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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2018 TO 07/09/2018

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
2018/09/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	2025	01/11/2018			Bond Future	132.1213	132.1213	132.4353	132.4353	0.238	0.0000	0.0000	365
2018/09/07	2025	07/02/2019			Bond Future	133.2818	133.2818	133.6012	133.6012	0.240	0.0000	0.0000	0
2018/09/07	2025	02/05/2019			Bond Future	135.5187	135.5187	135.8445	135.8445	0.240	0.0000	0.0000	0
2018/09/07	2029	01/11/2018			Bond Future	99.6364	99.6364	100.1079	100.1079	0.473	0.0000	0.0000	2,210
2018/09/07	2029	07/02/2019			Bond Future	101.5781	101.5781	102.0584	102.0584	0.473	0.0000	0.0000	0
2018/09/07	2029	02/05/2019			Bond Future	102.2106	102.2106	102.6997	102.6997	0.479	0.0000	0.0000	0
2018/09/07	2030	01/11/2018	8.60	Call	Bond Future	25.2400	0.0252	31.5000	0.0315	24.802	0	0	0
2018/09/07	2030	01/11/2018	8.58	Put	Bond Future	6,836.3300	6.8363	6,515.2600	6.5153	(4.697)	0	0	0
2018/09/07	2030	01/11/2018			Bond Future	9.6138	91.1666	9.5618	91.4933	(0.541)	0.0000	0.0000	54,468
2018/09/07	2030	01/11/2018	8.60	Put	Bond Future	6,700.6200	6.7006	6,380.1400	6.3801	(4.783)	0	0	0
2018/09/07	2030	01/11/2018	8.58	Call	Bond Future	22.6000	0.0226	28.2700	0.0283	25.088	0	0	0
2018/09/07	2030	01/11/2018	8.59	Put	Bond Future	6,768.4100	6.7684	6,447.6300	6.4476	(4.739)	0	0	0
2018/09/07	2030	01/11/2018	8.59	Call	Bond Future	23.8900	0.0239	29.8500	0.0298	24.948	0	0	0
2018/09/07	2030	07/02/2019	8.62	Call	Bond Future	302.4700	0.3025	339.2300	0.3392	12.153	0	0	0
2018/09/07	2030	07/02/2019			Bond Future	9.7033	88.9152	9.6493	89.2477	(0.557)	0.0000	0.0000	167
2018/09/07	2030	07/02/2019	8.62	Put	Bond Future	7,305.1900	7.3052	7,009.5000	7.0095	(4.048)	0	0	0
2018/09/07	2030	07/02/2019	8.63	Call	Bond Future	309.6200	0.3096	347.1000	0.3471	12.105	0	0	0
2018/09/07	2030	07/02/2019	8.90	Call	Bond Future	593.1700	0.5932	655.8000	0.6558	10.559	0	0	1,920
2018/09/07	2030	07/02/2019	8.64	Call	Bond Future	316.9100	0.3169	355.1300	0.3551	12.060	0	0	0
2018/09/07	2030	07/02/2019	8.64	Put	Bond Future	7,183.7600	7.1838	6,889.5300	6.8895	(4.096)	0	0	0
2018/09/07	2030	07/02/2019	9.40	Put	Bond Future	3,474.2700	3.4743	3,267.5100	3.2675	(5.951)	0	0	0
2018/09/07	2030	07/02/2019	9.40	Call	Bond Future	1,584.8900	1.5849	1,710.5800	1.7106	7.931	0	0	0
2018/09/07	2030	07/02/2019	8.63	Put	Bond Future	7,244.3800	7.2444	6,949.4100	6.9494	(4.072)	0	0	0
2018/09/07	2030	07/02/2019	8.70	Put	Bond Future	6,824.3800	6.8244	6,534.7800	6.5348	(4.244)	0	0	0
2018/09/07	2030	07/02/2019	8.70	Call	Bond Future	363.5900	0.3636	406.4400	0.4064	11.785	0	0	0
2018/09/07	2030	07/02/2019	9.60	Put	Bond Future	2,777.9700	2.7780	2,598.1700	2.5982	(6.472)	0	0	0
2018/09/07	2030	07/02/2019	9.60	Call	Bond Future	2,140.4000	2.1404	2,293.0500	2.2931	7.132	0	0	1,920
2018/09/07	2030	07/02/2019	8.90	Put	Bond Future	5,716.9200	5.7169	5,447.1000	5.4471	(4.720)	0	0	0
2018/09/07	2030	02/05/2019	9.41	Call	Bond Future	2,083.0000	2.0830	2,214.9900	2.2150	6.337	0	0	0
2018/09/07	2030	02/05/2019			Bond Future	9.7860	90.3911	9.7300	90.7300	(0.573)	0.0000	0.0000	0
2018/09/07	2030	02/05/2019	9.39	Call	Bond Future	2,031.3000	2.0313	2,161.1600	2.1612	6.393	0	0	0
2018/09/07	2030	02/05/2019	9.39	Put	Bond Future	4,463.5900	4.4636	4,254.5800	4.2546	(4.683)	0	0	0
2018/09/07	2030	02/05/2019	9.41	Put	Bond Future	4,390.3200	4.3903	4,183.4400	4.1834	(4.712)	0	0	0
2018/09/07	2030	02/05/2019	9.40	Call	Bond Future	2,057.0600	2.0571	2,187.9800	2.1880	6.364	0	0	0
2018/09/07	2030	02/05/2019	9.40	Put	Bond Future	4,426.8400	4.4268	4,218.8900	4.2189	(4.697)	0	0	0
2018/09/07	2032	01/11/2018	8.77	Put	Bond Future	7,400.7600	7.4008	7,053.5700	7.0536	(4.691)	0	0	0
2018/09/07	2032	01/11/2018			Bond Future	9.8004	89.3930	9.7484	89.7457	(0.530)	0.0000	0.0000	40,851
2018/09/07	2032	01/11/2018	8.76	Call	Bond Future	19.9300	0.0199	25.1600	0.0252	26.242	0	0	0
2018/09/07	2032	01/11/2018	8.76	Put	Bond Future	7,475.1700	7.4752	7,127.6600	7.1277	(4.649)	0	0	0

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2018/09/07	2032	01/11/2018	8.77	Call	Bond Future	21.2900	0.0213	26.8400	0.0268	26.069	0	0	0
2018/09/07	2032	01/11/2018	8.75	Call	Bond Future	18.6500	0.0187	23.5800	0.0236	26.434	0	0	0
2018/09/07	2032	01/11/2018	8.75	Put	Bond Future	7,549.7400	7.5497	7,201.9300	7.2019	(4.607)	0	0	0
2018/09/07	2032	07/02/2019	8.81	Call	Bond Future	333.2700	0.3333	373.3200	0.3733	12.017	0	0	0
2018/09/07	2032	07/02/2019	8.80	Put	Bond Future	8,019.0100	8.0190	7,699.3800	7.6994	(3.986)	0	0	0
2018/09/07	2032	07/02/2019			Bond Future	9.8916	91.1168	9.8377	91.4757	(0.545)	0.0000	0.0000	456
2018/09/07	2032	07/02/2019	8.82	Call	Bond Future	341.1500	0.3412	382.0000	0.3820	11.974	0	0	0
2018/09/07	2032	07/02/2019	8.82	Put	Bond Future	7,885.3900	7.8854	7,567.3300	7.5673	(4.034)	0	0	0
2018/09/07	2032	07/02/2019	8.81	Put	Bond Future	7,952.0900	7.9521	7,633.2300	7.6332	(4.010)	0	0	0
2018/09/07	2032	07/02/2019	8.80	Call	Bond Future	325.5300	0.3255	364.8100	0.3648	12.066	0	0	0
2018/09/07	2032	02/05/2019	9.61	Call	Bond Future	2,330.3400	2.3303	2,475.3500	2.4753	6.223	0	0	0
2018/09/07	2032	02/05/2019	9.62	Put	Bond Future	4,699.9600	4.7000	4,480.4000	4.4804	(4.672)	0	0	0
2018/09/07	2032	02/05/2019			Bond Future	9.9715	88.4744	9.9157	88.8401	(0.559)	0.0000	0.0000	0
2018/09/07	2032	02/05/2019	9.61	Put	Bond Future	4,739.5300	4.7395	4,518.8200	4.5188	(4.657)	0	0	0
2018/09/07	2032	02/05/2019	9.62	Call	Bond Future	2,358.6600	2.3587	2,504.8200	2.5048	6.197	0	0	0
2018/09/07	2032	02/05/2019	9.63	Call	Bond Future	2,386.8800	2.3869	2,534.1800	2.5342	6.171	0	0	0
2018/09/07	2032	02/05/2019	9.63	Put	Bond Future	4,660.3700	4.6604	4,441.9500	4.4419	(4.687)	0	0	0
2018/09/07	2033	01/11/2018			Bond Future	101.6935	101.6935	102.4519	102.4519	0.746	0.0000	0.0000	6,373
