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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2018 TO 03/08/2018

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
2018/08/03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	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
2018/08/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	2025	02/08/2018			Bond Future	130.6544	130.6544	130.6544	130.6544	0.000	0.0000	0.0000	0
2018/08/03	2025	01/11/2018			Bond Future	133.0161	133.0161	133.0032	133.0032	(0.010)	0.0000	0.0000	365
2018/08/03	2025	07/02/2019			Bond Future	134.2034	134.2034	134.1849	134.1849	(0.014)	0.0000	0.0000	0
2018/08/03	2025	02/05/2019			Bond Future	136.4703	136.4703	136.4448	136.4448	(0.019)	0.0000	0.0000	0
2018/08/03	2029	02/08/2018			Bond Future	99.5797	99.5797	99.5797	99.5797	0.000	0.0000	0.0000	0
2018/08/03	2029	01/11/2018			Bond Future	100.3329	100.3329	100.5147	100.5147	0.181	0.0000	0.0000	1,600
2018/08/03	2029	07/02/2019			Bond Future	102.2953	102.2953	102.4764	102.4764	0.177	0.0000	0.0000	0
2018/08/03	2029	02/05/2019			Bond Future	102.9506	102.9506	103.1299	103.1299	0.174	0.0000	0.0000	0
2018/08/03	2030	02/08/2018			Bond Future	9.1250	92.2461	9.1250	92.2461	0.000	0.0000	0.0000	0
2018/08/03	2030	01/11/2018	8.60	Call	Bond Future	540.9000	0.5409	505.0800	0.5051	(6.622)	0	0	0
2018/08/03	2030	01/11/2018	8.58	Put	Bond Future	4,293.7800	4.2938	4,394.6200	4.3946	2.349	0	0	0
2018/08/03	2030	01/11/2018			Bond Future	9.1415	94.1959	9.1621	94.0607	0.226	0.0000	0.0000	48,246
2018/08/03	2030	01/11/2018	8.60	Put	Bond Future	4,186.9700	4.1870	4,286.3400	4.2863	2.373	0	0	0
2018/08/03	2030	01/11/2018	8.58	Call	Bond Future	509.3600	0.5094	475.0100	0.4750	(6.744)	0	0	0
2018/08/03	2030	01/11/2018	8.59	Put	Bond Future	4,240.2500	4.2402	4,340.3500	4.3404	2.361	0	0	0
2018/08/03	2030	01/11/2018	8.59	Call	Bond Future	525.0400	0.5250	489.9500	0.4899	(6.683)	0	0	0
2018/08/03	2030	07/02/2019	8.62	Call	Bond Future	1,206.8600	1.2069	1,159.3700	1.1594	(3.935)	0	0	0
2018/08/03	2030	07/02/2019			Bond Future	9.2106	92.0122	9.2326	91.8706	0.239	0.0000	0.0000	167
2018/08/03	2030	07/02/2019	8.62	Put	Bond Future	5,112.6200	5.1126	5,206.7300	5.2067	1.841	0	0	0
2018/08/03	2030	07/02/2019	8.63	Call	Bond Future	1,227.9600	1.2280	1,179.9200	1.1799	(3.912)	0	0	0
2018/08/03	2030	07/02/2019	8.63	Put	Bond Future	5,065.7600	5.0658	5,159.3200	5.1593	1.847	0	0	0
2018/08/03	2030	07/02/2019	8.64	Call	Bond Future	1,249.3000	1.2493	1,200.7100	1.2007	(3.889)	0	0	0
2018/08/03	2030	07/02/2019	8.64	Put	Bond Future	5,019.1900	5.0192	5,112.2000	5.1122	1.853	0	0	0
2018/08/03	2030	02/05/2019	9.41	Call	Bond Future	3,806.9200	3.8069	3,718.5900	3.7186	(2.320)	0	0	0
2018/08/03	2030	02/05/2019			Bond Future	9.2746	93.5493	9.2980	93.4011	0.253	0.0000	0.0000	0
2018/08/03	2030	02/05/2019	9.39	Call	Bond Future	3,736.6000	3.7366	3,649.1300	3.6491	(2.341)	0	0	0
2018/08/03	2030	02/05/2019	9.39	Put	Bond Future	3,010.7500	3.0107	3,071.4800	3.0715	2.017	0	0	0
2018/08/03	2030	02/05/2019	9.41	Put	Bond Future	2,956.1000	2.9561	3,015.9700	3.0160	2.025	0	0	0
2018/08/03	2030	02/05/2019	9.40	Call	Bond Future	3,771.5200	3.7715	3,683.6200	3.6836	(2.331)	0	0	0
2018/08/03	2030	02/05/2019	9.40	Put	Bond Future	2,983.1600	2.9832	3,043.4600	3.0435	2.021	0	0	0
2018/08/03	2032	02/08/2018			Bond Future	9.3100	94.7912	9.3100	94.7912	0.000	0.0000	0.0000	0
2018/08/03	2032	01/11/2018	8.77	Put	Bond Future	4,701.4800	4.7015	4,810.3600	4.8104	2.316	0	0	0
2018/08/03	2032	01/11/2018			Bond Future	9.3355	92.6201	9.3560	92.4743	0.220	0.0000	0.0000	35,788
2018/08/03	2032	01/11/2018	8.76	Call	Bond Future	532.5200	0.5325	496.3500	0.4963	(6.792)	0	0	0
2018/08/03	2032	01/11/2018	8.76	Put	Bond Future	4,760.6000	4.7606	4,870.2600	4.8703	2.303	0	0	0
2018/08/03	2032	01/11/2018	8.77	Call	Bond Future	549.1700	0.5492	512.2200	0.5122	(6.728)	0	0	0
2018/08/03	2032	01/11/2018	8.75	Call	Bond Future	516.2200	0.5162	480.8400	0.4808	(6.854)	0	0	0
2018/08/03	2032	01/11/2018	8.75	Put	Bond Future	4,820.1500	4.8201	4,930.6000	4.9306	2.291	0	0	0
2018/08/03	2032	07/02/2019	8.81	Call	Bond Future	1,320.5000	1.3205	1,269.2800	1.2693	(3.879)	0	0	0

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2018/08/03	2032	07/02/2019	8.80	Put	Bond Future	5,692.7000	5.6927	5,794.4900	5.7945	1.788	0	0	0
2018/08/03	2032	07/02/2019			Bond Future	9.4078	94.4153	9.4297	94.2629	0.232	0.0000	0.0000	456
2018/08/03	2032	07/02/2019	8.82	Call	Bond Future	1,343.3400	1.3433	1,291.5200	1.2915	(3.858)	0	0	0
2018/08/03	2032	07/02/2019	8.82	Put	Bond Future	5,589.1200	5.5891	5,689.7200	5.6897	1.800	0	0	0
2018/08/03	2032	07/02/2019	8.81	Put	Bond Future	5,640.8600	5.6409	5,742.0600	5.7421	1.794	0	0	0
2018/08/03	2032	07/02/2019	8.80	Call	Bond Future	1,297.6800	1.2977	1,247.0500	1.2470	(3.902)	0	0	0
2018/08/03	2032	02/05/2019	9.61	Call	Bond Future	4,296.2100	4.2962	4,200.5600	4.2006	(2.226)	0	0	0
2018/08/03	2032	02/05/2019	9.62	Put	Bond Future	3,313.7000	3.3137	3,376.8300	3.3768	1.905	0	0	0
2018/08/03	2032	02/05/2019			Bond Future	9.4706	91.8373	9.4937	91.6780	0.244	0.0000	0.0000	0
2018/08/03	2032	02/05/2019	9.61	Put	Bond Future	3,342.5000	3.3425	3,406.0800	3.4061	1.902	0	0	0
2018/08/03	2032	02/05/2019	9.62	Call	Bond Future	4,335.3000	4.3353	4,239.2000	4.2392	(2.217)	0	0	0
2018/08/03	2032	02/05/2019	9.63	Call	Bond Future	4,374.5400	4.3745	4,277.9900	4.2780	(2.207)	0	0	0
2018/08/03	2032	02/05/2019	9.63	Put	Bond Future	3,285.1300	3.2851	3,347.8100	3.3478	1.908	0	0	0
2018/08/03	2033	02/08/2018			Bond Future	103.1203	103.1203	103.1203	103.1203	0.000	0.0000	0.0000	0
2018/08/03	2033	01/11/2018			Bond Future	103.8660	103.8660	103.8561	103.8561	(0.010)	0.0000	0.0000	5,770
2018/08/03	2033	07/02/2019			Bond Future	105.8976	105.8976	105.8833	105.8833	(0.014)	0.0000	0.0000	0
2018/08/03	2033	02/05/2019			Bond Future	106.5417	106.5417	106.5219	106.5219	(0.019)	0.0000	0.0000	0
