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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2018 TO 26/09/2018

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
2018/09/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	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
2018/09/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	2025	01/11/2018			Bond Future	132.4493	132.4493	132.4525	132.4525	0.002	0.0000	0.0000	365
2018/09/26	2025	07/02/2019			Bond Future	133.6137	133.6137	133.6175	133.6175	0.003	0.0000	0.0000	0
2018/09/26	2025	02/05/2019			Bond Future	135.8548	135.8548	135.8592	135.8592	0.003	0.0000	0.0000	0
2018/09/26	2029	01/11/2018			Bond Future	100.2169	100.2169	100.2200	100.2200	0.003	0.0000	0.0000	2,938
2018/09/26	2029	07/02/2019			Bond Future	102.1681	102.1681	102.1718	102.1718	0.004	0.0000	0.0000	0
2018/09/26	2029	02/05/2019			Bond Future	102.8094	102.8094	102.8134	102.8134	0.004	0.0000	0.0000	0
2018/09/26	2030	01/11/2018	8.60	Call	Bond Future	7.3600	0.0074	12.0300	0.0120	63.451	0	0	0
2018/09/26	2030	01/11/2018	8.58	Put	Bond Future	6,664.0700	6.6641	6,139.4000	6.1394	(7.873)	0	0	0
2018/09/26	2030	01/11/2018	9.60	Put	Bond Future	1,092.4100	1.0924	841.0200	0.8410	(23.012)	0	0	0
2018/09/26	2030	01/11/2018			Bond Future	9.5889	91.3226	9.5052	91.8514	(0.874)	0.0000	0.0000	54,822
2018/09/26	2030	01/11/2018	8.60	Put	Bond Future	6,526.7400	6.5267	6,002.6600	6.0027	(8.030)	0	0	0
2018/09/26	2030	01/11/2018	8.58	Call	Bond Future	6.3400	0.0063	10.4200	0.0104	64.353	0	0	0
2018/09/26	2030	01/11/2018	8.90	Put	Bond Future	4,529.0700	4.5291	4,027.4600	4.0275	(11.075)	0	0	0
2018/09/26	2030	01/11/2018	8.90	Call	Bond Future	53.1400	0.0531	80.2800	0.0803	51.073	0	0	0
2018/09/26	2030	01/11/2018	8.59	Put	Bond Future	6,595.3500	6.5953	6,070.9700	6.0710	(7.951)	0	0	0
2018/09/26	2030	01/11/2018	9.60	Call	Bond Future	1,161.8200	1.1618	1,439.1800	1.4392	23.873	0	0	0
2018/09/26	2030	01/11/2018	8.59	Call	Bond Future	6.8300	0.0068	11.2000	0.0112	63.982	0	0	0
2018/09/26	2030	07/02/2019	8.62	Call	Bond Future	244.7300	0.2447	301.7200	0.3017	23.287	0	0	0
2018/09/26	2030	07/02/2019			Bond Future	9.6780	89.0707	9.5909	89.6094	(0.901)	0.0000	0.0000	167
2018/09/26	2030	07/02/2019	8.62	Put	Bond Future	7,092.0200	7.0920	6,610.2400	6.6102	(6.793)	0	0	0
2018/09/26	2030	07/02/2019	8.63	Call	Bond Future	251.1300	0.2511	309.3500	0.3093	23.183	0	0	0
2018/09/26	2030	07/02/2019	8.90	Call	Bond Future	510.5100	0.5105	611.8500	0.6119	19.851	0	0	1,920
2018/09/26	2030	07/02/2019	8.63	Put	Bond Future	7,030.4600	7.0305	6,549.9100	6.5499	(6.835)	0	0	0
2018/09/26	2030	07/02/2019	8.64	Call	Bond Future	257.6700	0.2577	317.1400	0.3171	23.080	0	0	0
2018/09/26	2030	07/02/2019	8.64	Put	Bond Future	6,969.0900	6.9691	6,489.7900	6.4898	(6.878)	0	0	0
2018/09/26	2030	07/02/2019	9.60	Put	Bond Future	2,511.5300	2.5115	2,232.5100	2.2325	(11.110)	0	0	0
2018/09/26	2030	07/02/2019	9.60	Call	Bond Future	2,029.3900	2.0294	2,289.1400	2.2891	12.799	0	0	1,920
2018/09/26	2030	07/02/2019	8.90	Put	Bond Future	5,478.8300	5.4788	5,041.4000	5.0414	(7.984)	0	0	0
2018/09/26	2030	07/02/2019	9.40	Put	Bond Future	3,206.8300	3.2068	2,880.3300	2.8803	(10.181)	0	0	0
2018/09/26	2030	07/02/2019	9.40	Call	Bond Future	1,472.8800	1.4729	1,685.1500	1.6851	14.412	0	0	0
2018/09/26	2030	07/02/2019	8.70	Put	Bond Future	6,605.2400	6.6052	6,133.8300	6.1338	(7.137)	0	0	0
2018/09/26	2030	07/02/2019	8.70	Call	Bond Future	299.8800	0.2999	367.2400	0.3672	22.462	0	0	0
2018/09/26	2030	02/05/2019	9.41	Call	Bond Future	1,880.2000	1.8802	2,099.2000	2.0992	11.648	0	0	0
2018/09/26	2030	02/05/2019			Bond Future	9.7599	90.5493	9.6695	91.0978	(0.926)	0.0000	0.0000	0
2018/09/26	2030	02/05/2019	9.39	Call	Bond Future	1,828.9400	1.8289	2,044.1100	2.0441	11.765	0	0	0
2018/09/26	2030	02/05/2019	9.39	Put	Bond Future	4,103.1000	4.1031	3,769.7800	3.7698	(8.124)	0	0	0
2018/09/26	2030	02/05/2019	9.41	Put	Bond Future	4,029.3900	4.0294	3,699.9000	3.6999	(8.177)	0	0	0
2018/09/26	2030	02/05/2019	9.40	Call	Bond Future	1,854.4700	1.8545	2,071.5500	2.0716	11.706	0	0	0
2018/09/26	2030	02/05/2019	9.40	Put	Bond Future	4,066.1200	4.0661	3,734.7100	3.7347	(8.151)	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
2018/09/26	2032	01/11/2018	8.77	Put	Bond Future	7,281.9500	7.2820	6,784.7200	6.7847	(6.828)	0	0	0
2018/09/26	2032	01/11/2018			Bond Future	9.7849	89.4981	9.7113	89.9992	(0.752)	0.0000	0.0000	40,680
2018/09/26	2032	01/11/2018	8.76	Call	Bond Future	7.0800	0.0071	10.7000	0.0107	51.130	0	0	0
2018/09/26	2032	01/11/2018	8.76	Put	Bond Future	7,357.1900	7.3572	6,859.7000	6.8597	(6.762)	0	0	0
2018/09/26	2032	01/11/2018	8.77	Call	Bond Future	7.6100	0.0076	11.4900	0.0115	50.986	0	0	0
2018/09/26	2032	01/11/2018	8.75	Call	Bond Future	6.5700	0.0066	9.9600	0.0100	51.598	0	0	0
2018/09/26	2032	01/11/2018	8.75	Put	Bond Future	7,432.5300	7.4325	6,934.8100	6.9348	(6.697)	0	0	0
2018/09/26	2032	07/02/2019	8.81	Call	Bond Future	272.6800	0.2727	326.1300	0.3261	19.602	0	0	0
2018/09/26	2032	07/02/2019	8.80	Put	Bond Future	7,855.5000	7.8555	7,397.2500	7.3973	(5.833)	0	0	0
2018/09/26	2032	07/02/2019			Bond Future	9.8760	91.2206	9.7996	91.7311	(0.774)	0.0000	0.0000	456
2018/09/26	2032	07/02/2019	8.82	Call	Bond Future	279.7500	0.2798	334.3500	0.3344	19.517	0	0	0
2018/09/26	2032	07/02/2019	8.82	Put	Bond Future	7,720.2400	7.7202	7,264.2800	7.2643	(5.906)	0	0	0
2018/09/26	2032	07/02/2019	8.81	Put	Bond Future	7,787.7500	7.7877	7,330.6400	7.3306	(5.870)	0	0	0
2018/09/26	2032	07/02/2019	8.80	Call	Bond Future	265.7700	0.2658	318.0800	0.3181	19.682	0	0	0
2018/09/26	2032	02/05/2019	9.62	Put	Bond Future	4,346.9000	4.3469	4,036.7500	4.0368	(7.135)	0	0	0
2018/09/26	2032	02/05/2019	9.61	Call	Bond Future	2,082.9400	2.0829	2,290.8200	2.2908	9.980	0	0	0
2018/09/26	2032	02/05/2019			Bond Future	9.9554	88.5799	9.8763	89.0998	(0.794)	0.0000	0.0000	0
