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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2018 TO 06/08/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	2025	02/08/2018			Bond Future	130.6544	130.6544	130.6544	130.6544	0.000	0.0000	0.0000	0
2018/08/06	2025	01/11/2018			Bond Future	133.0032	133.0032	133.3879	133.3879	0.289	0.0000	0.0000	365
2018/08/06	2025	07/02/2019			Bond Future	134.1849	134.1849	134.5765	134.5765	0.292	0.0000	0.0000	0
2018/08/06	2025	02/05/2019			Bond Future	136.4448	136.4448	136.8395	136.8395	0.289	0.0000	0.0000	0
2018/08/06	2029	02/08/2018			Bond Future	99.5797	99.5797	99.5797	99.5797	0.000	0.0000	0.0000	0
2018/08/06	2029	01/11/2018			Bond Future	100.5147	100.5147	100.5038	100.5038	(0.011)	0.0000	0.0000	1,600
2018/08/06	2029	07/02/2019			Bond Future	102.4764	102.4764	102.4650	102.4650	(0.011)	0.0000	0.0000	0
2018/08/06	2029	02/05/2019			Bond Future	103.1299	103.1299	103.1156	103.1156	(0.014)	0.0000	0.0000	0
2018/08/06	2030	02/08/2018			Bond Future	9.1250	92.2461	9.1250	92.2461	0.000	0.0000	0.0000	0
2018/08/06	2030	01/11/2018	8.60	Call	Bond Future	505.0800	0.5051	420.6700	0.4207	(16.712)	0	0	0
2018/08/06	2030	01/11/2018	8.58	Put	Bond Future	4,394.6200	4.3946	4,642.3400	4.6423	5.637	0	0	0
2018/08/06	2030	01/11/2018			Bond Future	9.1621	94.0607	9.2124	93.7322	0.549	0.0000	0.0000	48,246
2018/08/06	2030	01/11/2018	8.60	Put	Bond Future	4,286.3400	4.2863	4,530.4500	4.5305	5.695	0	0	0
2018/08/06	2030	01/11/2018	8.58	Call	Bond Future	475.0100	0.4750	394.2100	0.3942	(17.010)	0	0	0
2018/08/06	2030	01/11/2018	8.59	Put	Bond Future	4,340.3500	4.3404	4,586.2700	4.5863	5.666	0	0	0
2018/08/06	2030	01/11/2018	8.59	Call	Bond Future	489.9500	0.4899	407.3500	0.4073	(16.859)	0	0	0
2018/08/06	2030	07/02/2019	8.62	Call	Bond Future	1,159.3700	1.1594	1,047.8800	1.0479	(9.616)	0	0	0
2018/08/06	2030	07/02/2019			Bond Future	9.2326	91.8706	9.2850	91.5353	0.567	0.0000	0.0000	167
2018/08/06	2030	07/02/2019	8.62	Put	Bond Future	5,206.7300	5.2067	5,430.5900	5.4306	4.299	0	0	0
2018/08/06	2030	07/02/2019	8.63	Call	Bond Future	1,179.9200	1.1799	1,067.1100	1.0671	(9.561)	0	0	0
2018/08/06	2030	07/02/2019	8.63	Put	Bond Future	5,159.3200	5.1593	5,381.8600	5.3819	4.313	0	0	0
2018/08/06	2030	07/02/2019	8.64	Call	Bond Future	1,200.7100	1.2007	1,086.5800	1.0866	(9.505)	0	0	0
2018/08/06	2030	07/02/2019	8.64	Put	Bond Future	5,112.2000	5.1122	5,333.4200	5.3334	4.327	0	0	0
2018/08/06	2030	02/05/2019	9.41	Call	Bond Future	3,718.5900	3.7186	3,513.5600	3.5136	(5.514)	0	0	0
2018/08/06	2030	02/05/2019			Bond Future	9.2980	93.4011	9.3526	93.0576	0.587	0.0000	0.0000	0
2018/08/06	2030	02/05/2019	9.39	Call	Bond Future	3,649.1300	3.6491	3,446.1400	3.4461	(5.563)	0	0	0
2018/08/06	2030	02/05/2019	9.39	Put	Bond Future	3,071.4800	3.0715	3,211.9500	3.2119	4.573	0	0	0
2018/08/06	2030	02/05/2019	9.41	Put	Bond Future	3,015.9700	3.0160	3,154.4000	3.1544	4.590	0	0	0
2018/08/06	2030	02/05/2019	9.40	Call	Bond Future	3,683.6200	3.6836	3,479.6100	3.4796	(5.538)	0	0	0
2018/08/06	2030	02/05/2019	9.40	Put	Bond Future	3,043.4600	3.0435	3,182.9100	3.1829	4.582	0	0	0
2018/08/06	2032	02/08/2018			Bond Future	9.3100	94.7912	9.3100	94.7912	0.000	0.0000	0.0000	0
2018/08/06	2032	01/11/2018	8.77	Put	Bond Future	4,810.3600	4.8104	5,048.1600	5.0482	4.943	0	0	0
2018/08/06	2032	01/11/2018			Bond Future	9.3560	92.4743	9.4010	92.1558	0.481	0.0000	0.0000	35,788
2018/08/06	2032	01/11/2018	8.76	Call	Bond Future	496.3500	0.4963	417.3900	0.4174	(15.908)	0	0	0
2018/08/06	2032	01/11/2018	8.76	Put	Bond Future	4,870.2600	4.8703	5,109.8500	5.1099	4.919	0	0	0
2018/08/06	2032	01/11/2018	8.77	Call	Bond Future	512.2200	0.5122	431.4700	0.4315	(15.765)	0	0	0
2018/08/06	2032	01/11/2018	8.75	Call	Bond Future	480.8400	0.4808	403.6400	0.4036	(16.055)	0	0	0
2018/08/06	2032	01/11/2018	8.75	Put	Bond Future	4,930.6000	4.9306	5,171.9500	5.1720	4.895	0	0	0
2018/08/06	2032	07/02/2019	8.81	Call	Bond Future	1,269.2800	1.2693	1,158.5300	1.1585	(8.725)	0	0	0

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2018/08/06	2032	07/02/2019	8.80	Put	Bond Future	5,794.4900		5.7945	6,010.2700	6.0103	3.724	0	0	0
2018/08/06	2032	07/02/2019			Bond Future	9.4297		94.2629	9.4764	93.9376	0.495	0.0000	0.0000	456
2018/08/06	2032	07/02/2019	8.82	Call	Bond Future	1,291.5200		1.2915	1,179.4900	1.1795	(8.674)	0	0	0
2018/08/06	2032	07/02/2019	8.82	Put	Bond Future	5,689.7200		5.6897	5,902.9300	5.9029	3.747	0	0	0
2018/08/06	2032	07/02/2019	8.81	Put	Bond Future	5,742.0600		5.7421	5,956.5500	5.9565	3.735	0	0	0
2018/08/06	2032	07/02/2019	8.80	Call	Bond Future	1,247.0500		1.2470	1,137.5900	1.1376	(8.778)	0	0	0
2018/08/06	2032	02/05/2019	9.61	Call	Bond Future	4,200.5600		4.2006	3,997.4400	3.9974	(4.836)	0	0	0
2018/08/06	2032	02/05/2019	9.62	Put	Bond Future	3,376.8300		3.3768	3,505.9200	3.5059	3.823	0	0	0
2018/08/06	2032	02/05/2019			Bond Future	9.4937		91.6780	9.5423	91.3449	0.512	0.0000	0.0000	0
2018/08/06	2032	02/05/2019	9.61	Put	Bond Future	3,406.0800		3.4061	3,536.1200	3.5361	3.818	0	0	0
2018/08/06	2032	02/05/2019	9.62	Call	Bond Future	4,239.2000		4.2392	4,035.1300	4.0351	(4.814)	0	0	0
2018/08/06	2032	02/05/2019	9.63	Call	Bond Future	4,277.9900		4.2780	4,072.9800	4.0730	(4.792)	0	0	0
2018/08/06	2032	02/05/2019	9.63	Put	Bond Future	3,347.8100		3.3478	3,475.9600	3.4760	3.828	0	0	0
2018/08/06	2033	02/08/2018			Bond Future	103.1203		103.1203	103.1203	103.1203	0.000	0.0000	0.0000	0
2018/08/06	2033	01/11/2018			Bond Future	103.8561		103.8561	104.2994	104.2994	0.427	0.0000	0.0000	5,770
2018/08/06	2033	07/02/2019			Bond Future	105.8833		105.8833	106.3347	106.3347	0.426	0.0000	0.0000	0
2018/08/06	2033	02/05/2019			Bond Future	106.5219		106.5219	106.9782	106.9782	0.428	0.0000	0.0000	0
2018/08/06	2037	02/08/2018			Bond Future	9.5050		91.4853	9.5050	91.4853	0.000	0.0000	0.0000	0
