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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2018 TO 02/10/2018

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
2018/10/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	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
2018/10/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	2025	01/11/2018			Bond Future	132.2030	132.2030	132.2231	132.2231	0.015	0.0000	0.0000	365
2018/10/02	2025	07/02/2019			Bond Future	133.3623	133.3623	133.3833	133.3833	0.016	0.0000	0.0000	0
2018/10/02	2025	02/05/2019			Bond Future	135.5986	135.5986	135.6202	135.6202	0.016	0.0000	0.0000	0
2018/10/02	2029	01/11/2018			Bond Future	100.4544	100.4544	100.4698	100.4698	0.015	0.0000	0.0000	2,938
2018/10/02	2029	07/02/2019			Bond Future	102.4100	102.4100	102.4261	102.4261	0.016	0.0000	0.0000	0
2018/10/02	2029	02/05/2019			Bond Future	103.0549	103.0549	103.0713	103.0713	0.016	0.0000	0.0000	0
2018/10/02	2030	01/11/2018	8.60	Call	Bond Future	7.1300	0.0071	3.7400	0.0037	(47.546)	0	0	0
2018/10/02	2030	01/11/2018	8.58	Put	Bond Future	5,894.3500	5.8943	6,271.7300	6.2717	6.402	0	0	0
2018/10/02	2030	01/11/2018	9.60	Put	Bond Future	674.7600	0.6748	808.8500	0.8089	19.872	0	0	0
2018/10/02	2030	01/11/2018			Bond Future	9.4672	92.0920	9.5272	91.7117	0.634	0.0000	0.0000	54,822
2018/10/02	2030	01/11/2018	8.60	Put	Bond Future	5,757.0800	5.7571	6,133.9900	6.1340	6.547	0	0	0
2018/10/02	2030	01/11/2018	8.58	Call	Bond Future	6.0500	0.0061	3.1300	0.0031	(48.264)	0	0	0
2018/10/02	2030	01/11/2018	8.90	Put	Bond Future	3,774.2900	3.7743	4,129.4700	4.1295	9.411	0	0	0
2018/10/02	2030	01/11/2018	8.90	Call	Bond Future	67.7900	0.0678	42.6700	0.0427	(37.056)	0	0	0
2018/10/02	2030	01/11/2018	8.59	Put	Bond Future	5,825.6600	5.8257	6,202.8100	6.2028	6.474	0	0	0
2018/10/02	2030	01/11/2018	9.60	Call	Bond Future	1,513.6000	1.5136	1,267.3900	1.2674	(16.267)	0	0	0
2018/10/02	2030	01/11/2018	8.59	Call	Bond Future	6.5700	0.0066	3.4200	0.0034	(47.945)	0	0	0
2018/10/02	2030	07/02/2019	8.62	Call	Bond Future	262.3600	0.2624	217.5300	0.2175	(17.087)	0	0	0
2018/10/02	2030	07/02/2019			Bond Future	9.5515	89.8540	9.6139	89.4669	0.653	0.0000	0.0000	167
2018/10/02	2030	07/02/2019	8.62	Put	Bond Future	6,326.2900	6.3263	6,668.6300	6.6686	5.411	0	0	0
2018/10/02	2030	07/02/2019	8.63	Call	Bond Future	270.6300	0.2706	224.6700	0.2247	(16.983)	0	0	0
2018/10/02	2030	07/02/2019	8.90	Call	Bond Future	589.5900	0.5896	505.9000	0.5059	(14.195)	0	0	1,920
2018/10/02	2030	07/02/2019	8.63	Put	Bond Future	6,266.6000	6.2666	6,607.8100	6.6078	5.445	0	0	0
2018/10/02	2030	07/02/2019	8.64	Call	Bond Future	279.1100	0.2791	232.0000	0.2320	(16.879)	0	0	0
2018/10/02	2030	07/02/2019	8.64	Put	Bond Future	6,207.1700	6.2072	6,547.2300	6.5472	5.479	0	0	0
2018/10/02	2030	07/02/2019	9.60	Put	Bond Future	2,014.7800	2.0148	2,192.2700	2.1923	8.809	0	0	0
2018/10/02	2030	07/02/2019	9.60	Call	Bond Future	2,316.0000	2.3160	2,106.3200	2.1063	(9.054)	0	0	1,920
2018/10/02	2030	07/02/2019	8.90	Put	Bond Future	4,774.5500	4.7745	5,078.0300	5.0780	6.356	0	0	0
2018/10/02	2030	07/02/2019	9.40	Put	Bond Future	2,642.3400	2.6423	2,856.2600	2.8563	8.096	0	0	0
2018/10/02	2030	07/02/2019	9.40	Call	Bond Future	1,691.7500	1.6918	1,518.5000	1.5185	(10.241)	0	0	0
2018/10/02	2030	07/02/2019	8.70	Put	Bond Future	5,856.5400	5.8565	6,189.3300	6.1893	5.682	0	0	0
2018/10/02	2030	07/02/2019	8.70	Call	Bond Future	334.5400	0.3345	280.1600	0.2802	(16.255)	0	0	0
2018/10/02	2030	02/05/2019	9.41	Call	Bond Future	2,217.8900	2.2179	2,042.6000	2.0426	(7.903)	0	0	0
2018/10/02	2030	02/05/2019			Bond Future	9.6289	91.3457	9.6934	90.9522	0.670	0.0000	0.0000	0
2018/10/02	2030	02/05/2019	9.39	Call	Bond Future	2,162.1800	2.1622	1,989.6900	1.9897	(7.978)	0	0	0
2018/10/02	2030	02/05/2019	9.39	Put	Bond Future	3,639.9200	3.6399	3,860.9400	3.8609	6.072	0	0	0
2018/10/02	2030	02/05/2019	9.41	Put	Bond Future	3,570.6600	3.5707	3,788.8800	3.7889	6.111	0	0	0
2018/10/02	2030	02/05/2019	9.40	Call	Bond Future	2,189.9400	2.1899	2,016.0400	2.0160	(7.941)	0	0	0
2018/10/02	2030	02/05/2019	9.40	Put	Bond Future	3,605.1700	3.6052	3,824.7800	3.8248	6.092	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
2018/10/02	2032	01/11/2018	8.77	Put	Bond Future	6,484.9300	6.4849	6,891.6600	6.8917	6.272	0	0	0
2018/10/02	2032	01/11/2018			Bond Future	9.6682	90.2940	9.7281	89.8842	0.619	0.0000	0.0000	40,694
2018/10/02	2032	01/11/2018	8.76	Call	Bond Future	5.9200	0.0059	3.0600	0.0031	(48.311)	0	0	0
2018/10/02	2032	01/11/2018	8.76	Put	Bond Future	6,560.1100	6.5601	6,967.1100	6.9671	6.204	0	0	0
2018/10/02	2032	01/11/2018	8.77	Call	Bond Future	6.5100	0.0065	3.3800	0.0034	(48.080)	0	0	0
2018/10/02	2032	01/11/2018	8.75	Call	Bond Future	5.3800	0.0054	2.7600	0.0028	(48.699)	0	0	0
2018/10/02	2032	01/11/2018	8.75	Put	Bond Future	6,635.4200	6.6354	7,042.6600	7.0427	6.137	0	0	0
2018/10/02	2032	07/02/2019	8.81	Call	Bond Future	266.9800	0.2670	220.8500	0.2209	(17.278)	0	0	0
2018/10/02	2032	07/02/2019	8.80	Put	Bond Future	7,037.5500	7.0375	7,410.0600	7.4101	5.293	0	0	0
2018/10/02	2032	07/02/2019			Bond Future	9.7550	92.0310	9.8171	91.6135	0.637	0.0000	0.0000	456
2018/10/02	2032	07/02/2019	8.82	Call	Bond Future	275.8700	0.2759	228.5000	0.2285	(17.171)	0	0	0
2018/10/02	2032	07/02/2019	8.82	Put	Bond Future	6,905.9600	6.9060	7,276.0200	7.2760	5.359	0	0	0
2018/10/02	2032	07/02/2019	8.81	Put	Bond Future	6,971.6500	6.9716	7,342.9500	7.3429	5.326	0	0	0
2018/10/02	2032	07/02/2019	8.80	Call	Bond Future	258.2200	0.2582	213.3000	0.2133	(17.396)	0	0	0
2018/10/02	2032	02/05/2019	9.62	Put	Bond Future	3,903.6200	3.9036	4,135.8800	4.1359	5.950	0	0	0
2018/10/02	2032	02/05/2019	9.61	Call	Bond Future	2,461.1500	2.4612	2,270.6900	2.2707	(7.739)	0	0	0
2018/10/02	2032	02/05/2019			Bond Future	9.8304	89.4037	9.8946	88.9795	0.652	0.0000	0.0000	0
2018/10/02	2032	02/05/2019	9.62	Call	Bond Future	2,491.6900	2.4917	2,299.7500	2.2997	(7.703)	0	0	0
