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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2018 TO 20/09/2018

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
2018/09/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	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
2018/09/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	2025	01/11/2018			Bond Future	132.5638	132.5638	132.5644	132.5644	0.000	0.0000	0.0000	365
2018/09/20	2025	07/02/2019			Bond Future	133.7314	133.7314	133.7326	133.7326	0.001	0.0000	0.0000	0
2018/09/20	2025	02/05/2019			Bond Future	135.9767	135.9767	135.9769	135.9769	0.000	0.0000	0.0000	0
2018/09/20	2029	01/11/2018			Bond Future	100.3086	100.3086	100.3092	100.3092	0.001	0.0000	0.0000	2,938
2018/09/20	2029	07/02/2019			Bond Future	102.2623	102.2623	102.2635	102.2635	0.001	0.0000	0.0000	0
2018/09/20	2029	02/05/2019			Bond Future	102.9068	102.9068	102.9072	102.9072	0.000	0.0000	0.0000	0
2018/09/20	2030	01/11/2018	8.60	Call	Bond Future	18.5200	0.0185	18.3000	0.0183	(1.188)	0	0	0
2018/09/20	2030	01/11/2018	8.58	Put	Bond Future	6,337.6300	6.3376	6,268.1300	6.2681	(1.097)	0	0	0
2018/09/20	2030	01/11/2018	9.60	Put	Bond Future	1,024.7700	1.0248	980.5000	0.9805	(4.320)	0	0	0
2018/09/20	2030	01/11/2018			Bond Future	9.5356	91.6590	9.5246	91.7283	(0.115)	0.0000	0.0000	54,904
2018/09/20	2030	01/11/2018	8.60	Put	Bond Future	6,201.4800	6.2015	6,131.9800	6.1320	(1.121)	0	0	0
2018/09/20	2030	01/11/2018	8.58	Call	Bond Future	16.3200	0.0163	16.1000	0.0161	(1.348)	0	0	0
2018/09/20	2030	01/11/2018	8.90	Put	Bond Future	4,239.4800	4.2395	4,170.8000	4.1708	(1.620)	0	0	0
2018/09/20	2030	01/11/2018	8.90	Call	Bond Future	99.9700	0.1000	100.5700	0.1006	0.600	0	0	0
2018/09/20	2030	01/11/2018	8.59	Put	Bond Future	6,269.4900	6.2695	6,199.9900	6.2000	(1.109)	0	0	0
2018/09/20	2030	01/11/2018	9.60	Call	Bond Future	1,430.6000	1.4306	1,455.6100	1.4556	1.748	0	0	0
2018/09/20	2030	01/11/2018	8.59	Call	Bond Future	17.3900	0.0174	17.1700	0.0172	(1.265)	0	0	0
2018/09/20	2030	07/02/2019	8.62	Call	Bond Future	304.6600	0.3047	309.4900	0.3095	1.585	0	0	0
2018/09/20	2030	07/02/2019			Bond Future	9.6223	89.4149	9.6109	89.4854	(0.118)	0.0000	0.0000	167
2018/09/20	2030	07/02/2019	8.62	Put	Bond Future	6,807.7000	6.8077	6,742.0700	6.7421	(0.964)	0	0	0
2018/09/20	2030	07/02/2019	8.63	Call	Bond Future	312.1900	0.3122	317.1400	0.3171	1.586	0	0	0
2018/09/20	2030	07/02/2019	8.90	Call	Bond Future	609.7600	0.6098	619.0500	0.6191	1.524	0	0	1,920
2018/09/20	2030	07/02/2019	8.63	Put	Bond Future	6,747.2700	6.7473	6,681.7600	6.6818	(0.971)	0	0	0
2018/09/20	2030	07/02/2019	8.64	Call	Bond Future	319.8700	0.3199	324.9400	0.3249	1.585	0	0	0
2018/09/20	2030	07/02/2019	8.64	Put	Bond Future	6,687.0400	6.6870	6,621.6500	6.6216	(0.978)	0	0	0
2018/09/20	2030	07/02/2019	9.60	Put	Bond Future	2,386.0700	2.3861	2,343.0300	2.3430	(1.804)	0	0	0
2018/09/20	2030	07/02/2019	9.60	Call	Bond Future	2,248.1800	2.2482	2,275.6000	2.2756	1.220	0	0	1,920
2018/09/20	2030	07/02/2019	8.90	Put	Bond Future	5,233.8300	5.2338	5,172.6600	5.1727	(1.169)	0	0	0
2018/09/20	2030	07/02/2019	9.40	Put	Bond Future	3,048.7800	3.0488	2,999.9300	2.9999	(1.602)	0	0	0
2018/09/20	2030	07/02/2019	9.40	Call	Bond Future	1,659.0800	1.6591	1,680.6900	1.6807	1.303	0	0	0
2018/09/20	2030	07/02/2019	8.70	Put	Bond Future	6,330.3100	6.3303	6,265.7100	6.2657	(1.020)	0	0	0
2018/09/20	2030	07/02/2019	8.70	Call	Bond Future	369.2000	0.3692	375.0600	0.3751	1.587	0	0	0
2018/09/20	2030	02/05/2019	9.41	Call	Bond Future	2,059.8100	2.0598	2,083.4300	2.0834	1.147	0	0	0
2018/09/20	2030	02/05/2019			Bond Future	9.7019	90.9004	9.6902	90.9716	(0.121)	0.0000	0.0000	0
2018/09/20	2030	02/05/2019	9.39	Call	Bond Future	2,005.8500	2.0059	2,029.0100	2.0290	1.155	0	0	0
2018/09/20	2030	02/05/2019	9.39	Put	Bond Future	3,928.9000	3.9289	3,880.8000	3.8808	(1.224)	0	0	0
2018/09/20	2030	02/05/2019	9.41	Put	Bond Future	3,857.8900	3.8579	3,810.2500	3.8102	(1.235)	0	0	0
2018/09/20	2030	02/05/2019	9.40	Call	Bond Future	2,032.7300	2.0327	2,056.1200	2.0561	1.151	0	0	0
2018/09/20	2030	02/05/2019	9.40	Put	Bond Future	3,893.2700	3.8933	3,845.4000	3.8454	(1.230)	0	0	0

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2018/09/20	2032	01/11/2018	8.77	Put	Bond Future	6,931.0800		6.9311	6,890.0600	6.8901	(0.592)	0	0	0
2018/09/20	2032	01/11/2018			Bond Future	9.7316		89.8606	9.7257	89.9008	(0.061)	0.0000	0.0000	40,844
2018/09/20	2032	01/11/2018	8.76	Call	Bond Future	18.0600		0.0181	17.2400	0.0172	(4.540)	0	0	0
2018/09/20	2032	01/11/2018	8.76	Put	Bond Future	7,005.7000		7.0057	6,964.7100	6.9647	(0.585)	0	0	0
2018/09/20	2032	01/11/2018	8.77	Call	Bond Future	19.2100		0.0192	18.3600	0.0184	(4.425)	0	0	0
2018/09/20	2032	01/11/2018	8.75	Call	Bond Future	16.9600		0.0170	16.1700	0.0162	(4.658)	0	0	0
2018/09/20	2032	01/11/2018	8.75	Put	Bond Future	7,080.4500		7.0804	7,039.4900	7.0395	(0.578)	0	0	0
2018/09/20	2032	07/02/2019	8.81	Call	Bond Future	338.3700		0.3384	339.2000	0.3392	0.245	0	0	0
2018/09/20	2032	07/02/2019	8.80	Put	Bond Future	7,549.2300		7.5492	7,509.3100	7.5093	(0.529)	0	0	0
2018/09/20	2032	07/02/2019			Bond Future	9.8204		91.5913	9.8143	91.6320	(0.062)	0.0000	0.0000	456
2018/09/20	2032	07/02/2019	8.82	Call	Bond Future	346.6500		0.3466	347.5300	0.3475	0.254	0	0	0
2018/09/20	2032	07/02/2019	8.82	Put	Bond Future	7,416.4000		7.4164	7,376.5600	7.3766	(0.537)	0	0	0
2018/09/20	2032	07/02/2019	8.81	Put	Bond Future	7,482.7000		7.4827	7,442.8100	7.4428	(0.533)	0	0	0
2018/09/20	2032	07/02/2019	8.80	Call	Bond Future	330.2400		0.3302	331.0400	0.3310	0.242	0	0	0
2018/09/20	2032	02/05/2019	9.62	Put	Bond Future	4,166.1500		4.1662	4,135.6900	4.1357	(0.731)	0	0	0
2018/09/20	2032	02/05/2019	9.61	Call	Bond Future	2,278.7600		2.2788	2,289.3000	2.2893	0.463	0	0	0
2018/09/20	2032	02/05/2019			Bond Future	9.8978		88.9579	9.8916	88.9991	(0.063)	0.0000	0.0000	0
2018/09/20	2032	02/05/2019	9.62	Call	Bond Future	2,308.4000		2.3084	2,319.0700	2.3191	0.462	0	0	0
