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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2018 TO 10/09/2018

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
2018/09/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	2025	01/11/2018			Bond Future	132.4353	132.4353	132.4356	132.4356	0.000	0.0000	0.0000	365
2018/09/10	2025	07/02/2019			Bond Future	133.6012	133.6012	133.6006	133.6006	0.000	0.0000	0.0000	0
2018/09/10	2025	02/05/2019			Bond Future	135.8445	135.8445	135.8448	135.8448	0.000	0.0000	0.0000	0
2018/09/10	2029	01/11/2018			Bond Future	100.1079	100.1079	100.1557	100.1557	0.048	0.0000	0.0000	2,210
2018/09/10	2029	07/02/2019			Bond Future	102.0584	102.0584	102.1064	102.1064	0.047	0.0000	0.0000	0
2018/09/10	2029	02/05/2019			Bond Future	102.6997	102.6997	102.7489	102.7489	0.048	0.0000	0.0000	0
2018/09/10	2030	01/11/2018	8.60	Call	Bond Future	31.5000	0.0315	15.2300	0.0152	(51.651)	0	0	0
2018/09/10	2030	01/11/2018	8.58	Put	Bond Future	6,515.2600	6.5153	7,104.2300	7.1042	9.040	0	0	0
2018/09/10	2030	01/11/2018			Bond Future	9.5618	91.4933	9.6581	90.8896	1.007	0.0000	0.0000	54,468
2018/09/10	2030	01/11/2018	8.60	Put	Bond Future	6,380.1400	6.3801	6,967.6100	6.9676	9.208	0	0	0
2018/09/10	2030	01/11/2018	8.58	Call	Bond Future	28.2700	0.0283	13.5000	0.0135	(52.246)	0	0	0
2018/09/10	2030	01/11/2018	8.59	Put	Bond Future	6,447.6300	6.4476	7,035.8600	7.0359	9.123	0	0	0
2018/09/10	2030	01/11/2018	8.59	Call	Bond Future	29.8500	0.0298	14.3400	0.0143	(51.960)	0	0	0
2018/09/10	2030	07/02/2019	8.62	Call	Bond Future	339.2300	0.3392	258.0800	0.2581	(23.922)	0	0	0
2018/09/10	2030	07/02/2019			Bond Future	9.6493	89.2477	9.7496	88.6317	1.039	0.0000	0.0000	167
2018/09/10	2030	07/02/2019	8.62	Put	Bond Future	7,009.5000	7.0095	7,544.3300	7.5443	7.630	0	0	0
2018/09/10	2030	07/02/2019	8.63	Call	Bond Future	347.1000	0.3471	264.4200	0.2644	(23.820)	0	0	0
2018/09/10	2030	07/02/2019	8.90	Call	Bond Future	655.8000	0.6558	520.3000	0.5203	(20.662)	0	0	1,920
2018/09/10	2030	07/02/2019	8.64	Call	Bond Future	355.1300	0.3551	270.9000	0.2709	(23.718)	0	0	0
2018/09/10	2030	07/02/2019	8.64	Put	Bond Future	6,889.5300	6.8895	7,421.2800	7.4213	7.718	0	0	0
2018/09/10	2030	07/02/2019	9.40	Put	Bond Future	3,267.5100	3.2675	3,620.2400	3.6202	10.795	0	0	0
2018/09/10	2030	07/02/2019	9.40	Call	Bond Future	1,710.5800	1.7106	1,447.3300	1.4473	(15.390)	0	0	0
2018/09/10	2030	07/02/2019	8.63	Put	Bond Future	6,949.4100	6.9494	7,482.7100	7.4827	7.674	0	0	0
2018/09/10	2030	07/02/2019	8.70	Put	Bond Future	6,534.7800	6.5348	7,056.7900	7.0568	7.988	0	0	0
2018/09/10	2030	07/02/2019	8.70	Call	Bond Future	406.4400	0.4064	312.4700	0.3125	(23.120)	0	0	0
2018/09/10	2030	07/02/2019	9.60	Put	Bond Future	2,598.1700	2.5982	2,898.6700	2.8987	11.566	0	0	0
2018/09/10	2030	07/02/2019	9.60	Call	Bond Future	2,293.0500	2.2931	1,977.5700	1.9776	(13.758)	0	0	1,920
2018/09/10	2030	07/02/2019	8.90	Put	Bond Future	5,447.1000	5.4471	5,927.5800	5.9276	8.821	0	0	0
2018/09/10	2030	02/05/2019	9.41	Call	Bond Future	2,214.9900	2.2150	1,945.5900	1.9456	(12.163)	0	0	0
2018/09/10	2030	02/05/2019			Bond Future	9.7300	90.7300	9.8338	90.1039	1.067	0.0000	0.0000	0
2018/09/10	2030	02/05/2019	9.39	Call	Bond Future	2,161.1600	2.1612	1,895.9000	1.8959	(12.274)	0	0	0
2018/09/10	2030	02/05/2019	9.39	Put	Bond Future	4,254.5800	4.2546	4,615.4500	4.6155	8.482	0	0	0
2018/09/10	2030	02/05/2019	9.41	Put	Bond Future	4,183.4400	4.1834	4,540.1700	4.5402	8.527	0	0	0
2018/09/10	2030	02/05/2019	9.40	Call	Bond Future	2,187.9800	2.1880	1,920.6500	1.9206	(12.218)	0	0	0
2018/09/10	2030	02/05/2019	9.40	Put	Bond Future	4,218.8900	4.2189	4,577.6900	4.5777	8.505	0	0	0
2018/09/10	2032	01/11/2018	8.77	Put	Bond Future	7,053.5700	7.0536	7,689.9500	7.6900	9.022	0	0	0
2018/09/10	2032	01/11/2018			Bond Future	9.7484	89.7457	9.8445	89.0950	0.986	0.0000	0.0000	40,851
2018/09/10	2032	01/11/2018	8.76	Call	Bond Future	25.1600	0.0252	11.6500	0.0117	(53.696)	0	0	0
2018/09/10	2032	01/11/2018	8.76	Put	Bond Future	7,127.6600	7.1277	7,764.8500	7.7649	8.940	0	0	0

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2018/09/10	2032	01/11/2018	8.77	Call	Bond Future	26.8400	0.0268	12.5200	0.0125	(53.353)	0	0	0
2018/09/10	2032	01/11/2018	8.75	Call	Bond Future	23.5800	0.0236	10.8300	0.0108	(54.071)	0	0	0
2018/09/10	2032	01/11/2018	8.75	Put	Bond Future	7,201.9300	7.2019	7,839.8800	7.8399	8.858	0	0	0
2018/09/10	2032	07/02/2019	8.81	Call	Bond Future	373.3200	0.3733	284.8400	0.2848	(23.701)	0	0	0
2018/09/10	2032	07/02/2019	8.80	Put	Bond Future	7,699.3800	7.6994	8,276.3600	8.2764	7.494	0	0	0
2018/09/10	2032	07/02/2019			Bond Future	9.8377	91.4757	9.9376	90.8119	1.015	0.0000	0.0000	456
2018/09/10	2032	07/02/2019	8.82	Call	Bond Future	382.0000	0.3820	291.8400	0.2918	(23.602)	0	0	0
2018/09/10	2032	07/02/2019	8.82	Put	Bond Future	7,567.3300	7.5673	8,140.9800	8.1410	7.581	0	0	0
2018/09/10	2032	07/02/2019	8.81	Put	Bond Future	7,633.2300	7.6332	8,208.5600	8.2086	7.537	0	0	0
2018/09/10	2032	07/02/2019	8.80	Call	Bond Future	364.8100	0.3648	277.9800	0.2780	(23.801)	0	0	0
2018/09/10	2032	02/05/2019	9.61	Call	Bond Future	2,475.3500	2.4753	2,179.5300	2.1795	(11.951)	0	0	0
2018/09/10	2032	02/05/2019	9.62	Put	Bond Future	4,480.4000	4.4804	4,857.1800	4.8572	8.410	0	0	0
2018/09/10	2032	02/05/2019			Bond Future	9.9157	88.8401	10.0189	88.1653	1.040	0.0000	0.0000	0
2018/09/10	2032	02/05/2019	9.61	Put	Bond Future	4,518.8200	4.5188	4,897.8100	4.8978	8.387	0	0	0
2018/09/10	2032	02/05/2019	9.62	Call	Bond Future	2,504.8200	2.5048	2,206.7900	2.2068	(11.898)	0	0	0
2018/09/10	2032	02/05/2019	9.63	Call	Bond Future	2,534.1800	2.5342	2,233.9600	2.2340	(11.847)	0	0	0
2018/09/10	2032	02/05/2019	9.63	Put	Bond Future	4,441.9500	4.4419	4,816.5400	4.8165	8.433	0	0	0
2018/09/10	2033	01/11/2018			Bond Future	102.4519	102.4519	102.5796	102.5796	0.125	0.0000	0.0000	6,373
