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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2018 TO 17/09/2018

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
2018/09/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	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
2018/09/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	2025	01/11/2018			Bond Future	132.5191	132.5191	132.5199	132.5199	0.001	0.0000	0.0000	365
2018/09/17	2025	07/02/2019			Bond Future	133.6866	133.6866	133.6861	133.6861	0.000	0.0000	0.0000	0
2018/09/17	2025	02/05/2019			Bond Future	135.9317	135.9317	135.9307	135.9307	(0.001)	0.0000	0.0000	0
2018/09/17	2029	01/11/2018			Bond Future	100.3971	100.3971	100.3980	100.3980	0.001	0.0000	0.0000	2,938
2018/09/17	2029	07/02/2019			Bond Future	102.3531	102.3531	102.3531	102.3531	0.000	0.0000	0.0000	0
2018/09/17	2029	02/05/2019			Bond Future	102.9996	102.9996	102.9991	102.9991	0.000	0.0000	0.0000	0
2018/09/17	2030	01/11/2018	8.60	Call	Bond Future	15.5100	0.0155	7.4600	0.0075	(51.902)	0	0	0
2018/09/17	2030	01/11/2018	8.58	Put	Bond Future	6,816.2000	6.8162	7,281.1000	7.2811	6.821	0	0	0
2018/09/17	2030	01/11/2018	9.60	Put	Bond Future	1,336.4800	1.3365	1,546.6600	1.5467	15.726	0	0	0
2018/09/17	2030	01/11/2018			Bond Future	9.6120	91.1778	9.6876	90.7057	0.786	0.0000	0.0000	54,685
2018/09/17	2030	01/11/2018	8.60	Put	Bond Future	6,679.6600	6.6797	7,143.7100	7.1437	6.947	0	0	0
2018/09/17	2030	01/11/2018	8.58	Call	Bond Future	13.7000	0.0137	6.5000	0.0065	(52.555)	0	0	0
2018/09/17	2030	01/11/2018	8.90	Put	Bond Future	4,706.1900	4.7062	5,142.3800	5.1424	9.268	0	0	0
2018/09/17	2030	01/11/2018	8.90	Call	Bond Future	85.4900	0.0855	49.5800	0.0496	(42.005)	0	0	50
2018/09/17	2030	01/11/2018	8.59	Put	Bond Future	6,747.8700	6.7479	7,212.3600	7.2124	6.884	0	0	0
2018/09/17	2030	01/11/2018	9.60	Call	Bond Future	1,261.1200	1.2611	999.2000	0.9992	(20.769)	0	0	50
2018/09/17	2030	01/11/2018	8.59	Call	Bond Future	14.5800	0.0146	6.9700	0.0070	(52.195)	0	0	0
2018/09/17	2030	07/02/2019	8.62	Call	Bond Future	278.0500	0.2780	219.7300	0.2197	(20.975)	0	0	0
2018/09/17	2030	07/02/2019			Bond Future	9.7017	88.9252	9.7805	88.4431	0.812	0.0000	0.0000	167
2018/09/17	2030	07/02/2019	8.62	Put	Bond Future	7,270.8200	7.2708	7,694.6400	7.6946	5.829	0	0	0
2018/09/17	2030	07/02/2019	8.63	Call	Bond Future	284.8600	0.2849	225.3800	0.2254	(20.880)	0	0	0
2018/09/17	2030	07/02/2019	8.90	Call	Bond Future	556.7500	0.5567	456.7100	0.4567	(17.969)	0	0	1,920
2018/09/17	2030	07/02/2019	8.63	Put	Bond Future	7,209.6700	7.2097	7,632.3300	7.6323	5.862	0	0	0
2018/09/17	2030	07/02/2019	8.64	Call	Bond Future	291.8100	0.2918	231.1600	0.2312	(20.784)	0	0	0
2018/09/17	2030	07/02/2019	8.64	Put	Bond Future	7,148.7100	7.1487	7,570.2000	7.5702	5.896	0	0	0
2018/09/17	2030	07/02/2019	9.60	Put	Bond Future	2,705.5800	2.7056	2,944.1700	2.9442	8.818	0	0	0
2018/09/17	2030	07/02/2019	9.60	Call	Bond Future	2,077.9600	2.0780	1,834.4100	1.8344	(11.721)	0	0	1,920
2018/09/17	2030	07/02/2019	8.90	Put	Bond Future	5,670.5500	5.6705	6,052.6500	6.0526	6.738	0	0	0
2018/09/17	2030	07/02/2019	9.40	Put	Bond Future	3,406.5000	3.4065	3,687.2400	3.6872	8.241	0	0	0
2018/09/17	2030	07/02/2019	9.40	Call	Bond Future	1,527.0700	1.5271	1,325.6700	1.3257	(13.189)	0	0	0
2018/09/17	2030	07/02/2019	8.70	Put	Bond Future	6,787.2700	6.7873	7,201.3700	7.2014	6.101	0	0	0
2018/09/17	2030	07/02/2019	8.70	Call	Bond Future	336.4300	0.3364	268.3900	0.2684	(20.224)	0	0	0
2018/09/17	2030	02/05/2019	9.41	Call	Bond Future	1,902.0900	1.9021	1,698.7000	1.6987	(10.693)	0	0	0
2018/09/17	2030	02/05/2019			Bond Future	9.7841	90.4030	9.8658	89.9122	0.835	0.0000	0.0000	0
2018/09/17	2030	02/05/2019	9.39	Call	Bond Future	1,851.2900	1.8513	1,651.3700	1.6514	(10.799)	0	0	0
2018/09/17	2030	02/05/2019	9.39	Put	Bond Future	4,271.7600	4.2718	4,562.5900	4.5626	6.808	0	0	0
2018/09/17	2030	02/05/2019	9.41	Put	Bond Future	4,197.5900	4.1976	4,484.9500	4.4850	6.846	0	0	0
2018/09/17	2030	02/05/2019	9.40	Call	Bond Future	1,876.5900	1.8766	1,674.9400	1.6749	(10.746)	0	0	0
2018/09/17	2030	02/05/2019	9.40	Put	Bond Future	4,234.5500	4.2345	4,523.6500	4.5237	6.827	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
2018/09/17	2032	01/11/2018	8.77	Put	Bond Future	7,414.8800	7.4149	7,912.2200	7.9122	6.707	0	0	0
2018/09/17	2032	01/11/2018			Bond Future	9.8033	89.3731	9.8783	88.8677	0.765	0.0000	0.0000	40,844
2018/09/17	2032	01/11/2018	8.76	Call	Bond Future	14.5200	0.0145	6.9200	0.0069	(52.342)	0	0	0
2018/09/17	2032	01/11/2018	8.76	Put	Bond Future	7,489.6500	7.4897	7,987.4500	7.9875	6.647	0	0	0
2018/09/17	2032	01/11/2018	8.77	Call	Bond Future	15.5200	0.0155	7.4600	0.0075	(51.933)	0	0	0
2018/09/17	2032	01/11/2018	8.75	Call	Bond Future	13.5700	0.0136	6.4200	0.0064	(52.690)	0	0	0
2018/09/17	2032	01/11/2018	8.75	Put	Bond Future	7,564.5500	7.5646	8,062.8000	8.0628	6.587	0	0	0
2018/09/17	2032	07/02/2019	8.81	Call	Bond Future	329.2400	0.3292	262.9300	0.2629	(20.140)	0	0	0
2018/09/17	2032	07/02/2019	8.80	Put	Bond Future	8,036.7700	8.0368	8,487.7400	8.4877	5.611	0	0	0
2018/09/17	2032	07/02/2019			Bond Future	9.8948	91.0951	9.9728	90.5791	0.788	0.0000	0.0000	456
2018/09/17	2032	07/02/2019	8.82	Call	Bond Future	337.0500	0.3370	269.4700	0.2695	(20.050)	0	0	0
2018/09/17	2032	07/02/2019	8.82	Put	Bond Future	7,903.0100	7.9030	8,351.4500	8.3514	5.674	0	0	0
2018/09/17	2032	07/02/2019	8.81	Put	Bond Future	7,969.7800	7.9698	8,419.4900	8.4195	5.643	0	0	0
2018/09/17	2032	07/02/2019	8.80	Call	Bond Future	321.5700	0.3216	256.5200	0.2565	(20.229)	0	0	0
2018/09/17	2032	02/05/2019	9.61	Call	Bond Future	2,154.3500	2.1544	1,931.7000	1.9317	(10.335)	0	0	0
2018/09/17	2032	02/05/2019	9.62	Put	Bond Future	4,543.7000	4.5437	4,844.4300	4.8444	6.619	0	0	0
2018/09/17	2032	02/05/2019			Bond Future	9.9746	88.4539	10.0553	87.9287	0.809	0.0000	0.0000	0
2018/09/17	2032	02/05/2019	9.61	Put	Bond Future	4,584.0000	4.5840	4,886.5400	4.8865	6.600	0	0	0