2018/09/26	2032	02/05/2019	9.62	Call	Bond Future	2,111.1500	2.1112	2,320.8300	2.3208	9.932	0	0	0
2018/09/26	2032	02/05/2019	9.61	Put	Bond Future	4,386.5800	4.3866	4,074.6300	4.0746	(7.111)	0	0	0
2018/09/26	2032	02/05/2019	9.63	Call	Bond Future	2,139.5700	2.1396	2,351.0500	2.3510	9.884	0	0	0
2018/09/26	2032	02/05/2019	9.63	Put	Bond Future	4,307.5100	4.3075	3,999.1600	3.9992	(7.158)	0	0	0
2018/09/26	2033	01/11/2018			Bond Future	102.2821	102.2821	102.2863	102.2863	0.004	0.0000	0.0000	6,373
2018/09/26	2033	07/02/2019			Bond Future	104.2735	104.2735	104.2783	104.2783	0.005	0.0000	0.0000	0
2018/09/26	2033	02/05/2019			Bond Future	104.8780	104.8780	104.8831	104.8831	0.005	0.0000	0.0000	0
2018/09/26	2037	01/11/2018	9.03	Call	Bond Future	13.6200	0.0136	19.5600	0.0196	43.612	0	0	0
2018/09/26	2037	01/11/2018			Bond Future	9.9776	89.9376	9.9092	90.4547	(0.685)	0.0000	0.0000	52,674
2018/09/26	2037	01/11/2018	9.01	Call	Bond Future	11.8300	0.0118	17.0400	0.0170	44.041	0	0	0
2018/09/26	2037	01/11/2018	9.01	Put	Bond Future	7,788.9900	7.7890	7,277.1900	7.2772	(6.571)	0	0	0
2018/09/26	2037	01/11/2018	9.03	Put	Bond Future	7,619.5800	7.6196	7,108.5100	7.1085	(6.707)	0	0	0
2018/09/26	2037	01/11/2018	9.02	Call	Bond Future	12.6900	0.0127	18.2500	0.0183	43.814	0	0	0
2018/09/26	2037	01/11/2018	9.02	Put	Bond Future	7,704.1900	7.7042	7,192.7400	7.1927	(6.639)	0	0	0
2018/09/26	2037	07/02/2019	9.06	Put	Bond Future	8,315.1000	8.3151	7,852.0200	7.8520	(5.569)	0	0	0
2018/09/26	2037	07/02/2019	9.05	Call	Bond Future	359.7300	0.3597	421.9300	0.4219	17.291	0	0	0
2018/09/26	2037	07/02/2019			Bond Future	10.0625	87.4085	9.9918	87.9353	(0.703)	0.0000	0.0000	1,188
2018/09/26	2037	07/02/2019	9.06	Call	Bond Future	370.7000	0.3707	434.3800	0.4344	17.178	0	0	0
2018/09/26	2037	07/02/2019	9.05	Put	Bond Future	8,388.8400	8.3888	7,924.2800	7.9243	(5.538)	0	0	0
2018/09/26	2037	07/02/2019	9.07	Call	Bond Future	381.8000	0.3818	446.9600	0.4470	17.067	0	0	0
2018/09/26	2037	07/02/2019	9.07	Put	Bond Future	8,241.6100	8.2416	7,780.0100	7.7800	(5.601)	0	0	0
2018/09/26	2037	02/05/2019	9.81	Put	Bond Future	4,831.5700	4.8316	4,512.4000	4.5124	(6.606)	0	0	0
2018/09/26	2037	02/05/2019			Bond Future	10.1391	88.8594	10.0661	89.3957	(0.720)	0.0000	0.0000	0
2018/09/26	2037	02/05/2019	9.80	Call	Bond Future	2,341.0500	2.3410	2,556.3400	2.5563	9.196	0	0	0
2018/09/26	2037	02/05/2019	9.80	Put	Bond Future	4,876.3300	4.8763	4,555.3000	4.5553	(6.583)	0	0	0
2018/09/26	2037	02/05/2019	9.81	Call	Bond Future	2,372.6600	2.3727	2,589.8100	2.5898	9.152	0	0	0
2018/09/26	2037	02/05/2019	9.79	Call	Bond Future	2,309.6600	2.3097	2,523.0900	2.5231	9.241	0	0	0
2018/09/26	2037	02/05/2019	9.79	Put	Bond Future	4,921.4100	4.9214	4,598.5200	4.5985	(6.561)	0	0	0

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2018/09/26	2038	01/11/2018			Bond Future	122.9571	122.9571	122.9615	122.9615	0.004	0.0000	0.0000	9,904
2018/09/26	2038	07/02/2019			Bond Future	123.7599	123.7599	123.7649	123.7649	0.004	0.0000	0.0000	0
2018/09/26	2038	02/05/2019			Bond Future	125.8356	125.8356	125.8412	125.8412	0.004	0.0000	0.0000	0
2018/09/26	2040	01/11/2018	9.09	Put	Bond Future	8,461.0200	8.4610	7,872.9100	7.8729	(6.951)	0	0	0
2018/09/26	2040	01/11/2018	9.80	Call	Bond Future	654.8100	0.6548	823.0200	0.8230	25.688	0	0	1,770
2018/09/26	2040	01/11/2018	10.00	Put	Bond Future	1,817.2700	1.8173	1,489.0000	1.4890	(18.064)	0	0	0
2018/09/26	2040	01/11/2018			Bond Future	10.0676	93.0820	9.9942	93.6757	(0.729)	0.0000	0.0000	25,662
2018/09/26	2040	01/11/2018	9.08	Call	Bond Future	10.5300	0.0105	15.7800	0.0158	49.858	0	0	0
2018/09/26	2040	01/11/2018	9.08	Put	Bond Future	8,553.0400	8.5530	7,964.5600	7.9646	(6.880)	0	0	0
2018/09/26	2040	01/11/2018	9.20	Put	Bond Future	7,462.0400	7.4620	6,879.6400	6.8796	(7.805)	0	0	0
2018/09/26	2040	01/11/2018	9.20	Call	Bond Future	24.4600	0.0245	35.7900	0.0358	46.321	0	0	3,940
2018/09/26	2040	01/11/2018	9.80	Put	Bond Future	2,849.9800	2.8500	2,424.4600	2.4245	(14.931)	0	0	0
2018/09/26	2040	01/11/2018	9.60	Put	Bond Future	4,166.6800	4.1667	3,660.4500	3.6605	(12.149)	0	0	0
2018/09/26	2040	01/11/2018	9.60	Call	Bond Future	274.7300	0.2747	362.2300	0.3622	31.849	0	0	0
2018/09/26	2040	01/11/2018	9.09	Call	Bond Future	11.3300	0.0113	16.9500	0.0170	49.603	0	0	0
2018/09/26	2040	01/11/2018	9.10	Put	Bond Future	8,369.1800	8.3692	7,781.4600	7.7815	(7.022)	0	0	0
2018/09/26	2040	01/11/2018	10.00	Call	Bond Future	1,270.5100	1.2705	1,535.9700	1.5360	20.894	0	0	3,940
2018/09/26	2040	01/11/2018	9.07	Call	Bond Future	9.7800	0.0098	14.6900	0.0147	50.204	0	0	0
2018/09/26	2040	01/11/2018	9.07	Put	Bond Future	8,645.2600	8.6453	8,056.4400	8.0564	(6.811)	0	0	0
2018/09/26	2040	01/11/2018	9.10	Call	Bond Future	12.1800	0.0122	18.1900	0.0182	49.343	0	0	2,950
2018/09/26	2040	01/11/2018	8.50	Put	Bond Future	14,169.4300	14.1694	13,575.7400	13.5757	(4.190)	0	0	0
2018/09/26	2040	01/11/2018	8.50	Call	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0	0	2,950
2018/09/26	2040	07/02/2019	9.13	Call	Bond Future	359.7200	0.3597	428.7200	0.4287	19.182	0	0	0
2018/09/26	2040	07/02/2019	9.11	Put	Bond Future	9,250.1400	9.2501	8,711.2700	8.7113	(5.826)	0	0	0
2018/09/26	2040	07/02/2019			Bond Future	10.1525	90.3628	10.0766	90.9677	(0.748)	0.0000	0.0000	100
2018/09/26	2040	07/02/2019	9.13	Put	Bond Future	9,084.2800	9.0843	8,548.3000	8.5483	(5.900)	0	0	0
2018/09/26	2040	07/02/2019	9.11	Call	Bond Future	341.7000	0.3417	407.8100	0.4078	19.347	0	0	0
2018/09/26	2040	07/02/2019	9.12	Put	Bond Future	9,167.0500	9.1671	8,629.6100	8.6296	(5.863)	0	0	0
2018/09/26	2040	07/02/2019	9.12	Call	Bond Future	350.6200	0.3506	418.1600	0.4182	19.263	0	0	0
2018/09/26	2040	02/05/2019	9.89	Call	Bond Future	2,534.9600	2.5350	2,784.2500	2.7843	9.834	0	0	0
2018/09/26	2040	02/05/2019	9.88	Put	Bond Future	5,297.0800	5.2971	4,928.4000	4.9284	(6.960)	0	0	0
2018/09/26	2040	02/05/2019			Bond Future	10.2289	91.8627	10.1506	92.4786	(0.766)	0.0000	0.0000	0