2018/09/10	2033	07/02/2019			Bond Future	104.4481	104.4481	104.5775	104.5775	0.124	0.0000	0.0000	0
2018/09/10	2033	02/05/2019			Bond Future	105.0574	105.0574	105.1895	105.1895	0.126	0.0000	0.0000	0
2018/09/10	2037	01/11/2018	9.03	Call	Bond Future	42.0800	0.0421	19.8400	0.0198	(52.852)	0	0	0
2018/09/10	2037	01/11/2018			Bond Future	9.9450	90.1839	10.0461	89.4243	1.017	0.0000	0.0000	52,651
2018/09/10	2037	01/11/2018	9.01	Call	Bond Future	37.1500	0.0371	17.2400	0.0172	(53.594)	0	0	0
2018/09/10	2037	01/11/2018	9.01	Put	Bond Future	7,568.0700	7.5681	8,307.7200	8.3077	9.773	0	0	0
2018/09/10	2037	01/11/2018	9.03	Put	Bond Future	7,401.8000	7.4018	8,139.1200	8.1391	9.961	0	0	0
2018/09/10	2037	01/11/2018	9.02	Call	Bond Future	39.5500	0.0396	18.5000	0.0185	(53.224)	0	0	0
2018/09/10	2037	01/11/2018	9.02	Put	Bond Future	7,484.8100	7.4848	8,223.3200	8.2233	9.867	0	0	0
2018/09/10	2037	07/02/2019	9.06	Put	Bond Future	8,167.6700	8.1677	8,827.9200	8.8279	8.084	0	0	0
2018/09/10	2037	07/02/2019	9.05	Call	Bond Future	466.4300	0.4664	353.9900	0.3540	(24.107)	0	0	0
2018/09/10	2037	07/02/2019			Bond Future	10.0283	87.6623	10.1331	86.8875	1.045	0.0000	0.0000	1,050
2018/09/10	2037	07/02/2019	9.06	Call	Bond Future	477.1000	0.4771	362.5700	0.3626	(24.005)	0	0	0
2018/09/10	2037	07/02/2019	9.05	Put	Bond Future	8,241.7100	8.2417	8,904.0500	8.9040	8.036	0	0	0
2018/09/10	2037	07/02/2019	9.07	Call	Bond Future	487.9600	0.4880	371.3300	0.3713	(23.902)	0	0	0
2018/09/10	2037	07/02/2019	9.07	Put	Bond Future	8,093.9400	8.0939	8,752.0900	8.7521	8.131	0	0	0
2018/09/10	2037	02/05/2019	9.81	Put	Bond Future	5,001.1700	5.0012	5,440.6900	5.4407	8.788	0	0	0
2018/09/10	2037	02/05/2019			Bond Future	10.1038	89.1183	10.2118	88.3307	1.069	0.0000	0.0000	0
2018/09/10	2037	02/05/2019	9.80	Call	Bond Future	2,768.2000	2.7682	2,422.7200	2.4227	(12.480)	0	0	0
2018/09/10	2037	02/05/2019	9.80	Put	Bond Future	5,044.6200	5.0446	5,486.7300	5.4867	8.764	0	0	0
2018/09/10	2037	02/05/2019	9.81	Call	Bond Future	2,801.1200	2.8011	2,453.0500	2.4531	(12.426)	0	0	0
2018/09/10	2037	02/05/2019	9.79	Call	Bond Future	2,735.7700	2.7358	2,392.8600	2.3929	(12.534)	0	0	0
2018/09/10	2037	02/05/2019	9.79	Put	Bond Future	5,088.6600	5.0887	5,533.3400	5.5333	8.739	0	0	0
2018/09/10	2038	01/11/2018			Bond Future	122.1897	122.1897	122.0048	122.0048	(0.151)	0.0000	0.0000	9,825
2018/09/10	2038	07/02/2019			Bond Future	122.9791	122.9791	122.7900	122.7900	(0.154)	0.0000	0.0000	0
2018/09/10	2038	02/05/2019			Bond Future	125.0441	125.0441	124.8524	124.8524	(0.153)	0.0000	0.0000	0

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2018/09/10	2040	01/11/2018	9.09	Put	Bond Future	8,104.4600	8.1045	8,895.4700	8.8955	9.760	0	0	0
2018/09/10	2040	01/11/2018	9.80	Call	Bond Future	1,058.4500	1.0584	754.1400	0.7541	(28.751)	0	0	1,770
2018/09/10	2040	01/11/2018	10.00	Put	Bond Future	1,930.9600	1.9310	2,319.3300	2.3193	20.113	0	0	0
2018/09/10	2040	01/11/2018			Bond Future	10.0197	93.4687	10.1208	92.6556	1.009	0.0000	0.0000	25,392
2018/09/10	2040	01/11/2018	9.08	Call	Bond Future	38.9200	0.0389	18.0500	0.0181	(53.623)	0	0	0
2018/09/10	2040	01/11/2018	9.08	Put	Bond Future	8,194.7300	8.1947	8,986.9500	8.9870	9.667	0	0	0
2018/09/10	2040	01/11/2018	9.20	Put	Bond Future	7,130.5500	7.1305	7,904.3800	7.9044	10.852	0	0	0
2018/09/10	2040	01/11/2018	9.20	Call	Bond Future	79.6700	0.0797	40.4100	0.0404	(49.278)	0	0	3,940
2018/09/10	2040	01/11/2018	9.80	Put	Bond Future	2,866.9200	2.8669	3,375.7000	3.3757	17.747	0	0	0
2018/09/10	2040	01/11/2018	9.09	Call	Bond Future	41.4700	0.0415	19.3900	0.0194	(53.243)	0	0	0
2018/09/10	2040	01/11/2018	10.00	Call	Bond Future	1,770.9000	1.7709	1,346.1800	1.3462	(23.983)	0	0	3,940
2018/09/10	2040	01/11/2018	9.10	Put	Bond Future	8,014.4300	8.0144	8,804.1800	8.8042	9.854	0	0	0
2018/09/10	2040	01/11/2018	9.07	Call	Bond Future	36.5300	0.0365	16.8100	0.0168	(53.983)	0	0	0
2018/09/10	2040	01/11/2018	9.07	Put	Bond Future	8,285.3100	8.2853	9,078.6800	9.0787	9.576	0	0	0
2018/09/10	2040	01/11/2018	8.50	Put	Bond Future	13,783.3100	13.7833	14,595.9600	14.5960	5.896	0	0	0
2018/09/10	2040	01/11/2018	8.50	Call	Bond Future	0.6300	0.0006	0.1900	0.0002	(69.841)	0	0	2,950
2018/09/10	2040	01/11/2018	9.10	Call	Bond Future	44.1300	0.0441	20.7900	0.0208	(52.889)	0	0	2,950
2018/09/10	2040	07/02/2019	9.13	Call	Bond Future	495.7100	0.4957	375.7200	0.3757	(24.206)	0	0	0
2018/09/10	2040	07/02/2019	9.11	Put	Bond Future	8,984.7000	8.9847	9,698.4900	9.6985	7.945	0	0	0
2018/09/10	2040	07/02/2019			Bond Future	10.1026	90.7599	10.2073	89.9305	1.037	0.0000	0.0000	100
2018/09/10	2040	07/02/2019	9.13	Put	Bond Future	8,823.1800	8.8232	9,532.5400	9.5325	8.040	0	0	0
2018/09/10	2040	07/02/2019	9.11	Call	Bond Future	473.3500	0.4734	357.7900	0.3578	(24.413)	0	0	0
2018/09/10	2040	07/02/2019	9.12	Put	Bond Future	8,903.7700	8.9038	9,615.3600	9.6154	7.992	0	0	0
2018/09/10	2040	07/02/2019	9.12	Call	Bond Future	484.4300	0.4844	366.6700	0.3667	(24.309)	0	0	0
2018/09/10	2040	02/05/2019	9.88	Put	Bond Future	5,396.6900	5.3967	5,867.0700	5.8671	8.716	0	0	0
2018/09/10	2040	02/05/2019	9.89	Call	Bond Future	3,040.8900	3.0409	2,665.4200	2.6654	(12.347)	0	0	0
2018/09/10	2040	02/05/2019			Bond Future	10.1774	92.2673	10.2853	91.4242	1.060	0.0000	0.0000	0
2018/09/10	2040	02/05/2019	9.90	Call	Bond Future	3,076.4700	3.0765	2,698.2300	2.6982	(12.295)	0	0	0
2018/09/10	2040	02/05/2019	9.90	Put	Bond Future	5,303.9100	5.3039	5,768.7500	5.7688	8.764	0	0	0
2018/09/10	2040	02/05/2019	9.88	Call	Bond Future	3,005.2300	3.0052	2,632.5300	2.6325	(12.402)	0	0	0
2018/09/10	2040	02/05/2019	9.89	Put	Bond Future	5,350.2800	5.3503	5,817.8900	5.8179	8.740	0	0	0
2018/09/10	2044	01/11/2018	9.12	Call	Bond Future	36.7800	0.0368	16.8600	0.0169	(54.160)	0	0	0
2018/09/10	2044	01/11/2018			Bond Future	10.0584	90.3885	10.1595	89.5675	1.005	0.0000	0.0000	39,021
2018/09/10	2044	01/11/2018	9.12	Put	Bond Future	8,324.6000	8.3246	9,125.6700	9.1257	9.623	0	0	0
