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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2018 TO 11/09/2018

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
2018/09/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	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
2018/09/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	2025	01/11/2018			Bond Future	132.4356	132.4356	132.4365	132.4365	0.001	0.0000	0.0000	365
2018/09/11	2025	07/02/2019			Bond Future	133.6006	133.6006	133.6012	133.6012	0.000	0.0000	0.0000	0
2018/09/11	2025	02/05/2019			Bond Future	135.8448	135.8448	135.8450	135.8450	0.000	0.0000	0.0000	0
2018/09/11	2029	01/11/2018			Bond Future	100.1557	100.1557	100.3453	100.3453	0.189	0.0000	0.0000	2,938
2018/09/11	2029	07/02/2019			Bond Future	102.1064	102.1064	102.2995	102.2995	0.189	0.0000	0.0000	0
2018/09/11	2029	02/05/2019			Bond Future	102.7489	102.7489	102.9451	102.9451	0.191	0.0000	0.0000	0
2018/09/11	2030	01/11/2018	8.60	Call	Bond Future	15.2300	0.0152	16.1000	0.0161	5.712	0	0	0
2018/09/11	2030	01/11/2018	8.58	Put	Bond Future	7,104.2300	7.1042	6,971.9300	6.9719	(1.862)	0	0	0
2018/09/11	2030	01/11/2018			Bond Future	9.6581	90.8896	9.6368	91.0227	(0.220)	0.0000	0.0000	54,685
2018/09/11	2030	01/11/2018	8.60	Put	Bond Future	6,967.6100	6.9676	6,835.4100	6.8354	(1.897)	0	0	0
2018/09/11	2030	01/11/2018	8.58	Call	Bond Future	13.5000	0.0135	14.2700	0.0143	5.704	0	0	0
2018/09/11	2030	01/11/2018	8.59	Put	Bond Future	7,035.8600	7.0359	6,903.6100	6.9036	(1.880)	0	0	0
2018/09/11	2030	01/11/2018	8.59	Call	Bond Future	14.3400	0.0143	15.1600	0.0152	5.718	0	0	0
2018/09/11	2030	07/02/2019	8.62	Call	Bond Future	258.0800	0.2581	268.9700	0.2690	4.220	0	0	0
2018/09/11	2030	07/02/2019			Bond Future	9.7496	88.6317	9.7275	88.7670	(0.227)	0.0000	0.0000	167
2018/09/11	2030	07/02/2019	8.62	Put	Bond Future	7,544.3300	7.5443	7,419.9500	7.4200	(1.649)	0	0	0
2018/09/11	2030	07/02/2019	8.63	Call	Bond Future	264.4200	0.2644	275.5500	0.2755	4.209	0	0	0
2018/09/11	2030	07/02/2019	8.90	Call	Bond Future	520.3000	0.5203	540.0100	0.5400	3.788	0	0	1,920
2018/09/11	2030	07/02/2019	8.64	Call	Bond Future	270.9000	0.2709	282.2700	0.2823	4.197	0	0	0
2018/09/11	2030	07/02/2019	8.64	Put	Bond Future	7,421.2800	7.4213	7,297.3800	7.2974	(1.670)	0	0	0
2018/09/11	2030	07/02/2019	9.40	Put	Bond Future	3,620.2400	3.6202	3,528.1400	3.5281	(2.544)	0	0	0
2018/09/11	2030	07/02/2019	9.40	Call	Bond Future	1,447.3300	1.4473	1,490.5000	1.4905	2.983	0	0	0
2018/09/11	2030	07/02/2019	8.63	Put	Bond Future	7,482.7100	7.4827	7,358.5700	7.3586	(1.659)	0	0	0
2018/09/11	2030	07/02/2019	8.70	Put	Bond Future	7,056.7900	7.0568	6,934.4400	6.9344	(1.734)	0	0	0
2018/09/11	2030	07/02/2019	8.70	Call	Bond Future	312.4700	0.3125	325.3900	0.3254	4.135	0	0	0
2018/09/11	2030	07/02/2019	9.60	Put	Bond Future	2,898.6700	2.8987	2,817.2800	2.8173	(2.808)	0	0	0
2018/09/11	2030	07/02/2019	9.60	Call	Bond Future	1,977.5700	1.9776	2,031.4500	2.0315	2.725	0	0	1,920
2018/09/11	2030	07/02/2019	8.90	Put	Bond Future	5,927.5800	5.9276	5,812.0200	5.8120	(1.950)	0	0	0
2018/09/11	2030	02/05/2019	9.41	Call	Bond Future	1,945.5900	1.9456	1,992.6100	1.9926	2.417	0	0	0
2018/09/11	2030	02/05/2019			Bond Future	9.8338	90.1039	9.8109	90.2413	(0.233)	0.0000	0.0000	0
2018/09/11	2030	02/05/2019	9.39	Call	Bond Future	1,895.9000	1.8959	1,942.0800	1.9421	2.436	0	0	0
2018/09/11	2030	02/05/2019	9.39	Put	Bond Future	4,615.4500	4.6155	4,524.1700	4.5242	(1.978)	0	0	0
2018/09/11	2030	02/05/2019	9.41	Put	Bond Future	4,540.1700	4.5402	4,449.7300	4.4497	(1.992)	0	0	0
2018/09/11	2030	02/05/2019	9.40	Call	Bond Future	1,920.6500	1.9206	1,967.2500	1.9672	2.426	0	0	0
2018/09/11	2030	02/05/2019	9.40	Put	Bond Future	4,577.6900	4.5777	4,486.8300	4.4868	(1.985)	0	0	0
2018/09/11	2032	01/11/2018	8.77	Put	Bond Future	7,689.9500	7.6900	7,546.9900	7.5470	(1.859)	0	0	0
2018/09/11	2032	01/11/2018			Bond Future	9.8445	89.0950	9.8232	89.2387	(0.216)	0.0000	0.0000	40,851
2018/09/11	2032	01/11/2018	8.76	Call	Bond Future	11.6500	0.0117	12.3400	0.0123	5.923	0	0	0
2018/09/11	2032	01/11/2018	8.76	Put	Bond Future	7,764.8500	7.7649	7,621.8400	7.6218	(1.842)	0	0	0

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2018/09/11	2032	01/11/2018	8.77	Call	Bond Future	12.5200	0.0125	13.2600	0.0133	5.911	0	0	0
2018/09/11	2032	01/11/2018	8.75	Call	Bond Future	10.8300	0.0108	11.4700	0.0115	5.910	0	0	0
2018/09/11	2032	01/11/2018	8.75	Put	Bond Future	7,839.8800	7.8399	7,696.8200	7.6968	(1.825)	0	0	0
2018/09/11	2032	07/02/2019	8.81	Call	Bond Future	284.8400	0.2848	296.7300	0.2967	4.174	0	0	0
2018/09/11	2032	07/02/2019	8.80	Put	Bond Future	8,276.3600	8.2764	8,141.8800	8.1419	(1.625)	0	0	0
2018/09/11	2032	07/02/2019			Bond Future	9.9376	90.8119	9.9155	90.9580	(0.222)	0.0000	0.0000	456
2018/09/11	2032	07/02/2019	8.82	Call	Bond Future	291.8400	0.2918	303.9900	0.3040	4.163	0	0	0
2018/09/11	2032	07/02/2019	8.82	Put	Bond Future	8,140.9800	8.1410	8,007.0300	8.0070	(1.645)	0	0	0
2018/09/11	2032	07/02/2019	8.81	Put	Bond Future	8,208.5600	8.2086	8,074.3500	8.0743	(1.635)	0	0	0
2018/09/11	2032	07/02/2019	8.80	Call	Bond Future	277.9800	0.2780	289.6000	0.2896	4.180	0	0	0
2018/09/11	2032	02/05/2019	9.61	Call	Bond Future	2,179.5300	2.1795	2,231.3600	2.2314	2.378	0	0	0
2018/09/11	2032	02/05/2019	9.62	Put	Bond Future	4,857.1800	4.8572	4,760.8800	4.7609	(1.983)	0	0	0
2018/09/11	2032	02/05/2019			Bond Future	10.0189	88.1653	9.9961	88.3139	(0.228)	0.0000	0.0000	0
2018/09/11	2032	02/05/2019	9.61	Put	Bond Future	4,897.8100	4.8978	4,801.0600	4.8011	(1.975)	0	0	0
2018/09/11	2032	02/05/2019	9.62	Call	Bond Future	2,206.7900	2.2068	2,259.0700	2.2591	2.369	0	0	0
2018/09/11	2032	02/05/2019	9.63	Call	Bond Future	2,233.9600	2.2340	2,286.6900	2.2867	2.360	0	0	0
2018/09/11	2032	02/05/2019	9.63	Put	Bond Future	4,816.5400	4.8165	4,720.6900	4.7207	(1.990)	0	0	0
