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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2018 TO 27/09/2018

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
2018/09/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	2025	01/11/2018			Bond Future	132.4525	132.4525	132.0706	132.0706	(0.288)	0.0000	0.0000	365
2018/09/27	2025	07/02/2019			Bond Future	133.6175	133.6175	133.2289	133.2289	(0.291)	0.0000	0.0000	0
2018/09/27	2025	02/05/2019			Bond Future	135.8592	135.8592	135.4629	135.4629	(0.292)	0.0000	0.0000	0
2018/09/27	2029	01/11/2018			Bond Future	100.2200	100.2200	99.6627	99.6627	(0.556)	0.0000	0.0000	2,938
2018/09/27	2029	07/02/2019			Bond Future	102.1718	102.1718	101.6042	101.6042	(0.556)	0.0000	0.0000	0
2018/09/27	2029	02/05/2019			Bond Future	102.8134	102.8134	102.2354	102.2354	(0.562)	0.0000	0.0000	0
2018/09/27	2030	01/11/2018	8.60	Call	Bond Future	12.0300	0.0120	20.5600	0.0206	70.906	0	0	0
2018/09/27	2030	01/11/2018	8.58	Put	Bond Future	6,139.4000	6.1394	5,561.0800	5.5611	(9.420)	0	0	0
2018/09/27	2030	01/11/2018	9.60	Put	Bond Future	841.0200	0.8410	610.2400	0.6102	(27.440)	0	0	0
2018/09/27	2030	01/11/2018			Bond Future	9.5052	91.8514	9.4131	92.4372	(0.969)	0.0000	0.0000	54,822
2018/09/27	2030	01/11/2018	8.60	Put	Bond Future	6,002.6600	6.0027	5,425.3700	5.4254	(9.617)	0	0	0
2018/09/27	2030	01/11/2018	8.58	Call	Bond Future	10.4200	0.0104	17.9200	0.0179	71.977	0	0	0
2018/09/27	2030	01/11/2018	8.90	Put	Bond Future	4,027.4600	4.0275	3,486.2100	3.4862	(13.439)	0	0	0
2018/09/27	2030	01/11/2018	8.90	Call	Bond Future	80.2800	0.0803	124.8500	0.1248	55.518	0	0	0
2018/09/27	2030	01/11/2018	8.59	Put	Bond Future	6,070.9700	6.0710	5,493.1500	5.4932	(9.518)	0	0	0
2018/09/27	2030	01/11/2018	9.60	Call	Bond Future	1,439.1800	1.4392	1,794.2200	1.7942	24.670	0	0	0
2018/09/27	2030	01/11/2018	8.59	Call	Bond Future	11.2000	0.0112	19.2000	0.0192	71.429	0	0	0
2018/09/27	2030	07/02/2019	8.62	Call	Bond Future	301.7200	0.3017	377.7600	0.3778	25.202	0	0	0
2018/09/27	2030	07/02/2019			Bond Future	9.5909	89.6094	9.4950	90.2069	(0.999)	0.0000	0.0000	167
2018/09/27	2030	07/02/2019	8.62	Put	Bond Future	6,610.2400	6.6102	6,088.8200	6.0888	(7.888)	0	0	0
2018/09/27	2030	07/02/2019	8.63	Call	Bond Future	309.3500	0.3093	386.9500	0.3870	25.085	0	0	0
2018/09/27	2030	07/02/2019	8.90	Call	Bond Future	611.8500	0.6119	742.6200	0.7426	21.373	0	0	1,920
2018/09/27	2030	07/02/2019	8.63	Put	Bond Future	6,549.9100	6.5499	6,030.0500	6.0300	(7.937)	0	0	0
2018/09/27	2030	07/02/2019	8.64	Call	Bond Future	317.1400	0.3171	396.3200	0.3963	24.967	0	0	0
2018/09/27	2030	07/02/2019	8.64	Put	Bond Future	6,489.7900	6.4898	5,971.5100	5.9715	(7.986)	0	0	0
2018/09/27	2030	07/02/2019	9.60	Put	Bond Future	2,232.5100	2.2325	1,947.7600	1.9478	(12.755)	0	0	0
2018/09/27	2030	07/02/2019	9.60	Call	Bond Future	2,289.1400	2.2891	2,601.8500	2.6019	13.661	0	0	1,920
2018/09/27	2030	07/02/2019	8.90	Put	Bond Future	5,041.4000	5.0414	4,574.7100	4.5747	(9.257)	0	0	0
2018/09/27	2030	07/02/2019	9.40	Put	Bond Future	2,880.3300	2.8803	2,542.6400	2.5426	(11.724)	0	0	0
2018/09/27	2030	07/02/2019	9.40	Call	Bond Future	1,685.1500	1.6851	1,944.9200	1.9449	15.415	0	0	0
2018/09/27	2030	07/02/2019	8.70	Put	Bond Future	6,133.8300	6.1338	5,625.5100	5.6255	(8.287)	0	0	0
2018/09/27	2030	07/02/2019	8.70	Call	Bond Future	367.2400	0.3672	456.3800	0.4564	24.273	0	0	0
2018/09/27	2030	02/05/2019	9.41	Call	Bond Future	2,099.2000	2.0992	2,361.3300	2.3613	12.487	0	0	0
2018/09/27	2030	02/05/2019			Bond Future	9.6695	91.0978	9.5704	91.7044	(1.025)	0.0000	0.0000	0
2018/09/27	2030	02/05/2019	9.39	Call	Bond Future	2,044.1100	2.0441	2,301.9700	2.3020	12.615	0	0	0
2018/09/27	2030	02/05/2019	9.39	Put	Bond Future	3,769.7800	3.7698	3,420.9600	3.4210	(9.253)	0	0	0
2018/09/27	2030	02/05/2019	9.41	Put	Bond Future	3,699.9000	3.6999	3,355.3500	3.3554	(9.312)	0	0	0
2018/09/27	2030	02/05/2019	9.40	Call	Bond Future	2,071.5500	2.0716	2,331.5500	2.3316	12.551	0	0	0
2018/09/27	2030	02/05/2019	9.40	Put	Bond Future	3,734.7100	3.7347	3,388.0300	3.3880	(9.283)	0	0	0

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2018/09/27	2032	01/11/2018	8.77	Put	Bond Future	6,784.7200	6.7847	6,160.8200	6.1608	(9.196)	0	0	0
2018/09/27	2032	01/11/2018			Bond Future	9.7113	89.9992	9.6192	90.6311	(0.947)	0.0000	0.0000	40,680
2018/09/27	2032	01/11/2018	8.76	Call	Bond Future	10.7000	0.0107	18.2300	0.0182	70.374	0	0	0
2018/09/27	2032	01/11/2018	8.76	Put	Bond Future	6,859.7000	6.8597	6,235.3100	6.2353	(9.102)	0	0	0
2018/09/27	2032	01/11/2018	8.77	Call	Bond Future	11.4900	0.0115	19.5100	0.0195	69.800	0	0	0
2018/09/27	2032	01/11/2018	8.75	Call	Bond Future	9.9600	0.0100	17.0100	0.0170	70.783	0	0	0
2018/09/27	2032	01/11/2018	8.75	Put	Bond Future	6,934.8100	6.9348	6,309.9400	6.3099	(9.011)	0	0	0
2018/09/27	2032	07/02/2019	8.81	Call	Bond Future	326.1300	0.3261	406.9700	0.4070	24.788	0	0	0
2018/09/27	2032	07/02/2019	8.80	Put	Bond Future	7,397.2500	7.3973	6,831.9700	6.8320	(7.642)	0	0	0
2018/09/27	2032	07/02/2019			Bond Future	9.7996	91.7311	9.7040	92.3756	(0.975)	0.0000	0.0000	456
2018/09/27	2032	07/02/2019	8.82	Call	Bond Future	334.3500	0.3344	416.8400	0.4168	24.672	0	0	0
2018/09/27	2032	07/02/2019	8.82	Put	Bond Future	7,264.2800	7.2643	6,702.2900	6.7023	(7.736)	0	0	0
2018/09/27	2032	07/02/2019	8.81	Put	Bond Future	7,330.6400	7.3306	6,767.0000	6.7670	(7.689)	0	0	0
2018/09/27	2032	07/02/2019	8.80	Call	Bond Future	318.0800	0.3181	397.2800	0.3973	24.899	0	0	0
2018/09/27	2032	02/05/2019	9.62	Put	Bond Future	4,036.7500	4.0368	3,667.3600	3.6674	(9.151)	0	0	0
2018/09/27	2032	02/05/2019	9.61	Call	Bond Future	2,290.8200	2.2908	2,573.5700	2.5736	12.343	0	0	0
2018/09/27	2032	02/05/2019			Bond Future	9.8763	89.9998	9.7778	89.7542	(0.998)	0.0000	0.0000	0
2018/09/27	2032	02/05/2019	9.62	Call	Bond Future	2,320.8300	2.3208	2,605.8600	2.6059	12.281	0	0	0