2018/09/26	2040	02/05/2019	9.90	Call	Bond Future	2,569.0300	2.5690	2,820.4500	2.8205	9.787	0	0	0
2018/09/26	2040	02/05/2019	9.90	Put	Bond Future	5,200.9700	5.2010	4,836.5500	4.8365	(7.007)	0	0	0
2018/09/26	2040	02/05/2019	9.89	Put	Bond Future	5,248.8500	5.2488	4,882.3000	4.8823	(6.983)	0	0	0
2018/09/26	2040	02/05/2019	9.88	Call	Bond Future	2,501.1200	2.5011	2,748.2800	2.7483	9.882	0	0	0
2018/09/26	2044	01/11/2018	9.12	Call	Bond Future	10.8900	0.0109	16.3000	0.0163	49.679	0	0	0
2018/09/26	2044	01/11/2018			Bond Future	10.1016	90.0362	10.0283	90.6357	(0.726)	0.0000	0.0000	38,084
2018/09/26	2044	01/11/2018	9.12	Put	Bond Future	8,651.0300	8.6510	8,056.8600	8.0569	(6.868)	0	0	0
2018/09/26	2044	01/11/2018	9.13	Call	Bond Future	11.7200	0.0117	17.5100	0.0175	49.403	0	0	0
2018/09/26	2044	01/11/2018	9.14	Put	Bond Future	8,462.7100	8.4627	7,869.3200	7.8693	(7.012)	0	0	0
2018/09/26	2044	01/11/2018	9.13	Put	Bond Future	8,556.7600	8.5568	7,962.9700	7.9630	(6.939)	0	0	0
2018/09/26	2044	01/11/2018	9.14	Call	Bond Future	12.6100	0.0126	18.8000	0.0188	49.088	0	0	0
2018/09/26	2044	07/02/2019	9.18	Put	Bond Future	9,094.3500	9.0943	8,555.4700	8.5555	(5.925)	0	0	0
2018/09/26	2044	07/02/2019			Bond Future	10.1838	87.3836	10.1079	87.9946	(0.745)	0.0000	0.0000	108
2018/09/26	2044	07/02/2019	9.17	Call	Bond Future	370.1600	0.3702	440.8100	0.4408	19.086	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
2018/09/26	2044	07/02/2019	9.17	Put	Bond Future	9,178.7900	9.1788	8,638.4100	8.6384	(5.887)	0	0	0
2018/09/26	2044	07/02/2019	9.18	Call	Bond Future	379.7800	0.3798	451.9300	0.4519	18.998	0	0	0
2018/09/26	2044	07/02/2019	9.16	Call	Bond Future	360.7500	0.3608	429.9000	0.4299	19.168	0	0	0
2018/09/26	2044	07/02/2019	9.16	Put	Bond Future	9,263.5900	9.2636	8,721.7100	8.7217	(5.850)	0	0	0
2018/09/26	2044	02/05/2019	9.90	Call	Bond Future	2,516.0500	2.5160	2,764.4500	2.7644	9.873	0	0	0
2018/09/26	2044	02/05/2019			Bond Future	10.2575	88.8341	10.1794	89.4560	(0.762)	0.0000	0.0000	0
2018/09/26	2044	02/05/2019	9.90	Put	Bond Future	5,424.1800	5.4242	5,050.6900	5.0507	(6.886)	0	0	0
2018/09/26	2044	02/05/2019	9.91	Call	Bond Future	2,550.2700	2.5503	2,800.8300	2.8008	9.825	0	0	0
2018/09/26	2044	02/05/2019	9.92	Put	Bond Future	5,325.5900	5.3256	4,956.4100	4.9564	(6.932)	0	0	0
2018/09/26	2044	02/05/2019	9.91	Put	Bond Future	5,374.8300	5.3748	5,003.5000	5.0035	(6.909)	0	0	0
2018/09/26	2044	02/05/2019	9.92	Call	Bond Future	2,584.4600	2.5845	2,837.1700	2.8372	9.778	0	0	0
2018/09/26	2046	01/11/2018			Bond Future	116.8117	116.8117	116.5921	116.5921	(0.188)	0.0000	0.0000	12,067
2018/09/26	2046	07/02/2019			Bond Future	119.0860	119.0860	118.8627	118.8627	(0.188)	0.0000	0.0000	0
2018/09/26	2046	02/05/2019			Bond Future	119.3983	119.3983	119.1716	119.1716	(0.190)	0.0000	0.0000	0
2018/09/26	2050	01/11/2018			Bond Future	122.0624	122.0624	122.3241	122.3241	0.214	0.0000	0.0000	9,987
2018/09/26	2050	07/02/2019			Bond Future	122.6676	122.6676	122.9350	122.9350	0.218	0.0000	0.0000	0
2018/09/26	2050	02/05/2019			Bond Future	124.7252	124.7252	124.9975	124.9975	0.218	0.0000	0.0000	0
2018/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	AL37	01/11/2018			Index Future	588.1670	588.1670	590.0080	590.0080	0.313	0.0000	0.0000	0
2018/09/26	AL37	07/02/2019			Index Future	599.4880	599.4880	601.3620	601.3620	0.313	0.0000	0.0000	0
2018/09/26	AL37	02/05/2019			Index Future	609.4440	609.4440	611.3530	611.3530	0.313	0.0000	0.0000	0
2018/09/26	AL7T	01/11/2018			Index Future	678.9640	678.9640	682.0650	682.0650	0.457	0.0000	0.0000	0
2018/09/26	AL7T	07/02/2019			Index Future	692.0330	692.0330	695.1900	695.1900	0.456	0.0000	0.0000	0
2018/09/26	AL7T	02/05/2019			Index Future	703.5260	703.5260	706.7400	706.7400	0.457	0.0000	0.0000	0
2018/09/26	ALBI	01/11/2018			Index Future	613.4940	613.4940	616.6720	616.6720	0.518	0.0000	0.0000	864
2018/09/26	ALBI	07/02/2019			Index Future	625.3020	625.3020	628.5390	628.5390	0.518	0.0000	0.0000	57
2018/09/26	ALBI	02/05/2019			Index Future	635.6870	635.6870	638.9820	638.9820	0.518	0.0000	0.0000	0
2018/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	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
2018/09/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/26	ES33	01/11/2018			Bond Future	11.1988	74.5719	11.1186	75.0328	(0.717)	0.0000	0.0000	9,466
2018/09/26	ES33	07/02/2019			Bond Future	11.3400	76.0070	11.2566	76.4767	(0.736)	0.0000	0.0000	0
2018/09/26	ES33	02/05/2019			Bond Future	11.4604	73.4796	11.3740	73.9577	(0.754)	0.0000	0.0000	0
2018/09/26	ES42	01/11/2018			Bond Future	11.4426	76.4456	11.3674	76.9318	(0.657)	0.0000	0.0000	7,957
2018/09/26	ES42	07/02/2019			Bond Future	11.5766	77.9166	11.4985	78.4121	(0.675)	0.0000	0.0000	0
2018/09/26	ES42	02/05/2019			Bond Future	11.6966	74.9502	11.6156	75.4545	(0.692)	0.0000	0.0000	0
2018/09/26	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	01/11/2018	653.50	Put	GOVI	456,680.0000	45.6680	423,420.0000	42.3420	(7.283)	0	0	0
2018/09/26	GOVI	01/11/2018			GOVI	607.8320	607.8320	611.1580	611.1580	0.547	0.0000	0.0000	462
2018/09/26	GOVI	01/11/2018	653.49	Put	GOVI	456,580.0000	45.6580	423,320.0000	42.3320	(7.285)	0	0	0
2018/09/26	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	01/11/2018	653.51	Put	GOVI	456,780.0000	45.6780	423,520.0000	42.3520	(7.281)	0	0	0
2018/09/26	GOVI	07/02/2019	666.53	Put	GOVI	469,980.0000	46.9980	436,110.0000	43.6110	(7.207)	0	0	0
2018/09/26	GOVI	07/02/2019			GOVI	619.5320	619.5320	622.9190	622.9190	0.547	0.0000	0.0000	0
2018/09/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	07/02/2019	666.52	Put	GOVI	469,880.0000	46.9880	436,010.0000	43.6010	(7.208)	0	0	0
2018/09/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	07/02/2019	666.51	Put	GOVI	469,780.0000	46.9780	435,910.0000	43.5910	(7.210)	0	0	0
2018/09/26	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	02/05/2019	647.88	Put	GOVI	180,590.0000	18.0590	146,120.0000	14.6120	(19.087)	0	0	0
