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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2018 TO 14/09/2018

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
2018/09/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	2025	01/11/2018			Bond Future	132.5184	132.5184	132.5191	132.5191	0.001	0.0000	0.0000	365
2018/09/14	2025	07/02/2019			Bond Future	133.6853	133.6853	133.6866	133.6866	0.001	0.0000	0.0000	0
2018/09/14	2025	02/05/2019			Bond Future	135.9303	135.9303	135.9317	135.9317	0.001	0.0000	0.0000	0
2018/09/14	2029	01/11/2018			Bond Future	100.3963	100.3963	100.3971	100.3971	0.001	0.0000	0.0000	2,938
2018/09/14	2029	07/02/2019			Bond Future	102.3519	102.3519	102.3531	102.3531	0.001	0.0000	0.0000	0
2018/09/14	2029	02/05/2019			Bond Future	102.9983	102.9983	102.9996	102.9996	0.001	0.0000	0.0000	0
2018/09/14	2030	01/11/2018	8.60	Call	Bond Future	26.7300	0.0267	15.5100	0.0155	(41.975)	0	0	0
2018/09/14	2030	01/11/2018	8.58	Put	Bond Future	6,318.1400	6.3181	6,816.2000	6.8162	7.883	0	0	0
2018/09/14	2030	01/11/2018	9.60	Put	Bond Future	1,110.4600	1.1105	1,336.4800	1.3365	20.354	0	0	0
2018/09/14	2030	01/11/2018			Bond Future	9.5313	91.6860	9.6120	91.1778	0.847	0.0000	0.0000	54,685
2018/09/14	2030	01/11/2018	8.60	Put	Bond Future	6,182.7100	6.1827	6,679.6600	6.6797	8.038	0	0	0
2018/09/14	2030	01/11/2018	8.58	Call	Bond Future	23.8100	0.0238	13.7000	0.0137	(42.461)	0	0	0
2018/09/14	2030	01/11/2018	8.90	Put	Bond Future	4,243.0700	4.2431	4,706.1900	4.7062	10.915	0	0	0
2018/09/14	2030	01/11/2018	8.90	Call	Bond Future	130.5400	0.1305	85.4900	0.0855	(34.510)	0	0	50
2018/09/14	2030	01/11/2018	8.59	Put	Bond Future	6,250.3500	6.2503	6,747.8700	6.7479	7.960	0	0	0
2018/09/14	2030	01/11/2018	9.60	Call	Bond Future	1,543.2700	1.5433	1,261.1200	1.2611	(18.283)	0	0	50
2018/09/14	2030	01/11/2018	8.59	Call	Bond Future	25.2300	0.0252	14.5800	0.0146	(42.212)	0	0	0
2018/09/14	2030	07/02/2019	8.62	Call	Bond Future	343.9000	0.3439	278.0500	0.2780	(19.148)	0	0	0
2018/09/14	2030	07/02/2019			Bond Future	9.6177	89.4433	9.7017	88.9252	0.874	0.0000	0.0000	167
2018/09/14	2030	07/02/2019	8.62	Put	Bond Future	6,818.5300	6.8185	7,270.8200	7.2708	6.633	0	0	0
2018/09/14	2030	07/02/2019	8.63	Call	Bond Future	351.9900	0.3520	284.8600	0.2849	(19.072)	0	0	0
2018/09/14	2030	07/02/2019	8.90	Call	Bond Future	667.6200	0.6676	556.7500	0.5567	(16.607)	0	0	1,920
2018/09/14	2030	07/02/2019	8.63	Put	Bond Future	6,758.6600	6.7587	7,209.6700	7.2097	6.673	0	0	0
2018/09/14	2030	07/02/2019	8.64	Call	Bond Future	360.2300	0.3602	291.8100	0.2918	(18.993)	0	0	0
2018/09/14	2030	07/02/2019	8.64	Put	Bond Future	6,698.9900	6.6990	7,148.7100	7.1487	6.713	0	0	0
2018/09/14	2030	07/02/2019	9.60	Put	Bond Future	2,448.8200	2.4488	2,705.5800	2.7056	10.485	0	0	0
2018/09/14	2030	07/02/2019	9.60	Call	Bond Future	2,339.3400	2.3393	2,077.9600	2.0780	(11.173)	0	0	1,920
2018/09/14	2030	07/02/2019	8.90	Put	Bond Future	5,263.2800	5.2633	5,670.5500	5.6705	7.738	0	0	0
2018/09/14	2030	07/02/2019	9.40	Put	Bond Future	3,105.7100	3.1057	3,406.5000	3.4065	9.685	0	0	0
2018/09/14	2030	07/02/2019	9.40	Call	Bond Future	1,744.4200	1.7444	1,527.0700	1.5271	(12.460)	0	0	0
2018/09/14	2030	07/02/2019	8.70	Put	Bond Future	6,345.6600	6.3457	6,787.2700	6.7873	6.959	0	0	0
2018/09/14	2030	07/02/2019	8.70	Call	Bond Future	412.9600	0.4130	336.4300	0.3364	(18.532)	0	0	0
2018/09/14	2030	02/05/2019	9.41	Call	Bond Future	2,121.6700	2.1217	1,902.0900	1.9021	(10.349)	0	0	0
2018/09/14	2030	02/05/2019			Bond Future	9.6972	90.9291	9.7841	90.4030	0.896	0.0000	0.0000	0
2018/09/14	2030	02/05/2019	9.39	Call	Bond Future	2,067.2400	2.0672	1,851.2900	1.8513	(10.446)	0	0	0
2018/09/14	2030	02/05/2019	9.39	Put	Bond Future	3,961.6000	3.9616	4,271.7600	4.2718	7.829	0	0	0
2018/09/14	2030	02/05/2019	9.41	Put	Bond Future	3,891.0600	3.8911	4,197.5900	4.1976	7.878	0	0	0
2018/09/14	2030	02/05/2019	9.40	Call	Bond Future	2,094.3600	2.0944	1,876.5900	1.8766	(10.398)	0	0	0
2018/09/14	2030	02/05/2019	9.40	Put	Bond Future	3,926.2100	3.9262	4,234.5500	4.2345	7.853	0	0	0

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2018/09/14	2032	01/11/2018	8.77	Put	Bond Future	6,878.4800	6.8785	7,414.8800	7.4149	7.798	0	0	0
2018/09/14	2032	01/11/2018			Bond Future	9.7227	89.9208	9.8033	89.3731	0.829	0.0000	0.0000	40,844
2018/09/14	2032	01/11/2018	8.76	Call	Bond Future	25.1600	0.0252	14.5200	0.0145	(42.289)	0	0	0
2018/09/14	2032	01/11/2018	8.76	Put	Bond Future	6,952.6300	6.9526	7,489.6500	7.4897	7.724	0	0	0
2018/09/14	2032	01/11/2018	8.77	Call	Bond Future	26.7800	0.0268	15.5200	0.0155	(42.046)	0	0	0
2018/09/14	2032	01/11/2018	8.75	Call	Bond Future	23.6200	0.0236	13.5700	0.0136	(42.549)	0	0	0
2018/09/14	2032	01/11/2018	8.75	Put	Bond Future	7,026.9400	7.0269	7,564.5500	7.5646	7.651	0	0	0
2018/09/14	2032	07/02/2019	8.81	Call	Bond Future	403.7600	0.4038	329.2400	0.3292	(18.457)	0	0	0
2018/09/14	2032	07/02/2019	8.80	Put	Bond Future	7,551.5500	7.5515	8,036.7700	8.0368	6.425	0	0	0
2018/09/14	2032	07/02/2019			Bond Future	9.8112	91.6535	9.8948	91.0951	0.853	0.0000	0.0000	456
2018/09/14	2032	07/02/2019	8.82	Call	Bond Future	412.9600	0.4130	337.0500	0.3370	(18.382)	0	0	0
2018/09/14	2032	07/02/2019	8.82	Put	Bond Future	7,420.5500	7.4205	7,903.0100	7.9030	6.502	0	0	0
2018/09/14	2032	07/02/2019	8.81	Put	Bond Future	7,485.9300	7.4859	7,969.7800	7.9698	6.463	0	0	0
2018/09/14	2032	07/02/2019	8.80	Call	Bond Future	394.7200	0.3947	321.5700	0.3216	(18.532)	0	0	0
2018/09/14	2032	02/05/2019	9.61	Call	Bond Future	2,395.3600	2.3954	2,154.3500	2.1544	(10.062)	0	0	0
2018/09/14	2032	02/05/2019	9.62	Put	Bond Future	4,219.5800	4.2196	4,543.7000	4.5437	7.681	0	0	0
2018/09/14	2032	02/05/2019			Bond Future	9.8883	89.0209	9.9746	88.4539	0.873	0.0000	0.0000	0
2018/09/14	2032	02/05/2019	9.61	Put	Bond Future	4,257.9700	4.2580	4,584.0000	4.5840	7.657	0	0	0
2018/09/14	2032	02/05/2019	9.62	Call	Bond Future	2,424.8600	2.4249	2,181.9400	2.1819	(10.018)	0	0	0