2018/10/02	2032	02/05/2019	9.61	Put	Bond Future	3,940.9700	3.9410	4,174.7100	4.1747	5.931	0	0	0
2018/10/02	2032	02/05/2019	9.63	Call	Bond Future	2,522.4400	2.5224	2,329.0200	2.3290	(7.668)	0	0	0
2018/10/02	2032	02/05/2019	9.63	Put	Bond Future	3,866.5600	3.8666	4,097.3400	4.0973	5.969	0	0	0
2018/10/02	2033	01/11/2018			Bond Future	102.5235	102.5235	102.5395	102.5395	0.016	0.0000	0.0000	6,373
2018/10/02	2033	07/02/2019			Bond Future	104.5194	104.5194	104.5361	104.5361	0.016	0.0000	0.0000	0
2018/10/02	2033	02/05/2019			Bond Future	105.1275	105.1275	105.1446	105.1446	0.016	0.0000	0.0000	0
2018/10/02	2037	01/11/2018	9.03	Call	Bond Future	9.2300	0.0092	4.9100	0.0049	(46.804)	0	0	0
2018/10/02	2037	01/11/2018			Bond Future	9.9018	90.5113	9.9617	90.0576	0.605	0.0000	0.0000	52,674
2018/10/02	2037	01/11/2018	9.01	Call	Bond Future	7.6500	0.0077	4.0100	0.0040	(47.582)	0	0	0
2018/10/02	2037	01/11/2018	9.01	Put	Bond Future	7,211.1600	7.2112	7,661.2400	7.6612	6.241	0	0	0
2018/10/02	2037	01/11/2018	9.03	Put	Bond Future	7,041.5400	7.0415	7,490.9400	7.4909	6.382	0	0	0
2018/10/02	2037	01/11/2018	9.02	Call	Bond Future	8.4100	0.0084	4.4400	0.0044	(47.206)	0	0	0
2018/10/02	2037	01/11/2018	9.02	Put	Bond Future	7,126.2600	7.1263	7,576.0100	7.5760	6.311	0	0	0
2018/10/02	2037	07/02/2019	9.06	Put	Bond Future	7,680.2500	7.6802	8,088.0200	8.0880	5.309	0	0	0
2018/10/02	2037	07/02/2019	9.05	Call	Bond Future	309.3100	0.3093	256.4500	0.2564	(17.090)	0	0	0
2018/10/02	2037	07/02/2019			Bond Future	9.9841	87.9923	10.0461	87.5303	0.620	0.0000	0.0000	1,188
2018/10/02	2037	07/02/2019	9.06	Call	Bond Future	319.6400	0.3196	265.3800	0.2654	(16.975)	0	0	0
2018/10/02	2037	07/02/2019	9.05	Put	Bond Future	7,754.6300	7.7546	8,163.8000	8.1638	5.276	0	0	0
2018/10/02	2037	07/02/2019	9.07	Call	Bond Future	330.3300	0.3303	274.6400	0.2746	(16.859)	0	0	0
2018/10/02	2037	07/02/2019	9.07	Put	Bond Future	7,606.3500	7.6063	8,012.6900	8.0127	5.342	0	0	0
2018/10/02	2037	02/05/2019	9.81	Put	Bond Future	4,536.6000	4.5366	4,798.5900	4.7986	5.775	0	0	0
2018/10/02	2037	02/05/2019			Bond Future	10.0584	89.4530	10.1222	88.9834	0.634	0.0000	0.0000	0
2018/10/02	2037	02/05/2019	9.80	Call	Bond Future	2,638.0700	2.6381	2,432.1500	2.4322	(7.806)	0	0	0
2018/10/02	2037	02/05/2019	9.80	Put	Bond Future	4,579.7900	4.5798	4,843.4200	4.8434	5.756	0	0	0
2018/10/02	2037	02/05/2019	9.81	Call	Bond Future	2,671.2500	2.6713	2,463.6900	2.4637	(7.770)	0	0	0
2018/10/02	2037	02/05/2019	9.79	Call	Bond Future	2,605.1100	2.6051	2,400.8300	2.4008	(7.842)	0	0	0
2018/10/02	2037	02/05/2019	9.79	Put	Bond Future	4,623.3000	4.6233	4,888.5700	4.8886	5.738	0	0	0

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2018/10/02	2038	01/11/2018			Bond Future	122.4603	122.4603	122.4795	122.4795	0.016	0.0000	0.0000	9,904
2018/10/02	2038	07/02/2019			Bond Future	123.2532	123.2532	123.2732	123.2732	0.016	0.0000	0.0000	0
2018/10/02	2038	02/05/2019			Bond Future	125.3199	125.3199	125.3402	125.3402	0.016	0.0000	0.0000	0
2018/10/02	2040	01/11/2018	9.09	Put	Bond Future	7,762.0800	7.7621	8,203.2800	8.2033	5.684	0	0	0
2018/10/02	2040	01/11/2018	9.80	Call	Bond Future	721.7700	0.7218	565.4400	0.5654	(21.659)	0	0	1,770
2018/10/02	2040	01/11/2018	10.00	Put	Bond Future	1,288.6500	1.2887	1,489.6400	1.4896	15.597	0	0	0
2018/10/02	2040	01/11/2018			Bond Future	9.9817	93.7775	10.0365	93.3327	0.549	0.0000	0.0000	27,962
2018/10/02	2040	01/11/2018	9.08	Call	Bond Future	7.2200	0.0072	3.9100	0.0039	(45.845)	0	0	0
2018/10/02	2040	01/11/2018	9.08	Put	Bond Future	7,854.2700	7.8543	8,295.7300	8.2957	5.621	0	0	0
2018/10/02	2040	01/11/2018	9.20	Put	Bond Future	6,761.1600	6.7612	7,197.9500	7.1979	6.460	0	0	0
2018/10/02	2040	01/11/2018	9.20	Call	Bond Future	19.0400	0.0190	11.0600	0.0111	(41.912)	0	0	3,940
2018/10/02	2040	01/11/2018	9.80	Put	Bond Future	2,221.4800	2.2215	2,509.9200	2.5099	12.984	0	0	0
2018/10/02	2040	01/11/2018	9.60	Put	Bond Future	3,482.4300	3.4824	3,848.1800	3.8482	10.503	0	0	0
2018/10/02	2040	01/11/2018	9.60	Call	Bond Future	285.9400	0.2859	206.9200	0.2069	(27.635)	0	0	0
2018/10/02	2040	01/11/2018	9.09	Call	Bond Future	7.8500	0.0079	4.2800	0.0043	(45.478)	0	0	0
2018/10/02	2040	01/11/2018	9.10	Put	Bond Future	7,670.0800	7.6701	8,111.0000	8.1110	5.749	0	0	0
2018/10/02	2040	01/11/2018	10.00	Call	Bond Future	1,437.3500	1.4374	1,193.5700	1.1936	(16.960)	0	0	3,940
2018/10/02	2040	01/11/2018	9.07	Call	Bond Future	6.6200	0.0066	3.5700	0.0036	(46.073)	0	0	0
2018/10/02	2040	01/11/2018	9.07	Put	Bond Future	7,946.6400	7.9466	8,388.3600	8.3884	5.559	0	0	0
2018/10/02	2040	01/11/2018	9.10	Call	Bond Future	8.5400	0.0085	4.6900	0.0047	(45.082)	0	0	2,950
2018/10/02	2040	01/11/2018	8.50	Put	Bond Future	13,473.9300	13.4739	13,918.7000	13.9187	3.301	0	0	0
2018/10/02	2040	01/11/2018	8.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,950
2018/10/02	2040	07/02/2019	9.13	Call	Bond Future	342.4800	0.3425	288.9000	0.2889	(15.645)	0	0	0
2018/10/02	2040	07/02/2019	9.11	Put	Bond Future	8,521.1100	8.5211	8,923.2200	8.9232	4.719	0	0	0
2018/10/02	2040	07/02/2019			Bond Future	10.0637	91.0707	10.1204	90.6178	0.563	0.0000	0.0000	100
2018/10/02	2040	07/02/2019	9.13	Put	Bond Future	8,359.0700	8.3591	8,758.4400	8.7584	4.778	0	0	0
2018/10/02	2040	07/02/2019	9.11	Call	Bond Future	320.6400	0.3206	269.8000	0.2698	(15.856)	0	0	0
2018/10/02	2040	07/02/2019	9.12	Put	Bond Future	8,439.9400	8.4399	8,840.6900	8.8407	4.748	0	0	0
2018/10/02	2040	07/02/2019	9.12	Call	Bond Future	331.4800	0.3315	279.2800	0.2793	(15.748)	0	0	0
2018/10/02	2040	02/05/2019	9.89	Call	Bond Future	2,893.2400	2.8932	2,687.6800	2.6877	(7.105)	0	0	0
2018/10/02	2040	02/05/2019	9.88	Put	Bond Future	4,933.8600	4.9339	5,190.3500	5.1903	5.199	0	0	0
2018/10/02	2040	02/05/2019			Bond Future	10.1375	92.5825	10.1958	92.1221	0.576	0.0000	0.0000	0
2018/10/02	2040	02/05/2019	9.90	Call	Bond Future	2,929.0200	2.9290	2,721.8600	2.7219	(7.073)	0	0	0