2018/09/11	2033	01/11/2018			Bond Future	102.5796	102.5796	102.5807	102.5807	0.001	0.0000	0.0000	6,373
2018/09/11	2033	07/02/2019			Bond Future	104.5775	104.5775	104.5784	104.5784	0.001	0.0000	0.0000	0
2018/09/11	2033	02/05/2019			Bond Future	105.1895	105.1895	105.1902	105.1902	0.001	0.0000	0.0000	0
2018/09/11	2037	01/11/2018	9.03	Call	Bond Future	19.8400	0.0198	21.0000	0.0210	5.847	0	0	0
2018/09/11	2037	01/11/2018			Bond Future	10.0461	89.4243	10.0249	89.5827	(0.211)	0.0000	0.0000	52,651
2018/09/11	2037	01/11/2018	9.01	Call	Bond Future	17.2400	0.0172	18.2500	0.0183	5.858	0	0	0
2018/09/11	2037	01/11/2018	9.01	Put	Bond Future	8,307.7200	8.3077	8,150.3100	8.1503	(1.895)	0	0	0
2018/09/11	2037	01/11/2018	9.03	Put	Bond Future	8,139.1200	8.1391	7,981.8600	7.9819	(1.932)	0	0	0
2018/09/11	2037	01/11/2018	9.02	Call	Bond Future	18.5000	0.0185	19.5900	0.0196	5.892	0	0	0
2018/09/11	2037	01/11/2018	9.02	Put	Bond Future	8,223.3200	8.2233	8,065.9900	8.0660	(1.913)	0	0	0
2018/09/11	2037	07/02/2019	9.06	Put	Bond Future	8,827.9200	8.8279	8,681.5400	8.6815	(1.658)	0	0	0
2018/09/11	2037	07/02/2019	9.05	Call	Bond Future	353.9900	0.3540	368.4300	0.3684	4.079	0	0	0
2018/09/11	2037	07/02/2019			Bond Future	10.1331	86.8875	10.1112	87.0487	(0.216)	0.0000	0.0000	1,050
2018/09/11	2037	07/02/2019	9.06	Call	Bond Future	362.5700	0.3626	377.3300	0.3773	4.071	0	0	0
2018/09/11	2037	07/02/2019	9.05	Put	Bond Future	8,904.0500	8.9040	8,757.3500	8.7574	(1.648)	0	0	0
2018/09/11	2037	07/02/2019	9.07	Call	Bond Future	371.3300	0.3713	386.4000	0.3864	4.058	0	0	0
2018/09/11	2037	07/02/2019	9.07	Put	Bond Future	8,752.0900	8.7521	8,606.0200	8.6060	(1.669)	0	0	0
2018/09/11	2037	02/05/2019	9.81	Put	Bond Future	5,440.6900	5.4407	5,334.5300	5.3345	(1.951)	0	0	0
2018/09/11	2037	02/05/2019			Bond Future	10.2118	88.3307	10.1892	88.4946	(0.221)	0.0000	0.0000	0
2018/09/11	2037	02/05/2019	9.80	Call	Bond Future	2,422.7200	2.4227	2,479.9300	2.4799	2.361	0	0	0
2018/09/11	2037	02/05/2019	9.80	Put	Bond Future	5,486.7300	5.4867	5,380.0700	5.3801	(1.944)	0	0	0
2018/09/11	2037	02/05/2019	9.81	Call	Bond Future	2,453.0500	2.4531	2,510.7600	2.5108	2.353	0	0	0
2018/09/11	2037	02/05/2019	9.79	Call	Bond Future	2,392.8600	2.3929	2,449.5800	2.4496	2.370	0	0	0
2018/09/11	2037	02/05/2019	9.79	Put	Bond Future	5,533.3400	5.5333	5,426.1900	5.4262	(1.936)	0	0	0
2018/09/11	2038	01/11/2018			Bond Future	122.0048	122.0048	122.0063	122.0063	0.001	0.0000	0.0000	9,904
2018/09/11	2038	07/02/2019			Bond Future	122.7900	122.7900	122.7911	122.7911	0.001	0.0000	0.0000	0
2018/09/11	2038	02/05/2019			Bond Future	124.8524	124.8524	124.8533	124.8533	0.001	0.0000	0.0000	0

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2018/09/11	2040	01/11/2018	9.09	Put	Bond Future	8,895.4700	8.8955	8,727.0700	8.7271	(1.893)	0	0	0
2018/09/11	2040	01/11/2018	9.80	Call	Bond Future	754.1400	0.7541	788.8900	0.7889	4.608	0	0	1,770
2018/09/11	2040	01/11/2018	10.00	Put	Bond Future	2,319.3300	2.3193	2,205.8400	2.2058	(4.893)	0	0	0
2018/09/11	2040	01/11/2018			Bond Future	10.1208	92.6556	10.0996	92.8251	(0.209)	0.0000	0.0000	25,392
2018/09/11	2040	01/11/2018	9.08	Call	Bond Future	18.0500	0.0181	19.1000	0.0191	5.817	0	0	0
2018/09/11	2040	01/11/2018	9.08	Put	Bond Future	8,986.9500	8.9870	8,818.4800	8.8185	(1.875)	0	0	0
2018/09/11	2040	01/11/2018	9.20	Put	Bond Future	7,904.3800	7.9044	7,737.2200	7.7372	(2.115)	0	0	0
2018/09/11	2040	01/11/2018	9.20	Call	Bond Future	40.4100	0.0404	42.7700	0.0428	5.840	0	0	3,940
2018/09/11	2040	01/11/2018	9.80	Put	Bond Future	3,375.7000	3.3757	3,240.9300	3.2409	(3.992)	0	0	0
2018/09/11	2040	01/11/2018	9.09	Call	Bond Future	19.3900	0.0194	20.5100	0.0205	5.776	0	0	0
2018/09/11	2040	01/11/2018	10.00	Call	Bond Future	1,346.1800	1.3462	1,402.2100	1.4022	4.162	0	0	3,940
2018/09/11	2040	01/11/2018	9.10	Put	Bond Future	8,804.1800	8.8042	8,635.8700	8.6359	(1.912)	0	0	0
2018/09/11	2040	01/11/2018	9.07	Call	Bond Future	16.8100	0.0168	17.7800	0.0178	5.770	0	0	0
2018/09/11	2040	01/11/2018	9.07	Put	Bond Future	9,078.6800	9.0787	8,910.1300	8.9101	(1.857)	0	0	0
2018/09/11	2040	01/11/2018	8.50	Put	Bond Future	14,595.9600	14.5960	14,426.4400	14.4264	(1.161)	0	0	0
2018/09/11	2040	01/11/2018	8.50	Call	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	2,950
2018/09/11	2040	01/11/2018	9.10	Call	Bond Future	20.7900	0.0208	22.0000	0.0220	5.820	0	0	2,950
2018/09/11	2040	07/02/2019	9.13	Call	Bond Future	375.7200	0.3757	391.1300	0.3911	4.101	0	0	0
2018/09/11	2040	07/02/2019	9.11	Put	Bond Future	9,698.4900	9.6985	9,540.8300	9.5408	(1.626)	0	0	0
2018/09/11	2040	07/02/2019			Bond Future	10.2073	89.9305	10.1854	90.1029	(0.215)	0.0000	0.0000	100
2018/09/11	2040	07/02/2019	9.13	Put	Bond Future	9,532.5400	9.5325	9,375.5400	9.3755	(1.647)	0	0	0
2018/09/11	2040	07/02/2019	9.11	Call	Bond Future	357.7900	0.3578	372.5400	0.3725	4.123	0	0	0
2018/09/11	2040	07/02/2019	9.12	Put	Bond Future	9,615.3600	9.6154	9,458.0300	9.4580	(1.636)	0	0	0
2018/09/11	2040	07/02/2019	9.12	Call	Bond Future	366.6700	0.3667	381.7500	0.3817	4.113	0	0	0
2018/09/11	2040	02/05/2019	9.88	Put	Bond Future	5,867.0700	5.8671	5,753.4700	5.7535	(1.936)	0	0	0
2018/09/11	2040	02/05/2019	9.89	Call	Bond Future	2,665.4200	2.6654	2,727.6600	2.7277	2.335	0	0	0
2018/09/11	2040	02/05/2019			Bond Future	10.2853	91.4242	10.2627	91.5995	(0.219)	0.0000	0.0000	0
2018/09/11	2040	02/05/2019	9.90	Call	Bond Future	2,698.2300	2.6982	2,761.0200	2.7610	2.327	0	0	0
2018/09/11	2040	02/05/2019	9.90	Put	Bond Future	5,768.7500	5.7688	5,656.2300	5.6562	(1.951)	0	0	0
2018/09/11	2040	02/05/2019	9.88	Call	Bond Future	2,632.5300	2.6325	2,694.2400	2.6942	2.344	0	0	0
2018/09/11	2040	02/05/2019	9.89	Put	Bond Future	5,817.8900	5.8179	5,704.8200	5.7048	(1.943)	0	0	0
2018/09/11	2044	01/11/2018	9.12	Call	Bond Future	16.8600	0.0169	17.8500	0.0178	5.872	0	0	0
2018/09/11	2044	01/11/2018			Bond Future	10.1595	89.5675	10.1383	89.7383	(0.208)	0.0000	0.0000	39,021