2018/09/27	2032	02/05/2019	9.61	Put	Bond Future	4,074.6300	4.0746	3,702.9600	3.7030	(9.122)	0	0	0
2018/09/27	2032	02/05/2019	9.63	Call	Bond Future	2,351.0500	2.3510	2,638.3500	2.6383	12.220	0	0	0
2018/09/27	2032	02/05/2019	9.63	Put	Bond Future	3,999.1600	3.9992	3,632.0400	3.6320	(9.180)	0	0	0
2018/09/27	2033	01/11/2018			Bond Future	102.2863	102.2863	102.1022	102.1022	(0.180)	0.0000	0.0000	6,373
2018/09/27	2033	07/02/2019			Bond Future	104.2783	104.2783	104.0912	104.0912	(0.179)	0.0000	0.0000	0
2018/09/27	2033	02/05/2019			Bond Future	104.8831	104.8831	104.6920	104.6920	(0.182)	0.0000	0.0000	0
2018/09/27	2037	01/11/2018	9.03	Call	Bond Future	19.5600	0.0196	31.5000	0.0315	61.043	0	0	0
2018/09/27	2037	01/11/2018			Bond Future	9.9092	90.4547	9.8224	91.1181	(0.876)	0.0000	0.0000	52,674
2018/09/27	2037	01/11/2018	9.01	Call	Bond Future	17.0400	0.0170	27.5900	0.0276	61.913	0	0	0
2018/09/27	2037	01/11/2018	9.01	Put	Bond Future	7,277.1900	7.2772	6,624.3100	6.6243	(8.972)	0	0	0
2018/09/27	2037	01/11/2018	9.03	Put	Bond Future	7,108.5100	7.1085	6,457.0200	6.4570	(9.165)	0	0	0
2018/09/27	2037	01/11/2018	9.02	Call	Bond Future	18.2500	0.0183	29.4800	0.0295	61.534	0	0	0
2018/09/27	2037	01/11/2018	9.02	Put	Bond Future	7,192.7400	7.1927	6,540.5400	6.5405	(9.067)	0	0	0
2018/09/27	2037	07/02/2019	9.06	Put	Bond Future	7,852.0200	7.8520	7,271.6700	7.2717	(7.391)	0	0	0
2018/09/27	2037	07/02/2019	9.05	Call	Bond Future	421.9300	0.4219	516.1400	0.5161	22.328	0	0	0
2018/09/27	2037	07/02/2019			Bond Future	9.9918	87.9353	9.9018	88.6119	(0.900)	0.0000	0.0000	1,188
2018/09/27	2037	07/02/2019	9.06	Call	Bond Future	434.3800	0.4344	530.7000	0.5307	22.174	0	0	0
2018/09/27	2037	07/02/2019	9.05	Put	Bond Future	7,924.2800	7.9243	7,341.8200	7.3418	(7.350)	0	0	0
2018/09/27	2037	07/02/2019	9.07	Call	Bond Future	446.9600	0.4470	545.4000	0.5454	22.024	0	0	0
2018/09/27	2037	07/02/2019	9.07	Put	Bond Future	7,780.0100	7.7800	7,201.7800	7.2018	(7.432)	0	0	0
2018/09/27	2037	02/05/2019	9.81	Put	Bond Future	4,512.4000	4.5124	4,124.4800	4.1245	(8.597)	0	0	0
2018/09/27	2037	02/05/2019			Bond Future	10.0661	89.3957	9.9736	90.0830	(0.919)	0.0000	0.0000	0
2018/09/27	2037	02/05/2019	9.80	Call	Bond Future	2,556.3400	2.5563	2,853.2200	2.8532	11.613	0	0	0
2018/09/27	2037	02/05/2019	9.80	Put	Bond Future	4,555.3000	4.5553	4,164.9600	4.1650	(8.569)	0	0	0
2018/09/27	2037	02/05/2019	9.81	Call	Bond Future	2,589.8100	2.5898	2,889.1100	2.8891	11.557	0	0	0
2018/09/27	2037	02/05/2019	9.79	Call	Bond Future	2,523.0900	2.5231	2,817.5600	2.8176	11.671	0	0	0
2018/09/27	2037	02/05/2019	9.79	Put	Bond Future	4,598.5200	4.5985	4,205.7700	4.2058	(8.541)	0	0	0

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2018/09/27	2038	01/11/2018			Bond Future	122.9615	122.9615	122.5942	122.5942	(0.299)	0.0000	0.0000	9,904
2018/09/27	2038	07/02/2019			Bond Future	123.7649	123.7649	123.3912	123.3912	(0.302)	0.0000	0.0000	0
2018/09/27	2038	02/05/2019			Bond Future	125.8412	125.8412	125.4602	125.4602	(0.303)	0.0000	0.0000	0
2018/09/27	2040	01/11/2018	9.09	Put	Bond Future	7,872.9100	7.8729	7,173.2800	7.1733	(8.887)	0	0	0
2018/09/27	2040	01/11/2018	9.80	Call	Bond Future	823.0200	0.8230	1,070.5300	1.0705	30.073	0	0	1,770
2018/09/27	2040	01/11/2018	10.00	Put	Bond Future	1,489.0000	1.4890	1,148.6300	1.1486	(22.859)	0	0	0
2018/09/27	2040	01/11/2018			Bond Future	9.9942	93.6757	9.9074	94.3860	(0.869)	0.0000	0.0000	25,662
2018/09/27	2040	01/11/2018	9.08	Call	Bond Future	15.7800	0.0158	25.7400	0.0257	63.118	0	0	0
2018/09/27	2040	01/11/2018	9.08	Put	Bond Future	7,964.5600	7.9646	7,264.2700	7.2643	(8.793)	0	0	0
2018/09/27	2040	01/11/2018	9.20	Put	Bond Future	6,879.6400	6.8796	6,190.0600	6.1901	(10.023)	0	0	0
2018/09/27	2040	01/11/2018	9.20	Call	Bond Future	35.7900	0.0358	56.4600	0.0565	57.754	0	0	3,940
2018/09/27	2040	01/11/2018	9.80	Put	Bond Future	2,424.4600	2.4245	1,961.7200	1.9617	(19.086)	0	0	0
2018/09/27	2040	01/11/2018	9.60	Put	Bond Future	3,660.4500	3.6605	3,087.7400	3.0877	(15.646)	0	0	0
2018/09/27	2040	01/11/2018	9.60	Call	Bond Future	362.2300	0.3622	499.7700	0.4998	37.970	0	0	0
2018/09/27	2040	01/11/2018	9.09	Call	Bond Future	16.9500	0.0170	27.5700	0.0276	62.655	0	0	0
2018/09/27	2040	01/11/2018	9.10	Put	Bond Future	7,781.4600	7.7815	7,082.5300	7.0825	(8.982)	0	0	0
2018/09/27	2040	01/11/2018	10.00	Call	Bond Future	1,535.9700	1.5360	1,905.8500	1.9059	24.081	0	0	3,940
2018/09/27	2040	01/11/2018	9.07	Call	Bond Future	14.6900	0.0147	24.0200	0.0240	63.513	0	0	0
2018/09/27	2040	01/11/2018	9.07	Put	Bond Future	8,056.4400	8.0564	7,355.5200	7.3555	(8.700)	0	0	0
2018/09/27	2040	01/11/2018	9.10	Call	Bond Future	18.1900	0.0182	29.5100	0.0295	62.232	0	0	2,950
2018/09/27	2040	01/11/2018	8.50	Put	Bond Future	13,575.7400	13.5757	12,865.5700	12.8656	(5.231)	0	0	0
2018/09/27	2040	01/11/2018	8.50	Call	Bond Future	0.0900	0.0001	0.1700	0.0002	88.889	0	0	2,950
2018/09/27	2040	07/02/2019	9.13	Call	Bond Future	428.7200	0.4287	526.3500	0.5263	22.772	0	0	0
2018/09/27	2040	07/02/2019	9.11	Put	Bond Future	8,711.2700	8.7113	8,080.7300	8.0807	(7.238)	0	0	0
2018/09/27	2040	07/02/2019			Bond Future	10.0766	90.9677	9.9867	91.6920	(0.892)	0.0000	0.0000	100
2018/09/27	2040	07/02/2019	9.13	Put	Bond Future	8,548.3000	8.5483	7,921.6600	7.9217	(7.331)	0	0	0
2018/09/27	2040	07/02/2019	9.11	Call	Bond Future	407.8100	0.4078	501.5400	0.5015	22.984	0	0	0
2018/09/27	2040	07/02/2019	9.12	Put	Bond Future	8,629.6100	8.6296	8,001.0100	8.0010	(7.284)	0	0	0
2018/09/27	2040	07/02/2019	9.12	Call	Bond Future	418.1600	0.4182	513.8300	0.5138	22.879	0	0	0
2018/09/27	2040	02/05/2019	9.89	Call	Bond Future	2,784.2500	2.7843	3,104.3000	3.1043	11.495	0	0	0
2018/09/27	2040	02/05/2019	9.88	Put	Bond Future	4,928.4000	4.9284	4,510.3200	4.5103	(8.483)	0	0	0
2018/09/27	2040	02/05/2019			Bond Future	10.1506	92.4786	10.0581	93.2142	(0.911)	0.0000	0.0000	0
2018/09/27	2040	02/05/2019	9.90	Call	Bond Future	2,820.4500	2.8205	3,143.0800	3.1431	11.439	0	0	0