2018/09/26	GOVI	02/05/2019	647.86	Put	GOVI	180,390.0000	18.0390	145,920.0000	14.5920	(19.109)	0	0	0
2018/09/26	GOVI	02/05/2019			GOVI	629.8210	629.8210	633.2680	633.2680	0.547	0.0000	0.0000	0
2018/09/26	GOVI	02/05/2019	647.87	Put	GOVI	180,490.0000	18.0490	146,020.0000	14.6020	(19.098)	0	0	0
2018/09/26	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/26	IGOV	01/11/2018			Index Future	252.4500	252.4500	253.1520	253.1520	0.278	0.0000	0.0000	746
2018/09/26	IGOV	07/02/2019			Index Future	257.3660	257.3660	258.0820	258.0820	0.278	0.0000	0.0000	0
2018/09/26	IGOV	02/05/2019			Index Future	261.6840	261.6840	262.4120	262.4120	0.278	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
2018/09/26	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/09/26	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/09/26	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2018/09/26	IS01	19/09/2019			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2018/09/26	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/09/26	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/09/26	IS02	21/06/2019			Interest Rate Swap	99.8000	99.8000	99.7900	99.7900	(0.010)	0.0000	0.0000	0
2018/09/26	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0200	102.0200	(0.020)	0.0000	0.0000	0
2018/09/26	IS02	20/12/2019			Interest Rate Swap	103.1200	103.1200	103.0800	103.0800	(0.039)	0.0000	0.0000	0
2018/09/26	IS02	23/03/2020			Interest Rate Swap	99.2700	99.2700	99.2300	99.2300	(0.040)	0.0000	0.0000	0
2018/09/26	IS02	22/06/2020			Interest Rate Swap	102.9900	102.9900	102.9400	102.9400	(0.049)	0.0000	0.0000	0
2018/09/26	IS02	21/09/2020			Interest Rate Swap	100.1600	100.1600	100.1200	100.1200	(0.040)	0.0000	0.0000	0
2018/09/26	IS05	17/12/2020			Interest Rate Swap	97.1200	97.1200	97.0700	97.0700	(0.051)	0.0000	0.0000	0
2018/09/26	IS05	16/03/2021			Interest Rate Swap	96.4500	96.4500	96.3900	96.3900	(0.062)	0.0000	0.0000	0
2018/09/26	IS05	15/06/2021			Interest Rate Swap	95.7500	95.7500	95.6500	95.6500	(0.104)	0.0000	0.0000	0
2018/09/26	IS05	21/09/2021			Interest Rate Swap	96.0300	96.0300	95.9100	95.9100	(0.125)	0.0000	0.0000	0
2018/09/26	IS05	21/12/2021			Interest Rate Swap	98.3300	98.3300	98.1900	98.1900	(0.142)	0.0000	0.0000	51
2018/09/26	IS05	15/03/2022			Interest Rate Swap	98.5700	98.5700	98.4000	98.4000	(0.172)	0.0000	0.0000	0
2018/09/26	IS05	21/06/2022			Interest Rate Swap	99.8700	99.8700	99.6800	99.6800	(0.190)	0.0000	0.0000	0
2018/09/26	IS05	20/09/2022			Interest Rate Swap	103.8800	103.8800	103.6800	103.6800	(0.193)	0.0000	0.0000	0
2018/09/26	IS05	20/12/2022			Interest Rate Swap	105.2200	105.2200	105.0000	105.0000	(0.209)	0.0000	0.0000	0
2018/09/26	IS05	22/03/2023			Interest Rate Swap	98.7300	98.7300	98.5000	98.5000	(0.233)	0.0000	0.0000	0
2018/09/26	IS05	20/06/2023			Interest Rate Swap	104.8200	104.8200	104.5900	104.5900	(0.219)	0.0000	0.0000	0
2018/09/26	IS05	19/09/2023			Interest Rate Swap	100.4400	100.4400	100.1900	100.1900	(0.249)	0.0000	0.0000	0
2018/09/26	IS10	17/12/2025			Interest Rate Swap	97.8500	97.8500	97.5000	97.5000	(0.358)	0.0000	0.0000	0
2018/09/26	IS10	16/03/2026			Interest Rate Swap	94.9700	94.9700	94.6100	94.6100	(0.379)	0.0000	0.0000	0
2018/09/26	IS10	15/06/2026			Interest Rate Swap	93.8100	93.8100	93.4400	93.4400	(0.394)	0.0000	0.0000	0
2018/09/26	IS10	21/09/2026			Interest Rate Swap	96.0200	96.0200	95.6400	95.6400	(0.396)	0.0000	0.0000	0
2018/09/26	IS10	21/12/2026			Interest Rate Swap	99.8200	99.8200	99.4300	99.4300	(0.391)	0.0000	0.0000	0
2018/09/26	IS10	15/03/2027			Interest Rate Swap	98.4600	98.4600	98.0700	98.0700	(0.396)	0.0000	0.0000	0
2018/09/26	IS10	21/06/2027			Interest Rate Swap	100.5600	100.5600	100.1500	100.1500	(0.408)	0.0000	0.0000	0
2018/09/26	IS10	20/09/2027			Interest Rate Swap	105.9900	105.9900	105.5900	105.5900	(0.377)	0.0000	0.0000	0
2018/09/26	IS10	20/12/2027			Interest Rate Swap	106.3900	106.3900	105.9800	105.9800	(0.385)	0.0000	0.0000	0
2018/09/26	IS10	22/03/2028			Interest Rate Swap	100.0400	100.0400	99.6300	99.6300	(0.410)	0.0000	0.0000	0
2018/09/26	IS10	20/06/2028			Interest Rate Swap	107.1500	107.1500	106.7500	106.7500	(0.373)	0.0000	0.0000	0
2018/09/26	IS10	19/09/2028			Interest Rate Swap	100.8700	100.8700	100.4600	100.4600	(0.406)	0.0000	0.0000	0
2018/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/26	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
2018/09/26	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/26	R023	01/11/2018	10.58	Call	Bond Future	6,610.0300	6.6100	6,925.7600	6.9258	4.777	0	0	0
2018/09/26	R023	01/11/2018	10.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/09/26	R023	01/11/2018			Bond Future	8.5966	98.4163	8.5060	98.7320	(1.054)	0.0000	0.0000	38,201
2018/09/26	R023	01/11/2018	10.59	Call	Bond Future	6,641.9200	6.6419	6,957.6500	6.9576	4.754	0	0	0
2018/09/26	R023	01/11/2018	10.59	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/09/26	R023	01/11/2018	10.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/09/26	R023	01/11/2018	10.57	Call	Bond Future	6,578.1200	6.5781	6,893.8500	6.8938	4.800	0	0	0
2018/09/26	R023	07/02/2019	10.59	Call	Bond Future	5,975.8700	5.9759	6,287.9900	6.2880	5.223	0	0	0
2018/09/26	R023	07/02/2019			Bond Future	8.7103	100.3103	8.6125	100.6320	(1.123)	0.0000	0.0000	0
2018/09/26	R023	07/02/2019	10.57	Call	Bond Future	5,917.1500	5.9172	6,228.8400	6.2288	5.268	0	0	0
2018/09/26	R023	07/02/2019	10.57	Put	Bond Future	41.8900	0.0419	31.9000	0.0319	(23.848)	0	0	0
2018/09/26	R023	07/02/2019	10.59	Put	Bond Future	39.8400	0.0398	30.2800	0.0303	(23.996)	0	0	0
2018/09/26	R023	07/02/2019	10.58	Call	Bond Future	5,946.5100	5.9465	6,258.4100	6.2584	5.245	0	0	0
2018/09/26	R023	07/02/2019	10.58	Put	Bond Future	40.8600	0.0409	31.0800	0.0311	(23.935)	0	0	0
2018/09/26	R023	02/05/2019	8.45	Call	Bond Future	706.1900	0.7062	827.9100	0.8279	17.236	0	0	0