2018/09/11	2044	01/11/2018	9.12	Put	Bond Future	9,125.6700	9.1257	8,955.8000	8.9558	(1.861)	0	0	0
2018/09/11	2044	01/11/2018	9.13	Call	Bond Future	17.9800	0.0180	19.0300	0.0190	5.840	0	0	0
2018/09/11	2044	01/11/2018	9.14	Put	Bond Future	8,937.9300	8.9379	8,768.2000	8.7682	(1.899)	0	0	0
2018/09/11	2044	01/11/2018	9.13	Put	Bond Future	9,031.6900	9.0317	8,861.8800	8.8619	(1.880)	0	0	0
2018/09/11	2044	01/11/2018	9.14	Call	Bond Future	19.1600	0.0192	20.2900	0.0203	5.898	0	0	0
2018/09/11	2044	07/02/2019	9.18	Put	Bond Future	9,580.5600	9.5806	9,422.6800	9.4227	(1.648)	0	0	0
2018/09/11	2044	07/02/2019			Bond Future	10.2434	86.9082	10.2215	87.0819	(0.213)	0.0000	0.0000	108
2018/09/11	2044	07/02/2019	9.17	Call	Bond Future	381.1400	0.3811	396.7100	0.3967	4.085	0	0	0
2018/09/11	2044	07/02/2019	9.17	Put	Bond Future	9,665.1800	9.6652	9,506.9500	9.5070	(1.637)	0	0	0
2018/09/11	2044	07/02/2019	9.18	Call	Bond Future	390.5800	0.3906	406.5000	0.4065	4.076	0	0	0
2018/09/11	2044	07/02/2019	9.16	Call	Bond Future	371.8800	0.3719	387.1200	0.3871	4.098	0	0	0
2018/09/11	2044	07/02/2019	9.16	Put	Bond Future	9,750.1300	9.7501	9,591.5700	9.5916	(1.626)	0	0	0
2018/09/11	2044	02/05/2019	9.90	Call	Bond Future	2,636.2600	2.6363	2,697.9000	2.6979	2.338	0	0	0
2018/09/11	2044	02/05/2019			Bond Future	10.3188	88.3517	10.2963	88.5283	(0.218)	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
2018/09/11	2044	02/05/2019	9.90	Put	Bond Future	6,026.8700	6.0269	5,911.8400	5.9118	(1.909)	0	0	0
2018/09/11	2044	02/05/2019	9.91	Call	Bond Future	2,669.1500	2.6692	2,731.3300	2.7313	2.330	0	0	0
2018/09/11	2044	02/05/2019	9.92	Put	Bond Future	5,925.8600	5.9259	5,811.9200	5.8119	(1.923)	0	0	0
2018/09/11	2044	02/05/2019	9.91	Put	Bond Future	5,976.1900	5.9762	5,861.7000	5.8617	(1.916)	0	0	0
2018/09/11	2044	02/05/2019	9.92	Call	Bond Future	2,702.2500	2.7023	2,764.9800	2.7650	2.321	0	0	0
2018/09/11	2046	01/11/2018			Bond Future	115.8956	115.8956	115.8969	115.8969	0.001	0.0000	0.0000	12,067
2018/09/11	2046	07/02/2019			Bond Future	118.1527	118.1527	118.1540	118.1540	0.001	0.0000	0.0000	0
2018/09/11	2046	02/05/2019			Bond Future	118.4521	118.4521	118.4530	118.4530	0.001	0.0000	0.0000	0
2018/09/11	2050	01/11/2018			Bond Future	122.0400	122.0400	122.0415	122.0415	0.001	0.0000	0.0000	9,987
2018/09/11	2050	07/02/2019			Bond Future	122.6455	122.6455	122.6468	122.6468	0.001	0.0000	0.0000	0
2018/09/11	2050	02/05/2019			Bond Future	124.7056	124.7056	124.7066	124.7066	0.001	0.0000	0.0000	0
2018/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	AL37	01/11/2018			Index Future	585.7670	585.7670	586.3280	586.3280	0.096	0.0000	0.0000	0
2018/09/11	AL37	07/02/2019			Index Future	597.0570	597.0570	597.6260	597.6260	0.095	0.0000	0.0000	0
2018/09/11	AL37	02/05/2019			Index Future	606.9790	606.9790	607.5570	607.5570	0.095	0.0000	0.0000	0
2018/09/11	AL7T	01/11/2018			Index Future	675.5570	675.5570	676.3910	676.3910	0.123	0.0000	0.0000	0
2018/09/11	AL7T	07/02/2019			Index Future	688.5770	688.5770	689.4250	689.4250	0.123	0.0000	0.0000	0
2018/09/11	AL7T	02/05/2019			Index Future	700.0200	700.0200	700.8820	700.8820	0.123	0.0000	0.0000	0
2018/09/11	ALBI	01/11/2018			Index Future	610.4030	610.4030	611.2860	611.2860	0.145	0.0000	0.0000	865
2018/09/11	ALBI	07/02/2019			Index Future	622.1680	622.1680	623.0660	623.0660	0.144	0.0000	0.0000	57
2018/09/11	ALBI	02/05/2019			Index Future	632.5070	632.5070	633.4200	633.4200	0.144	0.0000	0.0000	0
2018/09/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	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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2018/09/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	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
2018/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/11	ES33	01/11/2018			Bond Future	11.2857	74.0777	11.2639	74.2009	(0.193)	0.0000	0.0000	9,466
2018/09/11	ES33	07/02/2019			Bond Future	11.4301	75.5053	11.4075	75.6306	(0.197)	0.0000	0.0000	0
2018/09/11	ES33	02/05/2019			Bond Future	11.5534	72.9702	11.5301	73.0976	(0.202)	0.0000	0.0000	0
2018/09/11	ES42	01/11/2018			Bond Future	11.5141	75.9879	11.4923	76.1269	(0.189)	0.0000	0.0000	7,957
2018/09/11	ES42	07/02/2019			Bond Future	11.6507	77.4520	11.6281	77.5934	(0.194)	0.0000	0.0000	0
2018/09/11	ES42	02/05/2019			Bond Future	11.7732	74.4786	11.7497	74.6224	(0.199)	0.0000	0.0000	0
2018/09/11	GOVI	01/11/2018	653.50	Put	GOVI	489,390.0000	48.9390	480,220.0000	48.0220	(1.874)	0	0	0
2018/09/11	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	01/11/2018			GOVI	604.5610	604.5610	605.4780	605.4780	0.152	0.0000	0.0000	463
2018/09/11	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	01/11/2018	653.49	Put	GOVI	489,290.0000	48.9290	480,120.0000	48.0120	(1.874)	0	0	0
2018/09/11	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	01/11/2018	653.51	Put	GOVI	489,490.0000	48.9490	480,320.0000	48.0320	(1.873)	0	0	0
2018/09/11	GOVI	07/02/2019	666.53	Put	GOVI	503,160.0000	50.3160	493,840.0000	49.3840	(1.852)	0	0	0
2018/09/11	GOVI	07/02/2019			GOVI	616.2140	616.2140	617.1460	617.1460	0.151	0.0000	0.0000	0
2018/09/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	07/02/2019	666.52	Put	GOVI	503,060.0000	50.3060	493,740.0000	49.3740	(1.853)	0	0	0
2018/09/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	07/02/2019	666.51	Put	GOVI	502,960.0000	50.2960	493,640.0000	49.3640	(1.853)	0	0	0
2018/09/11	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	02/05/2019	647.88	Put	GOVI	214,260.0000	21.4260	204,790.0000	20.4790	(4.420)	0	0	0
2018/09/11	GOVI	02/05/2019	647.86	Put	GOVI	214,060.0000	21.4060	204,590.0000	20.4590	(4.424)	0	0	0
2018/09/11	GOVI	02/05/2019			GOVI	626.4540	626.4540	627.4010	627.4010	0.151	0.0000	0.0000	0
2018/09/11	GOVI	02/05/2019	647.87	Put	GOVI	214,160.0000	21.4160	204,690.0000	20.4690	(4.422)	0	0	0