2018/09/27	2040	02/05/2019	9.90	Put	Bond Future	4,836.5500	4.8365	4,423.6200	4.4236	(8.538)	0	0	0
2018/09/27	2040	02/05/2019	9.89	Put	Bond Future	4,882.3000	4.8823	4,466.7900	4.4668	(8.511)	0	0	0
2018/09/27	2040	02/05/2019	9.88	Call	Bond Future	2,748.2800	2.7483	3,065.7600	3.0658	11.552	0	0	0
2018/09/27	2044	01/11/2018	9.12	Call	Bond Future	16.3000	0.0163	27.4600	0.0275	68.466	0	0	0
2018/09/27	2044	01/11/2018			Bond Future	10.0283	90.6357	9.9365	91.3966	(0.916)	0.0000	0.0000	38,106
2018/09/27	2044	01/11/2018	9.12	Put	Bond Future	8,056.8600	8.0569	7,307.2000	7.3072	(9.305)	0	0	0
2018/09/27	2044	01/11/2018	9.13	Call	Bond Future	17.5100	0.0175	29.4100	0.0294	67.961	0	0	0
2018/09/27	2044	01/11/2018	9.14	Put	Bond Future	7,869.3200	7.8693	7,121.1900	7.1212	(9.507)	0	0	0
2018/09/27	2044	01/11/2018	9.13	Put	Bond Future	7,962.9700	7.9630	7,214.0500	7.2140	(9.405)	0	0	0
2018/09/27	2044	01/11/2018	9.14	Call	Bond Future	18.8000	0.0188	31.4900	0.0315	67.500	0	0	0
2018/09/27	2044	07/02/2019	9.18	Put	Bond Future	8,555.4700	8.5555	7,888.6500	7.8887	(7.794)	0	0	0
2018/09/27	2044	07/02/2019			Bond Future	10.1079	87.9946	10.0129	88.7704	(0.940)	0.0000	0.0000	108
2018/09/27	2044	07/02/2019	9.17	Call	Bond Future	440.8100	0.4408	547.6200	0.5476	24.230	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
2018/09/27	2044	07/02/2019	9.17	Put	Bond Future	8,638.4100	8.6384	7,969.4000	7.9694	(7.745)	0	0	0
2018/09/27	2044	07/02/2019	9.18	Call	Bond Future	451.9300	0.4519	560.9300	0.5609	24.119	0	0	0
2018/09/27	2044	07/02/2019	9.16	Call	Bond Future	429.9000	0.4299	534.5600	0.5346	24.345	0	0	0
2018/09/27	2044	07/02/2019	9.16	Put	Bond Future	8,721.7100	8.7217	8,050.5500	8.0505	(7.695)	0	0	0
2018/09/27	2044	02/05/2019	9.90	Call	Bond Future	2,764.4500	2.7644	3,104.1900	3.1042	12.290	0	0	0
2018/09/27	2044	02/05/2019			Bond Future	10.1794	89.4560	10.0817	90.2440	(0.960)	0.0000	0.0000	0
2018/09/27	2044	02/05/2019	9.90	Put	Bond Future	5,050.6900	5.0507	4,602.4300	4.6024	(8.875)	0	0	0
2018/09/27	2044	02/05/2019	9.91	Call	Bond Future	2,800.8300	2.8008	3,143.3300	3.1433	12.229	0	0	0
2018/09/27	2044	02/05/2019	9.92	Put	Bond Future	4,956.4100	4.9564	4,513.6600	4.5137	(8.933)	0	0	0
2018/09/27	2044	02/05/2019	9.91	Put	Bond Future	5,003.5000	5.0035	4,558.0000	4.5580	(8.904)	0	0	0
2018/09/27	2044	02/05/2019	9.92	Call	Bond Future	2,837.1700	2.8372	3,182.4200	3.1824	12.169	0	0	0
2018/09/27	2046	01/11/2018			Bond Future	116.5921	116.5921	116.1507	116.1507	(0.379)	0.0000	0.0000	12,067
2018/09/27	2046	07/02/2019			Bond Future	118.8627	118.8627	118.4133	118.4133	(0.378)	0.0000	0.0000	0
2018/09/27	2046	02/05/2019			Bond Future	119.1716	119.1716	118.7138	118.7138	(0.384)	0.0000	0.0000	0
2018/09/27	2050	01/11/2018			Bond Future	122.3241	122.3241	121.8167	121.8167	(0.415)	0.0000	0.0000	9,987
2018/09/27	2050	07/02/2019			Bond Future	122.9350	122.9350	122.4182	122.4182	(0.420)	0.0000	0.0000	0
2018/09/27	2050	02/05/2019			Bond Future	124.9975	124.9975	124.4711	124.4711	(0.421)	0.0000	0.0000	0
2018/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	AL37	01/11/2018			Index Future	590.0080	590.0080	592.4240	592.4240	0.409	0.0000	0.0000	0
2018/09/27	AL37	07/02/2019			Index Future	601.3620	601.3620	603.8270	603.8270	0.410	0.0000	0.0000	0
2018/09/27	AL37	02/05/2019			Index Future	611.3530	611.3530	613.8550	613.8550	0.409	0.0000	0.0000	0
2018/09/27	AL7T	01/11/2018			Index Future	682.0650	682.0650	685.7390	685.7390	0.539	0.0000	0.0000	0
2018/09/27	AL7T	07/02/2019			Index Future	695.1900	695.1900	698.9380	698.9380	0.539	0.0000	0.0000	0
2018/09/27	AL7T	02/05/2019			Index Future	706.7400	706.7400	710.5450	710.5450	0.538	0.0000	0.0000	0
2018/09/27	ALBI	01/11/2018			Index Future	616.6720	616.6720	620.6200	620.6200	0.640	0.0000	0.0000	864
2018/09/27	ALBI	07/02/2019			Index Future	628.5390	628.5390	632.5660	632.5660	0.641	0.0000	0.0000	57
2018/09/27	ALBI	02/05/2019			Index Future	638.9820	638.9820	643.0700	643.0700	0.640	0.0000	0.0000	0
2018/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C030	31/01/2030			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
2018/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	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
2018/09/27	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/27	ES33	01/11/2018			Bond Future	11.1186		75.0328	11.0311	75.5402	(0.787)	0.0000	0.0000	9,466
2018/09/27	ES33	07/02/2019			Bond Future	11.2566		76.4767	11.1656	76.9941	(0.809)	0.0000	0.0000	0
2018/09/27	ES33	02/05/2019			Bond Future	11.3740		73.9577	11.2800	74.4831	(0.827)	0.0000	0.0000	0
2018/09/27	ES42	01/11/2018			Bond Future	11.3674		76.9318	11.2799	77.5046	(0.770)	0.0000	0.0000	7,957
2018/09/27	ES42	07/02/2019			Bond Future	11.4985		78.4121	11.4075	78.9964	(0.791)	0.0000	0.0000	0
2018/09/27	ES42	02/05/2019			Bond Future	11.6156		75.4545	11.5215	76.0479	(0.810)	0.0000	0.0000	0
2018/09/27	GOVI	01/11/2018	653.50	Put	GOVI	423,420.0000		42.3420	382,030.0000	38.2030	(9.775)	0	0	0
2018/09/27	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	01/11/2018			GOVI	611.1580		611.1580	615.2970	615.2970	0.677	0.0000	0.0000	462
2018/09/27	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	01/11/2018	653.49	Put	GOVI	423,320.0000		42.3320	381,930.0000	38.1930	(9.777)	0	0	0
2018/09/27	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	01/11/2018	653.51	Put	GOVI	423,520.0000		42.3520	382,130.0000	38.2130	(9.773)	0	0	0
2018/09/27	GOVI	07/02/2019	666.53	Put	GOVI	436,110.0000		43.6110	393,900.0000	39.3900	(9.679)	0	0	0
2018/09/27	GOVI	07/02/2019			GOVI	622.9190		622.9190	627.1400	627.1400	0.678	0.0000	0.0000	0
2018/09/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	07/02/2019	666.52	Put	GOVI	436,010.0000		43.6010	393,800.0000	39.3800	(9.681)	0	0	0
2018/09/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	07/02/2019	666.51	Put	GOVI	435,910.0000		43.5910	393,700.0000	39.3700	(9.683)	0	0	0