2018/08/06	2037	01/11/2018	9.03	Call	Bond Future	702.8900		0.7029	581.7400	0.5817	(17.236)	0	0	0
2018/08/06	2037	01/11/2018			Bond Future	9.5461		93.2821	9.6013	92.8432	0.579	0.0000	0.0000	49,354
2018/08/06	2037	01/11/2018	9.01	Call	Bond Future	662.0600		0.6621	545.9100	0.5459	(17.544)	0	0	0
2018/08/06	2037	01/11/2018	9.01	Put	Bond Future	5,094.7300		5.0947	5,417.5000	5.4175	6.335	0	0	0
2018/08/06	2037	01/11/2018	9.03	Put	Bond Future	4,964.3600		4.9644	5,282.1300	5.2821	6.401	0	0	0
2018/08/06	2037	01/11/2018	9.02	Call	Bond Future	682.2700		0.6823	563.6300	0.5636	(17.389)	0	0	0
2018/08/06	2037	01/11/2018	9.02	Put	Bond Future	5,029.2800		5.0293	5,349.5600	5.3496	6.368	0	0	0
2018/08/06	2037	07/02/2019	9.06	Put	Bond Future	6,122.7300		6.1227	6,411.8200	6.4118	4.722	0	0	0
2018/08/06	2037	07/02/2019	9.05	Call	Bond Future	1,569.2600		1.5693	1,412.2900	1.4123	(10.003)	0	0	0
2018/08/06	2037	07/02/2019			Bond Future	9.6148		90.8264	9.6720	90.3785	0.595	0.0000	0.0000	650
2018/08/06	2037	07/02/2019	9.06	Call	Bond Future	1,596.1900		1.5962	1,437.4400	1.4374	(9.946)	0	0	0
2018/08/06	2037	07/02/2019	9.05	Put	Bond Future	6,180.5100		6.1805	6,471.3800	6.4714	4.706	0	0	0
2018/08/06	2037	07/02/2019	9.07	Call	Bond Future	1,623.3900		1.6234	1,462.8700	1.4629	(9.888)	0	0	0
2018/08/06	2037	07/02/2019	9.07	Put	Bond Future	6,065.3400		6.0653	6,352.6600	6.3527	4.737	0	0	0
2018/08/06	2037	02/05/2019	9.81	Put	Bond Future	3,791.1800		3.7912	3,972.4300	3.9724	4.781	0	0	0
2018/08/06	2037	02/05/2019			Bond Future	9.6774		92.3394	9.7365	91.8816	0.612	0.0000	0.0000	0
2018/08/06	2037	02/05/2019	9.80	Call	Bond Future	4,768.9600		4.7690	4,493.7200	4.4937	(5.771)	0	0	0
2018/08/06	2037	02/05/2019	9.80	Put	Bond Future	3,824.2700		3.8243	4,006.8200	4.0068	4.773	0	0	0
2018/08/06	2037	02/05/2019	9.81	Call	Bond Future	4,812.2400		4.8122	4,535.7000	4.5357	(5.747)	0	0	0
2018/08/06	2037	02/05/2019	9.79	Call	Bond Future	4,725.8400		4.7258	4,451.9000	4.4519	(5.797)	0	0	0
2018/08/06	2037	02/05/2019	9.79	Put	Bond Future	3,857.6200		3.8576	4,041.4700	4.0415	4.766	0	0	0
2018/08/06	2038	02/08/2018			Bond Future	122.9614		122.9614	122.9614	122.9614	0.000	0.0000	0.0000	0
2018/08/06	2038	01/11/2018			Bond Future	125.7511		125.7511	124.9665	124.9665	(0.624)	0.0000	0.0000	9,641
2018/08/06	2038	07/02/2019			Bond Future	126.6145		126.6145	125.8139	125.8139	(0.632)	0.0000	0.0000	0
2018/08/06	2038	02/05/2019			Bond Future	128.7468		128.7468	127.9295	127.9295	(0.635)	0.0000	0.0000	0
2018/08/06	2040	02/08/2018			Bond Future	9.5900		94.8377	9.5900	94.8377	0.000	0.0000	0.0000	0

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2018/08/06	2040	01/11/2018	9.09	Put	Bond Future	5,587.9400	5.5879	5,933.9500	5.9339	6.192	0	0	0
2018/08/06	2040	01/11/2018	9.80	Call	Bond Future	3,301.3300	3.3013	2,983.8500	2.9838	(9.617)	0	0	3,540
2018/08/06	2040	01/11/2018			Bond Future	9.6363	96.6626	9.6915	96.1917	0.573	0.0000	0.0000	19,698
2018/08/06	2040	01/11/2018	9.08	Call	Bond Future	697.5000	0.6975	575.3200	0.5753	(17.517)	0	0	0
2018/08/06	2040	01/11/2018	9.08	Put	Bond Future	5,659.4400	5.6594	6,008.1000	6.0081	6.161	0	0	0
2018/08/06	2040	01/11/2018	9.20	Put	Bond Future	4,840.0500	4.8400	5,155.9400	5.1559	6.527	0	0	0
2018/08/06	2040	01/11/2018	9.20	Call	Bond Future	983.0400	0.9830	828.0900	0.8281	(15.762)	0	0	3,540
2018/08/06	2040	01/11/2018	9.80	Put	Bond Future	1,915.9300	1.9159	2,069.2900	2.0693	8.004	0	0	0
2018/08/06	2040	01/11/2018	9.09	Call	Bond Future	718.8200	0.7188	593.9900	0.5940	(17.366)	0	0	0
2018/08/06	2040	01/11/2018	9.10	Put	Bond Future	5,517.1300	5.5171	5,860.4900	5.8605	6.224	0	0	0
2018/08/06	2040	01/11/2018	9.07	Call	Bond Future	676.4800	0.6765	556.9200	0.5569	(17.674)	0	0	0
2018/08/06	2040	01/11/2018	9.07	Put	Bond Future	5,731.3900	5.7314	6,082.6700	6.0827	6.129	0	0	0
2018/08/06	2040	01/11/2018	9.10	Call	Bond Future	740.7000	0.7407	613.2200	0.6132	(17.211)	0	0	2,950
2018/08/06	2040	01/11/2018	8.50	Put	Bond Future	10,652.8300	10.6528	11,105.1100	11.1051	4.246	0	0	0
2018/08/06	2040	01/11/2018	8.50	Call	Bond Future	64.0200	0.0640	45.4600	0.0455	(28.991)	0	0	2,950
2018/08/06	2040	07/02/2019	9.11	Put	Bond Future	6,893.3700	6.8934	7,209.0100	7.2090	4.579	0	0	0
2018/08/06	2040	07/02/2019	9.13	Call	Bond Future	1,700.8900	1.7009	1,532.3500	1.5324	(9.909)	0	0	0
2018/08/06	2040	07/02/2019			Bond Future	9.7052	94.0215	9.7624	93.5411	0.589	0.0000	0.0000	100
2018/08/06	2040	07/02/2019	9.11	Call	Bond Future	1,643.6800	1.6437	1,478.9300	1.4789	(10.023)	0	0	0
2018/08/06	2040	07/02/2019	9.13	Put	Bond Future	6,766.7000	6.7667	7,078.5500	7.0786	4.609	0	0	0
2018/08/06	2040	07/02/2019	9.12	Put	Bond Future	6,829.8200	6.8298	7,143.5600	7.1436	4.594	0	0	0
2018/08/06	2040	07/02/2019	9.12	Call	Bond Future	1,672.1400	1.6721	1,505.4900	1.5055	(9.966)	0	0	0
2018/08/06	2040	02/05/2019	9.88	Put	Bond Future	4,115.9800	4.1160	4,312.9300	4.3129	4.785	0	0	0
2018/08/06	2040	02/05/2019	9.89	Call	Bond Future	5,090.5000	5.0905	4,795.0200	4.7950	(5.805)	0	0	0
2018/08/06	2040	02/05/2019			Bond Future	9.7678	95.5878	9.8269	95.0968	0.605	0.0000	0.0000	0
2018/08/06	2040	02/05/2019	9.90	Call	Bond Future	5,135.7600	5.1358	4,838.8900	4.8389	(5.780)	0	0	0
2018/08/06	2040	02/05/2019	9.90	Put	Bond Future	4,042.6300	4.0426	4,236.8000	4.2368	4.803	0	0	0
2018/08/06	2040	02/05/2019	9.88	Call	Bond Future	5,045.0900	5.0451	4,751.0000	4.7510	(5.829)	0	0	0
2018/08/06	2040	02/05/2019	9.89	Put	Bond Future	4,079.3200	4.0793	4,274.8800	4.2749	4.794	0	0	0
2018/08/06	2044	02/08/2018			Bond Future	9.6200	91.9443	9.6200	91.9443	0.000	0.0000	0.0000	0
2018/08/06	2044	01/11/2018	9.12	Call	Bond Future	740.2100	0.7402	612.5400	0.6125	(17.248)	0	0	0
2018/08/06	2044	01/11/2018			Bond Future	9.6692	93.6750	9.7245	93.1963	0.571	0.0000	0.0000	38,615
2018/08/06	2044	01/11/2018	9.12	Put	Bond Future	5,741.5600	5.7416	6,092.5900	6.0926	6.114	0	0	0