2018/09/20	2032	02/05/2019	9.61	Put	Bond Future	4,204.4000		4.2044	4,173.8100	4.1738	(0.728)	0	0	0
2018/09/20	2032	02/05/2019	9.63	Call	Bond Future	2,338.2500		2.3382	2,349.0400	2.3490	0.461	0	0	0
2018/09/20	2032	02/05/2019	9.63	Put	Bond Future	4,128.1900		4.1282	4,097.8500	4.0979	(0.735)	0	0	0
2018/09/20	2033	01/11/2018			Bond Future	102.7210		102.7210	102.7219	102.7219	0.001	0.0000	0.0000	6,373
2018/09/20	2033	07/02/2019			Bond Future	104.7217		104.7217	104.7232	104.7232	0.001	0.0000	0.0000	0
2018/09/20	2033	02/05/2019			Bond Future	105.3354		105.3354	105.3360	105.3360	0.001	0.0000	0.0000	0
2018/09/20	2037	01/11/2018	9.03	Call	Bond Future	33.0200		0.0330	30.8000	0.0308	(6.723)	0	0	0
2018/09/20	2037	01/11/2018			Bond Future	9.9192		90.3793	9.9184	90.3852	(0.008)	0.0000	0.0000	52,674
2018/09/20	2037	01/11/2018	9.01	Call	Bond Future	29.2800		0.0293	27.2600	0.0273	(6.899)	0	0	0
2018/09/20	2037	01/11/2018	9.01	Put	Bond Future	7,364.7600		7.3648	7,356.8200	7.3568	(0.108)	0	0	0
2018/09/20	2037	01/11/2018	9.03	Put	Bond Future	7,197.3000		7.1973	7,189.1600	7.1892	(0.113)	0	0	0
2018/09/20	2037	01/11/2018	9.02	Call	Bond Future	31.0900		0.0311	28.9700	0.0290	(6.819)	0	0	0
2018/09/20	2037	01/11/2018	9.02	Put	Bond Future	7,280.9100		7.2809	7,272.8700	7.2729	(0.110)	0	0	0
2018/09/20	2037	07/02/2019	9.06	Put	Bond Future	7,953.2100		7.9532	7,943.0700	7.9431	(0.127)	0	0	0
2018/09/20	2037	07/02/2019	9.05	Call	Bond Future	447.5400		0.4475	443.2200	0.4432	(0.965)	0	0	0
2018/09/20	2037	07/02/2019			Bond Future	10.0018		87.8600	10.0011	87.8658	(0.008)	0.0000	0.0000	1,188
2018/09/20	2037	07/02/2019	9.06	Call	Bond Future	460.3600		0.4604	455.9700	0.4560	(0.954)	0	0	0
2018/09/20	2037	07/02/2019	9.05	Put	Bond Future	8,025.1000		8.0251	8,015.0300	8.0150	(0.125)	0	0	0
2018/09/20	2037	07/02/2019	9.07	Call	Bond Future	473.3000		0.4733	468.8500	0.4688	(0.940)	0	0	0
2018/09/20	2037	07/02/2019	9.07	Put	Bond Future	7,881.5600		7.8816	7,871.3600	7.8714	(0.129)	0	0	0
2018/09/20	2037	02/05/2019	9.81	Put	Bond Future	4,609.6000		4.6096	4,598.7800	4.5988	(0.235)	0	0	0
2018/09/20	2037	02/05/2019			Bond Future	10.0765		89.3195	10.0757	89.3251	(0.008)	0.0000	0.0000	0
2018/09/20	2037	02/05/2019	9.80	Call	Bond Future	2,577.4600		2.5775	2,572.2400	2.5722	(0.203)	0	0	0
2018/09/20	2037	02/05/2019	9.80	Put	Bond Future	4,652.6200		4.6526	4,641.8000	4.6418	(0.233)	0	0	0
2018/09/20	2037	02/05/2019	9.81	Call	Bond Future	2,610.8100		2.6108	2,605.5900	2.6056	(0.200)	0	0	0
2018/09/20	2037	02/05/2019	9.79	Call	Bond Future	2,544.3300		2.5443	2,539.1100	2.5391	(0.205)	0	0	0
2018/09/20	2037	02/05/2019	9.79	Put	Bond Future	4,695.9600		4.6960	4,685.1400	4.6851	(0.230)	0	0	0

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2018/09/20	2038	01/11/2018			Bond Future	122.9535	122.9535	122.9545	122.9545	0.001	0.0000	0.0000	9,904
2018/09/20	2038	07/02/2019			Bond Future	123.7571	123.7571	123.7588	123.7588	0.001	0.0000	0.0000	0
2018/09/20	2038	02/05/2019			Bond Future	125.8349	125.8349	125.8356	125.8356	0.001	0.0000	0.0000	0
2018/09/20	2040	01/11/2018	9.09	Put	Bond Future	8,006.1500	8.0062	7,957.4800	7.9575	(0.608)	0	0	0
2018/09/20	2040	01/11/2018	9.80	Call	Bond Future	907.5900	0.9076	906.5700	0.9066	(0.112)	0	0	1,770
2018/09/20	2040	01/11/2018	10.00	Put	Bond Future	1,689.4000	1.6894	1,646.5200	1.6465	(2.538)	0	0	0
2018/09/20	2040	01/11/2018			Bond Future	10.0092	93.5541	10.0034	93.6015	(0.058)	0.0000	0.0000	25,862
2018/09/20	2040	01/11/2018	9.08	Call	Bond Future	26.8100	0.0268	25.6700	0.0257	(4.252)	0	0	0
2018/09/20	2040	01/11/2018	9.08	Put	Bond Future	8,097.2500	8.0973	8,048.6300	8.0486	(0.600)	0	0	0
2018/09/20	2040	01/11/2018	9.20	Put	Bond Future	7,020.3800	7.0204	6,971.1200	6.9711	(0.702)	0	0	0
2018/09/20	2040	01/11/2018	9.20	Call	Bond Future	54.8700	0.0549	53.0900	0.0531	(3.244)	0	0	3,940
2018/09/20	2040	01/11/2018	9.80	Put	Bond Future	2,630.6900	2.6307	2,582.1900	2.5822	(1.844)	0	0	0
2018/09/20	2040	01/11/2018	9.60	Put	Bond Future	3,849.9300	3.8499	3,799.1600	3.7992	(1.319)	0	0	0
2018/09/20	2040	01/11/2018	9.60	Call	Bond Future	430.0500	0.4301	426.7600	0.4268	(0.765)	0	0	0
2018/09/20	2040	01/11/2018	9.09	Call	Bond Future	28.5300	0.0285	27.3400	0.0273	(4.171)	0	0	0
2018/09/20	2040	01/11/2018	9.10	Put	Bond Future	7,915.2800	7.9153	7,866.5600	7.8666	(0.616)	0	0	0
2018/09/20	2040	01/11/2018	10.00	Call	Bond Future	1,614.7100	1.6147	1,619.3100	1.6193	0.285	0	0	3,940
2018/09/20	2040	01/11/2018	9.07	Call	Bond Future	25.1800	0.0252	24.0800	0.0241	(4.369)	0	0	0
2018/09/20	2040	01/11/2018	9.07	Put	Bond Future	8,188.5900	8.1886	8,140.0100	8.1400	(0.593)	0	0	0
2018/09/20	2040	01/11/2018	9.10	Call	Bond Future	30.3500	0.0304	29.1100	0.0291	(4.086)	0	0	2,950
2018/09/20	2040	01/11/2018	8.50	Put	Bond Future	13,697.6200	13.6976	13,650.1000	13.6501	(0.347)	0	0	0
2018/09/20	2040	01/11/2018	8.50	Call	Bond Future	0.3100	0.0003	0.2700	0.0003	(12.903)	0	0	2,950
2018/09/20	2040	07/02/2019	9.13	Call	Bond Future	449.6100	0.4496	450.7700	0.4508	0.258	0	0	0
2018/09/20	2040	07/02/2019	9.11	Put	Bond Future	8,854.2300	8.8542	8,807.1700	8.8072	(0.531)	0	0	0
2018/09/20	2040	07/02/2019			Bond Future	10.0919	90.8453	10.0859	90.8934	(0.060)	0.0000	0.0000	100
2018/09/20	2040	07/02/2019	9.13	Put	Bond Future	8,691.6500	8.6916	8,644.6900	8.6447	(0.540)	0	0	0
2018/09/20	2040	07/02/2019	9.11	Call	Bond Future	428.3100	0.4283	429.3700	0.4294	0.247	0	0	0
2018/09/20	2040	07/02/2019	9.12	Put	Bond Future	8,772.7700	8.7728	8,725.7600	8.7258	(0.536)	0	0	0
2018/09/20	2040	07/02/2019	9.12	Call	Bond Future	438.8600	0.4389	439.9700	0.4400	0.253	0	0	0
2018/09/20	2040	02/05/2019	9.89	Call	Bond Future	2,788.8900	2.7889	2,801.5300	2.8015	0.453	0	0	0
2018/09/20	2040	02/05/2019	9.88	Put	Bond Future	5,057.5100	5.0575	5,021.3200	5.0213	(0.716)	0	0	0
2018/09/20	2040	02/05/2019			Bond Future	10.1663	92.3544	10.1601	92.4031	(0.061)	0.0000	0.0000	0
2018/09/20	2040	02/05/2019	9.90	Call	Bond Future	2,824.8200	2.8248	2,837.6000	2.8376	0.452	0	0	0