2018/09/14	2032	02/05/2019	9.63	Call	Bond Future	2,454.5400	2.4545	2,209.7200	2.2097	(9.974)	0	0	0
2018/09/14	2032	02/05/2019	9.63	Put	Bond Future	4,181.4500	4.1814	4,503.6700	4.5037	7.706	0	0	0
2018/09/14	2033	01/11/2018			Bond Future	102.5856	102.5856	102.8405	102.8405	0.248	0.0000	0.0000	6,373
2018/09/14	2033	07/02/2019			Bond Future	104.5839	104.5839	104.8442	104.8442	0.249	0.0000	0.0000	0
2018/09/14	2033	02/05/2019			Bond Future	105.1957	105.1957	105.4603	105.4603	0.251	0.0000	0.0000	0
2018/09/14	2037	01/11/2018	9.03	Call	Bond Future	42.7600	0.0428	24.7600	0.0248	(42.095)	0	0	0
2018/09/14	2037	01/11/2018			Bond Future	9.9198	90.3747	10.0054	89.7286	0.863	0.0000	0.0000	52,651
2018/09/14	2037	01/11/2018	9.01	Call	Bond Future	37.8900	0.0379	21.7300	0.0217	(42.650)	0	0	0
2018/09/14	2037	01/11/2018	9.01	Put	Bond Future	7,378.0000	7.3780	8,007.9100	8.0079	8.538	0	0	0
2018/09/14	2037	01/11/2018	9.03	Put	Bond Future	7,211.6700	7.2117	7,839.7400	7.8397	8.709	0	0	0
2018/09/14	2037	01/11/2018	9.02	Call	Bond Future	40.2500	0.0403	23.1900	0.0232	(42.385)	0	0	0
2018/09/14	2037	01/11/2018	9.02	Put	Bond Future	7,294.7000	7.2947	7,923.7100	7.9237	8.623	0	0	0
2018/09/14	2037	07/02/2019	9.06	Put	Bond Future	8,029.6800	8.0297	8,588.7800	8.5888	6.963	0	0	0
2018/09/14	2037	07/02/2019	9.05	Call	Bond Future	519.0700	0.5191	421.4600	0.4215	(18.805)	0	0	0
2018/09/14	2037	07/02/2019			Bond Future	10.0023	87.8562	10.0910	87.1974	0.887	0.0000	0.0000	1,179
2018/09/14	2037	07/02/2019	9.06	Call	Bond Future	532.9400	0.5329	433.3100	0.4333	(18.694)	0	0	0
2018/09/14	2037	07/02/2019	9.05	Put	Bond Future	8,100.5200	8.1005	8,661.6400	8.6616	6.927	0	0	0
2018/09/14	2037	07/02/2019	9.07	Call	Bond Future	546.9300	0.5469	445.2700	0.4453	(18.587)	0	0	0
2018/09/14	2037	07/02/2019	9.07	Put	Bond Future	7,959.0800	7.9591	8,516.1500	8.5162	6.999	0	0	0
2018/09/14	2037	02/05/2019	9.81	Put	Bond Future	4,716.2600	4.7163	5,098.1700	5.0982	8.098	0	0	0
2018/09/14	2037	02/05/2019			Bond Future	10.0770	89.3155	10.1683	88.6465	0.906	0.0000	0.0000	0
2018/09/14	2037	02/05/2019	9.80	Call	Bond Future	2,680.1600	2.6802	2,395.3000	2.3953	(10.628)	0	0	0
2018/09/14	2037	02/05/2019	9.80	Put	Bond Future	4,759.3700	4.7594	5,143.5400	5.1435	8.072	0	0	0
2018/09/14	2037	02/05/2019	9.81	Call	Bond Future	2,713.4200	2.7134	2,426.3000	2.4263	(10.581)	0	0	0
2018/09/14	2037	02/05/2019	9.79	Call	Bond Future	2,647.3800	2.6474	2,364.7800	2.3648	(10.675)	0	0	0
2018/09/14	2037	02/05/2019	9.79	Put	Bond Future	4,803.0600	4.8031	5,189.4900	5.1895	8.045	0	0	0

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2018/09/14	2038	01/11/2018			Bond Future	122.3839	122.3839	122.3853	122.3853	0.001	0.0000	0.0000	9,904
2018/09/14	2038	07/02/2019			Bond Future	123.1767	123.1767	123.1785	123.1785	0.001	0.0000	0.0000	0
2018/09/14	2038	02/05/2019			Bond Future	125.2452	125.2452	125.2472	125.2472	0.002	0.0000	0.0000	0
2018/09/14	2040	01/11/2018	9.09	Put	Bond Future	7,980.7500	7.9808	8,654.8000	8.6548	8.446	0	0	0
2018/09/14	2040	01/11/2018	9.80	Call	Bond Future	1,034.7000	1.0347	791.4400	0.7914	(23.510)	0	0	1,770
2018/09/14	2040	01/11/2018	10.00	Put	Bond Future	1,793.8400	1.7938	2,138.6300	2.1386	19.221	0	0	0
2018/09/14	2040	01/11/2018			Bond Future	10.0047	93.5902	10.0904	92.8994	0.856	0.0000	0.0000	25,392
2018/09/14	2040	01/11/2018	9.08	Call	Bond Future	36.9600	0.0370	21.0700	0.0211	(42.992)	0	0	0
2018/09/14	2040	01/11/2018	9.08	Put	Bond Future	8,071.2100	8.0712	8,746.1600	8.7462	8.362	0	0	0
2018/09/14	2040	01/11/2018	9.20	Put	Bond Future	7,004.2600	7.0043	7,665.3600	7.6654	9.439	0	0	0
2018/09/14	2040	01/11/2018	9.20	Call	Bond Future	74.9400	0.0749	45.2000	0.0452	(39.685)	0	0	3,940
2018/09/14	2040	01/11/2018	9.80	Put	Bond Future	2,721.6100	2.7216	3,169.1900	3.1692	16.445	0	0	0
2018/09/14	2040	01/11/2018	9.09	Call	Bond Future	39.3200	0.0393	22.5300	0.0225	(42.701)	0	0	0
2018/09/14	2040	01/11/2018	10.00	Call	Bond Future	1,755.3400	1.7553	1,409.2900	1.4093	(19.714)	0	0	3,940
2018/09/14	2040	01/11/2018	9.10	Put	Bond Future	7,890.5500	7.8905	8,563.6500	8.5637	8.530	0	0	0
2018/09/14	2040	01/11/2018	9.07	Call	Bond Future	34.7200	0.0347	19.7000	0.0197	(43.260)	0	0	0
2018/09/14	2040	01/11/2018	9.07	Put	Bond Future	8,161.9400	8.1619	8,837.7600	8.8378	8.280	0	0	0
2018/09/14	2040	01/11/2018	8.50	Put	Bond Future	13,661.6800	13.6617	14,352.2000	14.3522	5.054	0	0	0
2018/09/14	2040	01/11/2018	8.50	Call	Bond Future	0.5600	0.0006	0.2400	0.0002	(57.143)	0	0	2,950
2018/09/14	2040	01/11/2018	9.10	Call	Bond Future	41.8100	0.0418	24.0700	0.0241	(42.430)	0	0	2,950
2018/09/14	2040	07/02/2019	9.13	Call	Bond Future	531.0800	0.5311	429.8000	0.4298	(19.071)	0	0	0
2018/09/14	2040	07/02/2019	9.11	Put	Bond Future	8,895.7500	8.8958	9,502.4300	9.5024	6.820	0	0	0
2018/09/14	2040	07/02/2019			Bond Future	10.0871	90.8831	10.1758	90.1788	0.879	0.0000	0.0000	100
2018/09/14	2040	07/02/2019	9.13	Put	Bond Future	8,735.3200	8.7353	9,338.3100	9.3383	6.903	0	0	0
2018/09/14	2040	07/02/2019	9.11	Call	Bond Future	507.6300	0.5076	410.0400	0.4100	(19.225)	0	0	0
2018/09/14	2040	07/02/2019	9.12	Put	Bond Future	8,815.3600	8.8154	9,420.2100	9.4202	6.861	0	0	0
2018/09/14	2040	07/02/2019	9.12	Call	Bond Future	519.2500	0.5192	419.8300	0.4198	(19.147)	0	0	0
2018/09/14	2040	02/05/2019	9.88	Put	Bond Future	5,143.1900	5.1432	5,553.9800	5.5540	7.987	0	0	0
2018/09/14	2040	02/05/2019	9.89	Call	Bond Future	2,912.6100	2.9126	2,605.6500	2.6056	(10.539)	0	0	0
2018/09/14	2040	02/05/2019			Bond Future	10.1615	92.3927	10.2527	91.6773	0.898	0.0000	0.0000	0
2018/09/14	2040	02/05/2019	9.90	Call	Bond Future	2,948.3000	2.9483	2,638.9300	2.6389	(10.493)	0	0	0
2018/09/14	2040	02/05/2019	9.90	Put	Bond Future	5,050.3300	5.0503	5,456.2900	5.4563	8.038	0	0	0
2018/09/14	2040	02/05/2019	9.88	Call	Bond Future	2,877.1400	2.8771	2,572.6000	2.5726	(10.585)	0	0	0
2018/09/14	2040	02/05/2019	9.89	Put	Bond Future	5,096.5900	5.0966	5,504.9600	5.5050	8.013	0	0	0
