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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2018 TO 25/09/2018

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
2018/09/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	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
2018/09/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	2025	01/11/2018			Bond Future	132.6042	132.6042	132.4493	132.4493	(0.117)	0.0000	0.0000	365
2018/09/25	2025	07/02/2019			Bond Future	133.7735	133.7735	133.6137	133.6137	(0.119)	0.0000	0.0000	0
2018/09/25	2025	02/05/2019			Bond Future	136.0174	136.0174	135.8548	135.8548	(0.120)	0.0000	0.0000	0
2018/09/25	2029	01/11/2018			Bond Future	100.2162	100.2162	100.2169	100.2169	0.001	0.0000	0.0000	2,938
2018/09/25	2029	07/02/2019			Bond Future	102.1687	102.1687	102.1681	102.1681	(0.001)	0.0000	0.0000	0
2018/09/25	2029	02/05/2019			Bond Future	102.8101	102.8101	102.8094	102.8094	(0.001)	0.0000	0.0000	0
2018/09/25	2030	01/11/2018	8.60	Call	Bond Future	16.9300	0.0169	7.3600	0.0074	(56.527)	0	0	0
2018/09/25	2030	01/11/2018	8.58	Put	Bond Future	6,261.4600	6.2615	6,664.0700	6.6641	6.430	0	0	0
2018/09/25	2030	01/11/2018	9.60	Put	Bond Future	963.9300	0.9639	1,092.4100	1.0924	13.329	0	0	0
2018/09/25	2030	01/11/2018			Bond Future	9.5237	91.7337	9.5889	91.3226	0.685	0.0000	0.0000	54,822
2018/09/25	2030	01/11/2018	8.60	Put	Bond Future	6,125.1800	6.1252	6,526.7400	6.5267	6.556	0	0	0
2018/09/25	2030	01/11/2018	8.58	Call	Bond Future	14.8600	0.0149	6.3400	0.0063	(57.335)	0	0	0
2018/09/25	2030	01/11/2018	8.90	Put	Bond Future	4,160.8600	4.1609	4,529.0700	4.5291	8.849	0	0	0
2018/09/25	2030	01/11/2018	8.90	Call	Bond Future	96.0600	0.0961	53.1400	0.0531	(44.680)	0	0	0
2018/09/25	2030	01/11/2018	8.59	Put	Bond Future	6,193.2600	6.1933	6,595.3500	6.5953	6.492	0	0	0
2018/09/25	2030	01/11/2018	9.60	Call	Bond Future	1,444.4700	1.4445	1,161.8200	1.1618	(19.568)	0	0	0
2018/09/25	2030	01/11/2018	8.59	Call	Bond Future	15.8700	0.0159	6.8300	0.0068	(56.963)	0	0	0
2018/09/25	2030	07/02/2019	8.62	Call	Bond Future	306.3800	0.3064	244.7300	0.2447	(20.122)	0	0	0
2018/09/25	2030	07/02/2019			Bond Future	9.6100	89.4910	9.6780	89.0707	0.708	0.0000	0.0000	167
2018/09/25	2030	07/02/2019	8.62	Put	Bond Future	6,733.3900	6.7334	7,092.0200	7.0920	5.326	0	0	0
2018/09/25	2030	07/02/2019	8.63	Call	Bond Future	313.9900	0.3140	251.1300	0.2511	(20.020)	0	0	0
2018/09/25	2030	07/02/2019	8.90	Call	Bond Future	614.7200	0.6147	510.5100	0.5105	(16.952)	0	0	1,920
2018/09/25	2030	07/02/2019	8.63	Put	Bond Future	6,673.0400	6.6730	7,030.4600	7.0305	5.356	0	0	0
2018/09/25	2030	07/02/2019	8.64	Call	Bond Future	321.7600	0.3218	257.6700	0.2577	(19.919)	0	0	0
2018/09/25	2030	07/02/2019	8.64	Put	Bond Future	6,612.9000	6.6129	6,969.0900	6.9691	5.386	0	0	0
2018/09/25	2030	07/02/2019	9.60	Put	Bond Future	2,332.0300	2.3320	2,511.5300	2.5115	7.697	0	0	0
2018/09/25	2030	07/02/2019	9.60	Call	Bond Future	2,270.1700	2.2702	2,029.3900	2.0294	(10.606)	0	0	1,920
2018/09/25	2030	07/02/2019	8.90	Put	Bond Future	5,162.7600	5.1628	5,478.8300	5.4788	6.122	0	0	0
2018/09/25	2030	07/02/2019	9.40	Put	Bond Future	2,988.7700	2.9888	3,206.8300	3.2068	7.296	0	0	0
2018/09/25	2030	07/02/2019	9.40	Call	Bond Future	1,675.1000	1.6751	1,472.8800	1.4729	(12.072)	0	0	0
2018/09/25	2030	07/02/2019	8.70	Put	Bond Future	6,256.7100	6.2567	6,605.2400	6.6052	5.570	0	0	0
2018/09/25	2030	07/02/2019	8.70	Call	Bond Future	371.6300	0.3716	299.8800	0.2999	(19.307)	0	0	0
2018/09/25	2030	02/05/2019	9.41	Call	Bond Future	2,079.3100	2.0793	1,880.2000	1.8802	(9.576)	0	0	0
2018/09/25	2030	02/05/2019			Bond Future	9.6894	90.9766	9.7599	90.5493	0.727	0.0000	0.0000	0
2018/09/25	2030	02/05/2019	9.39	Call	Bond Future	2,024.8900	2.0249	1,828.9400	1.8289	(9.677)	0	0	0
2018/09/25	2030	02/05/2019	9.39	Put	Bond Future	3,871.6900	3.8717	4,103.1000	4.1031	5.977	0	0	0
2018/09/25	2030	02/05/2019	9.41	Put	Bond Future	3,801.1400	3.8011	4,029.3900	4.0294	6.005	0	0	0
2018/09/25	2030	02/05/2019	9.40	Call	Bond Future	2,052.0000	2.0520	1,854.4700	1.8545	(9.626)	0	0	0
2018/09/25	2030	02/05/2019	9.40	Put	Bond Future	3,836.2900	3.8363	4,066.1200	4.0661	5.991	0	0	0

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2018/09/25	2032	01/11/2018	8.77	Put	Bond Future	6,848.6700		6.8487	7,281.9500	7.2820	6.326	0	0	0
2018/09/25	2032	01/11/2018			Bond Future	9.7197		89.9413	9.7849	89.4981	0.670	0.0000	0.0000	40,680
2018/09/25	2032	01/11/2018	8.76	Call	Bond Future	16.4200		0.0164	7.0800	0.0071	(56.882)	0	0	0
2018/09/25	2032	01/11/2018	8.76	Put	Bond Future	6,923.3500		6.9234	7,357.1900	7.3572	6.266	0	0	0
2018/09/25	2032	01/11/2018	8.77	Call	Bond Future	17.5100		0.0175	7.6100	0.0076	(56.539)	0	0	0
2018/09/25	2032	01/11/2018	8.75	Call	Bond Future	15.3900		0.0154	6.5700	0.0066	(57.310)	0	0	0
2018/09/25	2032	01/11/2018	8.75	Put	Bond Future	6,998.1700		6.9982	7,432.5300	7.4325	6.207	0	0	0
2018/09/25	2032	07/02/2019	8.81	Call	Bond Future	340.1200		0.3401	272.6800	0.2727	(19.828)	0	0	0
2018/09/25	2032	07/02/2019	8.80	Put	Bond Future	7,468.7600		7.4688	7,855.5000	7.8555	5.178	0	0	0
2018/09/25	2032	07/02/2019			Bond Future	9.8082		91.6734	9.8760	91.2206	0.691	0.0000	0.0000	456
2018/09/25	2032	07/02/2019	8.82	Call	Bond Future	348.4900		0.3485	279.7500	0.2798	(19.725)	0	0	0
2018/09/25	2032	07/02/2019	8.82	Put	Bond Future	7,336.1000		7.3361	7,720.2400	7.7202	5.236	0	0	0
2018/09/25	2032	07/02/2019	8.81	Put	Bond Future	7,402.3100		7.4023	7,787.7500	7.7877	5.207	0	0	0
2018/09/25	2032	07/02/2019	8.80	Call	Bond Future	331.9100		0.3319	265.7700	0.2658	(19.927)	0	0	0
2018/09/25	2032	02/05/2019	9.62	Put	Bond Future	4,105.1500		4.1051	4,346.9000	4.3469	5.889	0	0	0
2018/09/25	2032	02/05/2019	9.61	Call	Bond Future	2,299.9900		2.3000	2,082.9400	2.0829	(9.437)	0	0	0
2018/09/25	2032	02/05/2019			Bond Future	9.8853		89.0404	9.9554	88.5799	0.709	0.0000	0.0000	0
2018/09/25	2032	02/05/2019	9.62	Call	Bond Future	2,329.8900		2.3299	2,111.1500	2.1112	(9.388)	0	0	0
