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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2018 TO 07/08/2018

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
2018/08/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	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
2018/08/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	2025	02/08/2018			Bond Future	130.6544	130.6544	130.6544	130.6544	0.000	0.0000	0.0000	0
2018/08/07	2025	01/11/2018			Bond Future	133.3879	133.3879	133.3649	133.3649	(0.017)	0.0000	0.0000	365
2018/08/07	2025	07/02/2019			Bond Future	134.5765	134.5765	134.5535	134.5535	(0.017)	0.0000	0.0000	0
2018/08/07	2025	02/05/2019			Bond Future	136.8395	136.8395	136.8166	136.8166	(0.017)	0.0000	0.0000	0
2018/08/07	2029	02/08/2018			Bond Future	99.5797	99.5797	99.5797	99.5797	0.000	0.0000	0.0000	0
2018/08/07	2029	01/11/2018			Bond Future	100.5038	100.5038	100.4876	100.4876	(0.016)	0.0000	0.0000	1,600
2018/08/07	2029	07/02/2019			Bond Future	102.4650	102.4650	102.4489	102.4489	(0.016)	0.0000	0.0000	0
2018/08/07	2029	02/05/2019			Bond Future	103.1156	103.1156	103.0996	103.0996	(0.016)	0.0000	0.0000	0
2018/08/07	2030	02/08/2018			Bond Future	9.1250	92.2461	9.1250	92.2461	0.000	0.0000	0.0000	0
2018/08/07	2030	01/11/2018	8.60	Call	Bond Future	420.6700	0.4207	474.8000	0.4748	12.868	0	0	0
2018/08/07	2030	01/11/2018	8.58	Put	Bond Future	4,642.3400	4.6423	4,375.7800	4.3758	(5.742)	0	0	0
2018/08/07	2030	01/11/2018			Bond Future	9.2124	93.7322	9.1637	94.0502	(0.529)	0.0000	0.0000	48,095
2018/08/07	2030	01/11/2018	8.60	Put	Bond Future	4,530.4500	4.5305	4,266.5400	4.2665	(5.825)	0	0	0
2018/08/07	2030	01/11/2018	8.58	Call	Bond Future	394.2100	0.3942	445.6900	0.4457	13.059	0	0	0
2018/08/07	2030	01/11/2018	8.59	Put	Bond Future	4,586.2700	4.5863	4,321.0300	4.3210	(5.783)	0	0	0
2018/08/07	2030	01/11/2018	8.59	Call	Bond Future	407.3500	0.4073	460.1500	0.4602	12.962	0	0	0
2018/08/07	2030	07/02/2019	8.62	Call	Bond Future	1,047.8800	1.0479	1,131.9500	1.1319	8.023	0	0	0
2018/08/07	2030	07/02/2019			Bond Future	9.2850	91.5353	9.2343	91.8597	(0.546)	0.0000	0.0000	167
2018/08/07	2030	07/02/2019	8.62	Put	Bond Future	5,430.5900	5.4306	5,190.2200	5.1902	(4.426)	0	0	0
2018/08/07	2030	07/02/2019	8.63	Call	Bond Future	1,067.1100	1.0671	1,152.3000	1.1523	7.983	0	0	0
2018/08/07	2030	07/02/2019	8.63	Put	Bond Future	5,381.8600	5.3819	5,142.6100	5.1426	(4.445)	0	0	0
2018/08/07	2030	07/02/2019	8.64	Call	Bond Future	1,086.5800	1.0866	1,172.8800	1.1729	7.942	0	0	0
2018/08/07	2030	07/02/2019	8.64	Put	Bond Future	5,333.4200	5.3334	5,095.2800	5.0953	(4.465)	0	0	0
2018/08/07	2030	02/05/2019	9.41	Call	Bond Future	3,513.5600	3.5136	3,686.5900	3.6866	4.925	0	0	0
2018/08/07	2030	02/05/2019			Bond Future	9.3526	93.0576	9.3001	93.3878	(0.561)	0.0000	0.0000	0
2018/08/07	2030	02/05/2019	9.39	Call	Bond Future	3,446.1400	3.4461	3,617.2100	3.6172	4.964	0	0	0
2018/08/07	2030	02/05/2019	9.39	Put	Bond Future	3,211.9500	3.2119	3,052.8700	3.0529	(4.953)	0	0	0
2018/08/07	2030	02/05/2019	9.41	Put	Bond Future	3,154.4000	3.1544	2,997.2800	2.9973	(4.981)	0	0	0
2018/08/07	2030	02/05/2019	9.40	Call	Bond Future	3,479.6100	3.4796	3,651.6700	3.6517	4.945	0	0	0
2018/08/07	2030	02/05/2019	9.40	Put	Bond Future	3,182.9100	3.1829	3,024.8200	3.0248	(4.967)	0	0	0
2018/08/07	2032	02/08/2018			Bond Future	9.3100	94.7912	9.3100	94.7912	0.000	0.0000	0.0000	0
2018/08/07	2032	01/11/2018	8.77	Put	Bond Future	5,048.1600	5.0482	4,758.9000	4.7589	(5.730)	0	0	0
2018/08/07	2032	01/11/2018			Bond Future	9.4010	92.1558	9.3522	92.5014	(0.519)	0.0000	0.0000	35,788
2018/08/07	2032	01/11/2018	8.76	Call	Bond Future	417.3900	0.4174	472.3100	0.4723	13.158	0	0	0
2018/08/07	2032	01/11/2018	8.76	Put	Bond Future	5,109.8500	5.1099	4,819.1600	4.8192	(5.689)	0	0	0
2018/08/07	2032	01/11/2018	8.77	Call	Bond Future	431.4700	0.4315	487.8200	0.4878	13.060	0	0	0
2018/08/07	2032	01/11/2018	8.75	Call	Bond Future	403.6400	0.4036	457.1500	0.4572	13.257	0	0	0
2018/08/07	2032	01/11/2018	8.75	Put	Bond Future	5,171.9500	5.1720	4,879.8500	4.8799	(5.648)	0	0	0
2018/08/07	2032	07/02/2019	8.81	Call	Bond Future	1,158.5300	1.1585	1,250.4300	1.2504	7.932	0	0	0

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2018/08/07	2032	07/02/2019	8.80	Put	Bond Future	6,010.2700		6.0103	5,748.4300	5.7484	(4.357)	0	0	0
2018/08/07	2032	07/02/2019			Bond Future	9.4764		93.9376	9.4258	94.2902	(0.534)	0.0000	0.0000	456
2018/08/07	2032	07/02/2019	8.82	Call	Bond Future	1,179.4900		1.1795	1,272.5900	1.2726	7.893	0	0	0
2018/08/07	2032	07/02/2019	8.82	Put	Bond Future	5,902.9300		5.9029	5,643.4900	5.6435	(4.395)	0	0	0
2018/08/07	2032	07/02/2019	8.81	Put	Bond Future	5,956.5500		5.9565	5,695.9100	5.6959	(4.376)	0	0	0
2018/08/07	2032	07/02/2019	8.80	Call	Bond Future	1,137.5900		1.1376	1,228.2900	1.2283	7.973	0	0	0
2018/08/07	2032	02/05/2019	9.61	Call	Bond Future	3,997.4400		3.9974	4,186.9000	4.1869	4.740	0	0	0
2018/08/07	2032	02/05/2019	9.62	Put	Bond Future	3,505.9200		3.5059	3,337.6600	3.3377	(4.799)	0	0	0
2018/08/07	2032	02/05/2019			Bond Future	9.5423		91.3449	9.4900	91.7036	(0.548)	0.0000	0.0000	0
2018/08/07	2032	02/05/2019	9.61	Put	Bond Future	3,536.1200		3.5361	3,366.8400	3.3668	(4.787)	0	0	0
2018/08/07	2032	02/05/2019	9.62	Call	Bond Future	4,035.1300		4.0351	4,225.6100	4.2256	4.721	0	0	0
2018/08/07	2032	02/05/2019	9.63	Call	Bond Future	4,072.9800		4.0730	4,264.4800	4.2645	4.702	0	0	0
2018/08/07	2032	02/05/2019	9.63	Put	Bond Future	3,475.9600		3.4760	3,308.7200	3.3087	(4.811)	0	0	0
2018/08/07	2033	02/08/2018			Bond Future	103.1203		103.1203	103.1203	103.1203	0.000	0.0000	0.0000	0
2018/08/07	2033	01/11/2018			Bond Future	104.2994		104.2994	103.5693	103.5693	(0.700)	0.0000	0.0000	5,770
2018/08/07	2033	07/02/2019			Bond Future	106.3347		106.3347	105.5908	105.5908	(0.700)	0.0000	0.0000	0
2018/08/07	2033	02/05/2019			Bond Future	106.9782		106.9782	106.2222	106.2222	(0.707)	0.0000	0.0000	0