2018/09/10	2044	01/11/2018	9.13	Call	Bond Future	38.9500	0.0390	17.9800	0.0180	(53.838)	0	0	0
2018/09/10	2044	01/11/2018	9.14	Put	Bond Future	8,139.0200	8.1390	8,937.9300	8.9379	9.816	0	0	0
2018/09/10	2044	01/11/2018	9.13	Put	Bond Future	8,231.6700	8.2317	9,031.6900	9.0317	9.719	0	0	0
2018/09/10	2044	01/11/2018	9.14	Call	Bond Future	41.2400	0.0412	19.1600	0.0192	(53.540)	0	0	0
2018/09/10	2044	07/02/2019	9.18	Put	Bond Future	8,866.9100	8.8669	9,580.5600	9.5806	8.048	0	0	0
2018/09/10	2044	07/02/2019			Bond Future	10.1387	87.7457	10.2434	86.9082	1.032	0.0000	0.0000	108
2018/09/10	2044	07/02/2019	9.17	Call	Bond Future	502.7000	0.5027	381.1400	0.3811	(24.181)	0	0	0
2018/09/10	2044	07/02/2019	9.17	Put	Bond Future	8,949.2300	8.9492	9,665.1800	9.6652	8.000	0	0	0
2018/09/10	2044	07/02/2019	9.18	Call	Bond Future	514.4400	0.5144	390.5800	0.3906	(24.077)	0	0	0
2018/09/10	2044	07/02/2019	9.16	Call	Bond Future	491.1700	0.4912	371.8800	0.3719	(24.287)	0	0	0
2018/09/10	2044	07/02/2019	9.16	Put	Bond Future	9,031.9100	9.0319	9,750.1300	9.7501	7.952	0	0	0
2018/09/10	2044	02/05/2019	9.90	Call	Bond Future	3,010.1900	3.0102	2,636.2600	2.6363	(12.422)	0	0	0
2018/09/10	2044	02/05/2019			Bond Future	10.2111	89.2029	10.3188	88.3517	1.055	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
2018/09/10	2044	02/05/2019	9.90	Put	Bond Future	5,549.5200	5.5495	6,026.8700	6.0269	8.602	0	0	0
2018/09/10	2044	02/05/2019	9.91	Call	Bond Future	3,045.8800	3.0459	2,669.1500	2.6692	(12.369)	0	0	0
2018/09/10	2044	02/05/2019	9.92	Put	Bond Future	5,454.1000	5.4541	5,925.8600	5.9259	8.650	0	0	0
2018/09/10	2044	02/05/2019	9.91	Put	Bond Future	5,501.6400	5.5016	5,976.1900	5.9762	8.626	0	0	0
2018/09/10	2044	02/05/2019	9.92	Call	Bond Future	3,081.7700	3.0818	2,702.2500	2.7023	(12.315)	0	0	0
2018/09/10	2046	01/11/2018			Bond Future	115.6720	115.6720	115.8956	115.8956	0.193	0.0000	0.0000	12,067
2018/09/10	2046	07/02/2019			Bond Future	117.9256	117.9256	118.1527	118.1527	0.193	0.0000	0.0000	0
2018/09/10	2046	02/05/2019			Bond Future	118.2206	118.2206	118.4521	118.4521	0.196	0.0000	0.0000	0
2018/09/10	2050	01/11/2018			Bond Future	121.5263	121.5263	122.0400	122.0400	0.423	0.0000	0.0000	9,987
2018/09/10	2050	07/02/2019			Bond Future	122.1227	122.1227	122.6455	122.6455	0.428	0.0000	0.0000	0
2018/09/10	2050	02/05/2019			Bond Future	124.1734	124.1734	124.7056	124.7056	0.429	0.0000	0.0000	0
2018/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	AL37	01/11/2018			Index Future	587.6330	587.6330	585.7670	585.7670	(0.318)	0.0000	0.0000	0
2018/09/10	AL37	07/02/2019			Index Future	598.9610	598.9610	597.0570	597.0570	(0.318)	0.0000	0.0000	0
2018/09/10	AL37	02/05/2019			Index Future	608.9130	608.9130	606.9790	606.9790	(0.318)	0.0000	0.0000	0
2018/09/10	AL7T	01/11/2018			Index Future	679.2430	679.2430	675.5570	675.5570	(0.543)	0.0000	0.0000	0
2018/09/10	AL7T	07/02/2019			Index Future	692.3370	692.3370	688.5770	688.5770	(0.543)	0.0000	0.0000	0
2018/09/10	AL7T	02/05/2019			Index Future	703.8400	703.8400	700.0200	700.0200	(0.543)	0.0000	0.0000	0
2018/09/10	ALBI	01/11/2018			Index Future	614.4970	614.4970	610.4030	610.4030	(0.666)	0.0000	0.0000	865
2018/09/10	ALBI	07/02/2019			Index Future	626.3430	626.3430	622.1680	622.1680	(0.667)	0.0000	0.0000	57
2018/09/10	ALBI	02/05/2019			Index Future	636.7500	636.7500	632.5070	632.5070	(0.666)	0.0000	0.0000	0
2018/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	CS23	25/01/2023			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
2018/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/10	ES33	01/11/2018			Bond Future	11.1899	74.6228	11.2857	74.0777	0.856	0.0000	0.0000	9,466
2018/09/10	ES33	07/02/2019			Bond Future	11.3303	76.0614	11.4301	75.5053	0.880	0.0000	0.0000	0
2018/09/10	ES33	02/05/2019			Bond Future	11.4503	73.5355	11.5534	72.9702	0.901	0.0000	0.0000	0
2018/09/10	ES42	01/11/2018			Bond Future	11.4132	76.6352	11.5141	75.9879	0.884	0.0000	0.0000	7,957
2018/09/10	ES42	07/02/2019			Bond Future	11.5457	78.1123	11.6507	77.4520	0.910	0.0000	0.0000	0
2018/09/10	ES42	02/05/2019			Bond Future	11.6644	75.1498	11.7732	74.4786	0.932	0.0000	0.0000	0
2018/09/10	GOVI	01/11/2018	653.50	Put	GOVI	446,220.0000	44.6220	489,390.0000	48.9390	9.675	0	0	0
2018/09/10	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	01/11/2018			GOVI	608.8780	608.8780	604.5610	604.5610	(0.709)	0.0000	0.0000	463
2018/09/10	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	01/11/2018	653.49	Put	GOVI	446,120.0000	44.6120	489,290.0000	48.9290	9.677	0	0	0
2018/09/10	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	01/11/2018	653.51	Put	GOVI	446,320.0000	44.6320	489,490.0000	48.9490	9.672	0	0	0
2018/09/10	GOVI	07/02/2019	666.53	Put	GOVI	459,140.0000	45.9140	503,160.0000	50.3160	9.587	0	0	0
2018/09/10	GOVI	07/02/2019			GOVI	620.6160	620.6160	616.2140	616.2140	(0.709)	0.0000	0.0000	0
2018/09/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	07/02/2019	666.52	Put	GOVI	459,040.0000	45.9040	503,060.0000	50.3060	9.590	0	0	0
2018/09/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	07/02/2019	666.51	Put	GOVI	458,940.0000	45.8940	502,960.0000	50.2960	9.592	0	0	0
2018/09/10	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	02/05/2019	647.88	Put	GOVI	169,520.0000	16.9520	214,260.0000	21.4260	26.392	0	0	0
2018/09/10	GOVI	02/05/2019	647.86	Put	GOVI	169,320.0000	16.9320	214,060.0000	21.4060	26.423	0	0	0
2018/09/10	GOVI	02/05/2019			GOVI	630.9280	630.9280	626.4540	626.4540	(0.709)	0.0000	0.0000	0
2018/09/10	GOVI	02/05/2019	647.87	Put	GOVI	169,420.0000	16.9420	214,160.0000	21.4160	26.408	0	0	0
2018/09/10	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/10	IGOV	01/11/2018			Index Future	251.9330	251.9330	252.9490	252.9490	0.403	0.0000	0.0000	746
2018/09/10	IGOV	07/02/2019			Index Future	256.8420	256.8420	257.8760	257.8760	0.403	0.0000	0.0000	0