2018/09/14	2044	01/11/2018	9.12	Call	Bond Future	35.8200	0.0358	20.9500	0.0210	(41.513)	0	0	0
2018/09/14	2044	01/11/2018			Bond Future	10.0436	90.5103	10.1241	89.8535	0.802	0.0000	0.0000	39,021
2018/09/14	2044	01/11/2018	9.12	Put	Bond Future	8,201.8400	8.2018	8,843.7200	8.8437	7.826	0	0	0
2018/09/14	2044	01/11/2018	9.13	Call	Bond Future	37.9900	0.0380	22.3000	0.0223	(41.300)	0	0	0
2018/09/14	2044	01/11/2018	9.14	Put	Bond Future	8,016.2400	8.0162	8,656.4700	8.6565	7.987	0	0	0
2018/09/14	2044	01/11/2018	9.13	Put	Bond Future	8,108.9100	8.1089	8,749.9700	8.7500	7.906	0	0	0
2018/09/14	2044	01/11/2018	9.14	Call	Bond Future	40.2600	0.0403	23.7400	0.0237	(41.033)	0	0	0
2018/09/14	2044	07/02/2019	9.18	Put	Bond Future	8,780.0200	8.7800	9,350.4100	9.3504	6.496	0	0	0
2018/09/14	2044	07/02/2019			Bond Future	10.1234	87.8691	10.2068	87.1995	0.823	0.0000	0.0000	108
2018/09/14	2044	07/02/2019	9.17	Call	Bond Future	538.6700	0.5387	441.3300	0.4413	(18.070)	0	0	0
2018/09/14	2044	07/02/2019	9.17	Put	Bond Future	8,861.7800	8.8618	9,433.9700	9.4340	6.457	0	0	0
2018/09/14	2044	07/02/2019	9.18	Call	Bond Future	550.9700	0.5510	451.8300	0.4518	(17.994)	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
2018/09/14	2044	07/02/2019	9.16	Call	Bond Future	526.5900	0.5266	431.0400	0.4310	(18.145)	0	0	0
2018/09/14	2044	07/02/2019	9.16	Put	Bond Future	8,943.9100	8.9439	9,517.8900	9.5179	6.418	0	0	0
2018/09/14	2044	02/05/2019	9.90	Call	Bond Future	2,879.8000	2.8798	2,591.3700	2.5914	(10.016)	0	0	0
2018/09/14	2044	02/05/2019			Bond Future	10.1953	89.3286	10.2811	88.6485	0.841	0.0000	0.0000	0
2018/09/14	2044	02/05/2019	9.90	Put	Bond Future	5,293.5000	5.2935	5,685.1200	5.6851	7.398	0	0	0
2018/09/14	2044	02/05/2019	9.91	Call	Bond Future	2,915.5700	2.9156	2,624.8400	2.6248	(9.972)	0	0	0
2018/09/14	2044	02/05/2019	9.92	Put	Bond Future	5,197.9800	5.1980	5,585.0200	5.5850	7.446	0	0	0
2018/09/14	2044	02/05/2019	9.91	Put	Bond Future	5,245.7000	5.2457	5,635.0200	5.6350	7.422	0	0	0
2018/09/14	2044	02/05/2019	9.92	Call	Bond Future	2,951.2800	2.9513	2,658.2700	2.6583	(9.928)	0	0	0
2018/09/14	2046	01/11/2018			Bond Future	116.4613	116.4613	116.7992	116.7992	0.290	0.0000	0.0000	12,067
2018/09/14	2046	07/02/2019			Bond Future	118.7299	118.7299	119.0748	119.0748	0.290	0.0000	0.0000	0
2018/09/14	2046	02/05/2019			Bond Future	119.0384	119.0384	119.3892	119.3892	0.295	0.0000	0.0000	0
2018/09/14	2050	01/11/2018			Bond Future	122.0476	122.0476	122.3062	122.3062	0.212	0.0000	0.0000	9,987
2018/09/14	2050	07/02/2019			Bond Future	122.6538	122.6538	122.9177	122.9177	0.215	0.0000	0.0000	0
2018/09/14	2050	02/05/2019			Bond Future	124.7133	124.7133	124.9820	124.9820	0.215	0.0000	0.0000	0
2018/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	AL37	01/11/2018			Index Future	589.0660	589.0660	587.3660	587.3660	(0.289)	0.0000	0.0000	0
2018/09/14	AL37	07/02/2019			Index Future	600.4180	600.4180	598.6840	598.6840	(0.289)	0.0000	0.0000	0
2018/09/14	AL37	02/05/2019			Index Future	610.3950	610.3950	608.6360	608.6360	(0.288)	0.0000	0.0000	0
2018/09/14	AL7T	01/11/2018			Index Future	680.5950	680.5950	677.5610	677.5610	(0.446)	0.0000	0.0000	0
2018/09/14	AL7T	07/02/2019			Index Future	693.7110	693.7110	690.6160	690.6160	(0.446)	0.0000	0.0000	0
2018/09/14	AL7T	02/05/2019			Index Future	705.2380	705.2380	702.0960	702.0960	(0.446)	0.0000	0.0000	0
2018/09/14	ALBI	01/11/2018			Index Future	615.6990	615.6990	612.1980	612.1980	(0.569)	0.0000	0.0000	865
2018/09/14	ALBI	07/02/2019			Index Future	627.5640	627.5640	623.9940	623.9940	(0.569)	0.0000	0.0000	57
2018/09/14	ALBI	02/05/2019			Index Future	637.9920	637.9920	634.3670	634.3670	(0.568)	0.0000	0.0000	0
2018/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C035	28/02/2035			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
2018/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	C442	25/04/2042			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
2018/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/14	ES33	01/11/2018			Bond Future	11.1514	74.8438	11.2316	74.3850	0.719	0.0000	0.0000	9,466
2018/09/14	ES33	07/02/2019			Bond Future	11.2904	76.2861	11.3738	75.8183	0.739	0.0000	0.0000	0
2018/09/14	ES33	02/05/2019			Bond Future	11.4089	73.7640	11.4951	73.2890	0.755	0.0000	0.0000	0
2018/09/14	ES42	01/11/2018			Bond Future	11.3899	76.7860	11.4752	76.2360	0.749	0.0000	0.0000	7,957
2018/09/14	ES42	07/02/2019			Bond Future	11.5215	78.2655	11.6103	77.7048	0.770	0.0000	0.0000	0
2018/09/14	ES42	02/05/2019			Bond Future	11.6394	75.3057	11.7312	74.7362	0.789	0.0000	0.0000	0
2018/09/14	GOVI	01/11/2018	653.50	Put	GOVI	434,110.0000	43.4110	470,680.0000	47.0680	8.424	0	0	0
2018/09/14	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	01/11/2018			GOVI	610.0890	610.0890	606.4320	606.4320	(0.599)	0.0000	0.0000	463
2018/09/14	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	01/11/2018	653.49	Put	GOVI	434,010.0000	43.4010	470,580.0000	47.0580	8.426	0	0	0
2018/09/14	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	01/11/2018	653.51	Put	GOVI	434,210.0000	43.4210	470,780.0000	47.0780	8.422	0	0	0
2018/09/14	GOVI	07/02/2019	666.53	Put	GOVI	446,840.0000	44.6840	484,130.0000	48.4130	8.345	0	0	0
2018/09/14	GOVI	07/02/2019			GOVI	621.8460	621.8460	618.1170	618.1170	(0.600)	0.0000	0.0000	0
2018/09/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	07/02/2019	666.52	Put	GOVI	446,740.0000	44.6740	484,030.0000	48.4030	8.347	0	0	0
2018/09/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	07/02/2019	666.51	Put	GOVI	446,640.0000	44.6640	483,930.0000	48.3930	8.349	0	0	0
2018/09/14	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	02/05/2019	647.88	Put	GOVI	157,010.0000	15.7010	194,880.0000	19.4880	24.119	0	0	0
2018/09/14	GOVI	02/05/2019	647.86	Put	GOVI	156,810.0000	15.6810	194,680.0000	19.4680	24.150	0	0	0
2018/09/14	GOVI	02/05/2019			GOVI	632.1790	632.1790	628.3920	628.3920	(0.599)	0.0000	0.0000	0