2018/08/07	2037	02/08/2018			Bond Future	9.5050		91.4853	9.5050	91.4853	0.000	0.0000	0.0000	0
2018/08/07	2037	01/11/2018	9.03	Call	Bond Future	581.7400		0.5817	672.4600	0.6725	15.595	0	0	0
2018/08/07	2037	01/11/2018			Bond Future	9.6013		92.8432	9.5426	93.3100	(0.612)	0.0000	0.0000	49,354
2018/08/07	2037	01/11/2018	9.01	Call	Bond Future	545.9100		0.5459	632.3900	0.6324	15.841	0	0	0
2018/08/07	2037	01/11/2018	9.01	Put	Bond Future	5,417.5000		5.4175	5,037.2200	5.0372	(7.019)	0	0	0
2018/08/07	2037	01/11/2018	9.03	Put	Bond Future	5,282.1300		5.2821	4,906.0900	4.9061	(7.119)	0	0	0
2018/08/07	2037	01/11/2018	9.02	Call	Bond Future	563.6300		0.5636	652.2200	0.6522	15.718	0	0	0
2018/08/07	2037	01/11/2018	9.02	Put	Bond Future	5,349.5600		5.3496	4,971.3900	4.9714	(7.069)	0	0	0
2018/08/07	2037	07/02/2019	9.06	Put	Bond Future	6,411.8200		6.4118	6,071.9600	6.0720	(5.301)	0	0	0
2018/08/07	2037	07/02/2019	9.05	Call	Bond Future	1,412.2900		1.4123	1,546.7300	1.5467	9.519	0	0	0
2018/08/07	2037	07/02/2019			Bond Future	9.6720		90.3785	9.6112	90.8545	(0.628)	0.0000	0.0000	650
2018/08/07	2037	07/02/2019	9.06	Call	Bond Future	1,437.4400		1.4374	1,573.5700	1.5736	9.470	0	0	0
2018/08/07	2037	07/02/2019	9.05	Put	Bond Future	6,471.3800		6.4714	6,129.8300	6.1298	(5.278)	0	0	0
2018/08/07	2037	07/02/2019	9.07	Call	Bond Future	1,462.8700		1.4629	1,600.6900	1.6007	9.421	0	0	0
2018/08/07	2037	07/02/2019	9.07	Put	Bond Future	6,352.6600		6.3527	6,014.4900	6.0145	(5.323)	0	0	0
2018/08/07	2037	02/05/2019	9.81	Put	Bond Future	3,972.4300		3.9724	3,748.1800	3.7482	(5.645)	0	0	0
2018/08/07	2037	02/05/2019			Bond Future	9.7365		91.8816	9.6740	92.3658	(0.643)	0.0000	0.0000	0
2018/08/07	2037	02/05/2019	9.80	Call	Bond Future	4,493.7200		4.4937	4,752.2900	4.7523	5.754	0	0	0
2018/08/07	2037	02/05/2019	9.80	Put	Bond Future	4,006.8200		4.0068	3,781.1900	3.7812	(5.631)	0	0	0
2018/08/07	2037	02/05/2019	9.81	Call	Bond Future	4,535.7000		4.5357	4,795.6500	4.7956	5.731	0	0	0
2018/08/07	2037	02/05/2019	9.79	Call	Bond Future	4,451.9000		4.4519	4,709.0900	4.7091	5.777	0	0	0
2018/08/07	2037	02/05/2019	9.79	Put	Bond Future	4,041.4700		4.0415	3,814.4600	3.8145	(5.617)	0	0	0
2018/08/07	2038	02/08/2018			Bond Future	122.9614		122.9614	122.9614	122.9614	0.000	0.0000	0.0000	0
2018/08/07	2038	01/11/2018			Bond Future	124.9665		124.9665	125.1385	125.1385	0.138	0.0000	0.0000	9,641
2018/08/07	2038	07/02/2019			Bond Future	125.8139		125.8139	125.9897	125.9897	0.140	0.0000	0.0000	0
2018/08/07	2038	02/05/2019			Bond Future	127.9295		127.9295	128.1088	128.1088	0.140	0.0000	0.0000	0
2018/08/07	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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2018/08/07	2040	01/11/2018	9.09	Put	Bond Future	5,933.9500	5.9339	5,525.6000	5.5256	(6.882)	0	0	0
2018/08/07	2040	01/11/2018	9.80	Call	Bond Future	2,983.8500	2.9838	3,263.4000	3.2634	9.369	0	0	3,540
2018/08/07	2040	01/11/2018			Bond Future	9.6915	96.1917	9.6328	96.6925	(0.606)	0.0000	0.0000	19,698
2018/08/07	2040	01/11/2018	9.08	Call	Bond Future	575.3200	0.5753	665.4800	0.6655	15.671	0	0	0
2018/08/07	2040	01/11/2018	9.08	Put	Bond Future	6,008.1000	6.0081	5,597.5300	5.5975	(6.834)	0	0	0
2018/08/07	2040	01/11/2018	9.20	Put	Bond Future	5,155.9400	5.1559	4,773.4500	4.7735	(7.418)	0	0	0
2018/08/07	2040	01/11/2018	9.20	Call	Bond Future	828.0900	0.8281	946.3300	0.9463	14.279	0	0	3,540
2018/08/07	2040	01/11/2018	9.80	Put	Bond Future	2,069.2900	2.0693	1,848.1100	1.8481	(10.689)	0	0	0
2018/08/07	2040	01/11/2018	9.09	Call	Bond Future	593.9900	0.5940	686.3700	0.6864	15.552	0	0	0
2018/08/07	2040	01/11/2018	9.10	Put	Bond Future	5,860.4900	5.8605	5,454.3700	5.4544	(6.930)	0	0	0
2018/08/07	2040	01/11/2018	9.07	Call	Bond Future	556.9200	0.5569	644.8900	0.6449	15.796	0	0	0
2018/08/07	2040	01/11/2018	9.07	Put	Bond Future	6,082.6700	6.0827	5,669.9100	5.6699	(6.786)	0	0	0
2018/08/07	2040	01/11/2018	9.10	Call	Bond Future	613.2200	0.6132	707.8300	0.7078	15.428	0	0	2,950
2018/08/07	2040	01/11/2018	8.50	Put	Bond Future	11,105.1100	11.1051	10,615.6700	10.6157	(4.407)	0	0	0
2018/08/07	2040	01/11/2018	8.50	Call	Bond Future	45.4600	0.0455	56.7500	0.0567	24.835	0	0	2,950
2018/08/07	2040	07/02/2019	9.11	Put	Bond Future	7,209.0100	7.2090	6,838.6300	6.8386	(5.138)	0	0	0
2018/08/07	2040	07/02/2019	9.13	Call	Bond Future	1,532.3500	1.5324	1,676.2700	1.6763	9.392	0	0	0
2018/08/07	2040	07/02/2019			Bond Future	9.7624	93.5411	9.7016	94.0518	(0.622)	0.0000	0.0000	100
2018/08/07	2040	07/02/2019	9.11	Call	Bond Future	1,478.9300	1.4789	1,619.2700	1.6193	9.489	0	0	0
2018/08/07	2040	07/02/2019	9.13	Put	Bond Future	7,078.5500	7.0786	6,711.7500	6.7117	(5.182)	0	0	0
2018/08/07	2040	07/02/2019	9.12	Put	Bond Future	7,143.5600	7.1436	6,774.9700	6.7750	(5.160)	0	0	0
2018/08/07	2040	07/02/2019	9.12	Call	Bond Future	1,505.4900	1.5055	1,647.6200	1.6476	9.441	0	0	0
2018/08/07	2040	02/05/2019	9.88	Put	Bond Future	4,312.9300	4.3129	4,069.7800	4.0698	(5.638)	0	0	0
2018/08/07	2040	02/05/2019	9.89	Call	Bond Future	4,795.0200	4.7950	5,072.9500	5.0730	5.796	0	0	0
2018/08/07	2040	02/05/2019			Bond Future	9.8269	95.0968	9.7643	95.6164	(0.636)	0.0000	0.0000	0
2018/08/07	2040	02/05/2019	9.90	Call	Bond Future	4,838.8900	4.8389	5,118.3000	5.1183	5.774	0	0	0
2018/08/07	2040	02/05/2019	9.90	Put	Bond Future	4,236.8000	4.2368	3,996.6200	3.9966	(5.669)	0	0	0
2018/08/07	2040	02/05/2019	9.88	Call	Bond Future	4,751.0000	4.7510	5,027.4400	5.0274	5.819	0	0	0
2018/08/07	2040	02/05/2019	9.89	Put	Bond Future	4,274.8800	4.2749	4,033.2200	4.0332	(5.653)	0	0	0
2018/08/07	2044	02/08/2018			Bond Future	9.6200	91.9443	9.6200	91.9443	0.000	0.0000	0.0000	0
2018/08/07	2044	01/11/2018	9.12	Call	Bond Future	612.5400	0.6125	706.5900	0.7066	15.354	0	0	0
2018/08/07	2044	01/11/2018			Bond Future	9.7245	93.1963	9.6659	93.7045	(0.603)	0.0000	0.0000	38,582