2018/09/11	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/11	IGOV	01/11/2018			Index Future	252.9490	252.9490	252.9880	252.9880	0.015	0.0000	0.0000	746
2018/09/11	IGOV	07/02/2019			Index Future	257.8760	257.8760	257.9150	257.9150	0.015	0.0000	0.0000	0
2018/09/11	IGOV	02/05/2019			Index Future	262.2090	262.2090	262.2480	262.2480	0.015	0.0000	0.0000	0
2018/09/11	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/11	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/11	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/09/11	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/11	IS01	19/09/2019			Interest Rate Swap	100.1400	100.1400	100.1500	100.1500	0.010	0.0000	0.0000	0

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2018/09/11	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/11	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/11	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/11	IS02	21/06/2019			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2018/09/11	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.1600	102.1600	0.010	0.0000	0.0000	0
2018/09/11	IS02	20/12/2019			Interest Rate Swap	103.2400	103.2400	103.2600	103.2600	0.019	0.0000	0.0000	0
2018/09/11	IS02	23/03/2020			Interest Rate Swap	99.4400	99.4400	99.4700	99.4700	0.030	0.0000	0.0000	0
2018/09/11	IS02	22/06/2020			Interest Rate Swap	103.1700	103.1700	103.2000	103.2000	0.029	0.0000	0.0000	0
2018/09/11	IS02	21/09/2020			Interest Rate Swap	100.3500	100.3500	100.3900	100.3900	0.040	0.0000	0.0000	0
2018/09/11	IS05	17/12/2020			Interest Rate Swap	97.3300	97.3300	97.3700	97.3700	0.041	0.0000	0.0000	0
2018/09/11	IS05	16/03/2021			Interest Rate Swap	96.6900	96.6900	96.7300	96.7300	0.041	0.0000	0.0000	0
2018/09/11	IS05	15/06/2021			Interest Rate Swap	96.0200	96.0200	96.0600	96.0600	0.042	0.0000	0.0000	0
2018/09/11	IS05	21/09/2021			Interest Rate Swap	96.3400	96.3400	96.3800	96.3800	0.042	0.0000	0.0000	0
2018/09/11	IS05	21/12/2021			Interest Rate Swap	98.6400	98.6400	98.6900	98.6900	0.051	0.0000	0.0000	51
2018/09/11	IS05	15/03/2022			Interest Rate Swap	98.8600	98.8600	98.9200	98.9200	0.061	0.0000	0.0000	0
2018/09/11	IS05	21/06/2022			Interest Rate Swap	100.1700	100.1700	100.2400	100.2400	0.070	0.0000	0.0000	0
2018/09/11	IS05	20/09/2022			Interest Rate Swap	104.1800	104.1800	104.2500	104.2500	0.067	0.0000	0.0000	0
2018/09/11	IS05	20/12/2022			Interest Rate Swap	105.5300	105.5300	105.6000	105.6000	0.066	0.0000	0.0000	0
2018/09/11	IS05	22/03/2023			Interest Rate Swap	99.0800	99.0800	99.1600	99.1600	0.081	0.0000	0.0000	0
2018/09/11	IS05	20/06/2023			Interest Rate Swap	105.1800	105.1800	105.2600	105.2600	0.076	0.0000	0.0000	0
2018/09/11	IS05	19/09/2023			Interest Rate Swap	100.8200	100.8200	100.9100	100.9100	0.089	0.0000	0.0000	0
2018/09/11	IS10	17/12/2025			Interest Rate Swap	98.2700	98.2700	98.4000	98.4000	0.132	0.0000	0.0000	0
2018/09/11	IS10	16/03/2026			Interest Rate Swap	95.3900	95.3900	95.5300	95.5300	0.147	0.0000	0.0000	0
2018/09/11	IS10	15/06/2026			Interest Rate Swap	94.2200	94.2200	94.3700	94.3700	0.159	0.0000	0.0000	0
2018/09/11	IS10	21/09/2026			Interest Rate Swap	96.4300	96.4300	96.5800	96.5800	0.156	0.0000	0.0000	0
2018/09/11	IS10	21/12/2026			Interest Rate Swap	100.2100	100.2100	100.3700	100.3700	0.160	0.0000	0.0000	0
2018/09/11	IS10	15/03/2027			Interest Rate Swap	98.8500	98.8500	99.0100	99.0100	0.162	0.0000	0.0000	0
2018/09/11	IS10	21/06/2027			Interest Rate Swap	100.9500	100.9500	101.1100	101.1100	0.158	0.0000	0.0000	0
2018/09/11	IS10	20/09/2027			Interest Rate Swap	106.3600	106.3600	106.5200	106.5200	0.150	0.0000	0.0000	0
2018/09/11	IS10	20/12/2027			Interest Rate Swap	106.7500	106.7500	106.9200	106.9200	0.159	0.0000	0.0000	0
2018/09/11	IS10	22/03/2028			Interest Rate Swap	100.4400	100.4400	100.6100	100.6100	0.169	0.0000	0.0000	0
2018/09/11	IS10	20/06/2028			Interest Rate Swap	107.5200	107.5200	107.6900	107.6900	0.158	0.0000	0.0000	0
2018/09/11	IS10	19/09/2028			Interest Rate Swap	101.2600	101.2600	101.4300	101.4300	0.168	0.0000	0.0000	0
2018/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/11	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/11	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/11	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
2018/09/11	R023	01/11/2018	10.58	Call	Bond Future	6,213.1300	6.2131	6,306.7500	6.3067	1.507	0	0	0
2018/09/11	R023	01/11/2018	10.57	Put	Bond Future	0.9900	0.0010	0.7600	0.0008	(23.232)	0	0	0
2018/09/11	R023	01/11/2018			Bond Future	8.7112	98.0184	8.6841	98.1123	(0.311)	0.0000	0.0000	38,272
2018/09/11	R023	01/11/2018	10.59	Call	Bond Future	6,244.9800	6.2450	6,338.6100	6.3386	1.499	0	0	0
2018/09/11	R023	01/11/2018	10.59	Put	Bond Future	0.8900	0.0009	0.6800	0.0007	(23.596)	0	0	0
2018/09/11	R023	01/11/2018	10.58	Put	Bond Future	0.9400	0.0009	0.7200	0.0007	(23.404)	0	0	0
2018/09/11	R023	01/11/2018	10.57	Call	Bond Future	6,181.2700	6.1813	6,274.8800	6.2749	1.514	0	0	0
2018/09/11	R023	07/02/2019	10.59	Call	Bond Future	5,649.8200	5.6498	5,737.1300	5.7371	1.545	0	0	0
2018/09/11	R023	07/02/2019			Bond Future	8.8334	99.9074	8.8043	100.0026	(0.330)	0.0000	0.0000	0
2018/09/11	R023	07/02/2019	10.57	Call	Bond Future	5,593.5500	5.5936	5,680.6100	5.6806	1.556	0	0	0
2018/09/11	R023	07/02/2019	10.57	Put	Bond Future	121.2000	0.1212	113.0400	0.1130	(6.733)	0	0	0
2018/09/11	R023	07/02/2019	10.59	Put	Bond Future	116.7000	0.1167	108.7900	0.1088	(6.778)	0	0	0
2018/09/11	R023	07/02/2019	10.58	Call	Bond Future	5,621.6700	5.6217	5,708.8600	5.7089	1.551	0	0	0
2018/09/11	R023	07/02/2019	10.58	Put	Bond Future	118.9300	0.1189	110.9000	0.1109	(6.752)	0	0	0
2018/09/11	R023	02/05/2019	8.45	Call	Bond Future	836.4000	0.8364	867.5000	0.8675	3.718	0	0	0
2018/09/11	R023	02/05/2019	8.44	Put	Bond Future	2,385.2100	2.3852	2,319.1600	2.3192	(2.769)	0	0	0
2018/09/11	R023	02/05/2019			Bond Future	8.9387	97.6399	8.9075	97.7367	(0.349)	0.0000	0.0000	0
