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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2018 TO 03/10/2018

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
2018/10/03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	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
2018/10/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	2025	01/11/2018			Bond Future	132.2231	132.2231	132.2843	132.2843	0.046	0.0000	0.0000	365
2018/10/03	2025	07/02/2019			Bond Future	133.3833	133.3833	133.4455	133.4455	0.047	0.0000	0.0000	0
2018/10/03	2025	02/05/2019			Bond Future	135.6202	135.6202	135.6821	135.6821	0.046	0.0000	0.0000	0
2018/10/03	2029	01/11/2018			Bond Future	100.4698	100.4698	100.4225	100.4225	(0.047)	0.0000	0.0000	2,938
2018/10/03	2029	07/02/2019			Bond Future	102.4261	102.4261	102.3779	102.3779	(0.047)	0.0000	0.0000	0
2018/10/03	2029	02/05/2019			Bond Future	103.0713	103.0713	103.0213	103.0213	(0.049)	0.0000	0.0000	0
2018/10/03	2030	01/11/2018	8.60	Call	Bond Future	3.7400	0.0037	3.5900	0.0036	(4.011)	0	0	0
2018/10/03	2030	01/11/2018	8.58	Put	Bond Future	6,271.7300	6.2717	6,255.4100	6.2554	(0.260)	0	0	0
2018/10/03	2030	01/11/2018	9.60	Put	Bond Future	808.8500	0.8089	792.6200	0.7926	(2.007)	0	0	0
2018/10/03	2030	01/11/2018			Bond Future	9.5272	91.7117	9.5247	91.7279	(0.027)	0.0000	0.0000	54,822
2018/10/03	2030	01/11/2018	8.60	Put	Bond Future	6,133.9900	6.1340	6,117.6500	6.1176	(0.266)	0	0	0
2018/10/03	2030	01/11/2018	8.58	Call	Bond Future	3.1300	0.0031	3.0000	0.0030	(4.153)	0	0	0
2018/10/03	2030	01/11/2018	8.90	Put	Bond Future	4,129.4700	4.1295	4,112.5000	4.1125	(0.411)	0	0	0
2018/10/03	2030	01/11/2018	8.90	Call	Bond Future	42.6700	0.0427	41.8900	0.0419	(1.828)	0	0	0
2018/10/03	2030	01/11/2018	8.59	Put	Bond Future	6,202.8100	6.2028	6,186.4800	6.1865	(0.263)	0	0	0
2018/10/03	2030	01/11/2018	9.60	Call	Bond Future	1,267.3900	1.2674	1,267.3500	1.2673	(0.003)	0	0	0
2018/10/03	2030	01/11/2018	8.59	Call	Bond Future	3.4200	0.0034	3.2800	0.0033	(4.094)	0	0	0
2018/10/03	2030	07/02/2019	8.62	Call	Bond Future	217.5300	0.2175	225.5900	0.2256	3.705	0	0	0
2018/10/03	2030	07/02/2019			Bond Future	9.6139	89.4669	9.6113	89.4827	(0.027)	0.0000	0.0000	167
2018/10/03	2030	07/02/2019	8.62	Put	Bond Future	6,668.6300	6.6686	6,660.9000	6.6609	(0.116)	0	0	0
2018/10/03	2030	07/02/2019	8.63	Call	Bond Future	224.6700	0.2247	232.9000	0.2329	3.663	0	0	0
2018/10/03	2030	07/02/2019	8.90	Call	Bond Future	505.9000	0.5059	517.2000	0.5172	2.234	0	0	1,920
2018/10/03	2030	07/02/2019	8.63	Put	Bond Future	6,607.8100	6.6078	6,600.2500	6.6002	(0.114)	0	0	0
2018/10/03	2030	07/02/2019	8.64	Call	Bond Future	232.0000	0.2320	240.3900	0.2404	3.616	0	0	0
2018/10/03	2030	07/02/2019	8.64	Put	Bond Future	6,547.2300	6.5472	6,539.8300	6.5398	(0.113)	0	0	0
2018/10/03	2030	07/02/2019	9.60	Put	Bond Future	2,192.2700	2.1923	2,192.9100	2.1929	0.029	0	0	0
2018/10/03	2030	07/02/2019	9.60	Call	Bond Future	2,106.3200	2.1063	2,122.7500	2.1228	0.780	0	0	1,920
2018/10/03	2030	07/02/2019	8.90	Put	Bond Future	5,078.0300	5.0780	5,073.5400	5.0735	(0.088)	0	0	0
2018/10/03	2030	07/02/2019	9.40	Put	Bond Future	2,856.2600	2.8563	2,856.2100	2.8562	(0.002)	0	0	0
2018/10/03	2030	07/02/2019	9.40	Call	Bond Future	1,518.5000	1.5185	1,534.2400	1.5342	1.037	0	0	0
2018/10/03	2030	07/02/2019	8.70	Put	Bond Future	6,189.3300	6.1893	6,182.6000	6.1826	(0.109)	0	0	0
2018/10/03	2030	07/02/2019	8.70	Call	Bond Future	280.1600	0.2802	289.2200	0.2892	3.234	0	0	0
2018/10/03	2030	02/05/2019	9.41	Call	Bond Future	2,042.6000	2.0426	1,997.3900	1.9974	(2.213)	0	0	0
2018/10/03	2030	02/05/2019			Bond Future	9.6934	90.9522	9.6908	90.9681	(0.027)	0.0000	0.0000	0
2018/10/03	2030	02/05/2019	9.39	Call	Bond Future	1,989.6900	1.9897	1,943.5100	1.9435	(2.321)	0	0	0
2018/10/03	2030	02/05/2019	9.39	Put	Bond Future	3,860.9400	3.8609	3,798.8900	3.7989	(1.607)	0	0	0
2018/10/03	2030	02/05/2019	9.41	Put	Bond Future	3,788.8800	3.7889	3,727.8000	3.7278	(1.612)	0	0	0
2018/10/03	2030	02/05/2019	9.40	Call	Bond Future	2,016.0400	2.0160	1,970.3500	1.9703	(2.266)	0	0	0
2018/10/03	2030	02/05/2019	9.40	Put	Bond Future	3,824.7800	3.8248	3,763.2200	3.7632	(1.610)	0	0	0

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2018/10/03	2032	01/11/2018	8.77	Put	Bond Future	6,891.6600	6.8917	6,907.7800	6.9078	0.234	0	0	0
2018/10/03	2032	01/11/2018			Bond Future	9.7281	89.8842	9.7305	89.8677	0.025	0.0000	0.0000	41,378
2018/10/03	2032	01/11/2018	8.76	Call	Bond Future	3.0600	0.0031	2.7400	0.0027	(10.458)	0	0	0
2018/10/03	2032	01/11/2018	8.76	Put	Bond Future	6,967.1100	6.9671	6,983.2900	6.9833	0.232	0	0	0
2018/10/03	2032	01/11/2018	8.77	Call	Bond Future	3.3800	0.0034	3.0000	0.0030	(11.243)	0	0	0
2018/10/03	2032	01/11/2018	8.75	Call	Bond Future	2.7600	0.0028	2.5000	0.0025	(9.420)	0	0	0
2018/10/03	2032	01/11/2018	8.75	Put	Bond Future	7,042.6600	7.0427	7,058.9000	7.0589	0.231	0	0	0
2018/10/03	2032	07/02/2019	8.81	Call	Bond Future	220.8500	0.2209	223.3000	0.2233	1.109	0	0	0
2018/10/03	2032	07/02/2019	8.80	Put	Bond Future	7,410.0600	7.4101	7,429.8800	7.4299	0.267	0	0	0
2018/10/03	2032	07/02/2019			Bond Future	9.8171	91.6135	9.8197	91.5961	0.026	0.0000	0.0000	456
2018/10/03	2032	07/02/2019	8.82	Call	Bond Future	228.5000	0.2285	231.0800	0.2311	1.129	0	0	0
2018/10/03	2032	07/02/2019	8.82	Put	Bond Future	7,276.0200	7.2760	7,296.0100	7.2960	0.275	0	0	0
2018/10/03	2032	07/02/2019	8.81	Put	Bond Future	7,342.9500	7.3429	7,362.8100	7.3628	0.270	0	0	0
2018/10/03	2032	07/02/2019	8.80	Call	Bond Future	213.3000	0.2133	215.7100	0.2157	1.130	0	0	0
2018/10/03	2032	02/05/2019	9.62	Put	Bond Future	4,135.8800	4.1359	4,093.7500	4.0938	(1.019)	0	0	0
2018/10/03	2032	02/05/2019	9.61	Call	Bond Future	2,270.6900	2.2707	2,210.2600	2.2103	(2.661)	0	0	0
