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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2018 TO 03/09/2018

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
2018/09/03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	2025	01/11/2018			Bond Future	132.5068	132.5068	132.5075	132.5075	0.001	0.0000	0.0000	365
2018/09/03	2025	07/02/2019			Bond Future	133.6766	133.6766	133.6750	133.6750	(0.001)	0.0000	0.0000	0
2018/09/03	2025	02/05/2019			Bond Future	135.9213	135.9213	135.9197	135.9197	(0.001)	0.0000	0.0000	0
2018/09/03	2029	01/11/2018			Bond Future	99.9592	99.9592	99.9601	99.9601	0.001	0.0000	0.0000	1,600
2018/09/03	2029	07/02/2019			Bond Future	101.9085	101.9085	101.9077	101.9077	(0.001)	0.0000	0.0000	0
2018/09/03	2029	02/05/2019			Bond Future	102.5473	102.5473	102.5465	102.5465	(0.001)	0.0000	0.0000	0
2018/09/03	2030	01/11/2018	8.60	Call	Bond Future	107.6700	0.1077	77.1400	0.0771	(28.355)	0	0	0
2018/09/03	2030	01/11/2018	8.58	Put	Bond Future	5,582.7500	5.5827	5,876.2300	5.8762	5.257	0	0	0
2018/09/03	2030	01/11/2018			Bond Future	9.4039	92.4962	9.4543	92.1743	0.536	0.0000	0.0000	53,207
2018/09/03	2030	01/11/2018	8.60	Put	Bond Future	5,453.4600	5.4535	5,744.8300	5.7448	5.343	0	0	0
2018/09/03	2030	01/11/2018	8.58	Call	Bond Future	98.6100	0.0986	70.1900	0.0702	(28.821)	0	0	0
2018/09/03	2030	01/11/2018	8.59	Put	Bond Future	5,517.9900	5.5180	5,810.4200	5.8104	5.300	0	0	0
2018/09/03	2030	01/11/2018	8.59	Call	Bond Future	103.0600	0.1031	73.5900	0.0736	(28.595)	0	0	0
2018/09/03	2030	07/02/2019	8.62	Call	Bond Future	541.1700	0.5412	471.3200	0.4713	(12.907)	0	0	0
2018/09/03	2030	07/02/2019			Bond Future	9.4847	90.2719	9.5374	89.9421	0.556	0.0000	0.0000	167
2018/09/03	2030	07/02/2019	8.63	Call	Bond Future	554.5200	0.5545	483.4400	0.4834	(12.818)	0	0	0
2018/09/03	2030	07/02/2019	8.62	Put	Bond Future	6,187.2700	6.1873	6,447.1800	6.4472	4.201	0	0	0
2018/09/03	2030	07/02/2019	8.63	Put	Bond Future	6,132.6600	6.1327	6,391.3400	6.3913	4.218	0	0	0
2018/09/03	2030	07/02/2019	8.64	Call	Bond Future	567.9500	0.5680	495.6200	0.4956	(12.735)	0	0	0
2018/09/03	2030	07/02/2019	8.64	Put	Bond Future	6,078.1800	6.0782	6,335.6100	6.3356	4.235	0	0	0
2018/09/03	2030	07/02/2019	8.70	Put	Bond Future	5,757.5500	5.7575	6,007.3200	6.0073	4.338	0	0	0
2018/09/03	2030	07/02/2019	8.70	Call	Bond Future	653.3800	0.6534	573.3900	0.5734	(12.242)	0	0	920
2018/09/03	2030	07/02/2019	9.40	Put	Bond Future	2,799.6600	2.7997	2,950.9400	2.9509	5.404	0	0	0
2018/09/03	2030	07/02/2019	9.40	Call	Bond Future	2,266.9000	2.2669	2,088.4200	2.0884	(7.873)	0	0	920
2018/09/03	2030	02/05/2019	9.41	Call	Bond Future	2,615.5700	2.6156	2,442.9500	2.4429	(6.600)	0	0	0
2018/09/03	2030	02/05/2019			Bond Future	9.5596	91.7710	9.6142	91.4357	0.571	0.0000	0.0000	0
2018/09/03	2030	02/05/2019	9.39	Call	Bond Future	2,555.5900	2.5556	2,385.2600	2.3853	(6.665)	0	0	0
2018/09/03	2030	02/05/2019	9.39	Put	Bond Future	3,608.0600	3.6081	3,772.9500	3.7730	4.570	0	0	0
2018/09/03	2030	02/05/2019	9.41	Put	Bond Future	3,543.0700	3.5431	3,705.6700	3.7057	4.589	0	0	0
2018/09/03	2030	02/05/2019	9.40	Call	Bond Future	2,585.4900	2.5855	2,414.0100	2.4140	(6.632)	0	0	0
2018/09/03	2030	02/05/2019	9.40	Put	Bond Future	3,575.4500	3.5755	3,739.1900	3.7392	4.580	0	0	0
2018/09/03	2032	01/11/2018	8.77	Put	Bond Future	6,085.8400	6.0858	6,402.9000	6.4029	5.210	0	0	0
2018/09/03	2032	01/11/2018			Bond Future	9.5961	90.7913	9.6464	90.4440	0.524	0.0000	0.0000	39,801
2018/09/03	2032	01/11/2018	8.76	Call	Bond Future	100.0000	0.1000	70.8400	0.0708	(29.160)	0	0	0
2018/09/03	2032	01/11/2018	8.76	Put	Bond Future	6,156.9500	6.1570	6,475.1100	6.4751	5.167	0	0	0
2018/09/03	2032	01/11/2018	8.77	Call	Bond Future	104.6600	0.1047	74.4000	0.0744	(28.913)	0	0	0
2018/09/03	2032	01/11/2018	8.75	Call	Bond Future	95.5100	0.0955	67.4300	0.0674	(29.400)	0	0	0
2018/09/03	2032	01/11/2018	8.75	Put	Bond Future	6,228.3100	6.2283	6,547.5500	6.5475	5.126	0	0	0
2018/09/03	2032	07/02/2019	8.81	Call	Bond Future	590.3000	0.5903	514.7200	0.5147	(12.804)	0	0	0

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2018/09/03	2032	07/02/2019	8.80	Put	Bond Future	6,842.8500	6.8428	7,124.3000	7.1243	4.113	0	0	0
2018/09/03	2032	07/02/2019			Bond Future	9.6793	92.5434	9.7318	92.1877	0.542	0.0000	0.0000	456
2018/09/03	2032	07/02/2019	8.82	Call	Bond Future	604.8900	0.6049	527.9600	0.5280	(12.718)	0	0	0
2018/09/03	2032	07/02/2019	8.82	Put	Bond Future	6,722.5500	6.7225	7,001.3100	7.0013	4.147	0	0	0
2018/09/03	2032	07/02/2019	8.81	Put	Bond Future	6,782.5400	6.7825	7,062.6500	7.0626	4.130	0	0	0
2018/09/03	2032	07/02/2019	8.80	Call	Bond Future	575.9500	0.5759	501.7100	0.5017	(12.890)	0	0	0
2018/09/03	2032	02/05/2019	9.61	Call	Bond Future	2,907.9600	2.9080	2,719.4600	2.7195	(6.482)	0	0	0
2018/09/03	2032	02/05/2019	9.62	Put	Bond Future	3,830.4200	3.8304	4,002.3200	4.0023	4.488	0	0	0
2018/09/03	2032	02/05/2019			Bond Future	9.7522	89.9253	9.8063	89.5637	0.556	0.0000	0.0000	0
2018/09/03	2032	02/05/2019	9.61	Put	Bond Future	3,866.2300	3.8662	4,039.3400	4.0393	4.477	0	0	0
2018/09/03	2032	02/05/2019	9.62	Call	Bond Future	2,940.0400	2.9400	2,750.3300	2.7503	(6.453)	0	0	0
2018/09/03	2032	02/05/2019	9.63	Call	Bond Future	2,972.5900	2.9726	2,781.6800	2.7817	(6.422)	0	0	0
2018/09/03	2032	02/05/2019	9.63	Put	Bond Future	3,795.1600	3.7952	3,965.8600	3.9659	4.498	0	0	0
2018/09/03	2033	01/11/2018			Bond Future	102.1895	102.1895	102.1275	102.1275	(0.061)	0.0000	0.0000	5,770
2018/09/03	2033	07/02/2019			Bond Future	104.1825	104.1825	104.1174	104.1174	(0.062)	0.0000	0.0000	0
2018/09/03	2033	02/05/2019			Bond Future	104.7873	104.7873	104.7213	104.7213	(0.063)	0.0000	0.0000	0