2018/09/25	2032	02/05/2019	9.61	Put	Bond Future	4,143.1400		4.1431	4,386.5800	4.3866	5.876	0	0	0
2018/09/25	2032	02/05/2019	9.63	Call	Bond Future	2,359.9800		2.3600	2,139.5700	2.1396	(9.339)	0	0	0
2018/09/25	2032	02/05/2019	9.63	Put	Bond Future	4,067.4300		4.0674	4,307.5100	4.3075	5.902	0	0	0
2018/09/25	2033	01/11/2018			Bond Future	102.5966		102.5966	102.2821	102.2821	(0.307)	0.0000	0.0000	6,373
2018/09/25	2033	07/02/2019			Bond Future	104.5956		104.5956	104.2735	104.2735	(0.308)	0.0000	0.0000	0
2018/09/25	2033	02/05/2019			Bond Future	105.2056		105.2056	104.8780	104.8780	(0.311)	0.0000	0.0000	0
2018/09/25	2037	01/11/2018	9.03	Call	Bond Future	27.8000		0.0278	13.6200	0.0136	(51.007)	0	0	0
2018/09/25	2037	01/11/2018			Bond Future	9.9226		90.3530	9.9776	89.9376	0.554	0.0000	0.0000	52,674
2018/09/25	2037	01/11/2018	9.01	Call	Bond Future	24.5300		0.0245	11.8300	0.0118	(51.773)	0	0	0
2018/09/25	2037	01/11/2018	9.01	Put	Bond Future	7,386.3300		7.3863	7,788.9900	7.7890	5.451	0	0	0
2018/09/25	2037	01/11/2018	9.03	Put	Bond Future	7,218.4000		7.2184	7,619.5800	7.6196	5.558	0	0	0
2018/09/25	2037	01/11/2018	9.02	Call	Bond Future	26.1100		0.0261	12.6900	0.0127	(51.398)	0	0	0
2018/09/25	2037	01/11/2018	9.02	Put	Bond Future	7,302.2500		7.3023	7,704.1900	7.7042	5.504	0	0	0
2018/09/25	2037	07/02/2019	9.06	Put	Bond Future	7,965.9900		7.9660	8,315.1000	8.3151	4.383	0	0	0
2018/09/25	2037	07/02/2019	9.05	Call	Bond Future	433.6000		0.4336	359.7300	0.3597	(17.036)	0	0	0
2018/09/25	2037	07/02/2019			Bond Future	10.0054		87.8331	10.0625	87.4085	0.570	0.0000	0.0000	1,188
2018/09/25	2037	07/02/2019	9.06	Call	Bond Future	446.1700		0.4462	370.7000	0.3707	(16.915)	0	0	0
2018/09/25	2037	07/02/2019	9.05	Put	Bond Future	8,038.1300		8.0381	8,388.8400	8.3888	4.363	0	0	0
2018/09/25	2037	07/02/2019	9.07	Call	Bond Future	458.8600		0.4589	381.8000	0.3818	(16.794)	0	0	0
2018/09/25	2037	07/02/2019	9.07	Put	Bond Future	7,894.0900		7.8941	8,241.6100	8.2416	4.402	0	0	0
2018/09/25	2037	02/05/2019	9.81	Put	Bond Future	4,610.5500		4.6106	4,831.5700	4.8316	4.794	0	0	0
2018/09/25	2037	02/05/2019			Bond Future	10.0803		89.2912	10.1391	88.8594	0.584	0.0000	0.0000	0
2018/09/25	2037	02/05/2019	9.80	Call	Bond Future	2,550.1800		2.5502	2,341.0500	2.3410	(8.201)	0	0	0
2018/09/25	2037	02/05/2019	9.80	Put	Bond Future	4,653.7100		4.6537	4,876.3300	4.8763	4.784	0	0	0
2018/09/25	2037	02/05/2019	9.81	Call	Bond Future	2,583.3900		2.5834	2,372.6600	2.3727	(8.157)	0	0	0
2018/09/25	2037	02/05/2019	9.79	Call	Bond Future	2,517.1900		2.5172	2,309.6600	2.3097	(8.245)	0	0	0
2018/09/25	2037	02/05/2019	9.79	Put	Bond Future	4,697.1900		4.6972	4,921.4100	4.9214	4.773	0	0	0

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2018/09/25	2038	01/11/2018			Bond Future	122.9559	122.9559	122.9571	122.9571	0.001	0.0000	0.0000	9,904
2018/09/25	2038	07/02/2019			Bond Future	123.7605	123.7605	123.7599	123.7599	0.000	0.0000	0.0000	0
2018/09/25	2038	02/05/2019			Bond Future	125.8364	125.8364	125.8356	125.8356	(0.001)	0.0000	0.0000	0
2018/09/25	2040	01/11/2018	9.09	Put	Bond Future	7,908.4400	7.9084	8,461.0200	8.4610	6.987	0	0	0
2018/09/25	2040	01/11/2018	9.80	Call	Bond Future	905.5300	0.9055	654.8100	0.6548	(27.688)	0	0	1,770
2018/09/25	2040	01/11/2018	10.00	Put	Bond Future	1,603.4400	1.6034	1,817.2700	1.8173	13.336	0	0	0
2018/09/25	2040	01/11/2018			Bond Future	9.9975	93.6494	10.0676	93.0820	0.702	0.0000	0.0000	25,862
2018/09/25	2040	01/11/2018	9.08	Call	Bond Future	24.5300	0.0245	10.5300	0.0105	(57.073)	0	0	0
2018/09/25	2040	01/11/2018	9.08	Put	Bond Future	7,999.6400	7.9996	8,553.0400	8.5530	6.918	0	0	0
2018/09/25	2040	01/11/2018	9.20	Put	Bond Future	6,921.5000	6.9215	7,462.0400	7.4620	7.810	0	0	0
2018/09/25	2040	01/11/2018	9.20	Call	Bond Future	51.3200	0.0513	24.4600	0.0245	(52.338)	0	0	3,940
2018/09/25	2040	01/11/2018	9.80	Put	Bond Future	2,533.3000	2.5333	2,849.9800	2.8500	12.501	0	0	0
2018/09/25	2040	01/11/2018	9.60	Put	Bond Future	3,747.9400	3.7479	4,166.6800	4.1667	11.173	0	0	0
2018/09/25	2040	01/11/2018	9.60	Call	Bond Future	423.3900	0.4234	274.7300	0.2747	(35.112)	0	0	0
2018/09/25	2040	01/11/2018	9.09	Call	Bond Future	26.1500	0.0262	11.3300	0.0113	(56.673)	0	0	0
2018/09/25	2040	01/11/2018	9.10	Put	Bond Future	7,817.4700	7.8175	8,369.1800	8.3692	7.057	0	0	0
2018/09/25	2040	01/11/2018	10.00	Call	Bond Future	1,624.0800	1.6241	1,270.5100	1.2705	(21.770)	0	0	3,940
2018/09/25	2040	01/11/2018	9.07	Call	Bond Future	22.9900	0.0230	9.7800	0.0098	(57.460)	0	0	0
2018/09/25	2040	01/11/2018	9.07	Put	Bond Future	8,091.0700	8.0911	8,645.2600	8.6453	6.849	0	0	0
2018/09/25	2040	01/11/2018	9.10	Call	Bond Future	27.8700	0.0279	12.1800	0.0122	(56.297)	0	0	2,950
2018/09/25	2040	01/11/2018	8.50	Put	Bond Future	13,602.2200	13.6022	14,169.4300	14.1694	4.170	0	0	0
2018/09/25	2040	01/11/2018	8.50	Call	Bond Future	0.2400	0.0002	0.0500	0.0001	(79.167)	0	0	2,950
2018/09/25	2040	07/02/2019	9.13	Call	Bond Future	452.0400	0.4520	359.7200	0.3597	(20.423)	0	0	0
2018/09/25	2040	07/02/2019	9.11	Put	Bond Future	8,759.4400	8.7594	9,250.1400	9.2501	5.602	0	0	0
2018/09/25	2040	07/02/2019			Bond Future	10.0797	90.9423	10.1525	90.3628	0.722	0.0000	0.0000	100
2018/09/25	2040	07/02/2019	9.13	Put	Bond Future	8,597.0800	8.5971	9,084.2800	9.0843	5.667	0	0	0
2018/09/25	2040	07/02/2019	9.11	Call	Bond Future	430.5200	0.4305	341.7000	0.3417	(20.631)	0	0	0
2018/09/25	2040	07/02/2019	9.12	Put	Bond Future	8,678.0900	8.6781	9,167.0500	9.1671	5.634	0	0	0
2018/09/25	2040	07/02/2019	9.12	Call	Bond Future	441.1800	0.4412	350.6200	0.3506	(20.527)	0	0	0
2018/09/25	2040	02/05/2019	9.89	Call	Bond Future	2,814.3500	2.8144	2,534.9600	2.5350	(9.927)	0	0	0
2018/09/25	2040	02/05/2019	9.88	Put	Bond Future	4,985.0300	4.9850	5,297.0800	5.2971	6.260	0	0	0
2018/09/25	2040	02/05/2019			Bond Future	10.1539	92.4520	10.2289	91.8627	0.739	0.0000	0.0000	0