2018/10/03	2032	02/05/2019			Bond Future	9.8946	88.9795	9.8973	88.9616	0.027	0.0000	0.0000	0
2018/10/03	2032	02/05/2019	9.62	Call	Bond Future	2,299.7500	2.2997	2,239.6900	2.2397	(2.612)	0	0	0
2018/10/03	2032	02/05/2019	9.61	Put	Bond Future	4,174.7100	4.1747	4,132.2100	4.1322	(1.018)	0	0	0
2018/10/03	2032	02/05/2019	9.63	Call	Bond Future	2,329.0200	2.3290	2,269.3300	2.2693	(2.563)	0	0	0
2018/10/03	2032	02/05/2019	9.63	Put	Bond Future	4,097.3400	4.0973	4,055.5800	4.0556	(1.019)	0	0	0
2018/10/03	2033	01/11/2018			Bond Future	102.5395	102.5395	102.5882	102.5882	0.048	0.0000	0.0000	6,373
2018/10/03	2033	07/02/2019			Bond Future	104.5361	104.5361	104.5856	104.5856	0.047	0.0000	0.0000	0
2018/10/03	2033	02/05/2019			Bond Future	105.1446	105.1446	105.1940	105.1940	0.047	0.0000	0.0000	0
2018/10/03	2037	01/11/2018	9.03	Call	Bond Future	4.9100	0.0049	4.5800	0.0046	(6.721)	0	0	0
2018/10/03	2037	01/11/2018			Bond Future	9.9617	90.0576	9.9592	90.0765	(0.025)	0.0000	0.0000	52,674
2018/10/03	2037	01/11/2018	9.01	Call	Bond Future	4.0100	0.0040	3.8300	0.0038	(4.489)	0	0	0
2018/10/03	2037	01/11/2018	9.01	Put	Bond Future	7,661.2400	7.6612	7,642.1200	7.6421	(0.250)	0	0	0
2018/10/03	2037	01/11/2018	9.03	Put	Bond Future	7,490.9400	7.4909	7,471.6700	7.4717	(0.257)	0	0	0
2018/10/03	2037	01/11/2018	9.02	Call	Bond Future	4.4400	0.0044	4.1900	0.0042	(5.631)	0	0	0
2018/10/03	2037	01/11/2018	9.02	Put	Bond Future	7,576.0100	7.5760	7,556.8200	7.5568	(0.253)	0	0	0
2018/10/03	2037	07/02/2019	9.06	Put	Bond Future	8,088.0200	8.0880	8,077.3800	8.0774	(0.132)	0	0	0
2018/10/03	2037	07/02/2019	9.05	Call	Bond Future	256.4500	0.2564	264.3000	0.2643	3.061	0	0	0
2018/10/03	2037	07/02/2019			Bond Future	10.0461	87.5303	10.0436	87.5489	(0.025)	0.0000	0.0000	1,188
2018/10/03	2037	07/02/2019	9.06	Call	Bond Future	265.3800	0.2654	273.3900	0.2734	3.018	0	0	0
2018/10/03	2037	07/02/2019	9.05	Put	Bond Future	8,163.8000	8.1638	8,153.0000	8.1530	(0.132)	0	0	0
2018/10/03	2037	07/02/2019	9.07	Call	Bond Future	274.6400	0.2746	282.8100	0.2828	2.975	0	0	0
2018/10/03	2037	07/02/2019	9.07	Put	Bond Future	8,012.6900	8.0127	8,002.2100	8.0022	(0.131)	0	0	0
2018/10/03	2037	02/05/2019	9.81	Put	Bond Future	4,798.5900	4.7986	4,811.8100	4.8118	0.275	0	0	0
2018/10/03	2037	02/05/2019			Bond Future	10.1222	88.9834	10.1196	89.0022	(0.025)	0.0000	0.0000	0
2018/10/03	2037	02/05/2019	9.80	Call	Bond Future	2,432.1500	2.4322	2,464.0200	2.4640	1.310	0	0	0
2018/10/03	2037	02/05/2019	9.80	Put	Bond Future	4,843.4200	4.8434	4,856.5300	4.8565	0.271	0	0	0
2018/10/03	2037	02/05/2019	9.81	Call	Bond Future	2,463.6900	2.4637	2,495.6700	2.4957	1.298	0	0	0
2018/10/03	2037	02/05/2019	9.79	Call	Bond Future	2,400.8300	2.4008	2,432.5900	2.4326	1.323	0	0	0
2018/10/03	2037	02/05/2019	9.79	Put	Bond Future	4,888.5700	4.8886	4,901.5700	4.9016	0.266	0	0	0

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2018/10/03	2038	01/11/2018			Bond Future	122.4795	122.4795	122.5375	122.5375	0.047	0.0000	0.0000	9,904
2018/10/03	2038	07/02/2019			Bond Future	123.2732	123.2732	123.3322	123.3322	0.048	0.0000	0.0000	0
2018/10/03	2038	02/05/2019			Bond Future	125.3402	125.3402	125.3991	125.3991	0.047	0.0000	0.0000	0
2018/10/03	2040	01/11/2018	9.09	Put	Bond Future	8,203.2800	8.2033	8,182.9300	8.1829	(0.248)	0	0	0
2018/10/03	2040	01/11/2018	9.80	Call	Bond Future	565.4400	0.5654	561.4800	0.5615	(0.700)	0	0	1,770
2018/10/03	2040	01/11/2018	10.00	Put	Bond Future	1,489.6400	1.4896	1,467.1300	1.4671	(1.511)	0	0	0
2018/10/03	2040	01/11/2018			Bond Future	10.0365	93.3327	10.0340	93.3528	(0.025)	0.0000	0.0000	27,962
2018/10/03	2040	01/11/2018	9.08	Call	Bond Future	3.9100	0.0039	3.7000	0.0037	(5.371)	0	0	0
2018/10/03	2040	01/11/2018	9.08	Put	Bond Future	8,295.7300	8.2957	8,275.4000	8.2754	(0.245)	0	0	0
2018/10/03	2040	01/11/2018	9.20	Put	Bond Future	7,197.9500	7.1979	7,177.3700	7.1774	(0.286)	0	0	0
2018/10/03	2040	01/11/2018	9.20	Call	Bond Future	11.0600	0.0111	10.6000	0.0106	(4.159)	0	0	3,940
2018/10/03	2040	01/11/2018	9.80	Put	Bond Future	2,509.9200	2.5099	2,485.8400	2.4858	(0.959)	0	0	0
2018/10/03	2040	01/11/2018	9.60	Put	Bond Future	3,848.1800	3.8482	3,824.6600	3.8247	(0.611)	0	0	0
2018/10/03	2040	01/11/2018	9.60	Call	Bond Future	206.9200	0.2069	203.5200	0.2035	(1.643)	0	0	0
2018/10/03	2040	01/11/2018	9.09	Call	Bond Future	4.2800	0.0043	4.0500	0.0041	(5.374)	0	0	0
2018/10/03	2040	01/11/2018	9.10	Put	Bond Future	8,111.0000	8.1110	8,090.6300	8.0906	(0.251)	0	0	0
2018/10/03	2040	01/11/2018	10.00	Call	Bond Future	1,193.5700	1.1936	1,191.1800	1.1912	(0.200)	0	0	3,940
2018/10/03	2040	01/11/2018	9.07	Call	Bond Future	3.5700	0.0036	3.3700	0.0034	(5.602)	0	0	0
2018/10/03	2040	01/11/2018	9.07	Put	Bond Future	8,388.3600	8.3884	8,368.0400	8.3680	(0.242)	0	0	0
2018/10/03	2040	01/11/2018	9.10	Call	Bond Future	4.6900	0.0047	4.4400	0.0044	(5.330)	0	0	2,950
2018/10/03	2040	01/11/2018	8.50	Put	Bond Future	13,918.7000	13.9187	13,898.5700	13.8986	(0.145)	0	0	0
2018/10/03	2040	01/11/2018	8.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,950
2018/10/03	2040	07/02/2019	9.13	Call	Bond Future	288.9000	0.2889	294.8000	0.2948	2.042	0	0	0
2018/10/03	2040	07/02/2019	9.11	Put	Bond Future	8,923.2200	8.9232	8,908.7900	8.9088	(0.162)	0	0	0
2018/10/03	2040	07/02/2019			Bond Future	10.1204	90.6178	10.1179	90.6377	(0.025)	0.0000	0.0000	100
2018/10/03	2040	07/02/2019	9.13	Put	Bond Future	8,758.4400	8.7584	8,744.4400	8.7444	(0.160)	0	0	0
2018/10/03	2040	07/02/2019	9.11	Call	Bond Future	269.8000	0.2698	275.2700	0.2753	2.027	0	0	0
2018/10/03	2040	07/02/2019	9.12	Put	Bond Future	8,840.6900	8.8407	8,826.3800	8.8264	(0.162)	0	0	0
2018/10/03	2040	07/02/2019	9.12	Call	Bond Future	279.2800	0.2793	284.8700	0.2849	2.002	0	0	0