2018/09/27	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	02/05/2019	647.88	Put	GOVI	146,120.0000		14.6120	103,260.0000	10.3260	(29.332)	0	0	0
2018/09/27	GOVI	02/05/2019	647.86	Put	GOVI	145,920.0000		14.5920	103,060.0000	10.3060	(29.372)	0	0	0
2018/09/27	GOVI	02/05/2019			GOVI	633.2680		633.2680	637.5540	637.5540	0.677	0.0000	0.0000	0
2018/09/27	GOVI	02/05/2019	647.87	Put	GOVI	146,020.0000		14.6020	103,160.0000	10.3160	(29.352)	0	0	0
2018/09/27	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/27	IGOV	01/11/2018			Index Future	253.1520		253.1520	252.7090	252.7090	(0.175)	0.0000	0.0000	746
2018/09/27	IGOV	07/02/2019			Index Future	258.0820		258.0820	257.6320	257.6320	(0.174)	0.0000	0.0000	0
2018/09/27	IGOV	02/05/2019			Index Future	262.4120		262.4120	261.9520	261.9520	(0.175)	0.0000	0.0000	0

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2018/09/27	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/09/27	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/09/27	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/09/27	IS01	19/09/2019			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/09/27	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/09/27	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/09/27	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/09/27	IS02	20/09/2019			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2018/09/27	IS02	20/12/2019			Interest Rate Swap	103.0800	103.0800	103.0600	103.0600	(0.019)	0.0000	0.0000	0
2018/09/27	IS02	23/03/2020			Interest Rate Swap	99.2300	99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2018/09/27	IS02	22/06/2020			Interest Rate Swap	102.9400	102.9400	102.9000	102.9000	(0.039)	0.0000	0.0000	0
2018/09/27	IS02	21/09/2020			Interest Rate Swap	100.1200	100.1200	100.1000	100.1000	(0.020)	0.0000	0.0000	0
2018/09/27	IS05	17/12/2020			Interest Rate Swap	97.0700	97.0700	97.0600	97.0600	(0.010)	0.0000	0.0000	0
2018/09/27	IS05	16/03/2021			Interest Rate Swap	96.3900	96.3900	96.3500	96.3500	(0.041)	0.0000	0.0000	0
2018/09/27	IS05	15/06/2021			Interest Rate Swap	95.6500	95.6500	95.5900	95.5900	(0.063)	0.0000	0.0000	0
2018/09/27	IS05	21/09/2021			Interest Rate Swap	95.9100	95.9100	95.8200	95.8200	(0.094)	0.0000	0.0000	0
2018/09/27	IS05	21/12/2021			Interest Rate Swap	98.1900	98.1900	98.0900	98.0900	(0.102)	0.0000	0.0000	51
2018/09/27	IS05	15/03/2022			Interest Rate Swap	98.4000	98.4000	98.3000	98.3000	(0.102)	0.0000	0.0000	0
2018/09/27	IS05	21/06/2022			Interest Rate Swap	99.6800	99.6800	99.5700	99.5700	(0.110)	0.0000	0.0000	0
2018/09/27	IS05	20/09/2022			Interest Rate Swap	103.6800	103.6800	103.5600	103.5600	(0.116)	0.0000	0.0000	0
2018/09/27	IS05	20/12/2022			Interest Rate Swap	105.0000	105.0000	104.8800	104.8800	(0.114)	0.0000	0.0000	0
2018/09/27	IS05	22/03/2023			Interest Rate Swap	98.5000	98.5000	98.3600	98.3600	(0.142)	0.0000	0.0000	0
2018/09/27	IS05	20/06/2023			Interest Rate Swap	104.5900	104.5900	104.4400	104.4400	(0.143)	0.0000	0.0000	0
2018/09/27	IS05	19/09/2023			Interest Rate Swap	100.1900	100.1900	100.0400	100.0400	(0.150)	0.0000	0.0000	0
2018/09/27	IS10	17/12/2025			Interest Rate Swap	97.5000	97.5000	97.3200	97.3200	(0.185)	0.0000	0.0000	0
2018/09/27	IS10	16/03/2026			Interest Rate Swap	94.6100	94.6100	94.4000	94.4000	(0.222)	0.0000	0.0000	0
2018/09/27	IS10	15/06/2026			Interest Rate Swap	93.4400	93.4400	93.2100	93.2100	(0.246)	0.0000	0.0000	0
2018/09/27	IS10	21/09/2026			Interest Rate Swap	95.6400	95.6400	95.4000	95.4000	(0.251)	0.0000	0.0000	0
2018/09/27	IS10	21/12/2026			Interest Rate Swap	99.4300	99.4300	99.1900	99.1900	(0.241)	0.0000	0.0000	0
2018/09/27	IS10	15/03/2027			Interest Rate Swap	98.0700	98.0700	97.8200	97.8200	(0.255)	0.0000	0.0000	0
2018/09/27	IS10	21/06/2027			Interest Rate Swap	100.1500	100.1500	99.9100	99.9100	(0.240)	0.0000	0.0000	0
2018/09/27	IS10	20/09/2027			Interest Rate Swap	105.5900	105.5900	105.3500	105.3500	(0.227)	0.0000	0.0000	0
2018/09/27	IS10	20/12/2027			Interest Rate Swap	105.9800	105.9800	105.7400	105.7400	(0.226)	0.0000	0.0000	0
2018/09/27	IS10	22/03/2028			Interest Rate Swap	99.6300	99.6300	99.3700	99.3700	(0.261)	0.0000	0.0000	0
2018/09/27	IS10	20/06/2028			Interest Rate Swap	106.7500	106.7500	106.4900	106.4900	(0.244)	0.0000	0.0000	0
2018/09/27	IS10	19/09/2028			Interest Rate Swap	100.4600	100.4600	100.1800	100.1800	(0.279)	0.0000	0.0000	0
2018/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2018/09/27	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/27	R023	01/11/2018	10.58	Call	Bond Future	6,925.7600	6.9258	7,324.4700	7.3245	5.757	0	0	0
2018/09/27	R023	01/11/2018	10.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/09/27	R023	01/11/2018			Bond Future	8.5060	98.7320	8.3922	99.1307	(1.339)	0.0000	0.0000	38,201
2018/09/27	R023	01/11/2018	10.59	Call	Bond Future	6,957.6500	6.9576	7,356.3700	7.3564	5.731	0	0	0
2018/09/27	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R023	01/11/2018	10.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/09/27	R023	01/11/2018	10.57	Call	Bond Future	6,893.8500	6.8938	7,292.5600	7.2926	5.784	0	0	0
2018/09/27	R023	07/02/2019	10.59	Call	Bond Future	6,287.9900	6.2880	6,685.7400	6.6857	6.326	0	0	0
2018/09/27	R023	07/02/2019			Bond Future	8.6125	100.6320	8.4894	101.0388	(1.429)	0.0000	0.0000	0
2018/09/27	R023	07/02/2019	10.57	Call	Bond Future	6,228.8400	6.2288	6,626.1600	6.6262	6.379	0	0	0
2018/09/27	R023	07/02/2019	10.57	Put	Bond Future	31.9000	0.0319	22.4200	0.0224	(29.718)	0	0	0
2018/09/27	R023	07/02/2019	10.59	Put	Bond Future	30.2800	0.0303	21.2300	0.0212	(29.888)	0	0	0
2018/09/27	R023	07/02/2019	10.58	Call	Bond Future	6,258.4100	6.2584	6,655.9500	6.6560	6.352	0	0	0
2018/09/27	R023	07/02/2019	10.58	Put	Bond Future	31.0800	0.0311	21.8200	0.0218	(29.794)	0	0	0
2018/09/27	R023	02/05/2019	8.45	Call	Bond Future	827.9100	0.8279	1,001.6500	1.0017	20.985	0	0	0