2018/09/03	2037	01/11/2018	9.03	Call	Bond Future	175.0000	0.1750	128.4300	0.1284	(26.611)	0	0	0
2018/09/03	2037	01/11/2018			Bond Future	9.7771	91.4678	9.8274	91.0801	0.515	0.0000	0.0000	51,781
2018/09/03	2037	01/11/2018	9.01	Call	Bond Future	158.9900	0.1590	115.8200	0.1158	(27.153)	0	0	0
2018/09/03	2037	01/11/2018	9.01	Put	Bond Future	6,406.0000	6.4060	6,750.5700	6.7506	5.379	0	0	0
2018/09/03	2037	01/11/2018	9.03	Put	Bond Future	6,250.8100	6.2508	6,591.9800	6.5920	5.458	0	0	0
2018/09/03	2037	01/11/2018	9.02	Call	Bond Future	166.8500	0.1668	121.9900	0.1220	(26.886)	0	0	0
2018/09/03	2037	01/11/2018	9.02	Put	Bond Future	6,328.2000	6.3282	6,671.0800	6.6711	5.418	0	0	0
2018/09/03	2037	07/02/2019	9.06	Put	Bond Future	7,154.4700	7.1545	7,456.1000	7.4561	4.216	0	0	0
2018/09/03	2037	07/02/2019	9.05	Call	Bond Future	756.3800	0.7564	662.8200	0.6628	(12.369)	0	0	0
2018/09/03	2037	07/02/2019			Bond Future	9.8543	88.9730	9.9066	88.5762	0.530	0.0000	0.0000	650
2018/09/03	2037	07/02/2019	9.06	Call	Bond Future	774.5700	0.7746	679.4100	0.6794	(12.286)	0	0	0
2018/09/03	2037	07/02/2019	9.05	Put	Bond Future	7,220.9900	7.2210	7,524.2200	7.5242	4.199	0	0	0
2018/09/03	2037	07/02/2019	9.07	Call	Bond Future	792.8700	0.7929	696.1100	0.6961	(12.204)	0	0	0
2018/09/03	2037	07/02/2019	9.07	Put	Bond Future	7,088.1800	7.0882	7,388.2100	7.3882	4.233	0	0	0
2018/09/03	2037	02/05/2019	9.81	Put	Bond Future	4,227.7300	4.2277	4,416.2000	4.4162	4.458	0	0	0
2018/09/03	2037	02/05/2019			Bond Future	9.9246	90.4505	9.9784	90.0471	0.542	0.0000	0.0000	0
2018/09/03	2037	02/05/2019	9.80	Call	Bond Future	3,323.2600	3.3233	3,109.6800	3.1097	(6.427)	0	0	0
2018/09/03	2037	02/05/2019	9.80	Put	Bond Future	4,267.4500	4.2675	4,457.2700	4.4573	4.448	0	0	0
2018/09/03	2037	02/05/2019	9.81	Call	Bond Future	3,359.9100	3.3599	3,144.9800	3.1450	(6.397)	0	0	0
2018/09/03	2037	02/05/2019	9.79	Call	Bond Future	3,286.8100	3.2868	3,074.5800	3.0746	(6.457)	0	0	0
2018/09/03	2037	02/05/2019	9.79	Put	Bond Future	4,307.4700	4.3075	4,498.6400	4.4986	4.438	0	0	0
2018/09/03	2038	01/11/2018			Bond Future	123.1139	123.1139	123.1150	123.1150	0.001	0.0000	0.0000	9,705
2018/09/03	2038	07/02/2019			Bond Future	123.9237	123.9237	123.9227	123.9227	(0.001)	0.0000	0.0000	0
2018/09/03	2038	02/05/2019			Bond Future	126.0045	126.0045	126.0036	126.0036	(0.001)	0.0000	0.0000	0
2018/09/03	2040	01/11/2018	9.09	Put	Bond Future	6,851.0500	6.8511	7,182.3600	7.1824	4.836	0	0	0
2018/09/03	2040	01/11/2018	9.80	Call	Bond Future	1,804.6000	1.8046	1,583.4500	1.5834	(12.255)	0	0	3,540
2018/09/03	2040	01/11/2018			Bond Future	9.8519	94.8451	9.8971	94.4713	0.459	0.0000	0.0000	25,392
2018/09/03	2040	01/11/2018	9.08	Call	Bond Future	157.4700	0.1575	116.4200	0.1164	(26.068)	0	0	0

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2018/09/03	2040	01/11/2018	9.08	Put	Bond Future	6,936.8200	6.9368	7,269.5900	7.2696	4.797	0	0	0
2018/09/03	2040	01/11/2018	9.20	Put	Bond Future	5,935.1900	5.9352	6,247.9900	6.2480	5.270	0	0	0
2018/09/03	2040	01/11/2018	9.20	Call	Bond Future	260.7700	0.2608	199.7500	0.1998	(23.400)	0	0	3,540
2018/09/03	2040	01/11/2018	9.80	Put	Bond Future	2,236.6100	2.2366	2,389.2800	2.3893	6.826	0	0	0
2018/09/03	2040	01/11/2018	9.09	Call	Bond Future	164.5200	0.1645	122.0100	0.1220	(25.839)	0	0	0
2018/09/03	2040	01/11/2018	9.10	Put	Bond Future	6,765.7200	6.7657	7,095.5200	7.0955	4.875	0	0	0
2018/09/03	2040	01/11/2018	9.07	Call	Bond Future	150.6100	0.1506	111.0100	0.1110	(26.293)	0	0	0
2018/09/03	2040	01/11/2018	9.10	Put	Bond Future	7,022.9300	7.0229	7,357.1500	7.3572	4.759	0	0	0
2018/09/03	2040	01/11/2018	9.10	Call	Bond Future	171.8800	0.1719	127.8600	0.1279	(25.611)	0	0	2,950
2018/09/03	2040	01/11/2018	8.50	Put	Bond Future	12,413.8300	12.4138	12,784.6100	12.7846	2.987	0	0	0
2018/09/03	2040	01/11/2018	8.50	Call	Bond Future	7.6100	0.0076	4.5700	0.0046	(39.947)	0	0	2,950
2018/09/03	2040	07/02/2019	9.11	Put	Bond Future	7,907.4100	7.9074	8,198.6900	8.1987	3.684	0	0	0
2018/09/03	2040	07/02/2019	9.13	Call	Bond Future	840.1100	0.8401	745.5800	0.7456	(11.252)	0	0	0
2018/09/03	2040	07/02/2019			Bond Future	9.9286	92.1650	9.9756	91.7823	0.473	0.0000	0.0000	100
2018/09/03	2040	07/02/2019	9.11	Call	Bond Future	801.1700	0.8012	709.7600	0.7098	(11.410)	0	0	0
2018/09/03	2040	07/02/2019	9.13	Put	Bond Future	7,762.4700	7.7625	8,050.6300	8.0506	3.712	0	0	0
2018/09/03	2040	07/02/2019	9.12	Put	Bond Future	7,834.8100	7.8348	8,124.5200	8.1245	3.698	0	0	0
2018/09/03	2040	07/02/2019	9.12	Call	Bond Future	820.5800	0.8206	727.6000	0.7276	(11.331)	0	0	0
2018/09/03	2040	02/05/2019	9.88	Put	Bond Future	4,578.6700	4.5787	4,757.4800	4.7575	3.905	0	0	0
2018/09/03	2040	02/05/2019	9.89	Call	Bond Future	3,655.0800	3.6551	3,443.5500	3.4436	(5.787)	0	0	0
2018/09/03	2040	02/05/2019			Bond Future	9.9983	93.6954	10.0466	93.3064	0.483	0.0000	0.0000	0
2018/09/03	2040	02/05/2019	9.90	Call	Bond Future	3,694.6600	3.6947	3,481.8500	3.4819	(5.760)	0	0	0
2018/09/03	2040	02/05/2019	9.90	Put	Bond Future	4,493.9100	4.4939	4,670.1500	4.6701	3.922	0	0	0
2018/09/03	2040	02/05/2019	9.88	Call	Bond Future	3,615.4000	3.6154	3,405.1600	3.4052	(5.815)	0	0	0
2018/09/03	2040	02/05/2019	9.89	Put	Bond Future	4,536.2800	4.5363	4,713.8000	4.7138	3.913	0	0	0
2018/09/03	2044	01/11/2018	9.12	Call	Bond Future	172.0300	0.1720	125.0600	0.1251	(27.303)	0	0	0
2018/09/03	2044	01/11/2018			Bond Future	9.8751	91.9110	9.9254	91.4888	0.509	0.0000	0.0000	38,599
2018/09/03	2044	01/11/2018	9.12	Put	Bond Future	6,937.3200	6.9373	7,312.5800	7.3126	5.409	0	0	0
2018/09/03	2044	01/11/2018	9.13	Call	Bond Future	179.7100	0.1797	131.0700	0.1311	(27.066)	0	0	0
2018/09/03	2044	01/11/2018	9.14	Put	Bond Future	6,762.9100	6.7629	7,134.7900	7.1348	5.499	0	0	0