2018/08/06	2044	01/11/2018	9.13	Call	Bond Future	762.4800	0.7625	632.1100	0.6321	(17.098)	0	0	0
2018/08/06	2044	01/11/2018	9.14	Put	Bond Future	5,596.4900	5.5965	5,942.1100	5.9421	6.176	0	0	0
2018/08/06	2044	01/11/2018	9.13	Put	Bond Future	5,668.7300	5.6687	6,017.0600	6.0171	6.145	0	0	0
2018/08/06	2044	01/11/2018	9.14	Call	Bond Future	785.1800	0.7852	652.1000	0.6521	(16.949)	0	0	0
2018/08/06	2044	07/02/2019	9.18	Put	Bond Future	6,809.8800	6.8099	7,121.9900	7.1220	4.583	0	0	0
2018/08/06	2044	07/02/2019			Bond Future	9.7358	91.1016	9.7929	90.6130	0.586	0.0000	0.0000	108
2018/08/06	2044	07/02/2019	9.17	Call	Bond Future	1,783.1600	1.7832	1,608.6500	1.6087	(9.787)	0	0	0
2018/08/06	2044	07/02/2019	9.17	Put	Bond Future	6,873.8000	6.8738	7,187.8500	7.1878	4.569	0	0	0
2018/08/06	2044	07/02/2019	9.18	Call	Bond Future	1,813.3000	1.8133	1,636.8500	1.6369	(9.731)	0	0	0
2018/08/06	2044	07/02/2019	9.16	Call	Bond Future	1,753.3100	1.7533	1,580.7400	1.5807	(9.843)	0	0	0
2018/08/06	2044	07/02/2019	9.16	Put	Bond Future	6,938.1600	6.9382	7,254.1500	7.2541	4.554	0	0	0
2018/08/06	2044	02/05/2019	9.90	Call	Bond Future	5,131.4400	5.1314	4,832.8800	4.8329	(5.818)	0	0	0
2018/08/06	2044	02/05/2019			Bond Future	9.7960	92.6191	9.8550	92.1200	0.602	0.0000	0.0000	0
2018/08/06	2044	02/05/2019	9.90	Put	Bond Future	4,254.6100	4.2546	4,455.1200	4.4551	4.713	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	2044	02/05/2019	9.91	Call	Bond Future	5,177.1800		5.1772	4,877.2100	4.8772	(5.794)	0	0	0
2018/08/06	2044	02/05/2019	9.92	Put	Bond Future	4,179.2600		4.1793	4,376.9400	4.3769	4.730	0	0	0
2018/08/06	2044	02/05/2019	9.91	Put	Bond Future	4,216.7800		4.2168	4,415.8800	4.4159	4.722	0	0	0
2018/08/06	2044	02/05/2019	9.92	Call	Bond Future	5,223.0900		5.2231	4,921.7000	4.9217	(5.770)	0	0	0
2018/08/06	2046	02/08/2018			Bond Future	117.3658		117.3658	117.3658	117.3658	0.000	0.0000	0.0000	0
2018/08/06	2046	01/11/2018			Bond Future	119.4452		119.4452	119.4323	119.4323	(0.011)	0.0000	0.0000	11,966
2018/08/06	2046	07/02/2019			Bond Future	121.7765		121.7765	121.7629	121.7629	(0.011)	0.0000	0.0000	0
2018/08/06	2046	02/05/2019			Bond Future	122.1421		122.1421	122.1250	122.1250	(0.014)	0.0000	0.0000	0
2018/08/06	2050	02/08/2018			Bond Future	121.1637		121.1637	121.1637	121.1637	0.000	0.0000	0.0000	0
2018/08/06	2050	01/11/2018			Bond Future	125.0592		125.0592	126.1178	126.1178	0.847	0.0000	0.0000	9,854
2018/08/06	2050	07/02/2019			Bond Future	125.7288		125.7288	126.8074	126.8074	0.858	0.0000	0.0000	0
2018/08/06	2050	02/05/2019			Bond Future	127.8462		127.8462	128.9397	128.9397	0.855	0.0000	0.0000	0
2018/08/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	AL37	01/11/2018			Index Future	595.9360		595.9360	595.1230	595.1230	(0.136)	0.0000	0.0000	0
2018/08/06	AL37	07/02/2019			Index Future	607.4630		607.4630	606.6320	606.6320	(0.137)	0.0000	0.0000	0
2018/08/06	AL37	02/05/2019			Index Future	617.5870		617.5870	616.7260	616.7260	(0.139)	0.0000	0.0000	0
2018/08/06	AL7T	01/11/2018			Index Future	695.8800		695.8800	694.0100	694.0100	(0.269)	0.0000	0.0000	0
2018/08/06	AL7T	07/02/2019			Index Future	709.3400		709.3400	707.4310	707.4310	(0.269)	0.0000	0.0000	0
2018/08/06	AL7T	02/05/2019			Index Future	721.1620		721.1620	719.2030	719.2030	(0.272)	0.0000	0.0000	0
2018/08/06	ALBI	01/11/2018			Index Future	631.7690		631.7690	629.4890	629.4890	(0.361)	0.0000	0.0000	863
2018/08/06	ALBI	07/02/2019			Index Future	643.9900		643.9900	641.6630	641.6630	(0.361)	0.0000	0.0000	0
2018/08/06	ALBI	02/05/2019			Index Future	654.7230		654.7230	652.3410	652.3410	(0.364)	0.0000	0.0000	0
2018/08/06	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/06	EL28	02/08/2018			Bond Future	127.4157	127.4157	127.4157	127.4157	0.000	0.0000	0.0000	0
2018/08/06	ES33	02/08/2018			Bond Future	10.7500	78.9224	10.7500	78.9224	0.000	0.0000	0.0000	0
2018/08/06	ES33	01/11/2018			Bond Future	10.8397	76.6685	10.8941	76.3453	0.502	0.0000	0.0000	9,466
2018/08/06	ES33	07/02/2019			Bond Future	10.9653	78.1514	11.0219	77.8215	0.516	0.0000	0.0000	0
2018/08/06	ES33	02/05/2019			Bond Future	11.0723	75.6639	11.1312	75.3265	0.532	0.0000	0.0000	0
2018/08/06	ES42	02/08/2018			Bond Future	10.9600	81.7292	10.9600	81.7292	0.000	0.0000	0.0000	0
2018/08/06	ES42	01/11/2018			Bond Future	11.0513	79.0367	11.1110	78.6320	0.540	0.0000	0.0000	7,957
2018/08/06	ES42	07/02/2019			Bond Future	11.1689	80.5652	11.2310	80.1523	0.555	0.0000	0.0000	0
2018/08/06	ES42	02/05/2019			Bond Future	11.2741	77.6474	11.3385	77.2254	0.571	0.0000	0.0000	0
2018/08/06	GOVI	01/11/2018	653.50	Put	GOVI	261,220.0000	26.1220	285,700.0000	28.5700	9.371	0	0	0
2018/08/06	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	01/11/2018			GOVI	627.3780	627.3780	624.9300	624.9300	(0.390)	0.0000	0.0000	465
2018/08/06	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	01/11/2018	653.49	Put	GOVI	261,120.0000	26.1120	285,600.0000	28.5600	9.375	0	0	0
2018/08/06	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	01/11/2018	653.51	Put	GOVI	261,320.0000	26.1320	285,800.0000	28.5800	9.368	0	0	0
2018/08/06	GOVI	07/02/2019	666.53	Put	GOVI	270,160.0000	27.0160	295,150.0000	29.5150	9.250	0	0	0
2018/08/06	GOVI	07/02/2019			GOVI	639.5140	639.5140	637.0150	637.0150	(0.391)	0.0000	0.0000	0
2018/08/06	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	07/02/2019	666.52	Put	GOVI	270,060.0000	27.0060	295,050.0000	29.5050	9.253	0	0	0
2018/08/06	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	GOVI	07/02/2019	666.51	Put	GOVI	269,960.0000	26.9960	294,950.0000	29.4950	9.257	0	0	0
2018/08/06	GOVI	02/05/2019	647.87	Call	GOVI	23,020.0000	2.3020	0.0000	0.0000	(100.000)	0	0	0
2018/08/06	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	2,640.0000	0.2640	100.000	0	0	0
2018/08/06	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	2,440.0000	0.2440	100.000	0	0	0