2018/08/03	2037	02/08/2018			Bond Future	9.5050	91.4853	9.5050	91.4853	0.000	0.0000	0.0000	0
2018/08/03	2037	01/11/2018	9.03	Call	Bond Future	750.4300	0.7504	702.8900	0.7029	(6.335)	0	0	0
2018/08/03	2037	01/11/2018			Bond Future	9.5256	93.4452	9.5461	93.2821	0.214	0.0000	0.0000	49,354
2018/08/03	2037	01/11/2018	9.01	Call	Bond Future	707.7200	0.7077	662.0600	0.6621	(6.452)	0	0	0
2018/08/03	2037	01/11/2018	9.01	Put	Bond Future	4,977.3200	4.9773	5,094.7300	5.0947	2.359	0	0	0
2018/08/03	2037	01/11/2018	9.03	Put	Bond Future	4,848.8300	4.8488	4,964.3600	4.9644	2.383	0	0	0
2018/08/03	2037	01/11/2018	9.02	Call	Bond Future	728.8700	0.7289	682.2700	0.6823	(6.393)	0	0	0
2018/08/03	2037	01/11/2018	9.02	Put	Bond Future	4,912.8100	4.9128	5,029.2800	5.0293	2.371	0	0	0
2018/08/03	2037	07/02/2019	9.06	Put	Bond Future	6,014.4400	6.0144	6,122.7300	6.1227	1.801	0	0	0
2018/08/03	2037	07/02/2019	9.05	Call	Bond Future	1,630.3600	1.6304	1,569.2600	1.5693	(3.748)	0	0	0
2018/08/03	2037	07/02/2019			Bond Future	9.5932	90.9964	9.6148	90.8264	0.225	0.0000	0.0000	650
2018/08/03	2037	07/02/2019	9.06	Call	Bond Future	1,657.9600	1.6580	1,596.1900	1.5962	(3.726)	0	0	0
2018/08/03	2037	07/02/2019	9.05	Put	Bond Future	6,071.5500	6.0715	6,180.5100	6.1805	1.795	0	0	0
2018/08/03	2037	07/02/2019	9.07	Call	Bond Future	1,685.8400	1.6858	1,623.3900	1.6234	(3.704)	0	0	0
2018/08/03	2037	07/02/2019	9.07	Put	Bond Future	5,957.7300	5.9577	6,065.3400	6.0653	1.806	0	0	0
2018/08/03	2037	02/05/2019	9.81	Put	Bond Future	3,721.8300	3.7218	3,791.1800	3.7912	1.863	0	0	0
2018/08/03	2037	02/05/2019			Bond Future	9.6546	92.5165	9.6774	92.3394	0.236	0.0000	0.0000	0
2018/08/03	2037	02/05/2019	9.80	Call	Bond Future	4,876.1900	4.8762	4,768.9600	4.7690	(2.199)	0	0	0
2018/08/03	2037	02/05/2019	9.80	Put	Bond Future	3,754.4200	3.7544	3,824.2700	3.8243	1.860	0	0	0
2018/08/03	2037	02/05/2019	9.81	Call	Bond Future	4,919.9700	4.9200	4,812.2400	4.8122	(2.190)	0	0	0
2018/08/03	2037	02/05/2019	9.79	Call	Bond Future	4,832.5800	4.8326	4,725.8400	4.7258	(2.209)	0	0	0
2018/08/03	2037	02/05/2019	9.79	Put	Bond Future	3,787.2800	3.7873	3,857.6200	3.8576	1.857	0	0	0
2018/08/03	2038	02/08/2018			Bond Future	122.9614	122.9614	122.9614	122.9614	0.000	0.0000	0.0000	0
2018/08/03	2038	01/11/2018			Bond Future	125.1840	125.1840	125.7511	125.7511	0.453	0.0000	0.0000	9,641
2018/08/03	2038	07/02/2019			Bond Future	126.0413	126.0413	126.6145	126.6145	0.455	0.0000	0.0000	0
2018/08/03	2038	02/05/2019			Bond Future	128.1702	128.1702	128.7468	128.7468	0.450	0.0000	0.0000	0
2018/08/03	2040	02/08/2018			Bond Future	9.5900	94.8377	9.5900	94.8377	0.000	0.0000	0.0000	0

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2018/08/03	2040	01/11/2018	9.09	Put	Bond Future	5,462.0700	5.4621	5,587.9400	5.5879	2.304	0	0	0
2018/08/03	2040	01/11/2018	9.80	Call	Bond Future	3,420.6500	3.4206	3,301.3300	3.3013	(3.488)	0	0	3,540
2018/08/03	2040	01/11/2018			Bond Future	9.6159	96.8374	9.6363	96.6626	0.212	0.0000	0.0000	19,698
2018/08/03	2040	01/11/2018	9.08	Call	Bond Future	745.5000	0.7455	697.5000	0.6975	(6.439)	0	0	0
2018/08/03	2040	01/11/2018	9.08	Put	Bond Future	5,532.5900	5.5326	5,659.4400	5.6594	2.293	0	0	0
2018/08/03	2040	01/11/2018	9.20	Put	Bond Future	4,725.3800	4.7254	4,840.0500	4.8400	2.427	0	0	0
2018/08/03	2040	01/11/2018	9.20	Call	Bond Future	1,043.2200	1.0432	983.0400	0.9830	(5.769)	0	0	3,540
2018/08/03	2040	01/11/2018	9.80	Put	Bond Future	1,860.4000	1.8604	1,915.9300	1.9159	2.985	0	0	0
2018/08/03	2040	01/11/2018	9.09	Call	Bond Future	767.8000	0.7678	718.8200	0.7188	(6.379)	0	0	0
2018/08/03	2040	01/11/2018	9.10	Put	Bond Future	5,392.2600	5.3923	5,517.1300	5.5171	2.316	0	0	0
2018/08/03	2040	01/11/2018	9.07	Call	Bond Future	723.5000	0.7235	676.4800	0.6765	(6.499)	0	0	0
2018/08/03	2040	01/11/2018	9.07	Put	Bond Future	5,603.5600	5.6036	5,731.3900	5.7314	2.281	0	0	0
2018/08/03	2040	01/11/2018	9.10	Call	Bond Future	790.6800	0.7907	740.7000	0.7407	(6.321)	0	0	2,950
2018/08/03	2040	01/11/2018	8.50	Put	Bond Future	10,485.9300	10.4859	10,652.8300	10.6528	1.592	0	0	0
2018/08/03	2040	01/11/2018	8.50	Call	Bond Future	71.9700	0.0720	64.0200	0.0640	(11.046)	0	0	2,950
2018/08/03	2040	07/02/2019	9.11	Put	Bond Future	6,775.1700	6.7752	6,893.3700	6.8934	1.745	0	0	0
2018/08/03	2040	07/02/2019	9.13	Call	Bond Future	1,766.4000	1.7664	1,700.8900	1.7009	(3.709)	0	0	0
2018/08/03	2040	07/02/2019			Bond Future	9.6837	94.2038	9.7052	94.0215	0.223	0.0000	0.0000	100
2018/08/03	2040	07/02/2019	9.11	Call	Bond Future	1,707.7500	1.7078	1,643.6800	1.6437	(3.752)	0	0	0
2018/08/03	2040	07/02/2019	9.13	Put	Bond Future	6,649.9400	6.6499	6,766.7000	6.7667	1.756	0	0	0
2018/08/03	2040	07/02/2019	9.12	Put	Bond Future	6,712.3400	6.7123	6,829.8200	6.8298	1.750	0	0	0
2018/08/03	2040	07/02/2019	9.12	Call	Bond Future	1,736.9300	1.7369	1,672.1400	1.6721	(3.730)	0	0	0
2018/08/03	2040	02/05/2019	9.88	Put	Bond Future	4,040.8000	4.0408	4,115.9800	4.1160	1.861	0	0	0
2018/08/03	2040	02/05/2019	9.89	Call	Bond Future	5,205.4300	5.2054	5,090.5000	5.0905	(2.208)	0	0	0
2018/08/03	2040	02/05/2019			Bond Future	9.7451	95.7774	9.7678	95.5878	0.233	0.0000	0.0000	0
2018/08/03	2040	02/05/2019	9.90	Call	Bond Future	5,251.2200	5.2512	5,135.7600	5.1358	(2.199)	0	0	0
2018/08/03	2040	02/05/2019	9.90	Put	Bond Future	3,968.5200	3.9685	4,042.6300	4.0426	1.867	0	0	0
2018/08/03	2040	02/05/2019	9.88	Call	Bond Future	5,159.4800	5.1595	5,045.0900	5.0451	(2.217)	0	0	0
2018/08/03	2040	02/05/2019	9.89	Put	Bond Future	4,004.6800	4.0047	4,079.3200	4.0793	1.864	0	0	0
2018/08/03	2044	02/08/2018			Bond Future	9.6200	91.9443	9.6200	91.9443	0.000	0.0000	0.0000	0
2018/08/03	2044	01/11/2018	9.12	Call	Bond Future	790.2900	0.7903	740.2100	0.7402	(6.337)	0	0	0
2018/08/03	2044	01/11/2018			Bond Future	9.6489	93.8528	9.6692	93.6750	0.211	0.0000	0.0000	38,615