2018/09/14	GOVI	02/05/2019	647.87	Put	GOVI	156,910.0000	15.6910	194,780.0000	19.4780	24.135	0	0	0
2018/09/14	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/14	IGOV	01/11/2018			Index Future	253.2220	253.2220	253.3720	253.3720	0.059	0.0000	0.0000	746
2018/09/14	IGOV	07/02/2019			Index Future	258.1550	258.1550	258.3090	258.3090	0.060	0.0000	0.0000	0
2018/09/14	IGOV	02/05/2019			Index Future	262.4910	262.4910	262.6470	262.6470	0.059	0.0000	0.0000	0
2018/09/14	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/14	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0

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2018/09/14	IS01	22/03/2019			Interest Rate Swap	99.6300	99.6300	99.6400	99.6400	0.010	0.0000	0.0000	0
2018/09/14	IS01	20/06/2019			Interest Rate Swap	102.1300	102.1300	102.1400	102.1400	0.010	0.0000	0.0000	0
2018/09/14	IS01	19/09/2019			Interest Rate Swap	100.1100	100.1100	100.1400	100.1400	0.030	0.0000	0.0000	0
2018/09/14	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/14	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/14	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/14	IS02	21/06/2019			Interest Rate Swap	99.8600	99.8600	99.8800	99.8800	0.020	0.0000	0.0000	0
2018/09/14	IS02	20/09/2019			Interest Rate Swap	102.1100	102.1100	102.1400	102.1400	0.029	0.0000	0.0000	0
2018/09/14	IS02	20/12/2019			Interest Rate Swap	103.1900	103.1900	103.2300	103.2300	0.039	0.0000	0.0000	0
2018/09/14	IS02	23/03/2020			Interest Rate Swap	99.3800	99.3800	99.4300	99.4300	0.050	0.0000	0.0000	0
2018/09/14	IS02	22/06/2020			Interest Rate Swap	103.0900	103.0900	103.1600	103.1600	0.068	0.0000	0.0000	0
2018/09/14	IS02	21/09/2020			Interest Rate Swap	100.2400	100.2400	100.3300	100.3300	0.090	0.0000	0.0000	0
2018/09/14	IS05	17/12/2020			Interest Rate Swap	97.2000	97.2000	97.3100	97.3100	0.113	0.0000	0.0000	0
2018/09/14	IS05	16/03/2021			Interest Rate Swap	96.5400	96.5400	96.6600	96.6600	0.124	0.0000	0.0000	0
2018/09/14	IS05	15/06/2021			Interest Rate Swap	95.8300	95.8300	95.9900	95.9900	0.167	0.0000	0.0000	0
2018/09/14	IS05	21/09/2021			Interest Rate Swap	96.1200	96.1200	96.3000	96.3000	0.187	0.0000	0.0000	0
2018/09/14	IS05	21/12/2021			Interest Rate Swap	98.3900	98.3900	98.5900	98.5900	0.203	0.0000	0.0000	51
2018/09/14	IS05	15/03/2022			Interest Rate Swap	98.5800	98.5800	98.8100	98.8100	0.233	0.0000	0.0000	0
2018/09/14	IS05	21/06/2022			Interest Rate Swap	99.8500	99.8500	100.1100	100.1100	0.260	0.0000	0.0000	0
2018/09/14	IS05	20/09/2022			Interest Rate Swap	103.8300	103.8300	104.1100	104.1100	0.270	0.0000	0.0000	0
2018/09/14	IS05	20/12/2022			Interest Rate Swap	105.1700	105.1700	105.4600	105.4600	0.276	0.0000	0.0000	0
2018/09/14	IS05	22/03/2023			Interest Rate Swap	98.7000	98.7000	99.0100	99.0100	0.314	0.0000	0.0000	0
2018/09/14	IS05	20/06/2023			Interest Rate Swap	104.7900	104.7900	105.1000	105.1000	0.296	0.0000	0.0000	0
2018/09/14	IS05	19/09/2023			Interest Rate Swap	100.4100	100.4100	100.7400	100.7400	0.329	0.0000	0.0000	0
2018/09/14	IS10	17/12/2025			Interest Rate Swap	97.6900	97.6900	98.1700	98.1700	0.491	0.0000	0.0000	0
2018/09/14	IS10	16/03/2026			Interest Rate Swap	94.8000	94.8000	95.3100	95.3100	0.538	0.0000	0.0000	0
2018/09/14	IS10	15/06/2026			Interest Rate Swap	93.6400	93.6400	94.1500	94.1500	0.545	0.0000	0.0000	0
2018/09/14	IS10	21/09/2026			Interest Rate Swap	95.8500	95.8500	96.3700	96.3700	0.543	0.0000	0.0000	0
2018/09/14	IS10	21/12/2026			Interest Rate Swap	99.6300	99.6300	100.1600	100.1600	0.532	0.0000	0.0000	0
2018/09/14	IS10	15/03/2027			Interest Rate Swap	98.2500	98.2500	98.7900	98.7900	0.550	0.0000	0.0000	0
2018/09/14	IS10	21/06/2027			Interest Rate Swap	100.3500	100.3500	100.8900	100.8900	0.538	0.0000	0.0000	0
2018/09/14	IS10	20/09/2027			Interest Rate Swap	105.7600	105.7600	106.3100	106.3100	0.520	0.0000	0.0000	0
2018/09/14	IS10	20/12/2027			Interest Rate Swap	106.1500	106.1500	106.7100	106.7100	0.528	0.0000	0.0000	0
2018/09/14	IS10	22/03/2028			Interest Rate Swap	99.8000	99.8000	100.4000	100.4000	0.601	0.0000	0.0000	0
2018/09/14	IS10	20/06/2028			Interest Rate Swap	106.8900	106.8900	107.4900	107.4900	0.561	0.0000	0.0000	0
2018/09/14	IS10	19/09/2028			Interest Rate Swap	100.6000	100.6000	101.2300	101.2300	0.626	0.0000	0.0000	0
2018/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/14	JBAF	19/09/2018			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
2018/09/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/14	R023	01/11/2018	10.58	Call	Bond Future	6,772.2400	6.7722	6,487.1300	6.4871	(4.210)	0	0	0
2018/09/14	R023	01/11/2018	10.57	Put	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	0
2018/09/14	R023	01/11/2018			Bond Future	8.5500	98.5784	8.6320	98.2933	0.958	0.0000	0.0000	38,252
2018/09/14	R023	01/11/2018	10.59	Call	Bond Future	6,804.1300	6.8041	6,519.0200	6.5190	(4.190)	0	0	0
2018/09/14	R023	01/11/2018	10.59	Put	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2018/09/14	R023	01/11/2018	10.58	Put	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	0
2018/09/14	R023	01/11/2018	10.57	Call	Bond Future	6,740.3300	6.7403	6,455.2200	6.4552	(4.230)	0	0	0
2018/09/14	R023	07/02/2019	10.59	Call	Bond Future	6,151.3800	6.1514	5,870.4000	5.8704	(4.568)	0	0	0
2018/09/14	R023	07/02/2019			Bond Future	8.6593	100.4781	8.7479	100.1872	1.023	0.0000	0.0000	0
2018/09/14	R023	07/02/2019	10.57	Call	Bond Future	6,092.9000	6.0929	5,812.3400	5.8123	(4.605)	0	0	0
2018/09/14	R023	07/02/2019	10.57	Put	Bond Future	49.8900	0.0499	60.1800	0.0602	20.625	0	0	0
2018/09/14	R023	07/02/2019	10.59	Put	Bond Future	47.6000	0.0476	57.4700	0.0575	20.735	0	0	0
2018/09/14	R023	07/02/2019	10.58	Call	Bond Future	6,122.1400	6.1221	5,841.3600	5.8414	(4.586)	0	0	0
2018/09/14	R023	07/02/2019	10.58	Put	Bond Future	48.7400	0.0487	58.8100	0.0588	20.661	0	0	0
2018/09/14	R023	02/05/2019	8.45	Call	Bond Future	869.3800	0.8694	756.7100	0.7567	(12.960)	0	0	0