2018/09/26	R023	02/05/2019	8.44	Put	Bond Future	1,846.2100	1.8462	1,638.6800	1.6387	(11.241)	0	0	0
2018/09/26	R023	02/05/2019			Bond Future	8.8073	98.0485	8.7024	98.3764	(1.192)	0.0000	0.0000	0
2018/09/26	R023	02/05/2019	8.46	Call	Bond Future	719.7900	0.7198	842.9100	0.8429	17.105	0	0	0
2018/09/26	R023	02/05/2019	8.46	Put	Bond Future	1,810.0300	1.8100	1,605.3000	1.6053	(11.311)	0	0	0
2018/09/26	R023	02/05/2019	8.45	Put	Bond Future	1,828.0500	1.8281	1,621.9200	1.6219	(11.276)	0	0	0
2018/09/26	R023	02/05/2019	8.44	Call	Bond Future	692.7300	0.6927	813.0500	0.8131	17.369	0	0	0
2018/09/26	R035	01/11/2018	8.93	Call	Bond Future	11.2100	0.0112	17.3900	0.0174	55.129	0	0	0
2018/09/26	R035	01/11/2018	8.92	Put	Bond Future	7,843.3400	7.8433	7,254.5500	7.2546	(7.507)	0	0	0
2018/09/26	R035	01/11/2018			Bond Future	9.9000	93.4042	9.8213	93.9988	(0.795)	0.0000	0.0000	73,872
2018/09/26	R035	01/11/2018	8.94	Call	Bond Future	12.0400	0.0120	18.6400	0.0186	54.817	0	0	0
2018/09/26	R035	01/11/2018	8.94	Put	Bond Future	7,675.3700	7.6754	7,087.3900	7.0874	(7.661)	0	0	0
2018/09/26	R035	01/11/2018	8.93	Put	Bond Future	7,759.2800	7.7593	7,170.8800	7.1709	(7.583)	0	0	0
2018/09/26	R035	01/11/2018	8.92	Call	Bond Future	10.4300	0.0104	16.2200	0.0162	55.513	0	0	0
2018/09/26	R035	07/02/2019	8.98	Call	Bond Future	342.5100	0.3425	413.6700	0.4137	20.776	0	0	0
2018/09/26	R035	07/02/2019			Bond Future	9.9913	95.2018	9.9097	95.8076	(0.817)	0.0000	0.0000	298
2018/09/26	R035	07/02/2019	8.96	Call	Bond Future	325.5100	0.3255	393.7500	0.3938	20.964	0	0	0
2018/09/26	R035	07/02/2019	8.96	Put	Bond Future	8,444.9200	8.4449	7,907.2800	7.9073	(6.366)	0	0	0
2018/09/26	R035	07/02/2019	8.98	Put	Bond Future	8,294.4700	8.2945	7,759.7500	7.7598	(6.447)	0	0	0
2018/09/26	R035	07/02/2019	8.97	Call	Bond Future	333.9200	0.3339	403.6100	0.4036	20.870	0	0	0
2018/09/26	R035	07/02/2019	8.97	Put	Bond Future	8,369.5500	8.3696	7,833.3600	7.8334	(6.406)	0	0	0
2018/09/26	R035	02/05/2019	9.74	Put	Bond Future	4,748.6600	4.7487	4,383.3200	4.3833	(7.694)	0	0	0
2018/09/26	R035	02/05/2019			Bond Future	10.0661	92.2850	9.9819	92.9018	(0.837)	0.0000	0.0000	0
2018/09/26	R035	02/05/2019	9.74	Call	Bond Future	2,325.6500	2.3256	2,577.0400	2.5770	10.809	0	0	0
2018/09/26	R035	02/05/2019	9.75	Call	Bond Future	2,358.0200	2.3580	2,611.5900	2.6116	10.754	0	0	0
2018/09/26	R035	02/05/2019	9.75	Put	Bond Future	4,705.3100	4.7053	4,342.1500	4.3421	(7.718)	0	0	0
2018/09/26	R035	02/05/2019	9.73	Call	Bond Future	2,293.5200	2.2935	2,542.7200	2.5427	10.865	0	0	0
2018/09/26	R035	02/05/2019	9.73	Put	Bond Future	4,792.3400	4.7923	4,424.8100	4.4248	(7.669)	0	0	0

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2018/09/26	R186	01/11/2018	8.54	Put	Bond Future	3,940.5300	3.9405	3,496.9800	3.4970	(11.256)	0	0	0
2018/09/26	R186	01/11/2018	8.90	Call	Bond Future	365.8200	0.3658	487.0700	0.4871	33.145	0	0	0
2018/09/26	R186	01/11/2018	9.14	Call	Bond Future	889.8600	0.8899	1,112.2200	1.1122	24.988	0	0	0
2018/09/26	R186	01/11/2018	7.96	Put	Bond Future	7,556.6200	7.5566	7,087.0300	7.0870	(6.214)	0	0	0
2018/09/26	R186	01/11/2018			Bond Future	9.1822	111.3675	9.1029	111.8376	(0.863)	0.0000	0.0000	67,839
2018/09/26	R186	01/11/2018	8.53	Call	Bond Future	50.6800	0.0507	75.8100	0.0758	49.586	0	0	0
2018/09/26	R186	01/11/2018	8.53	Put	Bond Future	3,999.1200	3.9991	3,554.1700	3.5542	(11.126)	0	0	0
2018/09/26	R186	01/11/2018	8.46	Put	Bond Future	4,415.8500	4.4158	3,962.8500	3.9629	(10.259)	0	0	0
2018/09/26	R186	01/11/2018	8.46	Call	Bond Future	32.4000	0.0324	49.4800	0.0495	52.716	0	0	5,000
2018/09/26	R186	01/11/2018	8.54	Call	Bond Future	54.0500	0.0541	80.5800	0.0806	49.084	0	0	0
2018/09/26	R186	01/11/2018	8.90	Put	Bond Future	2,051.3300	2.0513	1,702.5000	1.7025	(17.005)	0	0	2,500
2018/09/26	R186	01/11/2018	9.14	Put	Bond Future	1,139.6300	1.1396	891.9100	0.8919	(21.737)	0	0	5,000
2018/09/26	R186	01/11/2018	7.96	Call	Bond Future	0.6600	0.0007	1.1500	0.0012	74.242	0	0	5,000
2018/09/26	R186	01/11/2018	8.52	Call	Bond Future	47.4900	0.0475	71.2700	0.0713	50.074	0	0	0
2018/09/26	R186	01/11/2018	8.52	Put	Bond Future	4,057.9400	4.0579	3,611.6400	3.6116	(10.998)	0	0	0
2018/09/26	R186	07/02/2019	8.20	Call	Bond Future	185.0300	0.1850	228.8000	0.2288	23.656	0	0	0
2018/09/26	R186	07/02/2019	8.50	Call	Bond Future	439.9200	0.4399	525.7700	0.5258	19.515	0	0	1,000
2018/09/26	R186	07/02/2019	9.10	Put	Bond Future	2,591.2300	2.5912	2,318.9800	2.3190	(10.507)	0	0	1,000
2018/09/26	R186	07/02/2019	8.21	Put	Bond Future	6,557.7200	6.5577	6,123.5800	6.1236	(6.620)	0	0	0
2018/09/26	R186	07/02/2019	9.92	Put	Bond Future	850.0500	0.8500	731.1100	0.7311	(13.992)	0	0	1,170
2018/09/26	R186	07/02/2019			Bond Future	9.2796	108.2060	9.1963	108.6850	(0.898)	0.0000	0.0000	719
2018/09/26	R186	07/02/2019	8.20	Put	Bond Future	6,614.3900	6.6144	6,179.2400	6.1792	(6.579)	0	0	0
2018/09/26	R186	07/02/2019	8.50	Put	Bond Future	5,033.1400	5.0331	4,640.0700	4.6401	(7.810)	0	0	0
2018/09/26	R186	07/02/2019	9.10	Call	Bond Future	1,555.5000	1.5555	1,762.1700	1.7622	13.286	0	0	0
2018/09/26	R186	07/02/2019	8.21	Call	Bond Future	190.1900	0.1902	234.9700	0.2350	23.545	0	0	0
2018/09/26	R186	07/02/2019	9.92	Call	Bond Future	4,439.7100	4.4397	4,799.6900	4.7997	8.108	0	0	0
2018/09/26	R186	07/02/2019	8.30	Put	Bond Future	6,061.2200	6.0612	5,637.7600	5.6378	(6.986)	0	0	0
2018/09/26	R186	07/02/2019	8.22	Call	Bond Future	195.4700	0.1955	241.2800	0.2413	23.436	0	0	0
2018/09/26	R186	07/02/2019	8.22	Put	Bond Future	6,501.2100	6.5012	6,068.1000	6.0681	(6.662)	0	0	0
2018/09/26	R186	07/02/2019	9.27	Put	Bond Future	2,082.4400	2.0824	1,846.7200	1.8467	(11.319)	0	0	0
2018/09/26	R186	07/02/2019	9.27	Call	Bond Future	2,027.6200	2.0276	2,270.8200	2.2708	11.994	0	0	1,170
2018/09/26	R186	07/02/2019	8.30	Call	Bond Future	248.2400	0.2482	303.7000	0.3037	22.341	0	0	210
2018/09/26	R186	07/02/2019	8.77	Put	Bond Future	3,811.1500	3.8112	3,468.8600	3.4689	(8.981)	0	0	0