2018/08/03	2044	01/11/2018	9.12	Put	Bond Future	5,613.7800	5.6138	5,741.5600	5.7416	2.276	0	0	0
2018/08/03	2044	01/11/2018	9.13	Call	Bond Future	813.5600	0.8136	762.4800	0.7625	(6.279)	0	0	0
2018/08/03	2044	01/11/2018	9.14	Put	Bond Future	5,470.7200	5.4707	5,596.4900	5.5965	2.299	0	0	0
2018/08/03	2044	01/11/2018	9.13	Put	Bond Future	5,541.9500	5.5420	5,668.7300	5.6687	2.288	0	0	0
2018/08/03	2044	01/11/2018	9.14	Call	Bond Future	837.2700	0.8373	785.1800	0.7852	(6.221)	0	0	0
2018/08/03	2044	07/02/2019	9.18	Put	Bond Future	6,693.2200	6.6932	6,809.8800	6.8099	1.743	0	0	0
2018/08/03	2044	07/02/2019			Bond Future	9.7143	91.2866	9.7358	91.1016	0.221	0.0000	0.0000	108
2018/08/03	2044	07/02/2019	9.17	Call	Bond Future	1,850.8200	1.8508	1,783.1600	1.7832	(3.656)	0	0	0
2018/08/03	2044	07/02/2019	9.17	Put	Bond Future	6,756.4100	6.7564	6,873.8000	6.8738	1.737	0	0	0
2018/08/03	2044	07/02/2019	9.18	Call	Bond Future	1,881.6900	1.8817	1,813.3000	1.8133	(3.634)	0	0	0
2018/08/03	2044	07/02/2019	9.16	Call	Bond Future	1,820.2500	1.8203	1,753.3100	1.7533	(3.678)	0	0	0
2018/08/03	2044	07/02/2019	9.16	Put	Bond Future	6,820.0500	6.8200	6,938.1600	6.9382	1.732	0	0	0
2018/08/03	2044	02/05/2019	9.90	Call	Bond Future	5,247.3900	5.2474	5,131.4400	5.1314	(2.210)	0	0	0
2018/08/03	2044	02/05/2019			Bond Future	9.7734	92.8115	9.7960	92.6191	0.231	0.0000	0.0000	0
2018/08/03	2044	02/05/2019	9.90	Put	Bond Future	4,178.1800	4.1782	4,254.6100	4.2546	1.829	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/03	2044	02/05/2019	9.91	Call	Bond Future	5,293.6700		5.2937	5,177.1800	5.1772	(2.201)	0	0	0
2018/08/03	2044	02/05/2019	9.92	Put	Bond Future	4,103.9000		4.1039	4,179.2600	4.1793	1.836	0	0	0
2018/08/03	2044	02/05/2019	9.91	Put	Bond Future	4,140.8900		4.1409	4,216.7800	4.2168	1.833	0	0	0
2018/08/03	2044	02/05/2019	9.92	Call	Bond Future	5,340.1100		5.3401	5,223.0900	5.2231	(2.191)	0	0	0
2018/08/03	2046	02/08/2018			Bond Future	117.3658		117.3658	117.3658	117.3658	0.000	0.0000	0.0000	0
2018/08/03	2046	01/11/2018			Bond Future	117.8425		117.8425	119.4452	119.4452	1.360	0.0000	0.0000	11,966
2018/08/03	2046	07/02/2019			Bond Future	120.1473		120.1473	121.7765	121.7765	1.356	0.0000	0.0000	0
2018/08/03	2046	02/05/2019			Bond Future	120.4914		120.4914	122.1421	122.1421	1.370	0.0000	0.0000	0
2018/08/03	2050	02/08/2018			Bond Future	121.1637		121.1637	121.1637	121.1637	0.000	0.0000	0.0000	0
2018/08/03	2050	01/11/2018			Bond Future	124.5392		124.5392	125.0592	125.0592	0.418	0.0000	0.0000	9,854
2018/08/03	2050	07/02/2019			Bond Future	125.2037		125.2037	125.7288	125.7288	0.419	0.0000	0.0000	0
2018/08/03	2050	02/05/2019			Bond Future	127.3184		127.3184	127.8462	127.8462	0.415	0.0000	0.0000	0
2018/08/03	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	AL37	01/11/2018			Index Future	596.3790		596.3790	595.9360	595.9360	(0.074)	0.0000	0.0000	0
2018/08/03	AL37	07/02/2019			Index Future	607.9390		607.9390	607.4630	607.4630	(0.078)	0.0000	0.0000	0
2018/08/03	AL37	02/05/2019			Index Future	618.0990		618.0990	617.5870	617.5870	(0.083)	0.0000	0.0000	0
2018/08/03	AL7T	01/11/2018			Index Future	696.7230		696.7230	695.8800	695.8800	(0.121)	0.0000	0.0000	0
2018/08/03	AL7T	07/02/2019			Index Future	710.2280		710.2280	709.3400	709.3400	(0.125)	0.0000	0.0000	0
2018/08/03	AL7T	02/05/2019			Index Future	722.0970		722.0970	721.1620	721.1620	(0.129)	0.0000	0.0000	0
2018/08/03	ALBI	01/11/2018			Index Future	632.6840		632.6840	631.7690	631.7690	(0.145)	0.0000	0.0000	863
2018/08/03	ALBI	07/02/2019			Index Future	644.9480		644.9480	643.9900	643.9900	(0.149)	0.0000	0.0000	0
2018/08/03	ALBI	02/05/2019			Index Future	655.7260		655.7260	654.7230	654.7230	(0.153)	0.0000	0.0000	0
2018/08/03	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C038	31/01/2038			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
2018/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	C446	31/03/2046			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/03	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/03	EL28	02/08/2018			Bond Future	127.4157		127.4157	127.4157	127.4157	0.000	0.0000	0.0000	0
2018/08/03	ES33	02/08/2018			Bond Future	10.7500		78.9224	10.7500	78.9224	0.000	0.0000	0.0000	0
2018/08/03	ES33	01/11/2018			Bond Future	10.8196		76.7881	10.8397	76.6685	0.185	0.0000	0.0000	9,466
2018/08/03	ES33	07/02/2019			Bond Future	10.9439		78.2764	10.9653	78.1514	0.195	0.0000	0.0000	0
2018/08/03	ES33	02/05/2019			Bond Future	11.0496		75.7945	11.0723	75.6639	0.205	0.0000	0.0000	0
2018/08/03	ES42	02/08/2018			Bond Future	10.9600		81.7292	10.9600	81.7292	0.000	0.0000	0.0000	0
2018/08/03	ES42	01/11/2018			Bond Future	11.0313		79.1735	11.0513	79.0367	0.182	0.0000	0.0000	7,957
2018/08/03	ES42	07/02/2019			Bond Future	11.1477		80.7078	11.1689	80.5652	0.191	0.0000	0.0000	0
2018/08/03	ES42	02/05/2019			Bond Future	11.2515		77.7960	11.2741	77.6474	0.200	0.0000	0.0000	0
2018/08/03	GOVI	01/11/2018	653.50	Put	GOVI	251,550.0000		25.1550	261,220.0000	26.1220	3.844	0	0	0
2018/08/03	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	01/11/2018			GOVI	628.3450		628.3450	627.3780	627.3780	(0.154)	0.0000	0.0000	465
2018/08/03	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	01/11/2018	653.49	Put	GOVI	251,450.0000		25.1450	261,120.0000	26.1120	3.846	0	0	0
2018/08/03	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	01/11/2018	653.51	Put	GOVI	251,650.0000		25.1650	261,320.0000	26.1320	3.843	0	0	0
2018/08/03	GOVI	07/02/2019	666.53	Put	GOVI	260,050.0000		26.0050	270,160.0000	27.0160	3.888	0	0	0
2018/08/03	GOVI	07/02/2019			GOVI	640.5250		640.5250	639.5140	639.5140	(0.158)	0.0000	0.0000	0
2018/08/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	07/02/2019	666.52	Put	GOVI	259,950.0000		25.9950	270,060.0000	27.0060	3.889	0	0	0