2018/10/03	2040	02/05/2019	9.89	Call	Bond Future	2,687.6800	2.6877	2,626.9700	2.6270	(2.259)	0	0	0
2018/10/03	2040	02/05/2019	9.88	Put	Bond Future	5,190.3500	5.1903	5,108.8600	5.1089	(1.570)	0	0	0
2018/10/03	2040	02/05/2019			Bond Future	10.1958	92.1221	10.1933	92.1421	(0.025)	0.0000	0.0000	0
2018/10/03	2040	02/05/2019	9.90	Call	Bond Future	2,721.8600	2.7219	2,661.9100	2.6619	(2.203)	0	0	0
2018/10/03	2040	02/05/2019	9.90	Put	Bond Future	5,094.4600	5.0945	5,014.4800	5.0145	(1.570)	0	0	0
2018/10/03	2040	02/05/2019	9.89	Put	Bond Future	5,142.2300	5.1422	5,061.4900	5.0615	(1.570)	0	0	0
2018/10/03	2040	02/05/2019	9.88	Call	Bond Future	2,653.7300	2.6537	2,592.2700	2.5923	(2.316)	0	0	0
2018/10/03	2044	01/11/2018	9.12	Call	Bond Future	4.3300	0.0043	4.1800	0.0042	(3.464)	0	0	0
2018/10/03	2044	01/11/2018			Bond Future	10.0657	90.3293	10.0582	90.3904	(0.074)	0.0000	0.0000	37,925
2018/10/03	2044	01/11/2018	9.12	Put	Bond Future	8,351.3100	8.3513	8,290.1200	8.2901	(0.733)	0	0	0
2018/10/03	2044	01/11/2018	9.13	Call	Bond Future	4.7400	0.0047	4.5900	0.0046	(3.165)	0	0	0
2018/10/03	2044	01/11/2018	9.14	Put	Bond Future	8,162.1300	8.1621	8,100.9200	8.1009	(0.750)	0	0	0
2018/10/03	2044	01/11/2018	9.13	Put	Bond Future	8,256.6200	8.2566	8,195.4300	8.1954	(0.741)	0	0	0
2018/10/03	2044	01/11/2018	9.14	Call	Bond Future	5.1900	0.0052	5.0200	0.0050	(3.276)	0	0	0
2018/10/03	2044	07/02/2019	9.18	Put	Bond Future	8,738.0900	8.7381	8,653.3900	8.6534	(0.969)	0	0	0
2018/10/03	2044	07/02/2019			Bond Future	10.1466	87.6820	10.1390	87.7436	(0.075)	0.0000	0.0000	108
2018/10/03	2044	07/02/2019	9.17	Call	Bond Future	311.2900	0.3113	290.2600	0.2903	(6.756)	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
2018/10/03	2044	07/02/2019	9.17	Put	Bond Future	8,821.5200		8.8215	8,738.8900	8.7389	(0.937)	0	0	0
2018/10/03	2044	07/02/2019	9.18	Call	Bond Future	321.9200		0.3219	298.8200	0.2988	(7.176)	0	0	0
2018/10/03	2044	07/02/2019	9.16	Call	Bond Future	300.9300		0.3009	281.9000	0.2819	(6.324)	0	0	0
2018/10/03	2044	07/02/2019	9.16	Put	Bond Future	8,905.3700		8.9054	8,824.7400	8.8247	(0.905)	0	0	0
2018/10/03	2044	02/05/2019	9.90	Call	Bond Future	2,696.3200		2.6963	2,644.1800	2.6442	(1.934)	0	0	0
2018/10/03	2044	02/05/2019			Bond Future	10.2193		89.1376	10.2114	89.2000	(0.077)	0.0000	0.0000	0
2018/10/03	2044	02/05/2019	9.90	Put	Bond Future	5,301.0100		5.3010	5,186.4500	5.1864	(2.161)	0	0	0
2018/10/03	2044	02/05/2019	9.91	Call	Bond Future	2,730.8500		2.7308	2,679.5700	2.6796	(1.878)	0	0	0
2018/10/03	2044	02/05/2019	9.92	Put	Bond Future	5,203.0300		5.2030	5,090.4600	5.0905	(2.164)	0	0	0
2018/10/03	2044	02/05/2019	9.91	Put	Bond Future	5,251.9700		5.2520	5,138.2700	5.1383	(2.165)	0	0	0
2018/10/03	2044	02/05/2019	9.92	Call	Bond Future	2,765.3400		2.7653	2,715.1900	2.7152	(1.814)	0	0	0
2018/10/03	2046	01/11/2018			Bond Future	116.4417		116.4417	116.4972	116.4972	0.048	0.0000	0.0000	12,067
2018/10/03	2046	07/02/2019			Bond Future	118.7089		118.7089	118.7655	118.7655	0.048	0.0000	0.0000	0
2018/10/03	2046	02/05/2019			Bond Future	119.0144		119.0144	119.0708	119.0708	0.047	0.0000	0.0000	0
2018/10/03	2050	01/11/2018			Bond Future	122.4008		122.4008	122.4589	122.4589	0.047	0.0000	0.0000	10,079
2018/10/03	2050	07/02/2019			Bond Future	123.0127		123.0127	123.0718	123.0718	0.048	0.0000	0.0000	0
2018/10/03	2050	02/05/2019			Bond Future	125.0757		125.0757	125.1345	125.1345	0.047	0.0000	0.0000	0
2018/10/03	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	AL37	01/11/2018			Index Future	590.3900		590.3900	590.5190	590.5190	0.022	0.0000	0.0000	0
2018/10/03	AL37	07/02/2019			Index Future	601.7500		601.7500	601.8760	601.8760	0.021	0.0000	0.0000	0
2018/10/03	AL37	02/05/2019			Index Future	611.7440		611.7440	611.8690	611.8690	0.020	0.0000	0.0000	0
2018/10/03	AL7T	01/11/2018			Index Future	681.5550		681.5550	681.7220	681.7220	0.025	0.0000	0.0000	0
2018/10/03	AL7T	07/02/2019			Index Future	694.6700		694.6700	694.8340	694.8340	0.024	0.0000	0.0000	0
2018/10/03	AL7T	02/05/2019			Index Future	706.2070		706.2070	706.3710	706.3710	0.023	0.0000	0.0000	0
2018/10/03	ALBI	01/11/2018			Index Future	615.5710		615.5710	615.6550	615.6550	0.014	0.0000	0.0000	862
2018/10/03	ALBI	07/02/2019			Index Future	627.4160		627.4160	627.4960	627.4960	0.013	0.0000	0.0000	57
2018/10/03	ALBI	02/05/2019			Index Future	637.8360		637.8360	637.9150	637.9150	0.012	0.0000	0.0000	0
2018/10/03	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	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
2018/10/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	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
2018/10/03	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/03	ES33	01/11/2018			Bond Future	11.1588		74.8010	11.1547	74.8247	(0.037)	0.0000	0.0000	9,466
2018/10/03	ES33	07/02/2019			Bond Future	11.2985		76.2402	11.2943	76.2638	(0.037)	0.0000	0.0000	0
2018/10/03	ES33	02/05/2019			Bond Future	11.4174		73.7167	11.4132	73.7405	(0.038)	0.0000	0.0000	0
2018/10/03	ES42	01/11/2018			Bond Future	11.4013		76.7123	11.3974	76.7373	(0.034)	0.0000	0.0000	7,957
2018/10/03	ES42	07/02/2019			Bond Future	11.5337		78.1883	11.5298	78.2131	(0.034)	0.0000	0.0000	0
2018/10/03	ES42	02/05/2019			Bond Future	11.6521		75.2265	11.6481	75.2517	(0.035)	0.0000	0.0000	0
2018/10/03	GOVI	01/11/2018	653.50	Put	GOVI	437,060.0000		43.7060	435,860.0000	43.5860	(0.275)	0	0	0
2018/10/03	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	01/11/2018			GOVI	609.7940		609.7940	609.9140	609.9140	0.020	0.0000	0.0000	462
2018/10/03	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	01/11/2018	653.49	Put	GOVI	436,960.0000		43.6960	435,760.0000	43.5760	(0.275)	0	0	0