2018/08/07	2044	01/11/2018	9.12	Put	Bond Future	6,092.5900	6.0926	5,678.4100	5.6784	(6.798)	0	0	0
2018/08/07	2044	01/11/2018	9.13	Call	Bond Future	632.1100	0.6321	728.4200	0.7284	15.236	0	0	0
2018/08/07	2044	01/11/2018	9.14	Put	Bond Future	5,942.1100	5.9421	5,532.4700	5.5325	(6.894)	0	0	0
2018/08/07	2044	01/11/2018	9.13	Put	Bond Future	6,017.0600	6.0171	5,605.1400	5.6051	(6.846)	0	0	0
2018/08/07	2044	01/11/2018	9.14	Call	Bond Future	652.1000	0.6521	750.6900	0.7507	15.119	0	0	0
2018/08/07	2044	07/02/2019	9.18	Put	Bond Future	7,121.9900	7.1220	6,754.2000	6.7542	(5.164)	0	0	0
2018/08/07	2044	07/02/2019			Bond Future	9.7929	90.6130	9.7323	91.1313	(0.618)	0.0000	0.0000	108
2018/08/07	2044	07/02/2019	9.17	Call	Bond Future	1,608.6500	1.6087	1,757.3300	1.7573	9.243	0	0	0
2018/08/07	2044	07/02/2019	9.17	Put	Bond Future	7,187.8500	7.1878	6,818.2200	6.8182	(5.142)	0	0	0
2018/08/07	2044	07/02/2019	9.18	Call	Bond Future	1,636.8500	1.6369	1,787.3700	1.7874	9.196	0	0	0
2018/08/07	2044	07/02/2019	9.16	Call	Bond Future	1,580.7400	1.5807	1,727.6000	1.7276	9.291	0	0	0
2018/08/07	2044	07/02/2019	9.16	Put	Bond Future	7,254.1500	7.2541	6,882.7000	6.8827	(5.121)	0	0	0
2018/08/07	2044	02/05/2019	9.90	Call	Bond Future	4,832.8800	4.8329	5,112.6800	5.1127	5.790	0	0	0
2018/08/07	2044	02/05/2019			Bond Future	9.8550	92.1200	9.7927	92.6472	(0.632)	0.0000	0.0000	0
2018/08/07	2044	02/05/2019	9.90	Put	Bond Future	4,455.1200	4.4551	4,207.7100	4.2077	(5.553)	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
2018/08/07	2044	02/05/2019	9.91	Call	Bond Future	4,877.2100	4.8772	5,158.5100	5.1585	5.768	0	0	0
2018/08/07	2044	02/05/2019	9.92	Put	Bond Future	4,376.9400	4.3769	4,132.5300	4.1325	(5.584)	0	0	0
2018/08/07	2044	02/05/2019	9.91	Put	Bond Future	4,415.8800	4.4159	4,169.9700	4.1700	(5.569)	0	0	0
2018/08/07	2044	02/05/2019	9.92	Call	Bond Future	4,921.7000	4.9217	5,204.5000	5.2045	5.746	0	0	0
2018/08/07	2046	02/08/2018			Bond Future	117.3658	117.3658	117.3658	117.3658	0.000	0.0000	0.0000	0
2018/08/07	2046	01/11/2018			Bond Future	119.4323	119.4323	119.0653	119.0653	(0.307)	0.0000	0.0000	11,966
2018/08/07	2046	07/02/2019			Bond Future	121.7629	121.7629	121.3892	121.3892	(0.307)	0.0000	0.0000	0
2018/08/07	2046	02/05/2019			Bond Future	122.1250	122.1250	121.7455	121.7455	(0.311)	0.0000	0.0000	0
2018/08/07	2050	02/08/2018			Bond Future	121.1637	121.1637	121.1637	121.1637	0.000	0.0000	0.0000	0
2018/08/07	2050	01/11/2018			Bond Future	126.1178	126.1178	125.2932	125.2932	(0.654)	0.0000	0.0000	9,854
2018/08/07	2050	07/02/2019			Bond Future	126.8074	126.8074	125.9671	125.9671	(0.663)	0.0000	0.0000	0
2018/08/07	2050	02/05/2019			Bond Future	128.9397	128.9397	128.0858	128.0858	(0.662)	0.0000	0.0000	0
2018/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	AL37	01/11/2018			Index Future	595.1230	595.1230	596.3290	596.3290	0.203	0.0000	0.0000	0
2018/08/07	AL37	07/02/2019			Index Future	606.6320	606.6320	607.8620	607.8620	0.203	0.0000	0.0000	0
2018/08/07	AL37	02/05/2019			Index Future	616.7260	616.7260	617.9780	617.9780	0.203	0.0000	0.0000	0
2018/08/07	AL7T	01/11/2018			Index Future	694.0100	694.0100	696.0700	696.0700	0.297	0.0000	0.0000	0
2018/08/07	AL7T	07/02/2019			Index Future	707.4310	707.4310	709.5320	709.5320	0.297	0.0000	0.0000	0
2018/08/07	AL7T	02/05/2019			Index Future	719.2030	719.2030	721.3400	721.3400	0.297	0.0000	0.0000	0
2018/08/07	ALBI	01/11/2018			Index Future	629.4890	629.4890	631.9310	631.9310	0.388	0.0000	0.0000	863
2018/08/07	ALBI	07/02/2019			Index Future	641.6630	641.6630	644.1520	644.1520	0.388	0.0000	0.0000	0
2018/08/07	ALBI	02/05/2019			Index Future	652.3410	652.3410	654.8720	654.8720	0.388	0.0000	0.0000	0
2018/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	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
2018/08/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/07	EL28	02/08/2018			Bond Future	127.4157	127.4157	127.4157	127.4157	0.000	0.0000	0.0000	0
2018/08/07	ES33	02/08/2018			Bond Future	10.7500	78.9224	10.7500	78.9224	0.000	0.0000	0.0000	0
2018/08/07	ES33	01/11/2018			Bond Future	10.8941	76.3453	10.8335	76.7055	(0.556)	0.0000	0.0000	9,466
2018/08/07	ES33	07/02/2019			Bond Future	11.0219	77.8215	10.9589	78.1889	(0.572)	0.0000	0.0000	0
2018/08/07	ES33	02/05/2019			Bond Future	11.1312	75.3265	11.0660	75.7002	(0.586)	0.0000	0.0000	0
2018/08/07	ES42	02/08/2018			Bond Future	10.9600	81.7292	10.9600	81.7292	0.000	0.0000	0.0000	0
2018/08/07	ES42	01/11/2018			Bond Future	11.1110	78.6320	11.0504	79.0428	(0.545)	0.0000	0.0000	7,957
2018/08/07	ES42	07/02/2019			Bond Future	11.2310	80.1523	11.1681	80.5712	(0.560)	0.0000	0.0000	0
2018/08/07	ES42	02/05/2019			Bond Future	11.3385	77.2254	11.2735	77.6516	(0.574)	0.0000	0.0000	0
2018/08/07	GOVI	01/11/2018	653.50	Put	GOVI	285,700.0000	28.5700	259,510.0000	25.9510	(9.167)	0	0	0
2018/08/07	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	01/11/2018			GOVI	624.9300	624.9300	627.5490	627.5490	0.419	0.0000	0.0000	465
2018/08/07	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	01/11/2018	653.49	Put	GOVI	285,600.0000	28.5600	259,410.0000	25.9410	(9.170)	0	0	0
2018/08/07	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	01/11/2018	653.51	Put	GOVI	285,800.0000	28.5800	259,610.0000	25.9610	(9.164)	0	0	0
2018/08/07	GOVI	07/02/2019	666.53	Put	GOVI	295,150.0000	29.5150	268,440.0000	26.8440	(9.050)	0	0	0
2018/08/07	GOVI	07/02/2019			GOVI	637.0150	637.0150	639.6860	639.6860	0.419	0.0000	0.0000	0
2018/08/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	07/02/2019	666.52	Put	GOVI	295,050.0000	29.5050	268,340.0000	26.8340	(9.053)	0	0	0
2018/08/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	GOVI	07/02/2019	666.51	Put	GOVI	294,950.0000	29.4950	268,240.0000	26.8240	(9.056)	0	0	0
2018/08/07	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	24,610.0000	2.4610	100.000	0	0	0
2018/08/07	GOVI	02/05/2019	647.88	Put	GOVI	2,640.0000	0.2640	0.0000	0.0000	(100.000)	0	0	0