2018/09/03	2044	01/11/2018	9.13	Put	Bond Future	6,849.9000	6.8499	7,223.4900	7.2235	5.454	0	0	0
2018/09/03	2044	01/11/2018	9.14	Call	Bond Future	187.6600	0.1877	137.3100	0.1373	(26.830)	0	0	0
2018/09/03	2044	07/02/2019	9.18	Put	Bond Future	7,719.6100	7.7196	8,041.8300	8.0418	4.174	0	0	0
2018/09/03	2044	07/02/2019			Bond Future	9.9490	89.2994	10.0012	88.8674	0.525	0.0000	0.0000	108
2018/09/03	2044	07/02/2019	9.17	Call	Bond Future	899.7700	0.8998	791.7800	0.7918	(12.002)	0	0	0
2018/09/03	2044	07/02/2019	9.17	Put	Bond Future	7,792.5300	7.7925	8,116.5400	8.1165	4.158	0	0	0
2018/09/03	2044	07/02/2019	9.18	Call	Bond Future	920.9100	0.9209	811.1300	0.8111	(11.921)	0	0	0
2018/09/03	2044	07/02/2019	9.16	Call	Bond Future	879.1200	0.8791	772.8900	0.7729	(12.084)	0	0	0
2018/09/03	2044	07/02/2019	9.16	Put	Bond Future	7,866.0900	7.8661	8,191.8600	8.1919	4.141	0	0	0
2018/09/03	2044	02/05/2019	9.90	Call	Bond Future	3,700.4900	3.7005	3,465.3400	3.4653	(6.355)	0	0	0
2018/09/03	2044	02/05/2019			Bond Future	10.0158	90.7824	10.0695	90.3432	0.536	0.0000	0.0000	0
2018/09/03	2044	02/05/2019	9.90	Put	Bond Future	4,660.3700	4.6604	4,864.4000	4.8644	4.378	0	0	0
2018/09/03	2044	02/05/2019	9.91	Call	Bond Future	3,740.7100	3.7407	3,504.1100	3.5041	(6.325)	0	0	0
2018/09/03	2044	02/05/2019	9.92	Put	Bond Future	4,574.0100	4.5740	4,775.1400	4.7751	4.397	0	0	0
2018/09/03	2044	02/05/2019	9.91	Put	Bond Future	4,617.0200	4.6170	4,819.6000	4.8196	4.388	0	0	0
2018/09/03	2044	02/05/2019	9.92	Call	Bond Future	3,781.1300	3.7811	3,543.0800	3.5431	(6.296)	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
2018/09/03	2046	01/11/2018			Bond Future	116.4428	116.4428	116.4439	116.4439	0.001	0.0000	0.0000	12,067
2018/09/03	2046	07/02/2019			Bond Future	118.7136	118.7136	118.7130	118.7130	(0.001)	0.0000	0.0000	0
2018/09/03	2046	02/05/2019			Bond Future	119.0216	119.0216	119.0209	119.0209	(0.001)	0.0000	0.0000	0
2018/09/03	2050	01/11/2018			Bond Future	122.0282	122.0282	122.0295	122.0295	0.001	0.0000	0.0000	9,987
2018/09/03	2050	07/02/2019			Bond Future	122.6363	122.6363	122.6358	122.6358	0.000	0.0000	0.0000	0
2018/09/03	2050	02/05/2019			Bond Future	124.6958	124.6958	124.6950	124.6950	(0.001)	0.0000	0.0000	0
2018/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	AL37	01/11/2018			Index Future	590.8390	590.8390	589.7070	589.7070	(0.192)	0.0000	0.0000	0
2018/09/03	AL37	07/02/2019			Index Future	602.2420	602.2420	601.0790	601.0790	(0.193)	0.0000	0.0000	0
2018/09/03	AL37	02/05/2019			Index Future	612.2480	612.2480	611.0670	611.0670	(0.193)	0.0000	0.0000	0
2018/09/03	AL7T	01/11/2018			Index Future	685.4620	685.4620	683.5350	683.5350	(0.281)	0.0000	0.0000	0
2018/09/03	AL7T	07/02/2019			Index Future	698.6910	698.6910	696.7160	696.7160	(0.283)	0.0000	0.0000	0
2018/09/03	AL7T	02/05/2019			Index Future	710.2990	710.2990	708.2930	708.2930	(0.282)	0.0000	0.0000	0
2018/09/03	ALBI	01/11/2018			Index Future	621.8330	621.8330	619.7060	619.7060	(0.342)	0.0000	0.0000	863
2018/09/03	ALBI	07/02/2019			Index Future	633.8340	633.8340	631.6560	631.6560	(0.344)	0.0000	0.0000	57
2018/09/03	ALBI	02/05/2019			Index Future	644.3640	644.3640	642.1520	642.1520	(0.343)	0.0000	0.0000	0
2018/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C048	28/02/2048			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
2018/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/03	ES33	01/11/2018			Bond Future	11.0301	75.5461	11.0800	75.2557	0.453	0.0000	0.0000	9,466

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
2018/09/03	ES33	07/02/2019			Bond Future	11.1638	77.0041	11.2160	76.7068	0.467	0.0000	0.0000	0
2018/09/03	ES33	02/05/2019			Bond Future	11.2781	74.4938	11.3321	74.1915	0.478	0.0000	0.0000	0
2018/09/03	ES42	01/11/2018			Bond Future	11.2279	77.8490	11.2779	77.5185	0.445	0.0000	0.0000	7,957
2018/09/03	ES42	07/02/2019			Bond Future	11.3528	79.3512	11.4050	79.0129	0.459	0.0000	0.0000	0
2018/09/03	ES42	02/05/2019			Bond Future	11.4649	76.4091	11.5188	76.0652	0.470	0.0000	0.0000	0
2018/09/03	GOVI	01/11/2018	653.50	Put	GOVI	367,460.0000	36.7460	390,070.0000	39.0070	6.153	0	0	0
2018/09/03	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	01/11/2018			GOVI	616.7540	616.7540	614.4930	614.4930	(0.367)	0.0000	0.0000	463
2018/09/03	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	01/11/2018	653.49	Put	GOVI	367,360.0000	36.7360	389,970.0000	38.9970	6.155	0	0	0
2018/09/03	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	01/11/2018	653.51	Put	GOVI	367,560.0000	36.7560	390,170.0000	39.0170	6.151	0	0	0
2018/09/03	GOVI	07/02/2019	666.53	Put	GOVI	378,730.0000	37.8730	401,870.0000	40.1870	6.110	0	0	0
2018/09/03	GOVI	07/02/2019			GOVI	628.6570	628.6570	626.3430	626.3430	(0.368)	0.0000	0.0000	0
2018/09/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	07/02/2019	666.52	Put	GOVI	378,630.0000	37.8630	401,770.0000	40.1770	6.112	0	0	0
2018/09/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	07/02/2019	666.51	Put	GOVI	378,530.0000	37.8530	401,670.0000	40.1670	6.113	0	0	0
2018/09/03	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	02/05/2019	647.88	Put	GOVI	87,780.0000	8.7780	111,290.0000	11.1290	26.783	0	0	0
2018/09/03	GOVI	02/05/2019	647.86	Put	GOVI	87,580.0000	8.7580	111,090.0000	11.1090	26.844	0	0	0
2018/09/03	GOVI	02/05/2019			GOVI	639.1020	639.1020	636.7510	636.7510	(0.368)	0.0000	0.0000	0
2018/09/03	GOVI	02/05/2019	647.87	Put	GOVI	87,680.0000	8.7680	111,190.0000	11.1190	26.813	0	0	0
2018/09/03	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/03	IGOV	01/11/2018			Index Future	253.1250	253.1250	253.1200	253.1200	(0.002)	0.0000	0.0000	746
2018/09/03	IGOV	07/02/2019			Index Future	258.0610	258.0610	258.0530	258.0530	(0.003)	0.0000	0.0000	0