2018/10/02	2040	02/05/2019	9.90	Put	Bond Future	4,841.1700	4.8412	5,094.4600	5.0945	5.232	0	0	0
2018/10/02	2040	02/05/2019	9.89	Put	Bond Future	4,887.3400	4.8873	5,142.2300	5.1422	5.215	0	0	0
2018/10/02	2040	02/05/2019	9.88	Call	Bond Future	2,857.6900	2.8577	2,653.7300	2.6537	(7.137)	0	0	0
2018/10/02	2044	01/11/2018	9.12	Call	Bond Future	7.6200	0.0076	4.3300	0.0043	(43.176)	0	0	0
2018/10/02	2044	01/11/2018			Bond Future	10.0159	90.7381	10.0657	90.3293	0.497	0.0000	0.0000	37,925
2018/10/02	2044	01/11/2018	9.12	Put	Bond Future	7,945.8300	7.9458	8,351.3100	8.3513	5.103	0	0	0
2018/10/02	2044	01/11/2018	9.13	Call	Bond Future	8.3000	0.0083	4.7400	0.0047	(42.892)	0	0	0
2018/10/02	2044	01/11/2018	9.14	Put	Bond Future	7,757.1900	7.7572	8,162.1300	8.1621	5.220	0	0	0
2018/10/02	2044	01/11/2018	9.13	Put	Bond Future	7,851.4100	7.8514	8,256.6200	8.2566	5.161	0	0	0
2018/10/02	2044	01/11/2018	9.14	Call	Bond Future	9.0200	0.0090	5.1900	0.0052	(42.461)	0	0	0
2018/10/02	2044	07/02/2019	9.18	Put	Bond Future	8,374.8200	8.3748	8,738.0900	8.7381	4.338	0	0	0
2018/10/02	2044	07/02/2019			Bond Future	10.0952	88.0981	10.1466	87.6820	0.510	0.0000	0.0000	108
2018/10/02	2044	07/02/2019	9.17	Call	Bond Future	362.8600	0.3629	311.2900	0.3113	(14.212)	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
2018/10/02	2044	07/02/2019	9.17	Put	Bond Future	8,456.9200	8.4569	8,821.5200	8.8215	4.311	0	0	0
2018/10/02	2044	07/02/2019	9.18	Call	Bond Future	374.8200	0.3748	321.9200	0.3219	(14.113)	0	0	0
2018/10/02	2044	07/02/2019	9.16	Call	Bond Future	351.1800	0.3512	300.9300	0.3009	(14.309)	0	0	0
2018/10/02	2044	07/02/2019	9.16	Put	Bond Future	8,539.4500	8.5395	8,905.3700	8.9054	4.285	0	0	0
2018/10/02	2044	02/05/2019	9.90	Call	Bond Future	2,884.2700	2.8843	2,696.3200	2.6963	(6.516)	0	0	0
2018/10/02	2044	02/05/2019			Bond Future	10.1663	89.5606	10.2193	89.1376	0.521	0.0000	0.0000	0
2018/10/02	2044	02/05/2019	9.90	Put	Bond Future	5,065.9200	5.0659	5,301.0100	5.3010	4.641	0	0	0
2018/10/02	2044	02/05/2019	9.91	Call	Bond Future	2,920.2800	2.9203	2,730.8500	2.7308	(6.487)	0	0	0
2018/10/02	2044	02/05/2019	9.92	Put	Bond Future	4,970.8900	4.9709	5,203.0300	5.2030	4.670	0	0	0
2018/10/02	2044	02/05/2019	9.91	Put	Bond Future	5,018.3600	5.0184	5,251.9700	5.2520	4.655	0	0	0
2018/10/02	2044	02/05/2019	9.92	Call	Bond Future	2,956.2400	2.9562	2,765.3400	2.7653	(6.458)	0	0	0
2018/10/02	2046	01/11/2018			Bond Future	116.2003	116.2003	116.4417	116.4417	0.208	0.0000	0.0000	12,067
2018/10/02	2046	07/02/2019			Bond Future	118.4625	118.4625	118.7089	118.7089	0.208	0.0000	0.0000	0
2018/10/02	2046	02/05/2019			Bond Future	118.7638	118.7638	119.0144	119.0144	0.211	0.0000	0.0000	0
2018/10/02	2050	01/11/2018			Bond Future	121.8688	121.8688	122.4008	122.4008	0.437	0.0000	0.0000	9,987
2018/10/02	2050	07/02/2019			Bond Future	122.4699	122.4699	123.0127	123.0127	0.443	0.0000	0.0000	0
2018/10/02	2050	02/05/2019			Bond Future	124.5234	124.5234	125.0757	125.0757	0.444	0.0000	0.0000	0
2018/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	AL37	01/11/2018			Index Future	591.8660	591.8660	590.3900	590.3900	(0.249)	0.0000	0.0000	0
2018/10/02	AL37	07/02/2019			Index Future	603.2520	603.2520	601.7500	601.7500	(0.249)	0.0000	0.0000	0
2018/10/02	AL37	02/05/2019			Index Future	613.2710	613.2710	611.7440	611.7440	(0.249)	0.0000	0.0000	0
2018/10/02	AL7T	01/11/2018			Index Future	683.7950	683.7950	681.5550	681.5550	(0.328)	0.0000	0.0000	0
2018/10/02	AL7T	07/02/2019			Index Future	696.9500	696.9500	694.6700	694.6700	(0.327)	0.0000	0.0000	0
2018/10/02	AL7T	02/05/2019			Index Future	708.5240	708.5240	706.2070	706.2070	(0.327)	0.0000	0.0000	0
2018/10/02	ALBI	01/11/2018			Index Future	617.9510	617.9510	615.5710	615.5710	(0.385)	0.0000	0.0000	864
2018/10/02	ALBI	07/02/2019			Index Future	629.8390	629.8390	627.4160	627.4160	(0.385)	0.0000	0.0000	57
2018/10/02	ALBI	02/05/2019			Index Future	640.2990	640.2990	637.8360	637.8360	(0.385)	0.0000	0.0000	0
2018/10/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	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
2018/10/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	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
2018/10/02	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/02	ES33	01/11/2018			Bond Future	11.1045		75.1143	11.1588	74.8010	0.490	0.0000	0.0000	9,466
2018/10/02	ES33	07/02/2019			Bond Future	11.2420		76.5592	11.2985	76.2402	0.503	0.0000	0.0000	0
2018/10/02	ES33	02/05/2019			Bond Future	11.3590		74.0410	11.4174	73.7167	0.514	0.0000	0.0000	0
2018/10/02	ES42	01/11/2018			Bond Future	11.3483		77.0566	11.4013	76.7123	0.467	0.0000	0.0000	7,957
2018/10/02	ES42	07/02/2019			Bond Future	11.4787		78.5387	11.5337	78.1883	0.479	0.0000	0.0000	0
2018/10/02	ES42	02/05/2019			Bond Future	11.5952		75.5827	11.6521	75.2265	0.491	0.0000	0.0000	0
2018/10/02	GOVI	01/11/2018	653.50	Put	GOVI	411,330.0000		41.1330	437,060.0000	43.7060	6.255	0	0	0
2018/10/02	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	01/11/2018			GOVI	612.3670		612.3670	609.7940	609.7940	(0.420)	0.0000	0.0000	462
2018/10/02	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	01/11/2018	653.49	Put	GOVI	411,230.0000		41.1230	436,960.0000	43.6960	6.257	0	0	0
2018/10/02	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	01/11/2018	653.51	Put	GOVI	411,430.0000		41.1430	437,160.0000	43.7160	6.254	0	0	0
2018/10/02	GOVI	07/02/2019	666.53	Put	GOVI	423,820.0000		42.3820	450,020.0000	45.0020	6.182	0	0	0
2018/10/02	GOVI	07/02/2019			GOVI	624.1480		624.1480	621.5280	621.5280	(0.420)	0.0000	0.0000	0
2018/10/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	07/02/2019	666.52	Put	GOVI	423,720.0000		42.3720	449,920.0000	44.9920	6.183	0	0	0
2018/10/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	07/02/2019	666.51	Put	GOVI	423,620.0000		42.3620	449,820.0000	44.9820	6.185	0	0	0