2018/09/14	R023	02/05/2019	8.44	Put	Bond Future	1,836.1400	1.8361	2,019.6800	2.0197	9.996	0	0	0
2018/09/14	R023	02/05/2019			Bond Future	8.7523	98.2201	8.8469	97.9251	1.081	0.0000	0.0000	0
2018/09/14	R023	02/05/2019	8.46	Call	Bond Future	884.7000	0.8847	770.8200	0.7708	(12.872)	0	0	0
2018/09/14	R023	02/05/2019	8.46	Put	Bond Future	1,803.4100	1.8034	1,984.5300	1.9845	10.043	0	0	0
2018/09/14	R023	02/05/2019	8.45	Put	Bond Future	1,819.7100	1.8197	2,002.0400	2.0020	10.020	0	0	0
2018/09/14	R023	02/05/2019	8.44	Call	Bond Future	854.1900	0.8542	742.7300	0.7427	(13.049)	0	0	0
2018/09/14	R035	01/11/2018	8.93	Call	Bond Future	34.2000	0.0342	20.0200	0.0200	(41.462)	0	0	0
2018/09/14	R035	01/11/2018	8.92	Put	Bond Future	7,510.1900	7.5102	8,102.7900	8.1028	7.891	0	0	0
2018/09/14	R035	01/11/2018			Bond Future	9.8529	93.7592	9.9335	93.1531	0.817	0.0000	0.0000	73,872
2018/09/14	R035	01/11/2018	8.94	Call	Bond Future	36.2200	0.0362	21.2900	0.0213	(41.220)	0	0	0
2018/09/14	R035	01/11/2018	8.94	Put	Bond Future	7,344.5500	7.3446	7,935.6800	7.9357	8.049	0	0	0
2018/09/14	R035	01/11/2018	8.93	Put	Bond Future	7,427.2700	7.4273	8,019.1500	8.0191	7.969	0	0	0
2018/09/14	R035	01/11/2018	8.92	Call	Bond Future	32.2800	0.0323	18.8200	0.0188	(41.698)	0	0	0
2018/09/14	R035	07/02/2019	8.98	Call	Bond Future	486.1600	0.4862	397.8300	0.3978	(18.169)	0	0	0
2018/09/14	R035	07/02/2019			Bond Future	9.9421	95.5660	10.0257	94.9480	0.841	0.0000	0.0000	298
2018/09/14	R035	07/02/2019	8.96	Call	Bond Future	464.7700	0.4648	379.6300	0.3796	(18.319)	0	0	0
2018/09/14	R035	07/02/2019	8.96	Put	Bond Future	8,219.9600	8.2200	8,752.8200	8.7528	6.483	0	0	0
2018/09/14	R035	07/02/2019	8.98	Put	Bond Future	8,073.9000	8.0739	8,603.5700	8.6036	6.560	0	0	0
2018/09/14	R035	07/02/2019	8.97	Call	Bond Future	475.3700	0.4754	388.6500	0.3887	(18.243)	0	0	0
2018/09/14	R035	07/02/2019	8.97	Put	Bond Future	8,146.7800	8.1468	8,678.0600	8.6781	6.521	0	0	0
2018/09/14	R035	02/05/2019	9.74	Put	Bond Future	4,688.1400	4.6881	5,048.4600	5.0485	7.686	0	0	0
2018/09/14	R035	02/05/2019			Bond Future	10.0153	92.6562	10.1014	92.0286	0.859	0.0000	0.0000	0
2018/09/14	R035	02/05/2019	9.74	Call	Bond Future	2,636.2700	2.6363	2,369.0400	2.3690	(10.137)	0	0	0
2018/09/14	R035	02/05/2019	9.75	Call	Bond Future	2,669.4600	2.6695	2,400.0900	2.4001	(10.091)	0	0	0
2018/09/14	R035	02/05/2019	9.75	Put	Bond Future	4,645.6100	4.6456	5,003.7900	5.0038	7.710	0	0	0
2018/09/14	R035	02/05/2019	9.73	Call	Bond Future	2,603.0000	2.6030	2,337.9300	2.3379	(10.183)	0	0	0

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2018/09/14	R035	02/05/2019	9.73	Put	Bond Future	4,730.6800	4.7307	5,093.1600	5.0932	7.662	0	0	0
2018/09/14	R186	01/11/2018	8.54	Put	Bond Future	3,795.6400	3.7956	4,202.6500	4.2026	10.723	0	0	0
2018/09/14	R186	01/11/2018	8.90	Call	Bond Future	573.0800	0.5731	435.5200	0.4355	(24.004)	0	0	0
2018/09/14	R186	01/11/2018	9.14	Call	Bond Future	1,168.9800	1.1690	945.6000	0.9456	(19.109)	0	0	0
2018/09/14	R186	01/11/2018	7.96	Put	Bond Future	7,342.5500	7.3425	7,789.6600	7.7897	6.089	0	0	0
2018/09/14	R186	01/11/2018			Bond Future	9.1455	111.5849	9.2214	111.1359	0.830	0.0000	0.0000	67,953
2018/09/14	R186	01/11/2018	8.53	Call	Bond Future	120.3000	0.1203	80.0400	0.0800	(33.466)	0	0	0
2018/09/14	R186	01/11/2018	8.53	Put	Bond Future	3,851.3500	3.8513	4,260.1000	4.2601	10.613	0	0	0
2018/09/14	R186	01/11/2018	8.46	Put	Bond Future	4,250.1400	4.2501	4,669.4400	4.6694	9.866	0	0	0
2018/09/14	R186	01/11/2018	8.46	Call	Bond Future	84.0800	0.0841	54.3700	0.0544	(35.335)	0	0	5,000
2018/09/14	R186	01/11/2018	8.54	Call	Bond Future	126.5500	0.1265	84.5500	0.0846	(33.188)	0	0	0
2018/09/14	R186	01/11/2018	8.90	Put	Bond Future	2,041.2000	2.0412	2,352.6500	2.3526	15.258	0	0	2,500
2018/09/14	R186	01/11/2018	9.14	Put	Bond Future	1,201.3600	1.2014	1,426.9900	1.4270	18.781	0	0	5,000
2018/09/14	R186	01/11/2018	7.96	Call	Bond Future	3.9800	0.0040	2.0800	0.0021	(47.739)	0	0	5,000
2018/09/14	R186	01/11/2018	8.52	Call	Bond Future	114.2300	0.1142	75.6700	0.0757	(33.756)	0	0	0
2018/09/14	R186	01/11/2018	8.52	Put	Bond Future	3,907.2900	3.9073	4,317.7400	4.3177	10.505	0	0	0
2018/09/14	R186	07/02/2019	8.20	Call	Bond Future	240.1500	0.2402	192.4900	0.1925	(19.846)	0	0	0
2018/09/14	R186	07/02/2019	8.50	Call	Bond Future	533.5800	0.5336	444.1600	0.4442	(16.758)	0	0	1,000
2018/09/14	R186	07/02/2019	9.10	Put	Bond Future	2,549.7000	2.5497	2,802.8000	2.8028	9.927	0	0	1,000
2018/09/14	R186	07/02/2019	8.21	Put	Bond Future	6,389.6100	6.3896	6,798.7600	6.7988	6.403	0	0	0
2018/09/14	R186	07/02/2019	9.92	Put	Bond Future	870.0400	0.8700	981.2200	0.9812	12.779	0	0	1,170
2018/09/14	R186	07/02/2019			Bond Future	9.2405	108.4303	9.3204	107.9725	0.864	0.0000	0.0000	719
2018/09/14	R186	07/02/2019	8.20	Put	Bond Future	6,445.2600	6.4453	6,855.4300	6.8554	6.364	0	0	0
2018/09/14	R186	07/02/2019	8.50	Put	Bond Future	4,902.5500	4.9025	5,270.9600	5.2710	7.515	0	0	0
2018/09/14	R186	07/02/2019	9.10	Call	Bond Future	1,738.2200	1.7382	1,533.4900	1.5335	(11.778)	0	0	0
2018/09/14	R186	07/02/2019	8.21	Call	Bond Future	246.3300	0.2463	197.6500	0.1977	(19.762)	0	0	0
2018/09/14	R186	07/02/2019	9.92	Call	Bond Future	4,683.9500	4.6839	4,337.3000	4.3373	(7.401)	0	0	0
2018/09/14	R186	07/02/2019	8.30	Put	Bond Future	5,903.5800	5.9036	6,302.0100	6.3020	6.749	0	0	0
2018/09/14	R186	07/02/2019	8.22	Call	Bond Future	252.6500	0.2527	202.9300	0.2029	(19.679)	0	0	0
2018/09/14	R186	07/02/2019	8.22	Put	Bond Future	6,334.1400	6.3341	6,742.2500	6.7423	6.443	0	0	0
2018/09/14	R186	07/02/2019	9.27	Put	Bond Future	2,060.1000	2.0601	2,279.2300	2.2792	10.637	0	0	0
2018/09/14	R186	07/02/2019	9.27	Call	Bond Future	2,229.5300	2.2295	1,990.8300	1.9908	(10.706)	0	0	1,170
2018/09/14	R186	07/02/2019	8.30	Call	Bond Future	314.8500	0.3148	255.4500	0.2555	(18.866)	0	0	210
2018/09/14	R186	07/02/2019	8.77	Put	Bond Future	3,721.6900	3.7217	4,040.9300	4.0409	8.578	0	0	0