2018/10/03	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	01/11/2018	653.51	Put	GOVI	437,160.0000		43.7160	435,960.0000	43.5960	(0.274)	0	0	0
2018/10/03	GOVI	07/02/2019	666.53	Put	GOVI	450,020.0000		45.0020	448,860.0000	44.8860	(0.258)	0	0	0
2018/10/03	GOVI	07/02/2019			GOVI	621.5280		621.5280	621.6440	621.6440	0.019	0.0000	0.0000	0
2018/10/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	07/02/2019	666.52	Put	GOVI	449,920.0000		44.9920	448,760.0000	44.8760	(0.258)	0	0	0
2018/10/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	07/02/2019	666.51	Put	GOVI	449,820.0000		44.9820	448,660.0000	44.8660	(0.258)	0	0	0
2018/10/03	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	02/05/2019	647.88	Put	GOVI	160,290.0000		16.0290	159,140.0000	15.9140	(0.717)	0	0	0
2018/10/03	GOVI	02/05/2019	647.86	Put	GOVI	160,090.0000		16.0090	158,940.0000	15.8940	(0.718)	0	0	0
2018/10/03	GOVI	02/05/2019			GOVI	631.8510		631.8510	631.9660	631.9660	0.018	0.0000	0.0000	0
2018/10/03	GOVI	02/05/2019	647.87	Put	GOVI	160,190.0000		16.0190	159,040.0000	15.9040	(0.718)	0	0	0
2018/10/03	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/03	IGOV	01/11/2018			Index Future	253.0510		253.0510	253.1040	253.1040	0.021	0.0000	0.0000	746
2018/10/03	IGOV	07/02/2019			Index Future	257.9790		257.9790	258.0320	258.0320	0.021	0.0000	0.0000	0
2018/10/03	IGOV	02/05/2019			Index Future	262.3060		262.3060	262.3570	262.3570	0.019	0.0000	0.0000	0

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2018/10/03	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/03	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/03	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0700	102.0700	(0.010)	0.0000	0.0000	0
2018/10/03	IS01	19/09/2019			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/10/03	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/03	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3400	99.3400	0.010	0.0000	0.0000	0
2018/10/03	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8000	99.8000	(0.010)	0.0000	0.0000	0
2018/10/03	IS02	20/09/2019			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2018/10/03	IS02	20/12/2019			Interest Rate Swap	103.0900	103.0900	103.1000	103.1000	0.010	0.0000	0.0000	0
2018/10/03	IS02	23/03/2020			Interest Rate Swap	99.2400	99.2400	99.2400	99.2400	0.000	0.0000	0.0000	0
2018/10/03	IS02	22/06/2020			Interest Rate Swap	102.9400	102.9400	102.9500	102.9500	0.010	0.0000	0.0000	0
2018/10/03	IS02	21/09/2020			Interest Rate Swap	100.1200	100.1200	100.1200	100.1200	0.000	0.0000	0.0000	0
2018/10/03	IS05	17/12/2020			Interest Rate Swap	97.0700	97.0700	97.0600	97.0600	(0.010)	0.0000	0.0000	0
2018/10/03	IS05	16/03/2021			Interest Rate Swap	96.3800	96.3800	96.3700	96.3700	(0.010)	0.0000	0.0000	0
2018/10/03	IS05	15/06/2021			Interest Rate Swap	95.6300	95.6300	95.6200	95.6200	(0.010)	0.0000	0.0000	0
2018/10/03	IS05	21/09/2021			Interest Rate Swap	95.8800	95.8800	95.8600	95.8600	(0.021)	0.0000	0.0000	0
2018/10/03	IS05	21/12/2021			Interest Rate Swap	98.1500	98.1500	98.1200	98.1200	(0.031)	0.0000	0.0000	51
2018/10/03	IS05	15/03/2022			Interest Rate Swap	98.3600	98.3600	98.3200	98.3200	(0.041)	0.0000	0.0000	0
2018/10/03	IS05	21/06/2022			Interest Rate Swap	99.6400	99.6400	99.5800	99.5800	(0.060)	0.0000	0.0000	0
2018/10/03	IS05	20/09/2022			Interest Rate Swap	103.6400	103.6400	103.5700	103.5700	(0.068)	0.0000	0.0000	0
2018/10/03	IS05	20/12/2022			Interest Rate Swap	104.9600	104.9600	104.8800	104.8800	(0.076)	0.0000	0.0000	0
2018/10/03	IS05	22/03/2023			Interest Rate Swap	98.4600	98.4600	98.3700	98.3700	(0.091)	0.0000	0.0000	0
2018/10/03	IS05	20/06/2023			Interest Rate Swap	104.5600	104.5600	104.4600	104.4600	(0.096)	0.0000	0.0000	0
2018/10/03	IS05	19/09/2023			Interest Rate Swap	100.1700	100.1700	100.0700	100.0700	(0.100)	0.0000	0.0000	0
2018/10/03	IS10	17/12/2025			Interest Rate Swap	97.4700	97.4700	97.3400	97.3400	(0.133)	0.0000	0.0000	0
2018/10/03	IS10	16/03/2026			Interest Rate Swap	94.5700	94.5700	94.4300	94.4300	(0.148)	0.0000	0.0000	0
2018/10/03	IS10	15/06/2026			Interest Rate Swap	93.4000	93.4000	93.2500	93.2500	(0.161)	0.0000	0.0000	0
2018/10/03	IS10	21/09/2026			Interest Rate Swap	95.6000	95.6000	95.4400	95.4400	(0.167)	0.0000	0.0000	0
2018/10/03	IS10	21/12/2026			Interest Rate Swap	99.3900	99.3900	99.2400	99.2400	(0.151)	0.0000	0.0000	0
2018/10/03	IS10	15/03/2027			Interest Rate Swap	98.0300	98.0300	97.8800	97.8800	(0.153)	0.0000	0.0000	0
2018/10/03	IS10	21/06/2027			Interest Rate Swap	100.1200	100.1200	99.9700	99.9700	(0.150)	0.0000	0.0000	0
2018/10/03	IS10	20/09/2027			Interest Rate Swap	105.5600	105.5600	105.4100	105.4100	(0.142)	0.0000	0.0000	0
2018/10/03	IS10	20/12/2027			Interest Rate Swap	105.9400	105.9400	105.8000	105.8000	(0.132)	0.0000	0.0000	0
2018/10/03	IS10	22/03/2028			Interest Rate Swap	99.5800	99.5800	99.4200	99.4200	(0.161)	0.0000	0.0000	0
2018/10/03	IS10	20/06/2028			Interest Rate Swap	106.7000	106.7000	106.5300	106.5300	(0.159)	0.0000	0.0000	0
2018/10/03	IS10	19/09/2028			Interest Rate Swap	100.3900	100.3900	100.2200	100.2200	(0.169)	0.0000	0.0000	0
2018/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/03	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
2018/10/03	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/03	R023	01/11/2018	10.58	Call	Bond Future	6,974.9200	6.9749	7,003.3000	7.0033	0.407	0	0	0
2018/10/03	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R023	01/11/2018			Bond Future	8.4920	98.7812	8.4838	98.8095	(0.096)	0.0000	0.0000	38,201
2018/10/03	R023	01/11/2018	10.59	Call	Bond Future	7,006.8200	7.0068	7,035.2000	7.0352	0.405	0	0	0
2018/10/03	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R023	01/11/2018	10.57	Call	Bond Future	6,943.0100	6.9430	6,971.3900	6.9714	0.409	0	0	0