2018/10/02	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	02/05/2019	647.88	Put	GOVI	133,660.0000		13.3660	160,290.0000	16.0290	19.924	0	0	0
2018/10/02	GOVI	02/05/2019	647.86	Put	GOVI	133,460.0000		13.3460	160,090.0000	16.0090	19.954	0	0	0
2018/10/02	GOVI	02/05/2019			GOVI	634.5140		634.5140	631.8510	631.8510	(0.420)	0.0000	0.0000	0
2018/10/02	GOVI	02/05/2019	647.87	Put	GOVI	133,560.0000		13.3560	160,190.0000	16.0190	19.939	0	0	0
2018/10/02	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/02	IGOV	01/11/2018			Index Future	252.7520		252.7520	253.0510	253.0510	0.118	0.0000	0.0000	746
2018/10/02	IGOV	07/02/2019			Index Future	257.6730		257.6730	257.9790	257.9790	0.119	0.0000	0.0000	0
2018/10/02	IGOV	02/05/2019			Index Future	261.9950		261.9950	262.3060	262.3060	0.119	0.0000	0.0000	0

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2018/10/02	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/02	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/02	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0800	102.0800	0.020	0.0000	0.0000	0
2018/10/02	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0300	100.0300	0.020	0.0000	0.0000	0
2018/10/02	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/02	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/02	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.8100	99.8100	0.020	0.0000	0.0000	0
2018/10/02	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0300	102.0300	0.020	0.0000	0.0000	0
2018/10/02	IS02	20/12/2019			Interest Rate Swap	103.0600	103.0600	103.0900	103.0900	0.029	0.0000	0.0000	0
2018/10/02	IS02	23/03/2020			Interest Rate Swap	99.1900	99.1900	99.2400	99.2400	0.050	0.0000	0.0000	0
2018/10/02	IS02	22/06/2020			Interest Rate Swap	102.8800	102.8800	102.9400	102.9400	0.058	0.0000	0.0000	0
2018/10/02	IS02	21/09/2020			Interest Rate Swap	100.0900	100.0900	100.1200	100.1200	0.030	0.0000	0.0000	0
2018/10/02	IS05	17/12/2020			Interest Rate Swap	97.0500	97.0500	97.0700	97.0700	0.021	0.0000	0.0000	0
2018/10/02	IS05	16/03/2021			Interest Rate Swap	96.3300	96.3300	96.3800	96.3800	0.052	0.0000	0.0000	0
2018/10/02	IS05	15/06/2021			Interest Rate Swap	95.5600	95.5600	95.6300	95.6300	0.073	0.0000	0.0000	0
2018/10/02	IS05	21/09/2021			Interest Rate Swap	95.7700	95.7700	95.8800	95.8800	0.115	0.0000	0.0000	0
2018/10/02	IS05	21/12/2021			Interest Rate Swap	98.0300	98.0300	98.1500	98.1500	0.122	0.0000	0.0000	51
2018/10/02	IS05	15/03/2022			Interest Rate Swap	98.2300	98.2300	98.3600	98.3600	0.132	0.0000	0.0000	0
2018/10/02	IS05	21/06/2022			Interest Rate Swap	99.5000	99.5000	99.6400	99.6400	0.141	0.0000	0.0000	0
2018/10/02	IS05	20/09/2022			Interest Rate Swap	103.4800	103.4800	103.6400	103.6400	0.155	0.0000	0.0000	0
2018/10/02	IS05	20/12/2022			Interest Rate Swap	104.7900	104.7900	104.9600	104.9600	0.162	0.0000	0.0000	0
2018/10/02	IS05	22/03/2023			Interest Rate Swap	98.2700	98.2700	98.4600	98.4600	0.193	0.0000	0.0000	0
2018/10/02	IS05	20/06/2023			Interest Rate Swap	104.3500	104.3500	104.5600	104.5600	0.201	0.0000	0.0000	0
2018/10/02	IS05	19/09/2023			Interest Rate Swap	99.9400	99.9400	100.1700	100.1700	0.230	0.0000	0.0000	0
2018/10/02	IS10	17/12/2025			Interest Rate Swap	97.2500	97.2500	97.4700	97.4700	0.226	0.0000	0.0000	0
2018/10/02	IS10	16/03/2026			Interest Rate Swap	94.3400	94.3400	94.5700	94.5700	0.244	0.0000	0.0000	0
2018/10/02	IS10	15/06/2026			Interest Rate Swap	93.1600	93.1600	93.4000	93.4000	0.258	0.0000	0.0000	0
2018/10/02	IS10	21/09/2026			Interest Rate Swap	95.3600	95.3600	95.6000	95.6000	0.252	0.0000	0.0000	0
2018/10/02	IS10	21/12/2026			Interest Rate Swap	99.1500	99.1500	99.3900	99.3900	0.242	0.0000	0.0000	0
2018/10/02	IS10	15/03/2027			Interest Rate Swap	97.7800	97.7800	98.0300	98.0300	0.256	0.0000	0.0000	0
2018/10/02	IS10	21/06/2027			Interest Rate Swap	99.8700	99.8700	100.1200	100.1200	0.250	0.0000	0.0000	0
2018/10/02	IS10	20/09/2027			Interest Rate Swap	105.3000	105.3000	105.5600	105.5600	0.247	0.0000	0.0000	0
2018/10/02	IS10	20/12/2027			Interest Rate Swap	105.6800	105.6800	105.9400	105.9400	0.246	0.0000	0.0000	0
2018/10/02	IS10	22/03/2028			Interest Rate Swap	99.2900	99.2900	99.5800	99.5800	0.292	0.0000	0.0000	0
2018/10/02	IS10	20/06/2028			Interest Rate Swap	106.4100	106.4100	106.7000	106.7000	0.273	0.0000	0.0000	0
2018/10/02	IS10	19/09/2028			Interest Rate Swap	100.0800	100.0800	100.3900	100.3900	0.310	0.0000	0.0000	0
2018/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/02	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
2018/10/02	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/02	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/02	R023	01/11/2018	10.58	Call	Bond Future	7,222.8400	7.2228	6,974.9200	6.9749	(3.432)	0	0	0
2018/10/02	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R023	01/11/2018			Bond Future	8.4211	99.0291	8.4920	98.7812	0.841	0.0000	0.0000	38,201
2018/10/02	R023	01/11/2018	10.59	Call	Bond Future	7,254.7400	7.2547	7,006.8200	7.0068	(3.417)	0	0	0
2018/10/02	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R023	01/11/2018	10.57	Call	Bond Future	7,190.9300	7.1909	6,943.0100	6.9430	(3.448)	0	0	0
2018/10/02	R023	07/02/2019	10.59	Call	Bond Future	6,571.2800	6.5713	6,321.7700	6.3218	(3.797)	0	0	0
2018/10/02	R023	07/02/2019			Bond Future	8.5211	100.9340	8.5975	100.6817	0.896	0.0000	0.0000	0
2018/10/02	R023	07/02/2019	10.57	Call	Bond Future	6,511.2700	6.5113	6,261.9100	6.2619	(3.830)	0	0	0
2018/10/02	R023	07/02/2019	10.57	Put	Bond Future	12.3100	0.0123	15.2100	0.0152	23.558	0	0	0
2018/10/02	R023	07/02/2019	10.59	Put	Bond Future	11.5500	0.0116	14.3000	0.0143	23.810	0	0	0
2018/10/02	R023	07/02/2019	10.58	Call	Bond Future	6,541.2800	6.5413	6,291.8400	6.2918	(3.813)	0	0	0
2018/10/02	R023	07/02/2019	10.58	Put	Bond Future	11.9300	0.0119	14.7500	0.0148	23.638	0	0	0
2018/10/02	R023	02/05/2019	8.45	Call	Bond Future	1,039.0000	1.0390	926.0100	0.9260	(10.875)	0	0	0