2018/09/27	R023	02/05/2019	8.44	Put	Bond Future	1,638.6800	1.6387	1,397.8600	1.3979	(14.696)	0	0	0
2018/09/27	R023	02/05/2019			Bond Future	8.7024	98.3764	8.5709	98.7892	(1.511)	0.0000	0.0000	0
2018/09/27	R023	02/05/2019	8.46	Call	Bond Future	842.9100	0.8429	1,018.4400	1.0184	20.824	0	0	0
2018/09/27	R023	02/05/2019	8.46	Put	Bond Future	1,605.3000	1.6053	1,368.0600	1.3681	(14.779)	0	0	0
2018/09/27	R023	02/05/2019	8.45	Put	Bond Future	1,621.9200	1.6219	1,382.8900	1.3829	(14.737)	0	0	0
2018/09/27	R023	02/05/2019	8.44	Call	Bond Future	813.0500	0.8131	985.0000	0.9850	21.149	0	0	0
2018/09/27	R035	01/11/2018	8.93	Call	Bond Future	17.3900	0.0174	27.3300	0.0273	57.159	0	0	0
2018/09/27	R035	01/11/2018	8.92	Put	Bond Future	7,254.5500	7.2546	6,639.2900	6.6393	(8.481)	0	0	0
2018/09/27	R035	01/11/2018			Bond Future	9.8213	93.9988	9.7395	94.6233	(0.833)	0.0000	0.0000	73,872
2018/09/27	R035	01/11/2018	8.94	Call	Bond Future	18.6400	0.0186	29.2200	0.0292	56.760	0	0	0
2018/09/27	R035	01/11/2018	8.94	Put	Bond Future	7,087.3900	7.0874	6,473.3800	6.4734	(8.663)	0	0	0
2018/09/27	R035	01/11/2018	8.93	Put	Bond Future	7,170.8800	7.1709	6,556.2300	6.5562	(8.571)	0	0	0
2018/09/27	R035	01/11/2018	8.92	Call	Bond Future	16.2200	0.0162	25.5500	0.0256	57.522	0	0	0
2018/09/27	R035	07/02/2019	8.98	Call	Bond Future	413.6700	0.4137	501.3600	0.5014	21.198	0	0	0
2018/09/27	R035	07/02/2019			Bond Future	9.9097	95.8076	9.8247	96.4446	(0.857)	0.0000	0.0000	298
2018/09/27	R035	07/02/2019	8.96	Call	Bond Future	393.7500	0.3938	477.9900	0.4780	21.394	0	0	0
2018/09/27	R035	07/02/2019	8.96	Put	Bond Future	7,907.2800	7.9073	7,354.5200	7.3545	(6.991)	0	0	0
2018/09/27	R035	07/02/2019	8.98	Put	Bond Future	7,759.7500	7.7598	7,210.4400	7.2104	(7.079)	0	0	0
2018/09/27	R035	07/02/2019	8.97	Call	Bond Future	403.6100	0.4036	489.5700	0.4896	21.298	0	0	0
2018/09/27	R035	07/02/2019	8.97	Put	Bond Future	7,833.3600	7.8334	7,282.3200	7.2823	(7.035)	0	0	0
2018/09/27	R035	02/05/2019	9.74	Put	Bond Future	4,383.3200	4.3833	4,019.2400	4.0192	(8.306)	0	0	0
2018/09/27	R035	02/05/2019			Bond Future	9.9819	92.9018	9.8945	93.5486	(0.876)	0.0000	0.0000	0
2018/09/27	R035	02/05/2019	9.74	Call	Bond Future	2,577.0400	2.5770	2,859.7500	2.8598	10.970	0	0	0
2018/09/27	R035	02/05/2019	9.75	Call	Bond Future	2,611.5900	2.6116	2,896.6100	2.8966	10.914	0	0	0
2018/09/27	R035	02/05/2019	9.75	Put	Bond Future	4,342.1500	4.3421	3,980.3800	3.9804	(8.332)	0	0	0
2018/09/27	R035	02/05/2019	9.73	Call	Bond Future	2,542.7200	2.5427	2,823.1300	2.8231	11.028	0	0	0
2018/09/27	R035	02/05/2019	9.73	Put	Bond Future	4,424.8100	4.4248	4,058.4300	4.0584	(8.280)	0	0	0

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2018/09/27	R186	01/11/2018	8.54	Put	Bond Future	3,496.9800	3.4970	2,991.8100	2.9918	(14.446)	0	0	0
2018/09/27	R186	01/11/2018	8.90	Call	Bond Future	487.0700	0.4871	669.7800	0.6698	37.512	0	0	0
2018/09/27	R186	01/11/2018	9.14	Call	Bond Future	1,112.2200	1.1122	1,420.3600	1.4204	27.705	0	0	0
2018/09/27	R186	01/11/2018	7.96	Put	Bond Future	7,087.0300	7.0870	6,536.3800	6.5364	(7.770)	0	0	0
2018/09/27	R186	01/11/2018			Bond Future	9.1029	111.8376	9.0104	112.3893	(1.016)	0.0000	0.0000	67,962
2018/09/27	R186	01/11/2018	8.53	Call	Bond Future	75.8100	0.0758	120.0900	0.1201	58.409	0	0	0
2018/09/27	R186	01/11/2018	8.53	Put	Bond Future	3,554.1700	3.5542	3,046.7400	3.0467	(14.277)	0	0	0
2018/09/27	R186	01/11/2018	8.46	Put	Bond Future	3,962.8500	3.9629	3,442.1300	3.4421	(13.140)	0	0	0
2018/09/27	R186	01/11/2018	8.46	Call	Bond Future	49.4800	0.0495	80.4700	0.0805	62.631	0	0	5,000
2018/09/27	R186	01/11/2018	8.54	Call	Bond Future	80.5800	0.0806	127.1200	0.1271	57.756	0	0	0
2018/09/27	R186	01/11/2018	8.90	Put	Bond Future	1,702.5000	1.7025	1,333.5000	1.3335	(21.674)	0	0	2,500
2018/09/27	R186	01/11/2018	9.14	Put	Bond Future	891.9100	0.8919	648.3400	0.6483	(27.309)	0	0	5,000
2018/09/27	R186	01/11/2018	7.96	Call	Bond Future	1.1500	0.0012	2.2100	0.0022	92.174	0	0	5,000
2018/09/27	R186	01/11/2018	8.52	Call	Bond Future	71.2700	0.0713	113.3700	0.1134	59.071	0	0	0
2018/09/27	R186	01/11/2018	8.52	Put	Bond Future	3,611.6400	3.6116	3,102.0300	3.1020	(14.110)	0	0	0
2018/09/27	R186	07/02/2019	8.20	Call	Bond Future	228.8000	0.2288	291.6500	0.2916	27.469	0	0	0
2018/09/27	R186	07/02/2019	8.50	Call	Bond Future	525.7700	0.5258	644.0600	0.6441	22.498	0	0	1,000
2018/09/27	R186	07/02/2019	9.10	Put	Bond Future	2,318.9800	2.3190	2,023.0700	2.0231	(12.760)	0	0	1,000
2018/09/27	R186	07/02/2019	8.21	Put	Bond Future	6,123.5800	6.1236	5,624.9800	5.6250	(8.142)	0	0	0
2018/09/27	R186	07/02/2019	9.92	Put	Bond Future	731.1100	0.7311	608.8200	0.6088	(16.727)	0	0	1,170
2018/09/27	R186	07/02/2019			Bond Future	9.1963	108.6850	9.0990	109.2478	(1.058)	0.0000	0.0000	719
2018/09/27	R186	07/02/2019	8.20	Put	Bond Future	6,179.2400	6.1792	5,679.2500	5.6792	(8.091)	0	0	0
2018/09/27	R186	07/02/2019	8.50	Put	Bond Future	4,640.0700	4.6401	4,195.5200	4.1955	(9.581)	0	0	0
2018/09/27	R186	07/02/2019	9.10	Call	Bond Future	1,762.1700	1.7622	2,029.1000	2.0291	15.148	0	0	0
2018/09/27	R186	07/02/2019	8.21	Call	Bond Future	234.9700	0.2350	299.2100	0.2992	27.340	0	0	0
2018/09/27	R186	07/02/2019	9.92	Call	Bond Future	4,799.6900	4.7997	5,240.2400	5.2402	9.179	0	0	0
2018/09/27	R186	07/02/2019	8.30	Put	Bond Future	5,637.7600	5.6378	5,153.5200	5.1535	(8.589)	0	0	0
2018/09/27	R186	07/02/2019	8.22	Call	Bond Future	241.2800	0.2413	306.9300	0.3069	27.209	0	0	0
2018/09/27	R186	07/02/2019	8.22	Put	Bond Future	6,068.1000	6.0681	5,570.9100	5.5709	(8.194)	0	0	0
2018/09/27	R186	07/02/2019	9.27	Put	Bond Future	1,846.7200	1.8467	1,593.6600	1.5937	(13.703)	0	0	0
2018/09/27	R186	07/02/2019	9.27	Call	Bond Future	2,270.8200	2.2708	2,580.6000	2.5806	13.642	0	0	1,170
2018/09/27	R186	07/02/2019	8.30	Call	Bond Future	303.7000	0.3037	382.3000	0.3823	25.881	0	0	210
2018/09/27	R186	07/02/2019	8.77	Put	Bond Future	3,468.8600	3.4689	3,088.2500	3.0882	(10.972)	0	0	0