2018/08/07	GOVI	02/05/2019	647.86	Put	GOVI	2,440.0000	0.2440	0.0000	0.0000	(100.000)	0	0	0
2018/08/07	GOVI	02/05/2019			GOVI	647.6160	647.6160	650.3310	650.3310	0.419	0.0000	0.0000	0
2018/08/07	GOVI	02/05/2019	647.87	Put	GOVI	2,540.0000	0.2540	0.0000	0.0000	(100.000)	0	0	0
2018/08/07	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	24,510.0000	2.4510	100.000	0	0	0
2018/08/07	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	24,710.0000	2.4710	100.000	0	0	0
2018/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/07	IGOV	01/11/2018			Index Future	256.6760	256.6760	256.3710	256.3710	(0.119)	0.0000	0.0000	743
2018/08/07	IGOV	07/02/2019			Index Future	261.6850	261.6850	261.3750	261.3750	(0.118)	0.0000	0.0000	0
2018/08/07	IGOV	02/05/2019			Index Future	266.0870	266.0870	265.7720	265.7720	(0.118)	0.0000	0.0000	0
2018/08/07	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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2018/08/07	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2400	102.2400	0.010	0.0000	0.0000	0
2018/08/07	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/08/07	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0000	102.0000	(0.010)	0.0000	0.0000	0
2018/08/07	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/08/07	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/07	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/08/07	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/08/07	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7400	99.7400	(0.010)	0.0000	0.0000	0
2018/08/07	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/08/07	IS02	20/12/2019			Interest Rate Swap	102.9300	102.9300	102.9200	102.9200	(0.010)	0.0000	0.0000	0
2018/08/07	IS02	23/03/2020			Interest Rate Swap	99.0200	99.0200	99.0000	99.0000	(0.020)	0.0000	0.0000	0
2018/08/07	IS02	22/06/2020			Interest Rate Swap	102.6500	102.6500	102.6300	102.6300	(0.019)	0.0000	0.0000	0
2018/08/07	IS02	21/09/2020			Interest Rate Swap	99.7100	99.7100	99.6900	99.6900	(0.020)	0.0000	0.0000	0
2018/08/07	IS05	17/12/2020			Interest Rate Swap	96.5900	96.5900	96.5500	96.5500	(0.041)	0.0000	0.0000	0
2018/08/07	IS05	16/03/2021			Interest Rate Swap	95.8500	95.8500	95.7900	95.7900	(0.063)	0.0000	0.0000	0
2018/08/07	IS05	15/06/2021			Interest Rate Swap	95.0700	95.0700	95.0000	95.0000	(0.074)	0.0000	0.0000	0
2018/08/07	IS05	21/09/2021			Interest Rate Swap	95.2900	95.2900	95.2000	95.2000	(0.094)	0.0000	0.0000	0
2018/08/07	IS05	21/12/2021			Interest Rate Swap	97.5100	97.5100	97.4200	97.4200	(0.092)	0.0000	0.0000	51
2018/08/07	IS05	15/03/2022			Interest Rate Swap	97.6700	97.6700	97.5700	97.5700	(0.102)	0.0000	0.0000	0
2018/08/07	IS05	21/06/2022			Interest Rate Swap	98.9000	98.9000	98.8000	98.8000	(0.101)	0.0000	0.0000	0
2018/08/07	IS05	20/09/2022			Interest Rate Swap	102.8400	102.8400	102.7200	102.7200	(0.117)	0.0000	0.0000	0
2018/08/07	IS05	20/12/2022			Interest Rate Swap	104.1100	104.1100	103.9800	103.9800	(0.125)	0.0000	0.0000	0
2018/08/07	IS05	22/03/2023			Interest Rate Swap	97.5400	97.5400	97.3900	97.3900	(0.154)	0.0000	0.0000	0
2018/08/07	IS05	20/06/2023			Interest Rate Swap	103.5800	103.5800	103.4200	103.4200	(0.154)	0.0000	0.0000	0
2018/08/07	IS05	19/09/2023			Interest Rate Swap	99.1200	99.1200	98.9400	98.9400	(0.182)	0.0000	0.0000	0
2018/08/07	IS10	17/12/2025			Interest Rate Swap	96.0000	96.0000	95.7300	95.7300	(0.281)	0.0000	0.0000	0
2018/08/07	IS10	16/03/2026			Interest Rate Swap	93.0300	93.0300	92.7500	92.7500	(0.301)	0.0000	0.0000	0
2018/08/07	IS10	15/06/2026			Interest Rate Swap	91.7900	91.7900	91.5000	91.5000	(0.316)	0.0000	0.0000	0
2018/08/07	IS10	21/09/2026			Interest Rate Swap	93.9600	93.9600	93.6700	93.6700	(0.309)	0.0000	0.0000	0
2018/08/07	IS10	21/12/2026			Interest Rate Swap	97.7400	97.7400	97.4400	97.4400	(0.307)	0.0000	0.0000	0
2018/08/07	IS10	15/03/2027			Interest Rate Swap	96.3100	96.3100	96.0000	96.0000	(0.322)	0.0000	0.0000	0
2018/08/07	IS10	21/06/2027			Interest Rate Swap	98.3800	98.3800	98.0700	98.0700	(0.315)	0.0000	0.0000	0
2018/08/07	IS10	20/09/2027			Interest Rate Swap	103.8000	103.8000	103.4900	103.4900	(0.299)	0.0000	0.0000	0
2018/08/07	IS10	20/12/2027			Interest Rate Swap	104.1400	104.1400	103.8400	103.8400	(0.288)	0.0000	0.0000	0
2018/08/07	IS10	22/03/2028			Interest Rate Swap	97.7000	97.7000	97.3900	97.3900	(0.317)	0.0000	0.0000	0
2018/08/07	IS10	20/06/2028			Interest Rate Swap	104.8300	104.8300	104.5200	104.5200	(0.296)	0.0000	0.0000	0
2018/08/07	IS10	19/09/2028			Interest Rate Swap	98.4400	98.4400	98.1200	98.1200	(0.325)	0.0000	0.0000	0
2018/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/07	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
2018/08/07	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/07	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/07	R023	02/08/2018			Bond Future	8.1800	101.7495	8.1800	101.7495	0.000	0.0000	0.0000	0
2018/08/07	R023	01/11/2018	10.58	Call	Bond Future	7,816.7400	7.8167	8,031.6900	8.0317	2.750	0	0	0
2018/08/07	R023	01/11/2018	10.57	Put	Bond Future	0.4200	0.0004	0.2800	0.0003	(33.333)	0	0	0
2018/08/07	R023	01/11/2018			Bond Future	8.2525	99.6226	8.1917	99.8377	(0.737)	0.0000	0.0000	41,211
2018/08/07	R023	01/11/2018	10.59	Call	Bond Future	7,848.6200	7.8486	8,063.5700	8.0636	2.739	0	0	0
2018/08/07	R023	01/11/2018	10.59	Put	Bond Future	0.3800	0.0004	0.2500	0.0003	(34.211)	0	0	0
2018/08/07	R023	01/11/2018	10.58	Put	Bond Future	0.4000	0.0004	0.2700	0.0003	(32.500)	0	0	0
2018/08/07	R023	01/11/2018	10.57	Call	Bond Future	7,784.8500	7.7849	7,999.7900	7.9998	2.761	0	0	0
2018/08/07	R023	07/02/2019	10.59	Call	Bond Future	7,204.1700	7.2042	7,418.9100	7.4189	2.981	0	0	0
2018/08/07	R023	07/02/2019			Bond Future	8.3359	101.5490	8.2702	101.7685	(0.789)	0.0000	0.0000	0
2018/08/07	R023	07/02/2019	10.57	Call	Bond Future	7,144.8400	7.1448	7,359.3700	7.3594	3.003	0	0	0