2018/10/02	R023	02/05/2019	8.44	Put	Bond Future	1,542.7000	1.5427	1,687.1300	1.6871	9.362	0	0	0
2018/10/02	R023	02/05/2019			Bond Future	8.6047	98.6826	8.6864	98.4262	0.949	0.0000	0.0000	0
2018/10/02	R023	02/05/2019	8.46	Call	Bond Future	1,054.8300	1.0548	940.8000	0.9408	(10.810)	0	0	0
2018/10/02	R023	02/05/2019	8.46	Put	Bond Future	1,511.0000	1.5110	1,653.3300	1.6533	9.420	0	0	0
2018/10/02	R023	02/05/2019	8.45	Put	Bond Future	1,526.7900	1.5268	1,670.1600	1.6702	9.390	0	0	0
2018/10/02	R023	02/05/2019	8.44	Call	Bond Future	1,023.2900	1.0233	911.3600	0.9114	(10.938)	0	0	0
2018/10/02	R035	01/11/2018	8.93	Call	Bond Future	7.6900	0.0077	4.2000	0.0042	(45.384)	0	0	0
2018/10/02	R035	01/11/2018	8.92	Put	Bond Future	7,187.5300	7.1875	7,599.3100	7.5993	5.729	0	0	0
2018/10/02	R035	01/11/2018			Bond Future	9.8137	94.0566	9.8685	93.6416	0.558	0.0000	0.0000	73,872
2018/10/02	R035	01/11/2018	8.94	Call	Bond Future	8.3500	0.0084	4.5900	0.0046	(45.030)	0	0	0
2018/10/02	R035	01/11/2018	8.94	Put	Bond Future	7,019.2300	7.0192	7,430.4800	7.4305	5.859	0	0	0
2018/10/02	R035	01/11/2018	8.93	Put	Bond Future	7,103.3100	7.1033	7,514.8300	7.5148	5.793	0	0	0
2018/10/02	R035	01/11/2018	8.92	Call	Bond Future	7.0700	0.0071	3.8400	0.0038	(45.686)	0	0	0
2018/10/02	R035	07/02/2019	8.98	Call	Bond Future	340.4700	0.3405	288.1200	0.2881	(15.376)	0	0	0
2018/10/02	R035	07/02/2019			Bond Future	9.9019	95.8659	9.9586	95.4433	0.573	0.0000	0.0000	298
2018/10/02	R035	07/02/2019	8.96	Call	Bond Future	319.3700	0.3194	269.6100	0.2696	(15.581)	0	0	0
2018/10/02	R035	07/02/2019	8.96	Put	Bond Future	7,774.6000	7.7746	8,147.4600	8.1475	4.796	0	0	0
2018/10/02	R035	07/02/2019	8.98	Put	Bond Future	7,628.2500	7.6283	7,998.5200	7.9985	4.854	0	0	0
2018/10/02	R035	07/02/2019	8.97	Call	Bond Future	329.7400	0.3297	278.7000	0.2787	(15.479)	0	0	0
2018/10/02	R035	07/02/2019	8.97	Put	Bond Future	7,701.1900	7.7012	8,072.7700	8.0728	4.825	0	0	0
2018/10/02	R035	02/05/2019	9.74	Put	Bond Future	4,404.7700	4.4048	4,642.3900	4.6424	5.395	0	0	0
2018/10/02	R035	02/05/2019			Bond Future	9.9740	92.9602	10.0325	92.5307	0.587	0.0000	0.0000	0
2018/10/02	R035	02/05/2019	9.74	Call	Bond Future	2,656.9500	2.6569	2,465.0200	2.4650	(7.224)	0	0	0
2018/10/02	R035	02/05/2019	9.75	Call	Bond Future	2,691.1700	2.6912	2,497.7200	2.4977	(7.188)	0	0	0
2018/10/02	R035	02/05/2019	9.75	Put	Bond Future	4,363.2700	4.3633	4,599.3700	4.5994	5.411	0	0	0
2018/10/02	R035	02/05/2019	9.73	Call	Bond Future	2,622.9500	2.6230	2,432.5600	2.4326	(7.259)	0	0	0
2018/10/02	R035	02/05/2019	9.73	Put	Bond Future	4,446.5800	4.4466	4,685.7400	4.6857	5.379	0	0	0

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2018/10/02	R186	01/11/2018	8.54	Put	Bond Future	3,235.5700	3.2356	3,536.7600	3.5368	9.309	0	0	0
2018/10/02	R186	01/11/2018	8.90	Call	Bond Future	516.9400	0.5169	400.5000	0.4005	(22.525)	0	0	0
2018/10/02	R186	01/11/2018	9.14	Call	Bond Future	1,194.6800	1.1947	996.8200	0.9968	(16.562)	0	0	0
2018/10/02	R186	01/11/2018	7.96	Put	Bond Future	6,828.3300	6.8283	7,155.7400	7.1557	4.795	0	0	0
2018/10/02	R186	01/11/2018			Bond Future	9.0596	112.0957	9.1146	111.7680	0.608	0.0000	0.0000	66,901
2018/10/02	R186	01/11/2018	8.53	Call	Bond Future	72.2500	0.0722	47.1700	0.0472	(34.713)	0	0	0
2018/10/02	R186	01/11/2018	8.53	Put	Bond Future	3,292.4900	3.2925	3,595.1300	3.5951	9.192	0	0	0
2018/10/02	R186	01/11/2018	8.46	Put	Bond Future	3,699.7200	3.6997	4,010.8500	4.0108	8.410	0	0	0
2018/10/02	R186	01/11/2018	8.46	Call	Bond Future	44.4700	0.0445	27.8800	0.0279	(37.306)	0	0	5,000
2018/10/02	R186	01/11/2018	8.54	Call	Bond Future	77.2900	0.0773	50.7600	0.0508	(34.325)	0	0	0
2018/10/02	R186	01/11/2018	8.90	Put	Bond Future	1,474.2500	1.4743	1,685.5300	1.6855	14.331	0	0	2,500
2018/10/02	R186	01/11/2018	9.14	Put	Bond Future	716.2500	0.7163	846.1100	0.8461	18.131	0	0	5,000
2018/10/02	R186	01/11/2018	7.96	Call	Bond Future	0.5700	0.0006	0.2600	0.0003	(54.386)	0	0	5,000
2018/10/02	R186	01/11/2018	8.52	Call	Bond Future	67.5200	0.0675	43.8300	0.0438	(35.086)	0	0	0
2018/10/02	R186	01/11/2018	8.52	Put	Bond Future	3,349.7700	3.3498	3,653.8000	3.6538	9.076	0	0	0
2018/10/02	R186	07/02/2019	8.20	Call	Bond Future	216.4200	0.2164	180.7300	0.1807	(16.491)	0	0	0
2018/10/02	R186	07/02/2019	8.50	Call	Bond Future	517.4100	0.5174	447.1100	0.4471	(13.587)	0	0	1,000
2018/10/02	R186	07/02/2019	9.10	Put	Bond Future	2,065.9200	2.0659	2,235.1800	2.2352	8.193	0	0	1,000
2018/10/02	R186	07/02/2019	8.21	Put	Bond Future	5,849.5500	5.8496	6,146.4800	6.1465	5.076	0	0	0
2018/10/02	R186	07/02/2019	9.92	Put	Bond Future	605.4400	0.6054	668.3700	0.6684	10.394	0	0	1,170
2018/10/02	R186	07/02/2019			Bond Future	9.1508	108.9472	9.2086	108.6137	0.631	0.0000	0.0000	719
2018/10/02	R186	07/02/2019	8.20	Put	Bond Future	5,904.6300	5.9046	6,202.4600	6.2025	5.044	0	0	0
2018/10/02	R186	07/02/2019	8.50	Put	Bond Future	4,369.4800	4.3695	4,632.7000	4.6327	6.024	0	0	0
2018/10/02	R186	07/02/2019	9.10	Call	Bond Future	1,771.3400	1.7713	1,607.0800	1.6071	(9.273)	0	0	0
2018/10/02	R186	07/02/2019	8.21	Call	Bond Future	223.1700	0.2232	186.5800	0.1866	(16.396)	0	0	0
2018/10/02	R186	07/02/2019	9.92	Call	Bond Future	4,936.2500	4.9363	4,665.6600	4.6657	(5.482)	0	0	0
2018/10/02	R186	07/02/2019	8.30	Put	Bond Future	5,366.2100	5.3662	5,654.1000	5.6541	5.365	0	0	0
2018/10/02	R186	07/02/2019	8.22	Call	Bond Future	230.0900	0.2301	192.5800	0.1926	(16.302)	0	0	0
2018/10/02	R186	07/02/2019	8.22	Put	Bond Future	5,794.6800	5.7947	6,090.6900	6.0907	5.108	0	0	0
2018/10/02	R186	07/02/2019	9.27	Put	Bond Future	1,615.7600	1.6158	1,757.8700	1.7579	8.795	0	0	0
2018/10/02	R186	07/02/2019	9.27	Call	Bond Future	2,302.0900	2.3021	2,110.6800	2.1107	(8.315)	0	0	1,170
2018/10/02	R186	07/02/2019	8.30	Call	Bond Future	294.3800	0.2944	248.7500	0.2488	(15.500)	0	0	210
2018/10/02	R186	07/02/2019	8.77	Put	Bond Future	3,200.8600	3.2009	3,423.9000	3.4239	6.968	0	0	0