2018/09/17	2032	02/05/2019	9.62	Call	Bond Future	2,181.9400	2.1819	1,957.4800	1.9575	(10.287)	0	0	0
2018/09/17	2032	02/05/2019	9.63	Call	Bond Future	2,209.7200	2.2097	1,983.4600	1.9835	(10.239)	0	0	0
2018/09/17	2032	02/05/2019	9.63	Put	Bond Future	4,503.6700	4.5037	4,802.6000	4.8026	6.637	0	0	0
2018/09/17	2033	01/11/2018			Bond Future	102.8405	102.8405	102.8415	102.8415	0.001	0.0000	0.0000	6,373
2018/09/17	2033	07/02/2019			Bond Future	104.8442	104.8442	104.8442	104.8442	0.000	0.0000	0.0000	0
2018/09/17	2033	02/05/2019			Bond Future	105.4603	105.4603	105.4600	105.4600	0.000	0.0000	0.0000	0
2018/09/17	2037	01/11/2018	9.03	Call	Bond Future	24.7600	0.0248	12.3500	0.0124	(50.121)	0	0	0
2018/09/17	2037	01/11/2018			Bond Future	10.0054	89.7286	10.0808	89.1657	0.754	0.0000	0.0000	52,651
2018/09/17	2037	01/11/2018	9.01	Call	Bond Future	21.7300	0.0217	10.6900	0.0107	(50.805)	0	0	0
2018/09/17	2037	01/11/2018	9.01	Put	Bond Future	8,007.9100	8.0079	8,559.8000	8.5598	6.892	0	0	0
2018/09/17	2037	01/11/2018	9.03	Put	Bond Future	7,839.7400	7.8397	8,390.2600	8.3903	7.022	0	0	0
2018/09/17	2037	01/11/2018	9.02	Call	Bond Future	23.1900	0.0232	11.4900	0.0115	(50.453)	0	0	0
2018/09/17	2037	01/11/2018	9.02	Put	Bond Future	7,923.7100	7.9237	8,474.9400	8.4749	6.957	0	0	0
2018/09/17	2037	07/02/2019	9.06	Put	Bond Future	8,588.7800	8.5888	9,079.3200	9.0793	5.711	0	0	0
2018/09/17	2037	07/02/2019	9.05	Call	Bond Future	421.4600	0.4215	339.1300	0.3391	(19.534)	0	0	0
2018/09/17	2037	07/02/2019			Bond Future	10.0910	87.1974	10.1692	86.6228	0.775	0.0000	0.0000	1,214
2018/09/17	2037	07/02/2019	9.06	Call	Bond Future	433.3100	0.4333	349.1900	0.3492	(19.413)	0	0	0
2018/09/17	2037	07/02/2019	9.05	Put	Bond Future	8,661.6400	8.6616	9,153.9700	9.1540	5.684	0	0	0
2018/09/17	2037	07/02/2019	9.07	Call	Bond Future	445.2700	0.4453	359.3600	0.3594	(19.294)	0	0	0
2018/09/17	2037	07/02/2019	9.07	Put	Bond Future	8,516.1500	8.5162	9,004.9000	9.0049	5.739	0	0	0
2018/09/17	2037	02/05/2019	9.81	Put	Bond Future	5,098.1700	5.0982	5,432.6600	5.4327	6.561	0	0	0
2018/09/17	2037	02/05/2019			Bond Future	10.1683	88.6465	10.2490	88.0616	0.794	0.0000	0.0000	0
2018/09/17	2037	02/05/2019	9.80	Call	Bond Future	2,395.3000	2.3953	2,146.9500	2.1469	(10.368)	0	0	0
2018/09/17	2037	02/05/2019	9.80	Put	Bond Future	5,143.5400	5.1435	5,480.0600	5.4801	6.543	0	0	0
2018/09/17	2037	02/05/2019	9.81	Call	Bond Future	2,426.3000	2.4263	2,175.9200	2.1759	(10.319)	0	0	0
2018/09/17	2037	02/05/2019	9.79	Call	Bond Future	2,364.7800	2.3648	2,118.4600	2.1185	(10.416)	0	0	0
2018/09/17	2037	02/05/2019	9.79	Put	Bond Future	5,189.4900	5.1895	5,528.0400	5.5280	6.524	0	0	0

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2018/09/17	2038	01/11/2018			Bond Future	122.3853	122.3853	122.7593	122.7593	0.306	0.0000	0.0000	9,904
2018/09/17	2038	07/02/2019			Bond Future	123.1785	123.1785	123.5586	123.5586	0.309	0.0000	0.0000	0
2018/09/17	2038	02/05/2019			Bond Future	125.2472	125.2472	125.6332	125.6332	0.308	0.0000	0.0000	0
2018/09/17	2040	01/11/2018	9.09	Put	Bond Future	8,654.8000	8.6548	9,244.7300	9.2447	6.816	0	0	0
2018/09/17	2040	01/11/2018	9.80	Call	Bond Future	791.4400	0.7914	583.1200	0.5831	(26.322)	0	0	1,770
2018/09/17	2040	01/11/2018	10.00	Put	Bond Future	2,138.6300	2.1386	2,436.9300	2.4369	13.948	0	0	0
2018/09/17	2040	01/11/2018			Bond Future	10.0904	92.8994	10.1658	92.2980	0.747	0.0000	0.0000	25,392
2018/09/17	2040	01/11/2018	9.08	Call	Bond Future	21.0700	0.0211	10.2700	0.0103	(51.258)	0	0	0
2018/09/17	2040	01/11/2018	9.08	Put	Bond Future	8,746.1600	8.7462	9,336.7600	9.3368	6.753	0	0	0
2018/09/17	2040	01/11/2018	9.20	Put	Bond Future	7,665.3600	7.6654	8,245.5200	8.2455	7.569	0	0	0
2018/09/17	2040	01/11/2018	9.20	Call	Bond Future	45.2000	0.0452	23.9600	0.0240	(46.991)	0	0	3,940
2018/09/17	2040	01/11/2018	9.80	Put	Bond Future	3,169.1900	3.1692	3,562.2700	3.5623	12.403	0	0	0
2018/09/17	2040	01/11/2018	9.09	Call	Bond Future	22.5300	0.0225	11.0600	0.0111	(50.910)	0	0	0
2018/09/17	2040	01/11/2018	10.00	Call	Bond Future	1,409.2900	1.4093	1,106.1900	1.1062	(21.507)	0	0	3,940
2018/09/17	2040	01/11/2018	9.10	Put	Bond Future	8,563.6500	8.5637	9,152.8800	9.1529	6.881	0	0	0
2018/09/17	2040	01/11/2018	9.07	Call	Bond Future	19.7000	0.0197	9.5300	0.0095	(51.624)	0	0	0
2018/09/17	2040	01/11/2018	9.07	Put	Bond Future	8,837.7600	8.8378	9,428.9900	9.4290	6.690	0	0	0
2018/09/17	2040	01/11/2018	8.50	Put	Bond Future	14,352.2000	14.3522	14,953.4300	14.9534	4.189	0	0	0
2018/09/17	2040	01/11/2018	8.50	Call	Bond Future	0.2400	0.0002	0.0700	0.0001	(70.833)	0	0	2,950
2018/09/17	2040	01/11/2018	9.10	Call	Bond Future	24.0700	0.0241	11.9000	0.0119	(50.561)	0	0	2,950
2018/09/17	2040	07/02/2019	9.13	Call	Bond Future	429.8000	0.4298	344.6500	0.3447	(19.812)	0	0	0
2018/09/17	2040	07/02/2019	9.11	Put	Bond Future	9,502.4300	9.5024	10,034.4600	10.0345	5.599	0	0	0
2018/09/17	2040	07/02/2019			Bond Future	10.1758	90.1788	10.2540	89.5648	0.768	0.0000	0.0000	100
2018/09/17	2040	07/02/2019	9.13	Put	Bond Future	9,338.3100	9.3383	9,867.1700	9.8672	5.663	0	0	0
2018/09/17	2040	07/02/2019	9.11	Call	Bond Future	410.0400	0.4100	328.0600	0.3281	(19.993)	0	0	0
2018/09/17	2040	07/02/2019	9.12	Put	Bond Future	9,420.2100	9.4202	9,950.6600	9.9507	5.631	0	0	0
2018/09/17	2040	07/02/2019	9.12	Call	Bond Future	419.8300	0.4198	336.2700	0.3363	(19.903)	0	0	0
2018/09/17	2040	02/05/2019	9.88	Put	Bond Future	5,553.9800	5.5540	5,913.2800	5.9133	6.469	0	0	0
2018/09/17	2040	02/05/2019	9.89	Call	Bond Future	2,605.6500	2.6056	2,337.9600	2.3380	(10.273)	0	0	0
2018/09/17	2040	02/05/2019			Bond Future	10.2527	91.6773	10.3334	91.0525	0.787	0.0000	0.0000	0
2018/09/17	2040	02/05/2019	9.90	Call	Bond Future	2,638.9300	2.6389	2,369.0800	2.3691	(10.226)	0	0	0
2018/09/17	2040	02/05/2019	9.90	Put	Bond Future	5,456.2900	5.4563	5,811.2800	5.8113	6.506	0	0	0
