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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2018 TO 28/09/2018

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
2018/09/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	2025	01/11/2018			Bond Future	132.0706	132.0706	132.2312	132.2312	0.122	0.0000	0.0000	365
2018/09/28	2025	07/02/2019			Bond Future	133.2289	133.2289	133.3910	133.3910	0.122	0.0000	0.0000	0
2018/09/28	2025	02/05/2019			Bond Future	135.4629	135.4629	135.6297	135.6297	0.123	0.0000	0.0000	0
2018/09/28	2029	01/11/2018			Bond Future	99.6627	99.6627	99.7608	99.7608	0.098	0.0000	0.0000	2,938
2018/09/28	2029	07/02/2019			Bond Future	101.6042	101.6042	101.7030	101.7030	0.097	0.0000	0.0000	0
2018/09/28	2029	02/05/2019			Bond Future	102.2354	102.2354	102.3374	102.3374	0.100	0.0000	0.0000	0
2018/09/28	2030	01/11/2018	8.60	Call	Bond Future	20.5600	0.0206	14.2800	0.0143	(30.545)	0	0	0
2018/09/28	2030	01/11/2018	8.58	Put	Bond Future	5,561.0800	5.5611	5,615.0900	5.6151	0.971	0	0	0
2018/09/28	2030	01/11/2018	9.60	Put	Bond Future	610.2400	0.6102	620.4200	0.6204	1.668	0	0	0
2018/09/28	2030	01/11/2018			Bond Future	9.4131	92.4372	9.4224	92.3776	0.099	0.0000	0.0000	54,822
2018/09/28	2030	01/11/2018	8.60	Put	Bond Future	5,425.3700	5.4254	5,478.7000	5.4787	0.983	0	0	0
2018/09/28	2030	01/11/2018	8.58	Call	Bond Future	17.9200	0.0179	12.3200	0.0123	(31.250)	0	0	0
2018/09/28	2030	01/11/2018	8.90	Put	Bond Future	3,486.2100	3.4862	3,527.7700	3.5278	1.192	0	0	0
2018/09/28	2030	01/11/2018	8.90	Call	Bond Future	124.8500	0.1248	106.8000	0.1068	(14.457)	0	0	0
2018/09/28	2030	01/11/2018	8.59	Put	Bond Future	5,493.1500	5.4932	5,546.8200	5.5468	0.977	0	0	0
2018/09/28	2030	01/11/2018	9.60	Call	Bond Future	1,794.2200	1.7942	1,744.7900	1.7448	(2.755)	0	0	0
2018/09/28	2030	01/11/2018	8.59	Call	Bond Future	19.2000	0.0192	13.2600	0.0133	(30.938)	0	0	0
2018/09/28	2030	07/02/2019	8.62	Call	Bond Future	377.7600	0.3778	309.3500	0.3093	(18.109)	0	0	0
2018/09/28	2030	07/02/2019			Bond Future	9.4950	90.2069	9.5048	90.1458	0.103	0.0000	0.0000	167
2018/09/28	2030	07/02/2019	8.62	Put	Bond Future	6,088.8200	6.0888	6,081.5000	6.0815	(0.120)	0	0	0
2018/09/28	2030	07/02/2019	8.63	Call	Bond Future	386.9500	0.3870	318.7000	0.3187	(17.638)	0	0	0
2018/09/28	2030	07/02/2019	8.90	Call	Bond Future	742.6200	0.7426	672.1100	0.6721	(9.495)	0	0	1,920
2018/09/28	2030	07/02/2019	8.63	Put	Bond Future	6,030.0500	6.0300	6,022.8900	6.0229	(0.119)	0	0	0
2018/09/28	2030	07/02/2019	8.64	Call	Bond Future	396.3200	0.3963	328.2600	0.3283	(17.173)	0	0	0
2018/09/28	2030	07/02/2019	8.64	Put	Bond Future	5,971.5100	5.9715	5,964.5400	5.9645	(0.117)	0	0	0
2018/09/28	2030	07/02/2019	9.60	Put	Bond Future	1,947.7600	1.9478	1,906.8500	1.9069	(2.100)	0	0	0
2018/09/28	2030	07/02/2019	9.60	Call	Bond Future	2,601.8500	2.6019	2,499.8500	2.4999	(3.920)	0	0	1,920
2018/09/28	2030	07/02/2019	8.90	Put	Bond Future	4,574.7100	4.5747	4,565.2900	4.5653	(0.206)	0	0	0
2018/09/28	2030	07/02/2019	9.40	Put	Bond Future	2,542.6400	2.5426	2,506.9500	2.5069	(1.404)	0	0	0
2018/09/28	2030	07/02/2019	9.40	Call	Bond Future	1,944.9200	1.9449	1,848.1400	1.8481	(4.976)	0	0	0
2018/09/28	2030	07/02/2019	8.70	Put	Bond Future	5,625.5100	5.6255	5,620.7500	5.6208	(0.085)	0	0	0
2018/09/28	2030	07/02/2019	8.70	Call	Bond Future	456.3800	0.4564	390.5300	0.3905	(14.429)	0	0	0
2018/09/28	2030	02/05/2019	9.41	Call	Bond Future	2,361.3300	2.3613	2,370.9000	2.3709	0.405	0	0	0
2018/09/28	2030	02/05/2019			Bond Future	9.5704	91.7044	9.5804	91.6430	0.104	0.0000	0.0000	0
2018/09/28	2030	02/05/2019	9.39	Call	Bond Future	2,301.9700	2.3020	2,313.0300	2.3130	0.480	0	0	0
2018/09/28	2030	02/05/2019	9.39	Put	Bond Future	3,420.9600	3.4210	3,493.5100	3.4935	2.121	0	0	0
2018/09/28	2030	02/05/2019	9.41	Put	Bond Future	3,355.3500	3.3554	3,426.4100	3.4264	2.118	0	0	0
2018/09/28	2030	02/05/2019	9.40	Call	Bond Future	2,331.5500	2.3316	2,341.8700	2.3419	0.443	0	0	0
2018/09/28	2030	02/05/2019	9.40	Put	Bond Future	3,388.0300	3.3880	3,459.8400	3.4598	2.120	0	0	0

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2018/09/28	2032	01/11/2018	8.77	Put	Bond Future	6,160.8200		6.1608	6,218.0700	6.2181	0.929	0	0	0
2018/09/28	2032	01/11/2018			Bond Future	9.6192		90.6311	9.6285	90.5671	0.096	0.0000	0.0000	40,694
2018/09/28	2032	01/11/2018	8.76	Call	Bond Future	18.2300		0.0182	11.7100	0.0117	(35.765)	0	0	0
2018/09/28	2032	01/11/2018	8.76	Put	Bond Future	6,235.3100		6.2353	6,292.8100	6.2928	0.922	0	0	0
2018/09/28	2032	01/11/2018	8.77	Call	Bond Future	19.5100		0.0195	12.7400	0.0127	(34.700)	0	0	0
2018/09/28	2032	01/11/2018	8.75	Call	Bond Future	17.0100		0.0170	10.7500	0.0107	(36.802)	0	0	0
2018/09/28	2032	01/11/2018	8.75	Put	Bond Future	6,309.9400		6.3099	6,367.7000	6.3677	0.915	0	0	0
2018/09/28	2032	07/02/2019	8.81	Call	Bond Future	406.9700		0.4070	311.1500	0.3111	(23.545)	0	0	0
2018/09/28	2032	07/02/2019	8.80	Put	Bond Future	6,831.9700		6.8320	6,801.6700	6.8017	(0.444)	0	0	0
2018/09/28	2032	07/02/2019			Bond Future	9.7040		92.3756	9.7137	92.3100	0.100	0.0000	0.0000	456
2018/09/28	2032	07/02/2019	8.82	Call	Bond Future	416.8400		0.4168	321.1000	0.3211	(22.968)	0	0	0
2018/09/28	2032	07/02/2019	8.82	Put	Bond Future	6,702.2900		6.7023	6,672.2000	6.6722	(0.449)	0	0	0
2018/09/28	2032	07/02/2019	8.81	Put	Bond Future	6,767.0000		6.7670	6,736.8300	6.7368	(0.446)	0	0	0
2018/09/28	2032	07/02/2019	8.80	Call	Bond Future	397.2800		0.3973	301.3300	0.3013	(24.152)	0	0	0
2018/09/28	2032	02/05/2019	9.62	Put	Bond Future	3,667.3600		3.6674	3,770.1100	3.7701	2.802	0	0	0
2018/09/28	2032	02/05/2019	9.61	Call	Bond Future	2,573.5700		2.5736	2,610.9400	2.6109	1.452	0	0	0
2018/09/28	2032	02/05/2019			Bond Future	9.7778		89.7542	9.7877	89.6881	0.101	0.0000	0.0000	0
2018/09/28	2032	02/05/2019	9.62	Call	Bond Future	2,605.8600		2.6059	2,642.5100	2.6425	1.406	0	0	0