2018/10/02	R186	07/02/2019	8.77	Call	Bond Future	968.3100	0.9683	857.8300	0.8578	(11.410)	0	0	1,170
2018/10/02	R186	07/02/2019	9.90	Call	Bond Future	4,845.5900	4.8456	4,576.7400	4.5767	(5.548)	0	0	0
2018/10/02	R186	07/02/2019	9.90	Put	Bond Future	624.4600	0.6245	689.1300	0.6891	10.356	0	0	1,000
2018/10/02	R186	02/05/2019	9.01	Put	Bond Future	3,130.6200	3.1306	3,322.2900	3.3223	6.122	0	0	0
2018/10/02	R186	02/05/2019	9.02	Call	Bond Future	1,890.8800	1.8909	1,742.3300	1.7423	(7.856)	0	0	0
2018/10/02	R186	02/05/2019			Bond Future	9.2331	110.7559	9.2935	110.4170	0.654	0.0000	0.0000	0
2018/10/02	R186	02/05/2019	9.03	Call	Bond Future	1,916.8000	1.9168	1,766.9600	1.7670	(7.817)	0	0	0
2018/10/02	R186	02/05/2019	9.03	Put	Bond Future	3,067.7000	3.0677	3,256.8200	3.2568	6.165	0	0	0
2018/10/02	R186	02/05/2019	9.01	Call	Bond Future	1,865.5100	1.8655	1,718.2200	1.7182	(7.895)	0	0	0
2018/10/02	R186	02/05/2019	9.02	Put	Bond Future	3,098.8700	3.0989	3,289.2800	3.2893	6.144	0	0	0
2018/10/02	R197	01/11/2018			Bond Future	300.6157	300.6157	300.6610	300.6610	0.015	0.0000	0.0000	2,353
2018/10/02	R197	07/02/2019			Bond Future	299.1208	299.1208	299.1680	299.1680	0.016	0.0000	0.0000	0
2018/10/02	R197	02/05/2019			Bond Future	304.1365	304.1365	304.1848	304.1848	0.016	0.0000	0.0000	0

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2018/10/02	R202	01/11/2018			Bond Future	233.9676	233.9676	234.5525	234.5525	0.250	0.0000	0.0000	10,129
2018/10/02	R202	07/02/2019			Bond Future	234.6199	234.6199	235.2169	235.2169	0.254	0.0000	0.0000	0
2018/10/02	R202	02/05/2019			Bond Future	238.5541	238.5541	239.1616	239.1616	0.255	0.0000	0.0000	0
2018/10/02	R207	01/11/2018	6.76	Put	Bond Future	812.1600	0.8122	715.4700	0.7155	(11.905)	0	0	0
2018/10/02	R207	01/11/2018			Bond Future	7.4816	101.9710	7.3952	102.0678	(1.155)	0.0000	0.0000	18,869
2018/10/02	R207	01/11/2018	6.75	Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0	0	0
2018/10/02	R207	01/11/2018	6.75	Put	Bond Future	823.4700	0.8235	726.7900	0.7268	(11.741)	0	0	0
2018/10/02	R207	01/11/2018	6.76	Call	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2018/10/02	R207	01/11/2018	6.74	Call	Bond Future	0.0200	0.0000	0.0800	0.0001	300.000	0	0	0
2018/10/02	R207	01/11/2018	6.74	Put	Bond Future	834.7900	0.8348	738.1000	0.7381	(11.583)	0	0	0
2018/10/02	R207	07/02/2019	6.52	Call	Bond Future	8.5300	0.0085	13.2500	0.0132	55.334	0	0	0
2018/10/02	R207	07/02/2019	6.51	Put	Bond Future	926.2300	0.9262	831.7500	0.8317	(10.200)	0	0	0
2018/10/02	R207	07/02/2019			Bond Future	7.5521	100.2876	7.4390	100.3866	(1.498)	0.0000	0.0000	0
2018/10/02	R207	07/02/2019	6.53	Call	Bond Future	8.9000	0.0089	13.7800	0.0138	54.831	0	0	0
2018/10/02	R207	07/02/2019	6.53	Put	Bond Future	909.2100	0.9092	815.0500	0.8150	(10.356)	0	0	0
2018/10/02	R207	07/02/2019	6.52	Put	Bond Future	917.7100	0.9177	823.3900	0.8234	(10.278)	0	0	0
2018/10/02	R207	07/02/2019	6.51	Call	Bond Future	8.1800	0.0082	12.7400	0.0127	55.746	0	0	0
2018/10/02	R207	02/05/2019	7.63	Call	Bond Future	167.4800	0.1675	219.9500	0.2200	31.329	0	0	0
2018/10/02	R207	02/05/2019			Bond Future	7.6656	101.9526	7.5132	102.0533	(1.988)	0.0000	0.0000	0
2018/10/02	R207	02/05/2019	7.61	Call	Bond Future	159.9900	0.1600	211.2900	0.2113	32.065	0	0	0
2018/10/02	R207	02/05/2019	7.61	Put	Bond Future	196.7200	0.1967	147.2400	0.1472	(25.153)	0	0	0
2018/10/02	R207	02/05/2019	7.63	Put	Bond Future	190.9800	0.1910	142.6700	0.1427	(25.296)	0	0	0
2018/10/02	R207	02/05/2019	7.62	Call	Bond Future	163.7200	0.1637	215.6000	0.2156	31.688	0	0	0
2018/10/02	R207	02/05/2019	7.62	Put	Bond Future	193.8300	0.1938	144.9300	0.1449	(25.228)	0	0	0
2018/10/02	R208	01/11/2018	7.11	Put	Bond Future	1,666.9600	1.6670	1,643.3200	1.6433	(1.418)	0	0	0
2018/10/02	R208	01/11/2018			Bond Future	7.8878	98.2327	7.8767	98.2562	(0.141)	0.0000	0.0000	29,067
2018/10/02	R208	01/11/2018	7.11	Call	Bond Future	4.2000	0.0042	4.0800	0.0041	(2.857)	0	0	0
2018/10/02	R208	01/11/2018	7.12	Call	Bond Future	4.3700	0.0044	4.2500	0.0043	(2.746)	0	0	0
2018/10/02	R208	01/11/2018	7.10	Put	Bond Future	1,688.3900	1.6884	1,664.7500	1.6647	(1.400)	0	0	0
2018/10/02	R208	01/11/2018	7.12	Put	Bond Future	1,645.5300	1.6455	1,621.8900	1.6219	(1.437)	0	0	0
2018/10/02	R208	01/11/2018	7.10	Call	Bond Future	4.0200	0.0040	3.9000	0.0039	(2.985)	0	0	0
2018/10/02	R208	07/02/2019	7.07	Call	Bond Future	43.5500	0.0436	44.8000	0.0448	2.870	0	0	0
2018/10/02	R208	07/02/2019	7.08	Put	Bond Future	1,772.4800	1.7725	1,749.3300	1.7493	(1.306)	0	0	0
2018/10/02	R208	07/02/2019	7.06	Put	Bond Future	1,809.6500	1.8097	1,786.4500	1.7865	(1.282)	0	0	0
2018/10/02	R208	07/02/2019			Bond Future	7.9816	100.1223	7.9687	100.1467	(0.161)	0.0000	0.0000	0
2018/10/02	R208	07/02/2019	7.07	Put	Bond Future	1,791.0500	1.7910	1,767.8700	1.7679	(1.294)	0	0	0
2018/10/02	R208	07/02/2019	7.08	Call	Bond Future	44.3600	0.0444	45.6400	0.0456	2.885	0	0	0
2018/10/02	R208	07/02/2019	7.06	Call	Bond Future	42.7600	0.0428	43.9900	0.0440	2.877	0	0	0
2018/10/02	R208	02/05/2019	8.03	Put	Bond Future	641.9900	0.6420	627.7900	0.6278	(2.212)	0	0	0
2018/10/02	R208	02/05/2019	8.02	Call	Bond Future	558.8800	0.5589	569.4900	0.5695	1.898	0	0	0
2018/10/02	R208	02/05/2019			Bond Future	8.0729	98.3850	8.0583	98.4099	(0.181)	0.0000	0.0000	0
2018/10/02	R208	02/05/2019	8.03	Call	Bond Future	568.7900	0.5688	579.5100	0.5795	1.885	0	0	0
2018/10/02	R208	02/05/2019	8.02	Put	Bond Future	649.1400	0.6491	634.8300	0.6348	(2.204)	0	0	0
2018/10/02	R208	02/05/2019	8.04	Call	Bond Future	578.4700	0.5785	589.3000	0.5893	1.872	0	0	0
2018/10/02	R208	02/05/2019	8.04	Put	Bond Future	634.6200	0.6346	620.5300	0.6205	(2.220)	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
2018/10/02	R209	01/11/2018	1,016.00	Call	Bond Future	70,528.6900	70.5287	70,176.9700	70.1770	(0.499)	0	0	0
2018/10/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R209	01/11/2018	9.34	Put	Bond Future	3,059.9700	3.0600	3,360.3100	3.3603	9.815	0	0	0