2018/09/17	2040	02/05/2019	9.88	Call	Bond Future	2,572.6000	2.5726	2,307.0600	2.3071	(10.322)	0	0	0
2018/09/17	2040	02/05/2019	9.89	Put	Bond Future	5,504.9600	5.5050	5,862.1100	5.8621	6.488	0	0	0
2018/09/17	2044	01/11/2018	9.12	Call	Bond Future	20.9500	0.0210	10.1800	0.0102	(51.408)	0	0	0
2018/09/17	2044	01/11/2018			Bond Future	10.1241	89.8535	10.1995	89.2462	0.745	0.0000	0.0000	39,021
2018/09/17	2044	01/11/2018	9.12	Put	Bond Future	8,843.7200	8.8437	9,440.3000	9.4403	6.746	0	0	0
2018/09/17	2044	01/11/2018	9.13	Call	Bond Future	22.3000	0.0223	10.9100	0.0109	(51.076)	0	0	0
2018/09/17	2044	01/11/2018	9.14	Put	Bond Future	8,656.4700	8.6565	9,251.7700	9.2518	6.877	0	0	0
2018/09/17	2044	01/11/2018	9.13	Put	Bond Future	8,749.9700	8.7500	9,345.9300	9.3459	6.811	0	0	0
2018/09/17	2044	01/11/2018	9.14	Call	Bond Future	23.7400	0.0237	11.6900	0.0117	(50.758)	0	0	0
2018/09/17	2044	07/02/2019	9.18	Put	Bond Future	9,350.4100	9.3504	9,881.6700	9.8817	5.682	0	0	0
2018/09/17	2044	07/02/2019			Bond Future	10.2068	87.1995	10.2849	86.5795	0.766	0.0000	0.0000	108
2018/09/17	2044	07/02/2019	9.17	Call	Bond Future	441.3300	0.4413	354.2100	0.3542	(19.740)	0	0	0
2018/09/17	2044	07/02/2019	9.17	Put	Bond Future	9,433.9700	9.4340	9,966.9000	9.9669	5.649	0	0	0
2018/09/17	2044	07/02/2019	9.18	Call	Bond Future	451.8300	0.4518	363.0400	0.3630	(19.651)	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
2018/09/17	2044	07/02/2019	9.16	Call	Bond Future	431.0400	0.4310	345.5500	0.3455	(19.833)	0	0	0
2018/09/17	2044	07/02/2019	9.16	Put	Bond Future	9,517.8900	9.5179	10,052.4500	10.0525	5.616	0	0	0
2018/09/17	2044	02/05/2019	9.90	Call	Bond Future	2,591.3700	2.5914	2,324.0000	2.3240	(10.318)	0	0	0
2018/09/17	2044	02/05/2019			Bond Future	10.2811	88.6485	10.3616	88.0176	0.784	0.0000	0.0000	0
2018/09/17	2044	02/05/2019	9.90	Put	Bond Future	5,685.1200	5.6851	6,048.6900	6.0487	6.395	0	0	0
2018/09/17	2044	02/05/2019	9.91	Call	Bond Future	2,624.8400	2.6248	2,355.2900	2.3553	(10.269)	0	0	0
2018/09/17	2044	02/05/2019	9.92	Put	Bond Future	5,585.0200	5.5850	5,944.2200	5.9442	6.431	0	0	0
2018/09/17	2044	02/05/2019	9.91	Put	Bond Future	5,635.0200	5.6350	5,996.4100	5.9964	6.413	0	0	0
2018/09/17	2044	02/05/2019	9.92	Call	Bond Future	2,658.2700	2.6583	2,386.5300	2.3865	(10.222)	0	0	0
2018/09/17	2046	01/11/2018			Bond Future	116.7992	116.7992	116.8007	116.8007	0.001	0.0000	0.0000	12,067
2018/09/17	2046	07/02/2019			Bond Future	119.0748	119.0748	119.0753	119.0753	0.000	0.0000	0.0000	0
2018/09/17	2046	02/05/2019			Bond Future	119.3892	119.3892	119.3892	119.3892	0.000	0.0000	0.0000	0
2018/09/17	2050	01/11/2018			Bond Future	122.3062	122.3062	122.3075	122.3075	0.001	0.0000	0.0000	9,987
2018/09/17	2050	07/02/2019			Bond Future	122.9177	122.9177	122.9180	122.9180	0.000	0.0000	0.0000	0
2018/09/17	2050	02/05/2019			Bond Future	124.9820	124.9820	124.9817	124.9817	0.000	0.0000	0.0000	0
2018/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	AL37	01/11/2018			Index Future	587.3660	587.3660	585.4070	585.4070	(0.334)	0.0000	0.0000	0
2018/09/17	AL37	07/02/2019			Index Future	598.6840	598.6840	596.6830	596.6830	(0.334)	0.0000	0.0000	0
2018/09/17	AL37	02/05/2019			Index Future	608.6360	608.6360	606.5990	606.5990	(0.335)	0.0000	0.0000	0
2018/09/17	AL7T	01/11/2018			Index Future	677.5610	677.5610	674.6960	674.6960	(0.423)	0.0000	0.0000	0
2018/09/17	AL7T	07/02/2019			Index Future	690.6160	690.6160	687.6910	687.6910	(0.424)	0.0000	0.0000	0
2018/09/17	AL7T	02/05/2019			Index Future	702.0960	702.0960	699.1190	699.1190	(0.424)	0.0000	0.0000	0
2018/09/17	ALBI	01/11/2018			Index Future	612.1980	612.1980	609.0430	609.0430	(0.515)	0.0000	0.0000	865
2018/09/17	ALBI	07/02/2019			Index Future	623.9940	623.9940	620.7730	620.7730	(0.516)	0.0000	0.0000	57
2018/09/17	ALBI	02/05/2019			Index Future	634.3670	634.3670	631.0890	631.0890	(0.517)	0.0000	0.0000	0
2018/09/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/17	ES33	01/11/2018			Bond Future	11.2316	74.3850	11.3066	73.9595	0.668	0.0000	0.0000	9,466
2018/09/17	ES33	07/02/2019			Bond Future	11.3738	75.8183	11.4520	75.3838	0.688	0.0000	0.0000	0
2018/09/17	ES33	02/05/2019			Bond Future	11.4951	73.2890	11.5761	72.8468	0.704	0.0000	0.0000	0
2018/09/17	ES42	01/11/2018			Bond Future	11.4752	76.2360	11.5503	75.7578	0.654	0.0000	0.0000	7,957
2018/09/17	ES42	07/02/2019			Bond Future	11.6103	77.7048	11.6886	77.2165	0.674	0.0000	0.0000	0
2018/09/17	ES42	02/05/2019			Bond Future	11.7312	74.7362	11.8123	74.2393	0.691	0.0000	0.0000	0
2018/09/17	GOVI	01/11/2018	653.50	Put	GOVI	470,680.0000	47.0680	504,010.0000	50.4010	7.081	0	0	0
2018/09/17	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	01/11/2018			GOVI	606.4320	606.4320	603.0990	603.0990	(0.550)	0.0000	0.0000	463
2018/09/17	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	01/11/2018	653.49	Put	GOVI	470,580.0000	47.0580	503,910.0000	50.3910	7.083	0	0	0
2018/09/17	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	01/11/2018	653.51	Put	GOVI	470,780.0000	47.0780	504,110.0000	50.4110	7.080	0	0	0
2018/09/17	GOVI	07/02/2019	666.53	Put	GOVI	484,130.0000	48.4130	518,150.0000	51.8150	7.027	0	0	0
2018/09/17	GOVI	07/02/2019			GOVI	618.1170	618.1170	614.7150	614.7150	(0.550)	0.0000	0.0000	0
2018/09/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	07/02/2019	666.52	Put	GOVI	484,030.0000	48.4030	518,050.0000	51.8050	7.028	0	0	0
2018/09/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	07/02/2019	666.51	Put	GOVI	483,930.0000	48.3930	517,950.0000	51.7950	7.030	0	0	0
2018/09/17	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	02/05/2019	647.88	Put	GOVI	194,880.0000	19.4880	229,490.0000	22.9490	17.760	0	0	0
2018/09/17	GOVI	02/05/2019	647.86	Put	GOVI	194,680.0000	19.4680	229,290.0000	22.9290	17.778	0	0	0
2018/09/17	GOVI	02/05/2019			GOVI	628.3920	628.3920	624.9310	624.9310	(0.551)	0.0000	0.0000	0
2018/09/17	GOVI	02/05/2019	647.87	Put	GOVI	194,780.0000	19.4780	229,390.0000	22.9390	17.769	0	0	0