2018/09/26	R186	07/02/2019	8.77	Call	Bond Future	837.4500	0.8375	974.0800	0.9741	16.315	0	0	1,170
2018/09/26	R186	07/02/2019	9.90	Call	Bond Future	4,354.2100	4.3542	4,711.4100	4.7114	8.204	0	0	0
2018/09/26	R186	07/02/2019	9.90	Put	Bond Future	874.2300	0.8742	752.5100	0.7525	(13.923)	0	0	1,000
2018/09/26	R186	02/05/2019	9.01	Put	Bond Future	3,598.6100	3.5986	3,299.2500	3.2993	(8.319)	0	0	0
2018/09/26	R186	02/05/2019	9.02	Call	Bond Future	1,603.6600	1.6037	1,793.8900	1.7939	11.862	0	0	0
2018/09/26	R186	02/05/2019			Bond Future	9.3676	110.0025	9.2804	110.4903	(0.931)	0.0000	0.0000	0
2018/09/26	R186	02/05/2019	9.03	Call	Bond Future	1,627.2000	1.6272	1,819.2100	1.8192	11.800	0	0	0
2018/09/26	R186	02/05/2019	9.03	Put	Bond Future	3,531.6000	3.5316	3,235.8000	3.2358	(8.376)	0	0	0
2018/09/26	R186	02/05/2019	9.01	Call	Bond Future	1,580.0000	1.5800	1,768.4500	1.7684	11.927	0	0	0
2018/09/26	R186	02/05/2019	9.02	Put	Bond Future	3,565.1500	3.5651	3,267.5700	3.2676	(8.347)	0	0	0
2018/09/26	R197	01/11/2018			Bond Future	300.7438	300.7438	300.4799	300.4799	(0.088)	0.0000	0.0000	2,353
2018/09/26	R197	07/02/2019			Bond Future	299.2489	299.2489	298.9813	298.9813	(0.089)	0.0000	0.0000	0
2018/09/26	R197	02/05/2019			Bond Future	304.2682	304.2682	303.9970	303.9970	(0.089)	0.0000	0.0000	0

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2018/09/26	R202	01/11/2018			Bond Future	234.3969	234.3969	234.4059	234.4059	0.004	0.0000	0.0000	10,129
2018/09/26	R202	07/02/2019			Bond Future	235.0566	235.0566	235.0666	235.0666	0.004	0.0000	0.0000	0
2018/09/26	R202	02/05/2019			Bond Future	238.9992	238.9992	239.0102	239.0102	0.005	0.0000	0.0000	0
2018/09/26	R207	01/11/2018	6.76	Put	Bond Future	1,156.8900	1.1569	1,055.9800	1.0560	(8.723)	0	0	0
2018/09/26	R207	01/11/2018			Bond Future	7.7905	101.6263	7.7000	101.7272	(1.163)	0.0000	0.0000	18,869
2018/09/26	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R207	01/11/2018	6.75	Put	Bond Future	1,168.2100	1.1682	1,067.3000	1.0673	(8.638)	0	0	0
2018/09/26	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R207	01/11/2018	6.74	Put	Bond Future	1,179.5300	1.1795	1,078.6200	1.0786	(8.555)	0	0	0
2018/09/26	R207	07/02/2019	6.52	Call	Bond Future	0.3200	0.0003	0.6500	0.0007	103.125	0	0	0
2018/09/26	R207	07/02/2019	6.51	Put	Bond Future	1,268.7900	1.2688	1,166.4100	1.1664	(8.069)	0	0	0
2018/09/26	R207	07/02/2019			Bond Future	7.9538	99.9371	7.8359	100.0398	(1.483)	0.0000	0.0000	0
2018/09/26	R207	07/02/2019	6.53	Call	Bond Future	0.3400	0.0003	0.6900	0.0007	102.941	0	0	0
2018/09/26	R207	07/02/2019	6.53	Put	Bond Future	1,251.0900	1.2511	1,148.7500	1.1488	(8.180)	0	0	0
2018/09/26	R207	07/02/2019	6.52	Put	Bond Future	1,259.9400	1.2599	1,157.5800	1.1576	(8.124)	0	0	0
2018/09/26	R207	07/02/2019	6.51	Call	Bond Future	0.3000	0.0003	0.6100	0.0006	103.333	0	0	0
2018/09/26	R207	02/05/2019	7.63	Call	Bond Future	41.2900	0.0413	63.9400	0.0639	54.856	0	0	0
2018/09/26	R207	02/05/2019			Bond Future	8.2063	101.5963	8.0462	101.7015	(1.951)	0.0000	0.0000	0
2018/09/26	R207	02/05/2019	7.61	Call	Bond Future	38.9400	0.0389	60.6400	0.0606	55.727	0	0	0
2018/09/26	R207	02/05/2019	7.61	Put	Bond Future	431.9700	0.4320	348.4100	0.3484	(19.344)	0	0	0
2018/09/26	R207	02/05/2019	7.63	Put	Bond Future	421.0900	0.4211	338.4800	0.3385	(19.618)	0	0	0
2018/09/26	R207	02/05/2019	7.62	Call	Bond Future	40.1000	0.0401	62.2700	0.0623	55.287	0	0	0
2018/09/26	R207	02/05/2019	7.62	Put	Bond Future	426.5100	0.4265	343.4200	0.3434	(19.481)	0	0	0
2018/09/26	R208	01/11/2018	7.11	Put	Bond Future	2,128.7800	2.1288	1,958.6500	1.9587	(7.992)	0	0	0
2018/09/26	R208	01/11/2018			Bond Future	8.1075	97.7694	8.0260	97.9412	(1.006)	0.0000	0.0000	29,584
2018/09/26	R208	01/11/2018	7.11	Call	Bond Future	2.7400	0.0027	4.3500	0.0044	58.759	0	0	0
2018/09/26	R208	01/11/2018	7.12	Call	Bond Future	2.9400	0.0029	4.6500	0.0047	58.163	0	0	0
2018/09/26	R208	01/11/2018	7.10	Put	Bond Future	2,150.2000	2.1502	1,979.9700	1.9800	(7.917)	0	0	0
2018/09/26	R208	01/11/2018	7.12	Put	Bond Future	2,107.3800	2.1074	1,937.3500	1.9374	(8.068)	0	0	0
2018/09/26	R208	01/11/2018	7.10	Call	Bond Future	2.5500	0.0026	4.0600	0.0041	59.216	0	0	0
2018/09/26	R208	07/02/2019	7.07	Call	Bond Future	9.0800	0.0091	13.5400	0.0135	49.119	0	0	0
2018/09/26	R208	07/02/2019	7.08	Put	Bond Future	2,208.8700	2.2089	2,038.6400	2.0386	(7.707)	0	0	0
2018/09/26	R208	07/02/2019	7.06	Put	Bond Future	2,246.7900	2.2468	2,076.2100	2.0762	(7.592)	0	0	0
2018/09/26	R208	07/02/2019			Bond Future	8.2310	99.6510	8.1383	99.8259	(1.127)	0.0000	0.0000	0
2018/09/26	R208	07/02/2019	7.07	Put	Bond Future	2,227.8200	2.2278	2,057.4100	2.0574	(7.649)	0	0	0
2018/09/26	R208	07/02/2019	7.08	Call	Bond Future	9.5100	0.0095	14.1500	0.0142	48.791	0	0	0
2018/09/26	R208	07/02/2019	7.06	Call	Bond Future	8.6600	0.0087	12.9500	0.0129	49.538	0	0	0
2018/09/26	R208	02/05/2019	8.03	Put	Bond Future	859.6800	0.8597	745.7400	0.7457	(13.254)	0	0	0
2018/09/26	R208	02/05/2019	8.02	Call	Bond Future	300.0000	0.3000	363.7400	0.3637	21.247	0	0	0
2018/09/26	R208	02/05/2019			Bond Future	8.3550	97.9059	8.2496	98.0845	(1.261)	0.0000	0.0000	0
2018/09/26	R208	02/05/2019	8.03	Call	Bond Future	307.4100	0.3074	372.0700	0.3721	21.034	0	0	0
2018/09/26	R208	02/05/2019	8.02	Put	Bond Future	869.3300	0.8693	754.4700	0.7545	(13.212)	0	0	0
2018/09/26	R208	02/05/2019	8.04	Call	Bond Future	314.6300	0.3146	380.1900	0.3802	20.837	0	0	0
2018/09/26	R208	02/05/2019	8.04	Put	Bond Future	849.8500	0.8498	736.8100	0.7368	(13.301)	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
2018/09/26	R209	01/11/2018	1,016.00	Call	Bond Future	69,949.5000	69.9495	70,449.4000	70.4494	0.715	0	0	0
2018/09/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R209	01/11/2018	9.34	Put	Bond Future	3,610.4000	3.6104	3,167.6400	3.1676	(12.263)	0	0	0
2018/09/26	R209	01/11/2018	9.97	Call	Bond Future	1,543.8100	1.5438	1,842.8100	1.8428	19.368	0	0	0