2018/09/03	IGOV	02/05/2019			Index Future	262.3950	262.3950	262.3870	262.3870	(0.003)	0.0000	0.0000	0
2018/09/03	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/03	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/03	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/09/03	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/03	IS01	19/09/2019			Interest Rate Swap	100.1400	100.1400	100.1400	100.1400	0.000	0.0000	0.0000	0
2018/09/03	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/03	IS02	21/12/2018			Interest Rate Swap	98.9300	98.9300	98.9200	98.9200	(0.010)	0.0000	0.0000	0
2018/09/03	IS02	15/03/2019			Interest Rate Swap	99.3800	99.3800	99.3800	99.3800	0.000	0.0000	0.0000	0
2018/09/03	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/09/03	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/03	IS02	20/12/2019			Interest Rate Swap	103.2200	103.2200	103.2200	103.2200	0.000	0.0000	0.0000	0
2018/09/03	IS02	23/03/2020			Interest Rate Swap	99.3900	99.3900	99.4000	99.4000	0.010	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
2018/09/03	IS02	22/06/2020			Interest Rate Swap	103.1000	103.1000	103.1100	103.1100	0.010	0.0000	0.0000	0
2018/09/03	IS02	21/09/2020			Interest Rate Swap	100.2400	100.2400	100.2600	100.2600	0.020	0.0000	0.0000	0
2018/09/03	IS05	17/12/2020			Interest Rate Swap	97.1900	97.1900	97.2100	97.2100	0.021	0.0000	0.0000	0
2018/09/03	IS05	16/03/2021			Interest Rate Swap	96.5100	96.5100	96.5400	96.5400	0.031	0.0000	0.0000	0
2018/09/03	IS05	15/06/2021			Interest Rate Swap	95.7900	95.7900	95.8300	95.8300	0.042	0.0000	0.0000	0
2018/09/03	IS05	21/09/2021			Interest Rate Swap	96.0700	96.0700	96.1200	96.1200	0.052	0.0000	0.0000	0
2018/09/03	IS05	21/12/2021			Interest Rate Swap	98.3400	98.3400	98.4000	98.4000	0.061	0.0000	0.0000	51
2018/09/03	IS05	15/03/2022			Interest Rate Swap	98.5400	98.5400	98.6100	98.6100	0.071	0.0000	0.0000	0
2018/09/03	IS05	21/06/2022			Interest Rate Swap	99.8100	99.8100	99.9000	99.9000	0.090	0.0000	0.0000	0
2018/09/03	IS05	20/09/2022			Interest Rate Swap	103.7800	103.7800	103.8800	103.8800	0.096	0.0000	0.0000	0
2018/09/03	IS05	20/12/2022			Interest Rate Swap	105.0800	105.0800	105.1900	105.1900	0.105	0.0000	0.0000	0
2018/09/03	IS05	22/03/2023			Interest Rate Swap	98.5700	98.5700	98.6900	98.6900	0.122	0.0000	0.0000	0
2018/09/03	IS05	20/06/2023			Interest Rate Swap	104.6200	104.6200	104.7400	104.7400	0.115	0.0000	0.0000	0
2018/09/03	IS05	19/09/2023			Interest Rate Swap	100.2100	100.2100	100.3400	100.3400	0.130	0.0000	0.0000	0
2018/09/03	IS10	17/12/2025			Interest Rate Swap	97.3900	97.3900	97.5500	97.5500	0.164	0.0000	0.0000	0
2018/09/03	IS10	16/03/2026			Interest Rate Swap	94.4700	94.4700	94.6400	94.6400	0.180	0.0000	0.0000	0
2018/09/03	IS10	15/06/2026			Interest Rate Swap	93.2700	93.2700	93.4500	93.4500	0.193	0.0000	0.0000	0
2018/09/03	IS10	21/09/2026			Interest Rate Swap	95.4500	95.4500	95.6400	95.6400	0.199	0.0000	0.0000	0
2018/09/03	IS10	21/12/2026			Interest Rate Swap	99.2100	99.2100	99.4100	99.4100	0.202	0.0000	0.0000	0
2018/09/03	IS10	15/03/2027			Interest Rate Swap	97.8200	97.8200	98.0200	98.0200	0.204	0.0000	0.0000	0
2018/09/03	IS10	21/06/2027			Interest Rate Swap	99.9000	99.9000	100.1000	100.1000	0.200	0.0000	0.0000	0
2018/09/03	IS10	20/09/2027			Interest Rate Swap	105.3000	105.3000	105.5100	105.5100	0.199	0.0000	0.0000	0
2018/09/03	IS10	20/12/2027			Interest Rate Swap	105.6700	105.6700	105.8800	105.8800	0.199	0.0000	0.0000	0
2018/09/03	IS10	22/03/2028			Interest Rate Swap	99.3100	99.3100	99.5300	99.5300	0.222	0.0000	0.0000	0
2018/09/03	IS10	20/06/2028			Interest Rate Swap	106.4000	106.4000	106.6200	106.6200	0.207	0.0000	0.0000	0
2018/09/03	IS10	19/09/2028			Interest Rate Swap	100.0800	100.0800	100.3200	100.3200	0.240	0.0000	0.0000	0
2018/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/03	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/03	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/03	R023	01/11/2018	10.58	Call	Bond Future	7,073.8500	7.0738	6,875.9200	6.8759	(2.798)	0	0	0
2018/09/03	R023	01/11/2018	10.57	Put	Bond Future	0.2600	0.0003	0.2600	0.0003	0.000	0	0	0
2018/09/03	R023	01/11/2018			Bond Future	8.4637	98.8799	8.5204	98.6819	0.669	0.0000	0.0000	38,272
2018/09/03	R023	01/11/2018	10.59	Call	Bond Future	7,105.7400	7.1057	6,907.8100	6.9078	(2.785)	0	0	0
2018/09/03	R023	01/11/2018	10.59	Put	Bond Future	0.2300	0.0002	0.2300	0.0002	0.000	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
2018/09/03	R023	01/11/2018	10.58	Put	Bond Future	0.2400	0.0002	0.2400	0.0002	0.000	0	0	0
2018/09/03	R023	01/11/2018	10.57	Call	Bond Future	7,041.9600	7.0420	6,844.0300	6.8440	(2.811)	0	0	0
2018/09/03	R023	07/02/2019	10.59	Call	Bond Future	6,460.9600	6.4610	6,261.7900	6.2618	(3.083)	0	0	0
2018/09/03	R023	07/02/2019			Bond Future	8.5652	100.7882	8.6269	100.5847	0.720	0.0000	0.0000	0
2018/09/03	R023	07/02/2019	10.57	Call	Bond Future	6,402.3800	6.4024	6,203.4000	6.2034	(3.108)	0	0	0
2018/09/03	R023	07/02/2019	10.57	Put	Bond Future	49.1900	0.0492	53.7400	0.0537	9.250	0	0	0
2018/09/03	R023	07/02/2019	10.59	Put	Bond Future	47.0000	0.0470	51.3600	0.0514	9.277	0	0	0
2018/09/03	R023	07/02/2019	10.58	Call	Bond Future	6,431.6600	6.4317	6,232.5900	6.2326	(3.095)	0	0	0
2018/09/03	R023	07/02/2019	10.58	Put	Bond Future	48.0800	0.0481	52.5400	0.0525	9.276	0	0	0
2018/09/03	R023	02/05/2019	8.45	Call	Bond Future	1,099.4400	1.0994	1,003.5600	1.0036	(8.721)	0	0	0
2018/09/03	R023	02/05/2019	8.44	Put	Bond Future	1,750.3300	1.7503	1,862.1200	1.8621	6.387	0	0	0
2018/09/03	R023	02/05/2019			Bond Future	8.6517	98.5350	8.7178	98.3282	0.763	0.0000	0.0000	0
2018/09/03	R023	02/05/2019	8.46	Call	Bond Future	1,115.6600	1.1157	1,018.9800	1.0190	(8.666)	0	0	0