2018/09/07	2033	07/02/2019			Bond Future	103.6754	103.6754	104.4481	104.4481	0.745	0.0000	0.0000	0
2018/09/07	2033	02/05/2019			Bond Future	104.2710	104.2710	105.0574	105.0574	0.754	0.0000	0.0000	0
2018/09/07	2037	01/11/2018	9.03	Call	Bond Future	33.6500	0.0337	42.0800	0.0421	25.052	0	0	0
2018/09/07	2037	01/11/2018			Bond Future	9.9968	89.7934	9.9450	90.1839	(0.518)	0.0000	0.0000	52,651
2018/09/07	2037	01/11/2018	9.01	Call	Bond Future	29.6200	0.0296	37.1500	0.0371	25.422	0	0	0
2018/09/07	2037	01/11/2018	9.01	Put	Bond Future	7,951.0200	7.9510	7,568.0700	7.5681	(4.816)	0	0	0
2018/09/07	2037	01/11/2018	9.03	Put	Bond Future	7,783.8500	7.7838	7,401.8000	7.4018	(4.908)	0	0	0
2018/09/07	2037	01/11/2018	9.02	Call	Bond Future	31.5800	0.0316	39.5500	0.0396	25.237	0	0	0
2018/09/07	2037	01/11/2018	9.02	Put	Bond Future	7,867.3200	7.8673	7,484.8100	7.4848	(4.862)	0	0	0
2018/09/07	2037	07/02/2019	9.06	Put	Bond Future	8,515.1500	8.5151	8,167.6700	8.1677	(4.081)	0	0	0
2018/09/07	2037	07/02/2019	9.05	Call	Bond Future	417.4900	0.4175	466.4300	0.4664	11.722	0	0	0
2018/09/07	2037	07/02/2019			Bond Future	10.0819	87.2650	10.0283	87.6623	(0.531)	0.0000	0.0000	650
2018/09/07	2037	07/02/2019	9.06	Call	Bond Future	427.2100	0.4272	477.1000	0.4771	11.678	0	0	0
2018/09/07	2037	07/02/2019	9.05	Put	Bond Future	8,590.1400	8.5901	8,241.7100	8.2417	(4.056)	0	0	0
2018/09/07	2037	07/02/2019	9.07	Call	Bond Future	437.1100	0.4371	487.9600	0.4880	11.633	0	0	0
2018/09/07	2037	07/02/2019	9.07	Put	Bond Future	8,440.4600	8.4405	8,093.9400	8.0939	(4.105)	0	0	0
2018/09/07	2037	02/05/2019	9.81	Put	Bond Future	5,243.3000	5.2433	5,001.1700	5.0012	(4.618)	0	0	0
2018/09/07	2037	02/05/2019			Bond Future	10.1591	88.7134	10.1038	89.1183	(0.544)	0.0000	0.0000	0
2018/09/07	2037	02/05/2019	9.80	Call	Bond Future	2,606.7700	2.6068	2,768.2000	2.7682	6.193	0	0	0
2018/09/07	2037	02/05/2019	9.80	Put	Bond Future	5,288.0300	5.2880	5,044.6200	5.0446	(4.603)	0	0	0
2018/09/07	2037	02/05/2019	9.81	Call	Bond Future	2,638.4100	2.6384	2,801.1200	2.8011	6.167	0	0	0
2018/09/07	2037	02/05/2019	9.79	Call	Bond Future	2,575.6000	2.5756	2,735.7700	2.7358	6.219	0	0	0
2018/09/07	2037	02/05/2019	9.79	Put	Bond Future	5,333.3300	5.3333	5,088.6600	5.0887	(4.588)	0	0	0
2018/09/07	2038	01/11/2018			Bond Future	122.1880	122.1880	122.1897	122.1897	0.001	0.0000	0.0000	9,825
2018/09/07	2038	07/02/2019			Bond Future	122.9780	122.9780	122.9791	122.9791	0.001	0.0000	0.0000	0
2018/09/07	2038	02/05/2019			Bond Future	125.0420	125.0420	125.0441	125.0441	0.002	0.0000	0.0000	0

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2018/09/07	2040	01/11/2018	9.09	Put	Bond Future	8,474.1100	8.4741	8,104.4600	8.1045	(4.362)	0	0	0
2018/09/07	2040	01/11/2018	9.80	Call	Bond Future	945.0600	0.9451	1,058.4500	1.0584	11.998	0	0	1,770
2018/09/07	2040	01/11/2018	10.00	Put	Bond Future	2,143.6500	2.1437	1,930.9600	1.9310	(9.922)	0	0	0
2018/09/07	2040	01/11/2018			Bond Future	10.0664	93.0916	10.0197	93.4687	(0.464)	0.0000	0.0000	25,392
2018/09/07	2040	01/11/2018	9.08	Call	Bond Future	31.9400	0.0319	38.9200	0.0389	21.853	0	0	0
2018/09/07	2040	01/11/2018	9.08	Put	Bond Future	8,564.8000	8.5648	8,194.7300	8.1947	(4.321)	0	0	0
2018/09/07	2040	01/11/2018	9.20	Put	Bond Future	7,494.2400	7.4942	7,130.5500	7.1305	(4.853)	0	0	0
2018/09/07	2040	01/11/2018	9.20	Call	Bond Future	66.3100	0.0663	79.6700	0.0797	20.148	0	0	3,940
2018/09/07	2040	01/11/2018	9.80	Put	Bond Future	3,130.5800	3.1306	2,866.9200	2.8669	(8.422)	0	0	0
2018/09/07	2040	01/11/2018	9.09	Call	Bond Future	34.0700	0.0341	41.4700	0.0415	21.720	0	0	0
2018/09/07	2040	01/11/2018	10.00	Call	Bond Future	1,606.5400	1.6065	1,770.9000	1.7709	10.231	0	0	3,940
2018/09/07	2040	01/11/2018	9.10	Put	Bond Future	8,383.6500	8.3837	8,014.4300	8.0144	(4.404)	0	0	0
2018/09/07	2040	01/11/2018	9.07	Call	Bond Future	29.9400	0.0299	36.5300	0.0365	22.011	0	0	0
2018/09/07	2040	01/11/2018	9.07	Put	Bond Future	8,655.7700	8.6558	8,285.3100	8.2853	(4.280)	0	0	0
2018/09/07	2040	01/11/2018	8.50	Put	Bond Future	14,160.2300	14.1602	13,783.3100	13.7833	(2.662)	0	0	0
2018/09/07	2040	01/11/2018	8.50	Call	Bond Future	0.5000	0.0005	0.6300	0.0006	26.000	0	0	2,950
2018/09/07	2040	01/11/2018	9.10	Call	Bond Future	36.3000	0.0363	44.1300	0.0441	21.570	0	0	2,950
2018/09/07	2040	07/02/2019	9.13	Call	Bond Future	448.8400	0.4488	495.7100	0.4957	10.442	0	0	0
2018/09/07	2040	07/02/2019	9.11	Put	Bond Future	9,323.2600	9.3233	8,984.7000	8.9847	(3.631)	0	0	0
2018/09/07	2040	07/02/2019			Bond Future	10.1508	90.3762	10.1026	90.7599	(0.475)	0.0000	0.0000	100
2018/09/07	2040	07/02/2019	9.13	Put	Bond Future	9,159.9300	9.1599	8,823.1800	8.8232	(3.676)	0	0	0
2018/09/07	2040	07/02/2019	9.11	Call	Bond Future	428.2900	0.4283	473.3500	0.4734	10.521	0	0	0
2018/09/07	2040	07/02/2019	9.12	Put	Bond Future	9,241.4300	9.2414	8,903.7700	8.9038	(3.654)	0	0	0
2018/09/07	2040	07/02/2019	9.12	Call	Bond Future	438.4700	0.4385	484.4300	0.4844	10.482	0	0	0
2018/09/07	2040	02/05/2019	9.88	Put	Bond Future	5,631.0400	5.6310	5,396.6900	5.3967	(4.162)	0	0	0
2018/09/07	2040	02/05/2019	9.89	Call	Bond Future	2,883.1100	2.8831	3,040.8900	3.0409	5.473	0	0	0
2018/09/07	2040	02/05/2019			Bond Future	10.2272	91.8764	10.1774	92.2673	(0.487)	0.0000	0.0000	0
2018/09/07	2040	02/05/2019	9.90	Call	Bond Future	2,917.4600	2.9175	3,076.4700	3.0765	5.450	0	0	0
2018/09/07	2040	02/05/2019	9.90	Put	Bond Future	5,535.8000	5.5358	5,303.9100	5.3039	(4.189)	0	0	0
2018/09/07	2040	02/05/2019	9.88	Call	Bond Future	2,848.6800	2.8487	3,005.2300	3.0052	5.496	0	0	0
2018/09/07	2040	02/05/2019	9.89	Put	Bond Future	5,583.4000	5.5834	5,350.2800	5.3503	(4.175)	0	0	0
2018/09/07	2044	01/11/2018	9.12	Call	Bond Future	30.0900	0.0301	36.7800	0.0368	22.233	0	0	0
2018/09/07	2044	01/11/2018			Bond Future	10.1051	90.0080	10.0584	90.3885	(0.462)	0.0000	0.0000	39,021