2018/09/26	R209	01/11/2018	9.98	Put	Bond Future	858.4700	0.8585	661.6200	0.6616	(22.930)	0	0	2,000
2018/09/26	R209	01/11/2018	8.98	Call	Bond Future	18.0900	0.0181	27.3100	0.0273	50.967	0	0	0
2018/09/26	R209	01/11/2018	10.00	Call	Bond Future	1,658.7500	1.6588	1,969.7800	1.9698	18.751	0	0	0
2018/09/26	R209	01/11/2018	9.64	Call	Bond Future	567.8300	0.5678	725.9600	0.7260	27.848	0	0	2,000
2018/09/26	R209	01/11/2018	9.47	Call	Bond Future	279.4900	0.2795	373.6100	0.3736	33.676	0	0	0
2018/09/26	R209	01/11/2018	9.82	Call	Bond Future	1,033.3000	1.0333	1,268.7200	1.2687	22.783	0	0	0
2018/09/26	R209	01/11/2018			Bond Future	9.8654	70.8374	9.7872	71.3373	(0.793)	0.0000	0.0000	124,877
2018/09/26	R209	01/11/2018	1,016.01	Call	Bond Future	69,949.5000	69.9495	70,449.4000	70.4494	0.715	0	0	0
2018/09/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R209	01/11/2018	8.89	Put	Bond Future	6,638.8500	6.6388	6,144.2000	6.1442	(7.451)	0	0	0
2018/09/26	R209	01/11/2018	8.89	Call	Bond Future	9.7300	0.0097	14.9800	0.0150	53.957	0	0	2,000
2018/09/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/26	R209	01/11/2018	1,015.99	Call	Bond Future	69,949.4900	69.9495	70,449.3900	70.4494	0.715	0	0	0
2018/09/26	R209	01/11/2018	9.34	Call	Bond Future	148.7700	0.1488	205.9100	0.2059	38.408	0	0	0
2018/09/26	R209	01/11/2018	9.97	Put	Bond Future	883.3200	0.8833	682.4200	0.6824	(22.744)	0	0	0
2018/09/26	R209	01/11/2018	9.98	Call	Bond Future	1,581.6200	1.5816	1,884.6700	1.8847	19.161	0	0	0
2018/09/26	R209	01/11/2018	8.98	Put	Bond Future	5,998.0600	5.9981	5,507.3800	5.5074	(8.181)	0	0	0
2018/09/26	R209	01/11/2018	10.00	Put	Bond Future	810.5500	0.8106	621.6800	0.6217	(23.301)	0	0	5,850
2018/09/26	R209	01/11/2018	9.64	Put	Bond Future	2,022.8500	2.0228	1,681.0800	1.6811	(16.895)	0	0	0
2018/09/26	R209	01/11/2018	9.47	Put	Bond Future	2,861.5800	2.8616	2,455.8000	2.4558	(14.180)	0	0	760
2018/09/26	R209	01/11/2018	9.82	Put	Bond Future	1,322.7800	1.3228	1,058.3000	1.0583	(19.994)	0	0	760
2018/09/26	R209	01/11/2018	9.49	Call	Bond Future	305.4800	0.3055	406.2600	0.4063	32.991	0	0	0
2018/09/26	R209	01/11/2018	9.94	Call	Bond Future	1,432.9100	1.4329	1,719.6000	1.7196	20.008	0	0	0
2018/09/26	R209	01/11/2018	9.94	Put	Bond Future	960.8900	0.9609	747.6800	0.7477	(22.189)	0	0	0
2018/09/26	R209	01/11/2018	10.57	Call	Bond Future	4,401.9100	4.4019	4,860.1800	4.8602	10.411	0	0	0
2018/09/26	R209	01/11/2018	10.57	Put	Bond Future	126.1900	0.1262	84.5600	0.0846	(32.990)	0	0	0
2018/09/26	R209	01/11/2018	9.84	Call	Bond Future	1,094.8300	1.0948	1,338.9400	1.3389	22.297	0	0	0
2018/09/26	R209	01/11/2018	9.84	Put	Bond Future	1,256.5400	1.2565	1,000.7500	1.0008	(20.357)	0	0	0
2018/09/26	R209	01/11/2018	8.99	Put	Bond Future	5,927.6600	5.9277	5,437.5500	5.4375	(8.268)	0	0	0
2018/09/26	R209	01/11/2018	8.99	Call	Bond Future	19.3300	0.0193	29.1200	0.0291	50.647	0	0	760
2018/09/26	R209	01/11/2018	9.49	Put	Bond Future	2,753.6200	2.7536	2,354.5000	2.3545	(14.494)	0	0	0
2018/09/26	R209	07/02/2019	8.97	Put	Bond Future	6,856.8800	6.8569	6,413.4300	6.4134	(6.467)	0	0	0
2018/09/26	R209	07/02/2019	10.20	Put	Bond Future	1,700.2600	1.7003	1,505.9100	1.5059	(11.431)	0	0	4,000
2018/09/26	R209	07/02/2019			Bond Future	9.9442	72.2007	9.8635	72.7101	(0.812)	0.0000	0.0000	340
2018/09/26	R209	07/02/2019	8.96	Call	Bond Future	322.4000	0.3224	387.0100	0.3870	20.040	0	0	0
2018/09/26	R209	07/02/2019	8.96	Put	Bond Future	6,920.3800	6.9204	6,475.6100	6.4756	(6.427)	0	0	0
2018/09/26	R209	07/02/2019	8.97	Call	Bond Future	330.4200	0.3304	396.3500	0.3963	19.953	0	0	0
2018/09/26	R209	07/02/2019	10.20	Call	Bond Future	3,277.6500	3.2776	3,592.6800	3.5927	9.611	0	0	0
2018/09/26	R209	07/02/2019	8.95	Call	Bond Future	314.5300	0.3145	377.8500	0.3778	20.132	0	0	0
2018/09/26	R209	07/02/2019	8.95	Put	Bond Future	6,984.1300	6.9841	6,538.0700	6.5381	(6.387)	0	0	0
2018/09/26	R209	07/02/2019	9.54	Put	Bond Future	3,857.0400	3.8570	3,522.1400	3.5221	(8.683)	0	0	0
2018/09/26	R209	07/02/2019	9.54	Call	Bond Future	1,251.8900	1.2519	1,426.3700	1.4264	13.937	0	0	4,000
2018/09/26	R209	07/02/2019	9.04	Put	Bond Future	6,426.7200	6.4267	5,993.6800	5.9937	(6.738)	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
2018/09/26	R209	07/02/2019	9.04	Call	Bond Future	398.1900	0.3982	474.5300	0.4745	19.172	0	0	4,000
2018/09/26	R209	02/05/2019	9.70	Put	Bond Future	4,081.4900	4.0815	3,779.2900	3.7793	(7.404)	0	0	0
2018/09/26	R209	02/05/2019			Bond Future	10.0124	70.2515	9.9293	70.7700	(0.831)	0.0000	0.0000	0
2018/09/26	R209	02/05/2019	9.69	Call	Bond Future	2,076.7700	2.0768	2,291.2500	2.2913	10.328	0	0	0
2018/09/26	R209	02/05/2019	9.69	Put	Bond Future	4,118.7600	4.1188	3,814.7800	3.8148	(7.380)	0	0	0
2018/09/26	R209	02/05/2019	9.70	Call	Bond Future	2,104.1400	2.1041	2,320.4000	2.3204	10.278	0	0	0
2018/09/26	R209	02/05/2019	9.68	Call	Bond Future	2,049.5900	2.0496	2,262.2900	2.2623	10.378	0	0	0
2018/09/26	R209	02/05/2019	9.68	Put	Bond Future	4,156.3100	4.1563	3,850.5500	3.8506	(7.357)	0	0	0
2018/09/26	R210	01/11/2018			Bond Future	185.4852	185.4852	185.4907	185.4907	0.003	0.0000	0.0000	2,675
2018/09/26	R210	07/02/2019			Bond Future	189.0966	189.0966	189.1031	189.1031	0.003	0.0000	0.0000	0
2018/09/26	R210	02/05/2019			Bond Future	189.7136	189.7136	189.7208	189.7208	0.004	0.0000	0.0000	0
2018/09/26	R212	01/11/2018			Bond Future	155.3014	155.3014	155.3028	155.3028	0.001	0.0000	0.0000	3,476
2018/09/26	R212	07/02/2019			Bond Future	156.1700	156.1700	156.1722	156.1722	0.001	0.0000	0.0000	0
2018/09/26	R212	02/05/2019			Bond Future	158.7894	158.7894	158.7921	158.7921	0.002	0.0000	0.0000	0
2018/09/26	R213	01/11/2018	8.65	Call	Bond Future	5.2600	0.0053	8.3400	0.0083	58.555	0	0	0
2018/09/26	R213	01/11/2018	8.64	Put	Bond Future	6,826.1600	6.8262	6,342.9800	6.3430	(7.078)	0	0	0
2018/09/26	R213	01/11/2018			Bond Future	9.6898	82.1735	9.6111	82.6596	(0.812)	0.0000	0.0000	32,893