2018/10/03	R023	07/02/2019	10.59	Call	Bond Future	6,321.7700	6.3218	6,347.6700	6.3477	0.410	0	0	0
2018/10/03	R023	07/02/2019			Bond Future	8.5975	100.6817	8.5889	100.7099	(0.099)	0.0000	0.0000	0
2018/10/03	R023	07/02/2019	10.57	Call	Bond Future	6,261.9100	6.2619	6,287.7000	6.2877	0.412	0	0	0
2018/10/03	R023	07/02/2019	10.57	Put	Bond Future	15.2100	0.0152	12.8000	0.0128	(15.845)	0	0	0
2018/10/03	R023	07/02/2019	10.59	Put	Bond Future	14.3000	0.0143	12.0000	0.0120	(16.084)	0	0	0
2018/10/03	R023	07/02/2019	10.58	Call	Bond Future	6,291.8400	6.2918	6,317.6800	6.3177	0.411	0	0	0
2018/10/03	R023	07/02/2019	10.58	Put	Bond Future	14.7500	0.0148	12.3900	0.0124	(16.000)	0	0	0
2018/10/03	R023	02/05/2019	8.45	Call	Bond Future	926.0100	0.9260	898.1400	0.8981	(3.010)	0	0	0
2018/10/03	R023	02/05/2019	8.44	Put	Bond Future	1,687.1300	1.6871	1,630.4900	1.6305	(3.357)	0	0	0
2018/10/03	R023	02/05/2019			Bond Future	8.6864	98.4262	8.6774	98.4547	(0.105)	0.0000	0.0000	0
2018/10/03	R023	02/05/2019	8.46	Call	Bond Future	940.8000	0.9408	913.2400	0.9132	(2.929)	0	0	0
2018/10/03	R023	02/05/2019	8.46	Put	Bond Future	1,653.3300	1.6533	1,597.3200	1.5973	(3.388)	0	0	0
2018/10/03	R023	02/05/2019	8.45	Put	Bond Future	1,670.1600	1.6702	1,613.8400	1.6138	(3.372)	0	0	0
2018/10/03	R023	02/05/2019	8.44	Call	Bond Future	911.3600	0.9114	883.1700	0.8832	(3.093)	0	0	0
2018/10/03	R035	01/11/2018	8.93	Call	Bond Future	4.2000	0.0042	3.8400	0.0038	(8.571)	0	0	0
2018/10/03	R035	01/11/2018	8.92	Put	Bond Future	7,599.3100	7.5993	7,616.8500	7.6168	0.231	0	0	0
2018/10/03	R035	01/11/2018			Bond Future	9.8685	93.6416	9.8709	93.6237	0.024	0.0000	0.0000	73,872
2018/10/03	R035	01/11/2018	8.94	Call	Bond Future	4.5900	0.0046	4.2000	0.0042	(8.497)	0	0	0
2018/10/03	R035	01/11/2018	8.94	Put	Bond Future	7,430.4800	7.4305	7,447.9700	7.4480	0.235	0	0	0
2018/10/03	R035	01/11/2018	8.93	Put	Bond Future	7,514.8300	7.5148	7,532.3500	7.5324	0.233	0	0	0
2018/10/03	R035	01/11/2018	8.92	Call	Bond Future	3.8400	0.0038	3.5000	0.0035	(8.854)	0	0	0
2018/10/03	R035	07/02/2019	8.98	Call	Bond Future	288.1200	0.2881	256.9700	0.2570	(10.811)	0	0	0
2018/10/03	R035	07/02/2019			Bond Future	9.9586	95.4433	9.9612	95.4243	0.026	0.0000	0.0000	298
2018/10/03	R035	07/02/2019	8.96	Call	Bond Future	269.6100	0.2696	242.4400	0.2424	(10.078)	0	0	0
2018/10/03	R035	07/02/2019	8.96	Put	Bond Future	8,147.4600	8.1475	8,139.2800	8.1393	(0.100)	0	0	0
2018/10/03	R035	07/02/2019	8.98	Put	Bond Future	7,998.5200	7.9985	7,986.3600	7.9864	(0.152)	0	0	0
2018/10/03	R035	07/02/2019	8.97	Call	Bond Future	278.7000	0.2787	249.6200	0.2496	(10.434)	0	0	0
2018/10/03	R035	07/02/2019	8.97	Put	Bond Future	8,072.7700	8.0728	8,062.6800	8.0627	(0.125)	0	0	0
2018/10/03	R035	02/05/2019	9.74	Put	Bond Future	4,642.3900	4.6424	4,678.8100	4.6788	0.785	0	0	0
2018/10/03	R035	02/05/2019			Bond Future	10.0325	92.5307	10.0351	92.5112	0.027	0.0000	0.0000	0
2018/10/03	R035	02/05/2019	9.74	Call	Bond Future	2,465.0200	2.4650	2,481.9800	2.4820	0.688	0	0	0
2018/10/03	R035	02/05/2019	9.75	Call	Bond Future	2,497.7200	2.4977	2,514.6400	2.5146	0.677	0	0	0
2018/10/03	R035	02/05/2019	9.75	Put	Bond Future	4,599.3700	4.5994	4,635.7500	4.6357	0.791	0	0	0
2018/10/03	R035	02/05/2019	9.73	Call	Bond Future	2,432.5600	2.4326	2,449.5400	2.4495	0.698	0	0	0
2018/10/03	R035	02/05/2019	9.73	Put	Bond Future	4,685.7400	4.6857	4,722.1800	4.7222	0.778	0	0	0

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2018/10/03	R186	01/11/2018	8.54	Put	Bond Future	3,536.7600	3.5368	3,491.1000	3.4911	(1.291)	0	0	0
2018/10/03	R186	01/11/2018	8.90	Call	Bond Future	400.5000	0.4005	408.7100	0.4087	2.050	0	0	0
2018/10/03	R186	01/11/2018	9.14	Call	Bond Future	996.8200	0.9968	1,014.3800	1.0144	1.762	0	0	0
2018/10/03	R186	01/11/2018	7.96	Put	Bond Future	7,155.7400	7.1557	7,109.0200	7.1090	(0.653)	0	0	0
2018/10/03	R186	01/11/2018			Bond Future	9.1146	111.7680	9.1067	111.8147	(0.086)	0.0000	0.0000	67,325
2018/10/03	R186	01/11/2018	8.53	Call	Bond Future	47.1700	0.0472	48.1400	0.0481	2.056	0	0	0
2018/10/03	R186	01/11/2018	8.53	Put	Bond Future	3,595.1300	3.5951	3,549.3900	3.5494	(1.272)	0	0	0
2018/10/03	R186	01/11/2018	8.46	Put	Bond Future	4,010.8500	4.0108	3,964.6900	3.9647	(1.151)	0	0	0
2018/10/03	R186	01/11/2018	8.46	Call	Bond Future	27.8800	0.0279	28.4300	0.0284	1.973	0	0	5,000
2018/10/03	R186	01/11/2018	8.54	Call	Bond Future	50.7600	0.0508	51.8100	0.0518	2.069	0	0	0
2018/10/03	R186	01/11/2018	8.90	Put	Bond Future	1,685.5300	1.6855	1,647.0300	1.6470	(2.284)	0	0	2,500
2018/10/03	R186	01/11/2018	9.14	Put	Bond Future	846.1100	0.8461	816.9600	0.8170	(3.445)	0	0	5,000
2018/10/03	R186	01/11/2018	7.96	Call	Bond Future	0.2600	0.0003	0.2500	0.0003	(3.846)	0	0	5,000
2018/10/03	R186	01/11/2018	8.52	Call	Bond Future	43.8300	0.0438	44.7300	0.0447	2.053	0	0	0
2018/10/03	R186	01/11/2018	8.52	Put	Bond Future	3,653.8000	3.6538	3,607.9900	3.6080	(1.254)	0	0	0
2018/10/03	R186	07/02/2019	8.20	Call	Bond Future	180.7300	0.1807	179.7000	0.1797	(0.570)	0	0	0
2018/10/03	R186	07/02/2019	8.50	Call	Bond Future	447.1100	0.4471	427.1900	0.4272	(4.455)	0	0	1,000
2018/10/03	R186	07/02/2019	9.10	Put	Bond Future	2,235.1800	2.2352	2,178.9900	2.1790	(2.514)	0	0	1,000
2018/10/03	R186	07/02/2019	8.21	Put	Bond Future	6,146.4800	6.1465	6,098.0800	6.0981	(0.787)	0	0	0
2018/10/03	R186	07/02/2019	9.92	Put	Bond Future	668.3700	0.6684	608.7200	0.6087	(8.925)	0	0	1,170
2018/10/03	R186	07/02/2019			Bond Future	9.2086	108.6137	9.2005	108.6605	(0.088)	0.0000	0.0000	719
2018/10/03	R186	07/02/2019	8.20	Put	Bond Future	6,202.4600	6.2025	6,154.5800	6.1546	(0.772)	0	0	0
2018/10/03	R186	07/02/2019	8.50	Put	Bond Future	4,632.7000	4.6327	4,565.9300	4.5659	(1.441)	0	0	0