2018/09/17	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/17	IGOV	01/11/2018			Index Future	253.3720	253.3720	253.4410	253.4410	0.027	0.0000	0.0000	746
2018/09/17	IGOV	07/02/2019			Index Future	258.3090	258.3090	258.3780	258.3780	0.027	0.0000	0.0000	0
2018/09/17	IGOV	02/05/2019			Index Future	262.6470	262.6470	262.7170	262.7170	0.027	0.0000	0.0000	0
2018/09/17	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/17	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2500	102.2500	(0.010)	0.0000	0.0000	0

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2018/09/17	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6500	99.6500	0.010	0.0000	0.0000	0
2018/09/17	IS01	20/06/2019			Interest Rate Swap	102.1400	102.1400	102.1500	102.1500	0.010	0.0000	0.0000	0
2018/09/17	IS01	19/09/2019			Interest Rate Swap	100.1400	100.1400	100.1500	100.1500	0.010	0.0000	0.0000	0
2018/09/17	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/17	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/17	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/17	IS02	21/06/2019			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2018/09/17	IS02	20/09/2019			Interest Rate Swap	102.1400	102.1400	102.1600	102.1600	0.020	0.0000	0.0000	0
2018/09/17	IS02	20/12/2019			Interest Rate Swap	103.2300	103.2300	103.2600	103.2600	0.029	0.0000	0.0000	0
2018/09/17	IS02	23/03/2020			Interest Rate Swap	99.4300	99.4300	99.4800	99.4800	0.050	0.0000	0.0000	0
2018/09/17	IS02	22/06/2020			Interest Rate Swap	103.1600	103.1600	103.2100	103.2100	0.048	0.0000	0.0000	0
2018/09/17	IS02	21/09/2020			Interest Rate Swap	100.3300	100.3300	100.3900	100.3900	0.060	0.0000	0.0000	0
2018/09/17	IS05	17/12/2020			Interest Rate Swap	97.3100	97.3100	97.3800	97.3800	0.072	0.0000	0.0000	0
2018/09/17	IS05	16/03/2021			Interest Rate Swap	96.6600	96.6600	96.7400	96.7400	0.083	0.0000	0.0000	0
2018/09/17	IS05	15/06/2021			Interest Rate Swap	95.9900	95.9900	96.0800	96.0800	0.094	0.0000	0.0000	0
2018/09/17	IS05	21/09/2021			Interest Rate Swap	96.3000	96.3000	96.4100	96.4100	0.114	0.0000	0.0000	0
2018/09/17	IS05	21/12/2021			Interest Rate Swap	98.5900	98.5900	98.7300	98.7300	0.142	0.0000	0.0000	51
2018/09/17	IS05	15/03/2022			Interest Rate Swap	98.8100	98.8100	98.9800	98.9800	0.172	0.0000	0.0000	0
2018/09/17	IS05	21/06/2022			Interest Rate Swap	100.1100	100.1100	100.3200	100.3200	0.210	0.0000	0.0000	0
2018/09/17	IS05	20/09/2022			Interest Rate Swap	104.1100	104.1100	104.3400	104.3400	0.221	0.0000	0.0000	0
2018/09/17	IS05	20/12/2022			Interest Rate Swap	105.4600	105.4600	105.7000	105.7000	0.228	0.0000	0.0000	0
2018/09/17	IS05	22/03/2023			Interest Rate Swap	99.0100	99.0100	99.2600	99.2600	0.252	0.0000	0.0000	0
2018/09/17	IS05	20/06/2023			Interest Rate Swap	105.1000	105.1000	105.3500	105.3500	0.238	0.0000	0.0000	0
2018/09/17	IS05	19/09/2023			Interest Rate Swap	100.7400	100.7400	101.0000	101.0000	0.258	0.0000	0.0000	0
2018/09/17	IS10	17/12/2025			Interest Rate Swap	98.1700	98.1700	98.5200	98.5200	0.357	0.0000	0.0000	0
2018/09/17	IS10	16/03/2026			Interest Rate Swap	95.3100	95.3100	95.6600	95.6600	0.367	0.0000	0.0000	0
2018/09/17	IS10	15/06/2026			Interest Rate Swap	94.1500	94.1500	94.5200	94.5200	0.393	0.0000	0.0000	0
2018/09/17	IS10	21/09/2026			Interest Rate Swap	96.3700	96.3700	96.7400	96.7400	0.384	0.0000	0.0000	0
2018/09/17	IS10	21/12/2026			Interest Rate Swap	100.1600	100.1600	100.5200	100.5200	0.359	0.0000	0.0000	0
2018/09/17	IS10	15/03/2027			Interest Rate Swap	98.7900	98.7900	99.1600	99.1600	0.375	0.0000	0.0000	0
2018/09/17	IS10	21/06/2027			Interest Rate Swap	100.8900	100.8900	101.2700	101.2700	0.377	0.0000	0.0000	0
2018/09/17	IS10	20/09/2027			Interest Rate Swap	106.3100	106.3100	106.6800	106.6800	0.348	0.0000	0.0000	0
2018/09/17	IS10	20/12/2027			Interest Rate Swap	106.7100	106.7100	107.0900	107.0900	0.356	0.0000	0.0000	0
2018/09/17	IS10	22/03/2028			Interest Rate Swap	100.4000	100.4000	100.8100	100.8100	0.408	0.0000	0.0000	0
2018/09/17	IS10	20/06/2028			Interest Rate Swap	107.4900	107.4900	107.9000	107.9000	0.381	0.0000	0.0000	0
2018/09/17	IS10	19/09/2028			Interest Rate Swap	101.2300	101.2300	101.6600	101.6600	0.425	0.0000	0.0000	0
2018/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/17	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/17	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/17	R023	01/11/2018	10.58	Call	Bond Future	6,487.1300	6.4871	6,149.7600	6.1498	(5.201)	0	0	0
2018/09/17	R023	01/11/2018	10.57	Put	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2018/09/17	R023	01/11/2018			Bond Future	8.6320	98.2933	8.7293	97.9559	1.128	0.0000	0.0000	38,252
2018/09/17	R023	01/11/2018	10.59	Call	Bond Future	6,519.0200	6.5190	6,181.6500	6.1816	(5.175)	0	0	0
2018/09/17	R023	01/11/2018	10.59	Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	0
2018/09/17	R023	01/11/2018	10.58	Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2018/09/17	R023	01/11/2018	10.57	Call	Bond Future	6,455.2200	6.4552	6,117.8600	6.1179	(5.226)	0	0	0
2018/09/17	R023	07/02/2019	10.59	Call	Bond Future	5,870.4000	5.8704	5,537.3900	5.5374	(5.673)	0	0	0
2018/09/17	R023	07/02/2019			Bond Future	8.7479	100.1872	8.8534	99.8423	1.206	0.0000	0.0000	0
2018/09/17	R023	07/02/2019	10.57	Call	Bond Future	5,812.3400	5.8123	5,479.8300	5.4798	(5.721)	0	0	0
2018/09/17	R023	07/02/2019	10.57	Put	Bond Future	60.1800	0.0602	72.6100	0.0726	20.655	0	0	0
2018/09/17	R023	07/02/2019	10.59	Put	Bond Future	57.4700	0.0575	69.4000	0.0694	20.759	0	0	0
2018/09/17	R023	07/02/2019	10.58	Call	Bond Future	5,841.3600	5.8414	5,508.6000	5.5086	(5.697)	0	0	0
2018/09/17	R023	07/02/2019	10.58	Put	Bond Future	58.8100	0.0588	70.9900	0.0710	20.711	0	0	0
2018/09/17	R023	02/05/2019	8.45	Call	Bond Future	756.7100	0.7567	631.4900	0.6315	(16.548)	0	0	0
2018/09/17	R023	02/05/2019	8.44	Put	Bond Future	2,019.6800	2.0197	2,247.2400	2.2472	11.267	0	0	0