2018/09/25	2040	02/05/2019	9.90	Call	Bond Future	2,850.5700	2.8506	2,569.0300	2.5690	(9.877)	0	0	0
2018/09/25	2040	02/05/2019	9.90	Put	Bond Future	4,893.2200	4.8932	5,200.9700	5.2010	6.289	0	0	0
2018/09/25	2040	02/05/2019	9.89	Put	Bond Future	4,938.9500	4.9389	5,248.8500	5.2488	6.275	0	0	0
2018/09/25	2040	02/05/2019	9.88	Call	Bond Future	2,778.3600	2.7784	2,501.1200	2.5011	(9.979)	0	0	0
2018/09/25	2044	01/11/2018	9.12	Call	Bond Future	26.1000	0.0261	10.8900	0.0109	(58.276)	0	0	0
2018/09/25	2044	01/11/2018			Bond Future	10.0264	90.6516	10.1016	90.0362	0.750	0.0000	0.0000	38,111
2018/09/25	2044	01/11/2018	9.12	Put	Bond Future	8,050.7800	8.0508	8,651.0300	8.6510	7.456	0	0	0
2018/09/25	2044	01/11/2018	9.13	Call	Bond Future	27.8400	0.0278	11.7200	0.0117	(57.902)	0	0	0
2018/09/25	2044	01/11/2018	9.14	Put	Bond Future	7,864.3200	7.8643	8,462.7100	8.4627	7.609	0	0	0
2018/09/25	2044	01/11/2018	9.13	Put	Bond Future	7,957.4200	7.9574	8,556.7600	8.5568	7.532	0	0	0
2018/09/25	2044	01/11/2018	9.14	Call	Bond Future	29.6800	0.0297	12.6100	0.0126	(57.513)	0	0	0
2018/09/25	2044	07/02/2019	9.18	Put	Bond Future	8,568.1800	8.5682	9,094.3500	9.0943	6.141	0	0	0
2018/09/25	2044	07/02/2019			Bond Future	10.1058	88.0121	10.1838	87.3836	0.772	0.0000	0.0000	108
2018/09/25	2044	07/02/2019	9.17	Call	Bond Future	470.5900	0.4706	370.1600	0.3702	(21.341)	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
2018/09/25	2044	07/02/2019	9.17	Put	Bond Future	8,650.6800	8.6507	9,178.7900	9.1788	6.105	0	0	0
2018/09/25	2044	07/02/2019	9.18	Call	Bond Future	482.1500	0.4822	379.7800	0.3798	(21.232)	0	0	0
2018/09/25	2044	07/02/2019	9.16	Call	Bond Future	459.2600	0.4593	360.7500	0.3608	(21.450)	0	0	0
2018/09/25	2044	07/02/2019	9.16	Put	Bond Future	8,733.5600	8.7336	9,263.5900	9.2636	6.069	0	0	0
2018/09/25	2044	02/05/2019	9.90	Call	Bond Future	2,813.8300	2.8138	2,516.0500	2.5160	(10.583)	0	0	0
2018/09/25	2044	02/05/2019			Bond Future	10.1773	89.4732	10.2575	88.8341	0.789	0.0000	0.0000	0
2018/09/25	2044	02/05/2019	9.90	Put	Bond Future	5,082.9300	5.0829	5,424.1800	5.4242	6.714	0	0	0
2018/09/25	2044	02/05/2019	9.91	Call	Bond Future	2,850.3800	2.8504	2,550.2700	2.5503	(10.529)	0	0	0
2018/09/25	2044	02/05/2019	9.92	Put	Bond Future	4,988.9900	4.9890	5,325.5900	5.3256	6.747	0	0	0
2018/09/25	2044	02/05/2019	9.91	Put	Bond Future	5,035.9100	5.0359	5,374.8300	5.3748	6.730	0	0	0
2018/09/25	2044	02/05/2019	9.92	Call	Bond Future	2,886.8900	2.8869	2,584.4600	2.5845	(10.476)	0	0	0
2018/09/25	2046	01/11/2018			Bond Future	116.8106	116.8106	116.8117	116.8117	0.001	0.0000	0.0000	12,067
2018/09/25	2046	07/02/2019			Bond Future	119.0865	119.0865	119.0860	119.0860	0.000	0.0000	0.0000	0
2018/09/25	2046	02/05/2019			Bond Future	119.3989	119.3989	119.3983	119.3983	(0.001)	0.0000	0.0000	0
2018/09/25	2050	01/11/2018			Bond Future	122.5760	122.5760	122.0624	122.0624	(0.419)	0.0000	0.0000	9,987
2018/09/25	2050	07/02/2019			Bond Future	123.1927	123.1927	122.6676	122.6676	(0.426)	0.0000	0.0000	0
2018/09/25	2050	02/05/2019			Bond Future	125.2592	125.2592	124.7252	124.7252	(0.426)	0.0000	0.0000	0
2018/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	AL37	01/11/2018			Index Future	589.2500	589.2500	588.1670	588.1670	(0.184)	0.0000	0.0000	0
2018/09/25	AL37	07/02/2019			Index Future	600.5980	600.5980	599.4880	599.4880	(0.185)	0.0000	0.0000	0
2018/09/25	AL37	02/05/2019			Index Future	610.5710	610.5710	609.4440	609.4440	(0.185)	0.0000	0.0000	0
2018/09/25	AL7T	01/11/2018			Index Future	681.4110	681.4110	678.9640	678.9640	(0.359)	0.0000	0.0000	0
2018/09/25	AL7T	07/02/2019			Index Future	694.5340	694.5340	692.0330	692.0330	(0.360)	0.0000	0.0000	0
2018/09/25	AL7T	02/05/2019			Index Future	706.0670	706.0670	703.5260	703.5260	(0.360)	0.0000	0.0000	0
2018/09/25	ALBI	01/11/2018			Index Future	616.2000	616.2000	613.4940	613.4940	(0.439)	0.0000	0.0000	864
2018/09/25	ALBI	07/02/2019			Index Future	628.0660	628.0660	625.3020	625.3020	(0.440)	0.0000	0.0000	57
2018/09/25	ALBI	02/05/2019			Index Future	638.4960	638.4960	635.6870	635.6870	(0.440)	0.0000	0.0000	0
2018/09/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	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
2018/09/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	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
2018/09/25	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/25	ES33	01/11/2018			Bond Future	11.1392		74.9139	11.1988	74.5719	0.535	0.0000	0.0000	9,466
2018/09/25	ES33	07/02/2019			Bond Future	11.2778		76.3566	11.3400	76.0070	0.551	0.0000	0.0000	0
2018/09/25	ES33	02/05/2019			Bond Future	11.3961		73.8351	11.4604	73.4796	0.564	0.0000	0.0000	0
2018/09/25	ES42	01/11/2018			Bond Future	11.3728		76.8970	11.4426	76.4456	0.614	0.0000	0.0000	7,957
2018/09/25	ES42	07/02/2019			Bond Future	11.5039		78.3779	11.5766	77.9166	0.632	0.0000	0.0000	0
2018/09/25	ES42	02/05/2019			Bond Future	11.6213		75.4192	11.6966	74.9502	0.648	0.0000	0.0000	0
2018/09/25	GOVI	01/11/2018	653.50	Put	GOVI	428,230.0000		42.8230	456,680.0000	45.6680	6.644	0	0	0
2018/09/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	01/11/2018			GOVI	610.6770		610.6770	607.8320	607.8320	(0.466)	0.0000	0.0000	462
2018/09/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	01/11/2018	653.49	Put	GOVI	428,130.0000		42.8130	456,580.0000	45.6580	6.645	0	0	0
2018/09/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	01/11/2018	653.51	Put	GOVI	428,330.0000		42.8330	456,780.0000	45.6780	6.642	0	0	0
2018/09/25	GOVI	07/02/2019	666.53	Put	GOVI	440,930.0000		44.0930	469,980.0000	46.9980	6.588	0	0	0
2018/09/25	GOVI	07/02/2019			GOVI	622.4370		622.4370	619.5320	619.5320	(0.467)	0.0000	0.0000	0
2018/09/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	07/02/2019	666.52	Put	GOVI	440,830.0000		44.0830	469,880.0000	46.9880	6.590	0	0	0
2018/09/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	07/02/2019	666.51	Put	GOVI	440,730.0000		44.0730	469,780.0000	46.9780	6.591	0	0	0
