5.5344	5,902.3700	5.9024	6.650	0	0	0
2018/08/29	R214	07/02/2019	9.05	Put	Bond Future	6,312.3700	6.3124	6,628.8500	6.6288	5.014	0	0	0
2018/08/29	R214	07/02/2019			Bond Future	9.8085	73.3113	9.8695	72.8990	0.621	0.0000	0.0000	0
2018/08/29	R214	07/02/2019	9.04	Call	Bond Future	821.2600	0.8213	726.9900	0.7270	(11.479)	0	0	0
2018/08/29	R214	07/02/2019	9.04	Put	Bond Future	6,370.7600	6.3708	6,688.7600	6.6888	4.992	0	0	0
2018/08/29	R214	07/02/2019	9.05	Call	Bond Future	839.4700	0.8395	743.6800	0.7437	(11.411)	0	0	0
2018/08/29	R214	07/02/2019	9.03	Call	Bond Future	803.4500	0.8034	710.6900	0.7107	(11.545)	0	0	0
2018/08/29	R214	07/02/2019	9.03	Put	Bond Future	6,429.6700	6.4297	6,749.1800	6.7492	4.969	0	0	0
2018/08/29	R214	02/05/2019	9.87	Call	Bond Future	3,567.1600	3.5672	3,343.5900	3.3436	(6.267)	0	0	0
2018/08/29	R214	02/05/2019	9.85	Call	Bond Future	3,497.8300	3.4978	3,276.8100	3.2768	(6.319)	0	0	0
2018/08/29	R214	02/05/2019			Bond Future	9.8667	71.2349	9.9293	70.8160	0.634	0.0000	0.0000	0
2018/08/29	R214	02/05/2019	9.85	Put	Bond Future	3,610.6300	3.6106	3,808.5300	3.8085	5.481	0	0	0
2018/08/29	R214	02/05/2019	9.87	Put	Bond Future	3,545.2300	3.5452	3,740.5800	3.7406	5.510	0	0	0
2018/08/29	R214	02/05/2019	9.86	Call	Bond Future	3,532.4200	3.5324	3,310.1200	3.3101	(6.293)	0	0	0
2018/08/29	R214	02/05/2019	9.86	Put	Bond Future	3,577.8000	3.5778	3,774.4200	3.7744	5.496	0	0	0
2018/08/29	R248	01/11/2018	9.03	Call	Bond Future	163.4100	0.1634	124.8200	0.1248	(23.615)	0	0	0
2018/08/29	R248	01/11/2018			Bond Future	9.7677	91.8122	9.8217	91.3396	0.553	0.0000	0.0000	97,089
2018/08/29	R248	01/11/2018	9.01	Call	Bond Future	148.7100	0.1487	113.0500	0.1130	(23.980)	0	0	0
2018/08/29	R248	01/11/2018	9.01	Put	Bond Future	7,265.7200	7.2657	7,702.7000	7.7027	6.014	0	0	0
2018/08/29	R248	01/11/2018	9.03	Put	Bond Future	7,080.2100	7.0802	7,514.2600	7.5143	6.130	0	0	0
2018/08/29	R248	01/11/2018	9.02	Call	Bond Future	155.8900	0.1559	118.7900	0.1188	(23.799)	0	0	0
2018/08/29	R248	01/11/2018	9.02	Put	Bond Future	7,172.7100	7.1727	7,608.2500	7.6083	6.072	0	0	0
2018/08/29	R248	07/02/2019	9.06	Put	Bond Future	8,201.6700	8.2017	8,577.2000	8.5772	4.579	0	0	0
2018/08/29	R248	07/02/2019			Bond Future	9.8399	93.5840	9.8956	93.1028	0.567	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
2018/08/29	R248	07/02/2019	9.06	Call	Bond Future	965.9600	0.9660	860.2600	0.8603	(10.942)	0	0	0
2018/08/29	R248	07/02/2019	9.05	Put	Bond Future	8,278.8000	8.2788	8,656.1000	8.6561	4.557	0	0	0
2018/08/29	R248	07/02/2019	9.07	Call	Bond Future	988.4700	0.9885	880.9700	0.8810	(10.875)	0	0	0
2018/08/29	R248	07/02/2019	9.07	Put	Bond Future	8,125.0600	8.1251	8,498.7900	8.4988	4.600	0	0	0
2018/08/29	R248	07/02/2019	9.05	Call	Bond Future	943.8000	0.9438	839.8700	0.8399	(11.012)	0	0	0
2018/08/29	R248	02/05/2019	9.90	Put	Bond Future	4,444.9000	4.4449	4,672.4500	4.6725	5.119	0	0	0
2018/08/29	R248	02/05/2019			Bond Future	9.8988	90.7041	9.9561	90.2152	0.579	0.0000	0.0000	0
2018/08/29	R248	02/05/2019	9.90	Call	Bond Future	4,455.3600	4.4554	4,194.0500	4.1940	(5.865)	0	0	0
2018/08/29	R248	02/05/2019	9.91	Call	Bond Future	4,499.8300	4.4998	4,237.0100	4.2370	(5.841)	0	0	0
2018/08/29	R248	02/05/2019	9.89	Put	Bond Future	4,486.4600	4.4865	4,715.5200	4.7155	5.106	0	0	0
2018/08/29	R248	02/05/2019	9.91	Put	Bond Future	4,403.6900	4.4037	4,629.7300	4.6297	5.133	0	0	0
2018/08/29	R248	02/05/2019	9.89	Call	Bond Future	4,411.0900	4.4111	4,151.2900	4.1513	(5.890)	0	0	0

**Total**

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