2018/08/07	R023	07/02/2019	10.57	Put	Bond Future	30.9200	0.0309	25.9100	0.0259	(16.203)	0	0	0
2018/08/07	R023	07/02/2019	10.59	Put	Bond Future	29.4800	0.0295	24.6800	0.0247	(16.282)	0	0	0
2018/08/07	R023	07/02/2019	10.58	Call	Bond Future	7,174.5000	7.1745	7,389.1400	7.3891	2.992	0	0	0
2018/08/07	R023	07/02/2019	10.58	Put	Bond Future	30.1900	0.0302	25.2900	0.0253	(16.231)	0	0	0
2018/08/07	R023	02/05/2019	8.45	Call	Bond Future	1,537.4600	1.5375	1,654.2600	1.6543	7.597	0	0	0
2018/08/07	R023	02/05/2019	8.44	Put	Bond Future	1,409.5900	1.4096	1,302.1000	1.3021	(7.626)	0	0	0
2018/08/07	R023	02/05/2019			Bond Future	8.4056	99.3108	8.3352	99.5344	(0.838)	0.0000	0.0000	0
2018/08/07	R023	02/05/2019	8.46	Call	Bond Future	1,556.6200	1.5566	1,674.1800	1.6742	7.552	0	0	0
2018/08/07	R023	02/05/2019	8.46	Put	Bond Future	1,384.5700	1.3846	1,278.5900	1.2786	(7.654)	0	0	0
2018/08/07	R023	02/05/2019	8.45	Put	Bond Future	1,397.0300	1.3970	1,290.2900	1.2903	(7.640)	0	0	0
2018/08/07	R023	02/05/2019	8.44	Call	Bond Future	1,518.4000	1.5184	1,634.4500	1.6344	7.643	0	0	0
2018/08/07	R035	02/08/2018			Bond Future	9.4400	99.1605	9.4400	99.1605	0.000	0.0000	0.0000	0
2018/08/07	R035	01/11/2018	8.93	Call	Bond Future	552.1000	0.5521	637.7600	0.6378	15.515	0	0	0
2018/08/07	R035	01/11/2018	8.92	Put	Bond Future	5,569.6500	5.5697	5,188.1300	5.1881	(6.850)	0	0	0
2018/08/07	R035	01/11/2018			Bond Future	9.5361	96.2024	9.4772	96.6676	(0.618)	0.0000	0.0000	68,920
2018/08/07	R035	01/11/2018	8.94	Call	Bond Future	569.7100	0.5697	657.4200	0.6574	15.396	0	0	0
2018/08/07	R035	01/11/2018	8.94	Put	Bond Future	5,434.7800	5.4348	5,057.3400	5.0573	(6.945)	0	0	0
2018/08/07	R035	01/11/2018	8.93	Put	Bond Future	5,501.9100	5.5019	5,122.4200	5.1224	(6.897)	0	0	0
2018/08/07	R035	01/11/2018	8.92	Call	Bond Future	535.0000	0.5350	618.6300	0.6186	15.632	0	0	0
2018/08/07	R035	07/02/2019	8.98	Call	Bond Future	1,337.9900	1.3380	1,468.5700	1.4686	9.759	0	0	0
2018/08/07	R035	07/02/2019			Bond Future	9.6129	98.0627	9.5518	98.5371	(0.636)	0.0000	0.0000	298
2018/08/07	R035	07/02/2019	8.96	Call	Bond Future	1,288.9700	1.2890	1,416.1700	1.4162	9.868	0	0	0
2018/08/07	R035	07/02/2019	8.96	Put	Bond Future	6,547.4800	6.5475	6,200.2200	6.2002	(5.304)	0	0	0
2018/08/07	R035	07/02/2019	8.98	Put	Bond Future	6,429.0500	6.4290	6,085.1700	6.0852	(5.349)	0	0	0
2018/08/07	R035	07/02/2019	8.97	Call	Bond Future	1,313.3400	1.3133	1,442.2300	1.4422	9.814	0	0	0
2018/08/07	R035	07/02/2019	8.97	Put	Bond Future	6,488.0700	6.4881	6,142.5000	6.1425	(5.326)	0	0	0
2018/08/07	R035	02/05/2019	9.74	Put	Bond Future	3,921.1900	3.9212	3,696.0700	3.6961	(5.741)	0	0	0
2018/08/07	R035	02/05/2019			Bond Future	9.6758	95.1963	9.6128	95.6790	(0.651)	0.0000	0.0000	0
2018/08/07	R035	02/05/2019	9.74	Call	Bond Future	4,409.4000	4.4094	4,666.9800	4.6670	5.842	0	0	0

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2018/08/07	R035	02/05/2019	9.75	Call	Bond Future	4,450.0300	4.4500	4,709.0100	4.7090	5.820	0	0	0
2018/08/07	R035	02/05/2019	9.75	Put	Bond Future	3,886.1000	3.8861	3,662.3800	3.6624	(5.757)	0	0	0
2018/08/07	R035	02/05/2019	9.73	Call	Bond Future	4,368.6000	4.3686	4,624.7900	4.6248	5.864	0	0	0
2018/08/07	R035	02/05/2019	9.73	Put	Bond Future	3,956.2000	3.9562	3,729.6900	3.7297	(5.725)	0	0	0
2018/08/07	R186	02/08/2018			Bond Future	8.7250	111.7182	8.7250	111.7182	0.000	0.0000	0.0000	0
2018/08/07	R186	01/11/2018	8.54	Put	Bond Future	2,505.9000	2.5059	2,288.2100	2.2882	(8.687)	0	0	0
2018/08/07	R186	01/11/2018	8.90	Call	Bond Future	1,980.2900	1.9803	2,164.8100	2.1648	9.318	0	0	0
2018/08/07	R186	01/11/2018	9.14	Call	Bond Future	2,916.7400	2.9167	3,143.4200	3.1434	7.772	0	0	0
2018/08/07	R186	01/11/2018	7.96	Put	Bond Future	5,380.9900	5.3810	5,076.5100	5.0765	(5.658)	0	0	0
2018/08/07	R186	01/11/2018			Bond Future	8.7953	113.6874	8.7408	114.0192	(0.619)	0.0000	0.0000	62,145
2018/08/07	R186	01/11/2018	8.53	Call	Bond Future	917.1300	0.9171	1,029.2700	1.0293	12.227	0	0	0
2018/08/07	R186	01/11/2018	8.53	Put	Bond Future	2,545.6200	2.5456	2,326.0300	2.3260	(8.626)	0	0	0
2018/08/07	R186	01/11/2018	8.46	Put	Bond Future	2,831.8700	2.8319	2,599.1300	2.5991	(8.219)	0	0	0
2018/08/07	R186	01/11/2018	8.46	Call	Bond Future	768.3700	0.7684	867.3600	0.8674	12.883	0	0	5,000
2018/08/07	R186	01/11/2018	8.54	Call	Bond Future	939.3700	0.9394	1,053.4100	1.0534	12.140	0	0	0
2018/08/07	R186	01/11/2018	8.90	Put	Bond Future	1,345.8500	1.3459	1,198.6400	1.1986	(10.938)	0	0	2,500
2018/08/07	R186	01/11/2018	9.14	Put	Bond Future	846.5600	0.8466	741.5100	0.7415	(12.409)	0	0	5,000
2018/08/07	R186	01/11/2018	7.96	Call	Bond Future	144.9800	0.1450	172.2300	0.1722	18.796	0	0	5,000
2018/08/07	R186	01/11/2018	8.52	Call	Bond Future	895.0300	0.8950	1,005.2700	1.0053	12.317	0	0	0
2018/08/07	R186	01/11/2018	8.52	Put	Bond Future	2,585.5300	2.5855	2,364.0400	2.3640	(8.567)	0	0	0
2018/08/07	R186	07/02/2019	8.20	Call	Bond Future	826.4300	0.8264	909.1700	0.9092	10.012	0	0	0
2018/08/07	R186	07/02/2019	8.21	Put	Bond Future	4,836.0800	4.8361	4,581.5800	4.5816	(5.263)	0	0	0
2018/08/07	R186	07/02/2019			Bond Future	8.8712	110.5807	8.8139	110.9192	(0.645)	0.0000	0.0000	719
2018/08/07	R186	07/02/2019	8.20	Put	Bond Future	4,881.0900	4.8811	4,625.3700	4.6254	(5.239)	0	0	0
2018/08/07	R186	07/02/2019	8.21	Call	Bond Future	843.2500	0.8433	927.2100	0.9272	9.957	0	0	0
2018/08/07	R186	07/02/2019	8.22	Call	Bond Future	860.5600	0.8606	945.7300	0.9457	9.897	0	0	0
2018/08/07	R186	07/02/2019	8.22	Put	Bond Future	4,791.6000	4.7916	4,538.3100	4.5383	(5.286)	0	0	0
2018/08/07	R186	02/05/2019	9.01	Put	Bond Future	2,702.6700	2.7027	2,540.2500	2.5403	(6.010)	0	0	0
2018/08/07	R186	02/05/2019	9.02	Call	Bond Future	3,135.0000	3.1350	3,318.1600	3.3182	5.842	0	0	0
2018/08/07	R186	02/05/2019			Bond Future	8.9403	112.4200	8.8805	112.7645	(0.670)	0.0000	0.0000	0
2018/08/07	R186	02/05/2019	9.03	Call	Bond Future	3,168.5400	3.1685	3,352.7600	3.3528	5.814	0	0	0