2018/08/06	GOVI	02/05/2019			GOVI	650.1720	650.1720	647.6160	647.6160	(0.393)	0.0000	0.0000	0
2018/08/06	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	2,540.0000	0.2540	100.000	0	0	0
2018/08/06	GOVI	02/05/2019	647.88	Call	GOVI	22,920.0000	2.2920	0.0000	0.0000	(100.000)	0	0	0
2018/08/06	GOVI	02/05/2019	647.86	Call	GOVI	23,120.0000	2.3120	0.0000	0.0000	(100.000)	0	0	0
2018/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/06	IGOV	01/11/2018			Index Future	256.5110	256.5110	256.6760	256.6760	0.064	0.0000	0.0000	743
2018/08/06	IGOV	07/02/2019			Index Future	261.5180	261.5180	261.6850	261.6850	0.064	0.0000	0.0000	0
2018/08/06	IGOV	02/05/2019			Index Future	265.9230	265.9230	266.0870	266.0870	0.062	0.0000	0.0000	0
2018/08/06	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0

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2018/08/06	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2300	102.2300	(0.010)	0.0000	0.0000	0
2018/08/06	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/08/06	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0100	102.0100	0.010	0.0000	0.0000	0
2018/08/06	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/08/06	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/06	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/08/06	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/08/06	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7500	99.7500	0.010	0.0000	0.0000	0
2018/08/06	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/08/06	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9300	102.9300	0.010	0.0000	0.0000	0
2018/08/06	IS02	23/03/2020			Interest Rate Swap	99.0100	99.0100	99.0200	99.0200	0.010	0.0000	0.0000	0
2018/08/06	IS02	22/06/2020			Interest Rate Swap	102.6300	102.6300	102.6500	102.6500	0.019	0.0000	0.0000	0
2018/08/06	IS02	21/09/2020			Interest Rate Swap	99.6900	99.6900	99.7100	99.7100	0.020	0.0000	0.0000	0
2018/08/06	IS05	17/12/2020			Interest Rate Swap	96.5700	96.5700	96.5900	96.5900	0.021	0.0000	0.0000	0
2018/08/06	IS05	16/03/2021			Interest Rate Swap	95.8200	95.8200	95.8500	95.8500	0.031	0.0000	0.0000	0
2018/08/06	IS05	15/06/2021			Interest Rate Swap	95.0400	95.0400	95.0700	95.0700	0.032	0.0000	0.0000	0
2018/08/06	IS05	21/09/2021			Interest Rate Swap	95.2500	95.2500	95.2900	95.2900	0.042	0.0000	0.0000	0
2018/08/06	IS05	21/12/2021			Interest Rate Swap	97.4700	97.4700	97.5100	97.5100	0.041	0.0000	0.0000	51
2018/08/06	IS05	15/03/2022			Interest Rate Swap	97.6200	97.6200	97.6700	97.6700	0.051	0.0000	0.0000	0
2018/08/06	IS05	21/06/2022			Interest Rate Swap	98.8400	98.8400	98.9000	98.9000	0.061	0.0000	0.0000	0
2018/08/06	IS05	20/09/2022			Interest Rate Swap	102.7700	102.7700	102.8400	102.8400	0.068	0.0000	0.0000	0
2018/08/06	IS05	20/12/2022			Interest Rate Swap	104.0300	104.0300	104.1100	104.1100	0.077	0.0000	0.0000	0
2018/08/06	IS05	22/03/2023			Interest Rate Swap	97.4500	97.4500	97.5400	97.5400	0.092	0.0000	0.0000	0
2018/08/06	IS05	20/06/2023			Interest Rate Swap	103.4800	103.4800	103.5800	103.5800	0.097	0.0000	0.0000	0
2018/08/06	IS05	19/09/2023			Interest Rate Swap	99.0100	99.0100	99.1200	99.1200	0.111	0.0000	0.0000	0
2018/08/06	IS10	17/12/2025			Interest Rate Swap	95.9300	95.9300	96.0000	96.0000	0.073	0.0000	0.0000	0
2018/08/06	IS10	16/03/2026			Interest Rate Swap	92.9600	92.9600	93.0300	93.0300	0.075	0.0000	0.0000	0
2018/08/06	IS10	15/06/2026			Interest Rate Swap	91.7200	91.7200	91.7900	91.7900	0.076	0.0000	0.0000	0
2018/08/06	IS10	21/09/2026			Interest Rate Swap	93.8800	93.8800	93.9600	93.9600	0.085	0.0000	0.0000	0
2018/08/06	IS10	21/12/2026			Interest Rate Swap	97.6600	97.6600	97.7400	97.7400	0.082	0.0000	0.0000	0
2018/08/06	IS10	15/03/2027			Interest Rate Swap	96.2300	96.2300	96.3100	96.3100	0.083	0.0000	0.0000	0
2018/08/06	IS10	21/06/2027			Interest Rate Swap	98.3000	98.3000	98.3800	98.3800	0.081	0.0000	0.0000	0
2018/08/06	IS10	20/09/2027			Interest Rate Swap	103.7200	103.7200	103.8000	103.8000	0.077	0.0000	0.0000	0
2018/08/06	IS10	20/12/2027			Interest Rate Swap	104.0700	104.0700	104.1400	104.1400	0.067	0.0000	0.0000	0
2018/08/06	IS10	22/03/2028			Interest Rate Swap	97.6300	97.6300	97.7000	97.7000	0.072	0.0000	0.0000	0
2018/08/06	IS10	20/06/2028			Interest Rate Swap	104.7600	104.7600	104.8300	104.8300	0.067	0.0000	0.0000	0
2018/08/06	IS10	19/09/2028			Interest Rate Swap	98.3700	98.3700	98.4400	98.4400	0.071	0.0000	0.0000	0
2018/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

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2018/08/06	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/06	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/06	R023	02/08/2018			Bond Future	8.1800	101.7495	8.1800	101.7495	0.000	0.0000	0.0000	0
2018/08/06	R023	01/11/2018	10.58	Call	Bond Future	7,962.4300	7.9624	7,816.7400	7.8167	(1.830)	0	0	0
2018/08/06	R023	01/11/2018	10.57	Put	Bond Future	0.4200	0.0004	0.4200	0.0004	0.000	0	0	0
2018/08/06	R023	01/11/2018			Bond Future	8.2113	99.7683	8.2525	99.6226	0.502	0.0000	0.0000	41,128
2018/08/06	R023	01/11/2018	10.59	Call	Bond Future	7,994.3100	7.9943	7,848.6200	7.8486	(1.822)	0	0	0
2018/08/06	R023	01/11/2018	10.59	Put	Bond Future	0.3800	0.0004	0.3800	0.0004	0.000	0	0	0
2018/08/06	R023	01/11/2018	10.58	Put	Bond Future	0.4000	0.0004	0.4000	0.0004	0.000	0	0	0
2018/08/06	R023	01/11/2018	10.57	Call	Bond Future	7,930.5400	7.9305	7,784.8500	7.7849	(1.837)	0	0	0
2018/08/06	R023	07/02/2019	10.59	Call	Bond Future	7,351.6500	7.3516	7,204.1700	7.2042	(2.006)	0	0	0
2018/08/06	R023	07/02/2019			Bond Future	8.2913	101.6980	8.3359	101.5490	0.539	0.0000	0.0000	0
2018/08/06	R023	07/02/2019	10.57	Call	Bond Future	7,292.2400	7.2922	7,144.8400	7.1448	(2.021)	0	0	0
2018/08/06	R023	07/02/2019	10.57	Put	Bond Future	29.2500	0.0292	30.9200	0.0309	5.709	0	0	0
2018/08/06	R023	07/02/2019	10.59	Put	Bond Future	27.8900	0.0279	29.4800	0.0295	5.701	0	0	0