2018/09/25	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	02/05/2019	647.88	Put	GOVI	151,070.0000		15.1070	180,590.0000	18.0590	19.541	0	0	0
2018/09/25	GOVI	02/05/2019	647.86	Put	GOVI	150,870.0000		15.0870	180,390.0000	18.0390	19.567	0	0	0
2018/09/25	GOVI	02/05/2019			GOVI	632.7730		632.7730	629.8210	629.8210	(0.467)	0.0000	0.0000	0
2018/09/25	GOVI	02/05/2019	647.87	Put	GOVI	150,970.0000		15.0970	180,490.0000	18.0490	19.554	0	0	0
2018/09/25	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/25	IGOV	01/11/2018			Index Future	252.6920		252.6920	252.4500	252.4500	(0.096)	0.0000	0.0000	746
2018/09/25	IGOV	07/02/2019			Index Future	257.6150		257.6150	257.3660	257.3660	(0.097)	0.0000	0.0000	0
2018/09/25	IGOV	02/05/2019			Index Future	261.9360		261.9360	261.6840	261.6840	(0.096)	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
2018/09/25	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/09/25	IS01	22/03/2019			Interest Rate Swap	99.6000	99.6000	99.5800	99.5800	(0.020)	0.0000	0.0000	0
2018/09/25	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0700	102.0700	0.000	0.0000	0.0000	0
2018/09/25	IS01	19/09/2019			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/09/25	IS02	21/12/2018			Interest Rate Swap	97.1900	97.1900	98.9000	98.9000	1.759	0.0000	0.0000	0
2018/09/25	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3300	99.3300	(0.010)	0.0000	0.0000	0
2018/09/25	IS02	21/06/2019			Interest Rate Swap	98.0900	98.0900	99.8000	99.8000	1.743	0.0000	0.0000	0
2018/09/25	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/09/25	IS02	20/12/2019			Interest Rate Swap	103.1200	103.1200	103.1200	103.1200	0.000	0.0000	0.0000	0
2018/09/25	IS02	23/03/2020			Interest Rate Swap	99.2900	99.2900	99.2700	99.2700	(0.020)	0.0000	0.0000	0
2018/09/25	IS02	22/06/2020			Interest Rate Swap	102.9900	102.9900	102.9900	102.9900	0.000	0.0000	0.0000	0
2018/09/25	IS02	21/09/2020			Interest Rate Swap	100.1600	100.1600	100.1600	100.1600	0.000	0.0000	0.0000	0
2018/09/25	IS05	17/12/2020			Interest Rate Swap	97.1100	97.1100	97.1200	97.1200	0.010	0.0000	0.0000	0
2018/09/25	IS05	16/03/2021			Interest Rate Swap	96.4300	96.4300	96.4500	96.4500	0.021	0.0000	0.0000	0
2018/09/25	IS05	15/06/2021			Interest Rate Swap	95.7100	95.7100	95.7500	95.7500	0.042	0.0000	0.0000	0
2018/09/25	IS05	21/09/2021			Interest Rate Swap	94.2500	94.2500	96.0300	96.0300	1.889	0.0000	0.0000	0
2018/09/25	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	98.3300	98.3300	1.865	0.0000	0.0000	51
2018/09/25	IS05	15/03/2022			Interest Rate Swap	98.4600	98.4600	98.5700	98.5700	0.112	0.0000	0.0000	0
2018/09/25	IS05	21/06/2022			Interest Rate Swap	98.0200	98.0200	99.8700	99.8700	1.887	0.0000	0.0000	0
2018/09/25	IS05	20/09/2022			Interest Rate Swap	103.7300	103.7300	103.8800	103.8800	0.145	0.0000	0.0000	0
2018/09/25	IS05	20/12/2022			Interest Rate Swap	105.0500	105.0500	105.2200	105.2200	0.162	0.0000	0.0000	0
2018/09/25	IS05	22/03/2023			Interest Rate Swap	98.5600	98.5600	98.7300	98.7300	0.172	0.0000	0.0000	0
2018/09/25	IS05	20/06/2023			Interest Rate Swap	104.6300	104.6300	104.8200	104.8200	0.182	0.0000	0.0000	0
2018/09/25	IS05	19/09/2023			Interest Rate Swap	100.2400	100.2400	100.4400	100.4400	0.200	0.0000	0.0000	0
2018/09/25	IS10	17/12/2025			Interest Rate Swap	97.5600	97.5600	97.8500	97.8500	0.297	0.0000	0.0000	0
2018/09/25	IS10	16/03/2026			Interest Rate Swap	94.6600	94.6600	94.9700	94.9700	0.327	0.0000	0.0000	0
2018/09/25	IS10	15/06/2026			Interest Rate Swap	93.4900	93.4900	93.8100	93.8100	0.342	0.0000	0.0000	0
2018/09/25	IS10	21/09/2026			Interest Rate Swap	93.9700	93.9700	96.0200	96.0200	2.182	0.0000	0.0000	0
2018/09/25	IS10	21/12/2026			Interest Rate Swap	97.7600	97.7600	99.8200	99.8200	2.107	0.0000	0.0000	0
2018/09/25	IS10	15/03/2027			Interest Rate Swap	98.1100	98.1100	98.4600	98.4600	0.357	0.0000	0.0000	0
2018/09/25	IS10	21/06/2027			Interest Rate Swap	98.4800	98.4800	100.5600	100.5600	2.112	0.0000	0.0000	0
2018/09/25	IS10	20/09/2027			Interest Rate Swap	105.6200	105.6200	105.9900	105.9900	0.350	0.0000	0.0000	0
2018/09/25	IS10	20/12/2027			Interest Rate Swap	106.0100	106.0100	106.3900	106.3900	0.358	0.0000	0.0000	0
2018/09/25	IS10	22/03/2028			Interest Rate Swap	99.6800	99.6800	100.0400	100.0400	0.361	0.0000	0.0000	0
2018/09/25	IS10	20/06/2028			Interest Rate Swap	106.7800	106.7800	107.1500	107.1500	0.347	0.0000	0.0000	0
2018/09/25	IS10	19/09/2028			Interest Rate Swap	100.4800	100.4800	100.8700	100.8700	0.388	0.0000	0.0000	0
2018/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/25	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
2018/09/25	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/25	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/25	R023	01/11/2018	10.58	Call	Bond Future	6,803.9900	6.8040	6,610.0300	6.6100	(2.851)	0	0	0
2018/09/25	R023	01/11/2018	10.57	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/09/25	R023	01/11/2018			Bond Future	8.5409	98.6102	8.5966	98.4163	0.652	0.0000	0.0000	38,215
2018/09/25	R023	01/11/2018	10.59	Call	Bond Future	6,835.8900	6.8359	6,641.9200	6.6419	(2.838)	0	0	0
2018/09/25	R023	01/11/2018	10.59	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/09/25	R023	01/11/2018	10.58	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/09/25	R023	01/11/2018	10.57	Call	Bond Future	6,772.0900	6.7721	6,578.1200	6.5781	(2.864)	0	0	0
2018/09/25	R023	07/02/2019	10.59	Call	Bond Future	6,172.3200	6.1723	5,975.8700	5.9759	(3.183)	0	0	0
2018/09/25	R023	07/02/2019			Bond Future	8.6498	100.5094	8.7103	100.3103	0.700	0.0000	0.0000	0
2018/09/25	R023	07/02/2019	10.57	Call	Bond Future	6,113.4600	6.1135	5,917.1500	5.9172	(3.211)	0	0	0
2018/09/25	R023	07/02/2019	10.57	Put	Bond Future	39.1300	0.0391	41.8900	0.0419	7.053	0	0	0
2018/09/25	R023	07/02/2019	10.59	Put	Bond Future	37.2200	0.0372	39.8400	0.0398	7.039	0	0	0
2018/09/25	R023	07/02/2019	10.58	Call	Bond Future	6,142.8800	6.1429	5,946.5100	5.9465	(3.197)	0	0	0