2018/09/11	R023	02/05/2019	8.46	Call	Bond Future	849.8700	0.8499	881.2900	0.8813	3.697	0	0	0
2018/09/11	R023	02/05/2019	8.46	Put	Bond Future	2,348.7900	2.3488	2,283.3800	2.2834	(2.785)	0	0	0
2018/09/11	R023	02/05/2019	8.45	Put	Bond Future	2,366.9400	2.3669	2,301.2100	2.3012	(2.777)	0	0	0
2018/09/11	R023	02/05/2019	8.44	Call	Bond Future	823.0500	0.8231	853.8300	0.8538	3.740	0	0	0
2018/09/11	R035	01/11/2018	8.93	Call	Bond Future	14.9100	0.0149	15.8000	0.0158	5.969	0	0	0
2018/09/11	R035	01/11/2018	8.92	Put	Bond Future	8,480.7300	8.4807	8,322.9400	8.3229	(1.861)	0	0	0
2018/09/11	R035	01/11/2018			Bond Future	9.9848	92.7703	9.9635	92.9290	(0.213)	0.0000	0.0000	73,881
2018/09/11	R035	01/11/2018	8.94	Call	Bond Future	15.8800	0.0159	16.8300	0.0168	5.982	0	0	0
2018/09/11	R035	01/11/2018	8.94	Put	Bond Future	8,313.0400	8.3130	8,155.3700	8.1554	(1.897)	0	0	0
2018/09/11	R035	01/11/2018	8.93	Put	Bond Future	8,396.8100	8.3968	8,239.0800	8.2391	(1.878)	0	0	0
2018/09/11	R035	01/11/2018	8.92	Call	Bond Future	13.9900	0.0140	14.8200	0.0148	5.933	0	0	0
2018/09/11	R035	07/02/2019	8.98	Call	Bond Future	334.1200	0.3341	347.9600	0.3480	4.142	0	0	0
2018/09/11	R035	07/02/2019			Bond Future	10.0788	94.5581	10.0568	94.7194	(0.219)	0.0000	0.0000	298
2018/09/11	R035	07/02/2019	8.96	Call	Bond Future	318.1900	0.3182	331.4400	0.3314	4.164	0	0	0
2018/09/11	R035	07/02/2019	8.96	Put	Bond Future	9,081.2600	9.0813	8,933.1700	8.9332	(1.631)	0	0	0
2018/09/11	R035	07/02/2019	8.98	Put	Bond Future	8,929.7400	8.9297	8,782.2400	8.7822	(1.652)	0	0	0
2018/09/11	R035	07/02/2019	8.97	Call	Bond Future	326.0700	0.3261	339.6200	0.3396	4.156	0	0	0
2018/09/11	R035	07/02/2019	8.97	Put	Bond Future	9,005.3600	9.0054	8,857.5700	8.8576	(1.641)	0	0	0
2018/09/11	R035	02/05/2019	9.74	Put	Bond Future	5,439.7500	5.4398	5,332.6500	5.3326	(1.969)	0	0	0
2018/09/11	R035	02/05/2019			Bond Future	10.1563	91.6316	10.1336	91.7955	(0.224)	0.0000	0.0000	0
2018/09/11	R035	02/05/2019	9.74	Call	Bond Future	2,363.3000	2.3633	2,420.0900	2.4201	2.403	0	0	0
2018/09/11	R035	02/05/2019	9.75	Call	Bond Future	2,393.4100	2.3934	2,450.7100	2.4507	2.394	0	0	0
2018/09/11	R035	02/05/2019	9.75	Put	Bond Future	5,394.1400	5.3941	5,287.5500	5.2875	(1.976)	0	0	0
2018/09/11	R035	02/05/2019	9.73	Call	Bond Future	2,333.1200	2.3331	2,389.4100	2.3894	2.413	0	0	0
2018/09/11	R035	02/05/2019	9.73	Put	Bond Future	5,485.3800	5.4854	5,377.7800	5.3778	(1.962)	0	0	0
2018/09/11	R186	01/11/2018	8.54	Put	Bond Future	4,540.3900	4.5404	4,419.1300	4.4191	(2.671)	0	0	0
2018/09/11	R186	01/11/2018	8.90	Call	Bond Future	416.6600	0.4167	438.0000	0.4380	5.122	0	0	0
2018/09/11	R186	01/11/2018	9.14	Call	Bond Future	886.2300	0.8862	926.2900	0.9263	4.520	0	0	0

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2018/09/11	R186	01/11/2018	7.96	Put	Bond Future	8,126.1200	8.1261	7,999.9100	7.9999	(1.553)	0	0	0
2018/09/11	R186	01/11/2018			Bond Future	9.2785	110.7999	9.2570	110.9263	(0.232)	0.0000	0.0000	67,859
2018/09/11	R186	01/11/2018	8.53	Call	Bond Future	81.8700	0.0819	86.7000	0.0867	5.900	0	0	0
2018/09/11	R186	01/11/2018	8.53	Put	Bond Future	4,597.8800	4.5979	4,476.3700	4.4764	(2.643)	0	0	0
2018/09/11	R186	01/11/2018	8.46	Put	Bond Future	5,007.5100	5.0075	4,884.5400	4.8845	(2.456)	0	0	0
2018/09/11	R186	01/11/2018	8.46	Call	Bond Future	56.4900	0.0565	59.8600	0.0599	5.966	0	0	5,000
2018/09/11	R186	01/11/2018	8.54	Call	Bond Future	86.3400	0.0863	91.4200	0.0914	5.884	0	0	0
2018/09/11	R186	01/11/2018	8.90	Put	Bond Future	2,669.7400	2.6697	2,564.7400	2.5647	(3.933)	0	0	2,500
2018/09/11	R186	01/11/2018	9.14	Put	Bond Future	1,703.5700	1.7036	1,617.2900	1.6173	(5.065)	0	0	5,000
2018/09/11	R186	01/11/2018	7.96	Call	Bond Future	2.5900	0.0026	2.7200	0.0027	5.019	0	0	5,000
2018/09/11	R186	01/11/2018	8.52	Call	Bond Future	77.5900	0.0776	82.1800	0.0822	5.916	0	0	0
2018/09/11	R186	01/11/2018	8.52	Put	Bond Future	4,655.6100	4.6556	4,533.8600	4.5339	(2.615)	0	0	0
2018/09/11	R186	07/02/2019	8.20	Call	Bond Future	190.3300	0.1903	199.0000	0.1990	4.555	0	0	0
2018/09/11	R186	07/02/2019	8.50	Call	Bond Future	392.3400	0.3923	408.7900	0.4088	4.193	0	0	1,000
2018/09/11	R186	07/02/2019	9.10	Put	Bond Future	3,028.4200	3.0284	2,944.0200	2.9440	(2.787)	0	0	1,000
2018/09/11	R186	07/02/2019	8.21	Put	Bond Future	7,138.5400	7.1385	7,019.1400	7.0191	(1.673)	0	0	0
2018/09/11	R186	07/02/2019	9.92	Put	Bond Future	1,081.6900	1.0817	1,038.4900	1.0385	(3.994)	0	0	1,170
2018/09/11	R186	07/02/2019			Bond Future	9.3804	107.6303	9.3578	107.7586	(0.240)	0.0000	0.0000	719
2018/09/11	R186	07/02/2019	8.20	Put	Bond Future	7,195.4100	7.1954	7,075.8100	7.0758	(1.662)	0	0	0
2018/09/11	R186	07/02/2019	8.50	Put	Bond Future	5,561.2800	5.5613	5,449.4600	5.4495	(2.011)	0	0	0
2018/09/11	R186	07/02/2019	9.10	Call	Bond Future	1,416.9700	1.4170	1,460.8400	1.4608	3.096	0	0	0
2018/09/11	R186	07/02/2019	8.21	Call	Bond Future	195.2900	0.1953	204.1600	0.2042	4.542	0	0	0
2018/09/11	R186	07/02/2019	9.92	Call	Bond Future	4,095.6300	4.0956	4,180.7000	4.1807	2.077	0	0	0
2018/09/11	R186	07/02/2019	8.30	Put	Bond Future	6,633.5900	6.6336	6,516.1800	6.5162	(1.770)	0	0	0
2018/09/11	R186	07/02/2019	8.22	Call	Bond Future	200.3500	0.2004	209.4300	0.2094	4.532	0	0	0
2018/09/11	R186	07/02/2019	8.22	Put	Bond Future	7,081.8100	7.0818	6,962.6200	6.9626	(1.683)	0	0	0
2018/09/11	R186	07/02/2019	9.27	Put	Bond Future	2,487.1500	2.4872	2,411.7700	2.4118	(3.031)	0	0	0
2018/09/11	R186	07/02/2019	9.27	Call	Bond Future	1,856.6100	1.8566	1,909.5000	1.9095	2.849	0	0	1,170
2018/09/11	R186	07/02/2019	8.30	Call	Bond Future	244.8900	0.2449	255.7500	0.2557	4.435	0	0	210
2018/09/11	R186	07/02/2019	8.77	Put	Bond Future	4,300.0500	4.3000	4,199.2500	4.1993	(2.344)	0	0	0
2018/09/11	R186	07/02/2019	8.77	Call	Bond Future	750.6300	0.7506	778.1000	0.7781	3.660	0	0	1,170
2018/09/11	R186	07/02/2019	9.90	Call	Bond Future	4,014.6500	4.0146	4,098.8800	4.0989	2.098	0	0	0