2018/08/06	R023	07/02/2019	10.58	Call	Bond Future	7,321.9400	7.3219	7,174.5000	7.1745	(2.014)	0	0	0
2018/08/06	R023	07/02/2019	10.58	Put	Bond Future	28.5600	0.0286	30.1900	0.0302	5.707	0	0	0
2018/08/06	R023	02/05/2019	8.45	Call	Bond Future	1,627.4500	1.6275	1,537.4600	1.5375	(5.530)	0	0	0
2018/08/06	R023	02/05/2019	8.44	Put	Bond Future	1,344.8600	1.3449	1,409.5900	1.4096	4.813	0	0	0
2018/08/06	R023	02/05/2019			Bond Future	8.3570	99.4650	8.4056	99.3108	0.582	0.0000	0.0000	0
2018/08/06	R023	02/05/2019	8.46	Call	Bond Future	1,647.1500	1.6472	1,556.6200	1.5566	(5.496)	0	0	0
2018/08/06	R023	02/05/2019	8.46	Put	Bond Future	1,320.9100	1.3209	1,384.5700	1.3846	4.819	0	0	0
2018/08/06	R023	02/05/2019	8.45	Put	Bond Future	1,332.8300	1.3328	1,397.0300	1.3970	4.817	0	0	0
2018/08/06	R023	02/05/2019	8.44	Call	Bond Future	1,607.8600	1.6079	1,518.4000	1.5184	(5.564)	0	0	0
2018/08/06	R035	02/08/2018			Bond Future	9.4400	99.1605	9.4400	99.1605	0.000	0.0000	0.0000	0
2018/08/06	R035	01/11/2018	8.93	Call	Bond Future	658.6700	0.6587	552.1000	0.5521	(16.180)	0	0	0
2018/08/06	R035	01/11/2018	8.92	Put	Bond Future	5,279.0000	5.2790	5,569.6500	5.5697	5.506	0	0	0
2018/08/06	R035	01/11/2018			Bond Future	9.4860	96.5974	9.5361	96.2024	0.528	0.0000	0.0000	68,063
2018/08/06	R035	01/11/2018	8.94	Call	Bond Future	678.5100	0.6785	569.7100	0.5697	(16.035)	0	0	0
2018/08/06	R035	01/11/2018	8.94	Put	Bond Future	5,148.5700	5.1486	5,434.7800	5.4348	5.559	0	0	0
2018/08/06	R035	01/11/2018	8.93	Put	Bond Future	5,213.4700	5.2135	5,501.9100	5.5019	5.533	0	0	0
2018/08/06	R035	01/11/2018	8.92	Call	Bond Future	639.3600	0.6394	535.0000	0.5350	(16.323)	0	0	0
2018/08/06	R035	07/02/2019	8.98	Call	Bond Future	1,477.3300	1.4773	1,337.9900	1.3380	(9.432)	0	0	0
2018/08/06	R035	07/02/2019			Bond Future	9.5609	98.4659	9.6129	98.0627	0.543	0.0000	0.0000	298
2018/08/06	R035	07/02/2019	8.96	Call	Bond Future	1,425.0300	1.4250	1,288.9700	1.2890	(9.548)	0	0	0
2018/08/06	R035	07/02/2019	8.96	Put	Bond Future	6,280.2800	6.2803	6,547.4800	6.5475	4.255	0	0	0
2018/08/06	R035	07/02/2019	8.98	Put	Bond Future	6,165.1300	6.1651	6,429.0500	6.4290	4.281	0	0	0
2018/08/06	R035	07/02/2019	8.97	Call	Bond Future	1,451.0400	1.4510	1,313.3400	1.3133	(9.490)	0	0	0
2018/08/06	R035	07/02/2019	8.97	Put	Bond Future	6,222.5100	6.2225	6,488.0700	6.4881	4.268	0	0	0
2018/08/06	R035	02/05/2019	9.74	Put	Bond Future	3,757.9400	3.7579	3,921.1900	3.9212	4.344	0	0	0
2018/08/06	R035	02/05/2019			Bond Future	9.6220	95.6088	9.6758	95.1963	0.560	0.0000	0.0000	0
2018/08/06	R035	02/05/2019	9.74	Call	Bond Future	4,658.6400	4.6586	4,409.4000	4.4094	(5.350)	0	0	0

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2018/08/06	R035	02/05/2019	9.75	Call	Bond Future	4,700.4600	4.7005	4,450.0300	4.4500	(5.328)	0	0	0
2018/08/06	R035	02/05/2019	9.75	Put	Bond Future	3,724.0400	3.7240	3,886.1000	3.8861	4.352	0	0	0
2018/08/06	R035	02/05/2019	9.73	Call	Bond Future	4,616.6600	4.6167	4,368.6000	4.3686	(5.373)	0	0	0
2018/08/06	R035	02/05/2019	9.73	Put	Bond Future	3,791.7700	3.7918	3,956.2000	3.9562	4.336	0	0	0
2018/08/06	R186	02/08/2018			Bond Future	8.7250	111.7182	8.7250	111.7182	0.000	0.0000	0.0000	0
2018/08/06	R186	01/11/2018	8.54	Put	Bond Future	2,356.8100	2.3568	2,505.9000	2.5059	6.326	0	0	0
2018/08/06	R186	01/11/2018	8.90	Call	Bond Future	2,168.8500	2.1688	1,980.2900	1.9803	(8.694)	0	0	0
2018/08/06	R186	01/11/2018	9.14	Call	Bond Future	3,137.0900	3.1371	2,916.7400	2.9167	(7.024)	0	0	0
2018/08/06	R186	01/11/2018	7.96	Put	Bond Future	5,140.6900	5.1407	5,380.9900	5.3810	4.674	0	0	0
2018/08/06	R186	01/11/2018			Bond Future	8.7498	113.9645	8.7953	113.6874	0.520	0.0000	0.0000	63,168
2018/08/06	R186	01/11/2018	8.53	Call	Bond Future	1,043.3200	1.0433	917.1300	0.9171	(12.095)	0	0	0
2018/08/06	R186	01/11/2018	8.53	Put	Bond Future	2,394.7600	2.3948	2,545.6200	2.5456	6.300	0	0	0
2018/08/06	R186	01/11/2018	8.46	Put	Bond Future	2,668.4700	2.6685	2,831.8700	2.8319	6.123	0	0	0
2018/08/06	R186	01/11/2018	8.46	Call	Bond Future	882.0200	0.8820	768.3700	0.7684	(12.885)	0	0	5,000
2018/08/06	R186	01/11/2018	8.54	Call	Bond Future	1,067.3300	1.0673	939.3700	0.9394	(11.989)	0	0	0
2018/08/06	R186	01/11/2018	8.90	Put	Bond Future	1,257.3600	1.2574	1,345.8500	1.3459	7.038	0	0	2,500
2018/08/06	R186	01/11/2018	9.14	Put	Bond Future	789.8600	0.7899	846.5600	0.8466	7.178	0	0	5,000
2018/08/06	R186	01/11/2018	7.96	Call	Bond Future	181.7300	0.1817	144.9800	0.1450	(20.222)	0	0	5,000
2018/08/06	R186	01/11/2018	8.52	Call	Bond Future	1,019.4400	1.0194	895.0300	0.8950	(12.204)	0	0	0
2018/08/06	R186	01/11/2018	8.52	Put	Bond Future	2,432.8900	2.4329	2,585.5300	2.5855	6.274	0	0	0
2018/08/06	R186	07/02/2019	8.20	Call	Bond Future	914.5600	0.9146	826.4300	0.8264	(9.636)	0	0	0
2018/08/06	R186	07/02/2019	8.21	Put	Bond Future	4,642.3500	4.6424	4,836.0800	4.8361	4.173	0	0	0
2018/08/06	R186	07/02/2019			Bond Future	8.8233	110.8638	8.8712	110.5807	0.543	0.0000	0.0000	719
2018/08/06	R186	07/02/2019	8.20	Put	Bond Future	4,686.1800	4.6862	4,881.0900	4.8811	4.159	0	0	0
2018/08/06	R186	07/02/2019	8.21	Call	Bond Future	932.5600	0.9326	843.2500	0.8433	(9.577)	0	0	0
2018/08/06	R186	07/02/2019	8.22	Call	Bond Future	951.0500	0.9511	860.5600	0.8606	(9.515)	0	0	0
2018/08/06	R186	07/02/2019	8.22	Put	Bond Future	4,599.0500	4.5990	4,791.6000	4.7916	4.187	0	0	0
2018/08/06	R186	02/05/2019	9.01	Put	Bond Future	2,585.7700	2.5858	2,702.6700	2.7027	4.521	0	0	0
2018/08/06	R186	02/05/2019	9.02	Call	Bond Future	3,309.7400	3.3097	3,135.0000	3.1350	(5.280)	0	0	0
2018/08/06	R186	02/05/2019			Bond Future	8.8898	112.7108	8.9403	112.4200	0.569	0.0000	0.0000	0
2018/08/06	R186	02/05/2019	9.03	Call	Bond Future	3,344.1800	3.3442	3,168.5400	3.1685	(5.252)	0	0	0
2018/08/06	R186	02/05/2019	9.03	Put	Bond Future	2,540.2800	2.5403	2,655.3800	2.6554	4.531	0	0	0