2018/09/10	IGOV	02/05/2019			Index Future	261.1550	261.1550	262.2090	262.2090	0.404	0.0000	0.0000	0
2018/09/10	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/10	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/10	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	99.6400	99.6400	0.010	0.0000	0.0000	0
2018/09/10	IS01	20/06/2019			Interest Rate Swap	102.1300	102.1300	102.1500	102.1500	0.020	0.0000	0.0000	0
2018/09/10	IS01	19/09/2019			Interest Rate Swap	100.1200	100.1200	100.1400	100.1400	0.020	0.0000	0.0000	0

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2018/09/10	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/10	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/10	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/10	IS02	21/06/2019			Interest Rate Swap	99.8700	99.8700	99.8800	99.8800	0.010	0.0000	0.0000	0
2018/09/10	IS02	20/09/2019			Interest Rate Swap	102.1200	102.1200	102.1500	102.1500	0.029	0.0000	0.0000	0
2018/09/10	IS02	20/12/2019			Interest Rate Swap	103.2000	103.2000	103.2400	103.2400	0.039	0.0000	0.0000	0
2018/09/10	IS02	23/03/2020			Interest Rate Swap	99.3800	99.3800	99.4400	99.4400	0.060	0.0000	0.0000	0
2018/09/10	IS02	22/06/2020			Interest Rate Swap	103.0900	103.0900	103.1700	103.1700	0.078	0.0000	0.0000	0
2018/09/10	IS02	21/09/2020			Interest Rate Swap	100.2600	100.2600	100.3500	100.3500	0.090	0.0000	0.0000	0
2018/09/10	IS05	17/12/2020			Interest Rate Swap	97.2300	97.2300	97.3300	97.3300	0.103	0.0000	0.0000	0
2018/09/10	IS05	16/03/2021			Interest Rate Swap	96.5800	96.5800	96.6900	96.6900	0.114	0.0000	0.0000	0
2018/09/10	IS05	15/06/2021			Interest Rate Swap	95.9000	95.9000	96.0200	96.0200	0.125	0.0000	0.0000	0
2018/09/10	IS05	21/09/2021			Interest Rate Swap	96.2000	96.2000	96.3400	96.3400	0.146	0.0000	0.0000	0
2018/09/10	IS05	21/12/2021			Interest Rate Swap	98.4800	98.4800	98.6400	98.6400	0.162	0.0000	0.0000	51
2018/09/10	IS05	15/03/2022			Interest Rate Swap	98.6900	98.6900	98.8600	98.8600	0.172	0.0000	0.0000	0
2018/09/10	IS05	21/06/2022			Interest Rate Swap	99.9800	99.9800	100.1700	100.1700	0.190	0.0000	0.0000	0
2018/09/10	IS05	20/09/2022			Interest Rate Swap	103.9700	103.9700	104.1800	104.1800	0.202	0.0000	0.0000	0
2018/09/10	IS05	20/12/2022			Interest Rate Swap	105.3100	105.3100	105.5300	105.5300	0.209	0.0000	0.0000	0
2018/09/10	IS05	22/03/2023			Interest Rate Swap	98.8500	98.8500	99.0800	99.0800	0.233	0.0000	0.0000	0
2018/09/10	IS05	20/06/2023			Interest Rate Swap	104.9400	104.9400	105.1800	105.1800	0.229	0.0000	0.0000	0
2018/09/10	IS05	19/09/2023			Interest Rate Swap	100.5700	100.5700	100.8200	100.8200	0.249	0.0000	0.0000	0
2018/09/10	IS10	17/12/2025			Interest Rate Swap	97.9100	97.9100	98.2700	98.2700	0.368	0.0000	0.0000	0
2018/09/10	IS10	16/03/2026			Interest Rate Swap	95.0300	95.0300	95.3900	95.3900	0.379	0.0000	0.0000	0
2018/09/10	IS10	15/06/2026			Interest Rate Swap	93.8600	93.8600	94.2200	94.2200	0.384	0.0000	0.0000	0
2018/09/10	IS10	21/09/2026			Interest Rate Swap	96.0600	96.0600	96.4300	96.4300	0.385	0.0000	0.0000	0
2018/09/10	IS10	21/12/2026			Interest Rate Swap	99.8400	99.8400	100.2100	100.2100	0.371	0.0000	0.0000	0
2018/09/10	IS10	15/03/2027			Interest Rate Swap	98.4600	98.4600	98.8500	98.8500	0.396	0.0000	0.0000	0
2018/09/10	IS10	21/06/2027			Interest Rate Swap	100.5500	100.5500	100.9500	100.9500	0.398	0.0000	0.0000	0
2018/09/10	IS10	20/09/2027			Interest Rate Swap	105.9700	105.9700	106.3600	106.3600	0.368	0.0000	0.0000	0
2018/09/10	IS10	20/12/2027			Interest Rate Swap	106.3600	106.3600	106.7500	106.7500	0.367	0.0000	0.0000	0
2018/09/10	IS10	22/03/2028			Interest Rate Swap	100.0300	100.0300	100.4400	100.4400	0.410	0.0000	0.0000	0
2018/09/10	IS10	20/06/2028			Interest Rate Swap	107.1200	107.1200	107.5200	107.5200	0.373	0.0000	0.0000	0
2018/09/10	IS10	19/09/2028			Interest Rate Swap	100.8400	100.8400	101.2600	101.2600	0.417	0.0000	0.0000	0
2018/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/10	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	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
2018/09/10	R023	01/11/2018	10.58	Call	Bond Future	6,534.6000	6.5346	6,213.1300	6.2131	(4.920)	0	0	0
2018/09/10	R023	01/11/2018	10.57	Put	Bond Future	0.8200	0.0008	0.9900	0.0010	20.732	0	0	0
2018/09/10	R023	01/11/2018			Bond Future	8.6185	98.3401	8.7112	98.0184	1.076	0.0000	0.0000	38,272
2018/09/10	R023	01/11/2018	10.59	Call	Bond Future	6,566.4600	6.5665	6,244.9800	6.2450	(4.896)	0	0	0
2018/09/10	R023	01/11/2018	10.59	Put	Bond Future	0.7400	0.0007	0.8900	0.0009	20.270	0	0	0
2018/09/10	R023	01/11/2018	10.58	Put	Bond Future	0.7800	0.0008	0.9400	0.0009	20.513	0	0	0
2018/09/10	R023	01/11/2018	10.57	Call	Bond Future	6,502.7300	6.5027	6,181.2700	6.1813	(4.943)	0	0	0
2018/09/10	R023	07/02/2019	10.59	Call	Bond Future	5,962.2900	5.9623	5,649.8200	5.6498	(5.241)	0	0	0
2018/09/10	R023	07/02/2019			Bond Future	8.7330	100.2359	8.8334	99.9074	1.149	0.0000	0.0000	0
2018/09/10	R023	07/02/2019	10.57	Call	Bond Future	5,905.4600	5.9055	5,593.5500	5.5936	(5.282)	0	0	0
2018/09/10	R023	07/02/2019	10.57	Put	Bond Future	104.6400	0.1046	121.2000	0.1212	15.826	0	0	0
2018/09/10	R023	07/02/2019	10.59	Put	Bond Future	100.7000	0.1007	116.7000	0.1167	15.889	0	0	0
2018/09/10	R023	07/02/2019	10.58	Call	Bond Future	5,933.8600	5.9339	5,621.6700	5.6217	(5.261)	0	0	0
2018/09/10	R023	07/02/2019	10.58	Put	Bond Future	102.6500	0.1027	118.9300	0.1189	15.860	0	0	0
2018/09/10	R023	02/05/2019	8.45	Call	Bond Future	966.7500	0.9667	836.4000	0.8364	(13.483)	0	0	0
2018/09/10	R023	02/05/2019	8.44	Put	Bond Future	2,180.5000	2.1805	2,385.2100	2.3852	9.388	0	0	0
2018/09/10	R023	02/05/2019			Bond Future	8.8313	97.9737	8.9387	97.6399	1.216	0.0000	0.0000	0
2018/09/10	R023	02/05/2019	8.46	Call	Bond Future	981.4200	0.9814	849.8700	0.8499	(13.404)	0	0	0