2018/09/28	2032	02/05/2019	9.61	Put	Bond Future	3,702.9600		3.7030	3,806.4300	3.8064	2.794	0	0	0
2018/09/28	2032	02/05/2019	9.63	Call	Bond Future	2,638.3500		2.6383	2,674.2700	2.6743	1.361	0	0	0
2018/09/28	2032	02/05/2019	9.63	Put	Bond Future	3,632.0400		3.6320	3,734.0600	3.7341	2.809	0	0	0
2018/09/28	2033	01/11/2018			Bond Future	102.1022		102.1022	102.1073	102.1073	0.005	0.0000	0.0000	6,373
2018/09/28	2033	07/02/2019			Bond Future	104.0912		104.0912	104.0952	104.0952	0.004	0.0000	0.0000	0
2018/09/28	2033	02/05/2019			Bond Future	104.6920		104.6920	104.6976	104.6976	0.005	0.0000	0.0000	0
2018/09/28	2037	01/11/2018	9.03	Call	Bond Future	31.5000		0.0315	21.0500	0.0210	(33.175)	0	0	0
2018/09/28	2037	01/11/2018			Bond Future	9.8224		91.1181	9.8368	91.0077	0.146	0.0000	0.0000	52,674
2018/09/28	2037	01/11/2018	9.01	Call	Bond Future	27.5900		0.0276	17.8700	0.0179	(35.230)	0	0	0
2018/09/28	2037	01/11/2018	9.01	Put	Bond Future	6,624.3100		6.6243	6,725.0100	6.7250	1.520	0	0	0
2018/09/28	2037	01/11/2018	9.03	Put	Bond Future	6,457.0200		6.4570	6,556.9900	6.5570	1.548	0	0	0
2018/09/28	2037	01/11/2018	9.02	Call	Bond Future	29.4800		0.0295	19.4100	0.0194	(34.159)	0	0	0
2018/09/28	2037	01/11/2018	9.02	Put	Bond Future	6,540.5400		6.5405	6,640.8900	6.6409	1.534	0	0	0
2018/09/28	2037	07/02/2019	9.06	Put	Bond Future	7,271.6700		7.2717	7,251.7700	7.2518	(0.274)	0	0	0
2018/09/28	2037	07/02/2019	9.05	Call	Bond Future	516.1400		0.5161	385.6400	0.3856	(25.284)	0	0	0
2018/09/28	2037	07/02/2019			Bond Future	9.9018		88.6119	9.9168	88.4990	0.151	0.0000	0.0000	1,188
2018/09/28	2037	07/02/2019	9.06	Call	Bond Future	530.7000		0.5307	397.8200	0.3978	(25.039)	0	0	0
2018/09/28	2037	07/02/2019	9.05	Put	Bond Future	7,341.8200		7.3418	7,324.3000	7.3243	(0.239)	0	0	0
2018/09/28	2037	07/02/2019	9.07	Call	Bond Future	545.4000		0.5454	410.4000	0.4104	(24.752)	0	0	0
2018/09/28	2037	07/02/2019	9.07	Put	Bond Future	7,201.7800		7.2018	7,179.7600	7.1798	(0.306)	0	0	0
2018/09/28	2037	02/05/2019	9.81	Put	Bond Future	4,124.4800		4.1245	4,276.0400	4.2760	3.675	0	0	0
2018/09/28	2037	02/05/2019			Bond Future	9.9736		90.0830	9.9889	89.9687	0.154	0.0000	0.0000	0
2018/09/28	2037	02/05/2019	9.80	Call	Bond Future	2,853.2200		2.8532	2,891.4000	2.8914	1.338	0	0	0
2018/09/28	2037	02/05/2019	9.80	Put	Bond Future	4,164.9600		4.1650	4,317.4000	4.3174	3.660	0	0	0
2018/09/28	2037	02/05/2019	9.81	Call	Bond Future	2,889.1100		2.8891	2,926.4100	2.9264	1.291	0	0	0
2018/09/28	2037	02/05/2019	9.79	Call	Bond Future	2,817.5600		2.8176	2,856.6000	2.8566	1.386	0	0	0
2018/09/28	2037	02/05/2019	9.79	Put	Bond Future	4,205.7700		4.2058	4,359.0700	4.3591	3.645	0	0	0

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2018/09/28	2038	01/11/2018			Bond Future	122.5942	122.5942	122.4143	122.4143	(0.147)	0.0000	0.0000	9,904
2018/09/28	2038	07/02/2019			Bond Future	123.3912	123.3912	123.2063	123.2063	(0.150)	0.0000	0.0000	0
2018/09/28	2038	02/05/2019			Bond Future	125.4602	125.4602	125.2740	125.2740	(0.148)	0.0000	0.0000	0
2018/09/28	2040	01/11/2018	9.09	Put	Bond Future	7,173.2800	7.1733	7,322.7500	7.3227	2.084	0	0	0
2018/09/28	2040	01/11/2018	9.80	Call	Bond Future	1,070.5300	1.0705	943.4300	0.9434	(11.873)	0	0	1,770
2018/09/28	2040	01/11/2018	10.00	Put	Bond Future	1,148.6300	1.1486	1,150.6300	1.1506	0.174	0	0	0
2018/09/28	2040	01/11/2018			Bond Future	9.9074	94.3860	9.9269	94.2261	0.196	0.0000	0.0000	27,962
2018/09/28	2040	01/11/2018	9.08	Call	Bond Future	25.7400	0.0257	15.9000	0.0159	(38.228)	0	0	0
2018/09/28	2040	01/11/2018	9.08	Put	Bond Future	7,264.2700	7.2643	7,414.3300	7.4143	2.066	0	0	0
2018/09/28	2040	01/11/2018	9.20	Put	Bond Future	6,190.0600	6.1901	6,331.1400	6.3311	2.279	0	0	0
2018/09/28	2040	01/11/2018	9.20	Call	Bond Future	56.4600	0.0565	37.6400	0.0376	(33.333)	0	0	3,940
2018/09/28	2040	01/11/2018	9.80	Put	Bond Future	1,961.7200	1.9617	1,994.5200	1.9945	1.672	0	0	0
2018/09/28	2040	01/11/2018	9.60	Put	Bond Future	3,087.7400	3.0877	3,162.1500	3.1621	2.410	0	0	0
2018/09/28	2040	01/11/2018	9.60	Call	Bond Future	499.7700	0.4998	414.2800	0.4143	(17.106)	0	0	0
2018/09/28	2040	01/11/2018	9.09	Call	Bond Future	27.5700	0.0276	17.1400	0.0171	(37.831)	0	0	0
2018/09/28	2040	01/11/2018	9.10	Put	Bond Future	7,082.5300	7.0825	7,231.3900	7.2314	2.102	0	0	0
2018/09/28	2040	01/11/2018	10.00	Call	Bond Future	1,905.8500	1.9059	1,747.9500	1.7479	(8.285)	0	0	3,940
2018/09/28	2040	01/11/2018	9.07	Call	Bond Future	24.0200	0.0240	14.7400	0.0147	(38.634)	0	0	0
2018/09/28	2040	01/11/2018	9.07	Put	Bond Future	7,355.5200	7.3555	7,506.1400	7.5061	2.048	0	0	0
2018/09/28	2040	01/11/2018	9.10	Call	Bond Future	29.5100	0.0295	18.4700	0.0185	(37.411)	0	0	2,950
2018/09/28	2040	01/11/2018	8.50	Put	Bond Future	12,865.5700	12.8656	13,025.3600	13.0254	1.242	0	0	0
2018/09/28	2040	01/11/2018	8.50	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	2,950
2018/09/28	2040	07/02/2019	9.13	Call	Bond Future	526.3500	0.5263	414.3500	0.4144	(21.279)	0	0	0
2018/09/28	2040	07/02/2019	9.11	Put	Bond Future	8,080.7300	8.0807	8,131.6000	8.1316	0.630	0	0	0
2018/09/28	2040	07/02/2019			Bond Future	9.9867	91.6920	10.0068	91.5287	0.202	0.0000	0.0000	100
2018/09/28	2040	07/02/2019	9.13	Put	Bond Future	7,921.6600	7.9217	7,972.9400	7.9729	0.647	0	0	0
2018/09/28	2040	07/02/2019	9.11	Call	Bond Future	501.5400	0.5015	389.1300	0.3891	(22.413)	0	0	0
2018/09/28	2040	07/02/2019	9.12	Put	Bond Future	8,001.0100	8.0010	8,052.1100	8.0521	0.639	0	0	0
2018/09/28	2040	07/02/2019	9.12	Call	Bond Future	513.8300	0.5138	401.6500	0.4016	(21.832)	0	0	0
2018/09/28	2040	02/05/2019	9.89	Call	Bond Future	3,104.3000	3.1043	3,128.1000	3.1281	0.767	0	0	0
2018/09/28	2040	02/05/2019	9.88	Put	Bond Future	4,510.3200	4.5103	4,700.8100	4.7008	4.223	0	0	0
2018/09/28	2040	02/05/2019			Bond Future	10.0581	93.2142	10.0788	93.0488	0.206	0.0000	0.0000	0