2018/09/27	R186	07/02/2019	8.77	Call	Bond Future	974.0800	0.9741	1,156.3100	1.1563	18.708	0	0	1,170
2018/09/27	R186	07/02/2019	9.90	Call	Bond Future	4,711.4100	4.7114	5,148.9400	5.1489	9.287	0	0	0
2018/09/27	R186	07/02/2019	9.90	Put	Bond Future	752.5100	0.7525	627.2000	0.6272	(16.652)	0	0	1,000
2018/09/27	R186	02/05/2019	9.01	Put	Bond Future	3,299.2500	3.2993	2,968.5300	2.9685	(10.024)	0	0	0
2018/09/27	R186	02/05/2019	9.02	Call	Bond Future	1,793.8900	1.7939	2,036.6100	2.0366	13.530	0	0	0
2018/09/27	R186	02/05/2019			Bond Future	9.2804	110.4903	9.1789	111.0616	(1.094)	0.0000	0.0000	0
2018/09/27	R186	02/05/2019	9.03	Call	Bond Future	1,819.2100	1.8192	2,064.0300	2.0640	13.457	0	0	0
2018/09/27	R186	02/05/2019	9.03	Put	Bond Future	3,235.8000	3.2358	2,909.3100	2.9093	(10.090)	0	0	0
2018/09/27	R186	02/05/2019	9.01	Call	Bond Future	1,768.4500	1.7684	2,009.0400	2.0090	13.605	0	0	0
2018/09/27	R186	02/05/2019	9.02	Put	Bond Future	3,267.5700	3.2676	2,938.9800	2.9390	(10.056)	0	0	0
2018/09/27	R197	01/11/2018			Bond Future	300.4799	300.4799	300.4917	300.4917	0.004	0.0000	0.0000	2,353
2018/09/27	R197	07/02/2019			Bond Future	298.9813	298.9813	298.9948	298.9948	0.005	0.0000	0.0000	0
2018/09/27	R197	02/05/2019			Bond Future	303.9970	303.9970	304.0085	304.0085	0.004	0.0000	0.0000	0

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2018/09/27	R202	01/11/2018			Bond Future	234.4059	234.4059	234.1420	234.1420	(0.113)	0.0000	0.0000	10,129
2018/09/27	R202	07/02/2019			Bond Future	235.0666	235.0666	234.7989	234.7989	(0.114)	0.0000	0.0000	0
2018/09/27	R202	02/05/2019			Bond Future	239.0102	239.0102	238.7362	238.7362	(0.115)	0.0000	0.0000	0
2018/09/27	R207	01/11/2018	6.76	Put	Bond Future	1,055.9800	1.0560	940.2400	0.9402	(10.960)	0	0	0
2018/09/27	R207	01/11/2018			Bond Future	7.7000	101.7272	7.5963	101.8429	(1.347)	0.0000	0.0000	18,869
2018/09/27	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R207	01/11/2018	6.75	Put	Bond Future	1,067.3000	1.0673	951.5600	0.9516	(10.844)	0	0	0
2018/09/27	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R207	01/11/2018	6.74	Put	Bond Future	1,078.6200	1.0786	962.8800	0.9629	(10.730)	0	0	0
2018/09/27	R207	07/02/2019	6.52	Call	Bond Future	0.6500	0.0007	1.4400	0.0014	121.538	0	0	0
2018/09/27	R207	07/02/2019	6.51	Put	Bond Future	1,166.4100	1.1664	1,048.7500	1.0488	(10.087)	0	0	0
2018/09/27	R207	07/02/2019			Bond Future	7.8359	100.0398	7.7001	100.1582	(1.733)	0.0000	0.0000	0
2018/09/27	R207	07/02/2019	6.53	Call	Bond Future	0.6900	0.0007	1.5300	0.0015	121.739	0	0	0
2018/09/27	R207	07/02/2019	6.53	Put	Bond Future	1,148.7500	1.1488	1,031.1800	1.0312	(10.235)	0	0	0
2018/09/27	R207	07/02/2019	6.52	Put	Bond Future	1,157.5800	1.1576	1,039.9600	1.0400	(10.161)	0	0	0
2018/09/27	R207	07/02/2019	6.51	Call	Bond Future	0.6100	0.0006	1.3600	0.0014	122.951	0	0	0
2018/09/27	R207	02/05/2019	7.63	Call	Bond Future	63.9400	0.0639	100.0100	0.1000	56.412	0	0	0
2018/09/27	R207	02/05/2019			Bond Future	8.0462	101.7015	7.8647	101.8211	(2.256)	0.0000	0.0000	0
2018/09/27	R207	02/05/2019	7.61	Call	Bond Future	60.6400	0.0606	95.4100	0.0954	57.338	0	0	0
2018/09/27	R207	02/05/2019	7.61	Put	Bond Future	348.4100	0.3484	263.6100	0.2636	(24.339)	0	0	0
2018/09/27	R207	02/05/2019	7.63	Put	Bond Future	338.4800	0.3385	254.9800	0.2550	(24.669)	0	0	0
2018/09/27	R207	02/05/2019	7.62	Call	Bond Future	62.2700	0.0623	97.6900	0.0977	56.881	0	0	0
2018/09/27	R207	02/05/2019	7.62	Put	Bond Future	343.4200	0.3434	259.2700	0.2593	(24.504)	0	0	0
2018/09/27	R208	01/11/2018	7.11	Put	Bond Future	1,958.6500	1.9587	1,740.2300	1.7402	(11.152)	0	0	0
2018/09/27	R208	01/11/2018			Bond Future	8.0260	97.9412	7.9207	98.1632	(1.311)	0.0000	0.0000	29,067
2018/09/27	R208	01/11/2018	7.11	Call	Bond Future	4.3500	0.0044	7.9600	0.0080	82.989	0	0	0
2018/09/27	R208	01/11/2018	7.12	Call	Bond Future	4.6500	0.0047	8.4900	0.0085	82.581	0	0	0
2018/09/27	R208	01/11/2018	7.10	Put	Bond Future	1,979.9700	1.9800	1,761.3300	1.7613	(11.043)	0	0	0
2018/09/27	R208	01/11/2018	7.12	Put	Bond Future	1,937.3500	1.9374	1,719.1600	1.7192	(11.262)	0	0	0
2018/09/27	R208	01/11/2018	7.10	Call	Bond Future	4.0600	0.0041	7.4500	0.0075	83.498	0	0	0
2018/09/27	R208	07/02/2019	7.07	Call	Bond Future	13.5400	0.0135	22.2900	0.0223	64.623	0	0	0
2018/09/27	R208	07/02/2019	7.08	Put	Bond Future	2,038.6400	2.0386	1,821.0200	1.8210	(10.675)	0	0	0
2018/09/27	R208	07/02/2019	7.06	Put	Bond Future	2,076.2100	2.0762	1,857.9200	1.8579	(10.514)	0	0	0
2018/09/27	R208	07/02/2019			Bond Future	8.1383	99.8259	8.0184	100.0526	(1.473)	0.0000	0.0000	0
2018/09/27	R208	07/02/2019	7.07	Put	Bond Future	2,057.4100	2.0574	1,839.4500	1.8394	(10.594)	0	0	0
2018/09/27	R208	07/02/2019	7.08	Call	Bond Future	14.1500	0.0142	23.2400	0.0232	64.240	0	0	0
2018/09/27	R208	07/02/2019	7.06	Call	Bond Future	12.9500	0.0129	21.3700	0.0214	65.019	0	0	0
2018/09/27	R208	02/05/2019	8.03	Put	Bond Future	745.7400	0.7457	612.8400	0.6128	(17.821)	0	0	0
2018/09/27	R208	02/05/2019	8.02	Call	Bond Future	363.7400	0.3637	459.3400	0.4593	26.283	0	0	0
2018/09/27	R208	02/05/2019			Bond Future	8.2496	98.0845	8.1145	98.3142	(1.638)	0.0000	0.0000	0
2018/09/27	R208	02/05/2019	8.03	Call	Bond Future	372.0700	0.3721	468.8600	0.4689	26.014	0	0	0
2018/09/27	R208	02/05/2019	8.02	Put	Bond Future	754.4700	0.7545	620.3800	0.6204	(17.773)	0	0	0
2018/09/27	R208	02/05/2019	8.04	Call	Bond Future	380.1900	0.3802	478.1700	0.4782	25.771	0	0	0
2018/09/27	R208	02/05/2019	8.04	Put	Bond Future	736.8100	0.7368	605.1000	0.6051	(17.876)	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
2018/09/27	R209	01/11/2018	1,016.00	Call	Bond Future	70,449.4000	70.4494	71,009.6800	71.0097	0.795	0	0	0
2018/09/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R209	01/11/2018	9.34	Put	Bond Future	3,167.6400	3.1676	2,693.9800	2.6940	(14.953)	0	0	0
2018/09/27	R209	01/11/2018	9.97	Call	Bond Future	1,842.8100	1.8428	2,218.1700	2.2182	20.369	0	0	0