2018/08/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	07/02/2019	666.51	Put	GOVI	259,850.0000		25.9850	269,960.0000	26.9960	3.891	0	0	0
2018/08/03	GOVI	02/05/2019	647.87	Call	GOVI	33,590.0000		3.3590	23,020.0000	2.3020	(31.468)	0	0	0
2018/08/03	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	02/05/2019			GOVI	651.2290		651.2290	650.1720	650.1720	(0.162)	0.0000	0.0000	0
2018/08/03	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	GOVI	02/05/2019	647.88	Call	GOVI	33,490.0000		3.3490	22,920.0000	2.2920	(31.562)	0	0	0
2018/08/03	GOVI	02/05/2019	647.86	Call	GOVI	33,690.0000		3.3690	23,120.0000	2.3120	(31.374)	0	0	0
2018/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/03	IGOV	01/11/2018			Index Future	255.8010		255.8010	256.5110	256.5110	0.278	0.0000	0.0000	743
2018/08/03	IGOV	07/02/2019			Index Future	260.8040		260.8040	261.5180	261.5180	0.274	0.0000	0.0000	0
2018/08/03	IGOV	02/05/2019			Index Future	265.2100		265.2100	265.9230	265.9230	0.269	0.0000	0.0000	0
2018/08/03	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0

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2018/08/03	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/08/03	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/08/03	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/08/03	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/08/03	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/03	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/08/03	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/08/03	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/08/03	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/08/03	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9200	102.9200	0.000	0.0000	0.0000	0
2018/08/03	IS02	23/03/2020			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/08/03	IS02	22/06/2020			Interest Rate Swap	102.6300	102.6300	102.6300	102.6300	0.000	0.0000	0.0000	0
2018/08/03	IS02	21/09/2020			Interest Rate Swap	99.6900	99.6900	99.6900	99.6900	0.000	0.0000	0.0000	0
2018/08/03	IS05	17/12/2020			Interest Rate Swap	96.5600	96.5600	96.5700	96.5700	0.010	0.0000	0.0000	0
2018/08/03	IS05	16/03/2021			Interest Rate Swap	95.8000	95.8000	95.8200	95.8200	0.021	0.0000	0.0000	0
2018/08/03	IS05	15/06/2021			Interest Rate Swap	95.0200	95.0200	95.0400	95.0400	0.021	0.0000	0.0000	0
2018/08/03	IS05	21/09/2021			Interest Rate Swap	95.2200	95.2200	95.2500	95.2500	0.032	0.0000	0.0000	0
2018/08/03	IS05	21/12/2021			Interest Rate Swap	97.4300	97.4300	97.4700	97.4700	0.041	0.0000	0.0000	51
2018/08/03	IS05	15/03/2022			Interest Rate Swap	97.5800	97.5800	97.6200	97.6200	0.041	0.0000	0.0000	0
2018/08/03	IS05	21/06/2022			Interest Rate Swap	98.7900	98.7900	98.8400	98.8400	0.051	0.0000	0.0000	0
2018/08/03	IS05	20/09/2022			Interest Rate Swap	102.7200	102.7200	102.7700	102.7700	0.049	0.0000	0.0000	0
2018/08/03	IS05	20/12/2022			Interest Rate Swap	103.9800	103.9800	104.0300	104.0300	0.048	0.0000	0.0000	0
2018/08/03	IS05	22/03/2023			Interest Rate Swap	97.4000	97.4000	97.4500	97.4500	0.051	0.0000	0.0000	0
2018/08/03	IS05	20/06/2023			Interest Rate Swap	103.4300	103.4300	103.4800	103.4800	0.048	0.0000	0.0000	0
2018/08/03	IS05	19/09/2023			Interest Rate Swap	98.9600	98.9600	99.0100	99.0100	0.051	0.0000	0.0000	0
2018/08/03	IS10	17/12/2025			Interest Rate Swap	95.7900	95.7900	95.9300	95.9300	0.146	0.0000	0.0000	0
2018/08/03	IS10	16/03/2026			Interest Rate Swap	92.8100	92.8100	92.9600	92.9600	0.162	0.0000	0.0000	0
2018/08/03	IS10	15/06/2026			Interest Rate Swap	91.5700	91.5700	91.7200	91.7200	0.164	0.0000	0.0000	0
2018/08/03	IS10	21/09/2026			Interest Rate Swap	93.7400	93.7400	93.8800	93.8800	0.149	0.0000	0.0000	0
2018/08/03	IS10	21/12/2026			Interest Rate Swap	97.5100	97.5100	97.6600	97.6600	0.154	0.0000	0.0000	0
2018/08/03	IS10	15/03/2027			Interest Rate Swap	96.0900	96.0900	96.2300	96.2300	0.146	0.0000	0.0000	0
2018/08/03	IS10	21/06/2027			Interest Rate Swap	98.1600	98.1600	98.3000	98.3000	0.143	0.0000	0.0000	0
2018/08/03	IS10	20/09/2027			Interest Rate Swap	103.5800	103.5800	103.7200	103.7200	0.135	0.0000	0.0000	0
2018/08/03	IS10	20/12/2027			Interest Rate Swap	103.9300	103.9300	104.0700	104.0700	0.135	0.0000	0.0000	0
2018/08/03	IS10	22/03/2028			Interest Rate Swap	97.4800	97.4800	97.6300	97.6300	0.154	0.0000	0.0000	0
2018/08/03	IS10	20/06/2028			Interest Rate Swap	104.6100	104.6100	104.7600	104.7600	0.143	0.0000	0.0000	0
2018/08/03	IS10	19/09/2028			Interest Rate Swap	98.2100	98.2100	98.3700	98.3700	0.163	0.0000	0.0000	0
2018/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2018/08/03	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/03	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/03	R023	02/08/2018			Bond Future	8.1800	101.7495	8.1800	101.7495	0.000	0.0000	0.0000	0
2018/08/03	R023	01/11/2018	10.58	Call	Bond Future	8,039.9900	8.0400	7,962.4300	7.9624	(0.965)	0	0	0
2018/08/03	R023	01/11/2018	10.57	Put	Bond Future	0.4100	0.0004	0.4200	0.0004	2.439	0	0	0
2018/08/03	R023	01/11/2018			Bond Future	8.1894	99.8458	8.2113	99.7683	0.268	0.0000	0.0000	41,128
2018/08/03	R023	01/11/2018	10.59	Call	Bond Future	8,071.8700	8.0719	7,994.3100	7.9943	(0.961)	0	0	0
2018/08/03	R023	01/11/2018	10.59	Put	Bond Future	0.3700	0.0004	0.3800	0.0004	2.703	0	0	0
2018/08/03	R023	01/11/2018	10.58	Put	Bond Future	0.3900	0.0004	0.4000	0.0004	2.564	0	0	0
2018/08/03	R023	01/11/2018	10.57	Call	Bond Future	8,008.1000	8.0081	7,930.5400	7.9305	(0.969)	0	0	0
2018/08/03	R023	07/02/2019	10.59	Call	Bond Future	7,433.6000	7.4336	7,351.6500	7.3516	(1.102)	0	0	0
2018/08/03	R023	07/02/2019			Bond Future	8.2664	101.7811	8.2913	101.6980	0.301	0.0000	0.0000	0
2018/08/03	R023	07/02/2019	10.57	Call	Bond Future	7,374.1400	7.3741	7,292.2400	7.2922	(1.111)	0	0	0
2018/08/03	R023	07/02/2019	10.57	Put	Bond Future	28.0400	0.0280	29.2500	0.0292	4.315	0	0	0