2018/10/03	R186	07/02/2019	9.10	Call	Bond Future	1,607.0800	1.6071	1,597.7400	1.5977	(0.581)	0	0	0
2018/10/03	R186	07/02/2019	8.21	Call	Bond Future	186.5800	0.1866	185.0300	0.1850	(0.831)	0	0	0
2018/10/03	R186	07/02/2019	9.92	Call	Bond Future	4,665.6600	4.6657	4,652.8600	4.6529	(0.274)	0	0	0
2018/10/03	R186	07/02/2019	8.30	Put	Bond Future	5,654.1000	5.6541	5,600.8000	5.6008	(0.943)	0	0	0
2018/10/03	R186	07/02/2019	8.22	Call	Bond Future	192.5800	0.1926	190.4800	0.1905	(1.090)	0	0	0
2018/10/03	R186	07/02/2019	8.22	Put	Bond Future	6,090.6900	6.0907	6,041.7400	6.0417	(0.804)	0	0	0
2018/10/03	R186	07/02/2019	9.27	Put	Bond Future	1,757.8700	1.7579	1,699.0300	1.6990	(3.347)	0	0	0
2018/10/03	R186	07/02/2019	9.27	Call	Bond Future	2,110.6800	2.1107	2,098.6900	2.0987	(0.568)	0	0	1,170
2018/10/03	R186	07/02/2019	8.30	Call	Bond Future	248.7500	0.2488	242.3000	0.2423	(2.593)	0	0	210
2018/10/03	R186	07/02/2019	8.77	Put	Bond Future	3,423.9000	3.4239	3,356.7400	3.3567	(1.962)	0	0	0
2018/10/03	R186	07/02/2019	8.77	Call	Bond Future	857.8300	0.8578	837.5200	0.8375	(2.368)	0	0	1,170
2018/10/03	R186	07/02/2019	9.90	Call	Bond Future	4,576.7400	4.5767	4,563.1100	4.5631	(0.298)	0	0	0
2018/10/03	R186	07/02/2019	9.90	Put	Bond Future	689.1300	0.6891	628.6500	0.6287	(8.776)	0	0	1,000
2018/10/03	R186	02/05/2019	9.01	Put	Bond Future	3,322.2900	3.3223	3,308.3000	3.3083	(0.421)	0	0	0
2018/10/03	R186	02/05/2019	9.02	Call	Bond Future	1,742.3300	1.7423	1,776.2300	1.7762	1.946	0	0	0
2018/10/03	R186	02/05/2019			Bond Future	9.2935	110.4170	9.2850	110.4643	(0.091)	0.0000	0.0000	0
2018/10/03	R186	02/05/2019	9.03	Call	Bond Future	1,766.9600	1.7670	1,801.0600	1.8011	1.930	0	0	0
2018/10/03	R186	02/05/2019	9.03	Put	Bond Future	3,256.8200	3.2568	3,243.5600	3.2436	(0.407)	0	0	0
2018/10/03	R186	02/05/2019	9.01	Call	Bond Future	1,718.2200	1.7182	1,751.5900	1.7516	1.942	0	0	0
2018/10/03	R186	02/05/2019	9.02	Put	Bond Future	3,289.2800	3.2893	3,275.8200	3.2758	(0.409)	0	0	0
2018/10/03	R197	01/11/2018			Bond Future	300.6610	300.6610	300.9325	300.9325	0.090	0.0000	0.0000	2,353
2018/10/03	R197	07/02/2019			Bond Future	299.1680	299.1680	299.4445	299.4445	0.092	0.0000	0.0000	0
2018/10/03	R197	02/05/2019			Bond Future	304.1848	304.1848	304.4633	304.4633	0.092	0.0000	0.0000	0

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2018/10/03	R202	01/11/2018			Bond Future	234.5525	234.5525	234.6633	234.6633	0.047	0.0000	0.0000	10,129
2018/10/03	R202	07/02/2019			Bond Future	235.2169	235.2169	235.3298	235.3298	0.048	0.0000	0.0000	0
2018/10/03	R202	02/05/2019			Bond Future	239.1616	239.1616	239.2741	239.2741	0.047	0.0000	0.0000	0
2018/10/03	R207	01/11/2018	6.76	Put	Bond Future	715.4700	0.7155	726.2700	0.7263	1.509	0	0	0
2018/10/03	R207	01/11/2018			Bond Future	7.3952	102.0678	7.4049	102.0569	0.131	0.0000	0.0000	18,869
2018/10/03	R207	01/11/2018	6.75	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2018/10/03	R207	01/11/2018	6.75	Put	Bond Future	726.7900	0.7268	737.5900	0.7376	1.486	0	0	0
2018/10/03	R207	01/11/2018	6.76	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2018/10/03	R207	01/11/2018	6.74	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2018/10/03	R207	01/11/2018	6.74	Put	Bond Future	738.1000	0.7381	748.9100	0.7489	1.465	0	0	0
2018/10/03	R207	07/02/2019	6.52	Call	Bond Future	13.2500	0.0132	7.6500	0.0077	(42.264)	0	0	0
2018/10/03	R207	07/02/2019	6.51	Put	Bond Future	831.7500	0.8317	838.3800	0.8384	0.797	0	0	0
2018/10/03	R207	07/02/2019			Bond Future	7.4390	100.3866	7.4525	100.3748	0.181	0.0000	0.0000	0
2018/10/03	R207	07/02/2019	6.53	Call	Bond Future	13.7800	0.0138	7.8000	0.0078	(43.396)	0	0	0
2018/10/03	R207	07/02/2019	6.53	Put	Bond Future	815.0500	0.8150	820.8900	0.8209	0.717	0	0	0
2018/10/03	R207	07/02/2019	6.52	Put	Bond Future	823.3900	0.8234	829.6100	0.8296	0.755	0	0	0
2018/10/03	R207	07/02/2019	6.51	Call	Bond Future	12.7400	0.0127	7.5500	0.0076	(40.738)	0	0	0
2018/10/03	R207	02/05/2019	7.63	Call	Bond Future	219.9500	0.2200	220.3000	0.2203	0.159	0	0	0
2018/10/03	R207	02/05/2019			Bond Future	7.5132	102.0533	7.5317	102.0411	0.246	0.0000	0.0000	0
2018/10/03	R207	02/05/2019	7.61	Call	Bond Future	211.2900	0.2113	211.5000	0.2115	0.099	0	0	0
2018/10/03	R207	02/05/2019	7.61	Put	Bond Future	147.2400	0.1472	159.6700	0.1597	8.442	0	0	0
2018/10/03	R207	02/05/2019	7.63	Put	Bond Future	142.6700	0.1427	155.2400	0.1552	8.811	0	0	0
2018/10/03	R207	02/05/2019	7.62	Call	Bond Future	215.6000	0.2156	216.0400	0.2160	0.204	0	0	0
2018/10/03	R207	02/05/2019	7.62	Put	Bond Future	144.9300	0.1449	157.5900	0.1576	8.735	0	0	0
2018/10/03	R208	01/11/2018	7.11	Put	Bond Future	1,643.3200	1.6433	1,647.2800	1.6473	0.241	0	0	0
2018/10/03	R208	01/11/2018			Bond Future	7.8767	98.2562	7.8794	98.2507	0.034	0.0000	0.0000	29,067
2018/10/03	R208	01/11/2018	7.11	Call	Bond Future	4.0800	0.0041	2.4600	0.0025	(39.706)	0	0	0
2018/10/03	R208	01/11/2018	7.12	Call	Bond Future	4.2500	0.0043	2.5800	0.0026	(39.294)	0	0	0
2018/10/03	R208	01/11/2018	7.10	Put	Bond Future	1,664.7500	1.6647	1,668.7800	1.6688	0.242	0	0	0
2018/10/03	R208	01/11/2018	7.12	Put	Bond Future	1,621.8900	1.6219	1,625.8000	1.6258	0.241	0	0	0
2018/10/03	R208	01/11/2018	7.10	Call	Bond Future	3.9000	0.0039	2.3500	0.0024	(39.744)	0	0	0
2018/10/03	R208	07/02/2019	7.07	Call	Bond Future	44.8000	0.0448	30.6800	0.0307	(31.518)	0	0	0
2018/10/03	R208	07/02/2019	7.08	Put	Bond Future	1,749.3300	1.7493	1,741.4300	1.7414	(0.452)	0	0	0
2018/10/03	R208	07/02/2019	7.06	Put	Bond Future	1,786.4500	1.7865	1,778.9800	1.7790	(0.418)	0	0	0
2018/10/03	R208	07/02/2019			Bond Future	7.9687	100.1467	7.9721	100.1403	0.043	0.0000	0.0000	0
2018/10/03	R208	07/02/2019	7.07	Put	Bond Future	1,767.8700	1.7679	1,760.1900	1.7602	(0.434)	0	0	0
2018/10/03	R208	07/02/2019	7.08	Call	Bond Future	45.6400	0.0456	31.3000	0.0313	(31.420)	0	0	0