2018/09/28	2040	02/05/2019	9.90	Call	Bond Future	3,143.0800	3.1431	3,165.5200	3.1655	0.714	0	0	0
2018/09/28	2040	02/05/2019	9.90	Put	Bond Future	4,423.6200	4.4236	4,611.4100	4.6114	4.245	0	0	0
2018/09/28	2040	02/05/2019	9.89	Put	Bond Future	4,466.7900	4.4668	4,655.9400	4.6559	4.235	0	0	0
2018/09/28	2040	02/05/2019	9.88	Call	Bond Future	3,065.7600	3.0658	3,090.9000	3.0909	0.820	0	0	0
2018/09/28	2044	01/11/2018	9.12	Call	Bond Future	27.4600	0.0275	17.3300	0.0173	(36.890)	0	0	0
2018/09/28	2044	01/11/2018			Bond Future	9.9365	91.3966	9.9559	91.2344	0.196	0.0000	0.0000	37,925
2018/09/28	2044	01/11/2018	9.12	Put	Bond Future	7,307.2000	7.3072	7,459.2400	7.4592	2.081	0	0	0
2018/09/28	2044	01/11/2018	9.13	Call	Bond Future	29.4100	0.0294	18.6800	0.0187	(36.484)	0	0	0
2018/09/28	2044	01/11/2018	9.14	Put	Bond Future	7,121.1900	7.1212	7,271.9900	7.2720	2.118	0	0	0
2018/09/28	2044	01/11/2018	9.13	Put	Bond Future	7,214.0500	7.2140	7,365.4900	7.3655	2.099	0	0	0
2018/09/28	2044	01/11/2018	9.14	Call	Bond Future	31.4900	0.0315	20.1200	0.0201	(36.107)	0	0	0
2018/09/28	2044	07/02/2019	9.18	Put	Bond Future	7,888.6500	7.8887	7,951.0600	7.9511	0.791	0	0	0
2018/09/28	2044	07/02/2019			Bond Future	10.0129	88.7704	10.0331	88.6047	0.201	0.0000	0.0000	108
2018/09/28	2044	07/02/2019	9.17	Call	Bond Future	547.6200	0.5476	443.7500	0.4438	(18.968)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/28	2044	07/02/2019	9.17	Put	Bond Future	7,969.4000		7.9694	8,031.2400	8.0312	0.776	0	0	0
2018/09/28	2044	07/02/2019	9.18	Call	Bond Future	560.9300		0.5609	457.6300	0.4576	(18.416)	0	0	0
2018/09/28	2044	07/02/2019	9.16	Call	Bond Future	534.5600		0.5346	430.1800	0.4302	(19.526)	0	0	0
2018/09/28	2044	07/02/2019	9.16	Put	Bond Future	8,050.5500		8.0505	8,111.8800	8.1119	0.762	0	0	0
2018/09/28	2044	02/05/2019	9.90	Call	Bond Future	3,104.1900		3.1042	3,139.4400	3.1394	1.136	0	0	0
2018/09/28	2044	02/05/2019			Bond Future	10.0817		90.2440	10.1024	90.0762	0.205	0.0000	0.0000	0
2018/09/28	2044	02/05/2019	9.90	Put	Bond Future	4,602.4300		4.6024	4,805.5100	4.8055	4.412	0	0	0
2018/09/28	2044	02/05/2019	9.91	Call	Bond Future	3,143.3300		3.1433	3,177.2600	3.1773	1.079	0	0	0
2018/09/28	2044	02/05/2019	9.92	Put	Bond Future	4,513.6600		4.5137	4,714.1000	4.7141	4.441	0	0	0
2018/09/28	2044	02/05/2019	9.91	Put	Bond Future	4,558.0000		4.5580	4,759.7600	4.7598	4.427	0	0	0
2018/09/28	2044	02/05/2019	9.92	Call	Bond Future	3,182.4200		3.1824	3,215.0300	3.2150	1.025	0	0	0
2018/09/28	2046	01/11/2018			Bond Future	116.1507		116.1507	116.1565	116.1565	0.005	0.0000	0.0000	12,067
2018/09/28	2046	07/02/2019			Bond Future	118.4133		118.4133	118.4179	118.4179	0.004	0.0000	0.0000	0
2018/09/28	2046	02/05/2019			Bond Future	118.7138		118.7138	118.7200	118.7200	0.005	0.0000	0.0000	0
2018/09/28	2050	01/11/2018			Bond Future	121.8167		121.8167	121.8229	121.8229	0.005	0.0000	0.0000	9,987
2018/09/28	2050	07/02/2019			Bond Future	122.4182		122.4182	122.4230	122.4230	0.004	0.0000	0.0000	0
2018/09/28	2050	02/05/2019			Bond Future	124.4711		124.4711	124.4776	124.4776	0.005	0.0000	0.0000	0
2018/09/28	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	AL37	01/11/2018			Index Future	592.4240		592.4240	592.2310	592.2310	(0.033)	0.0000	0.0000	0
2018/09/28	AL37	07/02/2019			Index Future	603.8270		603.8270	603.6270	603.6270	(0.033)	0.0000	0.0000	0
2018/09/28	AL37	02/05/2019			Index Future	613.8550		613.8550	613.6550	613.6550	(0.033)	0.0000	0.0000	0
2018/09/28	AL7T	01/11/2018			Index Future	685.7390		685.7390	685.3710	685.3710	(0.054)	0.0000	0.0000	0
2018/09/28	AL7T	07/02/2019			Index Future	698.9380		698.9380	698.5600	698.5600	(0.054)	0.0000	0.0000	0
2018/09/28	AL7T	02/05/2019			Index Future	710.5450		710.5450	710.1650	710.1650	(0.053)	0.0000	0.0000	0
2018/09/28	ALBI	01/11/2018			Index Future	620.6200		620.6200	620.0020	620.0020	(0.100)	0.0000	0.0000	864
2018/09/28	ALBI	07/02/2019			Index Future	632.5660		632.5660	631.9330	631.9330	(0.100)	0.0000	0.0000	57
2018/09/28	ALBI	02/05/2019			Index Future	643.0700		643.0700	642.4310	642.4310	(0.099)	0.0000	0.0000	0
2018/09/28	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/28	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/28	ES33	01/11/2018			Bond Future	11.0311		75.5402	11.0450	75.4594	0.126	0.0000	0.0000	9,466
2018/09/28	ES33	07/02/2019			Bond Future	11.1656		76.9941	11.1800	76.9115	0.130	0.0000	0.0000	0
2018/09/28	ES33	02/05/2019			Bond Future	11.2800		74.4831	11.2949	74.3996	0.132	0.0000	0.0000	0
2018/09/28	ES42	01/11/2018			Bond Future	11.2799		77.5046	11.2989	77.3799	0.168	0.0000	0.0000	7,957
2018/09/28	ES42	07/02/2019			Bond Future	11.4075		78.9964	11.4273	78.8689	0.173	0.0000	0.0000	0
2018/09/28	ES42	02/05/2019			Bond Future	11.5215		76.0479	11.5419	75.9188	0.177	0.0000	0.0000	0
2018/09/28	GOVI	01/11/2018	653.50	Put	GOVI	382,030.0000		38.2030	388,800.0000	38.8800	1.772	0	0	0
2018/09/28	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	01/11/2018			GOVI	615.2970		615.2970	614.6200	614.6200	(0.110)	0.0000	0.0000	459
2018/09/28	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	01/11/2018	653.49	Put	GOVI	381,930.0000		38.1930	388,700.0000	38.8700	1.773	0	0	0
2018/09/28	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	01/11/2018	653.51	Put	GOVI	382,130.0000		38.2130	388,900.0000	38.8900	1.772	0	0	0
2018/09/28	GOVI	07/02/2019	666.53	Put	GOVI	393,900.0000		39.3900	400,830.0000	40.0830	1.759	0	0	0
2018/09/28	GOVI	07/02/2019			GOVI	627.1400		627.1400	626.4470	626.4470	(0.111)	0.0000	0.0000	0
2018/09/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	07/02/2019	666.52	Put	GOVI	393,800.0000		39.3800	400,730.0000	40.0730	1.760	0	0	0
2018/09/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	07/02/2019	666.51	Put	GOVI	393,700.0000		39.3700	400,630.0000	40.0630	1.760	0	0	0