2018/09/27	R209	01/11/2018	9.98	Put	Bond Future	661.6200	0.6616	480.9500	0.4809	(27.307)	0	0	2,000
2018/09/27	R209	01/11/2018	8.98	Call	Bond Future	27.3100	0.0273	43.0300	0.0430	57.561	0	0	0
2018/09/27	R209	01/11/2018	10.00	Call	Bond Future	1,969.7800	1.9698	2,357.7300	2.3577	19.695	0	0	0
2018/09/27	R209	01/11/2018	9.64	Call	Bond Future	725.9600	0.7260	942.4500	0.9425	29.821	0	0	2,000
2018/09/27	R209	01/11/2018	9.47	Call	Bond Future	373.6100	0.3736	509.9600	0.5100	36.495	0	0	0
2018/09/27	R209	01/11/2018	9.82	Call	Bond Future	1,268.7200	1.2687	1,574.9900	1.5750	24.140	0	0	0
2018/09/27	R209	01/11/2018			Bond Future	9.7872	71.3373	9.7005	71.8976	(0.886)	0.0000	0.0000	124,848
2018/09/27	R209	01/11/2018	1,016.01	Call	Bond Future	70,449.4000	70.4494	71,009.6800	71.0097	0.795	0	0	0
2018/09/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R209	01/11/2018	8.89	Put	Bond Future	6,144.2000	6.1442	5,593.1300	5.5931	(8.969)	0	0	0
2018/09/27	R209	01/11/2018	8.89	Call	Bond Future	14.9800	0.0150	24.1900	0.0242	61.482	0	0	2,000
2018/09/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/27	R209	01/11/2018	1,015.99	Call	Bond Future	70,449.3900	70.4494	71,009.6700	71.0097	0.795	0	0	0
2018/09/27	R209	01/11/2018	9.34	Call	Bond Future	205.9100	0.2059	292.5300	0.2925	42.067	0	0	0
2018/09/27	R209	01/11/2018	9.97	Put	Bond Future	682.4200	0.6824	497.5000	0.4975	(27.098)	0	0	0
2018/09/27	R209	01/11/2018	9.98	Call	Bond Future	1,884.6700	1.8847	2,264.2800	2.2643	20.142	0	0	0
2018/09/27	R209	01/11/2018	8.98	Put	Bond Future	5,507.3800	5.5074	4,962.8200	4.9628	(9.888)	0	0	0
2018/09/27	R209	01/11/2018	10.00	Put	Bond Future	621.6800	0.6217	449.3500	0.4494	(27.720)	0	0	5,850
2018/09/27	R209	01/11/2018	9.64	Put	Bond Future	1,681.0800	1.6811	1,337.2900	1.3373	(20.451)	0	0	0
2018/09/27	R209	01/11/2018	9.47	Put	Bond Future	2,455.8000	2.4558	2,031.8700	2.0319	(17.262)	0	0	760
2018/09/27	R209	01/11/2018	9.82	Put	Bond Future	1,058.3000	1.0583	804.2900	0.8043	(24.002)	0	0	760
2018/09/27	R209	01/11/2018	9.49	Call	Bond Future	406.2600	0.4063	551.2700	0.5513	35.694	0	0	0
2018/09/27	R209	01/11/2018	9.94	Call	Bond Future	1,719.6000	1.7196	2,081.9100	2.0819	21.069	0	0	0
2018/09/27	R209	01/11/2018	9.94	Put	Bond Future	747.6800	0.7477	549.7100	0.5497	(26.478)	0	0	0
2018/09/27	R209	01/11/2018	10.57	Call	Bond Future	4,860.1800	4.8602	5,388.2000	5.3882	10.864	0	0	0
2018/09/27	R209	01/11/2018	10.57	Put	Bond Future	84.5600	0.0846	52.3000	0.0523	(38.150)	0	0	0
2018/09/27	R209	01/11/2018	9.84	Call	Bond Future	1,338.9400	1.3389	1,654.9000	1.6549	23.598	0	0	0
2018/09/27	R209	01/11/2018	9.84	Put	Bond Future	1,000.7500	1.0008	756.4300	0.7564	(24.414)	0	0	0
2018/09/27	R209	01/11/2018	8.99	Put	Bond Future	5,437.5500	5.4375	4,893.9100	4.8939	(9.998)	0	0	0
2018/09/27	R209	01/11/2018	8.99	Call	Bond Future	29.1200	0.0291	45.7600	0.0458	57.143	0	0	760
2018/09/27	R209	01/11/2018	9.49	Put	Bond Future	2,354.5000	2.3545	1,939.2300	1.9392	(17.637)	0	0	0
2018/09/27	R209	07/02/2019	8.97	Put	Bond Future	6,413.4300	6.4134	5,928.8300	5.9288	(7.556)	0	0	0
2018/09/27	R209	07/02/2019	10.20	Put	Bond Future	1,505.9100	1.5059	1,307.9800	1.3080	(13.144)	0	0	4,000
2018/09/27	R209	07/02/2019			Bond Future	9.8635	72.7101	9.7739	73.2815	(0.908)	0.0000	0.0000	340
2018/09/27	R209	07/02/2019	8.96	Call	Bond Future	387.0100	0.3870	472.1900	0.4722	22.010	0	0	0
2018/09/27	R209	07/02/2019	8.96	Put	Bond Future	6,475.6100	6.4756	5,989.3700	5.9894	(7.509)	0	0	0
2018/09/27	R209	07/02/2019	8.97	Call	Bond Future	396.3500	0.3963	483.1700	0.4832	21.905	0	0	0
2018/09/27	R209	07/02/2019	10.20	Call	Bond Future	3,592.6800	3.5927	3,966.1700	3.9662	10.396	0	0	0
2018/09/27	R209	07/02/2019	8.95	Call	Bond Future	377.8500	0.3778	461.3900	0.4614	22.109	0	0	0
2018/09/27	R209	07/02/2019	8.95	Put	Bond Future	6,538.0700	6.5381	6,050.1900	6.0502	(7.462)	0	0	0
2018/09/27	R209	07/02/2019	9.54	Put	Bond Future	3,522.1400	3.5221	3,167.1400	3.1671	(10.079)	0	0	0
2018/09/27	R209	07/02/2019	9.54	Call	Bond Future	1,426.3700	1.4264	1,642.7900	1.6428	15.173	0	0	4,000
2018/09/27	R209	07/02/2019	9.04	Put	Bond Future	5,993.6800	5.9937	5,522.0100	5.5220	(7.869)	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
2018/09/27	R209	07/02/2019	9.04	Call	Bond Future	474.5300	0.4745	574.2800	0.5743	21.021	0	0	4,000
2018/09/27	R209	02/05/2019	9.70	Put	Bond Future	3,779.2900	3.7793	3,458.5000	3.4585	(8.488)	0	0	0
2018/09/27	R209	02/05/2019			Bond Future	9.9293	70.7700	9.8372	71.3503	(0.927)	0.0000	0.0000	0
2018/09/27	R209	02/05/2019	9.69	Call	Bond Future	2,291.2500	2.2913	2,548.7900	2.5488	11.240	0	0	0
2018/09/27	R209	02/05/2019	9.69	Put	Bond Future	3,814.7800	3.8148	3,491.9800	3.4920	(8.462)	0	0	0
2018/09/27	R209	02/05/2019	9.70	Call	Bond Future	2,320.4000	2.3204	2,579.9500	2.5800	11.186	0	0	0
2018/09/27	R209	02/05/2019	9.68	Call	Bond Future	2,262.2900	2.2623	2,517.8200	2.5178	11.295	0	0	0
2018/09/27	R209	02/05/2019	9.68	Put	Bond Future	3,850.5500	3.8506	3,525.7400	3.5257	(8.435)	0	0	0
2018/09/27	R210	01/11/2018			Bond Future	185.4907	185.4907	185.4985	185.4985	0.004	0.0000	0.0000	2,675
2018/09/27	R210	07/02/2019			Bond Future	189.1031	189.1031	189.1118	189.1118	0.005	0.0000	0.0000	0
2018/09/27	R210	02/05/2019			Bond Future	189.7208	189.7208	189.7283	189.7283	0.004	0.0000	0.0000	0
2018/09/27	R212	01/11/2018			Bond Future	155.3028	155.3028	155.3083	155.3083	0.004	0.0000	0.0000	3,476
2018/09/27	R212	07/02/2019			Bond Future	156.1722	156.1722	156.1785	156.1785	0.004	0.0000	0.0000	0
2018/09/27	R212	02/05/2019			Bond Future	158.7921	158.7921	158.7973	158.7973	0.003	0.0000	0.0000	0
2018/09/27	R213	01/11/2018	8.65	Call	Bond Future	8.3400	0.0083	14.4000	0.0144	72.662	0	0	0
2018/09/27	R213	01/11/2018	8.64	Put	Bond Future	6,342.9800	6.3430	5,775.4300	5.7754	(8.948)	0	0	0
2018/09/27	R213	01/11/2018			Bond Future	9.6111	82.6596	9.5190	83.2328	(0.957)	0.0000	0.0000	32,893