2018/08/07	R186	02/05/2019	9.03	Put	Bond Future	2,655.3800	2.6554	2,495.0800	2.4951	(6.037)	0	0	0
2018/08/07	R186	02/05/2019	9.01	Call	Bond Future	3,101.6200	3.1016	3,283.7200	3.2837	5.871	0	0	0
2018/08/07	R186	02/05/2019	9.02	Put	Bond Future	2,678.9300	2.6789	2,517.5700	2.5176	(6.023)	0	0	0
2018/08/07	R197	02/08/2018			Bond Future	297.4517	297.4517	297.4517	297.4517	0.000	0.0000	0.0000	0
2018/08/07	R197	01/11/2018			Bond Future	303.4641	303.4641	303.4086	303.4086	(0.018)	0.0000	0.0000	2,350
2018/08/07	R197	07/02/2019			Bond Future	302.0351	302.0351	301.9798	301.9798	(0.018)	0.0000	0.0000	0
2018/08/07	R197	02/05/2019			Bond Future	307.1138	307.1138	307.0585	307.0585	(0.018)	0.0000	0.0000	0
2018/08/07	R202	02/08/2018			Bond Future	232.9468	232.9468	232.9468	232.9468	0.000	0.0000	0.0000	0
2018/08/07	R202	01/11/2018			Bond Future	237.6747	237.6747	237.6365	237.6365	(0.016)	0.0000	0.0000	10,129
2018/08/07	R202	07/02/2019			Bond Future	238.4082	238.4082	238.3707	238.3707	(0.016)	0.0000	0.0000	0
2018/08/07	R202	02/05/2019			Bond Future	242.4173	242.4173	242.3799	242.3799	(0.015)	0.0000	0.0000	0
2018/08/07	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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2018/08/07	R207	02/08/2018			Bond Future	7.5200	100.0844	7.5200	100.0844	0.000	0.0000	0.0000	0
2018/08/07	R207	01/11/2018	6.76	Put	Bond Future	934.3500	0.9344	866.3800	0.8664	(7.275)	0	0	0
2018/08/07	R207	01/11/2018			Bond Future	7.5868	101.8534	7.5243	101.9233	(0.824)	0.0000	0.0000	19,140
2018/08/07	R207	01/11/2018	6.75	Call	Bond Future	4.5000	0.0045	6.3700	0.0064	41.556	0	0	0
2018/08/07	R207	01/11/2018	6.75	Put	Bond Future	945.5600	0.9456	877.5400	0.8775	(7.194)	0	0	0
2018/08/07	R207	01/11/2018	6.76	Call	Bond Future	4.6100	0.0046	6.5300	0.0065	41.649	0	0	0
2018/08/07	R207	01/11/2018	6.74	Call	Bond Future	4.4000	0.0044	6.2100	0.0062	41.136	0	0	0
2018/08/07	R207	01/11/2018	6.74	Put	Bond Future	956.7800	0.9568	888.7000	0.8887	(7.116)	0	0	0
2018/08/07	R207	07/02/2019	6.52	Call	Bond Future	5.3300	0.0053	7.4600	0.0075	39.962	0	0	0
2018/08/07	R207	07/02/2019	6.51	Put	Bond Future	1,032.9500	1.0330	963.5000	0.9635	(6.723)	0	0	0
2018/08/07	R207	07/02/2019			Bond Future	7.6776	100.1779	7.5957	100.2494	(1.066)	0.0000	0.0000	0
2018/08/07	R207	07/02/2019	6.53	Call	Bond Future	5.4800	0.0055	7.6700	0.0077	39.964	0	0	0
2018/08/07	R207	07/02/2019	6.53	Put	Bond Future	1,015.4600	1.0155	946.1100	0.9461	(6.829)	0	0	0
2018/08/07	R207	07/02/2019	6.52	Put	Bond Future	1,024.1800	1.0242	954.7700	0.9548	(6.777)	0	0	0
2018/08/07	R207	07/02/2019	6.51	Call	Bond Future	5.2300	0.0052	7.3200	0.0073	39.962	0	0	0
2018/08/07	R207	02/05/2019	7.63	Call	Bond Future	160.5700	0.1606	191.7700	0.1918	19.431	0	0	0
2018/08/07	R207	02/05/2019			Bond Future	7.8296	101.8442	7.7189	101.9173	(1.413)	0.0000	0.0000	0
2018/08/07	R207	02/05/2019	7.61	Call	Bond Future	154.2700	0.1543	184.7500	0.1848	19.758	0	0	0
2018/08/07	R207	02/05/2019	7.61	Put	Bond Future	299.3200	0.2993	256.7500	0.2568	(14.222)	0	0	0
2018/08/07	R207	02/05/2019	7.63	Put	Bond Future	292.3900	0.2924	250.5400	0.2505	(14.313)	0	0	0
2018/08/07	R207	02/05/2019	7.62	Call	Bond Future	157.2400	0.1572	188.0700	0.1881	19.607	0	0	0
2018/08/07	R207	02/05/2019	7.62	Put	Bond Future	295.6700	0.2957	253.4500	0.2534	(14.279)	0	0	0
2018/08/07	R208	02/08/2018			Bond Future	7.8150	99.8623	7.8150	99.8623	0.000	0.0000	0.0000	0
2018/08/07	R208	01/11/2018	7.11	Put	Bond Future	1,692.2300	1.6922	1,575.3200	1.5753	(6.909)	0	0	0
2018/08/07	R208	01/11/2018			Bond Future	7.8935	98.2208	7.8356	98.3432	(0.733)	0.0000	0.0000	28,717
2018/08/07	R208	01/11/2018	7.11	Call	Bond Future	17.5200	0.0175	23.0600	0.0231	31.621	0	0	0
2018/08/07	R208	01/11/2018	7.12	Call	Bond Future	18.1500	0.0182	23.8900	0.0239	31.625	0	0	0
2018/08/07	R208	01/11/2018	7.10	Put	Bond Future	1,713.2700	1.7133	1,596.1800	1.5962	(6.834)	0	0	0
2018/08/07	R208	01/11/2018	7.12	Put	Bond Future	1,671.2600	1.6713	1,554.5500	1.5546	(6.983)	0	0	0
2018/08/07	R208	01/11/2018	7.10	Call	Bond Future	16.9500	0.0170	22.3100	0.0223	31.622	0	0	0
2018/08/07	R208	07/02/2019	7.07	Call	Bond Future	44.6100	0.0446	55.0800	0.0551	23.470	0	0	0
2018/08/07	R208	07/02/2019	7.08	Put	Bond Future	1,776.8400	1.7768	1,662.5300	1.6625	(6.433)	0	0	0
2018/08/07	R208	07/02/2019	7.06	Put	Bond Future	1,812.0400	1.8120	1,697.0600	1.6971	(6.345)	0	0	0
2018/08/07	R208	07/02/2019			Bond Future	7.9828	100.1199	7.9169	100.2450	(0.826)	0.0000	0.0000	0
2018/08/07	R208	07/02/2019	7.07	Put	Bond Future	1,794.4600	1.7945	1,679.8200	1.6798	(6.389)	0	0	0
2018/08/07	R208	07/02/2019	7.08	Call	Bond Future	46.3700	0.0464	57.1700	0.0572	23.291	0	0	0
2018/08/07	R208	07/02/2019	7.06	Call	Bond Future	42.8000	0.0428	52.9300	0.0529	23.668	0	0	0
2018/08/07	R208	02/05/2019	8.03	Put	Bond Future	760.8600	0.7609	696.0000	0.6960	(8.525)	0	0	0
2018/08/07	R208	02/05/2019	8.02	Call	Bond Future	678.1800	0.6782	740.3300	0.7403	9.164	0	0	0
2018/08/07	R208	02/05/2019			Bond Future	8.0725	98.3857	7.9978	98.5132	(0.926)	0.0000	0.0000	0
2018/08/07	R208	02/05/2019	8.03	Call	Bond Future	688.3600	0.6884	750.9900	0.7510	9.098	0	0	0
2018/08/07	R208	02/05/2019	8.02	Put	Bond Future	767.7400	0.7677	702.4000	0.7024	(8.511)	0	0	0
2018/08/07	R208	02/05/2019	8.04	Call	Bond Future	698.6100	0.6986	761.7000	0.7617	9.031	0	0	0
2018/08/07	R208	02/05/2019	8.04	Put	Bond Future	754.0600	0.7541	689.6600	0.6897	(8.540)	0	0	0
2018/08/07	R209	02/08/2018			Bond Future	9.4200	75.1662	9.4200	75.1662	0.000	0.0000	0.0000	0
2018/08/07	R209	01/11/2018	1,016.00	Call	Bond Future	72,240.6500	72.2406	72,632.7500	72.6327	0.543	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
2018/08/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	R209	01/11/2018	9.34	Put	Bond Future	2,596.2200	2.5962	2,363.2800	2.3633	(8.972)	0	0	0
2018/08/07	R209	01/11/2018	9.97	Call	Bond Future	3,878.1900	3.8782	4,158.1200	4.1581	7.218	0	0	0