2018/09/20	2040	02/05/2019	9.90	Put	Bond Future	4,965.1100	4.9651	4,929.2100	4.9292	(0.723)	0	0	0
2018/09/20	2040	02/05/2019	9.89	Put	Bond Future	5,011.1300	5.0111	4,975.0900	4.9751	(0.719)	0	0	0
2018/09/20	2040	02/05/2019	9.88	Call	Bond Future	2,753.2000	2.7532	2,765.6900	2.7657	0.454	0	0	0
2018/09/20	2044	01/11/2018	9.12	Call	Bond Future	27.6500	0.0277	27.3000	0.0273	(1.266)	0	0	0
2018/09/20	2044	01/11/2018			Bond Future	10.0431	90.5139	10.0322	90.6033	(0.108)	0.0000	0.0000	38,111
2018/09/20	2044	01/11/2018	9.12	Put	Bond Future	8,190.0600	8.1901	8,100.2600	8.1003	(1.096)	0	0	0
2018/09/20	2044	01/11/2018	9.13	Call	Bond Future	29.4400	0.0294	29.0800	0.0291	(1.223)	0	0	0
2018/09/20	2044	01/11/2018	9.14	Put	Bond Future	8,003.6900	8.0037	7,913.8900	7.9139	(1.122)	0	0	0
2018/09/20	2044	01/11/2018	9.13	Put	Bond Future	8,096.7500	8.0967	8,006.9400	8.0069	(1.109)	0	0	0
2018/09/20	2044	01/11/2018	9.14	Call	Bond Future	31.3200	0.0313	30.9700	0.0310	(1.117)	0	0	0
2018/09/20	2044	07/02/2019	9.18	Put	Bond Future	8,699.9000	8.6999	8,616.0100	8.6160	(0.964)	0	0	0
2018/09/20	2044	07/02/2019			Bond Future	10.1231	87.8718	10.1118	87.9629	(0.111)	0.0000	0.0000	108
2018/09/20	2044	07/02/2019	9.17	Call	Bond Future	462.2800	0.4623	469.2900	0.4693	1.516	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
2018/09/20	2044	07/02/2019	9.17	Put	Bond Future	8,782.6400	8.7826	8,698.5800	8.6986	(0.957)	0	0	0
2018/09/20	2044	07/02/2019	9.18	Call	Bond Future	473.6000	0.4736	480.7800	0.4808	1.516	0	0	0
2018/09/20	2044	07/02/2019	9.16	Call	Bond Future	451.1700	0.4512	458.0200	0.4580	1.518	0	0	0
2018/09/20	2044	07/02/2019	9.16	Put	Bond Future	8,865.7400	8.8657	8,781.5200	8.7815	(0.950)	0	0	0
2018/09/20	2044	02/05/2019	9.90	Call	Bond Future	2,770.3400	2.7703	2,801.1400	2.8011	1.112	0	0	0
2018/09/20	2044	02/05/2019			Bond Future	10.1950	89.3316	10.1834	89.4239	(0.113)	0.0000	0.0000	0
2018/09/20	2044	02/05/2019	9.90	Put	Bond Future	5,181.0000	5.1810	5,119.5500	5.1195	(1.186)	0	0	0
2018/09/20	2044	02/05/2019	9.91	Call	Bond Future	2,806.4400	2.8064	2,837.5500	2.8375	1.109	0	0	0
2018/09/20	2044	02/05/2019	9.92	Put	Bond Future	5,086.1700	5.0862	5,025.3200	5.0253	(1.196)	0	0	0
2018/09/20	2044	02/05/2019	9.91	Put	Bond Future	5,133.5300	5.1335	5,072.3900	5.0724	(1.191)	0	0	0
2018/09/20	2044	02/05/2019	9.92	Call	Bond Future	2,842.5100	2.8425	2,873.9100	2.8739	1.105	0	0	0
2018/09/20	2046	01/11/2018			Bond Future	116.8081	116.8081	116.8090	116.8090	0.001	0.0000	0.0000	12,067
2018/09/20	2046	07/02/2019			Bond Future	119.0831	119.0831	119.0849	119.0849	0.002	0.0000	0.0000	0
2018/09/20	2046	02/05/2019			Bond Future	119.3974	119.3974	119.3980	119.3980	0.001	0.0000	0.0000	0
2018/09/20	2050	01/11/2018			Bond Future	122.5732	122.5732	122.5742	122.5742	0.001	0.0000	0.0000	9,987
2018/09/20	2050	07/02/2019			Bond Future	123.1891	123.1891	123.1909	123.1909	0.001	0.0000	0.0000	0
2018/09/20	2050	02/05/2019			Bond Future	125.2574	125.2574	125.2582	125.2582	0.001	0.0000	0.0000	0
2018/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	AL37	01/11/2018			Index Future	588.0240	588.0240	588.6900	588.6900	0.113	0.0000	0.0000	0
2018/09/20	AL37	07/02/2019			Index Future	599.3490	599.3490	600.0260	600.0260	0.113	0.0000	0.0000	0
2018/09/20	AL37	02/05/2019			Index Future	609.3080	609.3080	609.9940	609.9940	0.113	0.0000	0.0000	0
2018/09/20	AL7T	01/11/2018			Index Future	680.6770	680.6770	681.3750	681.3750	0.103	0.0000	0.0000	0
2018/09/20	AL7T	07/02/2019			Index Future	693.7860	693.7860	694.4960	694.4960	0.102	0.0000	0.0000	0
2018/09/20	AL7T	02/05/2019			Index Future	705.3150	705.3150	706.0340	706.0340	0.102	0.0000	0.0000	0
2018/09/20	ALBI	01/11/2018			Index Future	615.5560	615.5560	616.0250	616.0250	0.076	0.0000	0.0000	864
2018/09/20	ALBI	07/02/2019			Index Future	627.4100	627.4100	627.8880	627.8880	0.076	0.0000	0.0000	57
2018/09/20	ALBI	02/05/2019			Index Future	637.8360	637.8360	638.3190	638.3190	0.076	0.0000	0.0000	0
2018/09/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C333	15/09/2033			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/20	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/20	ES33	01/11/2018			Bond Future	11.1470		74.8692	11.1457	74.8768	(0.012)	0.0000	0.0000	9,466
2018/09/20	ES33	07/02/2019			Bond Future	11.2859		76.3112	11.2846	76.3187	(0.012)	0.0000	0.0000	0
2018/09/20	ES33	02/05/2019			Bond Future	11.4043		73.7897	11.4029	73.7971	(0.012)	0.0000	0.0000	0
2018/09/20	ES42	01/11/2018			Bond Future	11.3907		76.7809	11.3792	76.8552	(0.101)	0.0000	0.0000	7,957
2018/09/20	ES42	07/02/2019			Bond Future	11.5225		78.2595	11.5106	78.3352	(0.103)	0.0000	0.0000	0
2018/09/20	ES42	02/05/2019			Bond Future	11.6404		75.2997	11.6281	75.3764	(0.105)	0.0000	0.0000	0
2018/09/20	GOVI	01/11/2018	653.50	Put	GOVI	434,670.0000		43.4670	430,480.0000	43.0480	(0.964)	0	0	0
2018/09/20	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	01/11/2018			GOVI	610.0330		610.0330	610.4520	610.4520	0.069	0.0000	0.0000	463
2018/09/20	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	01/11/2018	653.49	Put	GOVI	434,570.0000		43.4570	430,380.0000	43.0380	(0.964)	0	0	0
2018/09/20	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	01/11/2018	653.51	Put	GOVI	434,770.0000		43.4770	430,580.0000	43.0580	(0.964)	0	0	0
2018/09/20	GOVI	07/02/2019	666.53	Put	GOVI	447,490.0000		44.7490	443,230.0000	44.3230	(0.952)	0	0	0
2018/09/20	GOVI	07/02/2019			GOVI	621.7810		621.7810	622.2070	622.2070	0.069	0.0000	0.0000	0
2018/09/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	07/02/2019	666.52	Put	GOVI	447,390.0000		44.7390	443,130.0000	44.3130	(0.952)	0	0	0
2018/09/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	07/02/2019	666.51	Put	GOVI	447,290.0000		44.7290	443,030.0000	44.3030	(0.952)	0	0	0
2018/09/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	02/05/2019	647.88	Put	GOVI	157,670.0000		15.7670	153,360.0000	15.3360	(2.734)	0	0	0