2018/09/25	R023	07/02/2019	10.58	Put	Bond Future	38.1600	0.0382	40.8600	0.0409	7.075	0	0	0
2018/09/25	R023	02/05/2019	8.45	Call	Bond Future	791.6000	0.7916	706.1900	0.7062	(10.790)	0	0	0
2018/09/25	R023	02/05/2019	8.44	Put	Bond Future	1,728.2500	1.7282	1,846.2100	1.8462	6.825	0	0	0
2018/09/25	R023	02/05/2019			Bond Future	8.7424	98.2510	8.8073	98.0485	0.742	0.0000	0.0000	0
2018/09/25	R023	02/05/2019	8.46	Call	Bond Future	806.1300	0.8061	719.7900	0.7198	(10.710)	0	0	0
2018/09/25	R023	02/05/2019	8.46	Put	Bond Future	1,693.9300	1.6939	1,810.0300	1.8100	6.854	0	0	0
2018/09/25	R023	02/05/2019	8.45	Put	Bond Future	1,711.0200	1.7110	1,828.0500	1.8281	6.840	0	0	0
2018/09/25	R023	02/05/2019	8.44	Call	Bond Future	777.2100	0.7772	692.7300	0.6927	(10.870)	0	0	0
2018/09/25	R035	01/11/2018	8.93	Call	Bond Future	23.4000	0.0234	11.2100	0.0112	(52.094)	0	0	0
2018/09/25	R035	01/11/2018	8.92	Put	Bond Future	7,440.4000	7.4404	7,843.3400	7.8433	5.416	0	0	0
2018/09/25	R035	01/11/2018			Bond Future	9.8451	93.8186	9.9000	93.4042	0.558	0.0000	0.0000	73,872
2018/09/25	R035	01/11/2018	8.94	Call	Bond Future	24.9300	0.0249	12.0400	0.0120	(51.705)	0	0	0
2018/09/25	R035	01/11/2018	8.94	Put	Bond Future	7,273.8000	7.2738	7,675.3700	7.6754	5.521	0	0	0
2018/09/25	R035	01/11/2018	8.93	Put	Bond Future	7,357.0100	7.3570	7,759.2800	7.7593	5.468	0	0	0
2018/09/25	R035	01/11/2018	8.92	Call	Bond Future	21.9500	0.0219	10.4300	0.0104	(52.483)	0	0	0
2018/09/25	R035	07/02/2019	8.98	Call	Bond Future	414.1300	0.4141	342.5100	0.3425	(17.294)	0	0	0
2018/09/25	R035	07/02/2019			Bond Future	9.9341	95.6255	9.9913	95.2018	0.575	0.0000	0.0000	298
2018/09/25	R035	07/02/2019	8.96	Call	Bond Future	394.4900	0.3945	325.5100	0.3255	(17.486)	0	0	0
2018/09/25	R035	07/02/2019	8.96	Put	Bond Future	8,090.1200	8.0901	8,444.9200	8.4449	4.386	0	0	0
2018/09/25	R035	07/02/2019	8.98	Put	Bond Future	7,942.3100	7.9423	8,294.4700	8.2945	4.434	0	0	0
2018/09/25	R035	07/02/2019	8.97	Call	Bond Future	404.2100	0.4042	333.9200	0.3339	(17.389)	0	0	0
2018/09/25	R035	07/02/2019	8.97	Put	Bond Future	8,016.0600	8.0161	8,369.5500	8.3696	4.410	0	0	0
2018/09/25	R035	02/05/2019	9.74	Put	Bond Future	4,527.0600	4.5271	4,748.6600	4.7487	4.895	0	0	0
2018/09/25	R035	02/05/2019			Bond Future	10.0072	92.7159	10.0661	92.2850	0.589	0.0000	0.0000	0
2018/09/25	R035	02/05/2019	9.74	Call	Bond Future	2,534.8800	2.5349	2,325.6500	2.3256	(8.254)	0	0	0
2018/09/25	R035	02/05/2019	9.75	Call	Bond Future	2,568.8700	2.5689	2,358.0200	2.3580	(8.208)	0	0	0
2018/09/25	R035	02/05/2019	9.75	Put	Bond Future	4,485.3300	4.4853	4,705.3100	4.7053	4.904	0	0	0
2018/09/25	R035	02/05/2019	9.73	Call	Bond Future	2,501.1100	2.5011	2,293.5200	2.2935	(8.300)	0	0	0
2018/09/25	R035	02/05/2019	9.73	Put	Bond Future	4,569.1000	4.5691	4,792.3400	4.7923	4.886	0	0	0

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2018/09/25	R186	01/11/2018	8.54	Put	Bond Future	3,596.3000	3.5963	3,940.5300	3.9405	9.572	0	0	0
2018/09/25	R186	01/11/2018	8.90	Call	Bond Future	519.2500	0.5192	365.8200	0.3658	(29.548)	0	0	0
2018/09/25	R186	01/11/2018	9.14	Call	Bond Future	1,135.2900	1.1353	889.8600	0.8899	(21.618)	0	0	0
2018/09/25	R186	01/11/2018	7.96	Put	Bond Future	7,170.2500	7.1702	7,556.6200	7.5566	5.389	0	0	0
2018/09/25	R186	01/11/2018			Bond Future	9.1167	111.7553	9.1822	111.3675	0.718	0.0000	0.0000	67,870
2018/09/25	R186	01/11/2018	8.53	Call	Bond Future	92.2600	0.0923	50.6800	0.0507	(45.068)	0	0	0
2018/09/25	R186	01/11/2018	8.53	Put	Bond Future	3,652.9300	3.6529	3,999.1200	3.9991	9.477	0	0	0
2018/09/25	R186	01/11/2018	8.46	Put	Bond Future	4,058.0700	4.0581	4,415.8500	4.4158	8.817	0	0	0
2018/09/25	R186	01/11/2018	8.46	Call	Bond Future	62.3900	0.0624	32.4000	0.0324	(48.069)	0	0	5,000
2018/09/25	R186	01/11/2018	8.54	Call	Bond Future	97.5900	0.0976	54.0500	0.0541	(44.615)	0	0	0
2018/09/25	R186	01/11/2018	8.90	Put	Bond Future	1,816.9900	1.8170	2,051.3300	2.0513	12.897	0	0	2,500
2018/09/25	R186	01/11/2018	9.14	Put	Bond Future	997.2900	0.9973	1,139.6300	1.1396	14.273	0	0	5,000
2018/09/25	R186	01/11/2018	7.96	Call	Bond Future	2.0600	0.0021	0.6600	0.0007	(67.961)	0	0	5,000
2018/09/25	R186	01/11/2018	8.52	Call	Bond Future	87.1700	0.0872	47.4900	0.0475	(45.520)	0	0	0
2018/09/25	R186	01/11/2018	8.52	Put	Bond Future	3,709.8500	3.7099	4,057.9400	4.0579	9.383	0	0	0
2018/09/25	R186	07/02/2019	8.20	Call	Bond Future	235.5700	0.2356	185.0300	0.1850	(21.454)	0	0	0
2018/09/25	R186	07/02/2019	8.50	Call	Bond Future	533.7700	0.5338	439.9200	0.4399	(17.582)	0	0	1,000
2018/09/25	R186	07/02/2019	9.10	Put	Bond Future	2,400.3400	2.4003	2,591.2300	2.5912	7.953	0	0	1,000
2018/09/25	R186	07/02/2019	8.21	Put	Bond Future	6,212.5800	6.2126	6,557.7200	6.5577	5.556	0	0	0
2018/09/25	R186	07/02/2019	9.92	Put	Bond Future	780.7300	0.7807	850.0500	0.8500	8.879	0	0	1,170
2018/09/25	R186	07/02/2019			Bond Future	9.2105	108.6028	9.2796	108.2060	0.750	0.0000	0.0000	719
2018/09/25	R186	07/02/2019	8.20	Put	Bond Future	6,268.1900	6.2682	6,614.3900	6.6144	5.523	0	0	0
2018/09/25	R186	07/02/2019	8.50	Put	Bond Future	4,730.2500	4.7302	5,033.1400	5.0331	6.403	0	0	0
2018/09/25	R186	07/02/2019	9.10	Call	Bond Future	1,761.3500	1.7613	1,555.5000	1.5555	(11.687)	0	0	0
2018/09/25	R186	07/02/2019	8.21	Call	Bond Future	241.7900	0.2418	190.1900	0.1902	(21.341)	0	0	0
2018/09/25	R186	07/02/2019	9.92	Call	Bond Future	4,767.1300	4.7671	4,439.7100	4.4397	(6.868)	0	0	0
2018/09/25	R186	07/02/2019	8.30	Put	Bond Future	5,727.2900	5.7273	6,061.2200	6.0612	5.831	0	0	0
2018/09/25	R186	07/02/2019	8.22	Call	Bond Future	248.1600	0.2482	195.4700	0.1955	(21.232)	0	0	0
2018/09/25	R186	07/02/2019	8.22	Put	Bond Future	6,157.1600	6.1572	6,501.2100	6.5012	5.588	0	0	0
2018/09/25	R186	07/02/2019	9.27	Put	Bond Future	1,922.4300	1.9224	2,082.4400	2.0824	8.323	0	0	0
2018/09/25	R186	07/02/2019	9.27	Call	Bond Future	2,264.3500	2.2644	2,027.6200	2.0276	(10.455)	0	0	1,170