2018/09/10	R023	02/05/2019	8.46	Put	Bond Future	2,146.4900	2.1465	2,348.7900	2.3488	9.425	0	0	0
2018/09/10	R023	02/05/2019	8.45	Put	Bond Future	2,163.4400	2.1634	2,366.9400	2.3669	9.406	0	0	0
2018/09/10	R023	02/05/2019	8.44	Call	Bond Future	952.1900	0.9522	823.0500	0.8231	(13.562)	0	0	0
2018/09/10	R035	01/11/2018	8.93	Call	Bond Future	31.7600	0.0318	14.9100	0.0149	(53.054)	0	0	0
2018/09/10	R035	01/11/2018	8.92	Put	Bond Future	7,777.9700	7.7780	8,480.7300	8.4807	9.035	0	0	0
2018/09/10	R035	01/11/2018			Bond Future	9.8887	93.4891	9.9848	92.7703	0.971	0.0000	0.0000	73,881
2018/09/10	R035	01/11/2018	8.94	Call	Bond Future	33.6100	0.0336	15.8800	0.0159	(52.752)	0	0	0
2018/09/10	R035	01/11/2018	8.94	Put	Bond Future	7,612.0000	7.6120	8,313.0400	8.3130	9.210	0	0	0
2018/09/10	R035	01/11/2018	8.93	Put	Bond Future	7,694.8900	7.6949	8,396.8100	8.3968	9.122	0	0	0
2018/09/10	R035	01/11/2018	8.92	Call	Bond Future	30.0000	0.0300	13.9900	0.0140	(53.367)	0	0	0
2018/09/10	R035	07/02/2019	8.98	Call	Bond Future	436.5200	0.4365	334.1200	0.3341	(23.458)	0	0	0
2018/09/10	R035	07/02/2019			Bond Future	9.9791	95.2914	10.0788	94.5581	0.999	0.0000	0.0000	298
2018/09/10	R035	07/02/2019	8.96	Call	Bond Future	416.8100	0.4168	318.1900	0.3182	(23.661)	0	0	0
2018/09/10	R035	07/02/2019	8.96	Put	Bond Future	8,446.6100	8.4466	9,081.2600	9.0813	7.514	0	0	0
2018/09/10	R035	07/02/2019	8.98	Put	Bond Future	8,298.8700	8.2989	8,929.7400	8.9297	7.602	0	0	0
2018/09/10	R035	07/02/2019	8.97	Call	Bond Future	426.5800	0.4266	326.0700	0.3261	(23.562)	0	0	0
2018/09/10	R035	07/02/2019	8.97	Put	Bond Future	8,372.6000	8.3726	9,005.3600	9.0054	7.558	0	0	0
2018/09/10	R035	02/05/2019	9.74	Put	Bond Future	5,019.1200	5.0191	5,439.7500	5.4398	8.381	0	0	0
2018/09/10	R035	02/05/2019			Bond Future	10.0535	92.3769	10.1563	91.6316	1.022	0.0000	0.0000	0
2018/09/10	R035	02/05/2019	9.74	Call	Bond Future	2,687.9700	2.6880	2,363.3000	2.3633	(12.079)	0	0	0
2018/09/10	R035	02/05/2019	9.75	Call	Bond Future	2,720.5500	2.7206	2,393.4100	2.3934	(12.025)	0	0	0
2018/09/10	R035	02/05/2019	9.75	Put	Bond Future	4,975.9800	4.9760	5,394.1400	5.3941	8.404	0	0	0
2018/09/10	R035	02/05/2019	9.73	Call	Bond Future	2,655.3000	2.6553	2,333.1200	2.3331	(12.133)	0	0	0
2018/09/10	R035	02/05/2019	9.73	Put	Bond Future	5,062.2600	5.0623	5,485.3800	5.4854	8.358	0	0	0
2018/09/10	R186	01/11/2018	8.54	Put	Bond Future	4,032.0400	4.0320	4,540.3900	4.5404	12.608	0	0	0
2018/09/10	R186	01/11/2018	8.90	Call	Bond Future	598.8000	0.5988	416.6600	0.4167	(30.418)	0	0	0
2018/09/10	R186	01/11/2018	9.14	Call	Bond Future	1,171.7200	1.1717	886.2300	0.8862	(24.365)	0	0	0

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2018/09/10	R186	01/11/2018	7.96	Put	Bond Future	7,559.9000	7.5599	8,126.1200	8.1261	7.490	0	0	0
2018/09/10	R186	01/11/2018			Bond Future	9.1818	111.3699	9.2785	110.7999	1.054	0.0000	0.0000	67,382
2018/09/10	R186	01/11/2018	8.53	Call	Bond Future	141.1600	0.1412	81.8700	0.0819	(42.002)	0	0	0
2018/09/10	R186	01/11/2018	8.53	Put	Bond Future	4,087.1800	4.0872	4,597.8800	4.5979	12.495	0	0	0
2018/09/10	R186	01/11/2018	8.46	Put	Bond Future	4,482.4500	4.4825	5,007.5100	5.0075	11.714	0	0	0
2018/09/10	R186	01/11/2018	8.46	Call	Bond Future	101.4200	0.1014	56.4900	0.0565	(44.301)	0	0	5,000
2018/09/10	R186	01/11/2018	8.54	Call	Bond Future	147.9800	0.1480	86.3400	0.0863	(41.654)	0	0	0
2018/09/10	R186	01/11/2018	8.90	Put	Bond Future	2,281.8900	2.2819	2,669.7400	2.6697	16.997	0	0	2,500
2018/09/10	R186	01/11/2018	9.14	Put	Bond Future	1,419.0700	1.4191	1,703.5700	1.7036	20.048	0	0	5,000
2018/09/10	R186	01/11/2018	7.96	Call	Bond Future	6.3600	0.0064	2.5900	0.0026	(59.277)	0	0	5,000
2018/09/10	R186	01/11/2018	8.52	Call	Bond Future	134.5800	0.1346	77.5900	0.0776	(42.347)	0	0	0
2018/09/10	R186	01/11/2018	8.52	Put	Bond Future	4,142.6100	4.1426	4,655.6100	4.6556	12.383	0	0	0
2018/09/10	R186	07/02/2019	8.20	Call	Bond Future	255.2500	0.2552	190.3300	0.1903	(25.434)	0	0	0
2018/09/10	R186	07/02/2019	8.50	Call	Bond Future	505.1100	0.5051	392.3400	0.3923	(22.326)	0	0	1,000
2018/09/10	R186	07/02/2019	9.10	Put	Bond Future	2,707.1300	2.7071	3,028.4200	3.0284	11.868	0	0	1,000
2018/09/10	R186	07/02/2019	8.21	Put	Bond Future	6,623.0900	6.6231	7,138.5400	7.1385	7.783	0	0	0
2018/09/10	R186	07/02/2019	9.92	Put	Bond Future	941.7100	0.9417	1,081.6900	1.0817	14.864	0	0	1,170
2018/09/10	R186	07/02/2019			Bond Future	9.2785	108.2120	9.3804	107.6303	1.098	0.0000	0.0000	719
2018/09/10	R186	07/02/2019	8.20	Put	Bond Future	6,678.6500	6.6787	7,195.4100	7.1954	7.737	0	0	0
2018/09/10	R186	07/02/2019	8.50	Put	Bond Future	5,092.3700	5.0924	5,561.2800	5.5613	9.208	0	0	0
2018/09/10	R186	07/02/2019	9.10	Call	Bond Future	1,677.3600	1.6774	1,416.9700	1.4170	(15.524)	0	0	0
2018/09/10	R186	07/02/2019	8.21	Call	Bond Future	261.5200	0.2615	195.2900	0.1953	(25.325)	0	0	0
2018/09/10	R186	07/02/2019	9.92	Call	Bond Future	4,537.3300	4.5373	4,095.6300	4.0956	(9.735)	0	0	0
2018/09/10	R186	07/02/2019	8.30	Put	Bond Future	6,130.8500	6.1309	6,633.5900	6.6336	8.200	0	0	0
2018/09/10	R186	07/02/2019	8.22	Call	Bond Future	267.9200	0.2679	200.3500	0.2004	(25.220)	0	0	0
2018/09/10	R186	07/02/2019	8.22	Put	Bond Future	6,567.7000	6.5677	7,081.8100	7.0818	7.828	0	0	0
2018/09/10	R186	07/02/2019	9.27	Put	Bond Future	2,209.0900	2.2091	2,487.1500	2.4872	12.587	0	0	0
2018/09/10	R186	07/02/2019	9.27	Call	Bond Future	2,160.2300	2.1602	1,856.6100	1.8566	(14.055)	0	0	1,170
2018/09/10	R186	07/02/2019	8.30	Call	Bond Future	323.8300	0.3238	244.8900	0.2449	(24.377)	0	0	210
2018/09/10	R186	07/02/2019	8.77	Put	Bond Future	3,893.8800	3.8939	4,300.0500	4.3000	10.431	0	0	0
2018/09/10	R186	07/02/2019	8.77	Call	Bond Future	926.1400	0.9261	750.6300	0.7506	(18.951)	0	0	1,170
2018/09/10	R186	07/02/2019	9.90	Call	Bond Future	4,453.0200	4.4530	4,014.6500	4.0146	(9.844)	0	0	0
2018/09/10	R186	07/02/2019	9.90	Put	Bond Future	967.0800	0.9671	1,110.3900	1.1104	14.819	0	0	1,000