2018/08/03	R023	07/02/2019	10.59	Put	Bond Future	26.7300	0.0267	27.8900	0.0279	4.340	0	0	0
2018/08/03	R023	07/02/2019	10.58	Call	Bond Future	7,403.8600	7.4039	7,321.9400	7.3219	(1.106)	0	0	0
2018/08/03	R023	07/02/2019	10.58	Put	Bond Future	27.3700	0.0274	28.5600	0.0286	4.348	0	0	0
2018/08/03	R023	02/05/2019	8.45	Call	Bond Future	1,678.5800	1.6786	1,627.4500	1.6275	(3.046)	0	0	0
2018/08/03	R023	02/05/2019	8.44	Put	Bond Future	1,306.6400	1.3066	1,344.8600	1.3449	2.925	0	0	0
2018/08/03	R023	02/05/2019			Bond Future	8.3290	99.5541	8.3570	99.4650	0.337	0.0000	0.0000	0
2018/08/03	R023	02/05/2019	8.46	Call	Bond Future	1,698.5800	1.6986	1,647.1500	1.6472	(3.028)	0	0	0
2018/08/03	R023	02/05/2019	8.46	Put	Bond Future	1,283.2900	1.2833	1,320.9100	1.3209	2.932	0	0	0
2018/08/03	R023	02/05/2019	8.45	Put	Bond Future	1,294.9100	1.2949	1,332.8300	1.3328	2.928	0	0	0
2018/08/03	R023	02/05/2019	8.44	Call	Bond Future	1,658.6900	1.6587	1,607.8600	1.6079	(3.064)	0	0	0
2018/08/03	R035	02/08/2018			Bond Future	9.4400	99.1605	9.4400	99.1605	0.000	0.0000	0.0000	0
2018/08/03	R035	01/11/2018	8.93	Call	Bond Future	703.5800	0.7036	658.6700	0.6587	(6.383)	0	0	0
2018/08/03	R035	01/11/2018	8.92	Put	Bond Future	5,161.0000	5.1610	5,279.0000	5.2790	2.286	0	0	0
2018/08/03	R035	01/11/2018			Bond Future	9.4656	96.7594	9.4860	96.5974	0.216	0.0000	0.0000	68,063
2018/08/03	R035	01/11/2018	8.94	Call	Bond Future	724.3300	0.7243	678.5100	0.6785	(6.326)	0	0	0
2018/08/03	R035	01/11/2018	8.94	Put	Bond Future	5,032.3800	5.0324	5,148.5700	5.1486	2.309	0	0	0
2018/08/03	R035	01/11/2018	8.93	Put	Bond Future	5,096.3700	5.0964	5,213.4700	5.2135	2.298	0	0	0
2018/08/03	R035	01/11/2018	8.92	Call	Bond Future	683.3700	0.6834	639.3600	0.6394	(6.440)	0	0	0
2018/08/03	R035	07/02/2019	8.98	Call	Bond Future	1,536.2200	1.5362	1,477.3300	1.4773	(3.833)	0	0	0
2018/08/03	R035	07/02/2019			Bond Future	9.5392	98.6349	9.5609	98.4659	0.227	0.0000	0.0000	298
2018/08/03	R035	07/02/2019	8.96	Call	Bond Future	1,482.5600	1.4826	1,425.0300	1.4250	(3.880)	0	0	0
2018/08/03	R035	07/02/2019	8.96	Put	Bond Future	6,168.8000	6.1688	6,280.2800	6.2803	1.807	0	0	0
2018/08/03	R035	07/02/2019	8.98	Put	Bond Future	6,055.0100	6.0550	6,165.1300	6.1651	1.819	0	0	0
2018/08/03	R035	07/02/2019	8.97	Call	Bond Future	1,509.2500	1.5093	1,451.0400	1.4510	(3.857)	0	0	0
2018/08/03	R035	07/02/2019	8.97	Put	Bond Future	6,111.7100	6.1117	6,222.5100	6.2225	1.813	0	0	0
2018/08/03	R035	02/05/2019	9.74	Put	Bond Future	3,687.9000	3.6879	3,757.9400	3.7579	1.899	0	0	0
2018/08/03	R035	02/05/2019			Bond Future	9.5990	95.7851	9.6220	95.6088	0.239	0.0000	0.0000	0
2018/08/03	R035	02/05/2019	9.74	Call	Bond Future	4,764.9100	4.7649	4,658.6400	4.6586	(2.230)	0	0	0

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2018/08/03	R035	02/05/2019	9.75	Call	Bond Future	4,807.2300	4.8072	4,700.4600	4.7005	(2.221)	0	0	0
2018/08/03	R035	02/05/2019	9.75	Put	Bond Future	3,654.5000	3.6545	3,724.0400	3.7240	1.903	0	0	0
2018/08/03	R035	02/05/2019	9.73	Call	Bond Future	4,722.4300	4.7224	4,616.6600	4.6167	(2.240)	0	0	0
2018/08/03	R035	02/05/2019	9.73	Put	Bond Future	3,721.2300	3.7212	3,791.7700	3.7918	1.896	0	0	0
2018/08/03	R186	02/08/2018			Bond Future	8.7250	111.7182	8.7250	111.7182	0.000	0.0000	0.0000	0
2018/08/03	R186	01/11/2018	8.54	Put	Bond Future	2,287.2500	2.2872	2,356.8100	2.3568	3.041	0	0	0
2018/08/03	R186	01/11/2018	8.90	Call	Bond Future	2,254.5800	2.2546	2,168.8500	2.1688	(3.802)	0	0	0
2018/08/03	R186	01/11/2018	9.14	Call	Bond Future	3,237.2500	3.2373	3,137.0900	3.1371	(3.094)	0	0	0
2018/08/03	R186	01/11/2018	7.96	Put	Bond Future	5,030.0500	5.0300	5,140.6900	5.1407	2.200	0	0	0
2018/08/03	R186	01/11/2018			Bond Future	8.7288	114.0926	8.7498	113.9645	0.240	0.0000	0.0000	63,168
2018/08/03	R186	01/11/2018	8.53	Call	Bond Future	1,101.0500	1.1011	1,043.3200	1.0433	(5.243)	0	0	0
2018/08/03	R186	01/11/2018	8.53	Put	Bond Future	2,324.4100	2.3244	2,394.7600	2.3948	3.027	0	0	0
2018/08/03	R186	01/11/2018	8.46	Put	Bond Future	2,592.5200	2.5925	2,668.4700	2.6685	2.930	0	0	0
2018/08/03	R186	01/11/2018	8.46	Call	Bond Future	934.1500	0.9342	882.0200	0.8820	(5.580)	0	0	5,000
2018/08/03	R186	01/11/2018	8.54	Call	Bond Future	1,125.8500	1.1258	1,067.3300	1.0673	(5.198)	0	0	0
2018/08/03	R186	01/11/2018	8.90	Put	Bond Future	1,215.0100	1.2150	1,257.3600	1.2574	3.486	0	0	2,500
2018/08/03	R186	01/11/2018	9.14	Put	Bond Future	761.9400	0.7619	789.8600	0.7899	3.664	0	0	5,000
2018/08/03	R186	01/11/2018	7.96	Call	Bond Future	199.1700	0.1992	181.7300	0.1817	(8.756)	0	0	5,000
2018/08/03	R186	01/11/2018	8.52	Call	Bond Future	1,076.3700	1.0764	1,019.4400	1.0194	(5.289)	0	0	0
2018/08/03	R186	01/11/2018	8.52	Put	Bond Future	2,361.7400	2.3617	2,432.8900	2.4329	3.013	0	0	0
2018/08/03	R186	07/02/2019	8.20	Call	Bond Future	956.3600	0.9564	914.5600	0.9146	(4.371)	0	0	0
2018/08/03	R186	07/02/2019	8.21	Put	Bond Future	4,549.6300	4.5496	4,642.3500	4.6424	2.038	0	0	0
2018/08/03	R186	07/02/2019			Bond Future	8.8005	110.9988	8.8233	110.8638	0.259	0.0000	0.0000	719
2018/08/03	R186	07/02/2019	8.20	Put	Bond Future	4,592.9200	4.5929	4,686.1800	4.6862	2.031	0	0	0
2018/08/03	R186	07/02/2019	8.21	Call	Bond Future	974.9000	0.9749	932.5600	0.9326	(4.343)	0	0	0
2018/08/03	R186	07/02/2019	8.22	Call	Bond Future	993.9400	0.9939	951.0500	0.9511	(4.315)	0	0	0
2018/08/03	R186	07/02/2019	8.22	Put	Bond Future	4,506.8800	4.5069	4,599.0500	4.5990	2.045	0	0	0
2018/08/03	R186	02/05/2019	9.01	Put	Bond Future	2,527.5800	2.5276	2,585.7700	2.5858	2.302	0	0	0
2018/08/03	R186	02/05/2019	9.02	Call	Bond Future	3,394.4900	3.3945	3,309.7400	3.3097	(2.497)	0	0	0
2018/08/03	R186	02/05/2019			Bond Future	8.8651	112.8532	8.8898	112.7108	0.279	0.0000	0.0000	0
2018/08/03	R186	02/05/2019	9.03	Call	Bond Future	3,429.3600	3.4294	3,344.1800	3.3442	(2.484)	0	0	0
2018/08/03	R186	02/05/2019	9.03	Put	Bond Future	2,482.9700	2.4830	2,540.2800	2.5403	2.308	0	0	0