2018/09/11	R186	07/02/2019	9.90	Put	Bond Future	1,110.3900	1.1104	1,066.3500	1.0664	(3.966)	0	0	1,000
2018/09/11	R186	02/05/2019	9.01	Put	Bond Future	4,170.5600	4.1706	4,082.2300	4.0822	(2.118)	0	0	0
2018/09/11	R186	02/05/2019	9.02	Call	Bond Future	1,590.3200	1.5903	1,632.8200	1.6328	2.672	0	0	0
2018/09/11	R186	02/05/2019			Bond Future	9.4728	109.4182	9.4492	109.5486	(0.249)	0.0000	0.0000	0
2018/09/11	R186	02/05/2019	9.03	Call	Bond Future	1,613.1700	1.6132	1,656.0800	1.6561	2.660	0	0	0
2018/09/11	R186	02/05/2019	9.03	Put	Bond Future	4,101.8500	4.1019	4,014.3500	4.0144	(2.133)	0	0	0
2018/09/11	R186	02/05/2019	9.01	Call	Bond Future	1,567.6700	1.5677	1,609.7500	1.6097	2.684	0	0	0
2018/09/11	R186	02/05/2019	9.02	Put	Bond Future	4,136.0900	4.1361	4,048.1800	4.0482	(2.125)	0	0	0
2018/09/11	R197	01/11/2018			Bond Future	301.1289	301.1289	301.1301	301.1301	0.000	0.0000	0.0000	2,353
2018/09/11	R197	07/02/2019			Bond Future	299.6433	299.6433	299.6438	299.6438	0.000	0.0000	0.0000	0
2018/09/11	R197	02/05/2019			Bond Future	304.6764	304.6764	304.6763	304.6763	0.000	0.0000	0.0000	0
2018/09/11	R202	01/11/2018			Bond Future	234.4939	234.4939	234.4966	234.4966	0.001	0.0000	0.0000	10,129
2018/09/11	R202	07/02/2019			Bond Future	235.1569	235.1569	235.1588	235.1588	0.001	0.0000	0.0000	0
2018/09/11	R202	02/05/2019			Bond Future	239.1070	239.1070	239.1086	239.1086	0.001	0.0000	0.0000	0

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2018/09/11	R207	01/11/2018	6.76	Put	Bond Future	1,320.3100	1.3203	1,287.6600	1.2877	(2.473)	0	0	0
2018/09/11	R207	01/11/2018			Bond Future	7.9371	101.4633	7.9076	101.4960	(0.371)	0.0000	0.0000	19,671
2018/09/11	R207	01/11/2018	6.75	Call	Bond Future	0.4500	0.0005	0.5100	0.0005	13.333	0	0	0
2018/09/11	R207	01/11/2018	6.75	Put	Bond Future	1,331.5900	1.3316	1,298.9400	1.2989	(2.452)	0	0	0
2018/09/11	R207	01/11/2018	6.76	Call	Bond Future	0.4900	0.0005	0.5500	0.0006	12.245	0	0	0
2018/09/11	R207	01/11/2018	6.74	Call	Bond Future	0.4200	0.0004	0.4700	0.0005	11.905	0	0	0
2018/09/11	R207	01/11/2018	6.74	Put	Bond Future	1,342.8800	1.3429	1,310.2200	1.3102	(2.432)	0	0	0
2018/09/11	R207	07/02/2019	6.52	Call	Bond Future	0.4500	0.0005	0.5300	0.0005	17.778	0	0	0
2018/09/11	R207	07/02/2019	6.51	Put	Bond Future	1,432.4000	1.4324	1,399.5500	1.3996	(2.293)	0	0	0
2018/09/11	R207	07/02/2019			Bond Future	8.1420	99.7736	8.1041	99.8066	(0.466)	0.0000	0.0000	0
2018/09/11	R207	07/02/2019	6.53	Call	Bond Future	0.4700	0.0005	0.5600	0.0006	19.149	0	0	0
2018/09/11	R207	07/02/2019	6.53	Put	Bond Future	1,414.7100	1.4147	1,381.8700	1.3819	(2.321)	0	0	0
2018/09/11	R207	07/02/2019	6.52	Put	Bond Future	1,423.5600	1.4236	1,390.7100	1.3907	(2.308)	0	0	0
2018/09/11	R207	07/02/2019	6.51	Call	Bond Future	0.4200	0.0004	0.5000	0.0005	19.048	0	0	0
2018/09/11	R207	02/05/2019	7.63	Call	Bond Future	40.9000	0.0409	45.9200	0.0459	12.274	0	0	0
2018/09/11	R207	02/05/2019			Bond Future	8.4582	101.4310	8.4072	101.4645	(0.604)	0.0000	0.0000	0
2018/09/11	R207	02/05/2019	7.61	Call	Bond Future	38.4100	0.0384	43.2000	0.0432	12.471	0	0	0
2018/09/11	R207	02/05/2019	7.61	Put	Bond Future	596.6500	0.5966	567.9900	0.5680	(4.803)	0	0	0
2018/09/11	R207	02/05/2019	7.63	Put	Bond Future	585.9100	0.5859	557.4800	0.5575	(4.852)	0	0	0
2018/09/11	R207	02/05/2019	7.62	Call	Bond Future	39.5500	0.0396	44.4400	0.0444	12.364	0	0	0
2018/09/11	R207	02/05/2019	7.62	Put	Bond Future	591.1700	0.5912	562.6100	0.5626	(4.831)	0	0	0
2018/09/11	R208	01/11/2018	7.11	Put	Bond Future	2,329.4400	2.3294	2,271.5200	2.2715	(2.486)	0	0	0
2018/09/11	R208	01/11/2018			Bond Future	8.2034	97.5683	8.1756	97.6264	(0.338)	0.0000	0.0000	29,548
2018/09/11	R208	01/11/2018	7.11	Call	Bond Future	2.2300	0.0022	2.4800	0.0025	11.211	0	0	0
2018/09/11	R208	01/11/2018	7.12	Call	Bond Future	2.3800	0.0024	2.6600	0.0027	11.765	0	0	0
2018/09/11	R208	01/11/2018	7.10	Put	Bond Future	2,350.9000	2.3509	2,292.9700	2.2930	(2.464)	0	0	0
2018/09/11	R208	01/11/2018	7.12	Put	Bond Future	2,307.9900	2.3080	2,250.1000	2.2501	(2.508)	0	0	0
2018/09/11	R208	01/11/2018	7.10	Call	Bond Future	2.0800	0.0021	2.3200	0.0023	11.538	0	0	0
2018/09/11	R208	07/02/2019	7.07	Call	Bond Future	17.0000	0.0170	18.7200	0.0187	10.118	0	0	0
2018/09/11	R208	07/02/2019	7.08	Put	Bond Future	2,419.5900	2.4196	2,362.4600	2.3625	(2.361)	0	0	0
2018/09/11	R208	07/02/2019	7.06	Put	Bond Future	2,457.1000	2.4571	2,399.8600	2.3999	(2.330)	0	0	0
2018/09/11	R208	07/02/2019			Bond Future	8.3387	99.4485	8.3074	99.5074	(0.376)	0.0000	0.0000	0
2018/09/11	R208	07/02/2019	7.07	Put	Bond Future	2,438.3300	2.4383	2,381.1400	2.3811	(2.345)	0	0	0
2018/09/11	R208	07/02/2019	7.08	Call	Bond Future	17.6400	0.0176	19.4200	0.0194	10.091	0	0	0
2018/09/11	R208	07/02/2019	7.06	Call	Bond Future	16.3800	0.0164	18.0500	0.0181	10.195	0	0	0
2018/09/11	R208	02/05/2019	8.03	Put	Bond Future	1,157.6100	1.1576	1,117.0400	1.1170	(3.505)	0	0	0
2018/09/11	R208	02/05/2019	8.02	Call	Bond Future	392.9600	0.3930	412.0300	0.4120	4.853	0	0	0
2018/09/11	R208	02/05/2019			Bond Future	8.4763	97.7009	8.4408	97.7608	(0.418)	0.0000	0.0000	0
2018/09/11	R208	02/05/2019	8.03	Call	Bond Future	400.3200	0.4003	419.6300	0.4196	4.824	0	0	0
2018/09/11	R208	02/05/2019	8.02	Put	Bond Future	1,167.3100	1.1673	1,126.5000	1.1265	(3.496)	0	0	0
2018/09/11	R208	02/05/2019	8.04	Call	Bond Future	407.4700	0.4075	427.0000	0.4270	4.793	0	0	0
2018/09/11	R208	02/05/2019	8.04	Put	Bond Future	1,147.7100	1.1477	1,107.3600	1.1074	(3.516)	0	0	0
2018/09/11	R209	01/11/2018	1,016.00	Call	Bond Future	69,455.4500	69.4555	69,588.7200	69.5887	0.192	0	0	0
2018/09/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	R209	01/11/2018	9.34	Put	Bond Future	4,151.7700	4.1518	4,028.8400	4.0288	(2.961)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/11	R209	01/11/2018	9.97	Call	Bond Future	1,509.3900		1.5094	1,567.1000	1.5671	3.823	0	0	0
2018/09/11	R209	01/11/2018	9.98	Put	Bond Future	1,313.8400		1.3138	1,239.2300	1.2392	(5.679)	0	0	2,000