2018/08/07	R209	01/11/2018	9.64	Call	Bond Future	2,449.3900	2.4494	2,671.3400	2.6713	9.061	0	0	2,000
2018/08/07	R209	01/11/2018	9.98	Put	Bond Future	910.7300	0.9107	800.0700	0.8001	(12.151)	0	0	2,000
2018/08/07	R209	01/11/2018	10.00	Call	Bond Future	4,019.3000	4.0193	4,303.7000	4.3037	7.076	0	0	0
2018/08/07	R209	01/11/2018	9.47	Call	Bond Future	1,829.3400	1.8293	2,016.2800	2.0163	10.219	0	0	0
2018/08/07	R209	01/11/2018	8.98	Call	Bond Future	605.3200	0.6053	691.9000	0.6919	14.303	0	0	0
2018/08/07	R209	01/11/2018	9.82	Call	Bond Future	3,197.3400	3.1973	3,452.8800	3.4529	7.992	0	0	0
2018/08/07	R209	01/11/2018			Bond Future	9.5135	73.1285	9.4549	73.5206	(0.616)	0.0000	0.0000	126,870
2018/08/07	R209	01/11/2018	1,016.01	Call	Bond Future	72,240.6500	72.2406	72,632.7500	72.6327	0.543	0	0	0
2018/08/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	R209	01/11/2018	8.89	Put	Bond Future	4,800.0800	4.8001	4,478.7100	4.4787	(6.695)	0	0	0
2018/08/07	R209	01/11/2018	8.89	Call	Bond Future	462.1100	0.4621	532.8400	0.5328	15.306	0	0	2,000
2018/08/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/07	R209	01/11/2018	1,015.99	Call	Bond Future	72,240.6400	72.2406	72,632.7400	72.6327	0.543	0	0	0
2018/08/07	R209	01/11/2018	9.34	Call	Bond Future	1,425.7400	1.4257	1,584.9000	1.5849	11.163	0	0	0
2018/08/07	R209	01/11/2018	9.97	Put	Bond Future	926.5500	0.9266	814.3800	0.8144	(12.106)	0	0	0
2018/08/07	R209	01/11/2018	9.64	Put	Bond Future	1,613.2600	1.6133	1,443.1100	1.4431	(10.547)	0	0	0
2018/08/07	R209	01/11/2018	9.98	Call	Bond Future	3,925.0300	3.9250	4,206.4700	4.2065	7.170	0	0	0
2018/08/07	R209	01/11/2018	10.00	Put	Bond Future	879.9500	0.8800	772.2500	0.7722	(12.239)	0	0	5,850
2018/08/07	R209	01/11/2018	9.47	Put	Bond Future	2,120.2800	2.1203	1,915.1200	1.9151	(9.676)	0	0	760
2018/08/07	R209	01/11/2018	8.98	Put	Bond Future	4,294.1400	4.2941	3,988.6200	3.9886	(7.115)	0	0	0
2018/08/07	R209	01/11/2018	9.49	Call	Bond Future	1,896.3700	1.8964	2,087.5400	2.0875	10.081	0	0	0
2018/08/07	R209	01/11/2018	9.82	Put	Bond Future	1,195.6700	1.1957	1,059.1100	1.0591	(11.421)	0	0	760
2018/08/07	R209	01/11/2018	9.94	Call	Bond Future	3,738.5900	3.7386	4,013.9200	4.0139	7.365	0	0	0
2018/08/07	R209	01/11/2018	9.94	Put	Bond Future	975.4200	0.9754	858.6500	0.8586	(11.971)	0	0	0
2018/08/07	R209	01/11/2018	10.57	Call	Bond Future	6,840.0500	6.8400	7,189.9300	7.1899	5.115	0	0	0
2018/08/07	R209	01/11/2018	10.57	Put	Bond Future	273.1800	0.2732	230.9600	0.2310	(15.455)	0	0	0
2018/08/07	R209	01/11/2018	9.49	Put	Bond Future	2,053.3600	2.0534	1,852.4300	1.8524	(9.785)	0	0	0
2018/08/07	R209	01/11/2018	9.84	Call	Bond Future	3,285.4900	3.2855	3,544.4700	3.5445	7.883	0	0	0
2018/08/07	R209	01/11/2018	9.84	Put	Bond Future	1,156.0500	1.1561	1,022.9300	1.0229	(11.515)	0	0	0
2018/08/07	R209	01/11/2018	8.99	Put	Bond Future	4,240.0800	4.2401	3,936.4000	3.9364	(7.162)	0	0	0
2018/08/07	R209	01/11/2018	8.99	Call	Bond Future	622.9000	0.6229	711.3200	0.7113	14.195	0	0	760
2018/08/07	R209	07/02/2019	8.97	Put	Bond Future	5,404.2600	5.4043	5,119.1600	5.1192	(5.275)	0	0	0
2018/08/07	R209	07/02/2019			Bond Future	9.5799	74.5425	9.5194	74.9424	(0.631)	0.0000	0.0000	340
2018/08/07	R209	07/02/2019	8.96	Call	Bond Future	1,197.8300	1.1978	1,311.2100	1.3112	9.465	0	0	0
2018/08/07	R209	07/02/2019	8.96	Put	Bond Future	5,454.0200	5.4540	5,167.4900	5.1675	(5.254)	0	0	0
2018/08/07	R209	07/02/2019	8.97	Call	Bond Future	1,219.5900	1.2196	1,334.4000	1.3344	9.414	0	0	0
2018/08/07	R209	07/02/2019	8.95	Call	Bond Future	1,176.1200	1.1761	1,288.0700	1.2881	9.519	0	0	0
2018/08/07	R209	07/02/2019	8.95	Put	Bond Future	5,503.9300	5.5039	5,215.9700	5.2160	(5.232)	0	0	0
2018/08/07	R209	02/05/2019	9.70	Put	Bond Future	3,390.0300	3.3900	3,200.9700	3.2010	(5.577)	0	0	0
2018/08/07	R209	02/05/2019			Bond Future	9.6375	72.6345	9.5753	73.0413	(0.645)	0.0000	0.0000	0
2018/08/07	R209	02/05/2019	9.69	Call	Bond Future	3,761.3900	3.7614	3,977.9300	3.9779	5.757	0	0	0
2018/08/07	R209	02/05/2019	9.69	Put	Bond Future	3,420.4100	3.4204	3,230.1900	3.2302	(5.561)	0	0	0
2018/08/07	R209	02/05/2019	9.70	Call	Bond Future	3,795.6500	3.7956	4,013.3500	4.0133	5.736	0	0	0
2018/08/07	R209	02/05/2019	9.68	Call	Bond Future	3,727.0200	3.7270	3,942.3900	3.9424	5.779	0	0	0
2018/08/07	R209	02/05/2019	9.68	Put	Bond Future	3,450.7700	3.4508	3,259.3800	3.2594	(5.546)	0	0	0

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2018/08/07	R210	02/08/2018			Bond Future	185.1673	185.1673	185.1673	185.1673	0.000	0.0000	0.0000	0
2018/08/07	R210	01/11/2018			Bond Future	186.2195	186.2195	186.2676	186.2676	0.026	0.0000	0.0000	2,149
2018/08/07	R210	07/02/2019			Bond Future	189.8532	189.8532	189.9033	189.9033	0.026	0.0000	0.0000	0
2018/08/07	R210	02/05/2019			Bond Future	190.4911	190.4911	190.5425	190.5425	0.027	0.0000	0.0000	0
2018/08/07	R212	02/08/2018			Bond Future	153.3813	153.3813	153.3813	153.3813	0.000	0.0000	0.0000	0
2018/08/07	R212	01/11/2018			Bond Future	156.3750	156.3750	156.2935	156.2935	(0.052)	0.0000	0.0000	3,476
2018/08/07	R212	07/02/2019			Bond Future	157.2714	157.2714	157.1890	157.1890	(0.052)	0.0000	0.0000	0
2018/08/07	R212	02/05/2019			Bond Future	159.9160	159.9160	159.8327	159.8327	(0.052)	0.0000	0.0000	0
2018/08/07	R213	02/08/2018			Bond Future	9.2200	86.7142	9.2200	86.7142	0.000	0.0000	0.0000	0
2018/08/07	R213	01/11/2018	8.65	Call	Bond Future	348.4400	0.3484	389.5600	0.3896	11.801	0	0	0
2018/08/07	R213	01/11/2018	8.64	Put	Bond Future	4,739.0700	4.7391	4,500.2900	4.5003	(5.039)	0	0	0
2018/08/07	R213	01/11/2018			Bond Future	9.3043	84.5922	9.2608	84.8710	(0.467)	0.0000	0.0000	32,893
2018/08/07	R213	01/11/2018	8.66	Call	Bond Future	360.6900	0.3607	402.9300	0.4029	11.711	0	0	0
2018/08/07	R213	01/11/2018	8.66	Put	Bond Future	4,626.1900	4.6262	4,389.6400	4.3896	(5.113)	0	0	0
2018/08/07	R213	01/11/2018	8.65	Put	Bond Future	4,682.4400	4.6824	4,444.7700	4.4448	(5.076)	0	0	0