2018/09/10	R186	02/05/2019	9.01	Put	Bond Future	3,818.4200	3.8184	4,170.5600	4.1706	9.222	0	0	0
2018/09/10	R186	02/05/2019	9.02	Call	Bond Future	1,831.5100	1.8315	1,590.3200	1.5903	(13.169)	0	0	0
2018/09/10	R186	02/05/2019			Bond Future	9.3664	110.0094	9.4728	109.4182	1.136	0.0000	0.0000	0
2018/09/10	R186	02/05/2019	9.03	Call	Bond Future	1,856.4100	1.8564	1,613.1700	1.6132	(13.103)	0	0	0
2018/09/10	R186	02/05/2019	9.03	Put	Bond Future	3,753.8400	3.7538	4,101.8500	4.1019	9.271	0	0	0
2018/09/10	R186	02/05/2019	9.01	Call	Bond Future	1,806.7800	1.8068	1,567.6700	1.5677	(13.234)	0	0	0
2018/09/10	R186	02/05/2019	9.02	Put	Bond Future	3,786.0300	3.7860	4,136.0900	4.1361	9.246	0	0	0
2018/09/10	R197	01/11/2018			Bond Future	301.1285	301.1285	301.1289	301.1289	0.000	0.0000	0.0000	2,353
2018/09/10	R197	07/02/2019			Bond Future	299.6452	299.6452	299.6433	299.6433	(0.001)	0.0000	0.0000	0
2018/09/10	R197	02/05/2019			Bond Future	304.6765	304.6765	304.6764	304.6764	0.000	0.0000	0.0000	0
2018/09/10	R202	01/11/2018			Bond Future	233.8035	233.8035	234.4939	234.4939	0.295	0.0000	0.0000	10,129
2018/09/10	R202	07/02/2019			Bond Future	234.4547	234.4547	235.1569	235.1569	0.300	0.0000	0.0000	0
2018/09/10	R202	02/05/2019			Bond Future	238.3916	238.3916	239.1070	239.1070	0.300	0.0000	0.0000	0

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2018/09/10	R207	01/11/2018	6.76	Put	Bond Future	1,209.1200	1.2091	1,320.3100	1.3203	9.196	0	0	0
2018/09/10	R207	01/11/2018			Bond Future	7.8363	101.5753	7.9371	101.4633	1.286	0.0000	0.0000	19,671
2018/09/10	R207	01/11/2018	6.75	Call	Bond Future	1.2100	0.0012	0.4500	0.0005	(62.810)	0	0	0
2018/09/10	R207	01/11/2018	6.75	Put	Bond Future	1,220.3600	1.2204	1,331.5900	1.3316	9.115	0	0	0
2018/09/10	R207	01/11/2018	6.76	Call	Bond Future	1.2900	0.0013	0.4900	0.0005	(62.016)	0	0	0
2018/09/10	R207	01/11/2018	6.74	Call	Bond Future	1.1300	0.0011	0.4200	0.0004	(62.832)	0	0	0
2018/09/10	R207	01/11/2018	6.74	Put	Bond Future	1,231.6000	1.2316	1,342.8800	1.3429	9.035	0	0	0
2018/09/10	R207	07/02/2019	6.52	Call	Bond Future	1.0000	0.0010	0.4500	0.0005	(55.000)	0	0	0
2018/09/10	R207	07/02/2019	6.51	Put	Bond Future	1,318.1300	1.3181	1,432.4000	1.4324	8.669	0	0	0
2018/09/10	R207	07/02/2019			Bond Future	8.0098	99.8884	8.1420	99.7736	1.650	0.0000	0.0000	0
2018/09/10	R207	07/02/2019	6.53	Call	Bond Future	1.0600	0.0011	0.4700	0.0005	(55.660)	0	0	0
2018/09/10	R207	07/02/2019	6.53	Put	Bond Future	1,300.5000	1.3005	1,414.7100	1.4147	8.782	0	0	0
2018/09/10	R207	07/02/2019	6.52	Put	Bond Future	1,309.3100	1.3093	1,423.5600	1.4236	8.726	0	0	0
2018/09/10	R207	07/02/2019	6.51	Call	Bond Future	0.9500	0.0010	0.4200	0.0004	(55.789)	0	0	0
2018/09/10	R207	02/05/2019	7.63	Call	Bond Future	62.7000	0.0627	40.9000	0.0409	(34.769)	0	0	0
2018/09/10	R207	02/05/2019			Bond Future	8.2803	101.5477	8.4582	101.4310	2.148	0.0000	0.0000	0
2018/09/10	R207	02/05/2019	7.61	Call	Bond Future	59.3000	0.0593	38.4100	0.0384	(35.228)	0	0	0
2018/09/10	R207	02/05/2019	7.61	Put	Bond Future	500.9200	0.5009	596.6500	0.5966	19.111	0	0	0
2018/09/10	R207	02/05/2019	7.63	Put	Bond Future	491.0900	0.4911	585.9100	0.5859	19.308	0	0	0
2018/09/10	R207	02/05/2019	7.62	Call	Bond Future	60.8700	0.0609	39.5500	0.0396	(35.025)	0	0	0
2018/09/10	R207	02/05/2019	7.62	Put	Bond Future	495.8700	0.4959	591.1700	0.5912	19.219	0	0	0
2018/09/10	R208	01/11/2018	7.11	Put	Bond Future	2,132.5100	2.1325	2,329.4400	2.3294	9.235	0	0	0
2018/09/10	R208	01/11/2018			Bond Future	8.1082	97.7681	8.2034	97.5683	1.174	0.0000	0.0000	29,548
2018/09/10	R208	01/11/2018	7.11	Call	Bond Future	5.1400	0.0051	2.2300	0.0022	(56.615)	0	0	0
2018/09/10	R208	01/11/2018	7.12	Call	Bond Future	5.4600	0.0055	2.3800	0.0024	(56.410)	0	0	0
2018/09/10	R208	01/11/2018	7.10	Put	Bond Future	2,153.8100	2.1538	2,350.9000	2.3509	9.151	0	0	0
2018/09/10	R208	01/11/2018	7.12	Put	Bond Future	2,111.2300	2.1112	2,307.9900	2.3080	9.320	0	0	0
2018/09/10	R208	01/11/2018	7.10	Call	Bond Future	4.8300	0.0048	2.0800	0.0021	(56.936)	0	0	0
2018/09/10	R208	07/02/2019	7.07	Call	Bond Future	26.4300	0.0264	17.0000	0.0170	(35.679)	0	0	0
2018/09/10	R208	07/02/2019	7.08	Put	Bond Future	2,225.0000	2.2250	2,419.5900	2.4196	8.746	0	0	0
2018/09/10	R208	07/02/2019	7.06	Put	Bond Future	2,261.9400	2.2619	2,457.1000	2.4571	8.628	0	0	0
2018/09/10	R208	07/02/2019			Bond Future	8.2301	99.6528	8.3387	99.4485	1.320	0.0000	0.0000	0
2018/09/10	R208	07/02/2019	7.07	Put	Bond Future	2,243.4500	2.2434	2,438.3300	2.4383	8.687	0	0	0
2018/09/10	R208	07/02/2019	7.08	Call	Bond Future	27.3600	0.0274	17.6400	0.0176	(35.526)	0	0	0
2018/09/10	R208	07/02/2019	7.06	Call	Bond Future	25.5300	0.0255	16.3800	0.0164	(35.840)	0	0	0
2018/09/10	R208	02/05/2019	8.03	Put	Bond Future	1,029.4200	1.0294	1,157.6100	1.1576	12.453	0	0	0
2018/09/10	R208	02/05/2019	8.02	Call	Bond Future	471.5400	0.4715	392.9600	0.3930	(16.665)	0	0	0
2018/09/10	R208	02/05/2019			Bond Future	8.3535	97.9085	8.4763	97.7009	1.470	0.0000	0.0000	0
2018/09/10	R208	02/05/2019	8.03	Call	Bond Future	479.7500	0.4798	400.3200	0.4003	(16.557)	0	0	0
2018/09/10	R208	02/05/2019	8.02	Put	Bond Future	1,038.2700	1.0383	1,167.3100	1.1673	12.428	0	0	0
2018/09/10	R208	02/05/2019	8.04	Call	Bond Future	487.7200	0.4877	407.4700	0.4075	(16.454)	0	0	0
2018/09/10	R208	02/05/2019	8.04	Put	Bond Future	1,020.3400	1.0203	1,147.7100	1.1477	12.483	0	0	0
2018/09/10	R209	01/11/2018	1,016.00	Call	Bond Future	70,063.0700	70.0631	69,455.4500	69.4555	(0.867)	0	0	0
2018/09/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	R209	01/11/2018	9.34	Put	Bond Future	3,655.3500	3.6554	4,151.7700	4.1518	13.581	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/10	R209	01/11/2018	9.97	Call	Bond Future	1,890.7600	1.8908	1,509.3900	1.5094	(20.170)	0	0	0
2018/09/10	R209	01/11/2018	9.98	Put	Bond Future	1,091.6400	1.0916	1,313.8400	1.3138	20.355	0	0	2,000