2018/09/07	2044	01/11/2018	9.12	Put	Bond Future	8,698.4300	8.6984	8,324.6000	8.3246	(4.298)	0	0	0
2018/09/07	2044	01/11/2018	9.13	Call	Bond Future	31.9000	0.0319	38.9500	0.0390	22.100	0	0	0
2018/09/07	2044	01/11/2018	9.14	Put	Bond Future	8,512.1100	8.5121	8,139.0200	8.1390	(4.383)	0	0	0
2018/09/07	2044	01/11/2018	9.13	Put	Bond Future	8,605.1400	8.6051	8,231.6700	8.2317	(4.340)	0	0	0
2018/09/07	2044	01/11/2018	9.14	Call	Bond Future	33.8100	0.0338	41.2400	0.0412	21.976	0	0	0
2018/09/07	2044	07/02/2019	9.18	Put	Bond Future	9,205.8500	9.2059	8,866.9100	8.8669	(3.682)	0	0	0
2018/09/07	2044	07/02/2019			Bond Future	10.1869	87.3583	10.1387	87.7457	(0.473)	0.0000	0.0000	108
2018/09/07	2044	07/02/2019	9.17	Call	Bond Future	455.2500	0.4552	502.7000	0.5027	10.423	0	0	0
2018/09/07	2044	07/02/2019	9.17	Put	Bond Future	9,289.1100	9.2891	8,949.2300	8.9492	(3.659)	0	0	0
2018/09/07	2044	07/02/2019	9.18	Call	Bond Future	466.0500	0.4660	514.4400	0.5144	10.383	0	0	0
2018/09/07	2044	07/02/2019	9.16	Call	Bond Future	444.6400	0.4446	491.1700	0.4912	10.465	0	0	0
2018/09/07	2044	07/02/2019	9.16	Put	Bond Future	9,372.7100	9.3727	9,031.9100	9.0319	(3.636)	0	0	0
2018/09/07	2044	02/05/2019	9.90	Call	Bond Future	2,853.3600	2.8534	3,010.1900	3.0102	5.496	0	0	0
2018/09/07	2044	02/05/2019			Bond Future	10.2608	88.8083	10.2111	89.2029	(0.485)	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
2018/09/07	2044	02/05/2019	9.90	Put	Bond Future	5,787.2700	5.7873	5,549.5200	5.5495	(4.108)	0	0	0
2018/09/07	2044	02/05/2019	9.91	Call	Bond Future	2,887.8100	2.8878	3,045.8800	3.0459	5.474	0	0	0
2018/09/07	2044	02/05/2019	9.92	Put	Bond Future	5,689.3700	5.6894	5,454.1000	5.4541	(4.135)	0	0	0
2018/09/07	2044	02/05/2019	9.91	Put	Bond Future	5,738.1500	5.7382	5,501.6400	5.5016	(4.122)	0	0	0
2018/09/07	2044	02/05/2019	9.92	Call	Bond Future	2,922.4600	2.9225	3,081.7700	3.0818	5.451	0	0	0
2018/09/07	2046	01/11/2018			Bond Future	115.0059	115.0059	115.6720	115.6720	0.579	0.0000	0.0000	12,067
2018/09/07	2046	07/02/2019			Bond Future	117.2471	117.2471	117.9256	117.9256	0.579	0.0000	0.0000	0
2018/09/07	2046	02/05/2019			Bond Future	117.5298	117.5298	118.2206	118.2206	0.588	0.0000	0.0000	0
2018/09/07	2050	01/11/2018			Bond Future	120.7608	120.7608	121.5263	121.5263	0.634	0.0000	0.0000	9,987
2018/09/07	2050	07/02/2019			Bond Future	121.3430	121.3430	122.1227	122.1227	0.643	0.0000	0.0000	0
2018/09/07	2050	02/05/2019			Bond Future	123.3793	123.3793	124.1734	124.1734	0.644	0.0000	0.0000	0
2018/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	AL37	01/11/2018			Index Future	586.5280	586.5280	587.6330	587.6330	0.188	0.0000	0.0000	0
2018/09/07	AL37	07/02/2019			Index Future	597.8390	597.8390	598.9610	598.9610	0.188	0.0000	0.0000	0
2018/09/07	AL37	02/05/2019			Index Future	607.7670	607.7670	608.9130	608.9130	0.189	0.0000	0.0000	0
2018/09/07	AL7T	01/11/2018			Index Future	677.1990	677.1990	679.2430	679.2430	0.302	0.0000	0.0000	0
2018/09/07	AL7T	07/02/2019			Index Future	690.2590	690.2590	692.3370	692.3370	0.301	0.0000	0.0000	0
2018/09/07	AL7T	02/05/2019			Index Future	701.7210	701.7210	703.8400	703.8400	0.302	0.0000	0.0000	0
2018/09/07	ALBI	01/11/2018			Index Future	612.3540	612.3540	614.4970	614.4970	0.350	0.0000	0.0000	865
2018/09/07	ALBI	07/02/2019			Index Future	624.1630	624.1630	626.3430	626.3430	0.349	0.0000	0.0000	57
2018/09/07	ALBI	02/05/2019			Index Future	634.5280	634.5280	636.7500	636.7500	0.350	0.0000	0.0000	0
2018/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/07	ES33	01/11/2018			Bond Future	11.2423	74.3237	11.1899	74.6228	(0.466)	0.0000	0.0000	9,466
2018/09/07	ES33	07/02/2019			Bond Future	11.3848	75.7570	11.3303	76.0614	(0.478)	0.0000	0.0000	0
2018/09/07	ES33	02/05/2019			Bond Future	11.5067	73.2254	11.4503	73.5355	(0.490)	0.0000	0.0000	0
2018/09/07	ES42	01/11/2018			Bond Future	11.4606	76.3300	11.4132	76.6352	(0.413)	0.0000	0.0000	7,957
2018/09/07	ES42	07/02/2019			Bond Future	11.5949	77.8018	11.5457	78.1123	(0.424)	0.0000	0.0000	0
2018/09/07	ES42	02/05/2019			Bond Future	11.7155	74.8334	11.6644	75.1498	(0.436)	0.0000	0.0000	0
2018/09/07	GOVI	01/11/2018	653.50	Put	GOVI	468,800.0000	46.8800	446,220.0000	44.6220	(4.817)	0	0	0
2018/09/07	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	01/11/2018			GOVI	606.6200	606.6200	608.8780	608.8780	0.372	0.0000	0.0000	463
2018/09/07	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	01/11/2018	653.49	Put	GOVI	468,700.0000	46.8700	446,120.0000	44.6120	(4.818)	0	0	0
2018/09/07	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	01/11/2018	653.51	Put	GOVI	468,900.0000	46.8900	446,320.0000	44.6320	(4.816)	0	0	0
2018/09/07	GOVI	07/02/2019	666.53	Put	GOVI	482,120.0000	48.2120	459,140.0000	45.9140	(4.766)	0	0	0
2018/09/07	GOVI	07/02/2019			GOVI	618.3180	618.3180	620.6160	620.6160	0.372	0.0000	0.0000	0
2018/09/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	07/02/2019	666.52	Put	GOVI	482,020.0000	48.2020	459,040.0000	45.9040	(4.767)	0	0	0
2018/09/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	07/02/2019	666.51	Put	GOVI	481,920.0000	48.1920	458,940.0000	45.8940	(4.768)	0	0	0
2018/09/07	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	02/05/2019	647.88	Put	GOVI	192,940.0000	19.2940	169,520.0000	16.9520	(12.138)	0	0	0
2018/09/07	GOVI	02/05/2019	647.86	Put	GOVI	192,740.0000	19.2740	169,320.0000	16.9320	(12.151)	0	0	0
2018/09/07	GOVI	02/05/2019			GOVI	628.5860	628.5860	630.9280	630.9280	0.373	0.0000	0.0000	0
2018/09/07	GOVI	02/05/2019	647.87	Put	GOVI	192,840.0000	19.2840	169,420.0000	16.9420	(12.145)	0	0	0
2018/09/07	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/07	IGOV	01/11/2018			Index Future	251.9820	251.9820	251.9330	251.9330	(0.019)	0.0000	0.0000	746
2018/09/07	IGOV	07/02/2019			Index Future	256.8930	256.8930	256.8420	256.8420	(0.020)	0.0000	0.0000	0
2018/09/07	IGOV	02/05/2019			Index Future	261.2050	261.2050	261.1550	261.1550	(0.019)	0.0000	0.0000	0