2018/09/25	R186	07/02/2019	8.30	Call	Bond Future	311.0500	0.3111	248.2400	0.2482	(20.193)	0	0	210
2018/09/25	R186	07/02/2019	8.77	Put	Bond Future	3,557.3400	3.5573	3,811.1500	3.8112	7.135	0	0	0
2018/09/25	R186	07/02/2019	8.77	Call	Bond Future	980.3800	0.9804	837.4500	0.8375	(14.579)	0	0	1,170
2018/09/25	R186	07/02/2019	9.90	Call	Bond Future	4,679.6300	4.6796	4,354.2100	4.3542	(6.954)	0	0	0
2018/09/25	R186	07/02/2019	9.90	Put	Bond Future	802.9100	0.8029	874.2300	0.8742	8.883	0	0	1,000
2018/09/25	R186	02/05/2019	9.01	Put	Bond Future	3,376.1300	3.3761	3,598.6100	3.5986	6.590	0	0	0
2018/09/25	R186	02/05/2019	9.02	Call	Bond Future	1,786.1400	1.7861	1,603.6600	1.6037	(10.216)	0	0	0
2018/09/25	R186	02/05/2019			Bond Future	9.2954	110.4058	9.3676	110.0025	0.776	0.0000	0.0000	0
2018/09/25	R186	02/05/2019	9.03	Call	Bond Future	1,811.2300	1.8112	1,627.2000	1.6272	(10.160)	0	0	0
2018/09/25	R186	02/05/2019	9.03	Put	Bond Future	3,312.2400	3.3122	3,531.6000	3.5316	6.623	0	0	0
2018/09/25	R186	02/05/2019	9.01	Call	Bond Future	1,760.9100	1.7609	1,580.0000	1.5800	(10.274)	0	0	0
2018/09/25	R186	02/05/2019	9.02	Put	Bond Future	3,344.2400	3.3442	3,565.1500	3.5651	6.606	0	0	0
2018/09/25	R197	01/11/2018			Bond Future	301.0135	301.0135	300.7438	300.7438	(0.090)	0.0000	0.0000	2,353
2018/09/25	R197	07/02/2019			Bond Future	299.5280	299.5280	299.2489	299.2489	(0.093)	0.0000	0.0000	0
2018/09/25	R197	02/05/2019			Bond Future	304.5522	304.5522	304.2682	304.2682	(0.093)	0.0000	0.0000	0

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2018/09/25	R202	01/11/2018			Bond Future	234.3947	234.3947	234.3969	234.3969	0.001	0.0000	0.0000	10,129
2018/09/25	R202	07/02/2019			Bond Future	235.0574	235.0574	235.0566	235.0566	0.000	0.0000	0.0000	0
2018/09/25	R202	02/05/2019			Bond Future	239.0005	239.0005	238.9992	238.9992	(0.001)	0.0000	0.0000	0
2018/09/25	R207	01/11/2018	6.76	Put	Bond Future	1,078.5600	1.0786	1,156.8900	1.1569	7.262	0	0	0
2018/09/25	R207	01/11/2018			Bond Future	7.7202	101.7046	7.7905	101.6263	0.911	0.0000	0.0000	18,869
2018/09/25	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R207	01/11/2018	6.75	Put	Bond Future	1,089.8800	1.0899	1,168.2100	1.1682	7.187	0	0	0
2018/09/25	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R207	01/11/2018	6.74	Put	Bond Future	1,101.2000	1.1012	1,179.5300	1.1795	7.113	0	0	0
2018/09/25	R207	07/02/2019	6.52	Call	Bond Future	0.6600	0.0007	0.3200	0.0003	(51.515)	0	0	0
2018/09/25	R207	07/02/2019	6.51	Put	Bond Future	1,187.9000	1.1879	1,268.7900	1.2688	6.809	0	0	0
2018/09/25	R207	07/02/2019			Bond Future	7.8605	100.0183	7.9538	99.9371	1.187	0.0000	0.0000	0
2018/09/25	R207	07/02/2019	6.53	Call	Bond Future	0.7100	0.0007	0.3400	0.0003	(52.113)	0	0	0
2018/09/25	R207	07/02/2019	6.53	Put	Bond Future	1,170.2500	1.1703	1,251.0900	1.2511	6.908	0	0	0
2018/09/25	R207	07/02/2019	6.52	Put	Bond Future	1,179.0700	1.1791	1,259.9400	1.2599	6.859	0	0	0
2018/09/25	R207	07/02/2019	6.51	Call	Bond Future	0.6200	0.0006	0.3000	0.0003	(51.613)	0	0	0
2018/09/25	R207	02/05/2019	7.63	Call	Bond Future	59.8300	0.0598	41.2900	0.0413	(30.988)	0	0	0
2018/09/25	R207	02/05/2019			Bond Future	8.0806	101.6789	8.2063	101.5963	1.556	0.0000	0.0000	0
2018/09/25	R207	02/05/2019	7.61	Call	Bond Future	56.7200	0.0567	38.9400	0.0389	(31.347)	0	0	0
2018/09/25	R207	02/05/2019	7.61	Put	Bond Future	367.0800	0.3671	431.9700	0.4320	17.677	0	0	0
2018/09/25	R207	02/05/2019	7.63	Put	Bond Future	356.9600	0.3570	421.0900	0.4211	17.966	0	0	0
2018/09/25	R207	02/05/2019	7.62	Call	Bond Future	58.2600	0.0583	40.1000	0.0401	(31.171)	0	0	0
2018/09/25	R207	02/05/2019	7.62	Put	Bond Future	362.0000	0.3620	426.5100	0.4265	17.820	0	0	0
2018/09/25	R208	01/11/2018	7.11	Put	Bond Future	1,990.6500	1.9906	2,128.7800	2.1288	6.939	0	0	0
2018/09/25	R208	01/11/2018			Bond Future	8.0402	97.9111	8.1075	97.7694	0.837	0.0000	0.0000	29,609
2018/09/25	R208	01/11/2018	7.11	Call	Bond Future	6.2500	0.0063	2.7400	0.0027	(56.160)	0	0	0
2018/09/25	R208	01/11/2018	7.12	Call	Bond Future	6.6500	0.0067	2.9400	0.0029	(55.789)	0	0	0
2018/09/25	R208	01/11/2018	7.10	Put	Bond Future	2,011.8800	2.0119	2,150.2000	2.1502	6.875	0	0	0
2018/09/25	R208	01/11/2018	7.12	Put	Bond Future	1,969.4500	1.9694	2,107.3800	2.1074	7.003	0	0	0
2018/09/25	R208	01/11/2018	7.10	Call	Bond Future	5.8700	0.0059	2.5500	0.0026	(56.559)	0	0	0
2018/09/25	R208	07/02/2019	7.07	Call	Bond Future	14.0500	0.0141	9.0800	0.0091	(35.374)	0	0	0
2018/09/25	R208	07/02/2019	7.08	Put	Bond Future	2,068.3500	2.0684	2,208.8700	2.2089	6.794	0	0	0
2018/09/25	R208	07/02/2019	7.06	Put	Bond Future	2,105.8900	2.1059	2,246.7900	2.2468	6.691	0	0	0
2018/09/25	R208	07/02/2019			Bond Future	8.1537	99.7967	8.2310	99.6510	0.948	0.0000	0.0000	0
2018/09/25	R208	07/02/2019	7.07	Put	Bond Future	2,087.1000	2.0871	2,227.8200	2.2278	6.742	0	0	0
2018/09/25	R208	07/02/2019	7.08	Call	Bond Future	14.6800	0.0147	9.5100	0.0095	(35.218)	0	0	0
2018/09/25	R208	07/02/2019	7.06	Call	Bond Future	13.4500	0.0135	8.6600	0.0087	(35.613)	0	0	0
2018/09/25	R208	02/05/2019	8.03	Put	Bond Future	770.1700	0.7702	859.6800	0.8597	11.622	0	0	0
2018/09/25	R208	02/05/2019	8.02	Call	Bond Future	357.9000	0.3579	300.0000	0.3000	(16.178)	0	0	0
2018/09/25	R208	02/05/2019			Bond Future	8.2675	98.0542	8.3550	97.9059	1.058	0.0000	0.0000	0
2018/09/25	R208	02/05/2019	8.03	Call	Bond Future	366.1100	0.3661	307.4100	0.3074	(16.033)	0	0	0
2018/09/25	R208	02/05/2019	8.02	Put	Bond Future	779.0200	0.7790	869.3300	0.8693	11.593	0	0	0
2018/09/25	R208	02/05/2019	8.04	Call	Bond Future	374.1200	0.3741	314.6300	0.3146	(15.901)	0	0	0
2018/09/25	R208	02/05/2019	8.04	Put	Bond Future	761.1300	0.7611	849.8500	0.8498	11.656	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
2018/09/25	R209	01/11/2018	1,016.00	Call	Bond Future	70,332.8600	70.3329	69,949.5000	69.9495	(0.545)	0	0	0
2018/09/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R209	01/11/2018	9.34	Put	Bond Future	3,309.5900	3.3096	3,610.4000	3.6104	9.089	0	0	0