2018/09/20	GOVI	02/05/2019	647.86	Put	GOVI	157,470.0000		15.7470	153,160.0000	15.3160	(2.737)	0	0	0
2018/09/20	GOVI	02/05/2019			GOVI	632.1130		632.1130	632.5440	632.5440	0.068	0.0000	0.0000	0
2018/09/20	GOVI	02/05/2019	647.87	Put	GOVI	157,570.0000		15.7570	153,260.0000	15.3260	(2.735)	0	0	0
2018/09/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/20	IGOV	01/11/2018			Index Future	253.5240		253.5240	253.4740	253.4740	(0.020)	0.0000	0.0000	746
2018/09/20	IGOV	07/02/2019			Index Future	258.4620		258.4620	258.4120	258.4120	(0.019)	0.0000	0.0000	0
2018/09/20	IGOV	02/05/2019			Index Future	262.8010		262.8010	262.7490	262.7490	(0.020)	0.0000	0.0000	0

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2018/09/20	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/20	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2400	102.2400	(0.010)	0.0000	0.0000	0
2018/09/20	IS01	22/03/2019			Interest Rate Swap	99.6200	99.6200	99.6000	99.6000	(0.020)	0.0000	0.0000	0
2018/09/20	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0700	102.0700	(0.020)	0.0000	0.0000	0
2018/09/20	IS01	19/09/2019			Interest Rate Swap	100.0700	100.0700	100.0400	100.0400	(0.030)	0.0000	0.0000	0
2018/09/20	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/20	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/09/20	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/09/20	IS02	21/06/2019			Interest Rate Swap	99.8300	99.8300	99.8100	99.8100	(0.020)	0.0000	0.0000	0
2018/09/20	IS02	20/09/2019			Interest Rate Swap	102.0700	102.0700	102.0400	102.0400	(0.029)	0.0000	0.0000	0
2018/09/20	IS02	20/12/2019			Interest Rate Swap	103.1500	103.1500	103.1200	103.1200	(0.029)	0.0000	0.0000	0
2018/09/20	IS02	23/03/2020			Interest Rate Swap	99.3300	99.3300	99.2900	99.2900	(0.040)	0.0000	0.0000	0
2018/09/20	IS02	22/06/2020			Interest Rate Swap	103.0400	103.0400	102.9900	102.9900	(0.049)	0.0000	0.0000	0
2018/09/20	IS02	21/09/2020			Interest Rate Swap	100.1900	100.1900	100.1600	100.1600	(0.030)	0.0000	0.0000	0
2018/09/20	IS05	17/12/2020			Interest Rate Swap	97.1500	97.1500	97.1200	97.1200	(0.031)	0.0000	0.0000	0
2018/09/20	IS05	16/03/2021			Interest Rate Swap	96.4900	96.4900	96.4300	96.4300	(0.062)	0.0000	0.0000	0
2018/09/20	IS05	15/06/2021			Interest Rate Swap	95.8000	95.8000	95.7100	95.7100	(0.094)	0.0000	0.0000	0
2018/09/20	IS05	21/09/2021			Interest Rate Swap	96.1000	96.1000	95.9800	95.9800	(0.125)	0.0000	0.0000	0
2018/09/20	IS05	21/12/2021			Interest Rate Swap	98.3800	98.3800	98.2500	98.2500	(0.132)	0.0000	0.0000	51
2018/09/20	IS05	15/03/2022			Interest Rate Swap	98.5900	98.5900	98.4600	98.4600	(0.132)	0.0000	0.0000	0
2018/09/20	IS05	21/06/2022			Interest Rate Swap	99.8800	99.8800	99.7400	99.7400	(0.140)	0.0000	0.0000	0
2018/09/20	IS05	20/09/2022			Interest Rate Swap	103.8700	103.8700	103.7300	103.7300	(0.135)	0.0000	0.0000	0
2018/09/20	IS05	20/12/2022			Interest Rate Swap	105.2000	105.2000	105.0500	105.0500	(0.143)	0.0000	0.0000	0
2018/09/20	IS05	22/03/2023			Interest Rate Swap	98.7300	98.7300	98.5600	98.5600	(0.172)	0.0000	0.0000	0
2018/09/20	IS05	20/06/2023			Interest Rate Swap	104.8100	104.8100	104.6300	104.6300	(0.172)	0.0000	0.0000	0
2018/09/20	IS05	19/09/2023			Interest Rate Swap	100.4300	100.4300	100.2400	100.2400	(0.189)	0.0000	0.0000	0
2018/09/20	IS10	17/12/2025			Interest Rate Swap	97.7900	97.7900	97.5600	97.5600	(0.235)	0.0000	0.0000	0
2018/09/20	IS10	16/03/2026			Interest Rate Swap	94.9000	94.9000	94.6700	94.6700	(0.242)	0.0000	0.0000	0
2018/09/20	IS10	15/06/2026			Interest Rate Swap	93.7400	93.7400	93.4900	93.4900	(0.267)	0.0000	0.0000	0
2018/09/20	IS10	21/09/2026			Interest Rate Swap	95.9500	95.9500	95.7000	95.7000	(0.261)	0.0000	0.0000	0
2018/09/20	IS10	21/12/2026			Interest Rate Swap	99.7400	99.7400	99.4900	99.4900	(0.251)	0.0000	0.0000	0
2018/09/20	IS10	15/03/2027			Interest Rate Swap	98.3800	98.3800	98.1100	98.1100	(0.274)	0.0000	0.0000	0
2018/09/20	IS10	21/06/2027			Interest Rate Swap	100.4800	100.4800	100.2100	100.2100	(0.269)	0.0000	0.0000	0
2018/09/20	IS10	20/09/2027			Interest Rate Swap	105.8900	105.8900	105.6300	105.6300	(0.246)	0.0000	0.0000	0
2018/09/20	IS10	20/12/2027			Interest Rate Swap	106.2800	106.2800	106.0200	106.0200	(0.245)	0.0000	0.0000	0
2018/09/20	IS10	22/03/2028			Interest Rate Swap	99.9500	99.9500	99.6800	99.6800	(0.270)	0.0000	0.0000	0
2018/09/20	IS10	20/06/2028			Interest Rate Swap	107.0300	107.0300	106.7800	106.7800	(0.234)	0.0000	0.0000	0
2018/09/20	IS10	19/09/2028			Interest Rate Swap	100.7400	100.7400	100.4900	100.4900	(0.248)	0.0000	0.0000	0
2018/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2018/09/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/20	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/20	R023	01/11/2018	10.58	Call	Bond Future	6,599.4600	6.5995	6,710.5300	6.7105	1.683	0	0	0
2018/09/20	R023	01/11/2018	10.57	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2018/09/20	R023	01/11/2018			Bond Future	8.5997	98.4056	8.5677	98.5167	(0.371)	0.0000	0.0000	38,252
2018/09/20	R023	01/11/2018	10.59	Call	Bond Future	6,631.3500	6.6313	6,742.4200	6.7424	1.675	0	0	0
2018/09/20	R023	01/11/2018	10.59	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/09/20	R023	01/11/2018	10.58	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2018/09/20	R023	01/11/2018	10.57	Call	Bond Future	6,567.5500	6.5675	6,678.6200	6.6786	1.691	0	0	0
2018/09/20	R023	07/02/2019	10.59	Call	Bond Future	5,972.0600	5.9721	6,080.5600	6.0806	1.817	0	0	0
2018/09/20	R023	07/02/2019			Bond Future	8.7132	100.3009	8.6788	100.4140	(0.395)	0.0000	0.0000	0
2018/09/20	R023	07/02/2019	10.57	Call	Bond Future	5,913.5500	5.9136	6,021.8600	6.0219	1.832	0	0	0
2018/09/20	R023	07/02/2019	10.57	Put	Bond Future	47.6400	0.0476	42.9300	0.0429	(9.887)	0	0	0
2018/09/20	R023	07/02/2019	10.59	Put	Bond Future	45.3800	0.0454	40.8600	0.0409	(9.960)	0	0	0
2018/09/20	R023	07/02/2019	10.58	Call	Bond Future	5,942.8000	5.9428	6,051.2000	6.0512	1.824	0	0	0