2018/09/26	R213	01/11/2018	8.66	Call	Bond Future	5.6700	0.0057	8.9800	0.0090	58.377	0	0	0
2018/09/26	R213	01/11/2018	8.66	Put	Bond Future	6,689.8800	6.6899	6,207.1400	6.2071	(7.216)	0	0	0
2018/09/26	R213	01/11/2018	8.65	Put	Bond Future	6,757.9700	6.7580	6,275.0000	6.2750	(7.147)	0	0	0
2018/09/26	R213	01/11/2018	8.64	Call	Bond Future	4.8800	0.0049	7.7500	0.0078	58.811	0	0	0
2018/09/26	R213	07/02/2019	8.68	Call	Bond Future	221.6700	0.2217	269.8000	0.2698	21.712	0	0	0
2018/09/26	R213	07/02/2019			Bond Future	9.7806	83.7550	9.6989	84.2503	(0.836)	0.0000	0.0000	112
2018/09/26	R213	07/02/2019	8.68	Put	Bond Future	7,252.0800	7.2521	6,804.9100	6.8049	(6.166)	0	0	0
2018/09/26	R213	07/02/2019	8.69	Call	Bond Future	227.5300	0.2275	276.7200	0.2767	21.619	0	0	0
2018/09/26	R213	07/02/2019	8.70	Put	Bond Future	7,128.9700	7.1290	6,683.9400	6.6839	(6.243)	0	0	0
2018/09/26	R213	07/02/2019	8.69	Put	Bond Future	7,190.4200	7.1904	6,744.3100	6.7443	(6.204)	0	0	0
2018/09/26	R213	07/02/2019	8.70	Call	Bond Future	233.5300	0.2335	283.8000	0.2838	21.526	0	0	0
2018/09/26	R213	02/05/2019	9.49	Call	Bond Future	1,789.8900	1.7899	1,987.7800	1.9878	11.056	0	0	0
2018/09/26	R213	02/05/2019	9.48	Put	Bond Future	4,038.0000	4.0380	3,729.9200	3.7299	(7.630)	0	0	0
2018/09/26	R213	02/05/2019			Bond Future	9.8553	81.5984	9.7709	82.1026	(0.857)	0.0000	0.0000	0
2018/09/26	R213	02/05/2019	9.50	Call	Bond Future	1,815.5000	1.8155	2,015.1700	2.0152	10.998	0	0	0
2018/09/26	R213	02/05/2019	9.50	Put	Bond Future	3,965.4800	3.9655	3,660.9500	3.6610	(7.680)	0	0	0
2018/09/26	R213	02/05/2019	9.49	Put	Bond Future	4,001.4900	4.0015	3,695.1800	3.6952	(7.655)	0	0	0
2018/09/26	R213	02/05/2019	9.48	Call	Bond Future	1,764.7100	1.7647	1,960.8300	1.9608	11.113	0	0	0
2018/09/26	R214	01/11/2018	8.99	Put	Bond Future	7,576.5100	7.5765	7,096.2500	7.0963	(6.339)	0	0	0
2018/09/26	R214	01/11/2018	8.98	Call	Bond Future	5.4500	0.0055	8.1800	0.0082	50.092	0	0	0
2018/09/26	R214	01/11/2018			Bond Future	10.0517	69.8107	9.9784	70.2939	(0.729)	0.0000	0.0000	28,473
2018/09/26	R214	01/11/2018	8.99	Call	Bond Future	5.8800	0.0059	8.8100	0.0088	49.830	0	0	0
2018/09/26	R214	01/11/2018	8.98	Put	Bond Future	7,653.5900	7.6536	7,173.1300	7.1731	(6.278)	0	0	0
2018/09/26	R214	01/11/2018	9.00	Call	Bond Future	6.3400	0.0063	9.4800	0.0095	49.527	0	0	0
2018/09/26	R214	01/11/2018	9.00	Put	Bond Future	7,499.5700	7.4996	7,019.5200	7.0195	(6.401)	0	0	0
2018/09/26	R214	07/02/2019	9.05	Put	Bond Future	7,899.6900	7.8997	7,458.6100	7.4586	(5.584)	0	0	0
2018/09/26	R214	07/02/2019			Bond Future	10.1339	71.1543	10.0582	71.6466	(0.747)	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
2018/09/26	R214	07/02/2019	9.04	Call	Bond Future	262.8900	0.2629	313.0400	0.3130	19.076	0	0	0
2018/09/26	R214	07/02/2019	9.04	Put	Bond Future	7,969.4100	7.9694	7,527.2300	7.5272	(5.548)	0	0	0
2018/09/26	R214	07/02/2019	9.05	Call	Bond Future	269.7700	0.2698	321.0200	0.3210	18.998	0	0	0
2018/09/26	R214	07/02/2019	9.03	Call	Bond Future	256.1500	0.2561	305.2300	0.3052	19.161	0	0	0
2018/09/26	R214	07/02/2019	9.03	Put	Bond Future	8,039.3900	8.0394	7,596.1400	7.5961	(5.513)	0	0	0
2018/09/26	R214	02/05/2019	9.87	Call	Bond Future	2,149.0900	2.1491	2,354.9700	2.3550	9.580	0	0	0
2018/09/26	R214	02/05/2019	9.85	Call	Bond Future	2,093.3300	2.0933	2,295.7900	2.2958	9.672	0	0	0
2018/09/26	R214	02/05/2019			Bond Future	10.2010	69.0418	10.1231	69.5429	(0.764)	0.0000	0.0000	0
2018/09/26	R214	02/05/2019	9.85	Put	Bond Future	4,399.2800	4.3993	4,100.6300	4.1006	(6.789)	0	0	0
2018/09/26	R214	02/05/2019	9.87	Put	Bond Future	4,320.3100	4.3203	4,025.0800	4.0251	(6.834)	0	0	0
2018/09/26	R214	02/05/2019	9.86	Call	Bond Future	2,121.0100	2.1210	2,325.1800	2.3252	9.626	0	0	0
2018/09/26	R214	02/05/2019	9.86	Put	Bond Future	4,359.5400	4.3595	4,062.6000	4.0626	(6.811)	0	0	0
2018/09/26	R248	01/11/2018	9.03	Call	Bond Future	6.0900	0.0061	8.9400	0.0089	46.798	0	0	0
2018/09/26	R248	01/11/2018			Bond Future	10.0822	89.1206	10.0138	89.6932	(0.677)	0.0000	0.0000	99,873
2018/09/26	R248	01/11/2018	9.01	Call	Bond Future	5.1900	0.0052	7.6400	0.0076	47.206	0	0	0
2018/09/26	R248	01/11/2018	9.01	Put	Bond Future	9,813.8300	9.8138	9,243.7000	9.2437	(5.809)	0	0	0
2018/09/26	R248	01/11/2018	9.03	Put	Bond Future	9,614.5200	9.6145	9,044.7900	9.0448	(5.926)	0	0	0
2018/09/26	R248	01/11/2018	9.02	Call	Bond Future	5.6200	0.0056	8.2700	0.0083	47.153	0	0	0
2018/09/26	R248	01/11/2018	9.02	Put	Bond Future	9,714.0700	9.7141	9,144.1400	9.1441	(5.867)	0	0	0
2018/09/26	R248	07/02/2019	9.06	Put	Bond Future	10,272.1100	10.2721	9,741.8800	9.7419	(5.162)	0	0	0
2018/09/26	R248	07/02/2019			Bond Future	10.1656	90.8358	10.0950	91.4192	(0.695)	0.0000	0.0000	0
2018/09/26	R248	07/02/2019	9.06	Call	Bond Future	288.2100	0.2882	341.3700	0.3414	18.445	0	0	0
2018/09/26	R248	07/02/2019	9.05	Put	Bond Future	10,363.5400	10.3635	9,832.0800	9.8321	(5.128)	0	0	0
2018/09/26	R248	07/02/2019	9.07	Call	Bond Future	296.2400	0.2962	350.6500	0.3506	18.367	0	0	0
2018/09/26	R248	07/02/2019	9.07	Put	Bond Future	10,181.0200	10.1810	9,652.0400	9.6520	(5.196)	0	0	0
2018/09/26	R248	07/02/2019	9.05	Call	Bond Future	280.3500	0.2804	332.2800	0.3323	18.523	0	0	0
2018/09/26	R248	02/05/2019	9.90	Put	Bond Future	5,428.0900	5.4281	5,075.2500	5.0752	(6.500)	0	0	0
2018/09/26	R248	02/05/2019			Bond Future	10.2338	87.9099	10.1610	88.5038	(0.711)	0.0000	0.0000	0
2018/09/26	R248	02/05/2019	9.90	Call	Bond Future	2,644.3800	2.6444	2,885.3900	2.8854	9.114	0	0	0
2018/09/26	R248	02/05/2019	9.91	Call	Bond Future	2,679.9100	2.6799	2,922.9900	2.9230	9.070	0	0	0
2018/09/26	R248	02/05/2019	9.89	Put	Bond Future	5,478.6300	5.4786	5,123.7200	5.1237	(6.478)	0	0	0
2018/09/26	R248	02/05/2019	9.91	Put	Bond Future	5,377.9400	5.3779	5,027.1700	5.0272	(6.522)	0	0	0
2018/09/26	R248	02/05/2019	9.89	Call	Bond Future	2,609.0900	2.6091	2,848.0300	2.8480	9.158	0	0	0
Total													914501