2018/09/14	R186	07/02/2019	8.77	Call	Bond Future	972.2400	0.9722	833.6500	0.8336	(14.255)	0	0	1,170
2018/09/14	R186	07/02/2019	9.90	Call	Bond Future	4,598.0800	4.5981	4,254.0300	4.2540	(7.482)	0	0	0
2018/09/14	R186	07/02/2019	9.90	Put	Bond Future	893.8500	0.8939	1,007.6300	1.0076	12.729	0	0	1,000
2018/09/14	R186	02/05/2019	9.01	Put	Bond Future	3,495.8500	3.4958	3,776.9600	3.7770	8.041	0	0	0
2018/09/14	R186	02/05/2019	9.02	Call	Bond Future	1,731.2800	1.7313	1,546.0300	1.5460	(10.700)	0	0	0
2018/09/14	R186	02/05/2019			Bond Future	9.3266	110.2315	9.4099	109.7668	0.894	0.0000	0.0000	0
2018/09/14	R186	02/05/2019	9.03	Call	Bond Future	1,756.5000	1.7565	1,569.5300	1.5695	(10.644)	0	0	0
2018/09/14	R186	02/05/2019	9.03	Put	Bond Future	3,431.8700	3.4319	3,709.5500	3.7095	8.091	0	0	0
2018/09/14	R186	02/05/2019	9.01	Call	Bond Future	1,706.2700	1.7063	1,522.7300	1.5227	(10.757)	0	0	0
2018/09/14	R186	02/05/2019	9.02	Put	Bond Future	3,463.7400	3.4637	3,743.1400	3.7431	8.066	0	0	0
2018/09/14	R197	01/11/2018			Bond Future	301.2722	301.2722	301.2733	301.2733	0.000	0.0000	0.0000	2,353
2018/09/14	R197	07/02/2019			Bond Future	299.7904	299.7904	299.7926	299.7926	0.001	0.0000	0.0000	0

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2018/09/14	R197	02/05/2019			Bond Future	304.8246	304.8246	304.8272	304.8272	0.001	0.0000	0.0000	0
2018/09/14	R202	01/11/2018			Bond Future	234.6454	234.6454	234.6478	234.6478	0.001	0.0000	0.0000	10,129
2018/09/14	R202	07/02/2019			Bond Future	235.3119	235.3119	235.3154	235.3154	0.002	0.0000	0.0000	0
2018/09/14	R202	02/05/2019			Bond Future	239.2636	239.2636	239.2674	239.2674	0.002	0.0000	0.0000	0
2018/09/14	R207	01/11/2018	6.76	Put	Bond Future	1,120.2500	1.1203	1,218.0700	1.2181	8.732	0	0	0
2018/09/14	R207	01/11/2018			Bond Future	7.7569	101.6637	7.8452	101.5654	1.138	0.0000	0.0000	19,671
2018/09/14	R207	01/11/2018	6.75	Call	Bond Future	0.7400	0.0007	0.3200	0.0003	(56.757)	0	0	0
2018/09/14	R207	01/11/2018	6.75	Put	Bond Future	1,131.5100	1.1315	1,229.3600	1.2294	8.648	0	0	0
2018/09/14	R207	01/11/2018	6.76	Call	Bond Future	0.8000	0.0008	0.3500	0.0004	(56.250)	0	0	0
2018/09/14	R207	01/11/2018	6.74	Call	Bond Future	0.6800	0.0007	0.2900	0.0003	(57.353)	0	0	0
2018/09/14	R207	01/11/2018	6.74	Put	Bond Future	1,142.7700	1.1428	1,240.6500	1.2406	8.565	0	0	0
2018/09/14	R207	07/02/2019	6.52	Call	Bond Future	1.0500	0.0011	0.5300	0.0005	(49.524)	0	0	0
2018/09/14	R207	07/02/2019	6.51	Put	Bond Future	1,228.8000	1.2288	1,328.7000	1.3287	8.130	0	0	0
2018/09/14	R207	07/02/2019			Bond Future	7.9071	99.9778	8.0225	99.8774	1.460	0.0000	0.0000	0
2018/09/14	R207	07/02/2019	6.53	Call	Bond Future	1.1100	0.0011	0.5600	0.0006	(49.550)	0	0	0
2018/09/14	R207	07/02/2019	6.53	Put	Bond Future	1,211.1800	1.2112	1,311.0200	1.3110	8.243	0	0	0
2018/09/14	R207	07/02/2019	6.52	Put	Bond Future	1,219.9900	1.2200	1,319.8600	1.3199	8.186	0	0	0
2018/09/14	R207	07/02/2019	6.51	Call	Bond Future	0.9900	0.0010	0.5000	0.0005	(49.495)	0	0	0
2018/09/14	R207	02/05/2019	7.63	Call	Bond Future	76.7700	0.0768	53.8600	0.0539	(29.842)	0	0	0
2018/09/14	R207	02/05/2019			Bond Future	8.1418	101.6387	8.2961	101.5373	1.895	0.0000	0.0000	0
2018/09/14	R207	02/05/2019	7.61	Call	Bond Future	72.7300	0.0727	50.7200	0.0507	(30.263)	0	0	0
2018/09/14	R207	02/05/2019	7.61	Put	Bond Future	423.3600	0.4234	502.6900	0.5027	18.738	0	0	0
2018/09/14	R207	02/05/2019	7.63	Put	Bond Future	414.1700	0.4142	492.6000	0.4926	18.937	0	0	0
2018/09/14	R207	02/05/2019	7.62	Call	Bond Future	74.6100	0.0746	52.1700	0.0522	(30.076)	0	0	0
2018/09/14	R207	02/05/2019	7.62	Put	Bond Future	418.6200	0.4186	497.5200	0.4975	18.848	0	0	0
2018/09/14	R208	01/11/2018	7.11	Put	Bond Future	1,973.7900	1.9738	2,148.2100	2.1482	8.837	0	0	0
2018/09/14	R208	01/11/2018			Bond Future	8.0332	97.9259	8.1171	97.7494	1.044	0.0000	0.0000	29,548
2018/09/14	R208	01/11/2018	7.11	Call	Bond Future	4.2400	0.0042	2.1600	0.0022	(49.057)	0	0	0
2018/09/14	R208	01/11/2018	7.12	Call	Bond Future	4.5400	0.0045	2.3300	0.0023	(48.678)	0	0	0
2018/09/14	R208	01/11/2018	7.10	Put	Bond Future	1,995.1200	1.9951	2,169.6700	2.1697	8.749	0	0	0
2018/09/14	R208	01/11/2018	7.12	Put	Bond Future	1,952.4900	1.9525	2,126.7800	2.1268	8.927	0	0	0
2018/09/14	R208	01/11/2018	7.10	Call	Bond Future	3.9600	0.0040	2.0100	0.0020	(49.242)	0	0	0
2018/09/14	R208	07/02/2019	7.07	Call	Bond Future	20.3200	0.0203	13.5300	0.0135	(33.415)	0	0	0
2018/09/14	R208	07/02/2019	7.08	Put	Bond Future	2,058.6000	2.0586	2,231.6800	2.2317	8.408	0	0	0
2018/09/14	R208	07/02/2019	7.06	Put	Bond Future	2,095.7600	2.0958	2,269.3200	2.2693	8.281	0	0	0
2018/09/14	R208	07/02/2019			Bond Future	8.1451	99.8130	8.2407	99.6328	1.173	0.0000	0.0000	0
2018/09/14	R208	07/02/2019	7.07	Put	Bond Future	2,077.1600	2.0772	2,250.4800	2.2505	8.344	0	0	0
2018/09/14	R208	07/02/2019	7.08	Call	Bond Future	21.1400	0.0211	14.1100	0.0141	(33.254)	0	0	0
2018/09/14	R208	07/02/2019	7.06	Call	Bond Future	19.5300	0.0195	12.9800	0.0130	(33.538)	0	0	0
2018/09/14	R208	02/05/2019	8.03	Put	Bond Future	873.6200	0.8736	983.5300	0.9835	12.581	0	0	0
2018/09/14	R208	02/05/2019	8.02	Call	Bond Future	478.8600	0.4789	407.1400	0.4071	(14.977)	0	0	0
2018/09/14	R208	02/05/2019			Bond Future	8.2573	98.0715	8.3649	97.8891	1.303	0.0000	0.0000	0
2018/09/14	R208	02/05/2019	8.03	Call	Bond Future	486.9400	0.4869	414.4500	0.4145	(14.887)	0	0	0
2018/09/14	R208	02/05/2019	8.02	Put	Bond Future	882.6000	0.8826	993.2800	0.9933	12.540	0	0	0
2018/09/14	R208	02/05/2019	8.04	Call	Bond Future	495.3900	0.4954	422.1300	0.4221	(14.788)	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
2018/09/14	R208	02/05/2019	8.04	Put	Bond Future	865.0200	0.8650	974.1600	0.9742	12.617	0	0	0
2018/09/14	R209	01/11/2018	1,016.00	Call	Bond Future	70,287.5600	70.2876	69,774.8400	69.7748	(0.729)	0	0	0
2018/09/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	R209	01/11/2018	9.34	Put	Bond Future	3,420.5300	3.4205	3,846.1800	3.8462	12.444	0	0	0