2018/09/28	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	02/05/2019	647.88	Put	GOVI	103,260.0000		10.3260	110,260.0000	11.0260	6.779	0	0	0
2018/09/28	GOVI	02/05/2019	647.86	Put	GOVI	103,060.0000		10.3060	110,060.0000	11.0060	6.792	0	0	0
2018/09/28	GOVI	02/05/2019			GOVI	637.5540		637.5540	636.8540	636.8540	(0.110)	0.0000	0.0000	0
2018/09/28	GOVI	02/05/2019	647.87	Put	GOVI	103,160.0000		10.3160	110,160.0000	11.0160	6.786	0	0	0
2018/09/28	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/28	IGOV	01/11/2018			Index Future	252.7090		252.7090	252.6930	252.6930	(0.006)	0.0000	0.0000	746
2018/09/28	IGOV	07/02/2019			Index Future	257.6320		257.6320	257.6130	257.6130	(0.007)	0.0000	0.0000	0
2018/09/28	IGOV	02/05/2019			Index Future	261.9520		261.9520	261.9360	261.9360	(0.006)	0.0000	0.0000	0

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2018/09/28	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/09/28	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/09/28	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/09/28	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/09/28	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/09/28	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/09/28	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/09/28	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2018/09/28	IS02	20/12/2019			Interest Rate Swap	103.0600	103.0600	103.0500	103.0500	(0.010)	0.0000	0.0000	0
2018/09/28	IS02	23/03/2020			Interest Rate Swap	99.2000	99.2000	99.1800	99.1800	(0.020)	0.0000	0.0000	0
2018/09/28	IS02	22/06/2020			Interest Rate Swap	102.9000	102.9000	102.8700	102.8700	(0.029)	0.0000	0.0000	0
2018/09/28	IS02	21/09/2020			Interest Rate Swap	100.1000	100.1000	100.0800	100.0800	(0.020)	0.0000	0.0000	0
2018/09/28	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	97.0300	97.0300	(0.031)	0.0000	0.0000	0
2018/09/28	IS05	16/03/2021			Interest Rate Swap	96.3500	96.3500	96.3000	96.3000	(0.052)	0.0000	0.0000	0
2018/09/28	IS05	15/06/2021			Interest Rate Swap	95.5900	95.5900	95.5200	95.5200	(0.073)	0.0000	0.0000	0
2018/09/28	IS05	21/09/2021			Interest Rate Swap	95.8200	95.8200	95.7300	95.7300	(0.094)	0.0000	0.0000	0
2018/09/28	IS05	21/12/2021			Interest Rate Swap	98.0900	98.0900	97.9800	97.9800	(0.112)	0.0000	0.0000	51
2018/09/28	IS05	15/03/2022			Interest Rate Swap	98.3000	98.3000	98.1800	98.1800	(0.122)	0.0000	0.0000	0
2018/09/28	IS05	21/06/2022			Interest Rate Swap	99.5700	99.5700	99.4400	99.4400	(0.131)	0.0000	0.0000	0
2018/09/28	IS05	20/09/2022			Interest Rate Swap	103.5600	103.5600	103.4300	103.4300	(0.126)	0.0000	0.0000	0
2018/09/28	IS05	20/12/2022			Interest Rate Swap	104.8800	104.8800	104.7400	104.7400	(0.133)	0.0000	0.0000	0
2018/09/28	IS05	22/03/2023			Interest Rate Swap	98.3600	98.3600	98.2200	98.2200	(0.142)	0.0000	0.0000	0
2018/09/28	IS05	20/06/2023			Interest Rate Swap	104.4400	104.4400	104.3000	104.3000	(0.134)	0.0000	0.0000	0
2018/09/28	IS05	19/09/2023			Interest Rate Swap	100.0400	100.0400	99.9000	99.9000	(0.140)	0.0000	0.0000	0
2018/09/28	IS10	17/12/2025			Interest Rate Swap	97.3200	97.3200	97.2000	97.2000	(0.123)	0.0000	0.0000	0
2018/09/28	IS10	16/03/2026			Interest Rate Swap	94.4000	94.4000	94.2900	94.2900	(0.117)	0.0000	0.0000	0
2018/09/28	IS10	15/06/2026			Interest Rate Swap	93.2100	93.2100	93.1100	93.1100	(0.107)	0.0000	0.0000	0
2018/09/28	IS10	21/09/2026			Interest Rate Swap	95.4000	95.4000	95.3100	95.3100	(0.094)	0.0000	0.0000	0
2018/09/28	IS10	21/12/2026			Interest Rate Swap	99.1900	99.1900	99.1000	99.1000	(0.091)	0.0000	0.0000	0
2018/09/28	IS10	15/03/2027			Interest Rate Swap	97.8200	97.8200	97.7200	97.7200	(0.102)	0.0000	0.0000	0
2018/09/28	IS10	21/06/2027			Interest Rate Swap	99.9100	99.9100	99.8000	99.8000	(0.110)	0.0000	0.0000	0
2018/09/28	IS10	20/09/2027			Interest Rate Swap	105.3500	105.3500	105.2300	105.2300	(0.114)	0.0000	0.0000	0
2018/09/28	IS10	20/12/2027			Interest Rate Swap	105.7400	105.7400	105.6000	105.6000	(0.132)	0.0000	0.0000	0
2018/09/28	IS10	22/03/2028			Interest Rate Swap	99.3700	99.3700	99.2200	99.2200	(0.151)	0.0000	0.0000	0
2018/09/28	IS10	20/06/2028			Interest Rate Swap	106.4900	106.4900	106.3400	106.3400	(0.141)	0.0000	0.0000	0
2018/09/28	IS10	19/09/2028			Interest Rate Swap	100.1800	100.1800	100.0100	100.0100	(0.170)	0.0000	0.0000	0
2018/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/28	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
2018/09/28	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/28	R023	01/11/2018	10.58	Call	Bond Future	7,324.4700	7.3245	7,291.7300	7.2917	(0.447)	0	0	0
2018/09/28	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R023	01/11/2018			Bond Future	8.3922	99.1307	8.4015	99.0980	0.111	0.0000	0.0000	38,201
2018/09/28	R023	01/11/2018	10.59	Call	Bond Future	7,356.3700	7.3564	7,323.6300	7.3236	(0.445)	0	0	0
2018/09/28	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R023	01/11/2018	10.57	Call	Bond Future	7,292.5600	7.2926	7,259.8200	7.2598	(0.449)	0	0	0
2018/09/28	R023	07/02/2019	10.59	Call	Bond Future	6,685.7400	6.6857	6,642.5100	6.6425	(0.647)	0	0	0
2018/09/28	R023	07/02/2019			Bond Future	8.4894	101.0388	8.4996	101.0050	0.120	0.0000	0.0000	0
2018/09/28	R023	07/02/2019	10.57	Call	Bond Future	6,626.1600	6.6262	6,582.4900	6.5825	(0.659)	0	0	0
2018/09/28	R023	07/02/2019	10.57	Put	Bond Future	22.4200	0.0224	12.5300	0.0125	(44.112)	0	0	0
2018/09/28	R023	07/02/2019	10.59	Put	Bond Future	21.2300	0.0212	11.7800	0.0118	(44.512)	0	0	0
2018/09/28	R023	07/02/2019	10.58	Call	Bond Future	6,655.9500	6.6560	6,612.5000	6.6125	(0.653)	0	0	0
2018/09/28	R023	07/02/2019	10.58	Put	Bond Future	21.8200	0.0218	12.1500	0.0122	(44.317)	0	0	0
2018/09/28	R023	02/05/2019	8.45	Call	Bond Future	1,001.6500	1.0017	1,080.6000	1.0806	7.882	0	0	0
2018/09/28	R023	02/05/2019	8.44	Put	Bond Future	1,397.8600	1.3979	1,511.1400	1.5111	8.104	0	0	0