2018/09/03	R023	02/05/2019	8.46	Put	Bond Future	1,719.4100	1.7194	1,829.6000	1.8296	6.409	0	0	0
2018/09/03	R023	02/05/2019	8.45	Put	Bond Future	1,734.8100	1.7348	1,845.8000	1.8458	6.398	0	0	0
2018/09/03	R023	02/05/2019	8.44	Call	Bond Future	1,083.3400	1.0833	988.2600	0.9883	(8.777)	0	0	0
2018/09/03	R035	01/11/2018	8.93	Call	Bond Future	138.2600	0.1383	99.6300	0.0996	(27.940)	0	0	0
2018/09/03	R035	01/11/2018	8.92	Put	Bond Future	6,605.4100	6.6054	6,953.4800	6.9535	5.269	0	0	0
2018/09/03	R035	01/11/2018			Bond Future	9.7211	94.7639	9.7714	94.3786	0.517	0.0000	0.0000	72,582
2018/09/03	R035	01/11/2018	8.94	Call	Bond Future	144.4500	0.1445	104.4300	0.1044	(27.705)	0	0	0
2018/09/03	R035	01/11/2018	8.94	Put	Bond Future	6,448.0500	6.4480	6,793.3500	6.7934	5.355	0	0	0
2018/09/03	R035	01/11/2018	8.93	Put	Bond Future	6,526.6000	6.5266	6,873.2900	6.8733	5.312	0	0	0
2018/09/03	R035	01/11/2018	8.92	Call	Bond Future	132.2300	0.1322	94.9800	0.0950	(28.171)	0	0	0
2018/09/03	R035	07/02/2019	8.98	Call	Bond Future	763.2800	0.7633	670.3800	0.6704	(12.171)	0	0	0
2018/09/03	R035	07/02/2019			Bond Future	9.8051	96.5928	9.8575	96.1984	0.534	0.0000	0.0000	298
2018/09/03	R035	07/02/2019	8.96	Call	Bond Future	728.1800	0.7282	638.3500	0.6384	(12.336)	0	0	0
2018/09/03	R035	07/02/2019	8.96	Put	Bond Future	7,456.5300	7.4565	7,761.1400	7.7611	4.085	0	0	0
2018/09/03	R035	07/02/2019	8.98	Put	Bond Future	7,324.1800	7.3242	7,625.7200	7.6257	4.117	0	0	0
2018/09/03	R035	07/02/2019	8.97	Call	Bond Future	745.6800	0.7457	654.3100	0.6543	(12.253)	0	0	0
2018/09/03	R035	07/02/2019	8.97	Put	Bond Future	7,390.2500	7.3902	7,693.3200	7.6933	4.101	0	0	0
2018/09/03	R035	02/05/2019	9.74	Put	Bond Future	4,242.0500	4.2420	4,432.7900	4.4328	4.496	0	0	0
2018/09/03	R035	02/05/2019			Bond Future	9.8742	93.6998	9.9281	93.2988	0.546	0.0000	0.0000	0
2018/09/03	R035	02/05/2019	9.74	Call	Bond Future	3,233.7800	3.2338	3,023.5600	3.0236	(6.501)	0	0	0
2018/09/03	R035	02/05/2019	9.75	Call	Bond Future	3,270.3800	3.2704	3,058.8000	3.0588	(6.470)	0	0	0
2018/09/03	R035	02/05/2019	9.75	Put	Bond Future	4,202.9300	4.2029	4,392.3100	4.3923	4.506	0	0	0
2018/09/03	R035	02/05/2019	9.73	Call	Bond Future	3,197.3900	3.1974	2,988.5200	2.9885	(6.533)	0	0	0
2018/09/03	R035	02/05/2019	9.73	Put	Bond Future	4,281.4700	4.2815	4,473.5600	4.4736	4.487	0	0	0
2018/09/03	R186	01/11/2018	8.54	Put	Bond Future	3,294.9900	3.2950	3,522.1600	3.5222	6.894	0	0	0
2018/09/03	R186	01/11/2018	8.90	Call	Bond Future	1,043.4300	1.0434	888.7700	0.8888	(14.822)	0	0	0
2018/09/03	R186	01/11/2018	9.14	Call	Bond Future	1,781.3500	1.7813	1,575.3800	1.5754	(11.563)	0	0	0
2018/09/03	R186	01/11/2018	7.96	Put	Bond Future	6,637.5500	6.6375	6,931.0500	6.9311	4.422	0	0	0
2018/09/03	R186	01/11/2018			Bond Future	9.0234	112.3120	9.0741	112.0092	0.562	0.0000	0.0000	65,766
2018/09/03	R186	01/11/2018	8.53	Call	Bond Future	340.4400	0.3404	266.8400	0.2668	(21.619)	0	0	0
2018/09/03	R186	01/11/2018	8.53	Put	Bond Future	3,344.4000	3.3444	3,573.5200	3.5735	6.851	0	0	0
2018/09/03	R186	01/11/2018	8.46	Put	Bond Future	3,700.5100	3.7005	3,942.6100	3.9426	6.542	0	0	0
2018/09/03	R186	01/11/2018	8.46	Call	Bond Future	261.5400	0.2615	200.9200	0.2009	(23.178)	0	0	5,000

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2018/09/03	R186	01/11/2018	8.54	Call	Bond Future	352.9900	0.3530	277.4400	0.2774	(21.403)	0	0	0
2018/09/03	R186	01/11/2018	8.90	Put	Bond Future	1,784.4600	1.7845	1,932.5200	1.9325	8.297	0	0	2,500
2018/09/03	R186	01/11/2018	9.14	Put	Bond Future	1,086.6400	1.0866	1,183.3900	1.1834	8.904	0	0	5,000
2018/09/03	R186	01/11/2018	7.96	Call	Bond Future	26.0700	0.0261	16.8500	0.0169	(35.366)	0	0	5,000
2018/09/03	R186	01/11/2018	8.52	Call	Bond Future	328.2200	0.3282	256.5500	0.2566	(21.836)	0	0	0
2018/09/03	R186	01/11/2018	8.52	Put	Bond Future	3,394.1900	3.3942	3,625.2400	3.6252	6.807	0	0	0
2018/09/03	R186	07/02/2019	8.20	Call	Bond Future	384.8600	0.3849	330.0400	0.3300	(14.244)	0	0	0
2018/09/03	R186	07/02/2019	8.50	Call	Bond Future	774.9000	0.7749	683.8800	0.6839	(11.746)	0	0	1,000
2018/09/03	R186	07/02/2019	9.10	Put	Bond Future	2,265.0100	2.2650	2,401.1200	2.4011	6.009	0	0	1,000
2018/09/03	R186	07/02/2019	8.21	Put	Bond Future	5,792.5800	5.7926	6,047.3800	6.0474	4.399	0	0	0
2018/09/03	R186	07/02/2019			Bond Future	9.1116	109.1746	9.1652	108.8640	0.589	0.0000	0.0000	719
2018/09/03	R186	07/02/2019	8.20	Put	Bond Future	5,845.6800	5.8457	6,101.4400	6.1014	4.375	0	0	0
2018/09/03	R186	07/02/2019	8.50	Put	Bond Future	4,399.5800	4.3996	4,619.1400	4.6191	4.990	0	0	0
2018/09/03	R186	07/02/2019	9.10	Call	Bond Future	2,197.8200	2.1978	2,023.3500	2.0234	(7.938)	0	0	0
2018/09/03	R186	07/02/2019	8.21	Call	Bond Future	393.5900	0.3936	337.8100	0.3378	(14.172)	0	0	0
2018/09/03	R186	07/02/2019	8.30	Put	Bond Future	5,332.6100	5.3326	5,577.6400	5.5776	4.595	0	0	0
2018/09/03	R186	07/02/2019	8.22	Call	Bond Future	402.4800	0.4025	345.7300	0.3457	(14.100)	0	0	0
2018/09/03	R186	07/02/2019	8.22	Put	Bond Future	5,739.6800	5.7397	5,993.5100	5.9935	4.422	0	0	0
2018/09/03	R186	07/02/2019	9.90	Call	Bond Future	5,255.9100	5.2559	4,998.7800	4.9988	(4.892)	0	0	0
2018/09/03	R186	07/02/2019	9.90	Put	Bond Future	807.3900	0.8074	860.8400	0.8608	6.620	0	0	1,000
2018/09/03	R186	07/02/2019	8.30	Call	Bond Future	488.1700	0.4882	422.6200	0.4226	(13.428)	0	0	210
2018/09/03	R186	02/05/2019	9.01	Put	Bond Future	3,191.7600	3.1918	3,352.5100	3.3525	5.036	0	0	0
2018/09/03	R186	02/05/2019	9.02	Call	Bond Future	2,186.1000	2.1861	2,030.0200	2.0300	(7.140)	0	0	0
2018/09/03	R186	02/05/2019			Bond Future	9.1920	110.9877	9.2480	110.6720	0.610	0.0000	0.0000	0
2018/09/03	R186	02/05/2019	9.03	Call	Bond Future	2,213.6100	2.2136	2,056.4000	2.0564	(7.102)	0	0	0