2018/09/20	R023	07/02/2019	10.58	Put	Bond Future	46.5000	0.0465	41.8800	0.0419	(9.935)	0	0	0
2018/09/20	R023	02/05/2019	8.45	Call	Bond Future	718.2100	0.7182	757.6500	0.7577	5.491	0	0	0
2018/09/20	R023	02/05/2019	8.44	Put	Bond Future	1,866.4700	1.8665	1,790.9100	1.7909	(4.048)	0	0	0
2018/09/20	R023	02/05/2019			Bond Future	8.8100	98.0402	8.7732	98.1548	(0.417)	0.0000	0.0000	0
2018/09/20	R023	02/05/2019	8.46	Call	Bond Future	731.8700	0.7319	771.7800	0.7718	5.453	0	0	0
2018/09/20	R023	02/05/2019	8.46	Put	Bond Future	1,830.4100	1.8304	1,755.7900	1.7558	(4.077)	0	0	0
2018/09/20	R023	02/05/2019	8.45	Put	Bond Future	1,848.3700	1.8484	1,773.2800	1.7733	(4.062)	0	0	0
2018/09/20	R023	02/05/2019	8.44	Call	Bond Future	704.6900	0.7047	743.6600	0.7437	5.530	0	0	0
2018/09/20	R035	01/11/2018	8.93	Call	Bond Future	27.1300	0.0271	25.2300	0.0252	(7.003)	0	0	0
2018/09/20	R035	01/11/2018	8.92	Put	Bond Future	7,457.0500	7.4571	7,448.8800	7.4489	(0.110)	0	0	0
2018/09/20	R035	01/11/2018			Bond Future	9.8468	93.8055	9.8460	93.8119	(0.009)	0.0000	0.0000	73,872
2018/09/20	R035	01/11/2018	8.94	Call	Bond Future	28.8400	0.0288	26.8500	0.0269	(6.900)	0	0	0
2018/09/20	R035	01/11/2018	8.94	Put	Bond Future	7,290.8000	7.2908	7,282.4500	7.2825	(0.115)	0	0	0
2018/09/20	R035	01/11/2018	8.93	Put	Bond Future	7,373.8300	7.3738	7,365.5700	7.3656	(0.112)	0	0	0
2018/09/20	R035	01/11/2018	8.92	Call	Bond Future	25.5100	0.0255	23.7000	0.0237	(7.095)	0	0	0
2018/09/20	R035	07/02/2019	8.98	Call	Bond Future	422.1700	0.4222	418.1000	0.4181	(0.964)	0	0	0
2018/09/20	R035	07/02/2019			Bond Future	9.9359	95.6123	9.9350	95.6185	(0.008)	0.0000	0.0000	298
2018/09/20	R035	07/02/2019	8.96	Call	Bond Future	402.3400	0.4023	398.3700	0.3984	(0.987)	0	0	0
2018/09/20	R035	07/02/2019	8.96	Put	Bond Future	8,111.2100	8.1112	8,100.9900	8.1010	(0.126)	0	0	0
2018/09/20	R035	07/02/2019	8.98	Put	Bond Future	7,963.5900	7.9636	7,953.2700	7.9533	(0.130)	0	0	0
2018/09/20	R035	07/02/2019	8.97	Call	Bond Future	412.1600	0.4122	408.1400	0.4081	(0.975)	0	0	0
2018/09/20	R035	07/02/2019	8.97	Put	Bond Future	8,037.2500	8.0373	8,026.9800	8.0270	(0.128)	0	0	0
2018/09/20	R035	02/05/2019	9.74	Put	Bond Future	4,549.1400	4.5491	4,538.1700	4.5382	(0.241)	0	0	0
2018/09/20	R035	02/05/2019			Bond Future	10.0089	92.7035	10.0081	92.7096	(0.008)	0.0000	0.0000	0
2018/09/20	R035	02/05/2019	9.74	Call	Bond Future	2,544.5600	2.5446	2,539.6800	2.5397	(0.192)	0	0	0
2018/09/20	R035	02/05/2019	9.75	Call	Bond Future	2,578.5500	2.5786	2,573.6700	2.5737	(0.189)	0	0	0
2018/09/20	R035	02/05/2019	9.75	Put	Bond Future	4,507.4100	4.5074	4,496.4400	4.4964	(0.243)	0	0	0

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2018/09/20	R035	02/05/2019	9.73	Call	Bond Future	2,510.8000		2.5108	2,505.9200	2.5059	(0.194)	0	0	0
2018/09/20	R035	02/05/2019	9.73	Put	Bond Future	4,591.1900		4.5912	4,580.2200	4.5802	(0.239)	0	0	0
2018/09/20	R186	01/11/2018	8.54	Put	Bond Future	3,726.3800		3.7264	3,606.1500	3.6062	(3.226)	0	0	0
2018/09/20	R186	01/11/2018	8.90	Call	Bond Future	500.7200		0.5007	528.6900	0.5287	5.586	0	0	0
2018/09/20	R186	01/11/2018	9.14	Call	Bond Future	1,092.9500		1.0930	1,145.2800	1.1453	4.788	0	0	0
2018/09/20	R186	01/11/2018	7.96	Put	Bond Future	7,302.2900		7.3023	7,176.0300	7.1760	(1.729)	0	0	0
2018/09/20	R186	01/11/2018			Bond Future	9.1390		111.6234	9.1177	111.7497	(0.233)	0.0000	0.0000	68,234
2018/09/20	R186	01/11/2018	8.53	Call	Bond Future	90.6300		0.0906	96.4300	0.0964	6.400	0	0	0
2018/09/20	R186	01/11/2018	8.53	Put	Bond Future	3,783.1900		3.7832	3,662.6300	3.6626	(3.187)	0	0	0
2018/09/20	R186	01/11/2018	8.46	Put	Bond Future	4,189.2700		4.1893	4,066.8600	4.0669	(2.922)	0	0	0
2018/09/20	R186	01/11/2018	8.46	Call	Bond Future	61.7000		0.0617	65.6500	0.0657	6.402	0	0	5,000
2018/09/20	R186	01/11/2018	8.54	Call	Bond Future	95.7800		0.0958	101.9100	0.1019	6.400	0	0	0
2018/09/20	R186	01/11/2018	8.90	Put	Bond Future	1,930.3500		1.9303	1,831.9600	1.8320	(5.097)	0	0	2,500
2018/09/20	R186	01/11/2018	9.14	Put	Bond Future	1,086.8400		1.0868	1,012.8100	1.0128	(6.811)	0	0	5,000
2018/09/20	R186	01/11/2018	7.96	Call	Bond Future	2.2100		0.0022	2.3100	0.0023	4.525	0	0	5,000
2018/09/20	R186	01/11/2018	8.52	Call	Bond Future	85.7000		0.0857	91.2000	0.0912	6.418	0	0	0
2018/09/20	R186	01/11/2018	8.52	Put	Bond Future	3,840.2700		3.8403	3,719.4100	3.7194	(3.147)	0	0	0
2018/09/20	R186	07/02/2019	8.20	Call	Bond Future	227.4700		0.2275	238.0300	0.2380	4.642	0	0	0
2018/09/20	R186	07/02/2019	8.50	Call	Bond Future	516.6200		0.5166	537.4700	0.5375	4.036	0	0	1,000
2018/09/20	R186	07/02/2019	9.10	Put	Bond Future	2,488.1800		2.4882	2,410.8400	2.4108	(3.108)	0	0	1,000
2018/09/20	R186	07/02/2019	8.21	Put	Bond Future	6,338.6400		6.3386	6,220.9000	6.2209	(1.857)	0	0	0
2018/09/20	R186	07/02/2019	9.92	Put	Bond Future	824.7100		0.8247	788.2800	0.7883	(4.417)	0	0	1,170
2018/09/20	R186	07/02/2019			Bond Future	9.2339		108.4684	9.2115	108.5970	(0.242)	0.0000	0.0000	719
2018/09/20	R186	07/02/2019	8.20	Put	Bond Future	6,394.4600		6.3945	6,276.4600	6.2765	(1.845)	0	0	0
2018/09/20	R186	07/02/2019	8.50	Put	Bond Future	4,847.4700		4.8475	4,739.7600	4.7398	(2.222)	0	0	0
2018/09/20	R186	07/02/2019	9.10	Call	Bond Future	1,714.8200		1.7148	1,766.0400	1.7660	2.987	0	0	0
2018/09/20	R186	07/02/2019	8.21	Call	Bond Future	233.4800		0.2335	244.3000	0.2443	4.634	0	0	0
2018/09/20	R186	07/02/2019	9.92	Call	Bond Future	4,676.7400		4.6767	4,768.8700	4.7689	1.970	0	0	0
2018/09/20	R186	07/02/2019	8.30	Put	Bond Future	5,851.1000		5.8511	5,735.9600	5.7360	(1.968)	0	0	0
2018/09/20	R186	07/02/2019	8.22	Call	Bond Future	239.6300		0.2396	250.6900	0.2507	4.615	0	0	0
2018/09/20	R186	07/02/2019	8.22	Put	Bond Future	6,283.0000		6.2830	6,165.5000	6.1655	(1.870)	0	0	0
2018/09/20	R186	07/02/2019	9.27	Put	Bond Future	2,000.4600		2.0005	1,932.6100	1.9326	(3.392)	0	0	0
2018/09/20	R186	07/02/2019	9.27	Call	Bond Future	2,208.0100		2.2080	2,268.7200	2.2687	2.750	0	0	1,170