2018/09/07	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/07	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/07	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	99.6300	99.6300	0.000	0.0000	0.0000	0
2018/09/07	IS01	20/06/2019			Interest Rate Swap	102.1400	102.1400	102.1300	102.1300	(0.010)	0.0000	0.0000	0
2018/09/07	IS01	19/09/2019			Interest Rate Swap	100.1300	100.1300	100.1200	100.1200	(0.010)	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
2018/09/07	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/07	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/07	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/07	IS02	21/06/2019			Interest Rate Swap	99.8800	99.8800	99.8700	99.8700	(0.010)	0.0000	0.0000	0
2018/09/07	IS02	20/09/2019			Interest Rate Swap	102.1400	102.1400	102.1200	102.1200	(0.020)	0.0000	0.0000	0
2018/09/07	IS02	20/12/2019			Interest Rate Swap	103.2200	103.2200	103.2000	103.2000	(0.019)	0.0000	0.0000	0
2018/09/07	IS02	23/03/2020			Interest Rate Swap	99.4000	99.4000	99.3800	99.3800	(0.020)	0.0000	0.0000	0
2018/09/07	IS02	22/06/2020			Interest Rate Swap	103.1200	103.1200	103.0900	103.0900	(0.029)	0.0000	0.0000	0
2018/09/07	IS02	21/09/2020			Interest Rate Swap	100.2900	100.2900	100.2600	100.2600	(0.030)	0.0000	0.0000	0
2018/09/07	IS05	17/12/2020			Interest Rate Swap	97.2600	97.2600	97.2300	97.2300	(0.031)	0.0000	0.0000	0
2018/09/07	IS05	16/03/2021			Interest Rate Swap	96.6100	96.6100	96.5800	96.5800	(0.031)	0.0000	0.0000	0
2018/09/07	IS05	15/06/2021			Interest Rate Swap	95.9200	95.9200	95.9000	95.9000	(0.021)	0.0000	0.0000	0
2018/09/07	IS05	21/09/2021			Interest Rate Swap	96.2300	96.2300	96.2000	96.2000	(0.031)	0.0000	0.0000	0
2018/09/07	IS05	21/12/2021			Interest Rate Swap	98.5300	98.5300	98.4800	98.4800	(0.051)	0.0000	0.0000	51
2018/09/07	IS05	15/03/2022			Interest Rate Swap	98.7600	98.7600	98.6900	98.6900	(0.071)	0.0000	0.0000	0
2018/09/07	IS05	21/06/2022			Interest Rate Swap	100.0800	100.0800	99.9800	99.9800	(0.100)	0.0000	0.0000	0
2018/09/07	IS05	20/09/2022			Interest Rate Swap	104.0900	104.0900	103.9700	103.9700	(0.115)	0.0000	0.0000	0
2018/09/07	IS05	20/12/2022			Interest Rate Swap	105.4300	105.4300	105.3100	105.3100	(0.114)	0.0000	0.0000	0
2018/09/07	IS05	22/03/2023			Interest Rate Swap	98.9700	98.9700	98.8500	98.8500	(0.121)	0.0000	0.0000	0
2018/09/07	IS05	20/06/2023			Interest Rate Swap	105.0600	105.0600	104.9400	104.9400	(0.114)	0.0000	0.0000	0
2018/09/07	IS05	19/09/2023			Interest Rate Swap	100.6900	100.6900	100.5700	100.5700	(0.119)	0.0000	0.0000	0
2018/09/07	IS10	17/12/2025			Interest Rate Swap	98.0900	98.0900	97.9100	97.9100	(0.184)	0.0000	0.0000	0
2018/09/07	IS10	16/03/2026			Interest Rate Swap	95.2100	95.2100	95.0300	95.0300	(0.189)	0.0000	0.0000	0
2018/09/07	IS10	15/06/2026			Interest Rate Swap	94.0400	94.0400	93.8600	93.8600	(0.191)	0.0000	0.0000	0
2018/09/07	IS10	21/09/2026			Interest Rate Swap	96.2400	96.2400	96.0600	96.0600	(0.187)	0.0000	0.0000	0
2018/09/07	IS10	21/12/2026			Interest Rate Swap	100.0200	100.0200	99.8400	99.8400	(0.180)	0.0000	0.0000	0
2018/09/07	IS10	15/03/2027			Interest Rate Swap	98.6500	98.6500	98.4600	98.4600	(0.193)	0.0000	0.0000	0
2018/09/07	IS10	21/06/2027			Interest Rate Swap	100.7400	100.7400	100.5500	100.5500	(0.189)	0.0000	0.0000	0
2018/09/07	IS10	20/09/2027			Interest Rate Swap	106.1600	106.1600	105.9700	105.9700	(0.179)	0.0000	0.0000	0
2018/09/07	IS10	20/12/2027			Interest Rate Swap	106.5400	106.5400	106.3600	106.3600	(0.169)	0.0000	0.0000	0
2018/09/07	IS10	22/03/2028			Interest Rate Swap	100.2200	100.2200	100.0300	100.0300	(0.190)	0.0000	0.0000	0
2018/09/07	IS10	20/06/2028			Interest Rate Swap	107.3100	107.3100	107.1200	107.1200	(0.177)	0.0000	0.0000	0
2018/09/07	IS10	19/09/2028			Interest Rate Swap	101.0300	101.0300	100.8400	100.8400	(0.188)	0.0000	0.0000	0
2018/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/07	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/07	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2018/09/07	R023	01/11/2018	10.58	Call	Bond Future	6,350.2400	6.3502	6,534.6000	6.5346	2.903	0	0	0
2018/09/07	R023	01/11/2018	10.57	Put	Bond Future	1.2100	0.0012	0.8200	0.0008	(32.231)	0	0	0
2018/09/07	R023	01/11/2018			Bond Future	8.6717	98.1553	8.6185	98.3401	(0.614)	0.0000	0.0000	38,272
2018/09/07	R023	01/11/2018	10.59	Call	Bond Future	6,382.0800	6.3821	6,566.4600	6.5665	2.889	0	0	0
2018/09/07	R023	01/11/2018	10.59	Put	Bond Future	1.0900	0.0011	0.7400	0.0007	(32.110)	0	0	0
2018/09/07	R023	01/11/2018	10.58	Put	Bond Future	1.1500	0.0012	0.7800	0.0008	(32.174)	0	0	0
2018/09/07	R023	01/11/2018	10.57	Call	Bond Future	6,318.3900	6.3184	6,502.7300	6.5027	2.918	0	0	0
2018/09/07	R023	07/02/2019	10.59	Call	Bond Future	5,787.9000	5.7879	5,962.2900	5.9623	3.013	0	0	0
2018/09/07	R023	07/02/2019			Bond Future	8.7903	100.0482	8.7330	100.2359	(0.652)	0.0000	0.0000	0
2018/09/07	R023	07/02/2019	10.57	Call	Bond Future	5,731.4900	5.7315	5,905.4600	5.9055	3.035	0	0	0
2018/09/07	R023	07/02/2019	10.57	Put	Bond Future	118.3000	0.1183	104.6400	0.1046	(11.547)	0	0	0
2018/09/07	R023	07/02/2019	10.59	Put	Bond Future	113.9400	0.1139	100.7000	0.1007	(11.620)	0	0	0
2018/09/07	R023	07/02/2019	10.58	Call	Bond Future	5,759.6800	5.7597	5,933.8600	5.9339	3.024	0	0	0
2018/09/07	R023	07/02/2019	10.58	Put	Bond Future	116.1000	0.1161	102.6500	0.1027	(11.585)	0	0	0
2018/09/07	R023	02/05/2019	8.45	Call	Bond Future	898.4400	0.8984	966.7500	0.9667	7.603	0	0	0
2018/09/07	R023	02/05/2019	8.44	Put	Bond Future	2,304.5100	2.3045	2,180.5000	2.1805	(5.381)	0	0	0
2018/09/07	R023	02/05/2019			Bond Future	8.8929	97.7820	8.8313	97.9737	(0.693)	0.0000	0.0000	0
2018/09/07	R023	02/05/2019	8.46	Call	Bond Future	912.4600	0.9125	981.4200	0.9814	7.558	0	0	0
2018/09/07	R023	02/05/2019	8.46	Put	Bond Future	2,269.2000	2.2692	2,146.4900	2.1465	(5.408)	0	0	0