2018/09/17	R023	02/05/2019			Bond Future	8.8469	97.9251	8.9600	97.5738	1.279	0.0000	0.0000	0
2018/09/17	R023	02/05/2019	8.46	Call	Bond Future	770.8200	0.7708	644.1400	0.6441	(16.434)	0	0	0
2018/09/17	R023	02/05/2019	8.46	Put	Bond Future	1,984.5300	1.9845	2,209.1600	2.2092	11.319	0	0	0
2018/09/17	R023	02/05/2019	8.45	Put	Bond Future	2,002.0400	2.0020	2,228.1300	2.2281	11.293	0	0	0
2018/09/17	R023	02/05/2019	8.44	Call	Bond Future	742.7300	0.7427	618.9800	0.6190	(16.662)	0	0	0
2018/09/17	R035	01/11/2018	8.93	Call	Bond Future	20.0200	0.0200	9.7400	0.0097	(51.349)	0	0	0
2018/09/17	R035	01/11/2018	8.92	Put	Bond Future	8,102.7900	8.1028	8,655.0500	8.6550	6.816	0	0	0
2018/09/17	R035	01/11/2018			Bond Future	9.9335	93.1531	10.0089	92.5911	0.759	0.0000	0.0000	73,872
2018/09/17	R035	01/11/2018	8.94	Call	Bond Future	21.2900	0.0213	10.4300	0.0104	(51.010)	0	0	0
2018/09/17	R035	01/11/2018	8.94	Put	Bond Future	7,935.6800	7.9357	8,486.8000	8.4868	6.945	0	0	0
2018/09/17	R035	01/11/2018	8.93	Put	Bond Future	8,019.1500	8.0191	8,570.8500	8.5709	6.880	0	0	0
2018/09/17	R035	01/11/2018	8.92	Call	Bond Future	18.8200	0.0188	9.1000	0.0091	(51.647)	0	0	0
2018/09/17	R035	07/02/2019	8.98	Call	Bond Future	397.8300	0.3978	318.7800	0.3188	(19.870)	0	0	0
2018/09/17	R035	07/02/2019			Bond Future	10.0257	94.9480	10.1040	94.3742	0.781	0.0000	0.0000	298
2018/09/17	R035	07/02/2019	8.96	Call	Bond Future	379.6300	0.3796	303.5200	0.3035	(20.048)	0	0	0
2018/09/17	R035	07/02/2019	8.96	Put	Bond Future	8,752.8200	8.7528	9,250.4600	9.2505	5.685	0	0	0
2018/09/17	R035	07/02/2019	8.98	Put	Bond Future	8,603.5700	8.6036	9,098.2700	9.0983	5.750	0	0	0
2018/09/17	R035	07/02/2019	8.97	Call	Bond Future	388.6500	0.3887	311.0700	0.3111	(19.961)	0	0	0
2018/09/17	R035	07/02/2019	8.97	Put	Bond Future	8,678.0600	8.6781	9,174.2300	9.1742	5.718	0	0	0
2018/09/17	R035	02/05/2019	9.74	Put	Bond Future	5,048.4600	5.0485	5,384.7400	5.3847	6.661	0	0	0
2018/09/17	R035	02/05/2019			Bond Future	10.1014	92.0286	10.1823	91.4447	0.801	0.0000	0.0000	0
2018/09/17	R035	02/05/2019	9.74	Call	Bond Future	2,369.0400	2.3690	2,121.3400	2.1213	(10.456)	0	0	0
2018/09/17	R035	02/05/2019	9.75	Call	Bond Future	2,400.0900	2.4001	2,150.3500	2.1503	(10.405)	0	0	0
2018/09/17	R035	02/05/2019	9.75	Put	Bond Future	5,003.7900	5.0038	5,338.0300	5.3380	6.680	0	0	0
2018/09/17	R035	02/05/2019	9.73	Call	Bond Future	2,337.9300	2.3379	2,092.2900	2.0923	(10.507)	0	0	0

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2018/09/17	R035	02/05/2019	9.73	Put	Bond Future	5,093.1600	5.0932	5,431.5000	5.4315	6.643	0	0	0
2018/09/17	R186	01/11/2018	8.54	Put	Bond Future	4,202.6500	4.2026	4,613.0000	4.6130	9.764	0	0	0
2018/09/17	R186	01/11/2018	8.90	Call	Bond Future	435.5200	0.4355	306.1700	0.3062	(29.700)	0	0	0
2018/09/17	R186	01/11/2018	9.14	Call	Bond Future	945.6000	0.9456	727.4300	0.7274	(23.072)	0	0	0
2018/09/17	R186	01/11/2018	7.96	Put	Bond Future	7,789.6600	7.7897	8,234.3400	8.2343	5.709	0	0	0
2018/09/17	R186	01/11/2018			Bond Future	9.2214	111.1359	9.2973	110.6899	0.823	0.0000	0.0000	67,953
2018/09/17	R186	01/11/2018	8.53	Call	Bond Future	80.0400	0.0800	46.0300	0.0460	(42.491)	0	0	0
2018/09/17	R186	01/11/2018	8.53	Put	Bond Future	4,260.1000	4.2601	4,672.0500	4.6720	9.670	0	0	0
2018/09/17	R186	01/11/2018	8.46	Put	Bond Future	4,669.4400	4.6694	5,090.9300	5.0909	9.027	0	0	0
2018/09/17	R186	01/11/2018	8.46	Call	Bond Future	54.3700	0.0544	29.9000	0.0299	(45.006)	0	0	5,000
2018/09/17	R186	01/11/2018	8.54	Call	Bond Future	84.5500	0.0846	48.9400	0.0489	(42.117)	0	0	0
2018/09/17	R186	01/11/2018	8.90	Put	Bond Future	2,352.6500	2.3526	2,669.2600	2.6693	13.458	0	0	2,500
2018/09/17	R186	01/11/2018	9.14	Put	Bond Future	1,426.9900	1.4270	1,654.7800	1.6548	15.963	0	0	5,000
2018/09/17	R186	01/11/2018	7.96	Call	Bond Future	2.0800	0.0021	0.8000	0.0008	(61.538)	0	0	5,000
2018/09/17	R186	01/11/2018	8.52	Call	Bond Future	75.6700	0.0757	43.2300	0.0432	(42.870)	0	0	0
2018/09/17	R186	01/11/2018	8.52	Put	Bond Future	4,317.7400	4.3177	4,731.2600	4.7313	9.577	0	0	0
2018/09/17	R186	07/02/2019	8.20	Call	Bond Future	192.4900	0.1925	148.3400	0.1483	(22.936)	0	0	0
2018/09/17	R186	07/02/2019	8.50	Call	Bond Future	444.1600	0.4442	359.0300	0.3590	(19.167)	0	0	1,000
2018/09/17	R186	07/02/2019	9.10	Put	Bond Future	2,802.8000	2.8028	3,056.7100	3.0567	9.059	0	0	1,000
2018/09/17	R186	07/02/2019	8.21	Put	Bond Future	6,798.7600	6.7988	7,209.3500	7.2093	6.039	0	0	0
2018/09/17	R186	07/02/2019	9.92	Put	Bond Future	981.2200	0.9812	1,089.4000	1.0894	11.025	0	0	1,170
2018/09/17	R186	07/02/2019			Bond Future	9.3204	107.9725	9.4003	107.5167	0.858	0.0000	0.0000	719
2018/09/17	R186	07/02/2019	8.20	Put	Bond Future	6,855.4300	6.8554	7,267.0000	7.2670	6.004	0	0	0
2018/09/17	R186	07/02/2019	8.50	Put	Bond Future	5,270.9600	5.2710	5,641.5500	5.6415	7.031	0	0	0
2018/09/17	R186	07/02/2019	9.10	Call	Bond Future	1,533.4900	1.5335	1,331.6800	1.3317	(13.160)	0	0	0
2018/09/17	R186	07/02/2019	8.21	Call	Bond Future	197.6500	0.1977	152.5200	0.1525	(22.833)	0	0	0
2018/09/17	R186	07/02/2019	9.92	Call	Bond Future	4,337.3000	4.3373	3,989.7600	3.9898	(8.013)	0	0	0
2018/09/17	R186	07/02/2019	8.30	Put	Bond Future	6,302.0100	6.3020	6,702.2200	6.7022	6.351	0	0	0
2018/09/17	R186	07/02/2019	8.22	Call	Bond Future	202.9300	0.2029	156.8100	0.1568	(22.727)	0	0	0
2018/09/17	R186	07/02/2019	8.22	Put	Bond Future	6,742.2500	6.7423	7,151.8500	7.1518	6.075	0	0	0
2018/09/17	R186	07/02/2019	9.27	Put	Bond Future	2,279.2300	2.2792	2,498.4100	2.4984	9.616	0	0	0
2018/09/17	R186	07/02/2019	9.27	Call	Bond Future	1,990.8300	1.9908	1,754.2900	1.7543	(11.881)	0	0	1,170
2018/09/17	R186	07/02/2019	8.30	Call	Bond Future	255.4500	0.2555	199.9400	0.1999	(21.730)	0	0	210
2018/09/17	R186	07/02/2019	8.77	Put	Bond Future	4,040.9300	4.0409	4,362.1300	4.3621	7.949	0	0	0
2018/09/17	R186	07/02/2019	8.77	Call	Bond Future	833.6500	0.8336	699.1300	0.6991	(16.136)	0	0	1,170