2018/09/03	R186	02/05/2019	9.03	Put	Bond Future	3,132.7400	3.1327	3,291.2200	3.2912	5.059	0	0	0
2018/09/03	R186	02/05/2019	9.01	Call	Bond Future	2,158.4200	2.1584	2,003.4800	2.0035	(7.178)	0	0	0
2018/09/03	R186	02/05/2019	9.02	Put	Bond Future	3,162.3200	3.1623	3,321.9300	3.3219	5.047	0	0	0
2018/09/03	R197	01/11/2018			Bond Future	301.1863	301.1863	301.2558	301.2558	0.023	0.0000	0.0000	2,353
2018/09/03	R197	07/02/2019			Bond Future	299.7092	299.7092	299.7752	299.7752	0.022	0.0000	0.0000	0
2018/09/03	R197	02/05/2019			Bond Future	304.7417	304.7417	304.8088	304.8088	0.022	0.0000	0.0000	0
2018/09/03	R202	01/11/2018			Bond Future	234.8873	234.8873	234.8895	234.8895	0.001	0.0000	0.0000	10,129
2018/09/03	R202	07/02/2019			Bond Future	235.5638	235.5638	235.5622	235.5622	(0.001)	0.0000	0.0000	0
2018/09/03	R202	02/05/2019			Bond Future	239.5194	239.5194	239.5178	239.5178	(0.001)	0.0000	0.0000	0
2018/09/03	R207	01/11/2018	6.76	Put	Bond Future	1,060.6400	1.0606	1,122.3400	1.1223	5.817	0	0	0
2018/09/03	R207	01/11/2018			Bond Future	7.7014	101.7256	7.7579	101.6626	0.734	0.0000	0.0000	19,671
2018/09/03	R207	01/11/2018	6.75	Call	Bond Future	2.9700	0.0030	1.7200	0.0017	(42.088)	0	0	0
2018/09/03	R207	01/11/2018	6.75	Put	Bond Future	1,071.8700	1.0719	1,133.6100	1.1336	5.760	0	0	0
2018/09/03	R207	01/11/2018	6.76	Call	Bond Future	3.0600	0.0031	1.7700	0.0018	(42.157)	0	0	0
2018/09/03	R207	01/11/2018	6.74	Call	Bond Future	2.7900	0.0028	1.6000	0.0016	(42.652)	0	0	0
2018/09/03	R207	01/11/2018	6.74	Put	Bond Future	1,083.0100	1.0830	1,144.8100	1.1448	5.706	0	0	0
2018/09/03	R207	07/02/2019	6.52	Call	Bond Future	2.4100	0.0024	1.5400	0.0015	(36.100)	0	0	0
2018/09/03	R207	07/02/2019	6.51	Put	Bond Future	1,164.1100	1.1641	1,229.2800	1.2293	5.598	0	0	0
2018/09/03	R207	07/02/2019			Bond Future	7.8313	100.0438	7.9071	99.9778	0.968	0.0000	0.0000	0
2018/09/03	R207	07/02/2019	6.53	Call	Bond Future	2.5300	0.0025	1.6200	0.0016	(35.968)	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
2018/09/03	R207	07/02/2019	6.53	Put	Bond Future	1,146.6100	1.1466	1,211.7000	1.2117	5.677	0	0	0
2018/09/03	R207	07/02/2019	6.52	Put	Bond Future	1,155.3600	1.1554	1,220.4900	1.2205	5.637	0	0	0
2018/09/03	R207	07/02/2019	6.51	Call	Bond Future	2.2900	0.0023	1.4600	0.0015	(36.245)	0	0	0
2018/09/03	R207	02/05/2019	7.63	Call	Bond Future	98.5800	0.0986	78.8300	0.0788	(20.034)	0	0	0
2018/09/03	R207	02/05/2019			Bond Future	8.0404	101.7054	8.1424	101.6383	1.268	0.0000	0.0000	0
2018/09/03	R207	02/05/2019	7.61	Call	Bond Future	93.2500	0.0932	74.2200	0.0742	(20.408)	0	0	0
2018/09/03	R207	02/05/2019	7.61	Put	Bond Future	377.1600	0.3772	425.2100	0.4252	12.740	0	0	0
2018/09/03	R207	02/05/2019	7.63	Put	Bond Future	369.2600	0.3693	416.5900	0.4166	12.818	0	0	0
2018/09/03	R207	02/05/2019	7.62	Call	Bond Future	96.0400	0.0960	76.6400	0.0766	(20.200)	0	0	0
2018/09/03	R207	02/05/2019	7.62	Put	Bond Future	373.3300	0.3733	421.0100	0.4210	12.772	0	0	0
2018/09/03	R208	01/11/2018	7.11	Put	Bond Future	1,879.7600	1.8798	1,999.0900	1.9991	6.348	0	0	0
2018/09/03	R208	01/11/2018			Bond Future	7.9863	98.0247	8.0447	97.9017	0.731	0.0000	0.0000	29,489
2018/09/03	R208	01/11/2018	7.11	Call	Bond Future	9.0300	0.0090	5.3600	0.0054	(40.642)	0	0	0
2018/09/03	R208	01/11/2018	7.12	Call	Bond Future	9.3100	0.0093	5.5300	0.0055	(40.602)	0	0	0
2018/09/03	R208	01/11/2018	7.10	Put	Bond Future	1,901.1100	1.9011	2,020.5300	2.0205	6.282	0	0	0
2018/09/03	R208	01/11/2018	7.12	Put	Bond Future	1,858.4400	1.8584	1,977.6600	1.9777	6.415	0	0	0
2018/09/03	R208	01/11/2018	7.10	Call	Bond Future	8.7700	0.0088	5.1900	0.0052	(40.821)	0	0	0
2018/09/03	R208	07/02/2019	7.07	Call	Bond Future	36.5000	0.0365	27.6200	0.0276	(24.329)	0	0	0
2018/09/03	R208	07/02/2019	7.08	Put	Bond Future	1,971.6800	1.9717	2,089.6700	2.0897	5.984	0	0	0
2018/09/03	R208	07/02/2019	7.06	Put	Bond Future	2,007.9600	2.0080	2,126.4700	2.1265	5.902	0	0	0
2018/09/03	R208	07/02/2019			Bond Future	8.0903	99.9165	8.1576	99.7894	0.832	0.0000	0.0000	0
2018/09/03	R208	07/02/2019	7.07	Put	Bond Future	1,989.8000	1.9898	2,108.0500	2.1081	5.943	0	0	0
2018/09/03	R208	07/02/2019	7.08	Call	Bond Future	37.7600	0.0378	28.6200	0.0286	(24.206)	0	0	0
2018/09/03	R208	07/02/2019	7.06	Call	Bond Future	35.2700	0.0353	26.6500	0.0267	(24.440)	0	0	0
2018/09/03	R208	02/05/2019	8.03	Put	Bond Future	875.2900	0.8753	944.8400	0.9448	7.946	0	0	0
2018/09/03	R208	02/05/2019	8.02	Call	Bond Future	584.8600	0.5849	525.6900	0.5257	(10.117)	0	0	0
2018/09/03	R208	02/05/2019			Bond Future	8.1955	98.1764	8.2716	98.0472	0.929	0.0000	0.0000	0
2018/09/03	R208	02/05/2019	8.03	Call	Bond Future	593.5100	0.5935	533.8300	0.5338	(10.055)	0	0	0
2018/09/03	R208	02/05/2019	8.02	Put	Bond Future	883.7000	0.8837	953.7600	0.9538	7.928	0	0	0
2018/09/03	R208	02/05/2019	8.04	Call	Bond Future	602.5400	0.6025	542.3500	0.5423	(9.989)	0	0	0
2018/09/03	R208	02/05/2019	8.04	Put	Bond Future	867.2700	0.8673	936.3100	0.9363	7.961	0	0	0
2018/09/03	R209	01/11/2018	1,016.00	Call	Bond Future	71,112.3700	71.1124	70,785.9200	70.7859	(0.459)	0	0	0
2018/09/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	R209	01/11/2018	9.34	Put	Bond Future	2,978.6200	2.9786	3,185.0600	3.1851	6.931	0	0	0
2018/09/03	R209	01/11/2018	9.97	Call	Bond Future	2,714.6900	2.7147	2,459.3600	2.4594	(9.405)	0	0	0
2018/09/03	R209	01/11/2018	9.98	Put	Bond Future	871.8000	0.8718	941.3400	0.9413	7.977	0	0	2,000
2018/09/03	R209	01/11/2018	8.98	Call	Bond Future	181.6100	0.1816	135.4300	0.1354	(25.428)	0	0	0
2018/09/03	R209	01/11/2018	10.00	Call	Bond Future	2,845.0700	2.8451	2,585.0800	2.5851	(9.138)	0	0	0
2018/09/03	R209	01/11/2018	9.64	Call	Bond Future	1,467.7800	1.4678	1,276.7600	1.2768	(13.014)	0	0	2,000