2018/09/07	R023	02/05/2019	8.45	Put	Bond Future	2,286.8000	2.2868	2,163.4400	2.1634	(5.394)	0	0	0
2018/09/07	R023	02/05/2019	8.44	Call	Bond Future	884.5300	0.8845	952.1900	0.9522	7.649	0	0	0
2018/09/07	R035	01/11/2018	8.93	Call	Bond Future	25.2100	0.0252	31.7600	0.0318	25.982	0	0	0
2018/09/07	R035	01/11/2018	8.92	Put	Bond Future	8,161.4100	8.1614	7,777.9700	7.7780	(4.698)	0	0	0
2018/09/07	R035	01/11/2018			Bond Future	9.9406	93.0994	9.8887	93.4891	(0.522)	0.0000	0.0000	73,994
2018/09/07	R035	01/11/2018	8.94	Call	Bond Future	26.7000	0.0267	33.6100	0.0336	25.880	0	0	0
2018/09/07	R035	01/11/2018	8.94	Put	Bond Future	7,994.7500	7.9948	7,612.0000	7.6120	(4.788)	0	0	0
2018/09/07	R035	01/11/2018	8.93	Put	Bond Future	8,078.0000	8.0780	7,694.8900	7.6949	(4.743)	0	0	0
2018/09/07	R035	01/11/2018	8.92	Call	Bond Future	23.7800	0.0238	30.0000	0.0300	26.156	0	0	0
2018/09/07	R035	07/02/2019	8.98	Call	Bond Future	390.0700	0.3901	436.5200	0.4365	11.908	0	0	0
2018/09/07	R035	07/02/2019			Bond Future	10.0329	94.8948	9.9791	95.2914	(0.536)	0.0000	0.0000	298
2018/09/07	R035	07/02/2019	8.96	Call	Bond Future	372.1500	0.3722	416.8100	0.4168	12.001	0	0	0
2018/09/07	R035	07/02/2019	8.96	Put	Bond Future	8,798.5100	8.7985	8,446.6100	8.4466	(4.000)	0	0	0
2018/09/07	R035	07/02/2019	8.98	Put	Bond Future	8,648.9800	8.6490	8,298.8700	8.2989	(4.048)	0	0	0
2018/09/07	R035	07/02/2019	8.97	Call	Bond Future	381.0300	0.3810	426.5800	0.4266	11.954	0	0	0
2018/09/07	R035	07/02/2019	8.97	Put	Bond Future	8,723.6100	8.7236	8,372.6000	8.3726	(4.024)	0	0	0
2018/09/07	R035	02/05/2019	9.74	Put	Bond Future	5,263.9000	5.2639	5,019.1200	5.0191	(4.650)	0	0	0
2018/09/07	R035	02/05/2019			Bond Future	10.1091	91.9729	10.0535	92.3769	(0.550)	0.0000	0.0000	0
2018/09/07	R035	02/05/2019	9.74	Call	Bond Future	2,528.7200	2.5287	2,687.9700	2.6880	6.298	0	0	0
2018/09/07	R035	02/05/2019	9.75	Call	Bond Future	2,560.0200	2.5600	2,720.5500	2.7206	6.271	0	0	0
2018/09/07	R035	02/05/2019	9.75	Put	Bond Future	5,219.4800	5.2195	4,975.9800	4.9760	(4.665)	0	0	0
2018/09/07	R035	02/05/2019	9.73	Call	Bond Future	2,497.3400	2.4973	2,655.3000	2.6553	6.325	0	0	0
2018/09/07	R035	02/05/2019	9.73	Put	Bond Future	5,308.3300	5.3083	5,062.2600	5.0623	(4.636)	0	0	0
2018/09/07	R186	01/11/2018	8.54	Put	Bond Future	4,316.0400	4.3160	4,032.0400	4.0320	(6.580)	0	0	0
2018/09/07	R186	01/11/2018	8.90	Call	Bond Future	519.7700	0.5198	598.8000	0.5988	15.205	0	0	0
2018/09/07	R186	01/11/2018	9.14	Call	Bond Future	1,042.1400	1.0421	1,171.7200	1.1717	12.434	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
2018/09/07	R186	01/11/2018	7.96	Put	Bond Future	7,867.6700	7.8677	7,559.9000	7.5599	(3.912)	0	0	0
2018/09/07	R186	01/11/2018			Bond Future	9.2342	111.0607	9.1818	111.3699	(0.567)	0.0000	0.0000	67,382
2018/09/07	R186	01/11/2018	8.53	Call	Bond Future	116.9900	0.1170	141.1600	0.1412	20.660	0	0	0
2018/09/07	R186	01/11/2018	8.53	Put	Bond Future	4,372.1800	4.3722	4,087.1800	4.0872	(6.518)	0	0	0
2018/09/07	R186	01/11/2018	8.46	Put	Bond Future	4,773.5100	4.7735	4,482.4500	4.4825	(6.097)	0	0	0
2018/09/07	R186	01/11/2018	8.46	Call	Bond Future	83.3100	0.0833	101.4200	0.1014	21.738	0	0	5,000
2018/09/07	R186	01/11/2018	8.54	Call	Bond Future	122.8100	0.1228	147.9800	0.1480	20.495	0	0	0
2018/09/07	R186	01/11/2018	8.90	Put	Bond Future	2,512.0300	2.5120	2,281.8900	2.2819	(9.162)	0	0	2,500
2018/09/07	R186	01/11/2018	9.14	Put	Bond Future	1,598.6600	1.5987	1,419.0700	1.4191	(11.234)	0	0	5,000
2018/09/07	R186	01/11/2018	7.96	Call	Bond Future	4.9600	0.0050	6.3600	0.0064	28.226	0	0	5,000
2018/09/07	R186	01/11/2018	8.52	Call	Bond Future	111.3800	0.1114	134.5800	0.1346	20.830	0	0	0
2018/09/07	R186	01/11/2018	8.52	Put	Bond Future	4,428.5800	4.4286	4,142.6100	4.1426	(6.457)	0	0	0
2018/09/07	R186	07/02/2019	8.20	Call	Bond Future	225.6600	0.2257	255.2500	0.2552	13.113	0	0	0
2018/09/07	R186	07/02/2019	8.50	Call	Bond Future	452.4600	0.4525	505.1100	0.5051	11.636	0	0	1,000
2018/09/07	R186	07/02/2019	9.10	Put	Bond Future	2,895.4500	2.8955	2,707.1300	2.7071	(6.504)	0	0	1,000
2018/09/07	R186	07/02/2019	8.21	Put	Bond Future	6,907.2600	6.9073	6,623.0900	6.6231	(4.114)	0	0	0
2018/09/07	R186	07/02/2019	9.92	Put	Bond Future	1,032.0500	1.0320	941.7100	0.9417	(8.753)	0	0	1,170
2018/09/07	R186	07/02/2019			Bond Future	9.3335	107.8976	9.2785	108.2120	(0.589)	0.0000	0.0000	719
2018/09/07	R186	07/02/2019	8.20	Put	Bond Future	6,963.4400	6.9634	6,678.6500	6.6787	(4.090)	0	0	0
2018/09/07	R186	07/02/2019	8.50	Put	Bond Future	5,354.1000	5.3541	5,092.3700	5.0924	(4.888)	0	0	0
2018/09/07	R186	07/02/2019	9.10	Call	Bond Future	1,551.3000	1.5513	1,677.3600	1.6774	8.126	0	0	0
2018/09/07	R186	07/02/2019	8.21	Call	Bond Future	231.3100	0.2313	261.5200	0.2615	13.060	0	0	0
2018/09/07	R186	07/02/2019	9.92	Call	Bond Future	4,313.2900	4.3133	4,537.3300	4.5373	5.194	0	0	0
2018/09/07	R186	07/02/2019	8.30	Put	Bond Future	6,408.9600	6.4090	6,130.8500	6.1309	(4.339)	0	0	0
2018/09/07	R186	07/02/2019	8.22	Call	Bond Future	237.0700	0.2371	267.9200	0.2679	13.013	0	0	0
2018/09/07	R186	07/02/2019	8.22	Put	Bond Future	6,851.2300	6.8512	6,567.7000	6.5677	(4.138)	0	0	0
2018/09/07	R186	07/02/2019	9.27	Put	Bond Future	2,374.9200	2.3749	2,209.0900	2.2091	(6.983)	0	0	0
2018/09/07	R186	07/02/2019	9.27	Call	Bond Future	2,011.6800	2.0117	2,160.2300	2.1602	7.384	0	0	1,170
2018/09/07	R186	07/02/2019	8.30	Call	Bond Future	287.5600	0.2876	323.8300	0.3238	12.613	0	0	210
2018/09/07	R186	07/02/2019	8.77	Put	Bond Future	4,124.9900	4.1250	3,893.8800	3.8939	(5.603)	0	0	0
2018/09/07	R186	07/02/2019	8.77	Call	Bond Future	842.8700	0.8429	926.1400	0.9261	9.879	0	0	1,170
2018/09/07	R186	07/02/2019	9.90	Call	Bond Future	4,230.8700	4.2309	4,453.0200	4.4530	5.251	0	0	0
2018/09/07	R186	07/02/2019	9.90	Put	Bond Future	1,059.3100	1.0593	967.0800	0.9671	(8.707)	0	0	1,000