2018/09/28	R023	02/05/2019			Bond Future	8.5709	98.7892	8.5816	98.7555	0.125	0.0000	0.0000	0
2018/09/28	R023	02/05/2019	8.46	Call	Bond Future	1,018.4400	1.0184	1,096.7500	1.0967	7.689	0	0	0
2018/09/28	R023	02/05/2019	8.46	Put	Bond Future	1,368.0600	1.3681	1,480.0700	1.4801	8.188	0	0	0
2018/09/28	R023	02/05/2019	8.45	Put	Bond Future	1,382.8900	1.3829	1,495.5400	1.4955	8.146	0	0	0
2018/09/28	R023	02/05/2019	8.44	Call	Bond Future	985.0000	0.9850	1,064.5800	1.0646	8.079	0	0	0
2018/09/28	R035	01/11/2018	8.93	Call	Bond Future	27.3300	0.0273	17.3500	0.0174	(36.517)	0	0	0
2018/09/28	R035	01/11/2018	8.92	Put	Bond Future	6,639.2900	6.6393	6,739.7100	6.7397	1.513	0	0	0
2018/09/28	R035	01/11/2018			Bond Future	9.7395	94.6233	9.7538	94.5135	0.147	0.0000	0.0000	73,880
2018/09/28	R035	01/11/2018	8.94	Call	Bond Future	29.2200	0.0292	18.6600	0.0187	(36.140)	0	0	0
2018/09/28	R035	01/11/2018	8.94	Put	Bond Future	6,473.3800	6.4734	6,572.6900	6.5727	1.534	0	0	0
2018/09/28	R035	01/11/2018	8.93	Put	Bond Future	6,556.2300	6.5562	6,656.1200	6.6561	1.524	0	0	0
2018/09/28	R035	01/11/2018	8.92	Call	Bond Future	25.5500	0.0256	16.1000	0.0161	(36.986)	0	0	0
2018/09/28	R035	07/02/2019	8.98	Call	Bond Future	501.3600	0.5014	415.8800	0.4159	(17.050)	0	0	0
2018/09/28	R035	07/02/2019			Bond Future	9.8247	96.4446	9.8397	96.3323	0.152	0.0000	0.0000	298
2018/09/28	R035	07/02/2019	8.96	Call	Bond Future	477.9900	0.4780	391.3600	0.3914	(18.124)	0	0	0
2018/09/28	R035	07/02/2019	8.96	Put	Bond Future	7,354.5200	7.3545	7,380.1900	7.3802	0.349	0	0	0
2018/09/28	R035	07/02/2019	8.98	Put	Bond Future	7,210.4400	7.2104	7,237.2600	7.2373	0.372	0	0	0
2018/09/28	R035	07/02/2019	8.97	Call	Bond Future	489.5700	0.4896	403.4200	0.4034	(17.597)	0	0	0
2018/09/28	R035	07/02/2019	8.97	Put	Bond Future	7,282.3200	7.2823	7,308.4700	7.3085	0.359	0	0	0
2018/09/28	R035	02/05/2019	9.74	Put	Bond Future	4,019.2400	4.0192	4,167.3800	4.1674	3.686	0	0	0
2018/09/28	R035	02/05/2019			Bond Future	9.8945	93.5486	9.9098	93.4350	0.155	0.0000	0.0000	0
2018/09/28	R035	02/05/2019	9.74	Call	Bond Future	2,859.7500	2.8598	2,894.2900	2.8943	1.208	0	0	0
2018/09/28	R035	02/05/2019	9.75	Call	Bond Future	2,896.6100	2.8966	2,930.2300	2.9302	1.161	0	0	0
2018/09/28	R035	02/05/2019	9.75	Put	Bond Future	3,980.3800	3.9804	4,127.6000	4.1276	3.699	0	0	0
2018/09/28	R035	02/05/2019	9.73	Call	Bond Future	2,823.1300	2.8231	2,858.5700	2.8586	1.255	0	0	0
2018/09/28	R035	02/05/2019	9.73	Put	Bond Future	4,058.4300	4.0584	4,207.4700	4.2075	3.672	0	0	0

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2018/09/28	R186	01/11/2018	8.54	Put	Bond Future	2,991.8100	2.9918	3,036.6900	3.0367	1.500	0	0	0
2018/09/28	R186	01/11/2018	8.90	Call	Bond Future	669.7800	0.6698	644.4300	0.6444	(3.785)	0	0	0
2018/09/28	R186	01/11/2018	9.14	Call	Bond Future	1,420.3600	1.4204	1,380.9000	1.3809	(2.778)	0	0	0
2018/09/28	R186	01/11/2018	7.96	Put	Bond Future	6,536.3800	6.5364	6,591.2000	6.5912	0.839	0	0	0
2018/09/28	R186	01/11/2018			Bond Future	9.0104	112.3893	9.0197	112.3337	0.103	0.0000	0.0000	66,462
2018/09/28	R186	01/11/2018	8.53	Call	Bond Future	120.0900	0.1201	109.5600	0.1096	(8.768)	0	0	0
2018/09/28	R186	01/11/2018	8.53	Put	Bond Future	3,046.7400	3.0467	3,091.8100	3.0918	1.479	0	0	0
2018/09/28	R186	01/11/2018	8.46	Put	Bond Future	3,442.1300	3.4421	3,488.1500	3.4881	1.337	0	0	0
2018/09/28	R186	01/11/2018	8.46	Call	Bond Future	80.4700	0.0805	70.8900	0.0709	(11.905)	0	0	5,000
2018/09/28	R186	01/11/2018	8.54	Call	Bond Future	127.1200	0.1271	116.4000	0.1164	(8.433)	0	0	0
2018/09/28	R186	01/11/2018	8.90	Put	Bond Future	1,333.5000	1.3335	1,363.7500	1.3638	2.268	0	0	2,500
2018/09/28	R186	01/11/2018	9.14	Put	Bond Future	648.3400	0.6483	664.4800	0.6645	2.489	0	0	5,000
2018/09/28	R186	01/11/2018	7.96	Call	Bond Future	2.2100	0.0022	1.4300	0.0014	(35.294)	0	0	5,000
2018/09/28	R186	01/11/2018	8.52	Call	Bond Future	113.3700	0.1134	103.1000	0.1031	(9.059)	0	0	0
2018/09/28	R186	01/11/2018	8.52	Put	Bond Future	3,102.0300	3.1020	3,147.3600	3.1474	1.461	0	0	0
2018/09/28	R186	07/02/2019	8.20	Call	Bond Future	291.6500	0.2916	253.3000	0.2533	(13.149)	0	0	0
2018/09/28	R186	07/02/2019	8.50	Call	Bond Future	644.0600	0.6441	585.4000	0.5854	(9.108)	0	0	1,000
2018/09/28	R186	07/02/2019	9.10	Put	Bond Future	2,023.0700	2.0231	1,965.0100	1.9650	(2.870)	0	0	1,000
2018/09/28	R186	07/02/2019	8.21	Put	Bond Future	5,624.9800	5.6250	5,643.8300	5.6438	0.335	0	0	0
2018/09/28	R186	07/02/2019	9.92	Put	Bond Future	608.8200	0.6088	575.4400	0.5754	(5.483)	0	0	1,170
2018/09/28	R186	07/02/2019			Bond Future	9.0990	109.2478	9.1088	109.1906	0.108	0.0000	0.0000	719
2018/09/28	R186	07/02/2019	8.20	Put	Bond Future	5,679.2500	5.6792	5,698.0600	5.6981	0.331	0	0	0
2018/09/28	R186	07/02/2019	8.50	Put	Bond Future	4,195.5200	4.1955	4,194.0200	4.1940	(0.036)	0	0	0
2018/09/28	R186	07/02/2019	9.10	Call	Bond Future	2,029.1000	2.0291	1,913.8800	1.9139	(5.678)	0	0	0
2018/09/28	R186	07/02/2019	8.21	Call	Bond Future	299.2100	0.2992	260.9000	0.2609	(12.804)	0	0	0
2018/09/28	R186	07/02/2019	9.92	Call	Bond Future	5,240.2400	5.2402	5,149.7000	5.1497	(1.728)	0	0	0
2018/09/28	R186	07/02/2019	8.30	Put	Bond Future	5,153.5200	5.1535	5,168.8500	5.1688	0.297	0	0	0
2018/09/28	R186	07/02/2019	8.22	Call	Bond Future	306.9300	0.3069	268.6700	0.2687	(12.465)	0	0	0
2018/09/28	R186	07/02/2019	8.22	Put	Bond Future	5,570.9100	5.5709	5,589.8100	5.5898	0.339	0	0	0
2018/09/28	R186	07/02/2019	9.27	Put	Bond Future	1,593.6600	1.5937	1,534.2700	1.5343	(3.727)	0	0	0
2018/09/28	R186	07/02/2019	9.27	Call	Bond Future	2,580.6000	2.5806	2,464.0500	2.4641	(4.516)	0	0	1,170
2018/09/28	R186	07/02/2019	8.30	Call	Bond Future	382.3000	0.3823	340.4700	0.3405	(10.942)	0	0	210
2018/09/28	R186	07/02/2019	8.77	Put	Bond Future	3,088.2500	3.0882	3,058.7900	3.0588	(0.954)	0	0	0
2018/09/28	R186	07/02/2019	8.77	Call	Bond Future	1,156.3100	1.1563	1,069.6900	1.0697	(7.491)	0	0	1,170