2018/09/25	R209	01/11/2018	9.97	Call	Bond Future	1,840.7700	1.8408	1,543.8100	1.5438	(16.132)	0	0	0
2018/09/25	R209	01/11/2018	9.98	Put	Bond Future	774.7300	0.7747	858.4700	0.8585	10.809	0	0	2,000
2018/09/25	R209	01/11/2018	8.98	Call	Bond Future	36.0900	0.0361	18.0900	0.0181	(49.875)	0	0	0
2018/09/25	R209	01/11/2018	10.00	Call	Bond Future	1,963.5300	1.9635	1,658.7500	1.6588	(15.522)	0	0	0
2018/09/25	R209	01/11/2018	9.64	Call	Bond Future	754.6300	0.7546	567.8300	0.5678	(24.754)	0	0	2,000
2018/09/25	R209	01/11/2018	9.47	Call	Bond Future	403.3400	0.4033	279.4900	0.2795	(30.706)	0	0	0
2018/09/25	R209	01/11/2018	9.82	Call	Bond Future	1,284.9300	1.2849	1,033.3000	1.0333	(19.583)	0	0	0
2018/09/25	R209	01/11/2018			Bond Future	9.8053	71.2207	9.8654	70.8374	0.612	0.0000	0.0000	124,877
2018/09/25	R209	01/11/2018	1,016.01	Call	Bond Future	70,332.8600	70.3329	69,949.5000	69.9495	(0.545)	0	0	0
2018/09/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R209	01/11/2018	8.89	Put	Bond Future	6,266.6400	6.2666	6,638.8500	6.6388	5.940	0	0	0
2018/09/25	R209	01/11/2018	8.89	Call	Bond Future	20.8800	0.0209	9.7300	0.0097	(53.400)	0	0	2,000
2018/09/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/25	R209	01/11/2018	1,015.99	Call	Bond Future	70,332.8500	70.3328	69,949.4900	69.9495	(0.545)	0	0	0
2018/09/25	R209	01/11/2018	9.34	Call	Bond Future	231.3200	0.2313	148.7700	0.1488	(35.686)	0	0	0
2018/09/25	R209	01/11/2018	9.97	Put	Bond Future	796.9200	0.7969	883.3200	0.8833	10.842	0	0	0
2018/09/25	R209	01/11/2018	9.98	Call	Bond Future	1,881.2400	1.8812	1,581.6200	1.5816	(15.927)	0	0	0
2018/09/25	R209	01/11/2018	8.98	Put	Bond Future	5,632.7000	5.6327	5,998.0600	5.9981	6.486	0	0	0
2018/09/25	R209	01/11/2018	10.00	Put	Bond Future	731.9700	0.7320	810.5500	0.8106	10.735	0	0	5,850
2018/09/25	R209	01/11/2018	9.64	Put	Bond Future	1,826.2900	1.8263	2,022.8500	2.0228	10.763	0	0	0
2018/09/25	R209	01/11/2018	9.47	Put	Bond Future	2,602.0700	2.6021	2,861.5800	2.8616	9.973	0	0	760
2018/09/25	R209	01/11/2018	9.82	Put	Bond Future	1,191.0500	1.1911	1,322.7800	1.3228	11.060	0	0	760
2018/09/25	R209	01/11/2018	9.49	Call	Bond Future	436.2900	0.4363	305.4800	0.3055	(29.982)	0	0	0
2018/09/25	R209	01/11/2018	9.94	Call	Bond Future	1,721.6100	1.7216	1,432.9100	1.4329	(16.769)	0	0	0
2018/09/25	R209	01/11/2018	9.94	Put	Bond Future	866.2300	0.8662	960.8900	0.9609	10.928	0	0	0
2018/09/25	R209	01/11/2018	10.57	Call	Bond Future	4,780.0700	4.7801	4,401.9100	4.4019	(7.911)	0	0	0
2018/09/25	R209	01/11/2018	10.57	Put	Bond Future	120.9900	0.1210	126.1900	0.1262	4.298	0	0	0
2018/09/25	R209	01/11/2018	9.84	Call	Bond Future	1,353.0500	1.3531	1,094.8300	1.0948	(19.084)	0	0	0
2018/09/25	R209	01/11/2018	9.84	Put	Bond Future	1,131.4000	1.1314	1,256.5400	1.2565	11.061	0	0	0
2018/09/25	R209	01/11/2018	8.99	Put	Bond Future	5,563.2300	5.5632	5,927.6600	5.9277	6.551	0	0	0
2018/09/25	R209	01/11/2018	8.99	Call	Bond Future	38.2600	0.0383	19.3300	0.0193	(49.477)	0	0	760
2018/09/25	R209	01/11/2018	9.49	Put	Bond Future	2,501.0700	2.5011	2,753.6200	2.7536	10.098	0	0	0
2018/09/25	R209	07/02/2019	8.97	Put	Bond Future	6,536.5000	6.5365	6,856.8800	6.8569	4.901	0	0	0
2018/09/25	R209	07/02/2019	10.20	Put	Bond Future	1,589.5500	1.5896	1,700.2600	1.7003	6.965	0	0	4,000
2018/09/25	R209	07/02/2019			Bond Future	9.8821	72.5924	9.9442	72.2007	0.629	0.0000	0.0000	340
2018/09/25	R209	07/02/2019	8.96	Call	Bond Future	392.4600	0.3925	322.4000	0.3224	(17.852)	0	0	0
2018/09/25	R209	07/02/2019	8.96	Put	Bond Future	6,598.7200	6.5987	6,920.3800	6.9204	4.875	0	0	0
2018/09/25	R209	07/02/2019	8.97	Call	Bond Future	401.7600	0.4018	330.4200	0.3304	(17.757)	0	0	0
2018/09/25	R209	07/02/2019	10.20	Call	Bond Future	3,558.6600	3.5587	3,277.6500	3.2776	(7.897)	0	0	0
2018/09/25	R209	07/02/2019	8.95	Call	Bond Future	383.3400	0.3833	314.5300	0.3145	(17.950)	0	0	0
2018/09/25	R209	07/02/2019	8.95	Put	Bond Future	6,661.2200	6.6612	6,984.1300	6.9841	4.848	0	0	0
2018/09/25	R209	07/02/2019	9.54	Put	Bond Future	3,636.1800	3.6362	3,857.0400	3.8570	6.074	0	0	0
2018/09/25	R209	07/02/2019	9.54	Call	Bond Future	1,422.7500	1.4228	1,251.8900	1.2519	(12.009)	0	0	4,000
2018/09/25	R209	07/02/2019	9.04	Put	Bond Future	6,116.4800	6.1165	6,426.7200	6.4267	5.072	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
2018/09/25	R209	07/02/2019	9.04	Call	Bond Future	479.6700	0.4797	398.1900	0.3982	(16.987)	0	0	4,000
2018/09/25	R209	02/05/2019	9.70	Put	Bond Future	3,879.8800	3.8799	4,081.4900	4.0815	5.196	0	0	0
2018/09/25	R209	02/05/2019			Bond Future	9.9485	70.6498	10.0124	70.2515	0.643	0.0000	0.0000	0
2018/09/25	R209	02/05/2019	9.69	Call	Bond Future	2,271.9900	2.2720	2,076.7700	2.0768	(8.592)	0	0	0
2018/09/25	R209	02/05/2019	9.69	Put	Bond Future	3,915.7100	3.9157	4,118.7600	4.1188	5.186	0	0	0
2018/09/25	R209	02/05/2019	9.70	Call	Bond Future	2,300.8000	2.3008	2,104.1400	2.1041	(8.547)	0	0	0
2018/09/25	R209	02/05/2019	9.68	Call	Bond Future	2,243.3600	2.2434	2,049.5900	2.0496	(8.637)	0	0	0
2018/09/25	R209	02/05/2019	9.68	Put	Bond Future	3,951.8100	3.9518	4,156.3100	4.1563	5.175	0	0	0
2018/09/25	R210	01/11/2018			Bond Future	185.4838	185.4838	185.4852	185.4852	0.001	0.0000	0.0000	2,675
2018/09/25	R210	07/02/2019			Bond Future	189.0978	189.0978	189.0966	189.0966	(0.001)	0.0000	0.0000	0
2018/09/25	R210	02/05/2019			Bond Future	189.7151	189.7151	189.7136	189.7136	(0.001)	0.0000	0.0000	0
2018/09/25	R212	01/11/2018			Bond Future	155.4486	155.4486	155.3014	155.3014	(0.095)	0.0000	0.0000	3,476
2018/09/25	R212	07/02/2019			Bond Future	156.3223	156.3223	156.1700	156.1700	(0.097)	0.0000	0.0000	0
2018/09/25	R212	02/05/2019			Bond Future	158.9443	158.9443	158.7894	158.7894	(0.098)	0.0000	0.0000	0
2018/09/25	R213	01/11/2018	8.65	Call	Bond Future	12.5400	0.0125	5.2600	0.0053	(58.054)	0	0	0
2018/09/25	R213	01/11/2018	8.64	Put	Bond Future	6,431.1600	6.4312	6,826.1600	6.8262	6.142	0	0	0
2018/09/25	R213	01/11/2018			Bond Future	9.6247	82.5754	9.6898	82.1735	0.677	0.0000	0.0000	32,893