2018/10/03	R208	07/02/2019	7.06	Call	Bond Future	43.9900	0.0440	30.0800	0.0301	(31.621)	0	0	0
2018/10/03	R208	02/05/2019	8.03	Put	Bond Future	627.7900	0.6278	624.1400	0.6241	(0.581)	0	0	0
2018/10/03	R208	02/05/2019	8.02	Call	Bond Future	569.4900	0.5695	559.1400	0.5591	(1.817)	0	0	0
2018/10/03	R208	02/05/2019			Bond Future	8.0583	98.4099	8.0623	98.4032	0.049	0.0000	0.0000	0
2018/10/03	R208	02/05/2019	8.03	Call	Bond Future	579.5100	0.5795	569.1100	0.5691	(1.795)	0	0	0
2018/10/03	R208	02/05/2019	8.02	Put	Bond Future	634.8300	0.6348	631.2300	0.6312	(0.567)	0	0	0
2018/10/03	R208	02/05/2019	8.04	Call	Bond Future	589.3000	0.5893	578.8700	0.5789	(1.770)	0	0	0
2018/10/03	R208	02/05/2019	8.04	Put	Bond Future	620.5300	0.6205	616.8500	0.6169	(0.593)	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
2018/10/03	R209	01/11/2018	1,016.00	Call	Bond Future	70,176.9700	70.1770	70,191.8000	70.1918	0.021	0	0	0
2018/10/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R209	01/11/2018	9.34	Put	Bond Future	3,360.3100	3.3603	3,342.7500	3.3427	(0.523)	0	0	0
2018/10/03	R209	01/11/2018	9.97	Call	Bond Future	1,581.4800	1.5815	1,579.1700	1.5792	(0.146)	0	0	0
2018/10/03	R209	01/11/2018	9.98	Put	Bond Future	671.3600	0.6714	654.3500	0.6544	(2.534)	0	0	2,000
2018/10/03	R209	01/11/2018	8.98	Call	Bond Future	8.9000	0.0089	8.5900	0.0086	(3.483)	0	0	0
2018/10/03	R209	01/11/2018	10.00	Call	Bond Future	1,704.3000	1.7043	1,702.4700	1.7025	(0.107)	0	0	0
2018/10/03	R209	01/11/2018	9.64	Call	Bond Future	551.2100	0.5512	545.9700	0.5460	(0.951)	0	0	2,000
2018/10/03	R209	01/11/2018	9.47	Call	Bond Future	259.4600	0.2595	255.1300	0.2551	(1.669)	0	0	0
2018/10/03	R209	01/11/2018	9.82	Call	Bond Future	1,036.4800	1.0365	1,032.1000	1.0321	(0.423)	0	0	0
2018/10/03	R209	01/11/2018			Bond Future	9.8297	71.0648	9.8274	71.0797	(0.024)	0.0000	0.0000	124,848
2018/10/03	R209	01/11/2018	1,016.01	Call	Bond Future	70,176.9700	70.1770	70,191.8000	70.1918	0.021	0	0	0
2018/10/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R209	01/11/2018	8.89	Put	Bond Future	6,405.8400	6.4058	6,390.8400	6.3908	(0.234)	0	0	0
2018/10/03	R209	01/11/2018	8.89	Call	Bond Future	4.1900	0.0042	4.0200	0.0040	(4.057)	0	0	2,000
2018/10/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/03	R209	01/11/2018	1,015.99	Call	Bond Future	70,176.9600	70.1770	70,191.7900	70.1918	0.021	0	0	0
2018/10/03	R209	01/11/2018	9.34	Call	Bond Future	126.1500	0.1262	123.4200	0.1234	(2.164)	0	0	0
2018/10/03	R209	01/11/2018	9.97	Put	Bond Future	693.5200	0.6935	676.3800	0.6764	(2.471)	0	0	0
2018/10/03	R209	01/11/2018	9.98	Call	Bond Future	1,621.9800	1.6220	1,619.8000	1.6198	(0.134)	0	0	0
2018/10/03	R209	01/11/2018	8.98	Put	Bond Future	5,761.4000	5.7614	5,746.2600	5.7463	(0.263)	0	0	0
2018/10/03	R209	01/11/2018	10.00	Put	Bond Future	628.6300	0.6286	611.9700	0.6120	(2.650)	0	0	5,850
2018/10/03	R209	01/11/2018	9.64	Put	Bond Future	1,778.7600	1.7788	1,758.6900	1.7587	(1.128)	0	0	0
2018/10/03	R209	01/11/2018	9.47	Put	Bond Future	2,614.0800	2.6141	2,594.9200	2.5949	(0.733)	0	0	760
2018/10/03	R209	01/11/2018	9.82	Put	Bond Future	1,098.4900	1.0985	1,079.2800	1.0793	(1.749)	0	0	760
2018/10/03	R209	01/11/2018	9.49	Call	Bond Future	286.7500	0.2868	282.0900	0.2821	(1.625)	0	0	0
2018/10/03	R209	01/11/2018	9.94	Call	Bond Future	1,463.0800	1.4631	1,460.1800	1.4602	(0.198)	0	0	0
2018/10/03	R209	01/11/2018	9.94	Put	Bond Future	763.5900	0.7636	745.8600	0.7459	(2.322)	0	0	0
2018/10/03	R209	01/11/2018	10.57	Call	Bond Future	4,578.5500	4.5786	4,588.4800	4.5885	0.217	0	0	0
2018/10/03	R209	01/11/2018	10.57	Put	Bond Future	75.3600	0.0754	70.4600	0.0705	(6.502)	0	0	0
2018/10/03	R209	01/11/2018	9.84	Call	Bond Future	1,102.1200	1.1021	1,097.9200	1.0979	(0.381)	0	0	0
2018/10/03	R209	01/11/2018	9.84	Put	Bond Future	1,036.3600	1.0364	1,017.3300	1.0173	(1.836)	0	0	0
2018/10/03	R209	01/11/2018	8.99	Put	Bond Future	5,690.4900	5.6905	5,675.3400	5.6753	(0.266)	0	0	0
2018/10/03	R209	01/11/2018	8.99	Call	Bond Future	9.6300	0.0096	9.3100	0.0093	(3.323)	0	0	760
2018/10/03	R209	01/11/2018	9.49	Put	Bond Future	2,507.4200	2.5074	2,487.9300	2.4879	(0.777)	0	0	0
2018/10/03	R209	07/02/2019	8.97	Put	Bond Future	6,586.2800	6.5863	6,553.7700	6.5538	(0.494)	0	0	0
2018/10/03	R209	07/02/2019	10.20	Put	Bond Future	1,539.8200	1.5398	1,464.4100	1.4644	(4.897)	0	0	4,000
2018/10/03	R209	07/02/2019			Bond Future	9.9074	72.4321	9.9051	72.4468	(0.023)	0.0000	0.0000	340
2018/10/03	R209	07/02/2019	8.96	Call	Bond Future	282.4700	0.2825	266.0400	0.2660	(5.817)	0	0	0
2018/10/03	R209	07/02/2019	8.96	Put	Bond Future	6,648.9800	6.6490	6,617.9300	6.6179	(0.467)	0	0	0
2018/10/03	R209	07/02/2019	8.97	Call	Bond Future	291.2900	0.2913	273.4000	0.2734	(6.142)	0	0	0
2018/10/03	R209	07/02/2019	10.20	Call	Bond Future	3,348.6800	3.3487	3,287.8900	3.2879	(1.815)	0	0	0
2018/10/03	R209	07/02/2019	8.95	Call	Bond Future	273.7700	0.2738	258.8400	0.2588	(5.453)	0	0	0
2018/10/03	R209	07/02/2019	8.95	Put	Bond Future	6,711.9000	6.7119	6,682.3500	6.6824	(0.440)	0	0	0
2018/10/03	R209	07/02/2019	9.54	Put	Bond Future	3,611.1400	3.6111	3,539.7000	3.5397	(1.978)	0	0	0
2018/10/03	R209	07/02/2019	9.54	Call	Bond Future	1,237.4600	1.2375	1,180.6400	1.1806	(4.592)	0	0	4,000
2018/10/03	R209	07/02/2019	9.04	Put	Bond Future	6,159.2800	6.1593	6,117.4800	6.1175	(0.679)	0	0	0

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2018/10/03	R209	07/02/2019	9.04	Call	Bond Future	362.2200	0.3622	335.0400	0.3350	(7.504)	0	0	4,000
2018/10/03	R209	02/05/2019	9.70	Put	Bond Future	3,966.9700	3.9670	3,900.7200	3.9007	(1.670)	0	0	0
2018/10/03	R209	02/05/2019			Bond Future	9.9746	70.4870	9.9722	70.5017	(0.024)	0.0000	0.0000	0