2018/09/17	R186	07/02/2019	9.90	Call	Bond Future	4,254.0300	4.2540	3,909.1400	3.9091	(8.107)	0	0	0
2018/09/17	R186	07/02/2019	9.90	Put	Bond Future	1,007.6300	1.0076	1,118.4600	1.1185	10.999	0	0	1,000
2018/09/17	R186	02/05/2019	9.01	Put	Bond Future	3,776.9600	3.7770	4,061.2600	4.0613	7.527	0	0	0
2018/09/17	R186	02/05/2019	9.02	Call	Bond Future	1,546.0300	1.5460	1,364.5900	1.3646	(11.736)	0	0	0
2018/09/17	R186	02/05/2019			Bond Future	9.4099	109.7668	9.4936	109.3028	0.889	0.0000	0.0000	0
2018/09/17	R186	02/05/2019	9.03	Call	Bond Future	1,569.5300	1.5695	1,386.3500	1.3863	(11.671)	0	0	0
2018/09/17	R186	02/05/2019	9.03	Put	Bond Future	3,709.5500	3.7095	3,990.3600	3.9904	7.570	0	0	0
2018/09/17	R186	02/05/2019	9.01	Call	Bond Future	1,522.7300	1.5227	1,343.0400	1.3430	(11.801)	0	0	0
2018/09/17	R186	02/05/2019	9.02	Put	Bond Future	3,743.1400	3.7431	4,025.6900	4.0257	7.548	0	0	0
2018/09/17	R197	01/11/2018			Bond Future	301.2733	301.2733	301.2744	301.2744	0.000	0.0000	0.0000	2,353
2018/09/17	R197	07/02/2019			Bond Future	299.7926	299.7926	299.7908	299.7908	(0.001)	0.0000	0.0000	0

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2018/09/17	R197	02/05/2019			Bond Future	304.8272	304.8272	304.8243	304.8243	(0.001)	0.0000	0.0000	0
2018/09/17	R202	01/11/2018			Bond Future	234.6478	234.6478	234.6503	234.6503	0.001	0.0000	0.0000	10,129
2018/09/17	R202	07/02/2019			Bond Future	235.3154	235.3154	235.3157	235.3157	0.000	0.0000	0.0000	0
2018/09/17	R202	02/05/2019			Bond Future	239.2674	239.2674	239.2668	239.2668	0.000	0.0000	0.0000	0
2018/09/17	R207	01/11/2018	6.76	Put	Bond Future	1,218.0700	1.2181	1,296.9500	1.2969	6.476	0	0	0
2018/09/17	R207	01/11/2018			Bond Future	7.8452	101.5654	7.9164	101.4863	0.907	0.0000	0.0000	19,671
2018/09/17	R207	01/11/2018	6.75	Call	Bond Future	0.3200	0.0003	0.1200	0.0001	(62.500)	0	0	0
2018/09/17	R207	01/11/2018	6.75	Put	Bond Future	1,229.3600	1.2294	1,308.2600	1.3083	6.418	0	0	0
2018/09/17	R207	01/11/2018	6.76	Call	Bond Future	0.3500	0.0004	0.1300	0.0001	(62.857)	0	0	0
2018/09/17	R207	01/11/2018	6.74	Call	Bond Future	0.2900	0.0003	0.1100	0.0001	(62.069)	0	0	0
2018/09/17	R207	01/11/2018	6.74	Put	Bond Future	1,240.6500	1.2406	1,319.5700	1.3196	6.361	0	0	0
2018/09/17	R207	07/02/2019	6.52	Call	Bond Future	0.5300	0.0005	0.2700	0.0003	(49.057)	0	0	0
2018/09/17	R207	07/02/2019	6.51	Put	Bond Future	1,328.7000	1.3287	1,410.1500	1.4101	6.130	0	0	0
2018/09/17	R207	07/02/2019			Bond Future	8.0225	99.8774	8.1166	99.7957	1.172	0.0000	0.0000	0
2018/09/17	R207	07/02/2019	6.53	Call	Bond Future	0.5600	0.0006	0.2900	0.0003	(48.214)	0	0	0
2018/09/17	R207	07/02/2019	6.53	Put	Bond Future	1,311.0200	1.3110	1,392.4500	1.3925	6.211	0	0	0
2018/09/17	R207	07/02/2019	6.52	Put	Bond Future	1,319.8600	1.3199	1,401.3000	1.4013	6.170	0	0	0
2018/09/17	R207	07/02/2019	6.51	Call	Bond Future	0.5000	0.0005	0.2500	0.0003	(50.000)	0	0	0
2018/09/17	R207	02/05/2019	7.63	Call	Bond Future	53.8600	0.0539	38.7100	0.0387	(28.128)	0	0	0
2018/09/17	R207	02/05/2019			Bond Future	8.2961	101.5373	8.4238	101.4536	1.539	0.0000	0.0000	0
2018/09/17	R207	02/05/2019	7.61	Call	Bond Future	50.7200	0.0507	36.2400	0.0362	(28.549)	0	0	0
2018/09/17	R207	02/05/2019	7.61	Put	Bond Future	502.6900	0.5027	571.9400	0.5719	13.776	0	0	0
2018/09/17	R207	02/05/2019	7.63	Put	Bond Future	492.6000	0.4926	561.1800	0.5612	13.922	0	0	0
2018/09/17	R207	02/05/2019	7.62	Call	Bond Future	52.1700	0.0522	37.3700	0.0374	(28.369)	0	0	0
2018/09/17	R207	02/05/2019	7.62	Put	Bond Future	497.5200	0.4975	566.4500	0.5665	13.855	0	0	0
2018/09/17	R208	01/11/2018	7.11	Put	Bond Future	2,148.2100	2.1482	2,299.5600	2.2996	7.045	0	0	0
2018/09/17	R208	01/11/2018			Bond Future	8.1171	97.7494	8.1897	97.5968	0.895	0.0000	0.0000	29,548
2018/09/17	R208	01/11/2018	7.11	Call	Bond Future	2.1600	0.0022	0.9200	0.0009	(57.407)	0	0	0
2018/09/17	R208	01/11/2018	7.12	Call	Bond Future	2.3300	0.0023	1.0000	0.0010	(57.082)	0	0	0
2018/09/17	R208	01/11/2018	7.10	Put	Bond Future	2,169.6700	2.1697	2,321.1000	2.3211	6.979	0	0	0
2018/09/17	R208	01/11/2018	7.12	Put	Bond Future	2,126.7800	2.1268	2,278.0400	2.2780	7.112	0	0	0
2018/09/17	R208	01/11/2018	7.10	Call	Bond Future	2.0100	0.0020	0.8500	0.0009	(57.711)	0	0	0
2018/09/17	R208	07/02/2019	7.07	Call	Bond Future	13.5300	0.0135	8.8800	0.0089	(34.368)	0	0	0
2018/09/17	R208	07/02/2019	7.08	Put	Bond Future	2,231.6800	2.2317	2,383.3700	2.3834	6.797	0	0	0
2018/09/17	R208	07/02/2019	7.06	Put	Bond Future	2,269.3200	2.2693	2,421.3500	2.4213	6.699	0	0	0
2018/09/17	R208	07/02/2019			Bond Future	8.2407	99.6328	8.3239	99.4763	1.010	0.0000	0.0000	0
2018/09/17	R208	07/02/2019	7.07	Put	Bond Future	2,250.4800	2.2505	2,402.3500	2.4024	6.748	0	0	0
2018/09/17	R208	07/02/2019	7.08	Call	Bond Future	14.1100	0.0141	9.2800	0.0093	(34.231)	0	0	0
2018/09/17	R208	07/02/2019	7.06	Call	Bond Future	12.9800	0.0130	8.4900	0.0085	(34.592)	0	0	0
2018/09/17	R208	02/05/2019	8.03	Put	Bond Future	983.5300	0.9835	1,083.3500	1.0833	10.149	0	0	0
2018/09/17	R208	02/05/2019	8.02	Call	Bond Future	407.1400	0.4071	347.8900	0.3479	(14.553)	0	0	0
2018/09/17	R208	02/05/2019			Bond Future	8.3649	97.8891	8.4594	97.7294	1.129	0.0000	0.0000	0
2018/09/17	R208	02/05/2019	8.03	Call	Bond Future	414.4500	0.4145	354.5300	0.3545	(14.458)	0	0	0
2018/09/17	R208	02/05/2019	8.02	Put	Bond Future	993.2800	0.9933	1,093.7700	1.0938	10.117	0	0	0
2018/09/17	R208	02/05/2019	8.04	Call	Bond Future	422.1300	0.4221	361.5200	0.3615	(14.358)	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
2018/09/17	R208	02/05/2019	8.04	Put	Bond Future	974.1600	0.9742	1,073.2900	1.0733	10.176	0	0	0
2018/09/17	R209	01/11/2018	1,016.00	Call	Bond Future	69,774.8400	69.7748	69,301.9900	69.3020	(0.678)	0	0	0
2018/09/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	R209	01/11/2018	9.34	Put	Bond Future	3,846.1800	3.8462	4,245.1100	4.2451	10.372	0	0	0
2018/09/17	R209	01/11/2018	9.97	Call	Bond Future	1,619.5500	1.6196	1,321.6900	1.3217	(18.392)	0	0	0