2018/08/06	R186	02/05/2019	9.01	Call	Bond Future	3,275.4600	3.2755	3,101.6200	3.1016	(5.307)	0	0	0
2018/08/06	R186	02/05/2019	9.02	Put	Bond Future	2,562.9300	2.5629	2,678.9300	2.6789	4.526	0	0	0
2018/08/06	R197	02/08/2018			Bond Future	297.4517	297.4517	297.4517	297.4517	0.000	0.0000	0.0000	0
2018/08/06	R197	01/11/2018			Bond Future	303.6419	303.6419	303.4641	303.4641	(0.059)	0.0000	0.0000	2,350
2018/08/06	R197	07/02/2019			Bond Future	302.2178	302.2178	302.0351	302.0351	(0.060)	0.0000	0.0000	0
2018/08/06	R197	02/05/2019			Bond Future	307.3075	307.3075	307.1138	307.1138	(0.063)	0.0000	0.0000	0
2018/08/06	R202	02/08/2018			Bond Future	232.9468	232.9468	232.9468	232.9468	0.000	0.0000	0.0000	0
2018/08/06	R202	01/11/2018			Bond Future	237.6999	237.6999	237.6747	237.6747	(0.011)	0.0000	0.0000	10,129
2018/08/06	R202	07/02/2019			Bond Future	238.4350	238.4350	238.4082	238.4082	(0.011)	0.0000	0.0000	0
2018/08/06	R202	02/05/2019			Bond Future	242.4509	242.4509	242.4173	242.4173	(0.014)	0.0000	0.0000	0
2018/08/06	R204	02/08/2018			Bond Future	6.5500	101.5223	6.5500	101.5223	0.000	0.0000	0.0000	0

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2018/08/06	R207	02/08/2018			Bond Future	7.5200	100.0844	7.5200	100.0844	0.000	0.0000	0.0000	0
2018/08/06	R207	01/11/2018	6.76	Put	Bond Future	870.8900	0.8709	934.3500	0.9344	7.287	0	0	0
2018/08/06	R207	01/11/2018			Bond Future	7.5277	101.9195	7.5868	101.8534	0.786	0.0000	0.0000	19,140
2018/08/06	R207	01/11/2018	6.75	Call	Bond Future	7.0900	0.0071	4.5000	0.0045	(36.530)	0	0	0
2018/08/06	R207	01/11/2018	6.75	Put	Bond Future	882.0400	0.8820	945.5600	0.9456	7.201	0	0	0
2018/08/06	R207	01/11/2018	6.76	Call	Bond Future	7.2600	0.0073	4.6100	0.0046	(36.501)	0	0	0
2018/08/06	R207	01/11/2018	6.74	Call	Bond Future	6.9200	0.0069	4.4000	0.0044	(36.416)	0	0	0
2018/08/06	R207	01/11/2018	6.74	Put	Bond Future	893.1900	0.8932	956.7800	0.9568	7.119	0	0	0
2018/08/06	R207	07/02/2019	6.52	Call	Bond Future	7.7800	0.0078	5.3300	0.0053	(31.491)	0	0	0
2018/08/06	R207	07/02/2019	6.51	Put	Bond Future	967.3900	0.9674	1,032.9500	1.0330	6.777	0	0	0
2018/08/06	R207	07/02/2019			Bond Future	7.5998	100.2459	7.6776	100.1779	1.023	0.0000	0.0000	0
2018/08/06	R207	07/02/2019	6.53	Call	Bond Future	7.9900	0.0080	5.4800	0.0055	(31.414)	0	0	0
2018/08/06	R207	07/02/2019	6.53	Put	Bond Future	950.0100	0.9500	1,015.4600	1.0155	6.889	0	0	0
2018/08/06	R207	07/02/2019	6.52	Put	Bond Future	958.6700	0.9587	1,024.1800	1.0242	6.833	0	0	0
2018/08/06	R207	07/02/2019	6.51	Call	Bond Future	7.6300	0.0076	5.2300	0.0052	(31.455)	0	0	0
2018/08/06	R207	02/05/2019	7.63	Call	Bond Future	192.8100	0.1928	160.5700	0.1606	(16.721)	0	0	0
2018/08/06	R207	02/05/2019			Bond Future	7.7209	101.9160	7.8296	101.8442	1.408	0.0000	0.0000	0
2018/08/06	R207	02/05/2019	7.61	Call	Bond Future	185.7900	0.1858	154.2700	0.1543	(16.965)	0	0	0
2018/08/06	R207	02/05/2019	7.61	Put	Bond Future	259.0700	0.2591	299.3200	0.2993	15.536	0	0	0
2018/08/06	R207	02/05/2019	7.63	Put	Bond Future	252.8600	0.2529	292.3900	0.2924	15.633	0	0	0
2018/08/06	R207	02/05/2019	7.62	Call	Bond Future	189.1100	0.1891	157.2400	0.1572	(16.853)	0	0	0
2018/08/06	R207	02/05/2019	7.62	Put	Bond Future	255.7700	0.2558	295.6700	0.2957	15.600	0	0	0
2018/08/06	R208	02/08/2018			Bond Future	7.8150	99.8623	7.8150	99.8623	0.000	0.0000	0.0000	0
2018/08/06	R208	01/11/2018	7.11	Put	Bond Future	1,596.7700	1.5968	1,692.2300	1.6922	5.978	0	0	0
2018/08/06	R208	01/11/2018			Bond Future	7.8451	98.3232	7.8935	98.2208	0.617	0.0000	0.0000	28,717
2018/08/06	R208	01/11/2018	7.11	Call	Bond Future	24.4600	0.0245	17.5200	0.0175	(28.373)	0	0	0
2018/08/06	R208	01/11/2018	7.12	Call	Bond Future	25.3100	0.0253	18.1500	0.0182	(28.289)	0	0	0
2018/08/06	R208	01/11/2018	7.10	Put	Bond Future	1,617.6200	1.6176	1,713.2700	1.7133	5.913	0	0	0
2018/08/06	R208	01/11/2018	7.12	Put	Bond Future	1,576.0200	1.5760	1,671.2600	1.6713	6.043	0	0	0
2018/08/06	R208	01/11/2018	7.10	Call	Bond Future	23.7000	0.0237	16.9500	0.0170	(28.481)	0	0	0
2018/08/06	R208	07/02/2019	7.07	Call	Bond Future	55.4100	0.0554	44.6100	0.0446	(19.491)	0	0	0
2018/08/06	R208	07/02/2019	7.08	Put	Bond Future	1,683.0400	1.6830	1,776.8400	1.7768	5.573	0	0	0
2018/08/06	R208	07/02/2019	7.06	Put	Bond Future	1,717.5800	1.7176	1,812.0400	1.8120	5.500	0	0	0
2018/08/06	R208	07/02/2019			Bond Future	7.9275	100.2249	7.9828	100.1199	0.698	0.0000	0.0000	0
2018/08/06	R208	07/02/2019	7.07	Put	Bond Future	1,700.3400	1.7003	1,794.4600	1.7945	5.535	0	0	0
2018/08/06	R208	07/02/2019	7.08	Call	Bond Future	57.4900	0.0575	46.3700	0.0464	(19.342)	0	0	0
2018/08/06	R208	07/02/2019	7.06	Call	Bond Future	53.2600	0.0533	42.8000	0.0428	(19.640)	0	0	0
2018/08/06	R208	02/05/2019	8.03	Put	Bond Future	710.2300	0.7102	760.8600	0.7609	7.129	0	0	0
2018/08/06	R208	02/05/2019	8.02	Call	Bond Future	736.4000	0.7364	678.1800	0.6782	(7.906)	0	0	0
2018/08/06	R208	02/05/2019			Bond Future	8.0084	98.4950	8.0725	98.3857	0.800	0.0000	0.0000	0
2018/08/06	R208	02/05/2019	8.03	Call	Bond Future	747.0100	0.7470	688.3600	0.6884	(7.851)	0	0	0
2018/08/06	R208	02/05/2019	8.02	Put	Bond Future	716.6800	0.7167	767.7400	0.7677	7.125	0	0	0
2018/08/06	R208	02/05/2019	8.04	Call	Bond Future	757.6700	0.7577	698.6100	0.6986	(7.795)	0	0	0
2018/08/06	R208	02/05/2019	8.04	Put	Bond Future	703.8400	0.7038	754.0600	0.7541	7.135	0	0	0
2018/08/06	R209	02/08/2018			Bond Future	9.4200	75.1662	9.4200	75.1662	0.000	0.0000	0.0000	0
2018/08/06	R209	01/11/2018	1,016.00	Call	Bond Future	72,610.1800	72.6102	72,240.6500	72.2406	(0.509)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	R209	01/11/2018	9.34	Put	Bond Future	2,419.9300	2.4199	2,596.2200	2.5962	7.285	0	0	0
2018/08/06	R209	01/11/2018	9.97	Call	Bond Future	4,180.1200	4.1801	3,878.1900	3.8782	(7.223)	0	0	0
2018/08/06	R209	01/11/2018	9.64	Call	Bond Future	2,702.2000	2.7022	2,449.3900	2.4494	(9.356)	0	0	2,000