2018/09/10	R209	01/11/2018	8.98	Call	Bond Future	57.3500	0.0574	29.8900	0.0299	(47.881)	0	0	0
2018/09/10	R209	01/11/2018	10.00	Call	Bond Future	2,004.7100	2.0047	1,611.3100	1.6113	(19.624)	0	0	0
2018/09/10	R209	01/11/2018	9.64	Call	Bond Future	861.5200	0.8615	625.6600	0.6257	(27.377)	0	0	2,000
2018/09/10	R209	01/11/2018	9.47	Call	Bond Future	502.6700	0.5027	341.3300	0.3413	(32.097)	0	0	0
2018/09/10	R209	01/11/2018	9.82	Call	Bond Future	1,371.3500	1.3713	1,053.9400	1.0539	(23.146)	0	0	0
2018/09/10	R209	01/11/2018			Bond Future	9.8475	70.9509	9.9435	70.3433	0.974	0.0000	0.0000	127,327
2018/09/10	R209	01/11/2018	1,016.01	Call	Bond Future	70,063.0700	70.0631	69,455.4500	69.4555	(0.867)	0	0	0
2018/09/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	R209	01/11/2018	8.89	Put	Bond Future	6,551.7200	6.5517	7,141.0900	7.1411	8.996	0	0	0
2018/09/10	R209	01/11/2018	8.89	Call	Bond Future	36.1700	0.0362	17.9200	0.0179	(50.456)	0	0	2,000
2018/09/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/10	R209	01/11/2018	1,015.99	Call	Bond Future	70,063.0600	70.0631	69,455.4400	69.4554	(0.867)	0	0	0
2018/09/10	R209	01/11/2018	9.34	Call	Bond Future	307.2900	0.3073	196.0900	0.1961	(36.187)	0	0	0
2018/09/10	R209	01/11/2018	9.97	Put	Bond Future	1,116.7000	1.1167	1,342.9500	1.3429	20.261	0	0	0
2018/09/10	R209	01/11/2018	9.98	Call	Bond Future	1,928.3600	1.9284	1,542.9400	1.5429	(19.987)	0	0	0
2018/09/10	R209	01/11/2018	8.98	Put	Bond Future	5,923.7500	5.9238	6,503.9100	6.5039	9.794	0	0	0
2018/09/10	R209	01/11/2018	10.00	Put	Bond Future	1,042.9400	1.0429	1,257.1600	1.2572	20.540	0	0	5,850
2018/09/10	R209	01/11/2018	9.64	Put	Bond Future	2,202.9700	2.2030	2,574.7300	2.5747	16.875	0	0	0
2018/09/10	R209	01/11/2018	9.47	Put	Bond Future	2,971.1900	2.9712	3,417.4700	3.4175	15.020	0	0	760
2018/09/10	R209	01/11/2018	9.82	Put	Bond Future	1,547.2600	1.5473	1,837.4700	1.8375	18.756	0	0	760
2018/09/10	R209	01/11/2018	9.49	Call	Bond Future	538.7700	0.5388	369.0400	0.3690	(31.503)	0	0	0
2018/09/10	R209	01/11/2018	9.94	Call	Bond Future	1,780.0500	1.7800	1,410.9900	1.4110	(20.733)	0	0	0
2018/09/10	R209	01/11/2018	9.94	Put	Bond Future	1,194.4600	1.1945	1,433.0200	1.4330	19.972	0	0	0
2018/09/10	R209	01/11/2018	10.57	Call	Bond Future	4,643.2500	4.6432	4,094.8000	4.0948	(11.812)	0	0	0
2018/09/10	R209	01/11/2018	10.57	Put	Bond Future	253.9600	0.2540	313.1300	0.3131	23.299	0	0	0
2018/09/10	R209	01/11/2018	9.84	Call	Bond Future	1,435.5500	1.4356	1,109.3100	1.1093	(22.726)	0	0	0
2018/09/10	R209	01/11/2018	9.84	Put	Bond Future	1,483.6900	1.4837	1,765.0700	1.7651	18.965	0	0	0
2018/09/10	R209	01/11/2018	8.99	Put	Bond Future	5,855.0200	5.8550	6,433.9500	6.4339	9.888	0	0	0
2018/09/10	R209	01/11/2018	8.99	Call	Bond Future	60.2600	0.0603	31.5700	0.0316	(47.610)	0	0	760
2018/09/10	R209	01/11/2018	9.49	Put	Bond Future	2,873.3400	2.8733	3,311.2300	3.3112	15.240	0	0	0
2018/09/10	R209	07/02/2019	8.97	Put	Bond Future	6,842.3200	6.8423	7,364.4700	7.3645	7.631	0	0	0
2018/09/10	R209	07/02/2019	10.20	Put	Bond Future	1,836.9800	1.8370	2,058.5200	2.0585	12.060	0	0	4,000
2018/09/10	R209	07/02/2019			Bond Future	9.9255	72.3186	10.0247	71.6988	1.000	0.0000	0.0000	340
2018/09/10	R209	07/02/2019	8.96	Call	Bond Future	424.3700	0.4244	328.4500	0.3284	(22.603)	0	0	0
2018/09/10	R209	07/02/2019	8.96	Put	Bond Future	6,904.4000	6.9044	7,428.2600	7.4283	7.587	0	0	0
2018/09/10	R209	07/02/2019	8.97	Call	Bond Future	433.8100	0.4338	336.1800	0.3362	(22.505)	0	0	0
2018/09/10	R209	07/02/2019	10.20	Call	Bond Future	3,532.3200	3.5323	3,134.0800	3.1341	(11.274)	0	0	0
2018/09/10	R209	07/02/2019	8.95	Call	Bond Future	415.0900	0.4151	320.8600	0.3209	(22.701)	0	0	0
2018/09/10	R209	07/02/2019	8.95	Put	Bond Future	6,966.7400	6.9667	7,492.2900	7.4923	7.544	0	0	0
2018/09/10	R209	07/02/2019	9.54	Put	Bond Future	3,940.8100	3.9408	4,326.2400	4.3262	9.780	0	0	0
2018/09/10	R209	07/02/2019	9.54	Call	Bond Future	1,453.6100	1.4536	1,219.2600	1.2193	(16.122)	0	0	4,000
2018/09/10	R209	07/02/2019	9.04	Put	Bond Future	6,423.7400	6.4237	6,932.2400	6.9322	7.916	0	0	0
2018/09/10	R209	07/02/2019	9.04	Call	Bond Future	513.1600	0.5132	401.8800	0.4019	(21.685)	0	0	4,000
2018/09/10	R209	02/05/2019	9.70	Put	Bond Future	4,287.0300	4.2870	4,634.0500	4.6340	8.095	0	0	0
2018/09/10	R209	02/05/2019			Bond Future	9.9930	70.3721	10.0950	69.7421	1.021	0.0000	0.0000	0
2018/09/10	R209	02/05/2019	9.69	Call	Bond Future	2,402.1100	2.4021	2,121.1600	2.1212	(11.696)	0	0	0

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2018/09/10	R209	02/05/2019	9.69	Put	Bond Future	4,323.5500	4.3236	4,672.6200	4.6726	8.074	0	0	0
2018/09/10	R209	02/05/2019	9.70	Call	Bond Future	2,430.2300	2.4302	2,147.2300	2.1472	(11.645)	0	0	0
2018/09/10	R209	02/05/2019	9.68	Call	Bond Future	2,373.9300	2.3739	2,095.0300	2.0950	(11.748)	0	0	0
2018/09/10	R209	02/05/2019	9.68	Put	Bond Future	4,360.1000	4.3601	4,711.2200	4.7112	8.053	0	0	0
2018/09/10	R210	01/11/2018			Bond Future	184.8390	184.8390	185.3053	185.3053	0.252	0.0000	0.0000	2,414
2018/09/10	R210	07/02/2019			Bond Future	188.4405	188.4405	188.9144	188.9144	0.251	0.0000	0.0000	0
2018/09/10	R210	02/05/2019			Bond Future	189.0499	189.0499	189.5328	189.5328	0.255	0.0000	0.0000	0
2018/09/10	R212	01/11/2018			Bond Future	155.4459	155.4459	155.4456	155.4456	0.000	0.0000	0.0000	3,476
2018/09/10	R212	07/02/2019			Bond Future	156.3195	156.3195	156.3180	156.3180	(0.001)	0.0000	0.0000	0
2018/09/10	R212	02/05/2019			Bond Future	158.9443	158.9443	158.9437	158.9437	0.000	0.0000	0.0000	0
2018/09/10	R213	01/11/2018	8.65	Call	Bond Future	28.3000	0.0283	13.6900	0.0137	(51.625)	0	0	0
2018/09/10	R213	01/11/2018	8.64	Put	Bond Future	6,620.5100	6.6205	7,196.9800	7.1970	8.707	0	0	0
2018/09/10	R213	01/11/2018			Bond Future	9.6528	82.4011	9.7490	81.8107	0.996	0.0000	0.0000	32,893
2018/09/10	R213	01/11/2018	8.66	Call	Bond Future	29.8500	0.0298	14.5300	0.0145	(51.323)	0	0	0