2018/09/20	R186	07/02/2019	8.30	Call	Bond Future	300.4900		0.3005	313.9100	0.3139	4.466	0	0	210
2018/09/20	R186	07/02/2019	8.77	Put	Bond Future	3,662.8100		3.6628	3,567.6800	3.5677	(2.597)	0	0	0
2018/09/20	R186	07/02/2019	8.77	Call	Bond Future	951.4800		0.9515	984.9100	0.9849	3.513	0	0	1,170
2018/09/20	R186	07/02/2019	9.90	Call	Bond Future	4,590.1100		4.5901	4,681.4700	4.6815	1.990	0	0	0
2018/09/20	R186	07/02/2019	9.90	Put	Bond Future	847.7600		0.8478	810.5600	0.8106	(4.388)	0	0	1,000
2018/09/20	R186	02/05/2019	9.01	Put	Bond Future	3,467.4200		3.4674	3,384.4700	3.3845	(2.392)	0	0	0
2018/09/20	R186	02/05/2019	9.02	Call	Bond Future	1,741.6500		1.7416	1,789.4800	1.7895	2.746	0	0	0
2018/09/20	R186	02/05/2019			Bond Future	9.3196		110.2705	9.2963	110.4008	(0.250)	0.0000	0.0000	0
2018/09/20	R186	02/05/2019	9.03	Call	Bond Future	1,766.2800		1.7663	1,814.5700	1.8146	2.734	0	0	0
2018/09/20	R186	02/05/2019	9.03	Put	Bond Future	3,402.6100		3.4026	3,320.5700	3.3206	(2.411)	0	0	0
2018/09/20	R186	02/05/2019	9.01	Call	Bond Future	1,716.8800		1.7169	1,764.2600	1.7643	2.760	0	0	0
2018/09/20	R186	02/05/2019	9.02	Put	Bond Future	3,435.0700		3.4351	3,352.5700	3.3526	(2.402)	0	0	0
2018/09/20	R197	01/11/2018			Bond Future	301.1466		301.1466	301.0117	301.0117	(0.045)	0.0000	0.0000	2,353

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2018/09/20	R197	07/02/2019			Bond Future	299.6617	299.6617	299.5257	299.5257	(0.045)	0.0000	0.0000	0
2018/09/20	R197	02/05/2019			Bond Future	304.6927	304.6927	304.5522	304.5522	(0.046)	0.0000	0.0000	0
2018/09/20	R202	01/11/2018			Bond Future	234.6647	234.6647	234.6669	234.6669	0.001	0.0000	0.0000	10,129
2018/09/20	R202	07/02/2019			Bond Future	235.3312	235.3312	235.3344	235.3344	0.001	0.0000	0.0000	0
2018/09/20	R202	02/05/2019			Bond Future	239.2822	239.2822	239.2839	239.2839	0.001	0.0000	0.0000	0
2018/09/20	R207	01/11/2018	6.76	Put	Bond Future	1,190.8500	1.1908	1,067.5100	1.0675	(10.357)	0	0	0
2018/09/20	R207	01/11/2018			Bond Future	7.8211	101.5923	7.7103	101.7157	(1.416)	0.0000	0.0000	18,869
2018/09/20	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R207	01/11/2018	6.75	Put	Bond Future	1,202.1700	1.2022	1,078.8300	1.0788	(10.260)	0	0	0
2018/09/20	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R207	01/11/2018	6.74	Put	Bond Future	1,213.4900	1.2135	1,090.1500	1.0902	(10.164)	0	0	0
2018/09/20	R207	07/02/2019	6.52	Call	Bond Future	0.3100	0.0003	0.7400	0.0007	138.710	0	0	0
2018/09/20	R207	07/02/2019	6.51	Put	Bond Future	1,301.9100	1.3019	1,176.8500	1.1769	(9.606)	0	0	0
2018/09/20	R207	07/02/2019			Bond Future	7.9919	99.9040	7.8478	100.0295	(1.804)	0.0000	0.0000	0
2018/09/20	R207	07/02/2019	6.53	Call	Bond Future	0.3300	0.0003	0.7900	0.0008	139.394	0	0	0
2018/09/20	R207	07/02/2019	6.53	Put	Bond Future	1,284.2100	1.2842	1,159.2000	1.1592	(9.734)	0	0	0
2018/09/20	R207	07/02/2019	6.52	Put	Bond Future	1,293.0600	1.2931	1,168.0200	1.1680	(9.670)	0	0	0
2018/09/20	R207	07/02/2019	6.51	Call	Bond Future	0.2900	0.0003	0.7000	0.0007	141.379	0	0	0
2018/09/20	R207	02/05/2019	7.63	Call	Bond Future	37.1000	0.0371	63.1000	0.0631	70.081	0	0	0
2018/09/20	R207	02/05/2019			Bond Future	8.2557	101.5638	8.0622	101.6910	(2.345)	0.0000	0.0000	0
2018/09/20	R207	02/05/2019	7.61	Call	Bond Future	34.9800	0.0350	59.8700	0.0599	71.155	0	0	0
2018/09/20	R207	02/05/2019	7.61	Put	Bond Future	460.4500	0.4605	358.1200	0.3581	(22.224)	0	0	0
2018/09/20	R207	02/05/2019	7.63	Put	Bond Future	449.3400	0.4493	348.1200	0.3481	(22.526)	0	0	0
2018/09/20	R207	02/05/2019	7.62	Call	Bond Future	36.0300	0.0360	61.4700	0.0615	70.608	0	0	0
2018/09/20	R207	02/05/2019	7.62	Put	Bond Future	454.8800	0.4549	353.1000	0.3531	(22.375)	0	0	0
2018/09/20	R208	01/11/2018	7.11	Put	Bond Future	2,082.3600	2.0824	1,884.9900	1.8850	(9.478)	0	0	0
2018/09/20	R208	01/11/2018			Bond Future	8.0841	97.8187	7.9887	98.0197	(1.180)	0.0000	0.0000	29,548
2018/09/20	R208	01/11/2018	7.11	Call	Bond Future	5.6100	0.0056	9.2200	0.0092	64.349	0	0	0
2018/09/20	R208	01/11/2018	7.12	Call	Bond Future	5.9700	0.0060	9.7700	0.0098	63.652	0	0	0
2018/09/20	R208	01/11/2018	7.10	Put	Bond Future	2,103.6400	2.1036	1,906.0700	1.9061	(9.392)	0	0	0
2018/09/20	R208	01/11/2018	7.12	Put	Bond Future	2,061.1200	2.0611	1,863.9400	1.8639	(9.567)	0	0	0
2018/09/20	R208	01/11/2018	7.10	Call	Bond Future	5.2800	0.0053	8.6900	0.0087	64.583	0	0	0
2018/09/20	R208	07/02/2019	7.07	Call	Bond Future	11.7700	0.0118	18.4200	0.0184	56.500	0	0	0
2018/09/20	R208	07/02/2019	7.08	Put	Bond Future	2,159.9900	2.1600	1,962.2800	1.9623	(9.153)	0	0	0
2018/09/20	R208	07/02/2019	7.06	Put	Bond Future	2,197.7200	2.1977	1,999.5000	1.9995	(9.019)	0	0	0
2018/09/20	R208	07/02/2019			Bond Future	8.2036	99.7027	8.0952	99.9073	(1.321)	0.0000	0.0000	0
2018/09/20	R208	07/02/2019	7.07	Put	Bond Future	2,178.8400	2.1788	1,980.8700	1.9809	(9.086)	0	0	0
2018/09/20	R208	07/02/2019	7.08	Call	Bond Future	12.3000	0.0123	19.2100	0.0192	56.179	0	0	0
2018/09/20	R208	07/02/2019	7.06	Call	Bond Future	11.2600	0.0113	17.6600	0.0177	56.838	0	0	0
2018/09/20	R208	02/05/2019	8.03	Put	Bond Future	831.6700	0.8317	703.6800	0.7037	(15.390)	0	0	0
2018/09/20	R208	02/05/2019	8.02	Call	Bond Future	325.4100	0.3254	404.0500	0.4041	24.166	0	0	0
2018/09/20	R208	02/05/2019			Bond Future	8.3233	97.9597	8.2009	98.1674	(1.471)	0.0000	0.0000	0
2018/09/20	R208	02/05/2019	8.03	Call	Bond Future	333.1500	0.3331	412.8600	0.4129	23.926	0	0	0
2018/09/20	R208	02/05/2019	8.02	Put	Bond Future	840.9900	0.8410	711.9300	0.7119	(15.346)	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
2018/09/20	R208	02/05/2019	8.04	Call	Bond Future	340.7000	0.3407	421.4500	0.4215	23.701	0	0	0
2018/09/20	R208	02/05/2019	8.04	Put	Bond Future	822.1700	0.8222	695.2200	0.6952	(15.441)	0	0	0
2018/09/20	R209	01/11/2018	1,016.00	Call	Bond Future	70,291.0200	70.2910	70,295.5700	70.2956	0.006	0	0	0
2018/09/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R209	01/11/2018	9.34	Put	Bond Future	3,361.6900	3.3617	3,349.5000	3.3495	(0.363)	0	0	0