2018/08/03	R186	02/05/2019	9.01	Call	Bond Future	3,359.7600	3.3598	3,275.4600	3.2755	(2.509)	0	0	0
2018/08/03	R186	02/05/2019	9.02	Put	Bond Future	2,505.1900	2.5052	2,562.9300	2.5629	2.305	0	0	0
2018/08/03	R197	02/08/2018			Bond Future	297.4517	297.4517	297.4517	297.4517	0.000	0.0000	0.0000	0
2018/08/03	R197	01/11/2018			Bond Future	302.8282	302.8282	303.6419	303.6419	0.269	0.0000	0.0000	2,350
2018/08/03	R197	07/02/2019			Bond Future	301.4005	301.4005	302.2178	302.2178	0.271	0.0000	0.0000	0
2018/08/03	R197	02/05/2019			Bond Future	306.4911	306.4911	307.3075	307.3075	0.266	0.0000	0.0000	0
2018/08/03	R202	02/08/2018			Bond Future	232.9468	232.9468	232.9468	232.9468	0.000	0.0000	0.0000	0
2018/08/03	R202	01/11/2018			Bond Future	237.7221	237.7221	237.6999	237.6999	(0.009)	0.0000	0.0000	10,129
2018/08/03	R202	07/02/2019			Bond Future	238.4673	238.4673	238.4350	238.4350	(0.014)	0.0000	0.0000	0
2018/08/03	R202	02/05/2019			Bond Future	242.4954	242.4954	242.4509	242.4509	(0.018)	0.0000	0.0000	0
2018/08/03	R204	02/08/2018			Bond Future	6.5500	101.5223	6.5500	101.5223	0.000	0.0000	0.0000	0

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2018/08/03	R207	02/08/2018			Bond Future	7.5200	100.0844	7.5200	100.0844	0.000	0.0000	0.0000	0
2018/08/03	R207	01/11/2018	6.76	Put	Bond Future	847.9300	0.8479	870.8900	0.8709	2.708	0	0	0
2018/08/03	R207	01/11/2018			Bond Future	7.5061	101.9437	7.5277	101.9195	0.288	0.0000	0.0000	19,140
2018/08/03	R207	01/11/2018	6.75	Call	Bond Future	8.2600	0.0083	7.0900	0.0071	(14.165)	0	0	0
2018/08/03	R207	01/11/2018	6.75	Put	Bond Future	859.0500	0.8591	882.0400	0.8820	2.676	0	0	0
2018/08/03	R207	01/11/2018	6.76	Call	Bond Future	8.4600	0.0085	7.2600	0.0073	(14.184)	0	0	0
2018/08/03	R207	01/11/2018	6.74	Call	Bond Future	8.0700	0.0081	6.9200	0.0069	(14.250)	0	0	0
2018/08/03	R207	01/11/2018	6.74	Put	Bond Future	870.1800	0.8702	893.1900	0.8932	2.644	0	0	0
2018/08/03	R207	07/02/2019	6.52	Call	Bond Future	9.0300	0.0090	7.7800	0.0078	(13.843)	0	0	0
2018/08/03	R207	07/02/2019	6.51	Put	Bond Future	939.9000	0.9399	967.3900	0.9674	2.925	0	0	0
2018/08/03	R207	07/02/2019			Bond Future	7.5670	100.2746	7.5998	100.2459	0.434	0.0000	0.0000	0
2018/08/03	R207	07/02/2019	6.53	Call	Bond Future	9.2800	0.0093	7.9900	0.0080	(13.901)	0	0	0
2018/08/03	R207	07/02/2019	6.53	Put	Bond Future	922.5800	0.9226	950.0100	0.9500	2.973	0	0	0
2018/08/03	R207	07/02/2019	6.52	Put	Bond Future	931.2000	0.9312	958.6700	0.9587	2.950	0	0	0
2018/08/03	R207	07/02/2019	6.51	Call	Bond Future	8.8600	0.0089	7.6300	0.0076	(13.883)	0	0	0
2018/08/03	R207	02/05/2019	7.63	Call	Bond Future	209.1200	0.2091	192.8100	0.1928	(7.799)	0	0	0
2018/08/03	R207	02/05/2019			Bond Future	7.6697	101.9499	7.7209	101.9160	0.668	0.0000	0.0000	0
2018/08/03	R207	02/05/2019	7.61	Call	Bond Future	201.7800	0.2018	185.7900	0.1858	(7.924)	0	0	0
2018/08/03	R207	02/05/2019	7.61	Put	Bond Future	241.2200	0.2412	259.0700	0.2591	7.400	0	0	0
2018/08/03	R207	02/05/2019	7.63	Put	Bond Future	235.3300	0.2353	252.8600	0.2529	7.449	0	0	0
2018/08/03	R207	02/05/2019	7.62	Call	Bond Future	205.2600	0.2053	189.1100	0.1891	(7.868)	0	0	0
2018/08/03	R207	02/05/2019	7.62	Put	Bond Future	238.0800	0.2381	255.7700	0.2558	7.430	0	0	0
2018/08/03	R208	02/08/2018			Bond Future	7.8150	99.8623	7.8150	99.8623	0.000	0.0000	0.0000	0
2018/08/03	R208	01/11/2018	7.11	Put	Bond Future	1,550.5900	1.5506	1,596.7700	1.5968	2.978	0	0	0
2018/08/03	R208	01/11/2018			Bond Future	7.8215	98.3731	7.8451	98.3232	0.301	0.0000	0.0000	28,717
2018/08/03	R208	01/11/2018	7.11	Call	Bond Future	28.2000	0.0282	24.4600	0.0245	(13.262)	0	0	0
2018/08/03	R208	01/11/2018	7.12	Call	Bond Future	29.1600	0.0292	25.3100	0.0253	(13.203)	0	0	0
2018/08/03	R208	01/11/2018	7.10	Put	Bond Future	1,571.3300	1.5713	1,617.6200	1.6176	2.946	0	0	0
2018/08/03	R208	01/11/2018	7.12	Put	Bond Future	1,529.9500	1.5300	1,576.0200	1.5760	3.011	0	0	0
2018/08/03	R208	01/11/2018	7.10	Call	Bond Future	27.3300	0.0273	23.7000	0.0237	(13.282)	0	0	0
2018/08/03	R208	07/02/2019	7.07	Call	Bond Future	61.4600	0.0615	55.4100	0.0554	(9.844)	0	0	0
2018/08/03	R208	07/02/2019	7.08	Put	Bond Future	1,634.3900	1.6344	1,683.0400	1.6830	2.977	0	0	0
2018/08/03	R208	07/02/2019	7.06	Put	Bond Future	1,668.5700	1.6686	1,717.5800	1.7176	2.937	0	0	0
2018/08/03	R208	07/02/2019			Bond Future	7.8986	100.2797	7.9275	100.2249	0.366	0.0000	0.0000	0
2018/08/03	R208	07/02/2019	7.07	Put	Bond Future	1,651.5100	1.6515	1,700.3400	1.7003	2.957	0	0	0
2018/08/03	R208	07/02/2019	7.08	Call	Bond Future	63.7200	0.0637	57.4900	0.0575	(9.777)	0	0	0
2018/08/03	R208	07/02/2019	7.06	Call	Bond Future	59.1300	0.0591	53.2600	0.0533	(9.927)	0	0	0
2018/08/03	R208	02/05/2019	8.03	Put	Bond Future	682.4900	0.6825	710.2300	0.7102	4.065	0	0	0
2018/08/03	R208	02/05/2019	8.02	Call	Bond Future	768.7900	0.7688	736.4000	0.7364	(4.213)	0	0	0
2018/08/03	R208	02/05/2019			Bond Future	7.9731	98.5553	8.0084	98.4950	0.443	0.0000	0.0000	0
2018/08/03	R208	02/05/2019	8.03	Call	Bond Future	779.6300	0.7796	747.0100	0.7470	(4.184)	0	0	0
2018/08/03	R208	02/05/2019	8.02	Put	Bond Future	688.7100	0.6887	716.6800	0.7167	4.061	0	0	0
2018/08/03	R208	02/05/2019	8.04	Call	Bond Future	790.5200	0.7905	757.6700	0.7577	(4.155)	0	0	0
2018/08/03	R208	02/05/2019	8.04	Put	Bond Future	676.3300	0.6763	703.8400	0.7038	4.068	0	0	0
2018/08/03	R209	02/08/2018			Bond Future	9.4200	75.1662	9.4200	75.1662	0.000	0.0000	0.0000	0
2018/08/03	R209	01/11/2018	1,016.00	Call	Bond Future	72,747.4600	72.7475	72,610.1800	72.6102	(0.189)	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
2018/08/03	R209	01/11/2018	1,015.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	R209	01/11/2018	9.34	Put	Bond Future	2,356.1000	2.3561	2,419.9300	2.4199	2.709	0	0	0
2018/08/03	R209	01/11/2018	9.97	Call	Bond Future	4,292.6100	4.2926	4,180.1200	4.1801	(2.621)	0	0	0