2018/09/25	R213	01/11/2018	8.66	Call	Bond Future	13.4000	0.0134	5.6700	0.0057	(57.687)	0	0	0
2018/09/25	R213	01/11/2018	8.66	Put	Bond Future	6,295.7600	6.2958	6,689.8800	6.6899	6.260	0	0	0
2018/09/25	R213	01/11/2018	8.65	Put	Bond Future	6,363.4000	6.3634	6,757.9700	6.7580	6.201	0	0	0
2018/09/25	R213	01/11/2018	8.64	Call	Bond Future	11.7300	0.0117	4.8800	0.0049	(58.397)	0	0	0
2018/09/25	R213	07/02/2019	8.68	Call	Bond Future	278.1800	0.2782	221.6700	0.2217	(20.314)	0	0	0
2018/09/25	R213	07/02/2019			Bond Future	9.7128	84.1657	9.7806	83.7550	0.698	0.0000	0.0000	112
2018/09/25	R213	07/02/2019	8.68	Put	Bond Future	6,897.8800	6.8979	7,252.0800	7.2521	5.135	0	0	0
2018/09/25	R213	07/02/2019	8.69	Call	Bond Future	285.1700	0.2852	227.5300	0.2275	(20.213)	0	0	0
2018/09/25	R213	07/02/2019	8.70	Put	Bond Future	6,777.0400	6.7770	7,128.9700	7.1290	5.193	0	0	0
2018/09/25	R213	07/02/2019	8.69	Put	Bond Future	6,837.3500	6.8374	7,190.4200	7.1904	5.164	0	0	0
2018/09/25	R213	07/02/2019	8.70	Call	Bond Future	292.3100	0.2923	233.5300	0.2335	(20.109)	0	0	0
2018/09/25	R213	02/05/2019	9.49	Call	Bond Future	1,982.1200	1.9821	1,789.8900	1.7899	(9.698)	0	0	0
2018/09/25	R213	02/05/2019	9.48	Put	Bond Future	3,811.0700	3.8111	4,038.0000	4.0380	5.954	0	0	0
2018/09/25	R213	02/05/2019			Bond Future	9.7853	82.0160	9.8553	81.5984	0.716	0.0000	0.0000	0
2018/09/25	R213	02/05/2019	9.50	Call	Bond Future	2,009.3000	2.0093	1,815.5000	1.8155	(9.645)	0	0	0
2018/09/25	R213	02/05/2019	9.50	Put	Bond Future	3,741.6800	3.7417	3,965.4800	3.9655	5.981	0	0	0
2018/09/25	R213	02/05/2019	9.49	Put	Bond Future	3,776.1200	3.7761	4,001.4900	4.0015	5.968	0	0	0
2018/09/25	R213	02/05/2019	9.48	Call	Bond Future	1,955.3800	1.9554	1,764.7100	1.7647	(9.751)	0	0	0
2018/09/25	R214	01/11/2018	8.99	Put	Bond Future	7,122.5900	7.1226	7,576.5100	7.5765	6.373	0	0	0
2018/09/25	R214	01/11/2018	8.98	Call	Bond Future	13.3500	0.0134	5.4500	0.0055	(59.176)	0	0	0
2018/09/25	R214	01/11/2018			Bond Future	9.9816	70.2730	10.0517	69.8107	0.703	0.0000	0.0000	28,473
2018/09/25	R214	01/11/2018	8.99	Call	Bond Future	14.2700	0.0143	5.8800	0.0059	(58.795)	0	0	0
2018/09/25	R214	01/11/2018	8.98	Put	Bond Future	7,199.1800	7.1992	7,653.5900	7.6536	6.312	0	0	0
2018/09/25	R214	01/11/2018	9.00	Call	Bond Future	15.2400	0.0152	6.3400	0.0063	(58.399)	0	0	0
2018/09/25	R214	01/11/2018	9.00	Put	Bond Future	7,046.1600	7.0462	7,499.5700	7.4996	6.435	0	0	0
2018/09/25	R214	07/02/2019	9.05	Put	Bond Future	7,497.3500	7.4974	7,899.6900	7.8997	5.366	0	0	0
2018/09/25	R214	07/02/2019			Bond Future	10.0613	71.6264	10.1339	71.1543	0.722	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
2018/09/25	R214	07/02/2019	9.04	Call	Bond Future	331.3200		0.3313	262.8900	0.2629	(20.654)	0	0	0
2018/09/25	R214	07/02/2019	9.04	Put	Bond Future	7,565.7200		7.5657	7,969.4100	7.9694	5.336	0	0	0
2018/09/25	R214	07/02/2019	9.05	Call	Bond Future	339.5500		0.3395	269.7700	0.2698	(20.551)	0	0	0
2018/09/25	R214	07/02/2019	9.03	Call	Bond Future	323.2600		0.3233	256.1500	0.2561	(20.760)	0	0	0
2018/09/25	R214	07/02/2019	9.03	Put	Bond Future	7,634.3800		7.6344	8,039.3900	8.0394	5.305	0	0	0
2018/09/25	R214	02/05/2019	9.87	Call	Bond Future	2,380.4700		2.3805	2,149.0900	2.1491	(9.720)	0	0	0
2018/09/25	R214	02/05/2019	9.85	Call	Bond Future	2,321.2600		2.3213	2,093.3300	2.0933	(9.819)	0	0	0
2018/09/25	R214	02/05/2019			Bond Future	10.1264		69.5218	10.2010	69.0418	0.737	0.0000	0.0000	0
2018/09/25	R214	02/05/2019	9.85	Put	Bond Future	4,147.1900		4.1472	4,399.2800	4.3993	6.079	0	0	0
2018/09/25	R214	02/05/2019	9.87	Put	Bond Future	4,071.6700		4.0717	4,320.3100	4.3203	6.107	0	0	0
2018/09/25	R214	02/05/2019	9.86	Call	Bond Future	2,350.6600		2.3507	2,121.0100	2.1210	(9.770)	0	0	0
2018/09/25	R214	02/05/2019	9.86	Put	Bond Future	4,109.1700		4.1092	4,359.5400	4.3595	6.093	0	0	0
2018/09/25	R248	01/11/2018	9.03	Call	Bond Future	15.2700		0.0153	6.0900	0.0061	(60.118)	0	0	0
2018/09/25	R248	01/11/2018			Bond Future	10.0120		89.7090	10.0822	89.1206	0.701	0.0000	0.0000	99,873
2018/09/25	R248	01/11/2018	9.01	Call	Bond Future	13.2700		0.0133	5.1900	0.0052	(60.889)	0	0	0
2018/09/25	R248	01/11/2018	9.01	Put	Bond Future	9,233.5600		9.2336	9,813.8300	9.8138	6.284	0	0	0
2018/09/25	R248	01/11/2018	9.03	Put	Bond Future	9,035.3500		9.0353	9,614.5200	9.6145	6.410	0	0	0
2018/09/25	R248	01/11/2018	9.02	Call	Bond Future	14.2400		0.0142	5.6200	0.0056	(60.534)	0	0	0
2018/09/25	R248	01/11/2018	9.02	Put	Bond Future	9,134.3400		9.1343	9,714.0700	9.7141	6.347	0	0	0
2018/09/25	R248	07/02/2019	9.06	Put	Bond Future	9,750.2100		9.7502	10,272.1100	10.2721	5.353	0	0	0
2018/09/25	R248	07/02/2019			Bond Future	10.0928		91.4367	10.1656	90.8358	0.721	0.0000	0.0000	0
2018/09/25	R248	07/02/2019	9.06	Call	Bond Future	367.1500		0.3672	288.2100	0.2882	(21.501)	0	0	0
2018/09/25	R248	07/02/2019	9.05	Put	Bond Future	9,839.9900		9.8400	10,363.5400	10.3635	5.321	0	0	0
2018/09/25	R248	07/02/2019	9.07	Call	Bond Future	376.8500		0.3769	296.2400	0.2962	(21.390)	0	0	0
2018/09/25	R248	07/02/2019	9.07	Put	Bond Future	9,660.7900		9.6608	10,181.0200	10.1810	5.385	0	0	0
2018/09/25	R248	07/02/2019	9.05	Call	Bond Future	357.6400		0.3576	280.3500	0.2804	(21.611)	0	0	0
2018/09/25	R248	02/05/2019	9.90	Put	Bond Future	5,108.7600		5.1088	5,428.0900	5.4281	6.251	0	0	0
2018/09/25	R248	02/05/2019			Bond Future	10.1589		88.5208	10.2338	87.9099	0.737	0.0000	0.0000	0
2018/09/25	R248	02/05/2019	9.90	Call	Bond Future	2,935.8900		2.9359	2,644.3800	2.6444	(9.929)	0	0	0
2018/09/25	R248	02/05/2019	9.91	Call	Bond Future	2,973.6600		2.9737	2,679.9100	2.6799	(9.878)	0	0	0
2018/09/25	R248	02/05/2019	9.89	Put	Bond Future	5,157.0600		5.1571	5,478.6300	5.4786	6.236	0	0	0
2018/09/25	R248	02/05/2019	9.91	Put	Bond Future	5,060.8500		5.0608	5,377.9400	5.3779	6.266	0	0	0
2018/09/25	R248	02/05/2019	9.89	Call	Bond Future	2,898.3600		2.8984	2,609.0900	2.6091	(9.980)	0	0	0
Total														914798