2018/09/17	R209	01/11/2018	9.98	Put	Bond Future	1,106.9700	1.1070	1,278.5100	1.2785	15.496	0	0	2,000
2018/09/17	R209	01/11/2018	8.98	Call	Bond Future	32.5500	0.0325	17.1200	0.0171	(47.404)	0	0	0
2018/09/17	R209	01/11/2018	10.00	Call	Bond Future	1,728.3600	1.7284	1,420.2300	1.4202	(17.828)	0	0	0
2018/09/17	R209	01/11/2018	9.64	Call	Bond Future	671.4900	0.6715	497.4000	0.4974	(25.926)	0	0	2,000
2018/09/17	R209	01/11/2018	9.47	Call	Bond Future	365.6300	0.3656	252.6100	0.2526	(30.911)	0	0	0
2018/09/17	R209	01/11/2018	9.82	Call	Bond Future	1,131.7500	1.1317	888.6100	0.8886	(21.484)	0	0	0
2018/09/17	R209	01/11/2018			Bond Future	9.8929	70.6627	9.9679	70.1899	0.758	0.0000	0.0000	124,769
2018/09/17	R209	01/11/2018	1,016.01	Call	Bond Future	69,774.8400	69.7748	69,301.9900	69.3020	(0.678)	0	0	0
2018/09/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	R209	01/11/2018	8.89	Put	Bond Future	6,823.1000	6.8231	7,286.2500	7.2863	6.788	0	0	0
2018/09/17	R209	01/11/2018	8.89	Call	Bond Future	19.3200	0.0193	9.6200	0.0096	(50.207)	0	0	2,000
2018/09/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/17	R209	01/11/2018	1,015.99	Call	Bond Future	69,774.8300	69.7748	69,301.9800	69.3020	(0.678)	0	0	0
2018/09/17	R209	01/11/2018	9.34	Call	Bond Future	209.8900	0.2099	135.9700	0.1360	(35.218)	0	0	0
2018/09/17	R209	01/11/2018	9.97	Put	Bond Future	1,133.7200	1.1337	1,308.7100	1.3087	15.435	0	0	0
2018/09/17	R209	01/11/2018	9.98	Call	Bond Future	1,655.4600	1.6555	1,354.1500	1.3541	(18.201)	0	0	0
2018/09/17	R209	01/11/2018	8.98	Put	Bond Future	6,187.1800	6.1872	6,644.6000	6.6446	7.393	0	0	0
2018/09/17	R209	01/11/2018	10.00	Put	Bond Future	1,054.8200	1.0548	1,219.5400	1.2195	15.616	0	0	5,850
2018/09/17	R209	01/11/2018	9.64	Put	Bond Future	2,301.1700	2.3012	2,599.9300	2.5999	12.983	0	0	0
2018/09/17	R209	01/11/2018	9.47	Put	Bond Future	3,122.3800	3.1224	3,482.2100	3.4822	11.524	0	0	760
2018/09/17	R209	01/11/2018	9.82	Put	Bond Future	1,595.8900	1.5959	1,825.6000	1.8256	14.394	0	0	760
2018/09/17	R209	01/11/2018	9.49	Call	Bond Future	395.3500	0.3953	275.6200	0.2756	(30.285)	0	0	0
2018/09/17	R209	01/11/2018	9.94	Call	Bond Future	1,514.3800	1.5144	1,227.0400	1.2270	(18.974)	0	0	0
2018/09/17	R209	01/11/2018	9.94	Put	Bond Future	1,217.0200	1.2170	1,402.5300	1.4025	15.243	0	0	0
2018/09/17	R209	01/11/2018	10.57	Call	Bond Future	4,329.3100	4.3293	3,893.7200	3.8937	(10.061)	0	0	0
2018/09/17	R209	01/11/2018	10.57	Put	Bond Future	228.2500	0.2282	265.5100	0.2655	16.324	0	0	0
2018/09/17	R209	01/11/2018	9.84	Call	Bond Future	1,191.1700	1.1912	940.4900	0.9405	(21.045)	0	0	0
2018/09/17	R209	01/11/2018	9.84	Put	Bond Future	1,527.5400	1.5275	1,749.7100	1.7497	14.544	0	0	0
2018/09/17	R209	01/11/2018	8.99	Put	Bond Future	6,117.4100	6.1174	6,574.0500	6.5740	7.465	0	0	0
2018/09/17	R209	01/11/2018	8.99	Call	Bond Future	34.4200	0.0344	18.2100	0.0182	(47.095)	0	0	760
2018/09/17	R209	01/11/2018	9.49	Put	Bond Future	3,018.1500	3.0181	3,371.2700	3.3713	11.700	0	0	0
2018/09/17	R209	07/02/2019	8.97	Put	Bond Future	7,075.9500	7.0760	7,486.2100	7.4862	5.798	0	0	0
2018/09/17	R209	07/02/2019	10.20	Put	Bond Future	1,898.7500	1.8988	2,070.9000	2.0709	9.066	0	0	4,000
2018/09/17	R209	07/02/2019			Bond Future	9.9724	72.0242	10.0501	71.5416	0.778	0.0000	0.0000	340
2018/09/17	R209	07/02/2019	8.96	Call	Bond Future	364.6000	0.3646	293.5400	0.2935	(19.490)	0	0	0
2018/09/17	R209	07/02/2019	8.96	Put	Bond Future	7,139.0100	7.1390	7,550.6000	7.5506	5.765	0	0	0
2018/09/17	R209	07/02/2019	8.97	Call	Bond Future	373.0600	0.3731	300.6700	0.3007	(19.404)	0	0	0
2018/09/17	R209	07/02/2019	10.20	Call	Bond Future	3,299.7100	3.2997	2,989.2100	2.9892	(9.410)	0	0	0
2018/09/17	R209	07/02/2019	8.95	Call	Bond Future	356.3000	0.3563	286.5300	0.2865	(19.582)	0	0	0
2018/09/17	R209	07/02/2019	8.95	Put	Bond Future	7,202.3300	7.2023	7,615.2100	7.6152	5.733	0	0	0
2018/09/17	R209	07/02/2019	9.54	Put	Bond Future	4,092.2600	4.0923	4,395.5000	4.3955	7.410	0	0	0
2018/09/17	R209	07/02/2019	9.54	Call	Bond Future	1,310.6800	1.3107	1,131.2700	1.1313	(13.688)	0	0	4,000

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2018/09/17	R209	07/02/2019	9.04	Put	Bond Future	6,649.0800	6.6491	7,048.8500	7.0488	6.012	0	0	0
2018/09/17	R209	07/02/2019	9.04	Call	Bond Future	444.1200	0.4441	361.2400	0.3612	(18.662)	0	0	4,000
2018/09/17	R209	02/05/2019	9.70	Put	Bond Future	4,282.0200	4.2820	4,558.3400	4.5583	6.453	0	0	0
2018/09/17	R209	02/05/2019			Bond Future	10.0412	70.0734	10.1212	69.5823	0.796	0.0000	0.0000	0
2018/09/17	R209	02/05/2019	9.69	Call	Bond Future	2,099.7000	2.0997	1,886.6100	1.8866	(10.149)	0	0	0
2018/09/17	R209	02/05/2019	9.69	Put	Bond Future	4,319.8500	4.3199	4,597.8600	4.5979	6.436	0	0	0
2018/09/17	R209	02/05/2019	9.70	Call	Bond Future	2,126.5100	2.1265	1,911.7300	1.9117	(10.100)	0	0	0
2018/09/17	R209	02/05/2019	9.68	Call	Bond Future	2,073.0600	2.0731	1,861.6800	1.8617	(10.197)	0	0	0
2018/09/17	R209	02/05/2019	9.68	Put	Bond Future	4,357.9400	4.3579	4,637.6600	4.6377	6.419	0	0	0
2018/09/17	R210	01/11/2018			Bond Future	185.4704	185.4704	185.4721	185.4721	0.001	0.0000	0.0000	2,675
2018/09/17	R210	07/02/2019			Bond Future	189.0838	189.0838	189.0838	189.0838	0.000	0.0000	0.0000	0
2018/09/17	R210	02/05/2019			Bond Future	189.7047	189.7047	189.7040	189.7040	0.000	0.0000	0.0000	0
2018/09/17	R212	01/11/2018			Bond Future	155.4962	155.4962	155.4962	155.4962	0.000	0.0000	0.0000	3,476
2018/09/17	R212	07/02/2019			Bond Future	156.3706	156.3706	156.3691	156.3691	(0.001)	0.0000	0.0000	0
2018/09/17	R212	02/05/2019			Bond Future	158.9967	158.9967	158.9946	158.9946	(0.001)	0.0000	0.0000	0
2018/09/17	R213	01/11/2018	8.65	Call	Bond Future	12.5700	0.0126	5.9600	0.0060	(52.586)	0	0	0
2018/09/17	R213	01/11/2018	8.64	Put	Bond Future	6,944.5900	6.9446	7,399.6200	7.3996	6.552	0	0	0
2018/09/17	R213	01/11/2018			Bond Future	9.7079	82.0620	9.7834	81.6007	0.777	0.0000	0.0000	32,893