2018/09/20	R209	01/11/2018	9.97	Call	Bond Future	1,842.8000	1.8428	1,831.4300	1.8314	(0.617)	0	0	0
2018/09/20	R209	01/11/2018	9.98	Put	Bond Future	818.1100	0.8181	802.3100	0.8023	(1.931)	0	0	2,000
2018/09/20	R209	01/11/2018	8.98	Call	Bond Future	39.8700	0.0399	37.4200	0.0374	(6.145)	0	0	0
2018/09/20	R209	01/11/2018	10.00	Call	Bond Future	1,964.1200	1.9641	1,953.1000	1.9531	(0.561)	0	0	0
2018/09/20	R209	01/11/2018	9.64	Call	Bond Future	766.6800	0.7667	754.7000	0.7547	(1.563)	0	0	2,000
2018/09/20	R209	01/11/2018	9.47	Call	Bond Future	415.3700	0.4154	405.5300	0.4055	(2.369)	0	0	0
2018/09/20	R209	01/11/2018	9.82	Call	Bond Future	1,293.0600	1.2931	1,280.6000	1.2806	(0.964)	0	0	0
2018/09/20	R209	01/11/2018			Bond Future	9.8119	71.1789	9.8112	71.1834	(0.007)	0.0000	0.0000	124,877
2018/09/20	R209	01/11/2018	1,016.01	Call	Bond Future	70,291.0200	70.2910	70,295.5700	70.2956	0.006	0	0	0
2018/09/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R209	01/11/2018	8.89	Put	Bond Future	6,311.0900	6.3111	6,304.8800	6.3049	(0.098)	0	0	0
2018/09/20	R209	01/11/2018	8.89	Call	Bond Future	23.4900	0.0235	21.8300	0.0218	(7.067)	0	0	2,000
2018/09/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/20	R209	01/11/2018	1,015.99	Call	Bond Future	70,291.0100	70.2910	70,295.5600	70.2956	0.006	0	0	0
2018/09/20	R209	01/11/2018	9.34	Call	Bond Future	241.5800	0.2416	233.9400	0.2339	(3.163)	0	0	0
2018/09/20	R209	01/11/2018	9.97	Put	Bond Future	840.7900	0.8408	824.8700	0.8249	(1.893)	0	0	0
2018/09/20	R209	01/11/2018	9.98	Call	Bond Future	1,882.7800	1.8828	1,871.5300	1.8715	(0.598)	0	0	0
2018/09/20	R209	01/11/2018	8.98	Put	Bond Future	5,678.3200	5.6783	5,671.3200	5.6713	(0.123)	0	0	0
2018/09/20	R209	01/11/2018	10.00	Put	Bond Future	774.4000	0.7744	758.8300	0.7588	(2.011)	0	0	5,850
2018/09/20	R209	01/11/2018	9.64	Put	Bond Future	1,880.1800	1.8802	1,863.6500	1.8637	(0.879)	0	0	0
2018/09/20	R209	01/11/2018	9.47	Put	Bond Future	2,655.9400	2.6559	2,641.5500	2.6415	(0.542)	0	0	760
2018/09/20	R209	01/11/2018	9.82	Put	Bond Future	1,241.0200	1.2410	1,224.0100	1.2240	(1.371)	0	0	760
2018/09/20	R209	01/11/2018	9.49	Call	Bond Future	448.4700	0.4485	438.3300	0.4383	(2.261)	0	0	0
2018/09/20	R209	01/11/2018	9.94	Call	Bond Future	1,725.0100	1.7250	1,713.3300	1.7133	(0.677)	0	0	0
2018/09/20	R209	01/11/2018	9.94	Put	Bond Future	911.4700	0.9115	895.2400	0.8952	(1.781)	0	0	0
2018/09/20	R209	01/11/2018	10.57	Call	Bond Future	4,753.8900	4.7539	4,751.8300	4.7518	(0.043)	0	0	0
2018/09/20	R209	01/11/2018	10.57	Put	Bond Future	136.6500	0.1366	130.0400	0.1300	(4.837)	0	0	0
2018/09/20	R209	01/11/2018	9.84	Call	Bond Future	1,360.4900	1.3605	1,348.0900	1.3481	(0.911)	0	0	0
2018/09/20	R209	01/11/2018	9.84	Put	Bond Future	1,180.6800	1.1807	1,163.7300	1.1637	(1.436)	0	0	0
2018/09/20	R209	01/11/2018	8.99	Put	Bond Future	5,609.0000	5.6090	5,601.9000	5.6019	(0.127)	0	0	0
2018/09/20	R209	01/11/2018	8.99	Call	Bond Future	42.1900	0.0422	39.6400	0.0396	(6.044)	0	0	760
2018/09/20	R209	01/11/2018	9.49	Put	Bond Future	2,555.0900	2.5551	2,540.4000	2.5404	(0.575)	0	0	0
2018/09/20	R209	07/02/2019	8.97	Put	Bond Future	6,581.8100	6.5818	6,573.5000	6.5735	(0.126)	0	0	0
2018/09/20	R209	07/02/2019	10.20	Put	Bond Future	1,621.5700	1.6216	1,611.6100	1.6116	(0.614)	0	0	4,000
2018/09/20	R209	07/02/2019			Bond Future	9.8888	72.5498	9.8881	72.5543	(0.007)	0.0000	0.0000	340
2018/09/20	R209	07/02/2019	8.96	Call	Bond Future	395.1700	0.3952	391.3900	0.3914	(0.957)	0	0	0
2018/09/20	R209	07/02/2019	8.96	Put	Bond Future	6,644.0400	6.6440	6,635.7700	6.6358	(0.124)	0	0	0
2018/09/20	R209	07/02/2019	8.97	Call	Bond Future	404.4600	0.4045	400.6400	0.4006	(0.944)	0	0	0
2018/09/20	R209	07/02/2019	10.20	Call	Bond Future	3,548.0700	3.5481	3,542.6000	3.5426	(0.154)	0	0	0
2018/09/20	R209	07/02/2019	8.95	Call	Bond Future	386.0400	0.3860	382.3100	0.3823	(0.966)	0	0	0
2018/09/20	R209	07/02/2019	8.95	Put	Bond Future	6,706.5300	6.7065	6,698.3100	6.6983	(0.123)	0	0	0
2018/09/20	R209	07/02/2019	9.54	Put	Bond Future	3,678.8800	3.6789	3,668.1600	3.6682	(0.291)	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
2018/09/20	R209	07/02/2019	9.54	Call	Bond Future	1,422.8400	1.4228	1,416.6100	1.4166	(0.438)	0	0	4,000
2018/09/20	R209	07/02/2019	9.04	Put	Bond Future	6,161.7600	6.1618	6,153.0900	6.1531	(0.141)	0	0	0
2018/09/20	R209	07/02/2019	9.04	Call	Bond Future	482.3400	0.4823	478.1600	0.4782	(0.867)	0	0	4,000
2018/09/20	R209	02/05/2019	9.70	Put	Bond Future	3,916.9800	3.9170	3,907.9500	3.9080	(0.231)	0	0	0
2018/09/20	R209	02/05/2019			Bond Future	9.9552	70.6074	9.9546	70.6117	(0.007)	0.0000	0.0000	0
2018/09/20	R209	02/05/2019	9.69	Call	Bond Future	2,266.7500	2.2668	2,262.0400	2.2620	(0.208)	0	0	0
2018/09/20	R209	02/05/2019	9.69	Put	Bond Future	3,952.9100	3.9529	3,943.8900	3.9439	(0.228)	0	0	0
2018/09/20	R209	02/05/2019	9.70	Call	Bond Future	2,295.4600	2.2955	2,290.7400	2.2907	(0.206)	0	0	0
2018/09/20	R209	02/05/2019	9.68	Call	Bond Future	2,238.2400	2.2382	2,233.5200	2.2335	(0.211)	0	0	0
2018/09/20	R209	02/05/2019	9.68	Put	Bond Future	3,989.1300	3.9891	3,980.1000	3.9801	(0.226)	0	0	0
2018/09/20	R210	01/11/2018			Bond Future	185.6358	185.6358	185.4822	185.4822	(0.083)	0.0000	0.0000	2,675
2018/09/20	R210	07/02/2019			Bond Future	189.2515	189.2515	189.0957	189.0957	(0.082)	0.0000	0.0000	0
2018/09/20	R210	02/05/2019			Bond Future	189.8743	189.8743	189.7144	189.7144	(0.084)	0.0000	0.0000	0
2018/09/20	R212	01/11/2018			Bond Future	155.4977	155.4977	155.4483	155.4483	(0.032)	0.0000	0.0000	3,476
2018/09/20	R212	07/02/2019			Bond Future	156.3712	156.3712	156.3217	156.3217	(0.032)	0.0000	0.0000	0
2018/09/20	R212	02/05/2019			Bond Future	158.9965	158.9965	158.9449	158.9449	(0.032)	0.0000	0.0000	0
2018/09/20	R213	01/11/2018	8.65	Call	Bond Future	13.8500	0.0139	13.6300	0.0136	(1.588)	0	0	0
2018/09/20	R213	01/11/2018	8.64	Put	Bond Future	6,505.7800	6.5058	6,437.6400	6.4376	(1.047)	0	0	0
2018/09/20	R213	01/11/2018			Bond Future	9.6365	82.5020	9.6255	82.5699	(0.114)	0.0000	0.0000	32,893