2018/09/03	R209	01/11/2018	9.47	Call	Bond Future	980.8300	0.9808	829.4800	0.8295	(15.431)	0	0	0
2018/09/03	R209	01/11/2018	9.82	Call	Bond Future	2,101.9700	2.1020	1,873.1300	1.8731	(10.887)	0	0	0
2018/09/03	R209	01/11/2018			Bond Future	9.6847	72.0002	9.7350	71.6738	0.519	0.0000	0.0000	127,808
2018/09/03	R209	01/11/2018	1,016.01	Call	Bond Future	71,112.3700	71.1124	70,785.9200	70.7859	(0.459)	0	0	0
2018/09/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	R209	01/11/2018	8.89	Put	Bond Future	5,591.5400	5.5915	5,883.6300	5.8836	5.224	0	0	0
2018/09/03	R209	01/11/2018	8.89	Call	Bond Future	125.2900	0.1253	90.9300	0.0909	(27.424)	0	0	2,000

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
2018/09/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/03	R209	01/11/2018	1,015.99	Call	Bond Future	71,112.3600	71.1124	70,785.9100	70.7859	(0.459)	0	0	0
2018/09/03	R209	01/11/2018	9.34	Call	Bond Future	679.8600	0.6799	559.8500	0.5598	(17.652)	0	0	0
2018/09/03	R209	01/11/2018	9.97	Put	Bond Future	891.3300	0.8913	962.4500	0.9625	7.979	0	0	0
2018/09/03	R209	01/11/2018	9.98	Call	Bond Future	2,757.8200	2.7578	2,500.9100	2.5009	(9.316)	0	0	0
2018/09/03	R209	01/11/2018	8.98	Put	Bond Future	4,998.7100	4.9987	5,278.9800	5.2790	5.607	0	0	0
2018/09/03	R209	01/11/2018	10.00	Put	Bond Future	834.0000	0.8340	900.4600	0.9005	7.969	0	0	5,850
2018/09/03	R209	01/11/2018	9.64	Put	Bond Future	1,759.9300	1.7599	1,895.3600	1.8954	7.695	0	0	0
2018/09/03	R209	01/11/2018	9.47	Put	Bond Future	2,400.0500	2.4000	2,575.1500	2.5751	7.296	0	0	760
2018/09/03	R209	01/11/2018	9.82	Put	Bond Future	1,228.5800	1.2286	1,326.1900	1.3262	7.945	0	0	760
2018/09/03	R209	01/11/2018	9.49	Call	Bond Future	1,033.2900	1.0333	877.1100	0.8771	(15.115)	0	0	0
2018/09/03	R209	01/11/2018	9.94	Call	Bond Future	2,586.7700	2.5868	2,336.3300	2.3363	(9.682)	0	0	0
2018/09/03	R209	01/11/2018	9.94	Put	Bond Future	951.8800	0.9519	1,027.8900	1.0279	7.985	0	0	0
2018/09/03	R209	01/11/2018	10.57	Call	Bond Future	5,667.3600	5.6674	5,355.1000	5.3551	(5.510)	0	0	0
2018/09/03	R209	01/11/2018	10.57	Put	Bond Future	228.7700	0.2288	242.9600	0.2430	6.203	0	0	0
2018/09/03	R209	01/11/2018	9.84	Call	Bond Future	2,179.7000	2.1797	1,947.0200	1.9470	(10.675)	0	0	0
2018/09/03	R209	01/11/2018	9.84	Put	Bond Future	1,178.5400	1.1785	1,272.3100	1.2723	7.956	0	0	0
2018/09/03	R209	01/11/2018	8.99	Put	Bond Future	4,934.4000	4.9344	5,213.2100	5.2132	5.650	0	0	0
2018/09/03	R209	01/11/2018	8.99	Call	Bond Future	188.9400	0.1889	141.3000	0.1413	(25.214)	0	0	760
2018/09/03	R209	01/11/2018	9.49	Put	Bond Future	2,318.5600	2.3186	2,488.8300	2.4888	7.344	0	0	0
2018/09/03	R209	07/02/2019	8.97	Put	Bond Future	6,053.0900	6.0531	6,302.5700	6.3026	4.122	0	0	0
2018/09/03	R209	07/02/2019	10.20	Put	Bond Future	1,584.5700	1.5846	1,672.3300	1.6723	5.538	0	0	4,000
2018/09/03	R209	07/02/2019			Bond Future	9.7570	73.3897	9.8092	73.0557	0.534	0.0000	0.0000	340
2018/09/03	R209	07/02/2019	8.96	Call	Bond Future	699.7000	0.6997	616.5100	0.6165	(11.889)	0	0	0
2018/09/03	R209	07/02/2019	8.96	Put	Bond Future	6,108.6400	6.1086	6,359.4600	6.3595	4.106	0	0	0
2018/09/03	R209	07/02/2019	8.97	Call	Bond Future	715.6700	0.7157	631.1400	0.6311	(11.811)	0	0	0
2018/09/03	R209	07/02/2019	10.20	Call	Bond Future	4,351.0000	4.3510	4,104.7500	4.1048	(5.660)	0	0	0
2018/09/03	R209	07/02/2019	8.95	Call	Bond Future	684.1000	0.6841	602.2300	0.6022	(11.968)	0	0	0
2018/09/03	R209	07/02/2019	8.95	Put	Bond Future	6,164.6600	6.1647	6,416.8000	6.4168	4.090	0	0	0
2018/09/03	R209	07/02/2019	9.54	Put	Bond Future	3,418.6400	3.4186	3,587.2500	3.5873	4.932	0	0	0
2018/09/03	R209	07/02/2019	9.54	Call	Bond Future	2,002.5300	2.0025	1,837.1300	1.8371	(8.260)	0	0	4,000
2018/09/03	R209	07/02/2019	9.04	Put	Bond Future	5,673.0400	5.6730	5,913.0100	5.9130	4.230	0	0	0
2018/09/03	R209	07/02/2019	9.04	Call	Bond Future	833.5500	0.8336	739.5100	0.7395	(11.282)	0	0	4,000
2018/09/03	R209	02/05/2019	9.70	Put	Bond Future	3,650.3000	3.6503	3,808.2200	3.8082	4.326	0	0	0
2018/09/03	R209	02/05/2019			Bond Future	9.8198	71.4609	9.8734	71.1212	0.546	0.0000	0.0000	0
2018/09/03	R209	02/05/2019	9.69	Call	Bond Future	2,851.3600	2.8514	2,670.7600	2.6708	(6.334)	0	0	0
2018/09/03	R209	02/05/2019	9.69	Put	Bond Future	3,684.0300	3.6840	3,843.0700	3.8431	4.317	0	0	0
2018/09/03	R209	02/05/2019	9.70	Call	Bond Future	2,882.2700	2.8823	2,700.5500	2.7006	(6.305)	0	0	0
2018/09/03	R209	02/05/2019	9.68	Call	Bond Future	2,820.3900	2.8204	2,640.9100	2.6409	(6.364)	0	0	0
2018/09/03	R209	02/05/2019	9.68	Put	Bond Future	3,717.7900	3.7178	3,877.9500	3.8780	4.308	0	0	0
2018/09/03	R210	01/11/2018			Bond Future	184.2060	184.2060	184.2077	184.2077	0.001	0.0000	0.0000	2,414
2018/09/03	R210	07/02/2019			Bond Future	187.7982	187.7982	187.7970	187.7970	(0.001)	0.0000	0.0000	0
2018/09/03	R210	02/05/2019			Bond Future	188.3970	188.3970	188.3957	188.3957	(0.001)	0.0000	0.0000	0
2018/09/03	R212	01/11/2018			Bond Future	155.5441	155.5441	155.5440	155.5440	0.000	0.0000	0.0000	3,476
2018/09/03	R212	07/02/2019			Bond Future	156.4223	156.4223	156.4196	156.4196	(0.002)	0.0000	0.0000	0
2018/09/03	R212	02/05/2019			Bond Future	159.0489	159.0489	159.0461	159.0461	(0.002)	0.0000	0.0000	0

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2018/09/03	R213	01/11/2018	8.65	Call	Bond Future	93.3800	0.0934	66.4900	0.0665	(28.796)	0	0	0
2018/09/03	R213	01/11/2018	8.64	Put	Bond Future	5,734.3000	5.7343	6,023.3000	6.0233	5.040	0	0	0
2018/09/03	R213	01/11/2018			Bond Future	9.5004	83.3498	9.5507	83.0349	0.530	0.0000	0.0000	32,893
2018/09/03	R213	01/11/2018	8.66	Call	Bond Future	97.6000	0.0976	69.7100	0.0697	(28.576)	0	0	0
2018/09/03	R213	01/11/2018	8.66	Put	Bond Future	5,605.5100	5.6055	5,892.5500	5.8925	5.121	0	0	0