2018/09/07	R186	02/05/2019	9.01	Put	Bond Future	4,020.8500	4.0208	3,818.4200	3.8184	(5.035)	0	0	0
2018/09/07	R186	02/05/2019	9.02	Call	Bond Future	1,712.2100	1.7122	1,831.5100	1.8315	6.968	0	0	0
2018/09/07	R186	02/05/2019			Bond Future	9.4240	109.6888	9.3664	110.0094	(0.611)	0.0000	0.0000	0
2018/09/07	R186	02/05/2019	9.03	Call	Bond Future	1,736.0500	1.7360	1,856.4100	1.8564	6.933	0	0	0
2018/09/07	R186	02/05/2019	9.03	Put	Bond Future	3,954.1400	3.9541	3,753.8400	3.7538	(5.066)	0	0	0
2018/09/07	R186	02/05/2019	9.01	Call	Bond Future	1,688.5500	1.6885	1,806.7800	1.8068	7.002	0	0	0
2018/09/07	R186	02/05/2019	9.02	Put	Bond Future	3,987.3900	3.9874	3,786.0300	3.7860	(5.050)	0	0	0
2018/09/07	R197	01/11/2018			Bond Future	300.7166	300.7166	301.1285	301.1285	0.137	0.0000	0.0000	2,353
2018/09/07	R197	07/02/2019			Bond Future	299.2268	299.2268	299.6452	299.6452	0.140	0.0000	0.0000	0
2018/09/07	R197	02/05/2019			Bond Future	304.2487	304.2487	304.6765	304.6765	0.141	0.0000	0.0000	0
2018/09/07	R202	01/11/2018			Bond Future	233.8003	233.8003	233.8035	233.8035	0.001	0.0000	0.0000	10,129
2018/09/07	R202	07/02/2019			Bond Future	234.4525	234.4525	234.4547	234.4547	0.001	0.0000	0.0000	0
2018/09/07	R202	02/05/2019			Bond Future	238.3876	238.3876	238.3916	238.3916	0.002	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
2018/09/07	R207	01/11/2018	6.76	Put	Bond Future	1,267.0200	1.2670	1,209.1200	1.2091	(4.570)	0	0	0
2018/09/07	R207	01/11/2018			Bond Future	7.8887	101.5171	7.8363	101.5753	(0.664)	0.0000	0.0000	19,671
2018/09/07	R207	01/11/2018	6.75	Call	Bond Future	0.9100	0.0009	1.2100	0.0012	32.967	0	0	0
2018/09/07	R207	01/11/2018	6.75	Put	Bond Future	1,278.2700	1.2783	1,220.3600	1.2204	(4.530)	0	0	0
2018/09/07	R207	01/11/2018	6.76	Call	Bond Future	0.9800	0.0010	1.2900	0.0013	31.633	0	0	0
2018/09/07	R207	01/11/2018	6.74	Call	Bond Future	0.8500	0.0009	1.1300	0.0011	32.941	0	0	0
2018/09/07	R207	01/11/2018	6.74	Put	Bond Future	1,289.5300	1.2895	1,231.6000	1.2316	(4.492)	0	0	0
2018/09/07	R207	07/02/2019	6.52	Call	Bond Future	0.7200	0.0007	1.0000	0.0010	38.889	0	0	0
2018/09/07	R207	07/02/2019	6.51	Put	Bond Future	1,376.4800	1.3765	1,318.1300	1.3181	(4.239)	0	0	0
2018/09/07	R207	07/02/2019			Bond Future	8.0773	99.8298	8.0098	99.8884	(0.835)	0.0000	0.0000	0
2018/09/07	R207	07/02/2019	6.53	Call	Bond Future	0.7600	0.0008	1.0600	0.0011	39.474	0	0	0
2018/09/07	R207	07/02/2019	6.53	Put	Bond Future	1,358.8100	1.3588	1,300.5000	1.3005	(4.291)	0	0	0
2018/09/07	R207	07/02/2019	6.52	Put	Bond Future	1,367.6400	1.3676	1,309.3100	1.3093	(4.265)	0	0	0
2018/09/07	R207	07/02/2019	6.51	Call	Bond Future	0.6900	0.0007	0.9500	0.0010	37.681	0	0	0
2018/09/07	R207	02/05/2019	7.63	Call	Bond Future	51.2400	0.0512	62.7000	0.0627	22.365	0	0	0
2018/09/07	R207	02/05/2019			Bond Future	8.3727	101.4871	8.2803	101.5477	(1.103)	0.0000	0.0000	0
2018/09/07	R207	02/05/2019	7.61	Call	Bond Future	48.3100	0.0483	59.3000	0.0593	22.749	0	0	0
2018/09/07	R207	02/05/2019	7.61	Put	Bond Future	550.4800	0.5505	500.9200	0.5009	(9.003)	0	0	0
2018/09/07	R207	02/05/2019	7.63	Put	Bond Future	540.1800	0.5402	491.0900	0.4911	(9.088)	0	0	0
2018/09/07	R207	02/05/2019	7.62	Call	Bond Future	49.6500	0.0496	60.8700	0.0609	22.598	0	0	0
2018/09/07	R207	02/05/2019	7.62	Put	Bond Future	545.2000	0.5452	495.8700	0.4959	(9.048)	0	0	0
2018/09/07	R208	01/11/2018	7.11	Put	Bond Future	2,234.8700	2.2349	2,132.5100	2.1325	(4.580)	0	0	0
2018/09/07	R208	01/11/2018			Bond Future	8.1574	97.6647	8.1082	97.7681	(0.604)	0.0000	0.0000	29,548
2018/09/07	R208	01/11/2018	7.11	Call	Bond Future	4.0500	0.0041	5.1400	0.0051	26.914	0	0	0
2018/09/07	R208	01/11/2018	7.12	Call	Bond Future	4.3100	0.0043	5.4600	0.0055	26.682	0	0	0
2018/09/07	R208	01/11/2018	7.10	Put	Bond Future	2,256.2300	2.2562	2,153.8100	2.1538	(4.539)	0	0	0
2018/09/07	R208	01/11/2018	7.12	Put	Bond Future	2,213.5300	2.2135	2,111.2300	2.1112	(4.622)	0	0	0
2018/09/07	R208	01/11/2018	7.10	Call	Bond Future	3.8000	0.0038	4.8300	0.0048	27.105	0	0	0
2018/09/07	R208	07/02/2019	7.07	Call	Bond Future	22.1300	0.0221	26.4300	0.0264	19.431	0	0	0
2018/09/07	R208	07/02/2019	7.08	Put	Bond Future	2,325.3000	2.3253	2,225.0000	2.2250	(4.313)	0	0	0
2018/09/07	R208	07/02/2019	7.06	Put	Bond Future	2,362.5100	2.3625	2,261.9400	2.2619	(4.257)	0	0	0
2018/09/07	R208	07/02/2019			Bond Future	8.2857	99.5480	8.2301	99.6528	(0.672)	0.0000	0.0000	0
2018/09/07	R208	07/02/2019	7.07	Put	Bond Future	2,343.8900	2.3439	2,243.4500	2.2434	(4.285)	0	0	0
2018/09/07	R208	07/02/2019	7.08	Call	Bond Future	22.9200	0.0229	27.3600	0.0274	19.372	0	0	0
2018/09/07	R208	07/02/2019	7.06	Call	Bond Future	21.3600	0.0214	25.5300	0.0255	19.522	0	0	0
2018/09/07	R208	02/05/2019	8.03	Put	Bond Future	1,098.2100	1.0982	1,029.4200	1.0294	(6.264)	0	0	0
2018/09/07	R208	02/05/2019	8.02	Call	Bond Future	433.3300	0.4333	471.5400	0.4715	8.818	0	0	0
2018/09/07	R208	02/05/2019			Bond Future	8.4170	97.8011	8.3535	97.9085	(0.754)	0.0000	0.0000	0
2018/09/07	R208	02/05/2019	8.03	Call	Bond Future	441.1300	0.4411	479.7500	0.4798	8.755	0	0	0
2018/09/07	R208	02/05/2019	8.02	Put	Bond Future	1,107.4700	1.1075	1,038.2700	1.0383	(6.248)	0	0	0
2018/09/07	R208	02/05/2019	8.04	Call	Bond Future	448.7000	0.4487	487.7200	0.4877	8.696	0	0	0
2018/09/07	R208	02/05/2019	8.04	Put	Bond Future	1,088.7300	1.0887	1,020.3400	1.0203	(6.282)	0	0	0
2018/09/07	R209	01/11/2018	1,016.00	Call	Bond Future	69,734.5700	69.7346	70,063.0700	70.0631	0.471	0	0	0
2018/09/07	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	R209	01/11/2018	9.34	Put	Bond Future	3,938.1300	3.9381	3,655.3500	3.6554	(7.181)	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
2018/09/07	R209	01/11/2018	9.97	Call	Bond Future	1,714.7400	1.7147	1,890.7600	1.8908	10.265	0	0	0
2018/09/07	R209	01/11/2018	9.98	Put	Bond Future	1,241.9300	1.2419	1,091.6400	1.0916	(12.101)	0	0	2,000