2018/08/07	R213	01/11/2018	8.64	Call	Bond Future	336.5000	0.3365	376.5100	0.3765	11.890	0	0	0
2018/08/07	R213	07/02/2019	8.68	Call	Bond Future	952.8700	0.9529	1,022.0400	1.0220	7.259	0	0	0
2018/08/07	R213	07/02/2019			Bond Future	9.3792	86.2279	9.3340	86.5124	(0.481)	0.0000	0.0000	112
2018/08/07	R213	07/02/2019	8.68	Put	Bond Future	5,510.3300	5.5103	5,295.0400	5.2950	(3.907)	0	0	0
2018/08/07	R213	07/02/2019	8.69	Call	Bond Future	971.6800	0.9717	1,041.8300	1.0418	7.219	0	0	0
2018/08/07	R213	07/02/2019	8.70	Put	Bond Future	5,413.0100	5.4130	5,199.6800	5.1997	(3.941)	0	0	0
2018/08/07	R213	07/02/2019	8.69	Put	Bond Future	5,461.6200	5.4616	5,247.3100	5.2473	(3.924)	0	0	0
2018/08/07	R213	07/02/2019	8.70	Call	Bond Future	990.5200	0.9905	1,061.6500	1.0617	7.181	0	0	0
2018/08/07	R213	02/05/2019	9.49	Call	Bond Future	3,495.0500	3.4950	3,645.5100	3.6455	4.305	0	0	0
2018/08/07	R213	02/05/2019	9.48	Put	Bond Future	3,218.4400	3.2184	3,078.5700	3.0786	(4.346)	0	0	0
2018/08/07	R213	02/05/2019			Bond Future	9.4407	84.1150	9.3940	84.4045	(0.494)	0.0000	0.0000	0
2018/08/07	R213	02/05/2019	9.50	Call	Bond Future	3,528.2000	3.5282	3,679.5000	3.6795	4.288	0	0	0
2018/08/07	R213	02/05/2019	9.50	Put	Bond Future	3,161.5700	3.1616	3,023.4000	3.0234	(4.370)	0	0	0
2018/08/07	R213	02/05/2019	9.49	Put	Bond Future	3,190.0400	3.1900	3,051.0300	3.0510	(4.358)	0	0	0
2018/08/07	R213	02/05/2019	9.48	Call	Bond Future	3,461.7600	3.4618	3,611.3600	3.6114	4.322	0	0	0
2018/08/07	R214	02/08/2018			Bond Future	9.5700	74.6295	9.5700	74.6295	0.000	0.0000	0.0000	0
2018/08/07	R214	01/11/2018	8.99	Put	Bond Future	5,415.1200	5.4151	5,069.1900	5.0692	(6.388)	0	0	0
2018/08/07	R214	01/11/2018	8.98	Call	Bond Future	376.1600	0.3762	437.3000	0.4373	16.254	0	0	0
2018/08/07	R214	01/11/2018			Bond Future	9.6747	72.3557	9.6162	72.7644	(0.605)	0.0000	0.0000	30,769
2018/08/07	R214	01/11/2018	8.99	Call	Bond Future	389.4800	0.3895	452.2700	0.4523	16.121	0	0	0
2018/08/07	R214	01/11/2018	8.98	Put	Bond Future	5,479.3100	5.4793	5,131.7300	5.1317	(6.343)	0	0	0
2018/08/07	R214	01/11/2018	9.00	Call	Bond Future	403.2100	0.4032	467.6900	0.4677	15.992	0	0	0
2018/08/07	R214	01/11/2018	9.00	Put	Bond Future	5,351.4500	5.3514	5,007.2100	5.0072	(6.433)	0	0	0
2018/08/07	R214	07/02/2019	9.05	Put	Bond Future	6,195.7800	6.1958	5,889.0100	5.8890	(4.951)	0	0	0
2018/08/07	R214	07/02/2019			Bond Future	9.7436	73.7548	9.6832	74.1717	(0.620)	0.0000	0.0000	0
2018/08/07	R214	07/02/2019	9.04	Call	Bond Future	1,145.4200	1.1454	1,254.1300	1.2541	9.491	0	0	0
2018/08/07	R214	07/02/2019	9.04	Put	Bond Future	6,251.4200	6.2514	5,943.2200	5.9432	(4.930)	0	0	0
2018/08/07	R214	07/02/2019	9.05	Call	Bond Future	1,166.3800	1.1664	1,276.5200	1.2765	9.443	0	0	0
2018/08/07	R214	07/02/2019	9.03	Call	Bond Future	1,124.8600	1.1249	1,232.1600	1.2322	9.539	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
2018/08/07	R214	07/02/2019	9.03	Put	Bond Future	6,307.5800	6.3076	5,997.9700	5.9980	(4.909)	0	0	0
2018/08/07	R214	02/05/2019	9.87	Call	Bond Future	4,097.5800	4.0976	4,325.8100	4.3258	5.570	0	0	0
2018/08/07	R214	02/05/2019	9.85	Call	Bond Future	4,023.7800	4.0238	4,249.6600	4.2497	5.614	0	0	0
2018/08/07	R214	02/05/2019			Bond Future	9.7998	71.6877	9.7377	72.1118	(0.633)	0.0000	0.0000	0
2018/08/07	R214	02/05/2019	9.85	Put	Bond Future	3,683.7800	3.6838	3,485.6100	3.4856	(5.380)	0	0	0
2018/08/07	R214	02/05/2019	9.87	Put	Bond Future	3,622.8500	3.6229	3,427.0300	3.4270	(5.405)	0	0	0
2018/08/07	R214	02/05/2019	9.86	Call	Bond Future	4,060.6200	4.0606	4,287.6800	4.2877	5.592	0	0	0
2018/08/07	R214	02/05/2019	9.86	Put	Bond Future	3,653.2000	3.6532	3,456.2100	3.4562	(5.392)	0	0	0
2018/08/07	R248	02/08/2018			Bond Future	9.6150	95.3564	9.6150	95.3564	0.000	0.0000	0.0000	0
2018/08/07	R248	01/11/2018	9.03	Call	Bond Future	470.1600	0.4702	555.6600	0.5557	18.185	0	0	0
2018/08/07	R248	01/11/2018			Bond Future	9.7208	92.2264	9.6570	92.7946	(0.656)	0.0000	0.0000	96,842
2018/08/07	R248	01/11/2018	9.01	Call	Bond Future	438.2000	0.4382	519.1700	0.5192	18.478	0	0	0
2018/08/07	R248	01/11/2018	9.01	Put	Bond Future	7,141.0700	7.1411	6,653.8100	6.6538	(6.823)	0	0	0
2018/08/07	R248	01/11/2018	9.03	Put	Bond Future	6,972.8200	6.9728	6,490.0900	6.4901	(6.923)	0	0	0
2018/08/07	R248	01/11/2018	9.02	Call	Bond Future	453.9300	0.4539	537.1400	0.5371	18.331	0	0	0
2018/08/07	R248	01/11/2018	9.02	Put	Bond Future	7,056.6100	7.0566	6,571.5900	6.5716	(6.873)	0	0	0
2018/08/07	R248	07/02/2019	9.06	Put	Bond Future	8,165.8500	8.1659	7,731.7100	7.7317	(5.317)	0	0	0
2018/08/07	R248	07/02/2019			Bond Future	9.7910	94.0098	9.7251	94.5892	(0.673)	0.0000	0.0000	0
2018/08/07	R248	07/02/2019	9.06	Call	Bond Future	1,355.9200	1.3559	1,501.2100	1.5012	10.715	0	0	0
2018/08/07	R248	07/02/2019	9.05	Put	Bond Future	8,239.7900	8.2398	7,803.6800	7.8037	(5.293)	0	0	0
2018/08/07	R248	07/02/2019	9.07	Call	Bond Future	1,381.5700	1.3816	1,528.8400	1.5288	10.660	0	0	0
2018/08/07	R248	07/02/2019	9.07	Put	Bond Future	8,092.3800	8.0924	7,660.2200	7.6602	(5.340)	0	0	0
2018/08/07	R248	07/02/2019	9.05	Call	Bond Future	1,330.5700	1.3306	1,473.8900	1.4739	10.771	0	0	0
2018/08/07	R248	02/05/2019	9.90	Put	Bond Future	4,547.8900	4.5479	4,274.2500	4.2743	(6.017)	0	0	0
2018/08/07	R248	02/05/2019			Bond Future	9.8483	91.1394	9.7805	91.7287	(0.688)	0.0000	0.0000	0
2018/08/07	R248	02/05/2019	9.90	Call	Bond Future	4,993.6200	4.9936	5,309.3500	5.3093	6.323	0	0	0
2018/08/07	R248	02/05/2019	9.91	Call	Bond Future	5,039.0200	5.0390	5,356.4300	5.3564	6.299	0	0	0
2018/08/07	R248	02/05/2019	9.89	Put	Bond Future	4,588.4900	4.5885	4,313.1600	4.3132	(6.000)	0	0	0
2018/08/07	R248	02/05/2019	9.91	Put	Bond Future	4,507.6100	4.5076	4,235.6500	4.2356	(6.033)	0	0	0
2018/08/07	R248	02/05/2019	9.89	Call	Bond Future	4,948.3900	4.9484	5,262.4300	5.2624	6.346	0	0	0

Total

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