2018/09/28	R186	07/02/2019	9.90	Call	Bond Future	5,148.9400	5.1489	5,058.0000	5.0580	(1.766)	0	0	0
2018/09/28	R186	07/02/2019	9.90	Put	Bond Future	627.2000	0.6272	593.4200	0.5934	(5.386)	0	0	1,000
2018/09/28	R186	02/05/2019	9.01	Put	Bond Future	2,968.5300	2.9685	3,007.8100	3.0078	1.323	0	0	0
2018/09/28	R186	02/05/2019	9.02	Call	Bond Future	2,036.6100	2.0366	2,017.2900	2.0173	(0.949)	0	0	0
2018/09/28	R186	02/05/2019			Bond Future	9.1789	111.0616	9.1890	111.0042	0.111	0.0000	0.0000	0
2018/09/28	R186	02/05/2019	9.03	Call	Bond Future	2,064.0300	2.0640	2,044.1700	2.0442	(0.962)	0	0	0
2018/09/28	R186	02/05/2019	9.03	Put	Bond Future	2,909.3100	2.9093	2,946.8200	2.9468	1.289	0	0	0
2018/09/28	R186	02/05/2019	9.01	Call	Bond Future	2,009.0400	2.0090	1,990.9500	1.9909	(0.900)	0	0	0
2018/09/28	R186	02/05/2019	9.02	Put	Bond Future	2,938.9800	2.9390	2,977.0300	2.9770	1.295	0	0	0
2018/09/28	R197	01/11/2018			Bond Future	300.4917	300.4917	300.3698	300.3698	(0.041)	0.0000	0.0000	2,353
2018/09/28	R197	07/02/2019			Bond Future	298.9948	298.9948	298.8672	298.8672	(0.043)	0.0000	0.0000	0
2018/09/28	R197	02/05/2019			Bond Future	304.0085	304.0085	303.8828	303.8828	(0.041)	0.0000	0.0000	0

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2018/09/28	R202	01/11/2018			Bond Future	234.1420	234.1420	234.1534	234.1534	0.005	0.0000	0.0000	10,129
2018/09/28	R202	07/02/2019			Bond Future	234.7989	234.7989	234.8078	234.8078	0.004	0.0000	0.0000	0
2018/09/28	R202	02/05/2019			Bond Future	238.7362	238.7362	238.7486	238.7486	0.005	0.0000	0.0000	0
2018/09/28	R207	01/11/2018	6.76	Put	Bond Future	940.2400	0.9402	921.2400	0.9212	(2.021)	0	0	0
2018/09/28	R207	01/11/2018			Bond Future	7.5963	101.8429	7.5792	101.8619	(0.224)	0.0000	0.0000	18,869
2018/09/28	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/09/28	R207	01/11/2018	6.75	Put	Bond Future	951.5600	0.9516	932.5600	0.9326	(1.997)	0	0	0
2018/09/28	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/09/28	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/09/28	R207	01/11/2018	6.74	Put	Bond Future	962.8800	0.9629	943.8800	0.9439	(1.973)	0	0	0
2018/09/28	R207	07/02/2019	6.52	Call	Bond Future	1.4400	0.0014	5.3100	0.0053	268.750	0	0	0
2018/09/28	R207	07/02/2019	6.51	Put	Bond Future	1,048.7500	1.0488	1,033.5200	1.0335	(1.452)	0	0	0
2018/09/28	R207	07/02/2019			Bond Future	7.7001	100.1582	7.6784	100.1772	(0.282)	0.0000	0.0000	0
2018/09/28	R207	07/02/2019	6.53	Call	Bond Future	1.5300	0.0015	5.5500	0.0056	262.745	0	0	0
2018/09/28	R207	07/02/2019	6.53	Put	Bond Future	1,031.1800	1.0312	1,016.2500	1.0163	(1.448)	0	0	0
2018/09/28	R207	07/02/2019	6.52	Put	Bond Future	1,039.9600	1.0400	1,024.8800	1.0249	(1.450)	0	0	0
2018/09/28	R207	07/02/2019	6.51	Call	Bond Future	1.3600	0.0014	5.0800	0.0051	273.529	0	0	0
2018/09/28	R207	02/05/2019	7.63	Call	Bond Future	100.0100	0.1000	120.6200	0.1206	20.608	0	0	0
2018/09/28	R207	02/05/2019			Bond Future	7.8647	101.8211	7.8345	101.8410	(0.384)	0.0000	0.0000	0
2018/09/28	R207	02/05/2019	7.61	Call	Bond Future	95.4100	0.0954	114.4600	0.1145	19.966	0	0	0
2018/09/28	R207	02/05/2019	7.61	Put	Bond Future	263.6100	0.2636	262.7400	0.2627	(0.330)	0	0	0
2018/09/28	R207	02/05/2019	7.63	Put	Bond Future	254.9800	0.2550	255.6700	0.2557	0.271	0	0	0
2018/09/28	R207	02/05/2019	7.62	Call	Bond Future	97.6900	0.0977	117.5200	0.1175	20.299	0	0	0
2018/09/28	R207	02/05/2019	7.62	Put	Bond Future	259.2700	0.2593	259.1800	0.2592	(0.035)	0	0	0
2018/09/28	R208	01/11/2018	7.11	Put	Bond Future	1,740.2300	1.7402	1,724.0900	1.7241	(0.927)	0	0	0
2018/09/28	R208	01/11/2018			Bond Future	7.9207	98.1632	7.9146	98.1761	(0.077)	0.0000	0.0000	29,067
2018/09/28	R208	01/11/2018	7.11	Call	Bond Future	7.9600	0.0080	4.7300	0.0047	(40.578)	0	0	0
2018/09/28	R208	01/11/2018	7.12	Call	Bond Future	8.4900	0.0085	4.9200	0.0049	(42.049)	0	0	0
2018/09/28	R208	01/11/2018	7.10	Put	Bond Future	1,761.3300	1.7613	1,745.5200	1.7455	(0.898)	0	0	0
2018/09/28	R208	01/11/2018	7.12	Put	Bond Future	1,719.1600	1.7192	1,702.6800	1.7027	(0.959)	0	0	0
2018/09/28	R208	01/11/2018	7.10	Call	Bond Future	7.4500	0.0075	4.5500	0.0046	(38.926)	0	0	0
2018/09/28	R208	07/02/2019	7.07	Call	Bond Future	22.2900	0.0223	41.2100	0.0412	84.881	0	0	0
2018/09/28	R208	07/02/2019	7.08	Put	Bond Future	1,821.0200	1.8210	1,826.9800	1.8270	0.327	0	0	0
2018/09/28	R208	07/02/2019	7.06	Put	Bond Future	1,857.9200	1.8579	1,864.2700	1.8643	0.342	0	0	0
2018/09/28	R208	07/02/2019			Bond Future	8.0184	100.0526	8.0116	100.0654	(0.084)	0.0000	0.0000	0
2018/09/28	R208	07/02/2019	7.07	Put	Bond Future	1,839.4500	1.8394	1,845.6100	1.8456	0.335	0	0	0
2018/09/28	R208	07/02/2019	7.08	Call	Bond Future	23.2400	0.0232	41.9600	0.0420	80.551	0	0	0
2018/09/28	R208	07/02/2019	7.06	Call	Bond Future	21.3700	0.0214	40.4800	0.0405	89.424	0	0	0
2018/09/28	R208	02/05/2019	8.03	Put	Bond Future	612.8400	0.6128	676.1600	0.6762	10.332	0	0	0
2018/09/28	R208	02/05/2019	8.02	Call	Bond Future	459.3400	0.4593	536.1300	0.5361	16.717	0	0	0
2018/09/28	R208	02/05/2019			Bond Future	8.1145	98.3142	8.1065	98.3278	(0.098)	0.0000	0.0000	0
2018/09/28	R208	02/05/2019	8.03	Call	Bond Future	468.8600	0.4689	545.7900	0.5458	16.408	0	0	0
2018/09/28	R208	02/05/2019	8.02	Put	Bond Future	620.3800	0.6204	683.5600	0.6836	10.184	0	0	0
2018/09/28	R208	02/05/2019	8.04	Call	Bond Future	478.1700	0.4782	555.2200	0.5552	16.114	0	0	0
2018/09/28	R208	02/05/2019	8.04	Put	Bond Future	605.1000	0.6051	668.5400	0.6685	10.484	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
2018/09/28	R209	01/11/2018	1,016.00	Call	Bond Future	71,009.6800	71.0097	70,915.9600	70.9160	(0.132)	0	0	0
2018/09/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R209	01/11/2018	9.34	Put	Bond Future	2,693.9800	2.6940	2,765.1800	2.7652	2.643	0	0	0
2018/09/28	R209	01/11/2018	9.97	Call	Bond Future	2,218.1700	2.2182	2,146.7300	2.1467	(3.221)	0	0	0