2018/08/03	R209	01/11/2018	9.64	Call	Bond Future	2,797.1200	2.7971	2,702.2000	2.7022	(3.393)	0	0	2,000
2018/08/03	R209	01/11/2018	9.98	Put	Bond Future	819.9600	0.8200	844.3200	0.8443	2.971	0	0	2,000
2018/08/03	R209	01/11/2018	10.00	Call	Bond Future	4,438.5000	4.4385	4,324.7500	4.3248	(2.563)	0	0	0
2018/08/03	R209	01/11/2018	9.47	Call	Bond Future	2,132.9300	2.1329	2,049.6800	2.0497	(3.903)	0	0	0
2018/08/03	R209	01/11/2018	8.98	Call	Bond Future	765.5600	0.7656	720.6800	0.7207	(5.862)	0	0	0
2018/08/03	R209	01/11/2018	9.82	Call	Bond Future	3,584.7200	3.5847	3,479.3500	3.4794	(2.939)	0	0	0
2018/08/03	R209	01/11/2018			Bond Future	9.4379	73.6353	9.4583	73.4981	0.216	0.0000	0.0000	126,880
2018/08/03	R209	01/11/2018	1,016.01	Call	Bond Future	72,747.4600	72.7475	72,610.1800	72.6102	(0.189)	0	0	0
2018/08/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	R209	01/11/2018	8.89	Put	Bond Future	4,427.8200	4.4278	4,527.1900	4.5272	2.244	0	0	0
2018/08/03	R209	01/11/2018	8.89	Call	Bond Future	596.6600	0.5967	558.7500	0.5588	(6.354)	0	0	2,000
2018/08/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/03	R209	01/11/2018	1,015.99	Call	Bond Future	72,747.4500	72.7474	72,610.1700	72.6102	(0.189)	0	0	0
2018/08/03	R209	01/11/2018	9.34	Call	Bond Future	1,692.4300	1.6924	1,618.9800	1.6190	(4.340)	0	0	0
2018/08/03	R209	01/11/2018	9.97	Put	Bond Future	834.1600	0.8342	858.9500	0.8589	2.972	0	0	0
2018/08/03	R209	01/11/2018	9.64	Put	Bond Future	1,454.1800	1.4542	1,496.5400	1.4965	2.913	0	0	0
2018/08/03	R209	01/11/2018	9.98	Call	Bond Future	4,341.0700	4.3411	4,228.1500	4.2281	(2.601)	0	0	0
2018/08/03	R209	01/11/2018	10.00	Put	Bond Future	792.3400	0.7923	815.8700	0.8159	2.970	0	0	5,850
2018/08/03	R209	01/11/2018	9.47	Put	Bond Future	1,917.0600	1.9171	1,971.0900	1.9711	2.818	0	0	760
2018/08/03	R209	01/11/2018	8.98	Put	Bond Future	3,947.5700	3.9476	4,039.9700	4.0400	2.341	0	0	0
2018/08/03	R209	01/11/2018	9.49	Call	Bond Future	2,205.4100	2.2054	2,120.7200	2.1207	(3.840)	0	0	0
2018/08/03	R209	01/11/2018	9.82	Put	Bond Future	1,076.2400	1.0762	1,108.1500	1.1081	2.965	0	0	760
2018/08/03	R209	01/11/2018	9.94	Call	Bond Future	4,148.0300	4.1480	4,036.8600	4.0369	(2.680)	0	0	0
2018/08/03	R209	01/11/2018	9.94	Put	Bond Future	878.0500	0.8781	904.1600	0.9042	2.974	0	0	0
2018/08/03	R209	01/11/2018	10.57	Call	Bond Future	7,320.0300	7.3200	7,190.1300	7.1901	(1.775)	0	0	0
2018/08/03	R209	01/11/2018	10.57	Put	Bond Future	246.3500	0.2464	253.7300	0.2537	2.996	0	0	0
2018/08/03	R209	01/11/2018	9.49	Put	Bond Future	1,855.5900	1.8556	1,908.1800	1.9082	2.834	0	0	0
2018/08/03	R209	01/11/2018	9.84	Call	Bond Future	3,676.7900	3.6768	3,570.3900	3.5704	(2.894)	0	0	0
2018/08/03	R209	01/11/2018	9.84	Put	Bond Future	1,040.5400	1.0405	1,071.4200	1.0714	2.968	0	0	0
2018/08/03	R209	01/11/2018	8.99	Put	Bond Future	3,896.4300	3.8964	3,988.0400	3.9880	2.351	0	0	0
2018/08/03	R209	01/11/2018	8.99	Call	Bond Future	786.0600	0.7861	740.3900	0.7404	(5.810)	0	0	760
2018/08/03	R209	07/02/2019	8.97	Put	Bond Future	5,070.5700	5.0706	5,161.3500	5.1613	1.790	0	0	0
2018/08/03	R209	07/02/2019			Bond Future	9.5013	75.0625	9.5228	74.9196	0.226	0.0000	0.0000	340
2018/08/03	R209	07/02/2019	8.96	Call	Bond Future	1,382.1200	1.3821	1,330.5600	1.3306	(3.731)	0	0	0
2018/08/03	R209	07/02/2019	8.96	Put	Bond Future	5,118.2400	5.1182	5,209.6000	5.2096	1.785	0	0	0
2018/08/03	R209	07/02/2019	8.97	Call	Bond Future	1,405.9700	1.4060	1,353.8300	1.3538	(3.708)	0	0	0
2018/08/03	R209	07/02/2019	8.95	Call	Bond Future	1,358.3100	1.3583	1,307.3200	1.3073	(3.754)	0	0	0
2018/08/03	R209	07/02/2019	8.95	Put	Bond Future	5,166.0500	5.1661	5,257.9800	5.2580	1.780	0	0	0
2018/08/03	R209	02/05/2019	9.70	Put	Bond Future	3,178.5300	3.1785	3,236.9500	3.2369	1.838	0	0	0
2018/08/03	R209	02/05/2019			Bond Future	9.5559	73.1686	9.5785	73.0199	0.237	0.0000	0.0000	0
2018/08/03	R209	02/05/2019	9.69	Call	Bond Future	4,082.4500	4.0825	3,992.5800	3.9926	(2.201)	0	0	0
2018/08/03	R209	02/05/2019	9.69	Put	Bond Future	3,207.4000	3.2074	3,266.2400	3.2662	1.835	0	0	0
2018/08/03	R209	02/05/2019	9.70	Call	Bond Future	4,118.2200	4.1182	4,027.9300	4.0279	(2.192)	0	0	0
2018/08/03	R209	02/05/2019	9.68	Call	Bond Future	4,046.5700	4.0466	3,957.1200	3.9571	(2.211)	0	0	0
2018/08/03	R209	02/05/2019	9.68	Put	Bond Future	3,236.2500	3.2363	3,295.5100	3.2955	1.831	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
2018/08/03	R210	02/08/2018			Bond Future	185.1673	185.1673	185.1673	185.1673	0.000	0.0000	0.0000	0
2018/08/03	R210	01/11/2018			Bond Future	186.0209	186.0209	186.3189	186.3189	0.160	0.0000	0.0000	2,149
2018/08/03	R210	07/02/2019			Bond Future	189.6593	189.6593	189.9555	189.9555	0.156	0.0000	0.0000	0
2018/08/03	R210	02/05/2019			Bond Future	190.3078	190.3078	190.5999	190.5999	0.153	0.0000	0.0000	0
2018/08/03	R212	02/08/2018			Bond Future	153.3813	153.3813	153.3813	153.3813	0.000	0.0000	0.0000	0
2018/08/03	R212	01/11/2018			Bond Future	156.1537	156.1537	156.3951	156.3951	0.155	0.0000	0.0000	3,476
2018/08/03	R212	07/02/2019			Bond Future	157.0529	157.0529	157.2926	157.2926	0.153	0.0000	0.0000	0
2018/08/03	R212	02/05/2019			Bond Future	159.7056	159.7056	159.9417	159.9417	0.148	0.0000	0.0000	0
2018/08/03	R213	02/08/2018			Bond Future	9.2200	86.7142	9.2200	86.7142	0.000	0.0000	0.0000	0
2018/08/03	R213	01/11/2018	8.65	Call	Bond Future	441.4300	0.4414	410.4900	0.4105	(7.009)	0	0	0
2018/08/03	R213	01/11/2018	8.64	Put	Bond Future	4,442.0400	4.4420	4,543.9500	4.5439	2.294	0	0	0
2018/08/03	R213	01/11/2018			Bond Future	9.2439	84.9801	9.2644	84.8479	0.222	0.0000	0.0000	32,893
2018/08/03	R213	01/11/2018	8.66	Call	Bond Future	455.8500	0.4559	424.1900	0.4242	(6.945)	0	0	0
2018/08/03	R213	01/11/2018	8.66	Put	Bond Future	4,333.4800	4.3335	4,433.9700	4.4340	2.319	0	0	0
2018/08/03	R213	01/11/2018	8.65	Put	Bond Future	4,387.5600	4.3876	4,488.7700	4.4888	2.307	0	0	0