2018/08/06	R209	01/11/2018	9.98	Put	Bond Future	844.3200	0.8443	910.7300	0.9107	7.866	0	0	2,000
2018/08/06	R209	01/11/2018	10.00	Call	Bond Future	4,324.7500	4.3248	4,019.3000	4.0193	(7.063)	0	0	0
2018/08/06	R209	01/11/2018	9.47	Call	Bond Future	2,049.6800	2.0497	1,829.3400	1.8293	(10.750)	0	0	0
2018/08/06	R209	01/11/2018	8.98	Call	Bond Future	720.6800	0.7207	605.3200	0.6053	(16.007)	0	0	0
2018/08/06	R209	01/11/2018	9.82	Call	Bond Future	3,479.3500	3.4794	3,197.3400	3.1973	(8.105)	0	0	0
2018/08/06	R209	01/11/2018			Bond Future	9.4583	73.4981	9.5135	73.1285	0.584	0.0000	0.0000	126,870
2018/08/06	R209	01/11/2018	1,016.01	Call	Bond Future	72,610.1800	72.6102	72,240.6500	72.2406	(0.509)	0	0	0
2018/08/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	R209	01/11/2018	8.89	Put	Bond Future	4,527.1900	4.5272	4,800.0800	4.8001	6.028	0	0	0
2018/08/06	R209	01/11/2018	8.89	Call	Bond Future	558.7500	0.5588	462.1100	0.4621	(17.296)	0	0	2,000
2018/08/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/06	R209	01/11/2018	1,015.99	Call	Bond Future	72,610.1700	72.6102	72,240.6400	72.2406	(0.509)	0	0	0
2018/08/06	R209	01/11/2018	9.34	Call	Bond Future	1,618.9800	1.6190	1,425.7400	1.4257	(11.936)	0	0	0
2018/08/06	R209	01/11/2018	9.97	Put	Bond Future	858.9500	0.8589	926.5500	0.9266	7.870	0	0	0
2018/08/06	R209	01/11/2018	9.64	Put	Bond Future	1,496.5400	1.4965	1,613.2600	1.6133	7.799	0	0	0
2018/08/06	R209	01/11/2018	9.98	Call	Bond Future	4,228.1500	4.2281	3,925.0300	3.9250	(7.169)	0	0	0
2018/08/06	R209	01/11/2018	10.00	Put	Bond Future	815.8700	0.8159	879.9500	0.8800	7.854	0	0	5,850
2018/08/06	R209	01/11/2018	9.47	Put	Bond Future	1,971.0900	1.9711	2,120.2800	2.1203	7.569	0	0	760
2018/08/06	R209	01/11/2018	8.98	Put	Bond Future	4,039.9700	4.0400	4,294.1400	4.2941	6.291	0	0	0
2018/08/06	R209	01/11/2018	9.49	Call	Bond Future	2,120.7200	2.1207	1,896.3700	1.8964	(10.579)	0	0	0
2018/08/06	R209	01/11/2018	9.82	Put	Bond Future	1,108.1500	1.1081	1,195.6700	1.1957	7.898	0	0	760
2018/08/06	R209	01/11/2018	9.94	Call	Bond Future	4,036.8600	4.0369	3,738.5900	3.7386	(7.389)	0	0	0
2018/08/06	R209	01/11/2018	9.94	Put	Bond Future	904.1600	0.9042	975.4200	0.9754	7.881	0	0	0
2018/08/06	R209	01/11/2018	10.57	Call	Bond Future	7,190.1300	7.1901	6,840.0500	6.8400	(4.869)	0	0	0
2018/08/06	R209	01/11/2018	10.57	Put	Bond Future	253.7300	0.2537	273.1800	0.2732	7.666	0	0	0
2018/08/06	R209	01/11/2018	9.49	Put	Bond Future	1,908.1800	1.9082	2,053.3600	2.0534	7.608	0	0	0
2018/08/06	R209	01/11/2018	9.84	Call	Bond Future	3,570.3900	3.5704	3,285.4900	3.2855	(7.980)	0	0	0
2018/08/06	R209	01/11/2018	9.84	Put	Bond Future	1,071.4200	1.0714	1,156.0500	1.1561	7.899	0	0	0
2018/08/06	R209	01/11/2018	8.99	Put	Bond Future	3,988.0400	3.9880	4,240.0800	4.2401	6.320	0	0	0
2018/08/06	R209	01/11/2018	8.99	Call	Bond Future	740.3900	0.7404	622.9000	0.6229	(15.869)	0	0	760
2018/08/06	R209	07/02/2019	8.97	Put	Bond Future	5,161.3500	5.1613	5,404.2600	5.4043	4.706	0	0	0
2018/08/06	R209	07/02/2019			Bond Future	9.5228	74.9196	9.5799	74.5425	0.599	0.0000	0.0000	340
2018/08/06	R209	07/02/2019	8.96	Call	Bond Future	1,330.5600	1.3306	1,197.8300	1.1978	(9.975)	0	0	0
2018/08/06	R209	07/02/2019	8.96	Put	Bond Future	5,209.6000	5.2096	5,454.0200	5.4540	4.692	0	0	0
2018/08/06	R209	07/02/2019	8.97	Call	Bond Future	1,353.8300	1.3538	1,219.5900	1.2196	(9.916)	0	0	0
2018/08/06	R209	07/02/2019	8.95	Call	Bond Future	1,307.3200	1.3073	1,176.1200	1.1761	(10.036)	0	0	0
2018/08/06	R209	07/02/2019	8.95	Put	Bond Future	5,257.9800	5.2580	5,503.9300	5.5039	4.678	0	0	0
2018/08/06	R209	02/05/2019	9.70	Put	Bond Future	3,236.9500	3.2369	3,390.0300	3.3900	4.729	0	0	0
2018/08/06	R209	02/05/2019			Bond Future	9.5785	73.0199	9.6375	72.6345	0.615	0.0000	0.0000	0
2018/08/06	R209	02/05/2019	9.69	Call	Bond Future	3,992.5800	3.9926	3,761.3900	3.7614	(5.790)	0	0	0
2018/08/06	R209	02/05/2019	9.69	Put	Bond Future	3,266.2400	3.2662	3,420.4100	3.4204	4.720	0	0	0
2018/08/06	R209	02/05/2019	9.70	Call	Bond Future	4,027.9300	4.0279	3,795.6500	3.7956	(5.767)	0	0	0
2018/08/06	R209	02/05/2019	9.68	Call	Bond Future	3,957.1200	3.9571	3,727.0200	3.7270	(5.815)	0	0	0
2018/08/06	R209	02/05/2019	9.68	Put	Bond Future	3,295.5100	3.2955	3,450.7700	3.4508	4.711	0	0	0

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2018/08/06	R210	02/08/2018			Bond Future	185.1673		185.1673	185.1673	185.1673	0.000	0.0000	0.0000	0
2018/08/06	R210	01/11/2018			Bond Future	186.3189		186.3189	186.2195	186.2195	(0.053)	0.0000	0.0000	2,149
2018/08/06	R210	07/02/2019			Bond Future	189.9555		189.9555	189.8532	189.8532	(0.054)	0.0000	0.0000	0
2018/08/06	R210	02/05/2019			Bond Future	190.5999		190.5999	190.4911	190.4911	(0.057)	0.0000	0.0000	0
2018/08/06	R212	02/08/2018			Bond Future	153.3813		153.3813	153.3813	153.3813	0.000	0.0000	0.0000	0
2018/08/06	R212	01/11/2018			Bond Future	156.3951		156.3951	156.3750	156.3750	(0.013)	0.0000	0.0000	3,476
2018/08/06	R212	07/02/2019			Bond Future	157.2926		157.2926	157.2714	157.2714	(0.014)	0.0000	0.0000	0
2018/08/06	R212	02/05/2019			Bond Future	159.9417		159.9417	159.9160	159.9160	(0.016)	0.0000	0.0000	0
2018/08/06	R213	02/08/2018			Bond Future	9.2200		86.7142	9.2200	86.7142	0.000	0.0000	0.0000	0
2018/08/06	R213	01/11/2018	8.65	Call	Bond Future	410.4900		0.4105	348.4400	0.3484	(15.116)	0	0	0
2018/08/06	R213	01/11/2018	8.64	Put	Bond Future	4,543.9500		4.5439	4,739.0700	4.7391	4.294	0	0	0
2018/08/06	R213	01/11/2018			Bond Future	9.2644		84.8479	9.3043	84.5922	0.430	0.0000	0.0000	32,893
2018/08/06	R213	01/11/2018	8.66	Call	Bond Future	424.1900		0.4242	360.6900	0.3607	(14.970)	0	0	0
2018/08/06	R213	01/11/2018	8.66	Put	Bond Future	4,433.9700		4.4340	4,626.1900	4.6262	4.335	0	0	0
2018/08/06	R213	01/11/2018	8.65	Put	Bond Future	4,488.7700		4.4888	4,682.4400	4.6824	4.315	0	0	0