2018/09/28	R209	01/11/2018	9.98	Put	Bond Future	480.9500	0.4809	502.8200	0.5028	4.547	0	0	2,000
2018/09/28	R209	01/11/2018	8.98	Call	Bond Future	43.0300	0.0430	31.0100	0.0310	(27.934)	0	0	0
2018/09/28	R209	01/11/2018	10.00	Call	Bond Future	2,357.7300	2.3577	2,284.8600	2.2849	(3.091)	0	0	0
2018/09/28	R209	01/11/2018	9.64	Call	Bond Future	942.4500	0.9425	899.4600	0.8995	(4.562)	0	0	2,000
2018/09/28	R209	01/11/2018	9.47	Call	Bond Future	509.9600	0.5100	485.5600	0.4856	(4.785)	0	0	0
2018/09/28	R209	01/11/2018	9.82	Call	Bond Future	1,574.9900	1.5750	1,512.2700	1.5123	(3.982)	0	0	0
2018/09/28	R209	01/11/2018			Bond Future	9.7005	71.8976	9.7149	71.8038	0.149	0.0000	0.0000	124,848
2018/09/28	R209	01/11/2018	1,016.01	Call	Bond Future	71,009.6800	71.0097	70,915.9600	70.9160	(0.132)	0	0	0
2018/09/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R209	01/11/2018	8.89	Put	Bond Future	5,593.1300	5.5931	5,679.3100	5.6793	1.541	0	0	0
2018/09/28	R209	01/11/2018	8.89	Call	Bond Future	24.1900	0.0242	16.6500	0.0167	(31.170)	0	0	2,000
2018/09/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/28	R209	01/11/2018	1,015.99	Call	Bond Future	71,009.6700	71.0097	70,915.9500	70.9160	(0.132)	0	0	0
2018/09/28	R209	01/11/2018	9.34	Call	Bond Future	292.5300	0.2925	270.0100	0.2700	(7.698)	0	0	0
2018/09/28	R209	01/11/2018	9.97	Put	Bond Future	497.5000	0.4975	519.7800	0.5198	4.478	0	0	0
2018/09/28	R209	01/11/2018	9.98	Call	Bond Future	2,264.2800	2.2643	2,192.4300	2.1924	(3.173)	0	0	0
2018/09/28	R209	01/11/2018	8.98	Put	Bond Future	4,962.8200	4.9628	5,044.5200	5.0445	1.646	0	0	0
2018/09/28	R209	01/11/2018	10.00	Put	Bond Future	449.3500	0.4494	470.2000	0.4702	4.640	0	0	5,850
2018/09/28	R209	01/11/2018	9.64	Put	Bond Future	1,337.2900	1.3373	1,388.0200	1.3880	3.793	0	0	0
2018/09/28	R209	01/11/2018	9.47	Put	Bond Future	2,031.8700	2.0319	2,101.1900	2.1012	3.412	0	0	760
2018/09/28	R209	01/11/2018	9.82	Put	Bond Future	804.2900	0.8043	835.2900	0.8353	3.854	0	0	760
2018/09/28	R209	01/11/2018	9.49	Call	Bond Future	551.2700	0.5513	526.7900	0.5268	(4.441)	0	0	0
2018/09/28	R209	01/11/2018	9.94	Call	Bond Future	2,081.9100	2.0819	2,012.1200	2.0121	(3.352)	0	0	0
2018/09/28	R209	01/11/2018	9.94	Put	Bond Future	549.7100	0.5497	573.6400	0.5736	4.353	0	0	0
2018/09/28	R209	01/11/2018	10.57	Call	Bond Future	5,388.2000	5.3882	5,300.5300	5.3005	(1.627)	0	0	0
2018/09/28	R209	01/11/2018	10.57	Put	Bond Future	52.3000	0.0523	58.3500	0.0584	11.568	0	0	0
2018/09/28	R209	01/11/2018	9.84	Call	Bond Future	1,654.9000	1.6549	1,590.9800	1.5910	(3.862)	0	0	0
2018/09/28	R209	01/11/2018	9.84	Put	Bond Future	756.4300	0.7564	786.2300	0.7862	3.940	0	0	0
2018/09/28	R209	01/11/2018	8.99	Put	Bond Future	4,893.9100	4.8939	4,974.9900	4.9750	1.657	0	0	0
2018/09/28	R209	01/11/2018	8.99	Call	Bond Future	45.7600	0.0458	33.1200	0.0331	(27.622)	0	0	760
2018/09/28	R209	01/11/2018	9.49	Put	Bond Future	1,939.2300	1.9392	2,008.4700	2.0085	3.570	0	0	0
2018/09/28	R209	07/02/2019	8.97	Put	Bond Future	5,928.8300	5.9288	5,954.9900	5.9550	0.441	0	0	0
2018/09/28	R209	07/02/2019	10.20	Put	Bond Future	1,307.9800	1.3080	1,316.9300	1.3169	0.684	0	0	4,000
2018/09/28	R209	07/02/2019			Bond Future	9.7739	73.2815	9.7888	73.1856	0.153	0.0000	0.0000	340
2018/09/28	R209	07/02/2019	8.96	Call	Bond Future	472.1900	0.4722	402.0100	0.4020	(14.863)	0	0	0
2018/09/28	R209	07/02/2019	8.96	Put	Bond Future	5,989.3700	5.9894	6,015.0200	6.0150	0.428	0	0	0
2018/09/28	R209	07/02/2019	8.97	Call	Bond Future	483.1700	0.4832	413.5000	0.4135	(14.419)	0	0	0
2018/09/28	R209	07/02/2019	10.20	Call	Bond Future	3,966.1700	3.9662	3,879.2900	3.8793	(2.191)	0	0	0
2018/09/28	R209	07/02/2019	8.95	Call	Bond Future	461.3900	0.4614	390.6400	0.3906	(15.334)	0	0	0
2018/09/28	R209	07/02/2019	8.95	Put	Bond Future	6,050.1900	6.0502	6,075.2700	6.0753	0.415	0	0	0
2018/09/28	R209	07/02/2019	9.54	Put	Bond Future	3,167.1400	3.1671	3,173.4300	3.1734	0.199	0	0	0
2018/09/28	R209	07/02/2019	9.54	Call	Bond Future	1,642.7900	1.6428	1,553.2500	1.5532	(5.450)	0	0	4,000
2018/09/28	R209	07/02/2019	9.04	Put	Bond Future	5,522.0100	5.5220	5,548.2700	5.5483	0.476	0	0	0

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2018/09/28	R209	07/02/2019	9.04	Call	Bond Future	574.2800	0.5743	504.7100	0.5047	(12.114)	0	0	4,000
2018/09/28	R209	02/05/2019	9.70	Put	Bond Future	3,458.5000	3.4585	3,573.5200	3.5735	3.326	0	0	0
2018/09/28	R209	02/05/2019			Bond Future	9.8372	71.3503	9.8525	71.2534	0.156	0.0000	0.0000	0
2018/09/28	R209	02/05/2019	9.69	Call	Bond Future	2,548.7900	2.5488	2,567.8000	2.5678	0.746	0	0	0
2018/09/28	R209	02/05/2019	9.69	Put	Bond Future	3,491.9800	3.4920	3,607.9600	3.6080	3.321	0	0	0
2018/09/28	R209	02/05/2019	9.70	Call	Bond Future	2,579.9500	2.5800	2,598.0000	2.5980	0.700	0	0	0
2018/09/28	R209	02/05/2019	9.68	Call	Bond Future	2,517.8200	2.5178	2,537.7800	2.5378	0.793	0	0	0
2018/09/28	R209	02/05/2019	9.68	Put	Bond Future	3,525.7400	3.5257	3,642.6700	3.6427	3.316	0	0	0
2018/09/28	R210	01/11/2018			Bond Future	185.4985	185.4985	185.5069	185.5069	0.005	0.0000	0.0000	2,675
2018/09/28	R210	07/02/2019			Bond Future	189.1118	189.1118	189.1185	189.1185	0.004	0.0000	0.0000	0
2018/09/28	R210	02/05/2019			Bond Future	189.7283	189.7283	189.7376	189.7376	0.005	0.0000	0.0000	0
2018/09/28	R212	01/11/2018			Bond Future	155.3083	155.3083	155.3143	155.3143	0.004	0.0000	0.0000	3,476
2018/09/28	R212	07/02/2019			Bond Future	156.1785	156.1785	156.1828	156.1828	0.003	0.0000	0.0000	0
2018/09/28	R212	02/05/2019			Bond Future	158.7973	158.7973	158.8039	158.8039	0.004	0.0000	0.0000	0
2018/09/28	R213	01/11/2018	8.65	Call	Bond Future	14.4000	0.0144	10.1800	0.0102	(29.306)	0	0	0
2018/09/28	R213	01/11/2018	8.64	Put	Bond Future	5,775.4300	5.7754	5,829.5700	5.8296	0.937	0	0	0
2018/09/28	R213	01/11/2018			Bond Future	9.5190	83.2328	9.5283	83.1747	0.098	0.0000	0.0000	32,893