2018/09/11	R209	01/11/2018	8.98	Call	Bond Future	29.8900		0.0299	31.5400	0.0315	5.520	0	0	0
2018/09/11	R209	01/11/2018	10.00	Call	Bond Future	1,611.3100		1.6113	1,671.8500	1.6719	3.757	0	0	0
2018/09/11	R209	01/11/2018	9.64	Call	Bond Future	625.6600		0.6257	654.3100	0.6543	4.579	0	0	2,000
2018/09/11	R209	01/11/2018	9.47	Call	Bond Future	341.3300		0.3413	358.3300	0.3583	4.981	0	0	0
2018/09/11	R209	01/11/2018	9.82	Call	Bond Future	1,053.9400		1.0539	1,097.7700	1.0978	4.159	0	0	0
2018/09/11	R209	01/11/2018			Bond Future	9.9435		70.3433	9.9224	70.4766	(0.213)	0.0000	0.0000	127,187
2018/09/11	R209	01/11/2018	1,016.01	Call	Bond Future	69,455.4500		69.4555	69,588.7200	69.5887	0.192	0	0	0
2018/09/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	R209	01/11/2018	8.89	Put	Bond Future	7,141.0900		7.1411	7,008.7800	7.0088	(1.853)	0	0	0
2018/09/11	R209	01/11/2018	8.89	Call	Bond Future	17.9200		0.0179	18.8800	0.0189	5.357	0	0	2,000
2018/09/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/11	R209	01/11/2018	1,015.99	Call	Bond Future	69,455.4400		69.4554	69,588.7100	69.5887	0.192	0	0	0
2018/09/11	R209	01/11/2018	9.34	Call	Bond Future	196.0900		0.1961	206.4300	0.2064	5.273	0	0	0
2018/09/11	R209	01/11/2018	9.97	Put	Bond Future	1,342.9500		1.3429	1,267.3900	1.2674	(5.626)	0	0	0
2018/09/11	R209	01/11/2018	9.98	Call	Bond Future	1,542.9400		1.5429	1,601.6000	1.6016	3.802	0	0	0
2018/09/11	R209	01/11/2018	8.98	Put	Bond Future	6,503.9100		6.5039	6,372.2900	6.3723	(2.024)	0	0	0
2018/09/11	R209	01/11/2018	10.00	Put	Bond Future	1,257.1600		1.2572	1,184.4300	1.1844	(5.785)	0	0	5,850
2018/09/11	R209	01/11/2018	9.64	Put	Bond Future	2,574.7300		2.5747	2,470.1100	2.4701	(4.063)	0	0	0
2018/09/11	R209	01/11/2018	9.47	Put	Bond Future	3,417.4700		3.4175	3,301.2000	3.3012	(3.402)	0	0	760
2018/09/11	R209	01/11/2018	9.82	Put	Bond Future	1,837.4700		1.8375	1,748.0300	1.7480	(4.868)	0	0	760
2018/09/11	R209	01/11/2018	9.49	Call	Bond Future	369.0400		0.3690	387.2500	0.3873	4.934	0	0	0
2018/09/11	R209	01/11/2018	9.94	Call	Bond Future	1,410.9900		1.4110	1,465.8900	1.4659	3.891	0	0	0
2018/09/11	R209	01/11/2018	9.94	Put	Bond Future	1,433.0200		1.4330	1,354.6500	1.3547	(5.469)	0	0	0
2018/09/11	R209	01/11/2018	10.57	Call	Bond Future	4,094.8000		4.0948	4,199.9300	4.1999	2.567	0	0	0
2018/09/11	R209	01/11/2018	10.57	Put	Bond Future	313.1300		0.3131	284.9900	0.2850	(8.987)	0	0	0
2018/09/11	R209	01/11/2018	9.84	Call	Bond Future	1,109.3100		1.1093	1,154.9500	1.1550	4.114	0	0	0
2018/09/11	R209	01/11/2018	9.84	Put	Bond Future	1,765.0700		1.7651	1,677.4400	1.6774	(4.965)	0	0	0
2018/09/11	R209	01/11/2018	8.99	Put	Bond Future	6,433.9500		6.4339	6,302.4300	6.3024	(2.044)	0	0	0
2018/09/11	R209	01/11/2018	8.99	Call	Bond Future	31.5700		0.0316	33.3200	0.0333	5.543	0	0	760
2018/09/11	R209	01/11/2018	9.49	Put	Bond Future	3,311.2300		3.3112	3,196.1700	3.1962	(3.475)	0	0	0
2018/09/11	R209	07/02/2019	8.97	Put	Bond Future	7,364.4700		7.3645	7,242.1800	7.2422	(1.661)	0	0	0
2018/09/11	R209	07/02/2019	10.20	Put	Bond Future	2,058.5200		2.0585	1,994.3100	1.9943	(3.119)	0	0	4,000
2018/09/11	R209	07/02/2019			Bond Future	10.0247		71.6988	10.0029	71.8344	(0.218)	0.0000	0.0000	340
2018/09/11	R209	07/02/2019	8.96	Call	Bond Future	328.4500		0.3284	341.4400	0.3414	3.955	0	0	0
2018/09/11	R209	07/02/2019	8.96	Put	Bond Future	7,428.2600		7.4283	7,305.7000	7.3057	(1.650)	0	0	0
2018/09/11	R209	07/02/2019	8.97	Call	Bond Future	336.1800		0.3362	349.4400	0.3494	3.944	0	0	0
2018/09/11	R209	07/02/2019	10.20	Call	Bond Future	3,134.0800		3.1341	3,205.4200	3.2054	2.276	0	0	0
2018/09/11	R209	07/02/2019	8.95	Call	Bond Future	320.8600		0.3209	333.5800	0.3336	3.964	0	0	0
2018/09/11	R209	07/02/2019	8.95	Put	Bond Future	7,492.2900		7.4923	7,369.4600	7.3695	(1.639)	0	0	0
2018/09/11	R209	07/02/2019	9.54	Put	Bond Future	4,326.2400		4.3262	4,227.6500	4.2276	(2.279)	0	0	0
2018/09/11	R209	07/02/2019	9.54	Call	Bond Future	1,219.2600		1.2193	1,256.2200	1.2562	3.031	0	0	4,000
2018/09/11	R209	07/02/2019	9.04	Put	Bond Future	6,932.2400		6.9322	6,812.1200	6.8121	(1.733)	0	0	0
2018/09/11	R209	07/02/2019	9.04	Call	Bond Future	401.8800		0.4019	417.3100	0.4173	3.839	0	0	4,000
2018/09/11	R209	02/05/2019	9.70	Put	Bond Future	4,634.0500		4.6340	4,545.4500	4.5455	(1.912)	0	0	0
2018/09/11	R209	02/05/2019			Bond Future	10.0950		69.7421	10.0726	69.8798	(0.222)	0.0000	0.0000	0
2018/09/11	R209	02/05/2019	9.69	Call	Bond Future	2,121.1600		2.1212	2,169.9000	2.1699	2.298	0	0	0

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2018/09/11	R209	02/05/2019	9.69	Put	Bond Future	4,672.6200	4.6726	4,583.5900	4.5836	(1.905)	0	0	0
2018/09/11	R209	02/05/2019	9.70	Call	Bond Future	2,147.2300	2.1472	2,196.4000	2.1964	2.290	0	0	0
2018/09/11	R209	02/05/2019	9.68	Call	Bond Future	2,095.0300	2.0950	2,143.3600	2.1434	2.307	0	0	0
2018/09/11	R209	02/05/2019	9.68	Put	Bond Future	4,711.2200	4.7112	4,621.7800	4.6218	(1.898)	0	0	0
2018/09/11	R210	01/11/2018			Bond Future	185.3053	185.3053	185.4622	185.4622	0.085	0.0000	0.0000	2,675
2018/09/11	R210	07/02/2019			Bond Future	188.9144	188.9144	189.0739	189.0739	0.084	0.0000	0.0000	0
2018/09/11	R210	02/05/2019			Bond Future	189.5328	189.5328	189.6946	189.6946	0.085	0.0000	0.0000	0
2018/09/11	R212	01/11/2018			Bond Future	155.4456	155.4456	155.4457	155.4457	0.000	0.0000	0.0000	3,476
2018/09/11	R212	07/02/2019			Bond Future	156.3180	156.3180	156.3177	156.3177	0.000	0.0000	0.0000	0
2018/09/11	R212	02/05/2019			Bond Future	158.9437	158.9437	158.9431	158.9431	0.000	0.0000	0.0000	0
2018/09/11	R213	01/11/2018	8.65	Call	Bond Future	13.6900	0.0137	14.4300	0.0144	5.405	0	0	0
2018/09/11	R213	01/11/2018	8.64	Put	Bond Future	7,196.9800	7.1970	7,067.4100	7.0674	(1.800)	0	0	0
2018/09/11	R213	01/11/2018			Bond Future	9.7490	81.8107	9.7277	81.9410	(0.218)	0.0000	0.0000	32,893
2018/09/11	R213	01/11/2018	8.66	Call	Bond Future	14.5300	0.0145	15.3100	0.0153	5.368	0	0	0