2018/09/10	R213	01/11/2018	8.66	Put	Bond Future	6,486.4700	6.4865	7,061.5400	7.0615	8.866	0	0	0
2018/09/10	R213	01/11/2018	8.65	Put	Bond Future	6,553.4200	6.5534	7,129.2000	7.1292	8.786	0	0	0
2018/09/10	R213	01/11/2018	8.64	Call	Bond Future	26.8200	0.0268	12.9000	0.0129	(51.902)	0	0	0
2018/09/10	R213	07/02/2019	8.68	Call	Bond Future	320.3300	0.3203	243.8600	0.2439	(23.872)	0	0	0
2018/09/10	R213	07/02/2019			Bond Future	9.7418	83.9896	9.8417	83.3873	1.026	0.0000	0.0000	112
2018/09/10	R213	07/02/2019	8.68	Put	Bond Future	7,116.1200	7.1161	7,641.9300	7.6419	7.389	0	0	0
2018/09/10	R213	07/02/2019	8.69	Call	Bond Future	327.7900	0.3278	249.8700	0.2499	(23.771)	0	0	0
2018/09/10	R213	07/02/2019	8.70	Put	Bond Future	6,996.2100	6.9962	7,519.1000	7.5191	7.474	0	0	0
2018/09/10	R213	07/02/2019	8.69	Put	Bond Future	7,056.0600	7.0561	7,580.4200	7.5804	7.431	0	0	0
2018/09/10	R213	07/02/2019	8.70	Call	Bond Future	335.3900	0.3354	256.0000	0.2560	(23.671)	0	0	0
2018/09/10	R213	02/05/2019	9.49	Call	Bond Future	2,138.0200	2.1380	1,875.6100	1.8756	(12.274)	0	0	0
2018/09/10	R213	02/05/2019	9.48	Put	Bond Future	4,144.9100	4.1449	4,496.8100	4.4968	8.490	0	0	0
2018/09/10	R213	02/05/2019			Bond Future	9.8152	81.8376	9.9183	81.2254	1.051	0.0000	0.0000	0
2018/09/10	R213	02/05/2019	9.50	Call	Bond Future	2,165.1200	2.1651	1,900.6500	1.9006	(12.215)	0	0	0
2018/09/10	R213	02/05/2019	9.50	Put	Bond Future	4,075.8900	4.0759	4,423.6400	4.4236	8.532	0	0	0
2018/09/10	R213	02/05/2019	9.49	Put	Bond Future	4,110.4100	4.1104	4,460.2200	4.4602	8.510	0	0	0
2018/09/10	R213	02/05/2019	9.48	Call	Bond Future	2,110.8300	2.1108	1,850.5100	1.8505	(12.333)	0	0	0
2018/09/10	R214	01/11/2018	8.99	Put	Bond Future	7,344.3800	7.3444	7,992.3900	7.9924	8.823	0	0	0
2018/09/10	R214	01/11/2018	8.98	Call	Bond Future	22.4700	0.0225	10.1700	0.0102	(54.740)	0	0	0
2018/09/10	R214	01/11/2018			Bond Future	10.0137	70.0607	10.1147	69.3998	1.009	0.0000	0.0000	28,473
2018/09/10	R214	01/11/2018	8.99	Call	Bond Future	23.7900	0.0238	10.8400	0.0108	(54.435)	0	0	0
2018/09/10	R214	01/11/2018	8.98	Put	Bond Future	7,420.5700	7.4206	8,069.2300	8.0692	8.741	0	0	0
2018/09/10	R214	01/11/2018	9.00	Call	Bond Future	25.1900	0.0252	11.5500	0.0116	(54.148)	0	0	0
2018/09/10	R214	01/11/2018	9.00	Put	Bond Future	7,268.3800	7.2684	7,915.7000	7.9157	8.906	0	0	0
2018/09/10	R214	07/02/2019	9.05	Put	Bond Future	7,744.3400	7.7443	8,328.6400	8.3286	7.545	0	0	0
2018/09/10	R214	07/02/2019			Bond Future	10.0942	71.4113	10.1987	70.7372	1.035	0.0000	0.0000	0
2018/09/10	R214	07/02/2019	9.04	Call	Bond Future	362.9800	0.3630	274.8500	0.2748	(24.280)	0	0	0
2018/09/10	R214	07/02/2019	9.04	Put	Bond Future	7,812.4400	7.8124	8,398.4300	8.3984	7.501	0	0	0
2018/09/10	R214	07/02/2019	9.05	Call	Bond Future	371.4800	0.3715	281.6600	0.2817	(24.179)	0	0	0
2018/09/10	R214	07/02/2019	9.03	Call	Bond Future	354.6300	0.3546	268.1700	0.2682	(24.380)	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
2018/09/10	R214	07/02/2019	9.03	Put	Bond Future	7,880.8100	7.8808	8,468.4700	8.4685	7.457	0	0	0
2018/09/10	R214	02/05/2019	9.87	Call	Bond Future	2,541.1300	2.5411	2,233.0400	2.2330	(12.124)	0	0	0
2018/09/10	R214	02/05/2019	9.85	Call	Bond Future	2,483.3100	2.4833	2,179.6500	2.1797	(12.228)	0	0	0
2018/09/10	R214	02/05/2019			Bond Future	10.1602	69.3037	10.2676	68.6184	1.057	0.0000	0.0000	0
2018/09/10	R214	02/05/2019	9.85	Put	Bond Future	4,527.2900	4.5273	4,908.9600	4.9090	8.430	0	0	0
2018/09/10	R214	02/05/2019	9.87	Put	Bond Future	4,450.3800	4.4504	4,827.6200	4.8276	8.477	0	0	0
2018/09/10	R214	02/05/2019	9.86	Call	Bond Future	2,512.2500	2.5122	2,206.3700	2.2064	(12.176)	0	0	0
2018/09/10	R214	02/05/2019	9.86	Put	Bond Future	4,488.8100	4.4888	4,868.2600	4.8683	8.453	0	0	0
2018/09/10	R248	01/11/2018	9.03	Call	Bond Future	22.1800	0.0222	9.8700	0.0099	(55.500)	0	0	0
2018/09/10	R248	01/11/2018			Bond Future	10.0494	89.3946	10.1454	88.5965	0.955	0.0000	0.0000	99,873
2018/09/10	R248	01/11/2018	9.01	Call	Bond Future	19.5600	0.0196	8.5900	0.0086	(56.084)	0	0	0
2018/09/10	R248	01/11/2018	9.01	Put	Bond Future	9,554.2200	9.5542	10,341.3100	10.3413	8.238	0	0	0
2018/09/10	R248	01/11/2018	9.03	Put	Bond Future	9,356.6300	9.3566	10,142.3800	10.1424	8.398	0	0	0
2018/09/10	R248	01/11/2018	9.02	Call	Bond Future	20.8400	0.0208	9.2100	0.0092	(55.806)	0	0	0
2018/09/10	R248	01/11/2018	9.02	Put	Bond Future	9,455.3100	9.4553	10,241.7400	10.2417	8.317	0	0	0
2018/09/10	R248	07/02/2019	9.06	Put	Bond Future	10,094.9200	10.0949	10,812.9900	10.8130	7.113	0	0	0
2018/09/10	R248	07/02/2019			Bond Future	10.1313	91.1179	10.2308	90.3039	0.981	0.0000	0.0000	0
2018/09/10	R248	07/02/2019	9.06	Call	Bond Future	393.1400	0.3931	297.1800	0.2972	(24.409)	0	0	0
2018/09/10	R248	07/02/2019	9.05	Put	Bond Future	10,184.5200	10.1845	10,904.5500	10.9045	7.070	0	0	0
2018/09/10	R248	07/02/2019	9.07	Call	Bond Future	403.0100	0.4030	305.0700	0.3051	(24.302)	0	0	0
2018/09/10	R248	07/02/2019	9.07	Put	Bond Future	10,005.6700	10.0057	10,721.7600	10.7218	7.157	0	0	0
2018/09/10	R248	07/02/2019	9.05	Call	Bond Future	383.4500	0.3834	289.4500	0.2895	(24.514)	0	0	0
2018/09/10	R248	02/05/2019	9.90	Put	Bond Future	5,613.5200	5.6135	6,071.9000	6.0719	8.166	0	0	0
2018/09/10	R248	02/05/2019			Bond Future	10.1984	88.1975	10.3007	87.3700	1.003	0.0000	0.0000	0
2018/09/10	R248	02/05/2019	9.90	Call	Bond Future	3,117.4300	3.1174	2,748.2800	2.7483	(11.841)	0	0	0
2018/09/10	R248	02/05/2019	9.91	Call	Bond Future	3,154.1400	3.1541	2,782.2500	2.7823	(11.791)	0	0	0
2018/09/10	R248	02/05/2019	9.89	Put	Bond Future	5,662.8600	5.6629	6,123.9700	6.1240	8.143	0	0	0
2018/09/10	R248	02/05/2019	9.91	Put	Bond Future	5,564.5500	5.5646	6,020.1900	6.0202	8.188	0	0	0
2018/09/10	R248	02/05/2019	9.89	Call	Bond Future	3,080.9400	3.0809	2,714.5200	2.7145	(11.893)	0	0	0

**Total**

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