2018/08/03	R213	01/11/2018	8.64	Call	Bond Future	427.3400	0.4273	397.1000	0.3971	(7.076)	0	0	0
2018/08/03	R213	07/02/2019	8.68	Call	Bond Future	1,082.4900	1.0825	1,038.7100	1.0387	(4.044)	0	0	0
2018/08/03	R213	07/02/2019			Bond Future	9.3159	86.6273	9.3377	86.4891	0.235	0.0000	0.0000	112
2018/08/03	R213	07/02/2019	8.68	Put	Bond Future	5,240.6100	5.2406	5,335.0100	5.3350	1.801	0	0	0
2018/08/03	R213	07/02/2019	8.69	Call	Bond Future	1,102.9300	1.1029	1,058.6000	1.0586	(4.019)	0	0	0
2018/08/03	R213	07/02/2019	8.70	Put	Bond Future	5,146.5400	5.1465	5,239.8500	5.2399	1.813	0	0	0
2018/08/03	R213	07/02/2019	8.69	Put	Bond Future	5,193.5300	5.1935	5,287.3800	5.2874	1.807	0	0	0
2018/08/03	R213	07/02/2019	8.70	Call	Bond Future	1,123.3900	1.1234	1,078.5200	1.0785	(3.994)	0	0	0
2018/08/03	R213	02/05/2019	9.49	Call	Bond Future	3,743.9600	3.7440	3,658.3300	3.6583	(2.287)	0	0	0
2018/08/03	R213	02/05/2019	9.48	Put	Bond Future	3,054.0500	3.0540	3,113.2400	3.1132	1.938	0	0	0
2018/08/03	R213	02/05/2019			Bond Future	9.3744	84.5271	9.3975	84.3827	0.247	0.0000	0.0000	0
2018/08/03	R213	02/05/2019	9.50	Call	Bond Future	3,778.3100	3.7783	3,692.2600	3.6923	(2.277)	0	0	0
2018/08/03	R213	02/05/2019	9.50	Put	Bond Future	2,999.5800	2.9996	3,057.9400	3.0579	1.946	0	0	0
2018/08/03	R213	02/05/2019	9.49	Put	Bond Future	3,026.8500	3.0269	3,085.6300	3.0856	1.942	0	0	0
2018/08/03	R213	02/05/2019	9.48	Call	Bond Future	3,709.4700	3.7095	3,624.2500	3.6243	(2.297)	0	0	0
2018/08/03	R214	02/08/2018			Bond Future	9.5700	74.6295	9.5700	74.6295	0.000	0.0000	0.0000	0
2018/08/03	R214	01/11/2018	8.99	Put	Bond Future	4,979.5600	4.9796	5,087.8500	5.0879	2.175	0	0	0
2018/08/03	R214	01/11/2018	8.98	Call	Bond Future	502.2000	0.5022	468.1000	0.4681	(6.790)	0	0	0
2018/08/03	R214	01/11/2018			Bond Future	9.5940	72.9203	9.6144	72.7771	0.212	0.0000	0.0000	30,769
2018/08/03	R214	01/11/2018	8.99	Call	Bond Future	518.5100	0.5185	483.6300	0.4836	(6.727)	0	0	0
2018/08/03	R214	01/11/2018	8.98	Put	Bond Future	5,040.7600	5.0408	5,149.8300	5.1498	2.164	0	0	0
2018/08/03	R214	01/11/2018	9.00	Call	Bond Future	535.2700	0.5353	499.6100	0.4996	(6.662)	0	0	0
2018/08/03	R214	01/11/2018	9.00	Put	Bond Future	4,918.9200	4.9189	5,026.4300	5.0264	2.186	0	0	0
2018/08/03	R214	07/02/2019	9.05	Put	Bond Future	5,809.3200	5.8093	5,907.2100	5.9072	1.685	0	0	0
2018/08/03	R214	07/02/2019			Bond Future	9.6598	74.3336	9.6813	74.1847	0.222	0.0000	0.0000	0
2018/08/03	R214	07/02/2019	9.04	Call	Bond Future	1,335.5400	1.3355	1,285.1300	1.2851	(3.775)	0	0	0
2018/08/03	R214	07/02/2019	9.04	Put	Bond Future	5,862.7200	5.8627	5,961.1900	5.9612	1.680	0	0	0
2018/08/03	R214	07/02/2019	9.05	Call	Bond Future	1,358.7400	1.3587	1,307.7500	1.3078	(3.753)	0	0	0
2018/08/03	R214	07/02/2019	9.03	Call	Bond Future	1,312.7600	1.3128	1,262.9200	1.2629	(3.797)	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
2018/08/03	R214	07/02/2019	9.03	Put	Bond Future	5,916.6600	5.9167	6,015.7000	6.0157	1.674	0	0	0
2018/08/03	R214	02/05/2019	9.87	Call	Bond Future	4,457.6400	4.4576	4,362.7800	4.3628	(2.128)	0	0	0
2018/08/03	R214	02/05/2019	9.85	Call	Bond Future	4,380.5700	4.3806	4,286.5500	4.2865	(2.146)	0	0	0
2018/08/03	R214	02/05/2019			Bond Future	9.7131	72.2814	9.7355	72.1267	0.232	0.0000	0.0000	0
2018/08/03	R214	02/05/2019	9.85	Put	Bond Future	3,446.8600	3.4469	3,507.5400	3.5075	1.760	0	0	0
2018/08/03	R214	02/05/2019	9.87	Put	Bond Future	3,389.2000	3.3892	3,449.0400	3.4490	1.766	0	0	0
2018/08/03	R214	02/05/2019	9.86	Call	Bond Future	4,419.0500	4.4190	4,324.6100	4.3246	(2.137)	0	0	0
2018/08/03	R214	02/05/2019	9.86	Put	Bond Future	3,417.9200	3.4179	3,478.1800	3.4782	1.763	0	0	0
2018/08/03	R248	02/08/2018			Bond Future	9.6150	95.3564	9.6150	95.3564	0.000	0.0000	0.0000	0
2018/08/03	R248	01/11/2018	9.03	Call	Bond Future	629.3700	0.6294	586.2500	0.5863	(6.851)	0	0	0
2018/08/03	R248	01/11/2018			Bond Future	9.6401	92.9470	9.6604	92.7642	0.211	0.0000	0.0000	96,842
2018/08/03	R248	01/11/2018	9.01	Call	Bond Future	589.9400	0.5899	548.7700	0.5488	(6.979)	0	0	0
2018/08/03	R248	01/11/2018	9.01	Put	Bond Future	6,572.2300	6.5722	6,713.8600	6.7139	2.155	0	0	0
2018/08/03	R248	01/11/2018	9.03	Put	Bond Future	6,411.4500	6.4114	6,551.1300	6.5511	2.179	0	0	0
2018/08/03	R248	01/11/2018	9.02	Call	Bond Future	609.3800	0.6094	567.2400	0.5672	(6.915)	0	0	0
2018/08/03	R248	01/11/2018	9.02	Put	Bond Future	6,491.4800	6.4915	6,632.1400	6.6321	2.167	0	0	0
2018/08/03	R248	07/02/2019	9.06	Put	Bond Future	7,659.2400	7.6592	7,787.6500	7.7876	1.677	0	0	0
2018/08/03	R248	07/02/2019			Bond Future	9.7071	94.7485	9.7286	94.5585	0.221	0.0000	0.0000	0
2018/08/03	R248	07/02/2019	9.06	Call	Bond Future	1,588.0500	1.5881	1,526.3900	1.5264	(3.883)	0	0	0
2018/08/03	R248	07/02/2019	9.05	Put	Bond Future	7,730.3300	7.7303	7,859.4800	7.8595	1.671	0	0	0
2018/08/03	R248	07/02/2019	9.07	Call	Bond Future	1,616.5500	1.6166	1,554.1600	1.5542	(3.859)	0	0	0
2018/08/03	R248	07/02/2019	9.07	Put	Bond Future	7,588.6200	7.5886	7,716.3000	7.7163	1.683	0	0	0
2018/08/03	R248	07/02/2019	9.05	Call	Bond Future	1,559.8500	1.5599	1,498.9300	1.4989	(3.906)	0	0	0
2018/08/03	R248	02/05/2019	9.90	Put	Bond Future	4,244.8200	4.2448	4,322.3800	4.3224	1.827	0	0	0
2018/08/03	R248	02/05/2019			Bond Future	9.7613	91.8970	9.7838	91.6996	0.231	0.0000	0.0000	0
2018/08/03	R248	02/05/2019	9.90	Call	Bond Future	5,448.2000	5.4482	5,328.3500	5.3284	(2.200)	0	0	0
2018/08/03	R248	02/05/2019	9.91	Call	Bond Future	5,495.7400	5.4957	5,375.3300	5.3753	(2.191)	0	0	0
2018/08/03	R248	02/05/2019	9.89	Put	Bond Future	4,283.2800	4.2833	4,361.3900	4.3614	1.824	0	0	0
2018/08/03	R248	02/05/2019	9.91	Put	Bond Future	4,206.6800	4.2067	4,283.6800	4.2837	1.830	0	0	0
2018/08/03	R248	02/05/2019	9.89	Call	Bond Future	5,400.8300	5.4008	5,281.5300	5.2815	(2.209)	0	0	0

Total

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