2018/09/03	R213	01/11/2018	8.65	Put	Bond Future	5,669.7900	5.6698	5,957.8300	5.9578	5.080	0	0	0
2018/09/03	R213	01/11/2018	8.64	Call	Bond Future	89.3200	0.0893	63.3900	0.0634	(29.030)	0	0	0
2018/09/03	R213	07/02/2019	8.68	Call	Bond Future	479.7000	0.4797	416.1800	0.4162	(13.242)	0	0	0
2018/09/03	R213	07/02/2019			Bond Future	9.5832	84.9584	9.6357	84.6359	0.548	0.0000	0.0000	112
2018/09/03	R213	07/02/2019	8.68	Put	Bond Future	6,306.6800	6.3067	6,565.6400	6.5656	4.106	0	0	0
2018/09/03	R213	07/02/2019	8.69	Call	Bond Future	489.9000	0.4899	425.3600	0.4254	(13.174)	0	0	0
2018/09/03	R213	07/02/2019	8.70	Put	Bond Future	6,192.2900	6.1923	6,449.1900	6.4492	4.149	0	0	0
2018/09/03	R213	07/02/2019	8.69	Put	Bond Future	6,249.3600	6.2494	6,507.3000	6.5073	4.127	0	0	0
2018/09/03	R213	07/02/2019	8.70	Call	Bond Future	500.2800	0.5003	434.7000	0.4347	(13.109)	0	0	0
2018/09/03	R213	02/05/2019	9.49	Call	Bond Future	2,522.3300	2.5223	2,354.5100	2.3545	(6.653)	0	0	0
2018/09/03	R213	02/05/2019	9.48	Put	Bond Future	3,542.0100	3.5420	3,703.1400	3.7031	4.549	0	0	0
2018/09/03	R213	02/05/2019			Bond Future	9.6515	82.8224	9.7057	82.4945	0.561	0.0000	0.0000	0
2018/09/03	R213	02/05/2019	9.50	Call	Bond Future	2,552.4200	2.5524	2,383.4700	2.3835	(6.619)	0	0	0
2018/09/03	R213	02/05/2019	9.50	Put	Bond Future	3,478.4300	3.4784	3,637.3000	3.6373	4.567	0	0	0
2018/09/03	R213	02/05/2019	9.49	Put	Bond Future	3,509.9600	3.5100	3,669.9600	3.6700	4.558	0	0	0
2018/09/03	R213	02/05/2019	9.48	Call	Bond Future	2,492.6900	2.4927	2,326.0000	2.3260	(6.687)	0	0	0
2018/09/03	R214	01/11/2018	8.99	Put	Bond Future	6,173.2000	6.1732	6,481.5700	6.4816	4.995	0	0	0
2018/09/03	R214	01/11/2018	8.98	Call	Bond Future	107.2400	0.1072	76.8200	0.0768	(28.366)	0	0	0
2018/09/03	R214	01/11/2018			Bond Future	9.8254	71.3202	9.8757	70.9803	0.512	0.0000	0.0000	28,493
2018/09/03	R214	01/11/2018	8.99	Call	Bond Future	112.1200	0.1121	80.5800	0.0806	(28.131)	0	0	0
2018/09/03	R214	01/11/2018	8.98	Put	Bond Future	6,245.8300	6.2458	6,555.3200	6.5553	4.955	0	0	0
2018/09/03	R214	01/11/2018	9.00	Call	Bond Future	117.1700	0.1172	84.4900	0.0845	(27.891)	0	0	0
2018/09/03	R214	01/11/2018	9.00	Put	Bond Future	6,100.8500	6.1009	6,408.0800	6.4081	5.036	0	0	0
2018/09/03	R214	07/02/2019	9.05	Put	Bond Future	6,721.4600	6.7215	6,990.6500	6.9907	4.005	0	0	0
2018/09/03	R214	07/02/2019			Bond Future	9.8996	72.6967	9.9517	72.3489	0.526	0.0000	0.0000	0
2018/09/03	R214	07/02/2019	9.04	Call	Bond Future	618.8300	0.6188	541.5900	0.5416	(12.482)	0	0	0
2018/09/03	R214	07/02/2019	9.04	Put	Bond Future	6,782.9400	6.7829	7,053.4800	7.0535	3.989	0	0	0
2018/09/03	R214	07/02/2019	9.05	Call	Bond Future	633.9500	0.6340	555.3600	0.5554	(12.397)	0	0	0
2018/09/03	R214	07/02/2019	9.03	Call	Bond Future	603.9500	0.6040	528.0600	0.5281	(12.566)	0	0	0
2018/09/03	R214	07/02/2019	9.03	Put	Bond Future	6,844.7800	6.8448	7,116.6700	7.1167	3.972	0	0	0
2018/09/03	R214	02/05/2019	9.87	Call	Bond Future	3,111.8700	3.1119	2,918.7100	2.9187	(6.207)	0	0	0
2018/09/03	R214	02/05/2019	9.85	Call	Bond Future	3,046.6300	3.0466	2,855.7700	2.8558	(6.265)	0	0	0
2018/09/03	R214	02/05/2019			Bond Future	9.9602	70.6102	10.0137	70.2567	0.537	0.0000	0.0000	0
2018/09/03	R214	02/05/2019	9.85	Put	Bond Future	3,784.0900	3.7841	3,946.7600	3.9468	4.299	0	0	0
2018/09/03	R214	02/05/2019	9.87	Put	Bond Future	3,714.6000	3.7146	3,874.9700	3.8750	4.317	0	0	0
2018/09/03	R214	02/05/2019	9.86	Call	Bond Future	3,079.2800	3.0793	2,887.2700	2.8873	(6.236)	0	0	0
2018/09/03	R214	02/05/2019	9.86	Put	Bond Future	3,749.3200	3.7493	3,910.8400	3.9108	4.308	0	0	0
2018/09/03	R248	01/11/2018	9.03	Call	Bond Future	124.8300	0.1248	88.4000	0.0884	(29.184)	0	0	0
2018/09/03	R248	01/11/2018			Bond Future	9.8560	91.0422	9.9063	90.6086	0.510	0.0000	0.0000	97,299
2018/09/03	R248	01/11/2018	9.01	Call	Bond Future	113.5100	0.1135	79.8200	0.0798	(29.680)	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
2018/09/03	R248	01/11/2018	9.01	Put	Bond Future	8,000.5400	8.0005	8,400.4300	8.4004	4.998	0	0	0
2018/09/03	R248	01/11/2018	9.03	Put	Bond Future	7,811.6500	7.8116	8,208.8000	8.2088	5.084	0	0	0
2018/09/03	R248	01/11/2018	9.02	Call	Bond Future	119.0600	0.1191	84.0200	0.0840	(29.431)	0	0	0
2018/09/03	R248	01/11/2018	9.02	Put	Bond Future	7,905.9000	7.9059	8,304.4400	8.3044	5.041	0	0	0
2018/09/03	R248	07/02/2019	9.06	Put	Bond Future	8,742.6100	8.7426	9,093.2300	9.0932	4.010	0	0	0
2018/09/03	R248	07/02/2019			Bond Future	9.9311	92.7994	9.9833	92.3557	0.526	0.0000	0.0000	0
2018/09/03	R248	07/02/2019	9.06	Call	Bond Future	722.2500	0.7222	629.2100	0.6292	(12.882)	0	0	0
2018/09/03	R248	07/02/2019	9.05	Put	Bond Future	8,823.5100	8.8235	9,175.8600	9.1759	3.993	0	0	0
2018/09/03	R248	07/02/2019	9.07	Call	Bond Future	740.7900	0.7408	646.0200	0.6460	(12.793)	0	0	0
2018/09/03	R248	07/02/2019	9.07	Put	Bond Future	8,662.0300	8.6620	9,010.9200	9.0109	4.028	0	0	0
2018/09/03	R248	07/02/2019	9.05	Call	Bond Future	703.8600	0.7039	612.5500	0.6126	(12.973)	0	0	0
2018/09/03	R248	02/05/2019	9.90	Put	Bond Future	4,669.8600	4.6699	4,875.7100	4.8757	4.408	0	0	0
2018/09/03	R248	02/05/2019			Bond Future	9.9925	89.9066	10.0461	89.4557	0.537	0.0000	0.0000	0
2018/09/03	R248	02/05/2019	9.90	Call	Bond Future	3,882.8400	3.8828	3,637.7300	3.6377	(6.313)	0	0	0
2018/09/03	R248	02/05/2019	9.91	Call	Bond Future	3,924.5200	3.9245	3,677.9200	3.6779	(6.284)	0	0	0
2018/09/03	R248	02/05/2019	9.89	Put	Bond Future	4,714.2200	4.7142	4,921.5600	4.9216	4.398	0	0	0
2018/09/03	R248	02/05/2019	9.91	Put	Bond Future	4,625.8600	4.6259	4,830.2200	4.8302	4.418	0	0	0
2018/09/03	R248	02/05/2019	9.89	Call	Bond Future	3,841.3700	3.8414	3,597.7500	3.5977	(6.342)	0	0	0

Total

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