2018/09/20	R213	01/11/2018	8.66	Call	Bond Future	14.7700	0.0148	14.5400	0.0145	(1.557)	0	0	0
2018/09/20	R213	01/11/2018	8.66	Put	Bond Future	6,370.5000	6.3705	6,302.3400	6.3023	(1.070)	0	0	0
2018/09/20	R213	01/11/2018	8.65	Put	Bond Future	6,438.0800	6.4381	6,369.9300	6.3699	(1.059)	0	0	0
2018/09/20	R213	01/11/2018	8.64	Call	Bond Future	12.9800	0.0130	12.7700	0.0128	(1.618)	0	0	0
2018/09/20	R213	07/02/2019	8.68	Call	Bond Future	276.8000	0.2768	281.1100	0.2811	1.557	0	0	0
2018/09/20	R213	07/02/2019			Bond Future	9.7251	84.0910	9.7137	84.1600	(0.117)	0.0000	0.0000	112
2018/09/20	R213	07/02/2019	8.68	Put	Bond Future	6,971.2000	6.9712	6,906.4600	6.9065	(0.929)	0	0	0
2018/09/20	R213	07/02/2019	8.69	Call	Bond Future	283.7300	0.2837	288.1400	0.2881	1.554	0	0	0
2018/09/20	R213	07/02/2019	8.70	Put	Bond Future	6,850.2200	6.8502	6,785.7000	6.7857	(0.942)	0	0	0
2018/09/20	R213	07/02/2019	8.69	Put	Bond Future	6,910.6100	6.9106	6,845.9700	6.8460	(0.935)	0	0	0
2018/09/20	R213	07/02/2019	8.70	Call	Bond Future	290.7900	0.2908	295.3200	0.2953	1.558	0	0	0
2018/09/20	R213	02/05/2019	9.49	Call	Bond Future	1,963.1600	1.9632	1,986.0400	1.9860	1.165	0	0	0
2018/09/20	R213	02/05/2019	9.48	Put	Bond Future	3,867.3500	3.8674	3,820.0800	3.8201	(1.222)	0	0	0
2018/09/20	R213	02/05/2019			Bond Future	9.7979	81.9410	9.7862	82.0109	(0.119)	0.0000	0.0000	0
2018/09/20	R213	02/05/2019	9.50	Call	Bond Future	1,990.1200	1.9901	2,013.2200	2.0132	1.161	0	0	0
2018/09/20	R213	02/05/2019	9.50	Put	Bond Future	3,797.5100	3.7975	3,750.6900	3.7507	(1.233)	0	0	0
2018/09/20	R213	02/05/2019	9.49	Put	Bond Future	3,832.1700	3.8322	3,785.1300	3.7851	(1.228)	0	0	0
2018/09/20	R213	02/05/2019	9.48	Call	Bond Future	1,936.6500	1.9366	1,959.3000	1.9593	1.170	0	0	0
2018/09/20	R214	01/11/2018	8.99	Put	Bond Future	7,234.5600	7.2346	7,162.2300	7.1622	(1.000)	0	0	0
2018/09/20	R214	01/11/2018	8.98	Call	Bond Future	14.3700	0.0144	14.0800	0.0141	(2.018)	0	0	0
2018/09/20	R214	01/11/2018			Bond Future	9.9983	70.1621	9.9874	70.2341	(0.109)	0.0000	0.0000	28,473
2018/09/20	R214	01/11/2018	8.99	Call	Bond Future	15.3200	0.0153	15.0300	0.0150	(1.893)	0	0	0
2018/09/20	R214	01/11/2018	8.98	Put	Bond Future	7,311.1200	7.3111	7,238.7900	7.2388	(0.989)	0	0	0
2018/09/20	R214	01/11/2018	9.00	Call	Bond Future	16.3300	0.0163	16.0400	0.0160	(1.776)	0	0	0
2018/09/20	R214	01/11/2018	9.00	Put	Bond Future	7,158.1700	7.1582	7,085.8400	7.0858	(1.010)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/20	R214	07/02/2019	9.05	Put	Bond Future	7,604.7300		7.6047	7,536.2900	7.5363	(0.900)	0	0	0
2018/09/20	R214	07/02/2019			Bond Future	10.0786		71.5134	10.0673	71.5867	(0.111)	0.0000	0.0000	0
2018/09/20	R214	07/02/2019	9.04	Call	Bond Future	325.9200		0.3259	330.6400	0.3306	1.448	0	0	0
2018/09/20	R214	07/02/2019	9.04	Put	Bond Future	7,673.2700		7.6733	7,604.7000	7.6047	(0.894)	0	0	0
2018/09/20	R214	07/02/2019	9.05	Call	Bond Future	333.9800		0.3340	338.8300	0.3388	1.452	0	0	0
2018/09/20	R214	07/02/2019	9.03	Call	Bond Future	318.0100		0.3180	322.6100	0.3226	1.446	0	0	0
2018/09/20	R214	07/02/2019	9.03	Put	Bond Future	7,742.0800		7.7421	7,673.3900	7.6734	(0.887)	0	0	0
2018/09/20	R214	02/05/2019	9.87	Call	Bond Future	2,344.6600		2.3447	2,370.0000	2.3700	1.081	0	0	0
2018/09/20	R214	02/05/2019	9.85	Call	Bond Future	2,286.1600		2.2862	2,311.0300	2.3110	1.088	0	0	0
2018/09/20	R214	02/05/2019			Bond Future	10.1440		69.4078	10.1325	69.4820	(0.113)	0.0000	0.0000	0
2018/09/20	R214	02/05/2019	9.85	Put	Bond Future	4,226.0900		4.2261	4,176.7200	4.1767	(1.168)	0	0	0
2018/09/20	R214	02/05/2019	9.87	Put	Bond Future	4,149.8600		4.1499	4,100.9600	4.1010	(1.178)	0	0	0
2018/09/20	R214	02/05/2019	9.86	Call	Bond Future	2,315.2100		2.3152	2,340.3200	2.3403	1.085	0	0	0
2018/09/20	R214	02/05/2019	9.86	Put	Bond Future	4,187.7200		4.1877	4,138.5900	4.1386	(1.173)	0	0	0
2018/09/20	R248	01/11/2018	9.03	Call	Bond Future	16.4200		0.0164	15.5900	0.0156	(5.055)	0	0	0
2018/09/20	R248	01/11/2018			Bond Future	10.0288		89.5675	10.0229	89.6167	(0.058)	0.0000	0.0000	99,873
2018/09/20	R248	01/11/2018	9.01	Call	Bond Future	14.3300		0.0143	13.5700	0.0136	(5.304)	0	0	0
2018/09/20	R248	01/11/2018	9.01	Put	Bond Future	9,376.0400		9.3760	9,326.1300	9.3261	(0.532)	0	0	0
2018/09/20	R248	01/11/2018	9.03	Put	Bond Future	9,177.9200		9.1779	9,127.9400	9.1279	(0.545)	0	0	0
2018/09/20	R248	01/11/2018	9.02	Call	Bond Future	15.3400		0.0153	14.5500	0.0146	(5.150)	0	0	0
2018/09/20	R248	01/11/2018	9.02	Put	Bond Future	9,276.8600		9.2769	9,226.9200	9.2269	(0.538)	0	0	0
2018/09/20	R248	07/02/2019	9.06	Put	Bond Future	9,887.9600		9.8880	9,838.7700	9.8388	(0.497)	0	0	0
2018/09/20	R248	07/02/2019			Bond Future	10.1102		91.2926	10.1042	91.3425	(0.060)	0.0000	0.0000	0
2018/09/20	R248	07/02/2019	9.06	Call	Bond Future	360.8600		0.3609	361.5700	0.3616	0.197	0	0	0
2018/09/20	R248	07/02/2019	9.05	Put	Bond Future	9,977.9400		9.9779	9,928.7100	9.9287	(0.493)	0	0	0
2018/09/20	R248	07/02/2019	9.07	Call	Bond Future	370.3700		0.3704	371.1300	0.3711	0.205	0	0	0
2018/09/20	R248	07/02/2019	9.07	Put	Bond Future	9,798.3500		9.7984	9,749.2100	9.7492	(0.502)	0	0	0
2018/09/20	R248	07/02/2019	9.05	Call	Bond Future	351.5500		0.3516	352.2200	0.3522	0.191	0	0	0
2018/09/20	R248	02/05/2019	9.90	Put	Bond Future	5,208.5100		5.2085	5,171.2000	5.1712	(0.716)	0	0	0
2018/09/20	R248	02/05/2019			Bond Future	10.1766		88.3754	10.1705	88.4258	(0.061)	0.0000	0.0000	0
2018/09/20	R248	02/05/2019	9.90	Call	Bond Future	2,890.2600		2.8903	2,903.4100	2.9034	0.455	0	0	0
2018/09/20	R248	02/05/2019	9.91	Call	Bond Future	2,927.5600		2.9276	2,940.8700	2.9409	0.455	0	0	0
2018/09/20	R248	02/05/2019	9.89	Put	Bond Future	5,257.2700		5.2573	5,219.8100	5.2198	(0.713)	0	0	0
2018/09/20	R248	02/05/2019	9.91	Put	Bond Future	5,160.1300		5.1601	5,122.9800	5.1230	(0.720)	0	0	0
2018/09/20	R248	02/05/2019	9.89	Call	Bond Future	2,853.1900		2.8532	2,866.1900	2.8662	0.456	0	0	0

Total

915385