2018/09/07	R209	01/11/2018	8.98	Call	Bond Future	46.7300	0.0467	57.3500	0.0574	22.726	0	0	0
2018/09/07	R209	01/11/2018	10.00	Call	Bond Future	1,822.1400	1.8221	2,004.7100	2.0047	10.020	0	0	0
2018/09/07	R209	01/11/2018	9.64	Call	Bond Future	759.2500	0.7592	861.5200	0.8615	13.470	0	0	2,000
2018/09/07	R209	01/11/2018	9.47	Call	Bond Future	434.8500	0.4348	502.6700	0.5027	15.596	0	0	0
2018/09/07	R209	01/11/2018	9.82	Call	Bond Future	1,228.9600	1.2290	1,371.3500	1.3713	11.586	0	0	0
2018/09/07	R209	01/11/2018			Bond Future	9.8993	70.6224	9.8475	70.9509	(0.522)	0.0000	0.0000	127,327
2018/09/07	R209	01/11/2018	1,016.01	Call	Bond Future	69,734.5700	69.7346	70,063.0700	70.0631	0.471	0	0	0
2018/09/07	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	R209	01/11/2018	8.89	Put	Bond Future	6,873.2900	6.8733	6,551.7200	6.5517	(4.679)	0	0	0
2018/09/07	R209	01/11/2018	8.89	Call	Bond Future	29.2400	0.0292	36.1700	0.0362	23.700	0	0	2,000
2018/09/07	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/07	R209	01/11/2018	1,015.99	Call	Bond Future	69,734.5600	69.7346	70,063.0600	70.0631	0.471	0	0	0
2018/09/07	R209	01/11/2018	9.34	Call	Bond Future	261.5700	0.2616	307.2900	0.3073	17.479	0	0	0
2018/09/07	R209	01/11/2018	9.97	Put	Bond Future	1,269.1800	1.2692	1,116.7000	1.1167	(12.014)	0	0	0
2018/09/07	R209	01/11/2018	9.98	Call	Bond Future	1,750.1500	1.7501	1,928.3600	1.9284	10.183	0	0	0
2018/09/07	R209	01/11/2018	8.98	Put	Bond Future	6,241.6300	6.2416	5,923.7500	5.9238	(5.093)	0	0	0
2018/09/07	R209	01/11/2018	10.00	Put	Bond Future	1,188.8700	1.1889	1,042.9400	1.0429	(12.275)	0	0	5,850
2018/09/07	R209	01/11/2018	9.64	Put	Bond Future	2,429.2000	2.4292	2,202.9700	2.2030	(9.313)	0	0	0
2018/09/07	R209	01/11/2018	9.47	Put	Bond Future	3,231.8700	3.2319	2,971.1900	2.9712	(8.066)	0	0	760
2018/09/07	R209	01/11/2018	9.82	Put	Bond Future	1,733.3700	1.7334	1,547.2600	1.5473	(10.737)	0	0	760
2018/09/07	R209	01/11/2018	9.49	Call	Bond Future	467.1700	0.4672	538.7700	0.5388	15.326	0	0	0
2018/09/07	R209	01/11/2018	9.94	Call	Bond Future	1,610.6700	1.6107	1,780.0500	1.7800	10.516	0	0	0
2018/09/07	R209	01/11/2018	9.94	Put	Bond Future	1,353.5800	1.3536	1,194.4600	1.1945	(11.755)	0	0	0
2018/09/07	R209	01/11/2018	10.57	Call	Bond Future	4,366.5600	4.3666	4,643.2500	4.6432	6.337	0	0	0
2018/09/07	R209	01/11/2018	10.57	Put	Bond Future	305.7700	0.3058	253.9600	0.2540	(16.944)	0	0	0
2018/09/07	R209	01/11/2018	9.84	Call	Bond Future	1,288.6400	1.2886	1,435.5500	1.4356	11.400	0	0	0
2018/09/07	R209	01/11/2018	9.84	Put	Bond Future	1,665.2800	1.6653	1,483.6900	1.4837	(10.904)	0	0	0
2018/09/07	R209	01/11/2018	8.99	Put	Bond Future	6,172.4100	6.1724	5,855.0200	5.8550	(5.142)	0	0	0
2018/09/07	R209	01/11/2018	8.99	Call	Bond Future	49.1500	0.0492	60.2600	0.0603	22.604	0	0	760
2018/09/07	R209	01/11/2018	9.49	Put	Bond Future	3,130.2400	3.1302	2,873.3400	2.8733	(8.207)	0	0	0
2018/09/07	R209	07/02/2019	8.97	Put	Bond Future	7,132.5200	7.1325	6,842.3200	6.8423	(4.069)	0	0	0
2018/09/07	R209	07/02/2019	10.20	Put	Bond Future	1,975.5000	1.9755	1,836.9800	1.8370	(7.012)	0	0	4,000
2018/09/07	R209	07/02/2019			Bond Future	9.9788	71.9843	9.9255	72.3186	(0.535)	0.0000	0.0000	340
2018/09/07	R209	07/02/2019	8.96	Call	Bond Future	381.0200	0.3810	424.3700	0.4244	11.377	0	0	0
2018/09/07	R209	07/02/2019	8.96	Put	Bond Future	7,195.4100	7.1954	6,904.4000	6.9044	(4.044)	0	0	0
2018/09/07	R209	07/02/2019	8.97	Call	Bond Future	389.6500	0.3897	433.8100	0.4338	11.333	0	0	0
2018/09/07	R209	07/02/2019	10.20	Call	Bond Future	3,336.4800	3.3365	3,532.3200	3.5323	5.870	0	0	0
2018/09/07	R209	07/02/2019	8.95	Call	Bond Future	372.5400	0.3725	415.0900	0.4151	11.422	0	0	0
2018/09/07	R209	07/02/2019	8.95	Put	Bond Future	7,258.5500	7.2586	6,966.7400	6.9667	(4.020)	0	0	0
2018/09/07	R209	07/02/2019	9.54	Put	Bond Future	4,164.9300	4.1649	3,940.8100	3.9408	(5.381)	0	0	0
2018/09/07	R209	07/02/2019	9.54	Call	Bond Future	1,343.3700	1.3434	1,453.6100	1.4536	8.206	0	0	4,000
2018/09/07	R209	07/02/2019	9.04	Put	Bond Future	6,707.5000	6.7075	6,423.7400	6.4237	(4.230)	0	0	0
2018/09/07	R209	07/02/2019	9.04	Call	Bond Future	462.5600	0.4626	513.1600	0.5132	10.939	0	0	4,000
2018/09/07	R209	02/05/2019	9.70	Put	Bond Future	4,489.5400	4.4895	4,287.0300	4.2870	(4.511)	0	0	0
2018/09/07	R209	02/05/2019			Bond Future	10.0480	70.0315	9.9930	70.3721	(0.547)	0.0000	0.0000	0
2018/09/07	R209	02/05/2019	9.69	Call	Bond Future	2,265.1100	2.2651	2,402.1100	2.4021	6.048	0	0	0

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2018/09/07	R209	02/05/2019	9.69	Put	Bond Future	4,527.1200	4.5271	4,323.5500	4.3236	(4.497)	0	0	0
2018/09/07	R209	02/05/2019	9.70	Call	Bond Future	2,292.1700	2.2922	2,430.2300	2.4302	6.023	0	0	0
2018/09/07	R209	02/05/2019	9.68	Call	Bond Future	2,237.9900	2.2380	2,373.9300	2.3739	6.074	0	0	0
2018/09/07	R209	02/05/2019	9.68	Put	Bond Future	4,564.7300	4.5647	4,360.1000	4.3601	(4.483)	0	0	0
2018/09/07	R210	01/11/2018			Bond Future	184.3729	184.3729	184.8390	184.8390	0.253	0.0000	0.0000	2,414
2018/09/07	R210	07/02/2019			Bond Future	187.9660	187.9660	188.4405	188.4405	0.252	0.0000	0.0000	0
2018/09/07	R210	02/05/2019			Bond Future	188.5662	188.5662	189.0499	189.0499	0.257	0.0000	0.0000	0
2018/09/07	R212	01/11/2018			Bond Future	155.3460	155.3460	155.4459	155.4459	0.064	0.0000	0.0000	3,476
2018/09/07	R212	07/02/2019			Bond Future	156.2184	156.2184	156.3195	156.3195	0.065	0.0000	0.0000	0
2018/09/07	R212	02/05/2019			Bond Future	158.8403	158.8403	158.9443	158.9443	0.065	0.0000	0.0000	0
2018/09/07	R213	01/11/2018	8.65	Call	Bond Future	22.7700	0.0228	28.3000	0.0283	24.286	0	0	0
2018/09/07	R213	01/11/2018	8.64	Put	Bond Future	6,935.0100	6.9350	6,620.5100	6.6205	(4.535)	0	0	0
2018/09/07	R213	01/11/2018			Bond Future	9.7048	82.0813	9.6528	82.4011	(0.535)	0.0000	0.0000	32,893
2018/09/07	R213	01/11/2018	8.66	Call	Bond Future	24.0400	0.0240	29.8500	0.0298	24.168	0	0	0