2018/10/02	R209	01/11/2018	9.97	Call	Bond Future	1,829.6200	1.8296	1,581.4800	1.5815	(13.562)	0	0	0
2018/10/02	R209	01/11/2018	9.98	Put	Bond Future	570.5400	0.5705	671.3600	0.6714	17.671	0	0	2,000
2018/10/02	R209	01/11/2018	8.98	Call	Bond Future	15.2400	0.0152	8.9000	0.0089	(41.601)	0	0	0
2018/10/02	R209	01/11/2018	10.00	Call	Bond Future	1,960.6200	1.9606	1,704.3000	1.7043	(13.073)	0	0	0
2018/10/02	R209	01/11/2018	9.64	Call	Bond Future	691.6400	0.6916	551.2100	0.5512	(20.304)	0	0	2,000
2018/10/02	R209	01/11/2018	9.47	Call	Bond Future	345.1300	0.3451	259.4600	0.2595	(24.823)	0	0	0
2018/10/02	R209	01/11/2018	9.82	Call	Bond Future	1,238.5000	1.2385	1,036.4800	1.0365	(16.312)	0	0	0
2018/10/02	R209	01/11/2018			Bond Future	9.7749	71.4166	9.8297	71.0648	0.561	0.0000	0.0000	124,848
2018/10/02	R209	01/11/2018	1,016.01	Call	Bond Future	70,528.6900	70.5287	70,176.9700	70.1770	(0.499)	0	0	0
2018/10/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R209	01/11/2018	8.89	Put	Bond Future	6,057.4800	6.0575	6,405.8400	6.4058	5.751	0	0	0
2018/10/02	R209	01/11/2018	8.89	Call	Bond Future	7.5500	0.0076	4.1900	0.0042	(44.503)	0	0	2,000
2018/10/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/02	R209	01/11/2018	1,015.99	Call	Bond Future	70,528.6800	70.5287	70,176.9600	70.1770	(0.499)	0	0	0
2018/10/02	R209	01/11/2018	9.34	Call	Bond Future	177.5300	0.1775	126.1500	0.1262	(28.942)	0	0	0
2018/10/02	R209	01/11/2018	9.97	Put	Bond Future	589.9400	0.5899	693.5200	0.6935	17.558	0	0	0
2018/10/02	R209	01/11/2018	9.98	Call	Bond Future	1,872.8800	1.8729	1,621.9800	1.6220	(13.396)	0	0	0
2018/10/02	R209	01/11/2018	8.98	Put	Bond Future	5,416.0200	5.4160	5,761.4000	5.7614	6.377	0	0	0
2018/10/02	R209	01/11/2018	10.00	Put	Bond Future	533.2300	0.5332	628.6300	0.6286	17.891	0	0	5,850
2018/10/02	R209	01/11/2018	9.64	Put	Bond Future	1,567.4700	1.5675	1,778.7600	1.7788	13.480	0	0	0
2018/10/02	R209	01/11/2018	9.47	Put	Bond Future	2,348.0300	2.3480	2,614.0800	2.6141	11.331	0	0	760
2018/10/02	R209	01/11/2018	9.82	Put	Bond Future	948.7900	0.9488	1,098.4900	1.0985	15.778	0	0	760
2018/10/02	R209	01/11/2018	9.49	Call	Bond Future	378.4600	0.3785	286.7500	0.2868	(24.232)	0	0	0
2018/10/02	R209	01/11/2018	9.94	Call	Bond Future	1,702.6600	1.7027	1,463.0800	1.4631	(14.071)	0	0	0
2018/10/02	R209	01/11/2018	9.94	Put	Bond Future	651.4500	0.6514	763.5900	0.7636	17.214	0	0	0
2018/10/02	R209	01/11/2018	10.57	Call	Bond Future	4,917.0400	4.9170	4,578.5500	4.5786	(6.884)	0	0	0
2018/10/02	R209	01/11/2018	10.57	Put	Bond Future	62.1300	0.0621	75.3600	0.0754	21.294	0	0	0
2018/10/02	R209	01/11/2018	9.84	Call	Bond Future	1,310.7100	1.3107	1,102.1200	1.1021	(15.914)	0	0	0
2018/10/02	R209	01/11/2018	9.84	Put	Bond Future	893.2300	0.8932	1,036.3600	1.0364	16.024	0	0	0
2018/10/02	R209	01/11/2018	8.99	Put	Bond Future	5,345.5600	5.3456	5,690.4900	5.6905	6.453	0	0	0
2018/10/02	R209	01/11/2018	8.99	Call	Bond Future	16.4200	0.0164	9.6300	0.0096	(41.352)	0	0	760
2018/10/02	R209	01/11/2018	9.49	Put	Bond Future	2,247.4100	2.2474	2,507.4200	2.5074	11.569	0	0	0
2018/10/02	R209	07/02/2019	8.97	Put	Bond Future	6,278.4800	6.2785	6,586.2800	6.5863	4.902	0	0	0
2018/10/02	R209	07/02/2019	10.20	Put	Bond Future	1,422.2900	1.4223	1,539.8200	1.5398	8.263	0	0	4,000
2018/10/02	R209	07/02/2019			Bond Future	9.8508	72.7903	9.9074	72.4321	0.575	0.0000	0.0000	340
2018/10/02	R209	07/02/2019	8.96	Call	Bond Future	331.7000	0.3317	282.4700	0.2825	(14.842)	0	0	0
2018/10/02	R209	07/02/2019	8.96	Put	Bond Future	6,340.0300	6.3400	6,648.9800	6.6490	4.873	0	0	0
2018/10/02	R209	07/02/2019	8.97	Call	Bond Future	341.6700	0.3417	291.2900	0.2913	(14.745)	0	0	0
2018/10/02	R209	07/02/2019	10.20	Call	Bond Future	3,589.3300	3.5893	3,348.6800	3.3487	(6.705)	0	0	0
2018/10/02	R209	07/02/2019	8.95	Call	Bond Future	321.8400	0.3218	273.7700	0.2738	(14.936)	0	0	0
2018/10/02	R209	07/02/2019	8.95	Put	Bond Future	6,401.7900	6.4018	6,711.9000	6.7119	4.844	0	0	0
2018/10/02	R209	07/02/2019	9.54	Put	Bond Future	3,390.5400	3.3905	3,611.1400	3.6111	6.506	0	0	0
2018/10/02	R209	07/02/2019	9.54	Call	Bond Future	1,375.0400	1.3750	1,237.4600	1.2375	(10.006)	0	0	4,000
2018/10/02	R209	07/02/2019	9.04	Put	Bond Future	5,860.3200	5.8603	6,159.2800	6.1593	5.101	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
2018/10/02	R209	07/02/2019	9.04	Call	Bond Future	421.4400	0.4214	362.2200	0.3622	(14.052)	0	0	4,000
2018/10/02	R209	02/05/2019	9.70	Put	Bond Future	3,769.8300	3.7698	3,966.9700	3.9670	5.229	0	0	0
2018/10/02	R209	02/05/2019			Bond Future	9.9163	70.8510	9.9746	70.4870	0.587	0.0000	0.0000	0
2018/10/02	R209	02/05/2019	9.69	Call	Bond Future	2,363.1400	2.3631	2,197.5100	2.1975	(7.009)	0	0	0
2018/10/02	R209	02/05/2019	9.69	Put	Bond Future	3,805.6800	3.8057	4,004.0700	4.0041	5.213	0	0	0
2018/10/02	R209	02/05/2019	9.70	Call	Bond Future	2,391.9300	2.3919	2,225.0500	2.2250	(6.977)	0	0	0
2018/10/02	R209	02/05/2019	9.68	Call	Bond Future	2,334.5300	2.3345	2,170.1600	2.1702	(7.041)	0	0	0
2018/10/02	R209	02/05/2019	9.68	Put	Bond Future	3,841.8000	3.8418	4,041.4500	4.0414	5.197	0	0	0
2018/10/02	R210	01/11/2018			Bond Future	185.5762	185.5762	185.6048	185.6048	0.015	0.0000	0.0000	2,675
2018/10/02	R210	07/02/2019			Bond Future	189.1890	189.1890	189.2188	189.2188	0.016	0.0000	0.0000	0
2018/10/02	R210	02/05/2019			Bond Future	189.8067	189.8067	189.8373	189.8373	0.016	0.0000	0.0000	0
2018/10/02	R212	01/11/2018			Bond Future	155.3713	155.3713	155.3940	155.3940	0.015	0.0000	0.0000	3,476
2018/10/02	R212	07/02/2019			Bond Future	156.2408	156.2408	156.2646	156.2646	0.015	0.0000	0.0000	0
2018/10/02	R212	02/05/2019			Bond Future	158.8607	158.8607	158.8851	158.8851	0.015	0.0000	0.0000	0
2018/10/02	R213	01/11/2018	8.65	Call	Bond Future	4.9200	0.0049	2.5300	0.0025	(48.577)	0	0	0
2018/10/02	R213	01/11/2018	8.64	Put	Bond Future	6,103.8900	6.1039	6,473.3500	6.4734	6.053	0	0	0
2018/10/02	R213	01/11/2018			Bond Future	9.5731	82.8954	9.6330	82.5238	0.626	0.0000	0.0000	32,893