2018/09/14	R209	01/11/2018	9.97	Call	Bond Future	1,938.2900	1.9383	1,619.5500	1.6196	(16.444)	0	0	0
2018/09/14	R209	01/11/2018	9.98	Put	Bond Future	916.5300	0.9165	1,106.9700	1.1070	20.778	0	0	2,000
2018/09/14	R209	01/11/2018	8.98	Call	Bond Future	52.9000	0.0529	32.5500	0.0325	(38.469)	0	0	0
2018/09/14	R209	01/11/2018	10.00	Call	Bond Future	2,057.6200	2.0576	1,728.3600	1.7284	(16.002)	0	0	0
2018/09/14	R209	01/11/2018	9.64	Call	Bond Future	863.6600	0.8637	671.4900	0.6715	(22.251)	0	0	2,000
2018/09/14	R209	01/11/2018	9.47	Call	Bond Future	494.4000	0.4944	365.6300	0.3656	(26.046)	0	0	0
2018/09/14	R209	01/11/2018	9.82	Call	Bond Future	1,394.5300	1.3945	1,131.7500	1.1317	(18.844)	0	0	0
2018/09/14	R209	01/11/2018			Bond Future	9.8124	71.1754	9.8929	70.6627	0.820	0.0000	0.0000	124,716
2018/09/14	R209	01/11/2018	1,016.01	Call	Bond Future	70,287.5600	70.2876	69,774.8400	69.7748	(0.729)	0	0	0
2018/09/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	R209	01/11/2018	8.89	Put	Bond Future	6,323.5700	6.3236	6,823.1000	6.8231	7.899	0	0	0
2018/09/14	R209	01/11/2018	8.89	Call	Bond Future	32.5100	0.0325	19.3200	0.0193	(40.572)	0	0	2,000
2018/09/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/14	R209	01/11/2018	1,015.99	Call	Bond Future	70,287.5500	70.2876	69,774.8300	69.7748	(0.729)	0	0	0
2018/09/14	R209	01/11/2018	9.34	Call	Bond Future	296.9600	0.2970	209.8900	0.2099	(29.320)	0	0	0
2018/09/14	R209	01/11/2018	9.97	Put	Bond Future	939.7400	0.9397	1,133.7200	1.1337	20.642	0	0	0
2018/09/14	R209	01/11/2018	9.98	Call	Bond Future	1,977.7400	1.9777	1,655.4600	1.6555	(16.295)	0	0	0
2018/09/14	R209	01/11/2018	8.98	Put	Bond Future	5,694.8100	5.6948	6,187.1800	6.1872	8.646	0	0	0
2018/09/14	R209	01/11/2018	10.00	Put	Bond Future	871.3600	0.8714	1,054.8200	1.0548	21.054	0	0	5,850
2018/09/14	R209	01/11/2018	9.64	Put	Bond Future	1,980.6200	1.9806	2,301.1700	2.3012	16.184	0	0	0
2018/09/14	R209	01/11/2018	9.47	Put	Bond Future	2,738.4300	2.7384	3,122.3800	3.1224	14.021	0	0	760
2018/09/14	R209	01/11/2018	9.82	Put	Bond Future	1,345.9500	1.3459	1,595.8900	1.5959	18.570	0	0	760
2018/09/14	R209	01/11/2018	9.49	Call	Bond Future	531.1600	0.5312	395.3500	0.3953	(25.569)	0	0	0
2018/09/14	R209	01/11/2018	9.94	Call	Bond Future	1,822.3300	1.8223	1,514.3800	1.5144	(16.899)	0	0	0
2018/09/14	R209	01/11/2018	9.94	Put	Bond Future	1,012.2500	1.0122	1,217.0200	1.2170	20.229	0	0	0
2018/09/14	R209	01/11/2018	10.57	Call	Bond Future	4,792.9700	4.7930	4,329.3100	4.3293	(9.674)	0	0	0
2018/09/14	R209	01/11/2018	10.57	Put	Bond Future	179.1900	0.1792	228.2500	0.2282	27.379	0	0	0
2018/09/14	R209	01/11/2018	9.84	Call	Bond Future	1,461.6500	1.4616	1,191.1700	1.1912	(18.505)	0	0	0
2018/09/14	R209	01/11/2018	9.84	Put	Bond Future	1,285.3000	1.2853	1,527.5400	1.5275	18.847	0	0	0
2018/09/14	R209	01/11/2018	8.99	Put	Bond Future	5,626.0000	5.6260	6,117.4100	6.1174	8.735	0	0	0
2018/09/14	R209	01/11/2018	8.99	Call	Bond Future	55.7300	0.0557	34.4200	0.0344	(38.238)	0	0	760
2018/09/14	R209	01/11/2018	9.49	Put	Bond Future	2,641.2400	2.6412	3,018.1500	3.0181	14.270	0	0	0
2018/09/14	R209	07/02/2019	8.97	Put	Bond Future	6,634.2000	6.6342	7,075.9500	7.0760	6.659	0	0	0
2018/09/14	R209	07/02/2019	10.20	Put	Bond Future	1,708.3800	1.7084	1,898.7500	1.8988	11.143	0	0	4,000
2018/09/14	R209	07/02/2019			Bond Future	9.8892	72.5470	9.9724	72.0242	0.841	0.0000	0.0000	340
2018/09/14	R209	07/02/2019	8.96	Call	Bond Future	444.1800	0.4442	364.6000	0.3646	(17.916)	0	0	0
2018/09/14	R209	07/02/2019	8.96	Put	Bond Future	6,695.8300	6.6958	7,139.0100	7.1390	6.619	0	0	0
2018/09/14	R209	07/02/2019	8.97	Call	Bond Future	454.0700	0.4541	373.0600	0.3731	(17.841)	0	0	0
2018/09/14	R209	07/02/2019	10.20	Call	Bond Future	3,632.1000	3.6321	3,299.7100	3.2997	(9.151)	0	0	0
2018/09/14	R209	07/02/2019	8.95	Call	Bond Future	434.4600	0.4345	356.3000	0.3563	(17.990)	0	0	0
2018/09/14	R209	07/02/2019	8.95	Put	Bond Future	6,757.7300	6.7577	7,202.3300	7.2023	6.579	0	0	0
2018/09/14	R209	07/02/2019	9.54	Put	Bond Future	3,763.9600	3.7640	4,092.2600	4.0923	8.722	0	0	0
2018/09/14	R209	07/02/2019	9.54	Call	Bond Future	1,505.1400	1.5051	1,310.6800	1.3107	(12.920)	0	0	4,000

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
2018/09/14	R209	07/02/2019	9.04	Put	Bond Future	6,218.6700	6.2187	6,649.0800	6.6491	6.921	0	0	0
2018/09/14	R209	07/02/2019	9.04	Call	Bond Future	536.4700	0.5365	444.1200	0.4441	(17.214)	0	0	4,000
2018/09/14	R209	02/05/2019	9.70	Put	Bond Future	3,983.2000	3.9832	4,282.0200	4.2820	7.502	0	0	0
2018/09/14	R209	02/05/2019			Bond Future	9.9557	70.6044	10.0412	70.0734	0.859	0.0000	0.0000	0
2018/09/14	R209	02/05/2019	9.69	Call	Bond Future	2,330.0900	2.3301	2,099.7000	2.0997	(9.888)	0	0	0
2018/09/14	R209	02/05/2019	9.69	Put	Bond Future	4,019.2400	4.0192	4,319.8500	4.3199	7.479	0	0	0
2018/09/14	R209	02/05/2019	9.70	Call	Bond Future	2,358.6900	2.3587	2,126.5100	2.1265	(9.844)	0	0	0
2018/09/14	R209	02/05/2019	9.68	Call	Bond Future	2,301.6600	2.3017	2,073.0600	2.0731	(9.932)	0	0	0
2018/09/14	R209	02/05/2019	9.68	Put	Bond Future	4,055.5400	4.0555	4,357.9400	4.3579	7.456	0	0	0
2018/09/14	R210	01/11/2018			Bond Future	185.4689	185.4689	185.4704	185.4704	0.001	0.0000	0.0000	2,675
2018/09/14	R210	07/02/2019			Bond Future	189.0817	189.0817	189.0838	189.0838	0.001	0.0000	0.0000	0
2018/09/14	R210	02/05/2019			Bond Future	189.7022	189.7022	189.7047	189.7047	0.001	0.0000	0.0000	0
2018/09/14	R212	01/11/2018			Bond Future	155.4961	155.4961	155.4962	155.4962	0.000	0.0000	0.0000	3,476
2018/09/14	R212	07/02/2019			Bond Future	156.3700	156.3700	156.3706	156.3706	0.000	0.0000	0.0000	0
2018/09/14	R212	02/05/2019			Bond Future	158.9959	158.9959	158.9967	158.9967	0.000	0.0000	0.0000	0
2018/09/14	R213	01/11/2018	8.65	Call	Bond Future	22.4500	0.0225	12.5700	0.0126	(44.009)	0	0	0
2018/09/14	R213	01/11/2018	8.64	Put	Bond Future	6,425.6200	6.4256	6,944.5900	6.9446	8.077	0	0	0
2018/09/14	R213	01/11/2018			Bond Future	9.6222	82.5903	9.7079	82.0620	0.891	0.0000	0.0000	32,893