2018/09/28	R213	01/11/2018	8.66	Call	Bond Future	15.4400	0.0154	10.9600	0.0110	(29.016)	0	0	0
2018/09/28	R213	01/11/2018	8.66	Put	Bond Future	5,640.3800	5.6404	5,694.0200	5.6940	0.951	0	0	0
2018/09/28	R213	01/11/2018	8.65	Put	Bond Future	5,707.8400	5.7078	5,761.7400	5.7617	0.944	0	0	0
2018/09/28	R213	01/11/2018	8.64	Call	Bond Future	13.4200	0.0134	9.4400	0.0094	(29.657)	0	0	0
2018/09/28	R213	07/02/2019	8.68	Call	Bond Future	338.2000	0.3382	286.8700	0.2869	(15.177)	0	0	0
2018/09/28	R213	07/02/2019			Bond Future	9.6033	84.8348	9.6130	84.7753	0.101	0.0000	0.0000	112
2018/09/28	R213	07/02/2019	8.68	Put	Bond Future	6,288.7600	6.2888	6,297.0100	6.2970	0.131	0	0	0
2018/09/28	R213	07/02/2019	8.69	Call	Bond Future	346.5600	0.3466	295.4900	0.2955	(14.736)	0	0	0
2018/09/28	R213	07/02/2019	8.70	Put	Bond Future	6,170.6800	6.1707	6,179.4800	6.1795	0.143	0	0	0
2018/09/28	R213	07/02/2019	8.69	Put	Bond Future	6,229.6000	6.2296	6,238.1100	6.2381	0.137	0	0	0
2018/09/28	R213	07/02/2019	8.70	Call	Bond Future	355.0900	0.3551	304.3100	0.3043	(14.301)	0	0	0
2018/09/28	R213	02/05/2019	9.49	Call	Bond Future	2,240.1300	2.2401	2,257.6200	2.2576	0.781	0	0	0
2018/09/28	R213	02/05/2019	9.48	Put	Bond Future	3,386.5400	3.3865	3,464.4700	3.4645	2.301	0	0	0
2018/09/28	R213	02/05/2019			Bond Future	9.6723	82.6962	9.6822	82.6362	0.103	0.0000	0.0000	0
2018/09/28	R213	02/05/2019	9.50	Call	Bond Future	2,269.6400	2.2696	2,286.4500	2.2865	0.741	0	0	0
2018/09/28	R213	02/05/2019	9.50	Put	Bond Future	3,321.8100	3.3218	3,398.6400	3.3986	2.313	0	0	0
2018/09/28	R213	02/05/2019	9.49	Put	Bond Future	3,353.9200	3.3539	3,431.4300	3.4314	2.311	0	0	0
2018/09/28	R213	02/05/2019	9.48	Call	Bond Future	2,211.0600	2.2111	2,228.9700	2.2290	0.810	0	0	0
2018/09/28	R214	01/11/2018	8.99	Put	Bond Future	6,522.9100	6.5229	6,648.0200	6.6480	1.918	0	0	0
2018/09/28	R214	01/11/2018	8.98	Call	Bond Future	13.4100	0.0134	8.3300	0.0083	(37.882)	0	0	0
2018/09/28	R214	01/11/2018			Bond Future	9.8917	70.8728	9.9111	70.7423	0.197	0.0000	0.0000	28,473
2018/09/28	R214	01/11/2018	8.99	Call	Bond Future	14.4000	0.0144	9.0000	0.0090	(37.500)	0	0	0
2018/09/28	R214	01/11/2018	8.98	Put	Bond Future	6,599.4300	6.5994	6,724.8600	6.7249	1.901	0	0	0
2018/09/28	R214	01/11/2018	9.00	Call	Bond Future	15.4500	0.0154	9.7200	0.0097	(37.087)	0	0	0
2018/09/28	R214	01/11/2018	9.00	Put	Bond Future	6,446.5600	6.4466	6,571.3400	6.5713	1.936	0	0	0
2018/09/28	R214	07/02/2019	9.05	Put	Bond Future	6,940.8700	6.9409	6,979.4700	6.9795	0.556	0	0	0
2018/09/28	R214	07/02/2019			Bond Future	9.9685	72.2370	9.9887	72.1037	0.202	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
2018/09/28	R214	07/02/2019	9.04	Call	Bond Future	384.2400	0.3842	289.4400	0.2894	(24.672)	0	0	0
2018/09/28	R214	07/02/2019	9.04	Put	Bond Future	7,008.0100	7.0080	7,046.5600	7.0466	0.550	0	0	0
2018/09/28	R214	07/02/2019	9.05	Call	Bond Future	393.7000	0.3937	298.9500	0.2989	(24.067)	0	0	0
2018/09/28	R214	07/02/2019	9.03	Call	Bond Future	374.9600	0.3750	280.2400	0.2802	(25.261)	0	0	0
2018/09/28	R214	07/02/2019	9.03	Put	Bond Future	7,075.4500	7.0754	7,114.0800	7.1141	0.546	0	0	0
2018/09/28	R214	02/05/2019	9.87	Call	Bond Future	2,619.2200	2.6192	2,644.8000	2.6448	0.977	0	0	0
2018/09/28	R214	02/05/2019	9.85	Call	Bond Future	2,555.9000	2.5559	2,583.5700	2.5836	1.083	0	0	0
2018/09/28	R214	02/05/2019			Bond Future	10.0311	70.1425	10.0517	70.0075	0.205	0.0000	0.0000	0
2018/09/28	R214	02/05/2019	9.85	Put	Bond Future	3,761.0900	3.7611	3,923.8000	3.9238	4.326	0	0	0
2018/09/28	R214	02/05/2019	9.87	Put	Bond Future	3,689.6800	3.6897	3,850.3000	3.8503	4.353	0	0	0
2018/09/28	R214	02/05/2019	9.86	Call	Bond Future	2,587.3600	2.5874	2,613.9900	2.6140	1.029	0	0	0
2018/09/28	R214	02/05/2019	9.86	Put	Bond Future	3,725.1300	3.7251	3,886.8000	3.8868	4.340	0	0	0
2018/09/28	R248	01/11/2018	9.03	Call	Bond Future	14.9600	0.0150	9.1000	0.0091	(39.171)	0	0	0
2018/09/28	R248	01/11/2018			Bond Future	9.9271	90.4304	9.9465	90.2642	0.196	0.0000	0.0000	101,273
2018/09/28	R248	01/11/2018	9.01	Call	Bond Future	12.8600	0.0129	7.7100	0.0077	(40.047)	0	0	0
2018/09/28	R248	01/11/2018	9.01	Put	Bond Future	8,511.7500	8.5117	8,672.7500	8.6727	1.892	0	0	0
2018/09/28	R248	01/11/2018	9.03	Put	Bond Future	8,313.6400	8.3136	8,473.9300	8.4739	1.928	0	0	0
2018/09/28	R248	01/11/2018	9.02	Call	Bond Future	13.8700	0.0139	8.3800	0.0084	(39.582)	0	0	0
2018/09/28	R248	01/11/2018	9.02	Put	Bond Future	8,412.5700	8.4126	8,573.2300	8.5732	1.910	0	0	0
2018/09/28	R248	07/02/2019	9.06	Put	Bond Future	9,071.9900	9.0720	9,136.8700	9.1369	0.715	0	0	0
2018/09/28	R248	07/02/2019			Bond Future	10.0051	92.1709	10.0253	92.0012	0.201	0.0000	0.0000	0
2018/09/28	R248	07/02/2019	9.06	Call	Bond Future	423.2100	0.4232	318.3700	0.3184	(24.773)	0	0	0
2018/09/28	R248	07/02/2019	9.05	Put	Bond Future	9,160.3900	9.1604	9,225.3000	9.2253	0.709	0	0	0
2018/09/28	R248	07/02/2019	9.07	Call	Bond Future	434.3300	0.4343	329.4000	0.3294	(24.159)	0	0	0
2018/09/28	R248	07/02/2019	9.07	Put	Bond Future	8,983.9900	8.9840	9,048.7800	9.0488	0.721	0	0	0
2018/09/28	R248	07/02/2019	9.05	Call	Bond Future	412.3200	0.4123	307.5100	0.3075	(25.420)	0	0	0
2018/09/28	R248	02/05/2019	9.90	Put	Bond Future	4,644.8900	4.6449	4,858.8900	4.8589	4.607	0	0	0
2018/09/28	R248	02/05/2019			Bond Future	10.0687	89.2672	10.0894	89.0953	0.205	0.0000	0.0000	0
2018/09/28	R248	02/05/2019	9.90	Call	Bond Future	3,218.4900	3.2185	3,260.5600	3.2606	1.307	0	0	0
2018/09/28	R248	02/05/2019	9.91	Call	Bond Future	3,258.7800	3.2588	3,299.5200	3.2995	1.250	0	0	0
2018/09/28	R248	02/05/2019	9.89	Put	Bond Future	4,690.6700	4.6907	4,905.9900	4.9060	4.590	0	0	0
2018/09/28	R248	02/05/2019	9.91	Put	Bond Future	4,599.5000	4.5995	4,812.1700	4.8122	4.624	0	0	0
2018/09/28	R248	02/05/2019	9.89	Call	Bond Future	3,178.4400	3.1784	3,221.8300	3.2218	1.365	0	0	0
<b>Total</b>													<b>916138</b>