2018/09/27	R213	01/11/2018	8.66	Call	Bond Future	8.9800	0.0090	15.4400	0.0154	71.938	0	0	0
2018/09/27	R213	01/11/2018	8.66	Put	Bond Future	6,207.1400	6.2071	5,640.3800	5.6404	(9.131)	0	0	0
2018/09/27	R213	01/11/2018	8.65	Put	Bond Future	6,275.0000	6.2750	5,707.8400	5.7078	(9.038)	0	0	0
2018/09/27	R213	01/11/2018	8.64	Call	Bond Future	7.7500	0.0078	13.4200	0.0134	73.161	0	0	0
2018/09/27	R213	07/02/2019	8.68	Call	Bond Future	269.8000	0.2698	338.2000	0.3382	25.352	0	0	0
2018/09/27	R213	07/02/2019			Bond Future	9.6989	84.2503	9.6033	84.8348	(0.986)	0.0000	0.0000	112
2018/09/27	R213	07/02/2019	8.68	Put	Bond Future	6,804.9100	6.8049	6,288.7600	6.2888	(7.585)	0	0	0
2018/09/27	R213	07/02/2019	8.69	Call	Bond Future	276.7200	0.2767	346.5600	0.3466	25.239	0	0	0
2018/09/27	R213	07/02/2019	8.70	Put	Bond Future	6,683.9400	6.6839	6,170.6800	6.1707	(7.679)	0	0	0
2018/09/27	R213	07/02/2019	8.69	Put	Bond Future	6,744.3100	6.7443	6,229.6000	6.2296	(7.632)	0	0	0
2018/09/27	R213	07/02/2019	8.70	Call	Bond Future	283.8000	0.2838	355.0900	0.3551	25.120	0	0	0
2018/09/27	R213	02/05/2019	9.49	Call	Bond Future	1,987.7800	1.9878	2,240.1300	2.2401	12.695	0	0	0
2018/09/27	R213	02/05/2019	9.48	Put	Bond Future	3,729.9200	3.7299	3,386.5400	3.3865	(9.206)	0	0	0
2018/09/27	R213	02/05/2019			Bond Future	9.7709	82.1026	9.6723	82.6962	(1.009)	0.0000	0.0000	0
2018/09/27	R213	02/05/2019	9.50	Call	Bond Future	2,015.1700	2.0152	2,269.6400	2.2696	12.628	0	0	0
2018/09/27	R213	02/05/2019	9.50	Put	Bond Future	3,660.9500	3.6610	3,321.8100	3.3218	(9.264)	0	0	0
2018/09/27	R213	02/05/2019	9.49	Put	Bond Future	3,695.1800	3.6952	3,353.9200	3.3539	(9.235)	0	0	0
2018/09/27	R213	02/05/2019	9.48	Call	Bond Future	1,960.8300	1.9608	2,211.0600	2.2111	12.761	0	0	0
2018/09/27	R214	01/11/2018	8.99	Put	Bond Future	7,096.2500	7.0963	6,522.9100	6.5229	(8.079)	0	0	0
2018/09/27	R214	01/11/2018	8.98	Call	Bond Future	8.1800	0.0082	13.4100	0.0134	63.936	0	0	0
2018/09/27	R214	01/11/2018			Bond Future	9.9784	70.2939	9.8917	70.8728	(0.869)	0.0000	0.0000	28,473
2018/09/27	R214	01/11/2018	8.99	Call	Bond Future	8.8100	0.0088	14.4000	0.0144	63.451	0	0	0
2018/09/27	R214	01/11/2018	8.98	Put	Bond Future	7,173.1300	7.1731	6,599.4300	6.5994	(7.998)	0	0	0
2018/09/27	R214	01/11/2018	9.00	Call	Bond Future	9.4800	0.0095	15.4500	0.0154	62.975	0	0	0
2018/09/27	R214	01/11/2018	9.00	Put	Bond Future	7,019.5200	7.0195	6,446.5600	6.4466	(8.162)	0	0	0
2018/09/27	R214	07/02/2019	9.05	Put	Bond Future	7,458.6100	7.4586	6,940.8700	6.9409	(6.942)	0	0	0
2018/09/27	R214	07/02/2019			Bond Future	10.0582	71.6466	9.9685	72.2370	(0.891)	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
2018/09/27	R214	07/02/2019	9.04	Call	Bond Future	313.0400	0.3130	384.2400	0.3842	22.745	0	0	0
2018/09/27	R214	07/02/2019	9.04	Put	Bond Future	7,527.2300	7.5272	7,008.0100	7.0080	(6.898)	0	0	0
2018/09/27	R214	07/02/2019	9.05	Call	Bond Future	321.0200	0.3210	393.7000	0.3937	22.640	0	0	0
2018/09/27	R214	07/02/2019	9.03	Call	Bond Future	305.2300	0.3052	374.9600	0.3750	22.845	0	0	0
2018/09/27	R214	07/02/2019	9.03	Put	Bond Future	7,596.1400	7.5961	7,075.4500	7.0754	(6.855)	0	0	0
2018/09/27	R214	02/05/2019	9.87	Call	Bond Future	2,354.9700	2.3550	2,619.2200	2.6192	11.221	0	0	0
2018/09/27	R214	02/05/2019	9.85	Call	Bond Future	2,295.7900	2.2958	2,555.9000	2.5559	11.330	0	0	0
2018/09/27	R214	02/05/2019			Bond Future	10.1231	69.5429	10.0311	70.1425	(0.909)	0.0000	0.0000	0
2018/09/27	R214	02/05/2019	9.85	Put	Bond Future	4,100.6300	4.1006	3,761.0900	3.7611	(8.280)	0	0	0
2018/09/27	R214	02/05/2019	9.87	Put	Bond Future	4,025.0800	4.0251	3,689.6800	3.6897	(8.333)	0	0	0
2018/09/27	R214	02/05/2019	9.86	Call	Bond Future	2,325.1800	2.3252	2,587.3600	2.5874	11.276	0	0	0
2018/09/27	R214	02/05/2019	9.86	Put	Bond Future	4,062.6000	4.0626	3,725.1300	3.7251	(8.307)	0	0	0
2018/09/27	R248	01/11/2018	9.03	Call	Bond Future	8.9400	0.0089	14.9600	0.0150	67.338	0	0	0
2018/09/27	R248	01/11/2018			Bond Future	10.0138	89.6932	9.9271	90.4304	(0.867)	0.0000	0.0000	99,873
2018/09/27	R248	01/11/2018	9.01	Call	Bond Future	7.6400	0.0076	12.8600	0.0129	68.325	0	0	0
2018/09/27	R248	01/11/2018	9.01	Put	Bond Future	9,243.7000	9.2437	8,511.7500	8.5117	(7.918)	0	0	0
2018/09/27	R248	01/11/2018	9.03	Put	Bond Future	9,044.7900	9.0448	8,313.6400	8.3136	(8.084)	0	0	0
2018/09/27	R248	01/11/2018	9.02	Call	Bond Future	8.2700	0.0083	13.8700	0.0139	67.715	0	0	0
2018/09/27	R248	01/11/2018	9.02	Put	Bond Future	9,144.1400	9.1441	8,412.5700	8.4126	(8.000)	0	0	0
2018/09/27	R248	07/02/2019	9.06	Put	Bond Future	9,741.8800	9.7419	9,071.9900	9.0720	(6.876)	0	0	0
2018/09/27	R248	07/02/2019			Bond Future	10.0950	91.4192	10.0051	92.1709	(0.890)	0.0000	0.0000	0
2018/09/27	R248	07/02/2019	9.06	Call	Bond Future	341.3700	0.3414	423.2100	0.4232	23.974	0	0	0
2018/09/27	R248	07/02/2019	9.05	Put	Bond Future	9,832.0800	9.8321	9,160.3900	9.1604	(6.832)	0	0	0
2018/09/27	R248	07/02/2019	9.07	Call	Bond Future	350.6500	0.3506	434.3300	0.4343	23.864	0	0	0
2018/09/27	R248	07/02/2019	9.07	Put	Bond Future	9,652.0400	9.6520	8,983.9900	8.9840	(6.921)	0	0	0
2018/09/27	R248	07/02/2019	9.05	Call	Bond Future	332.2800	0.3323	412.3200	0.4123	24.088	0	0	0
2018/09/27	R248	02/05/2019	9.90	Put	Bond Future	5,075.2500	5.0752	4,644.8900	4.6449	(8.480)	0	0	0
2018/09/27	R248	02/05/2019			Bond Future	10.1610	88.5038	10.0687	89.2672	(0.908)	0.0000	0.0000	0
2018/09/27	R248	02/05/2019	9.90	Call	Bond Future	2,885.3900	2.8854	3,218.4900	3.2185	11.544	0	0	0
2018/09/27	R248	02/05/2019	9.91	Call	Bond Future	2,922.9900	2.9230	3,258.7800	3.2588	11.488	0	0	0
2018/09/27	R248	02/05/2019	9.89	Put	Bond Future	5,123.7200	5.1237	4,690.6700	4.6907	(8.452)	0	0	0
2018/09/27	R248	02/05/2019	9.91	Put	Bond Future	5,027.1700	5.0272	4,599.5000	4.5995	(8.507)	0	0	0
2018/09/27	R248	02/05/2019	9.89	Call	Bond Future	2,848.0300	2.8480	3,178.4400	3.1784	11.601	0	0	0
Total													914100