2018/09/14	R213	01/11/2018	8.66	Call	Bond Future	23.7900	0.0238	13.3700	0.0134	(43.800)	0	0	0
2018/09/14	R213	01/11/2018	8.66	Put	Bond Future	6,291.1600	6.2912	6,809.0800	6.8091	8.233	0	0	0
2018/09/14	R213	01/11/2018	8.65	Put	Bond Future	6,358.3200	6.3583	6,876.7800	6.8768	8.154	0	0	0
2018/09/14	R213	01/11/2018	8.64	Call	Bond Future	21.1800	0.0212	11.8100	0.0118	(44.240)	0	0	0
2018/09/14	R213	07/02/2019	8.68	Call	Bond Future	316.5100	0.3165	252.2600	0.2523	(20.300)	0	0	0
2018/09/14	R213	07/02/2019			Bond Future	9.7101	84.1819	9.7992	83.6432	0.917	0.0000	0.0000	112
2018/09/14	R213	07/02/2019	8.68	Put	Bond Future	6,919.9800	6.9200	7,394.4600	7.3945	6.857	0	0	0
2018/09/14	R213	07/02/2019	8.69	Call	Bond Future	324.0500	0.3241	258.5400	0.2585	(20.216)	0	0	0
2018/09/14	R213	07/02/2019	8.70	Put	Bond Future	6,800.2500	6.8002	7,272.1700	7.2722	6.940	0	0	0
2018/09/14	R213	07/02/2019	8.69	Put	Bond Future	6,860.0000	6.8600	7,333.2200	7.3332	6.898	0	0	0
2018/09/14	R213	07/02/2019	8.70	Call	Bond Future	331.7500	0.3317	264.9400	0.2649	(20.139)	0	0	0
2018/09/14	R213	02/05/2019	9.49	Call	Bond Future	2,039.8200	2.0398	1,813.5100	1.8135	(11.095)	0	0	0
2018/09/14	R213	02/05/2019	9.48	Put	Bond Future	3,850.8100	3.8508	4,173.4900	4.1735	8.380	0	0	0
2018/09/14	R213	02/05/2019			Bond Future	9.7825	82.0332	9.8742	81.4862	0.938	0.0000	0.0000	0
2018/09/14	R213	02/05/2019	9.50	Call	Bond Future	2,067.2200	2.0672	1,838.9800	1.8390	(11.041)	0	0	0
2018/09/14	R213	02/05/2019	9.50	Put	Bond Future	3,782.3600	3.7824	4,101.1800	4.1012	8.429	0	0	0
2018/09/14	R213	02/05/2019	9.49	Put	Bond Future	3,816.5800	3.8166	4,137.3300	4.1373	8.404	0	0	0
2018/09/14	R213	02/05/2019	9.48	Call	Bond Future	2,012.3600	2.0124	1,787.9800	1.7880	(11.150)	0	0	0
2018/09/14	R214	01/11/2018	8.99	Put	Bond Future	7,210.4600	7.2105	7,763.1900	7.7632	7.666	0	0	0
2018/09/14	R214	01/11/2018	8.98	Call	Bond Future	20.3800	0.0204	11.4000	0.0114	(44.063)	0	0	0
2018/09/14	R214	01/11/2018			Bond Future	9.9937	70.1925	10.0793	69.6303	0.856	0.0000	0.0000	28,473
2018/09/14	R214	01/11/2018	8.99	Call	Bond Future	21.6300	0.0216	12.1500	0.0122	(43.828)	0	0	0
2018/09/14	R214	01/11/2018	8.98	Put	Bond Future	7,286.7200	7.2867	7,839.9500	7.8400	7.592	0	0	0
2018/09/14	R214	01/11/2018	9.00	Call	Bond Future	22.9500	0.0229	12.9400	0.0129	(43.617)	0	0	0
2018/09/14	R214	01/11/2018	9.00	Put	Bond Future	7,134.3800	7.1344	7,686.5800	7.6866	7.740	0	0	0
2018/09/14	R214	07/02/2019	9.05	Put	Bond Future	7,631.8900	7.6319	8,129.9100	8.1299	6.526	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
2018/09/14	R214	07/02/2019			Bond Future	10.0737	71.5451	10.1622	70.9719	0.878	0.0000	0.0000	0
2018/09/14	R214	07/02/2019	9.04	Call	Bond Future	383.9600	0.3840	310.1500	0.3102	(19.223)	0	0	0
2018/09/14	R214	07/02/2019	9.04	Put	Bond Future	7,699.6100	7.6996	8,199.0400	8.1990	6.486	0	0	0
2018/09/14	R214	07/02/2019	9.05	Call	Bond Future	392.8400	0.3928	317.6200	0.3176	(19.148)	0	0	0
2018/09/14	R214	07/02/2019	9.03	Call	Bond Future	375.2400	0.3752	302.8200	0.3028	(19.300)	0	0	0
2018/09/14	R214	07/02/2019	9.03	Put	Bond Future	7,767.6100	7.7676	8,268.4300	8.2684	6.448	0	0	0
2018/09/14	R214	02/05/2019	9.87	Call	Bond Future	2,444.2600	2.4443	2,191.4900	2.1915	(10.341)	0	0	0
2018/09/14	R214	02/05/2019	9.85	Call	Bond Future	2,386.0700	2.3861	2,137.1800	2.1372	(10.431)	0	0	0
2018/09/14	R214	02/05/2019			Bond Future	10.1391	69.4399	10.2299	68.8576	0.896	0.0000	0.0000	0
2018/09/14	R214	02/05/2019	9.85	Put	Bond Future	4,293.8700	4.2939	4,627.2800	4.6273	7.765	0	0	0
2018/09/14	R214	02/05/2019	9.87	Put	Bond Future	4,217.3300	4.2173	4,546.8600	4.5469	7.814	0	0	0
2018/09/14	R214	02/05/2019	9.86	Call	Bond Future	2,414.9600	2.4150	2,164.1400	2.1641	(10.386)	0	0	0
2018/09/14	R214	02/05/2019	9.86	Put	Bond Future	4,255.3400	4.2553	4,586.8200	4.5868	7.790	0	0	0
2018/09/14	R248	01/11/2018	9.03	Call	Bond Future	21.4700	0.0215	12.0800	0.0121	(43.735)	0	0	0
2018/09/14	R248	01/11/2018			Bond Future	10.0344	89.5201	10.1149	88.8481	0.802	0.0000	0.0000	99,873
2018/09/14	R248	01/11/2018	9.01	Call	Bond Future	18.8900	0.0189	10.5400	0.0105	(44.203)	0	0	0
2018/09/14	R248	01/11/2018	9.01	Put	Bond Future	9,428.0100	9.4280	10,091.6600	10.0917	7.039	0	0	0
2018/09/14	R248	01/11/2018	9.03	Put	Bond Future	9,230.3800	9.2304	9,892.9900	9.8930	7.179	0	0	0
2018/09/14	R248	01/11/2018	9.02	Call	Bond Future	20.1500	0.0202	11.2900	0.0113	(43.970)	0	0	0
2018/09/14	R248	01/11/2018	9.02	Put	Bond Future	9,329.0800	9.3291	9,992.2200	9.9922	7.108	0	0	0
2018/09/14	R248	07/02/2019	9.06	Put	Bond Future	9,997.9700	9.9980	10,602.9300	10.6029	6.051	0	0	0
2018/09/14	R248	07/02/2019			Bond Future	10.1159	91.2452	10.1993	90.5600	0.824	0.0000	0.0000	0
2018/09/14	R248	07/02/2019	9.06	Call	Bond Future	423.5000	0.4235	343.2500	0.3433	(18.949)	0	0	0
2018/09/14	R248	07/02/2019	9.05	Put	Bond Future	10,087.0500	10.0871	10,693.6200	10.6936	6.013	0	0	0
2018/09/14	R248	07/02/2019	9.07	Call	Bond Future	433.9000	0.4339	352.0200	0.3520	(18.871)	0	0	0
2018/09/14	R248	07/02/2019	9.07	Put	Bond Future	9,909.2500	9.9092	10,512.5800	10.5126	6.089	0	0	0
2018/09/14	R248	07/02/2019	9.05	Call	Bond Future	413.2900	0.4133	334.6500	0.3347	(19.028)	0	0	0
2018/09/14	R248	02/05/2019	9.90	Put	Bond Future	5,350.3200	5.3503	5,747.9300	5.7479	7.432	0	0	0
2018/09/14	R248	02/05/2019			Bond Future	10.1826	88.3270	10.2683	87.6311	0.842	0.0000	0.0000	0
2018/09/14	R248	02/05/2019	9.90	Call	Bond Future	2,983.7100	2.9837	2,685.3700	2.6854	(9.999)	0	0	0
2018/09/14	R248	02/05/2019	9.91	Call	Bond Future	3,020.5200	3.0205	2,719.8200	2.7198	(9.955)	0	0	0
2018/09/14	R248	02/05/2019	9.89	Put	Bond Future	5,399.5600	5.3996	5,799.5400	5.7995	7.408	0	0	0
2018/09/14	R248	02/05/2019	9.91	Put	Bond Future	5,301.4500	5.3014	5,696.7000	5.6967	7.456	0	0	0
2018/09/14	R248	02/05/2019	9.89	Call	Bond Future	2,947.1200	2.9471	2,651.1500	2.6512	(10.043)	0	0	0
Total													916035