2018/09/17	R213	01/11/2018	8.66	Call	Bond Future	13.3700	0.0134	6.3800	0.0064	(52.281)	0	0	0
2018/09/17	R213	01/11/2018	8.66	Put	Bond Future	6,809.0800	6.8091	7,263.3700	7.2634	6.672	0	0	0
2018/09/17	R213	01/11/2018	8.65	Put	Bond Future	6,876.7800	6.8768	7,331.4500	7.3314	6.612	0	0	0
2018/09/17	R213	01/11/2018	8.64	Call	Bond Future	11.8100	0.0118	5.5600	0.0056	(52.921)	0	0	0
2018/09/17	R213	07/02/2019	8.68	Call	Bond Future	252.2600	0.2523	198.8600	0.1989	(21.169)	0	0	0
2018/09/17	R213	07/02/2019			Bond Future	9.7992	83.6432	9.8777	83.1722	0.801	0.0000	0.0000	112
2018/09/17	R213	07/02/2019	8.68	Put	Bond Future	7,394.4600	7.3945	7,812.0900	7.8121	5.648	0	0	0
2018/09/17	R213	07/02/2019	8.69	Call	Bond Future	258.5400	0.2585	204.0600	0.2041	(21.072)	0	0	0
2018/09/17	R213	07/02/2019	8.70	Put	Bond Future	7,272.1700	7.2722	7,687.6200	7.6876	5.713	0	0	0
2018/09/17	R213	07/02/2019	8.69	Put	Bond Future	7,333.2200	7.3332	7,749.7700	7.7498	5.680	0	0	0
2018/09/17	R213	07/02/2019	8.70	Call	Bond Future	264.9400	0.2649	209.3600	0.2094	(20.978)	0	0	0
2018/09/17	R213	02/05/2019	9.49	Call	Bond Future	1,813.5100	1.8135	1,616.8800	1.6169	(10.843)	0	0	0
2018/09/17	R213	02/05/2019	9.48	Put	Bond Future	4,173.4900	4.1735	4,458.0400	4.4580	6.818	0	0	0
2018/09/17	R213	02/05/2019			Bond Future	9.8742	81.4862	9.9554	81.0068	0.822	0.0000	0.0000	0
2018/09/17	R213	02/05/2019	9.50	Call	Bond Future	1,838.9800	1.8390	1,640.6200	1.6406	(10.786)	0	0	0
2018/09/17	R213	02/05/2019	9.50	Put	Bond Future	4,101.1800	4.1012	4,382.2500	4.3823	6.853	0	0	0
2018/09/17	R213	02/05/2019	9.49	Put	Bond Future	4,137.3300	4.1373	4,420.1300	4.4201	6.835	0	0	0
2018/09/17	R213	02/05/2019	9.48	Call	Bond Future	1,787.9800	1.7880	1,593.1000	1.5931	(10.899)	0	0	0
2018/09/17	R214	01/11/2018	8.99	Put	Bond Future	7,763.1900	7.7632	8,245.9400	8.2459	6.218	0	0	0
2018/09/17	R214	01/11/2018	8.98	Call	Bond Future	11.4000	0.0114	5.3600	0.0054	(52.982)	0	0	0
2018/09/17	R214	01/11/2018			Bond Future	10.0793	69.6303	10.1547	69.1411	0.748	0.0000	0.0000	28,473
2018/09/17	R214	01/11/2018	8.99	Call	Bond Future	12.1500	0.0122	5.7600	0.0058	(52.593)	0	0	0
2018/09/17	R214	01/11/2018	8.98	Put	Bond Future	7,839.9500	7.8400	8,323.0500	8.3230	6.162	0	0	0
2018/09/17	R214	01/11/2018	9.00	Call	Bond Future	12.9400	0.0129	6.1700	0.0062	(52.318)	0	0	0
2018/09/17	R214	01/11/2018	9.00	Put	Bond Future	7,686.5800	7.6866	8,168.9500	8.1689	6.275	0	0	0
2018/09/17	R214	07/02/2019	9.05	Put	Bond Future	8,129.9100	8.1299	8,565.7600	8.5658	5.361	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
2018/09/17	R214	07/02/2019			Bond Future	10.1622	70.9719	10.2402	70.4726	0.768	0.0000	0.0000	0
2018/09/17	R214	07/02/2019	9.04	Call	Bond Future	310.1500	0.3102	247.9600	0.2480	(20.052)	0	0	0
2018/09/17	R214	07/02/2019	9.04	Put	Bond Future	8,199.0400	8.1990	8,636.1000	8.6361	5.331	0	0	0
2018/09/17	R214	07/02/2019	9.05	Call	Bond Future	317.6200	0.3176	254.2200	0.2542	(19.961)	0	0	0
2018/09/17	R214	07/02/2019	9.03	Call	Bond Future	302.8200	0.3028	241.8300	0.2418	(20.141)	0	0	0
2018/09/17	R214	07/02/2019	9.03	Put	Bond Future	8,268.4300	8.2684	8,706.6900	8.7067	5.300	0	0	0
2018/09/17	R214	02/05/2019	9.87	Call	Bond Future	2,191.4900	2.1915	1,970.6900	1.9707	(10.075)	0	0	0
2018/09/17	R214	02/05/2019	9.85	Call	Bond Future	2,137.1800	2.1372	1,919.8500	1.9199	(10.169)	0	0	0
2018/09/17	R214	02/05/2019			Bond Future	10.2299	68.8576	10.3102	68.3496	0.785	0.0000	0.0000	0
2018/09/17	R214	02/05/2019	9.85	Put	Bond Future	4,627.2800	4.6273	4,917.9700	4.9180	6.282	0	0	0
2018/09/17	R214	02/05/2019	9.87	Put	Bond Future	4,546.8600	4.5469	4,834.0800	4.8341	6.317	0	0	0
2018/09/17	R214	02/05/2019	9.86	Call	Bond Future	2,164.1400	2.1641	1,945.0800	1.9451	(10.122)	0	0	0
2018/09/17	R214	02/05/2019	9.86	Put	Bond Future	4,586.8200	4.5868	4,875.7800	4.8758	6.300	0	0	0
2018/09/17	R248	01/11/2018	9.03	Call	Bond Future	12.0800	0.0121	5.5200	0.0055	(54.305)	0	0	0
2018/09/17	R248	01/11/2018			Bond Future	10.1149	88.8481	10.1903	88.2270	0.745	0.0000	0.0000	99,873
2018/09/17	R248	01/11/2018	9.01	Call	Bond Future	10.5400	0.0105	4.7500	0.0048	(54.934)	0	0	0
2018/09/17	R248	01/11/2018	9.01	Put	Bond Future	10,091.6600	10.0917	10,706.9500	10.7069	6.097	0	0	0
2018/09/17	R248	01/11/2018	9.03	Put	Bond Future	9,892.9900	9.8930	10,507.5100	10.5075	6.212	0	0	0
2018/09/17	R248	01/11/2018	9.02	Call	Bond Future	11.2900	0.0113	5.1200	0.0051	(54.650)	0	0	0
2018/09/17	R248	01/11/2018	9.02	Put	Bond Future	9,992.2200	9.9922	10,607.1300	10.6071	6.154	0	0	0
2018/09/17	R248	07/02/2019	9.06	Put	Bond Future	10,602.9300	10.6029	11,165.5200	11.1655	5.306	0	0	0
2018/09/17	R248	07/02/2019			Bond Future	10.1993	90.5600	10.2775	89.9261	0.766	0.0000	0.0000	0
2018/09/17	R248	07/02/2019	9.06	Call	Bond Future	343.2500	0.3433	271.8800	0.2719	(20.792)	0	0	0
2018/09/17	R248	07/02/2019	9.05	Put	Bond Future	10,693.6200	10.6936	11,257.6800	11.2577	5.275	0	0	0
2018/09/17	R248	07/02/2019	9.07	Call	Bond Future	352.0200	0.3520	279.1600	0.2792	(20.698)	0	0	0
2018/09/17	R248	07/02/2019	9.07	Put	Bond Future	10,512.5800	10.5126	11,073.6800	11.0737	5.337	0	0	0
2018/09/17	R248	07/02/2019	9.05	Call	Bond Future	334.6500	0.3347	264.7500	0.2648	(20.887)	0	0	0
2018/09/17	R248	02/05/2019	9.90	Put	Bond Future	5,747.9300	5.7479	6,116.6700	6.1167	6.415	0	0	0
2018/09/17	R248	02/05/2019			Bond Future	10.2683	87.6311	10.3488	86.9861	0.784	0.0000	0.0000	0
2018/09/17	R248	02/05/2019	9.90	Call	Bond Future	2,685.3700	2.6854	2,409.0900	2.4091	(10.288)	0	0	0
2018/09/17	R248	02/05/2019	9.91	Call	Bond Future	2,719.8200	2.7198	2,441.3000	2.4413	(10.240)	0	0	0
2018/09/17	R248	02/05/2019	9.89	Put	Bond Future	5,799.5400	5.7995	6,170.5200	6.1705	6.397	0	0	0
2018/09/17	R248	02/05/2019	9.91	Put	Bond Future	5,696.7000	5.6967	6,063.2000	6.0632	6.434	0	0	0
2018/09/17	R248	02/05/2019	9.89	Call	Bond Future	2,651.1500	2.6512	2,377.1100	2.3771	(10.337)	0	0	0
<b>Total</b>													<b>916123</b>