2018/10/02	R213	01/11/2018	8.66	Call	Bond Future	5.3400	0.0053	2.7600	0.0028	(48.315)	0	0	0
2018/10/02	R213	01/11/2018	8.66	Put	Bond Future	5,967.6400	5.9676	6,336.7300	6.3367	6.185	0	0	0
2018/10/02	R213	01/11/2018	8.65	Put	Bond Future	6,035.7200	6.0357	6,405.0000	6.4050	6.118	0	0	0
2018/10/02	R213	01/11/2018	8.64	Call	Bond Future	4.5200	0.0045	2.3100	0.0023	(48.894)	0	0	0
2018/10/02	R213	07/02/2019	8.68	Call	Bond Future	243.2800	0.2433	202.0000	0.2020	(16.968)	0	0	0
2018/10/02	R213	07/02/2019			Bond Future	9.6596	84.4900	9.7217	84.1115	0.643	0.0000	0.0000	112
2018/10/02	R213	07/02/2019	8.68	Put	Bond Future	6,538.6900	6.5387	6,875.8800	6.8759	5.157	0	0	0
2018/10/02	R213	07/02/2019	8.69	Call	Bond Future	250.9000	0.2509	208.5900	0.2086	(16.863)	0	0	0
2018/10/02	R213	07/02/2019	8.70	Put	Bond Future	6,419.1500	6.4191	6,754.2500	6.7542	5.220	0	0	0
2018/10/02	R213	07/02/2019	8.69	Put	Bond Future	6,478.7900	6.4788	6,814.9500	6.8150	5.189	0	0	0
2018/10/02	R213	07/02/2019	8.70	Call	Bond Future	258.7100	0.2587	215.3400	0.2153	(16.764)	0	0	0
2018/10/02	R213	02/05/2019	9.49	Call	Bond Future	2,110.0700	2.1101	1,941.3000	1.9413	(7.998)	0	0	0
2018/10/02	R213	02/05/2019	9.48	Put	Bond Future	3,608.5300	3.6085	3,825.8500	3.8258	6.022	0	0	0
2018/10/02	R213	02/05/2019			Bond Future	9.7304	82.3457	9.7945	81.9610	0.659	0.0000	0.0000	0
2018/10/02	R213	02/05/2019	9.50	Call	Bond Future	2,137.8300	2.1378	1,967.6700	1.9677	(7.959)	0	0	0
2018/10/02	R213	02/05/2019	9.50	Put	Bond Future	3,540.5500	3.5406	3,755.0900	3.7551	6.060	0	0	0
2018/10/02	R213	02/05/2019	9.49	Put	Bond Future	3,574.4100	3.5744	3,790.3400	3.7903	6.041	0	0	0
2018/10/02	R213	02/05/2019	9.48	Call	Bond Future	2,082.5000	2.0825	1,915.1200	1.9151	(8.037)	0	0	0
2018/10/02	R214	01/11/2018	8.99	Put	Bond Future	6,975.4200	6.9754	7,336.4200	7.3364	5.175	0	0	0
2018/10/02	R214	01/11/2018	8.98	Call	Bond Future	3.7600	0.0038	2.0000	0.0020	(46.809)	0	0	0
2018/10/02	R214	01/11/2018			Bond Future	9.9609	70.4100	10.0157	70.0471	0.550	0.0000	0.0000	28,473
2018/10/02	R214	01/11/2018	8.99	Call	Bond Future	4.1000	0.0041	2.1900	0.0022	(46.585)	0	0	0
2018/10/02	R214	01/11/2018	8.98	Put	Bond Future	7,052.5900	7.0526	7,413.7400	7.4137	5.121	0	0	0
2018/10/02	R214	01/11/2018	9.00	Call	Bond Future	4.4700	0.0045	2.4000	0.0024	(46.309)	0	0	0
2018/10/02	R214	01/11/2018	9.00	Put	Bond Future	6,898.3900	6.8984	7,259.2300	7.2592	5.231	0	0	0
2018/10/02	R214	07/02/2019	9.05	Put	Bond Future	7,269.4600	7.2695	7,599.6200	7.5996	4.542	0	0	0
2018/10/02	R214	07/02/2019			Bond Future	10.0402	71.7644	10.0968	71.3948	0.564	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
2018/10/02	R214	07/02/2019	9.04	Call	Bond Future	241.3900	0.2414	202.9900	0.2030	(15.908)	0	0	0
2018/10/02	R214	07/02/2019	9.04	Put	Bond Future	7,337.7600	7.3378	7,668.9700	7.6690	4.514	0	0	0
2018/10/02	R214	07/02/2019	9.05	Call	Bond Future	249.6900	0.2497	210.2400	0.2102	(15.800)	0	0	0
2018/10/02	R214	07/02/2019	9.03	Call	Bond Future	233.3700	0.2334	196.0000	0.1960	(16.013)	0	0	0
2018/10/02	R214	07/02/2019	9.03	Put	Bond Future	7,406.4600	7.4065	7,738.7000	7.7387	4.486	0	0	0
2018/10/02	R214	02/05/2019	9.87	Call	Bond Future	2,465.9400	2.4659	2,294.9800	2.2950	(6.933)	0	0	0
2018/10/02	R214	02/05/2019	9.85	Call	Bond Future	2,407.1200	2.4071	2,238.7300	2.2387	(6.995)	0	0	0
2018/10/02	R214	02/05/2019			Bond Future	10.1047	69.6621	10.1629	69.2864	0.575	0.0000	0.0000	0
2018/10/02	R214	02/05/2019	9.85	Put	Bond Future	4,092.7300	4.0927	4,300.0100	4.3000	5.065	0	0	0
2018/10/02	R214	02/05/2019	9.87	Put	Bond Future	4,016.8200	4.0168	4,221.5300	4.2215	5.096	0	0	0
2018/10/02	R214	02/05/2019	9.86	Call	Bond Future	2,436.3300	2.4363	2,266.6600	2.2667	(6.964)	0	0	0
2018/10/02	R214	02/05/2019	9.86	Put	Bond Future	4,054.5200	4.0545	4,260.5200	4.2605	5.081	0	0	0
2018/10/02	R248	01/11/2018	9.03	Call	Bond Future	4.0000	0.0040	2.0800	0.0021	(48.000)	0	0	0
2018/10/02	R248	01/11/2018			Bond Future	9.9963	89.8412	10.0511	89.3798	0.548	0.0000	0.0000	101,273
2018/10/02	R248	01/11/2018	9.01	Call	Bond Future	3.3200	0.0033	1.7000	0.0017	(48.795)	0	0	0
2018/10/02	R248	01/11/2018	9.01	Put	Bond Future	9,091.3600	9.0914	9,551.1900	9.5512	5.058	0	0	0
2018/10/02	R248	01/11/2018	9.03	Put	Bond Future	8,891.8300	8.8918	9,351.3600	9.3514	5.168	0	0	0
2018/10/02	R248	01/11/2018	9.02	Call	Bond Future	3.6500	0.0037	1.8800	0.0019	(48.493)	0	0	0
2018/10/02	R248	01/11/2018	9.02	Put	Bond Future	8,991.5000	8.9915	9,451.1800	9.4512	5.112	0	0	0
2018/10/02	R248	07/02/2019	9.06	Put	Bond Future	9,513.5700	9.5136	9,940.0500	9.9400	4.483	0	0	0
2018/10/02	R248	07/02/2019			Bond Future	10.0769	91.5694	10.1336	91.0994	0.563	0.0000	0.0000	0
2018/10/02	R248	07/02/2019	9.06	Call	Bond Future	263.3000	0.2633	219.7000	0.2197	(16.559)	0	0	0
2018/10/02	R248	07/02/2019	9.05	Put	Bond Future	9,603.4700	9.6035	10,031.2100	10.0312	4.454	0	0	0
2018/10/02	R248	07/02/2019	9.07	Call	Bond Future	272.8600	0.2729	227.9800	0.2280	(16.448)	0	0	0
2018/10/02	R248	07/02/2019	9.07	Put	Bond Future	9,424.0100	9.4240	9,849.2100	9.8492	4.512	0	0	0
2018/10/02	R248	07/02/2019	9.05	Call	Bond Future	253.9100	0.2539	211.5700	0.2116	(16.675)	0	0	0
2018/10/02	R248	02/05/2019	9.90	Put	Bond Future	5,073.3100	5.0733	5,336.0500	5.3361	5.179	0	0	0
2018/10/02	R248	02/05/2019			Bond Future	10.1425	88.6557	10.2008	88.1780	0.575	0.0000	0.0000	0
2018/10/02	R248	02/05/2019	9.90	Call	Bond Future	3,035.3800	3.0354	2,820.3900	2.8204	(7.083)	0	0	0
2018/10/02	R248	02/05/2019	9.91	Call	Bond Future	3,072.7800	3.0728	2,856.1200	2.8561	(7.051)	0	0	0
2018/10/02	R248	02/05/2019	9.89	Put	Bond Future	5,121.9700	5.1220	5,386.3700	5.3864	5.162	0	0	0
2018/10/02	R248	02/05/2019	9.91	Put	Bond Future	5,025.0300	5.0250	5,286.1000	5.2861	5.195	0	0	0
2018/10/02	R248	02/05/2019	9.89	Call	Bond Future	2,998.2100	2.9982	2,784.8800	2.7849	(7.115)	0	0	0
Total													916572