2018/08/06	R213	01/11/2018	8.64	Call	Bond Future	397.1000		0.3971	336.5000	0.3365	(15.261)	0	0	0
2018/08/06	R213	07/02/2019	8.68	Call	Bond Future	1,038.7100		1.0387	952.8700	0.9529	(8.264)	0	0	0
2018/08/06	R213	07/02/2019			Bond Future	9.3377		86.4891	9.3792	86.2279	0.444	0.0000	0.0000	112
2018/08/06	R213	07/02/2019	8.68	Put	Bond Future	5,335.0100		5.3350	5,510.3300	5.5103	3.286	0	0	0
2018/08/06	R213	07/02/2019	8.69	Call	Bond Future	1,058.6000		1.0586	971.6800	0.9717	(8.211)	0	0	0
2018/08/06	R213	07/02/2019	8.70	Put	Bond Future	5,239.8500		5.2399	5,413.0100	5.4130	3.305	0	0	0
2018/08/06	R213	07/02/2019	8.69	Put	Bond Future	5,287.3800		5.2874	5,461.6200	5.4616	3.295	0	0	0
2018/08/06	R213	07/02/2019	8.70	Call	Bond Future	1,078.5200		1.0785	990.5200	0.9905	(8.159)	0	0	0
2018/08/06	R213	02/05/2019	9.49	Call	Bond Future	3,658.3300		3.6583	3,495.0500	3.4950	(4.463)	0	0	0
2018/08/06	R213	02/05/2019	9.48	Put	Bond Future	3,113.2400		3.1132	3,218.4400	3.2184	3.379	0	0	0
2018/08/06	R213	02/05/2019			Bond Future	9.3975		84.3827	9.4407	84.1150	0.459	0.0000	0.0000	0
2018/08/06	R213	02/05/2019	9.50	Call	Bond Future	3,692.2600		3.6923	3,528.2000	3.5282	(4.443)	0	0	0
2018/08/06	R213	02/05/2019	9.50	Put	Bond Future	3,057.9400		3.0579	3,161.5700	3.1616	3.389	0	0	0
2018/08/06	R213	02/05/2019	9.49	Put	Bond Future	3,085.6300		3.0856	3,190.0400	3.1900	3.384	0	0	0
2018/08/06	R213	02/05/2019	9.48	Call	Bond Future	3,624.2500		3.6243	3,461.7600	3.4618	(4.483)	0	0	0
2018/08/06	R214	02/08/2018			Bond Future	9.5700		74.6295	9.5700	74.6295	0.000	0.0000	0.0000	0
2018/08/06	R214	01/11/2018	8.99	Put	Bond Future	5,087.8500		5.0879	5,415.1200	5.4151	6.432	0	0	0
2018/08/06	R214	01/11/2018	8.98	Call	Bond Future	468.1000		0.4681	376.1600	0.3762	(19.641)	0	0	0
2018/08/06	R214	01/11/2018			Bond Future	9.6144		72.7771	9.6747	72.3557	0.628	0.0000	0.0000	30,769
2018/08/06	R214	01/11/2018	8.99	Call	Bond Future	483.6300		0.4836	389.4800	0.3895	(19.467)	0	0	0
2018/08/06	R214	01/11/2018	8.98	Put	Bond Future	5,149.8300		5.1498	5,479.3100	5.4793	6.398	0	0	0
2018/08/06	R214	01/11/2018	9.00	Call	Bond Future	499.6100		0.4996	403.2100	0.4032	(19.295)	0	0	0
2018/08/06	R214	01/11/2018	9.00	Put	Bond Future	5,026.4300		5.0264	5,351.4500	5.3514	6.466	0	0	0
2018/08/06	R214	07/02/2019	9.05	Put	Bond Future	5,907.2100		5.9072	6,195.7800	6.1958	4.885	0	0	0
2018/08/06	R214	07/02/2019			Bond Future	9.6813		74.1847	9.7436	73.7548	0.644	0.0000	0.0000	0
2018/08/06	R214	07/02/2019	9.04	Call	Bond Future	1,285.1300		1.2851	1,145.4200	1.1454	(10.871)	0	0	0
2018/08/06	R214	07/02/2019	9.04	Put	Bond Future	5,961.1900		5.9612	6,251.4200	6.2514	4.869	0	0	0
2018/08/06	R214	07/02/2019	9.05	Call	Bond Future	1,307.7500		1.3078	1,166.3800	1.1664	(10.810)	0	0	0
2018/08/06	R214	07/02/2019	9.03	Call	Bond Future	1,262.9200		1.2629	1,124.8600	1.1249	(10.932)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/06	R214	07/02/2019	9.03	Put	Bond Future	6,015.7000	6.0157	6,307.5800	6.3076	4.852	0	0	0
2018/08/06	R214	02/05/2019	9.87	Call	Bond Future	4,362.7800	4.3628	4,097.5800	4.0976	(6.079)	0	0	0
2018/08/06	R214	02/05/2019	9.85	Call	Bond Future	4,286.5500	4.2865	4,023.7800	4.0238	(6.130)	0	0	0
2018/08/06	R214	02/05/2019			Bond Future	9.7355	72.1267	9.7998	71.6877	0.660	0.0000	0.0000	0
2018/08/06	R214	02/05/2019	9.85	Put	Bond Future	3,507.5400	3.5075	3,683.7800	3.6838	5.025	0	0	0
2018/08/06	R214	02/05/2019	9.87	Put	Bond Future	3,449.0400	3.4490	3,622.8500	3.6229	5.039	0	0	0
2018/08/06	R214	02/05/2019	9.86	Call	Bond Future	4,324.6100	4.3246	4,060.6200	4.0606	(6.104)	0	0	0
2018/08/06	R214	02/05/2019	9.86	Put	Bond Future	3,478.1800	3.4782	3,653.2000	3.6532	5.032	0	0	0
2018/08/06	R248	02/08/2018			Bond Future	9.6150	95.3564	9.6150	95.3564	0.000	0.0000	0.0000	0
2018/08/06	R248	01/11/2018	9.03	Call	Bond Future	586.2500	0.5863	470.1600	0.4702	(19.802)	0	0	0
2018/08/06	R248	01/11/2018			Bond Future	9.6604	92.7642	9.7208	92.2264	0.625	0.0000	0.0000	96,842
2018/08/06	R248	01/11/2018	9.01	Call	Bond Future	548.7700	0.5488	438.2000	0.4382	(20.149)	0	0	0
2018/08/06	R248	01/11/2018	9.01	Put	Bond Future	6,713.8600	6.7139	7,141.0700	7.1411	6.363	0	0	0
2018/08/06	R248	01/11/2018	9.03	Put	Bond Future	6,551.1300	6.5511	6,972.8200	6.9728	6.437	0	0	0
2018/08/06	R248	01/11/2018	9.02	Call	Bond Future	567.2400	0.5672	453.9300	0.4539	(19.976)	0	0	0
2018/08/06	R248	01/11/2018	9.02	Put	Bond Future	6,632.1400	6.6321	7,056.6100	7.0566	6.400	0	0	0
2018/08/06	R248	07/02/2019	9.06	Put	Bond Future	7,787.6500	7.7876	8,165.8500	8.1659	4.856	0	0	0
2018/08/06	R248	07/02/2019			Bond Future	9.7286	94.5585	9.7910	94.0098	0.642	0.0000	0.0000	0
2018/08/06	R248	07/02/2019	9.06	Call	Bond Future	1,526.3900	1.5264	1,355.9200	1.3559	(11.168)	0	0	0
2018/08/06	R248	07/02/2019	9.05	Put	Bond Future	7,859.4800	7.8595	8,239.7900	8.2398	4.839	0	0	0
2018/08/06	R248	07/02/2019	9.07	Call	Bond Future	1,554.1600	1.5542	1,381.5700	1.3816	(11.105)	0	0	0
2018/08/06	R248	07/02/2019	9.07	Put	Bond Future	7,716.3000	7.7163	8,092.3800	8.0924	4.874	0	0	0
2018/08/06	R248	07/02/2019	9.05	Call	Bond Future	1,498.9300	1.4989	1,330.5700	1.3306	(11.232)	0	0	0
2018/08/06	R248	02/05/2019	9.90	Put	Bond Future	4,322.3800	4.3224	4,547.8900	4.5479	5.217	0	0	0
2018/08/06	R248	02/05/2019			Bond Future	9.7838	91.6996	9.8483	91.1394	0.658	0.0000	0.0000	0
2018/08/06	R248	02/05/2019	9.90	Call	Bond Future	5,328.3500	5.3284	4,993.6200	4.9936	(6.282)	0	0	0
2018/08/06	R248	02/05/2019	9.91	Call	Bond Future	5,375.3300	5.3753	5,039.0200	5.0390	(6.257)	0	0	0
2018/08/06	R248	02/05/2019	9.89	Put	Bond Future	4,361.3900	4.3614	4,588.4900	4.5885	5.207	0	0	0
2018/08/06	R248	02/05/2019	9.91	Put	Bond Future	4,283.6800	4.2837	4,507.6100	4.5076	5.228	0	0	0
2018/08/06	R248	02/05/2019	9.89	Call	Bond Future	5,281.5300	5.2815	4,948.3900	4.9484	(6.308)	0	0	0

Total

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