2018/09/11	R213	01/11/2018	8.66	Put	Bond Future	7,061.5400	7.0615	6,932.0600	6.9321	(1.834)	0	0	0
2018/09/11	R213	01/11/2018	8.65	Put	Bond Future	7,129.2000	7.1292	6,999.6800	6.9997	(1.817)	0	0	0
2018/09/11	R213	01/11/2018	8.64	Call	Bond Future	12.9000	0.0129	13.5900	0.0136	5.349	0	0	0
2018/09/11	R213	07/02/2019	8.68	Call	Bond Future	243.8600	0.2439	254.0200	0.2540	4.166	0	0	0
2018/09/11	R213	07/02/2019			Bond Future	9.8417	83.3873	9.8197	83.5197	(0.224)	0.0000	0.0000	112
2018/09/11	R213	07/02/2019	8.68	Put	Bond Future	7,641.9300	7.6419	7,519.6900	7.5197	(1.600)	0	0	0
2018/09/11	R213	07/02/2019	8.69	Call	Bond Future	249.8700	0.2499	260.2500	0.2602	4.154	0	0	0
2018/09/11	R213	07/02/2019	8.70	Put	Bond Future	7,519.1000	7.5191	7,397.3100	7.3973	(1.620)	0	0	0
2018/09/11	R213	07/02/2019	8.69	Put	Bond Future	7,580.4200	7.5804	7,458.4000	7.4584	(1.610)	0	0	0
2018/09/11	R213	07/02/2019	8.70	Call	Bond Future	256.0000	0.2560	266.6100	0.2666	4.145	0	0	0
2018/09/11	R213	02/05/2019	9.49	Call	Bond Future	1,875.6100	1.8756	1,921.5000	1.9215	2.447	0	0	0
2018/09/11	R213	02/05/2019	9.48	Put	Bond Future	4,496.8100	4.4968	4,407.6500	4.4076	(1.983)	0	0	0
2018/09/11	R213	02/05/2019			Bond Future	9.9183	81.2254	9.8955	81.3600	(0.230)	0.0000	0.0000	0
2018/09/11	R213	02/05/2019	9.50	Call	Bond Future	1,900.6500	1.9006	1,946.9600	1.9470	2.437	0	0	0
2018/09/11	R213	02/05/2019	9.50	Put	Bond Future	4,423.6400	4.4236	4,335.3200	4.3353	(1.997)	0	0	0
2018/09/11	R213	02/05/2019	9.49	Put	Bond Future	4,460.2200	4.4602	4,371.4800	4.3715	(1.990)	0	0	0
2018/09/11	R213	02/05/2019	9.48	Call	Bond Future	1,850.5100	1.8505	1,895.9800	1.8960	2.457	0	0	0
2018/09/11	R214	01/11/2018	8.99	Put	Bond Future	7,992.3900	7.9924	7,855.3700	7.8554	(1.714)	0	0	0
2018/09/11	R214	01/11/2018	8.98	Call	Bond Future	10.1700	0.0102	10.7000	0.0107	5.211	0	0	0
2018/09/11	R214	01/11/2018			Bond Future	10.1147	69.3998	10.0935	69.5373	(0.209)	0.0000	0.0000	28,473
2018/09/11	R214	01/11/2018	8.99	Call	Bond Future	10.8400	0.0108	11.4100	0.0114	5.258	0	0	0
2018/09/11	R214	01/11/2018	8.98	Put	Bond Future	8,069.2300	8.0692	7,932.1700	7.9322	(1.699)	0	0	0
2018/09/11	R214	01/11/2018	9.00	Call	Bond Future	11.5500	0.0116	12.1600	0.0122	5.281	0	0	0
2018/09/11	R214	01/11/2018	9.00	Put	Bond Future	7,915.7000	7.9157	7,778.7200	7.7787	(1.730)	0	0	0
2018/09/11	R214	07/02/2019	9.05	Put	Bond Future	8,328.6400	8.3286	8,199.9600	8.2000	(1.545)	0	0	0
2018/09/11	R214	07/02/2019			Bond Future	10.1987	70.7372	10.1769	70.8771	(0.214)	0.0000	0.0000	0
2018/09/11	R214	07/02/2019	9.04	Call	Bond Future	274.8500	0.2748	285.8300	0.2858	3.995	0	0	0
2018/09/11	R214	07/02/2019	9.04	Put	Bond Future	8,398.4300	8.3984	8,269.5000	8.2695	(1.535)	0	0	0
2018/09/11	R214	07/02/2019	9.05	Call	Bond Future	281.6600	0.2817	292.8900	0.2929	3.987	0	0	0
2018/09/11	R214	07/02/2019	9.03	Call	Bond Future	268.1700	0.2682	278.9100	0.2789	4.005	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
2018/09/11	R214	07/02/2019	9.03	Put	Bond Future	8,468.4700	8.4685	8,339.3000	8.3393	(1.525)	0	0	0
2018/09/11	R214	02/05/2019	9.87	Call	Bond Future	2,233.0400	2.2330	2,283.9100	2.2839	2.278	0	0	0
2018/09/11	R214	02/05/2019	9.85	Call	Bond Future	2,179.6500	2.1797	2,229.6600	2.2297	2.294	0	0	0
2018/09/11	R214	02/05/2019			Bond Future	10.2676	68.6184	10.2451	68.7607	(0.219)	0.0000	0.0000	0
2018/09/11	R214	02/05/2019	9.85	Put	Bond Future	4,908.9600	4.9090	4,816.6700	4.8167	(1.880)	0	0	0
2018/09/11	R214	02/05/2019	9.87	Put	Bond Future	4,827.6200	4.8276	4,736.1900	4.7362	(1.894)	0	0	0
2018/09/11	R214	02/05/2019	9.86	Call	Bond Future	2,206.3700	2.2064	2,256.8100	2.2568	2.286	0	0	0
2018/09/11	R214	02/05/2019	9.86	Put	Bond Future	4,868.2600	4.8683	4,776.4000	4.7764	(1.887)	0	0	0
2018/09/11	R248	01/11/2018	9.03	Call	Bond Future	9.8700	0.0099	10.1000	0.0101	2.330	0	0	0
2018/09/11	R248	01/11/2018			Bond Future	10.1454	88.5965	10.1293	88.7295	(0.159)	0.0000	0.0000	99,873
2018/09/11	R248	01/11/2018	9.01	Call	Bond Future	8.5900	0.0086	8.7700	0.0088	2.095	0	0	0
2018/09/11	R248	01/11/2018	9.01	Put	Bond Future	10,341.3100	10.3413	10,208.5300	10.2085	(1.284)	0	0	0
2018/09/11	R248	01/11/2018	9.03	Put	Bond Future	10,142.3800	10.1424	10,009.6500	10.0097	(1.309)	0	0	0
2018/09/11	R248	01/11/2018	9.02	Call	Bond Future	9.2100	0.0092	9.4100	0.0094	2.172	0	0	0
2018/09/11	R248	01/11/2018	9.02	Put	Bond Future	10,241.7400	10.2417	10,108.9800	10.1090	(1.296)	0	0	0
2018/09/11	R248	07/02/2019	9.06	Put	Bond Future	10,812.9900	10.8130	10,686.3200	10.6863	(1.171)	0	0	0
2018/09/11	R248	07/02/2019			Bond Future	10.2308	90.3039	10.2141	90.4391	(0.162)	0.0000	0.0000	0
2018/09/11	R248	07/02/2019	9.06	Call	Bond Future	297.1800	0.2972	305.6500	0.3057	2.850	0	0	0
2018/09/11	R248	07/02/2019	9.05	Put	Bond Future	10,904.5500	10.9045	10,777.6800	10.7777	(1.163)	0	0	0
2018/09/11	R248	07/02/2019	9.07	Call	Bond Future	305.0700	0.3051	313.7600	0.3138	2.849	0	0	0
2018/09/11	R248	07/02/2019	9.07	Put	Bond Future	10,721.7600	10.7218	10,595.3100	10.5953	(1.179)	0	0	0
2018/09/11	R248	07/02/2019	9.05	Call	Bond Future	289.4500	0.2895	297.7200	0.2977	2.857	0	0	0
2018/09/11	R248	02/05/2019	9.90	Put	Bond Future	6,071.9000	6.0719	5,981.0600	5.9811	(1.496)	0	0	0
2018/09/11	R248	02/05/2019			Bond Future	10.3007	87.3700	10.2836	87.5075	(0.166)	0.0000	0.0000	0
2018/09/11	R248	02/05/2019	9.90	Call	Bond Future	2,748.2800	2.7483	2,794.8700	2.7949	1.695	0	0	0
2018/09/11	R248	02/05/2019	9.91	Call	Bond Future	2,782.2500	2.7823	2,829.2600	2.8293	1.690	0	0	0
2018/09/11	R248	02/05/2019	9.89	Put	Bond Future	6,123.9700	6.1240	6,032.7100	6.0327	(1.490)	0	0	0
2018/09/11	R248	02/05/2019	9.91	Put	Bond Future	6,020.1900	6.0202	5,929.7700	5.9298	(1.502)	0	0	0
2018/09/11	R248	02/05/2019	9.89	Call	Bond Future	2,714.5200	2.7145	2,760.6900	2.7607	1.701	0	0	0

**Total**

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