2018/09/07	R213	01/11/2018	8.66	Put	Bond Future	6,800.4200	6.8004	6,486.4700	6.4865	(4.617)	0	0	0
2018/09/07	R213	01/11/2018	8.65	Put	Bond Future	6,867.6500	6.8676	6,553.4200	6.5534	(4.576)	0	0	0
2018/09/07	R213	01/11/2018	8.64	Call	Bond Future	21.5600	0.0216	26.8200	0.0268	24.397	0	0	0
2018/09/07	R213	07/02/2019	8.68	Call	Bond Future	285.8700	0.2859	320.3300	0.3203	12.054	0	0	0
2018/09/07	R213	07/02/2019			Bond Future	9.7957	83.6642	9.7418	83.9896	(0.550)	0.0000	0.0000	112
2018/09/07	R213	07/02/2019	8.68	Put	Bond Future	7,407.0400	7.4070	7,116.1200	7.1161	(3.928)	0	0	0
2018/09/07	R213	07/02/2019	8.69	Call	Bond Future	292.6400	0.2926	327.7900	0.3278	12.011	0	0	0
2018/09/07	R213	07/02/2019	8.70	Put	Bond Future	7,285.7500	7.2858	6,996.2100	6.9962	(3.974)	0	0	0
2018/09/07	R213	07/02/2019	8.69	Put	Bond Future	7,346.2900	7.3463	7,056.0600	7.0561	(3.951)	0	0	0
2018/09/07	R213	07/02/2019	8.70	Call	Bond Future	299.5500	0.2995	335.3900	0.3354	11.965	0	0	0
2018/09/07	R213	02/05/2019	9.49	Call	Bond Future	2,009.3200	2.0093	2,138.0200	2.1380	6.405	0	0	0
2018/09/07	R213	02/05/2019	9.48	Put	Bond Future	4,348.8400	4.3488	4,144.9100	4.1449	(4.689)	0	0	0
2018/09/07	R213	02/05/2019			Bond Future	9.8709	81.5060	9.8152	81.8376	(0.564)	0.0000	0.0000	0
2018/09/07	R213	02/05/2019	9.50	Call	Bond Future	2,035.3600	2.0354	2,165.1200	2.1651	6.375	0	0	0
2018/09/07	R213	02/05/2019	9.50	Put	Bond Future	4,277.6900	4.2777	4,075.8900	4.0759	(4.717)	0	0	0
2018/09/07	R213	02/05/2019	9.49	Put	Bond Future	4,313.2700	4.3133	4,110.4100	4.1104	(4.703)	0	0	0
2018/09/07	R213	02/05/2019	9.48	Call	Bond Future	1,983.2000	1.9832	2,110.8300	2.1108	6.436	0	0	0
2018/09/07	R214	01/11/2018	8.99	Put	Bond Future	7,646.6200	7.6466	7,344.3800	7.3444	(3.953)	0	0	0
2018/09/07	R214	01/11/2018	8.98	Call	Bond Future	18.4900	0.0185	22.4700	0.0225	21.525	0	0	0
2018/09/07	R214	01/11/2018			Bond Future	10.0603	69.7543	10.0137	70.0607	(0.464)	0.0000	0.0000	28,473
2018/09/07	R214	01/11/2018	8.99	Call	Bond Future	19.5900	0.0196	23.7900	0.0238	21.440	0	0	0
2018/09/07	R214	01/11/2018	8.98	Put	Bond Future	7,723.0300	7.7230	7,420.5700	7.4206	(3.916)	0	0	0
2018/09/07	R214	01/11/2018	9.00	Call	Bond Future	20.7600	0.0208	25.1900	0.0252	21.339	0	0	0
2018/09/07	R214	01/11/2018	9.00	Put	Bond Future	7,570.3900	7.5704	7,268.3800	7.2684	(3.989)	0	0	0
2018/09/07	R214	07/02/2019	9.05	Put	Bond Future	8,021.4800	8.0215	7,744.3400	7.7443	(3.455)	0	0	0
2018/09/07	R214	07/02/2019			Bond Future	10.1424	71.0995	10.0942	71.4113	(0.474)	0.0000	0.0000	0
2018/09/07	R214	07/02/2019	9.04	Call	Bond Future	329.0200	0.3290	362.9800	0.3630	10.322	0	0	0
2018/09/07	R214	07/02/2019	9.04	Put	Bond Future	8,090.2600	8.0903	7,812.4400	7.8124	(3.434)	0	0	0
2018/09/07	R214	07/02/2019	9.05	Call	Bond Future	336.8400	0.3368	371.4800	0.3715	10.284	0	0	0
2018/09/07	R214	07/02/2019	9.03	Call	Bond Future	321.3400	0.3213	354.6300	0.3546	10.360	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
2018/09/07	R214	07/02/2019	9.03	Put	Bond Future	8,159.3000	8.1593	7,880.8100	7.8808	(3.413)	0	0	0
2018/09/07	R214	02/05/2019	9.87	Call	Bond Future	2,412.0400	2.4120	2,541.1300	2.5411	5.352	0	0	0
2018/09/07	R214	02/05/2019	9.85	Call	Bond Future	2,356.1900	2.3562	2,483.3100	2.4833	5.395	0	0	0
2018/09/07	R214	02/05/2019			Bond Future	10.2098	68.9860	10.1602	69.3037	(0.485)	0.0000	0.0000	0
2018/09/07	R214	02/05/2019	9.85	Put	Bond Future	4,717.8700	4.7179	4,527.2900	4.5273	(4.040)	0	0	0
2018/09/07	R214	02/05/2019	9.87	Put	Bond Future	4,638.9900	4.6390	4,450.3800	4.4504	(4.066)	0	0	0
2018/09/07	R214	02/05/2019	9.86	Call	Bond Future	2,384.1400	2.3841	2,512.2500	2.5122	5.373	0	0	0
2018/09/07	R214	02/05/2019	9.86	Put	Bond Future	4,678.4000	4.6784	4,488.8100	4.4888	(4.052)	0	0	0
2018/09/07	R248	01/11/2018	9.03	Call	Bond Future	18.0000	0.0180	22.1800	0.0222	23.222	0	0	0
2018/09/07	R248	01/11/2018			Bond Future	10.0961	89.0049	10.0494	89.3946	(0.462)	0.0000	0.0000	99,873
2018/09/07	R248	01/11/2018	9.01	Call	Bond Future	15.8500	0.0159	19.5600	0.0196	23.407	0	0	0
2018/09/07	R248	01/11/2018	9.01	Put	Bond Future	9,940.2100	9.9402	9,554.2200	9.5542	(3.883)	0	0	0
2018/09/07	R248	01/11/2018	9.03	Put	Bond Future	9,742.1500	9.7422	9,356.6300	9.3566	(3.957)	0	0	0
2018/09/07	R248	01/11/2018	9.02	Call	Bond Future	16.8900	0.0169	20.8400	0.0208	23.387	0	0	0
2018/09/07	R248	01/11/2018	9.02	Put	Bond Future	9,841.0600	9.8411	9,455.3100	9.4553	(3.920)	0	0	0
2018/09/07	R248	07/02/2019	9.06	Put	Bond Future	10,452.8600	10.4529	10,094.9200	10.0949	(3.424)	0	0	0
2018/09/07	R248	07/02/2019			Bond Future	10.1796	90.7214	10.1313	91.1179	(0.474)	0.0000	0.0000	0
2018/09/07	R248	07/02/2019	9.06	Call	Bond Future	354.5000	0.3545	393.1400	0.3931	10.900	0	0	0
2018/09/07	R248	07/02/2019	9.05	Put	Bond Future	10,543.2900	10.5433	10,184.5200	10.1845	(3.403)	0	0	0
2018/09/07	R248	07/02/2019	9.07	Call	Bond Future	363.5400	0.3635	403.0100	0.4030	10.857	0	0	0
2018/09/07	R248	07/02/2019	9.07	Put	Bond Future	10,362.7800	10.3628	10,005.6700	10.0057	(3.446)	0	0	0
2018/09/07	R248	07/02/2019	9.05	Call	Bond Future	345.6400	0.3456	383.4500	0.3834	10.939	0	0	0
2018/09/07	R248	02/05/2019	9.90	Put	Bond Future	5,855.1900	5.8552	5,613.5200	5.6135	(4.127)	0	0	0
2018/09/07	R248	02/05/2019			Bond Future	10.2481	87.7935	10.1984	88.1975	(0.485)	0.0000	0.0000	0
2018/09/07	R248	02/05/2019	9.90	Call	Bond Future	2,955.0700	2.9551	3,117.4300	3.1174	5.494	0	0	0
2018/09/07	R248	02/05/2019	9.91	Call	Bond Future	2,990.5000	2.9905	3,154.1400	3.1541	5.472	0	0	0
2018/09/07	R248	02/05/2019	9.89	Put	Bond Future	5,905.8100	5.9058	5,662.8600	5.6629	(4.114)	0	0	0
2018/09/07	R248	02/05/2019	9.91	Put	Bond Future	5,804.9400	5.8049	5,564.5500	5.5646	(4.141)	0	0	0
2018/09/07	R248	02/05/2019	9.89	Call	Bond Future	2,919.8600	2.9199	3,080.9400	3.0809	5.517	0	0	0

**Total**

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