2018/10/03	R209	02/05/2019	9.69	Call	Bond Future	2,197.5100	2.1975	2,145.6000	2.1456	(2.362)	0	0	0
2018/10/03	R209	02/05/2019	9.69	Put	Bond Future	4,004.0700	4.0041	3,937.4500	3.9375	(1.664)	0	0	0
2018/10/03	R209	02/05/2019	9.70	Call	Bond Future	2,225.0500	2.2250	2,173.5100	2.1735	(2.316)	0	0	0
2018/10/03	R209	02/05/2019	9.68	Call	Bond Future	2,170.1600	2.1702	2,117.6700	2.1177	(2.419)	0	0	0
2018/10/03	R209	02/05/2019	9.68	Put	Bond Future	4,041.4500	4.0414	3,974.2500	3.9743	(1.663)	0	0	0
2018/10/03	R210	01/11/2018			Bond Future	185.6048	185.6048	185.6912	185.6912	0.047	0.0000	0.0000	2,675
2018/10/03	R210	07/02/2019			Bond Future	189.2188	189.2188	189.3067	189.3067	0.046	0.0000	0.0000	0
2018/10/03	R210	02/05/2019			Bond Future	189.8373	189.8373	189.9248	189.9248	0.046	0.0000	0.0000	0
2018/10/03	R212	01/11/2018			Bond Future	155.3940	155.3940	155.4630	155.4630	0.044	0.0000	0.0000	3,476
2018/10/03	R212	07/02/2019			Bond Future	156.2646	156.2646	156.3349	156.3349	0.045	0.0000	0.0000	0
2018/10/03	R212	02/05/2019			Bond Future	158.8851	158.8851	158.9550	158.9550	0.044	0.0000	0.0000	0
2018/10/03	R213	01/11/2018	8.65	Call	Bond Future	2.5300	0.0025	2.3400	0.0023	(7.510)	0	0	0
2018/10/03	R213	01/11/2018	8.64	Put	Bond Future	6,473.3500	6.4734	6,488.1400	6.4881	0.228	0	0	0
2018/10/03	R213	01/11/2018			Bond Future	9.6330	82.5238	9.6354	82.5088	0.025	0.0000	0.0000	32,893
2018/10/03	R213	01/11/2018	8.66	Call	Bond Future	2.7600	0.0028	2.5700	0.0026	(6.884)	0	0	0
2018/10/03	R213	01/11/2018	8.66	Put	Bond Future	6,336.7300	6.3367	6,351.5000	6.3515	0.233	0	0	0
2018/10/03	R213	01/11/2018	8.65	Put	Bond Future	6,405.0000	6.4050	6,419.7700	6.4198	0.231	0	0	0
2018/10/03	R213	01/11/2018	8.64	Call	Bond Future	2.3100	0.0023	2.1400	0.0021	(7.359)	0	0	0
2018/10/03	R213	07/02/2019	8.68	Call	Bond Future	202.0000	0.2020	192.5800	0.1926	(4.663)	0	0	0
2018/10/03	R213	07/02/2019			Bond Future	9.7217	84.1115	9.7243	84.0957	0.027	0.0000	0.0000	112
2018/10/03	R213	07/02/2019	8.68	Put	Bond Future	6,875.8800	6.8759	6,882.3100	6.8823	0.094	0	0	0
2018/10/03	R213	07/02/2019	8.69	Call	Bond Future	208.5900	0.2086	198.1500	0.1982	(5.005)	0	0	0
2018/10/03	R213	07/02/2019	8.70	Put	Bond Future	6,754.2500	6.7542	6,758.6100	6.7586	0.065	0	0	0
2018/10/03	R213	07/02/2019	8.69	Put	Bond Future	6,814.9500	6.8150	6,820.3600	6.8204	0.079	0	0	0
2018/10/03	R213	07/02/2019	8.70	Call	Bond Future	215.3400	0.2153	203.8500	0.2039	(5.336)	0	0	0
2018/10/03	R213	02/05/2019	9.49	Call	Bond Future	1,941.3000	1.9413	1,947.6800	1.9477	0.329	0	0	0
2018/10/03	R213	02/05/2019	9.48	Put	Bond Future	3,825.8500	3.8258	3,848.5800	3.8486	0.594	0	0	0
2018/10/03	R213	02/05/2019			Bond Future	9.7945	81.9610	9.7973	81.9446	0.028	0.0000	0.0000	0
2018/10/03	R213	02/05/2019	9.50	Call	Bond Future	1,967.6700	1.9677	1,974.0200	1.9740	0.323	0	0	0
2018/10/03	R213	02/05/2019	9.50	Put	Bond Future	3,755.0900	3.7551	3,777.7600	3.7778	0.604	0	0	0
2018/10/03	R213	02/05/2019	9.49	Put	Bond Future	3,790.3400	3.7903	3,813.0400	3.8130	0.599	0	0	0
2018/10/03	R213	02/05/2019	9.48	Call	Bond Future	1,915.1200	1.9151	1,921.5300	1.9215	0.335	0	0	0
2018/10/03	R214	01/11/2018	8.99	Put	Bond Future	7,336.4200	7.3364	7,320.3200	7.3203	(0.219)	0	0	0
2018/10/03	R214	01/11/2018	8.98	Call	Bond Future	2.0000	0.0020	1.8600	0.0019	(7.000)	0	0	0
2018/10/03	R214	01/11/2018			Bond Future	10.0157	70.0471	10.0133	70.0630	(0.024)	0.0000	0.0000	28,473
2018/10/03	R214	01/11/2018	8.99	Call	Bond Future	2.1900	0.0022	2.0400	0.0020	(6.849)	0	0	0
2018/10/03	R214	01/11/2018	8.98	Put	Bond Future	7,413.7400	7.4137	7,397.6500	7.3976	(0.217)	0	0	0
2018/10/03	R214	01/11/2018	9.00	Call	Bond Future	2.4000	0.0024	2.2400	0.0022	(6.667)	0	0	0
2018/10/03	R214	01/11/2018	9.00	Put	Bond Future	7,259.2300	7.2592	7,243.1200	7.2431	(0.222)	0	0	0
2018/10/03	R214	07/02/2019	9.05	Put	Bond Future	7,599.6200	7.5996	7,589.5100	7.5895	(0.133)	0	0	0
2018/10/03	R214	07/02/2019			Bond Future	10.0968	71.3948	10.0944	71.4105	(0.024)	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
2018/10/03	R214	07/02/2019	9.04	Call	Bond Future	202.9900	0.2030	208.5600	0.2086	2.744	0	0	0
2018/10/03	R214	07/02/2019	9.04	Put	Bond Future	7,668.9700	7.6690	7,658.8000	7.6588	(0.133)	0	0	0
2018/10/03	R214	07/02/2019	9.05	Call	Bond Future	210.2400	0.2102	215.8700	0.2159	2.678	0	0	0
2018/10/03	R214	07/02/2019	9.03	Call	Bond Future	196.0000	0.1960	201.4500	0.2014	2.781	0	0	0
2018/10/03	R214	07/02/2019	9.03	Put	Bond Future	7,738.7000	7.7387	7,728.4100	7.7284	(0.133)	0	0	0
2018/10/03	R214	02/05/2019	9.87	Call	Bond Future	2,294.9800	2.2950	2,239.5600	2.2396	(2.415)	0	0	0
2018/10/03	R214	02/05/2019	9.85	Call	Bond Future	2,238.7300	2.2387	2,182.1900	2.1822	(2.526)	0	0	0
2018/10/03	R214	02/05/2019			Bond Future	10.1629	69.2864	10.1604	69.3023	(0.024)	0.0000	0.0000	0
2018/10/03	R214	02/05/2019	9.85	Put	Bond Future	4,300.0100	4.3000	4,227.5900	4.2276	(1.684)	0	0	0
2018/10/03	R214	02/05/2019	9.87	Put	Bond Future	4,221.5300	4.2215	4,150.2300	4.1502	(1.689)	0	0	0
2018/10/03	R214	02/05/2019	9.86	Call	Bond Future	2,266.6600	2.2667	2,210.6800	2.2107	(2.470)	0	0	0
2018/10/03	R214	02/05/2019	9.86	Put	Bond Future	4,260.5200	4.2605	4,188.6600	4.1887	(1.687)	0	0	0
2018/10/03	R248	01/11/2018	9.03	Call	Bond Future	2.0800	0.0021	1.9400	0.0019	(6.731)	0	0	0
2018/10/03	R248	01/11/2018			Bond Future	10.0511	89.3798	10.0436	89.4426	(0.075)	0.0000	0.0000	101,273
2018/10/03	R248	01/11/2018	9.01	Call	Bond Future	1.7000	0.0017	1.5900	0.0016	(6.471)	0	0	0
2018/10/03	R248	01/11/2018	9.01	Put	Bond Future	9,551.1900	9.5512	9,488.2000	9.4882	(0.659)	0	0	0
2018/10/03	R248	01/11/2018	9.03	Put	Bond Future	9,351.3600	9.3514	9,288.3400	9.2883	(0.674)	0	0	0
2018/10/03	R248	01/11/2018	9.02	Call	Bond Future	1.8800	0.0019	1.7500	0.0018	(6.915)	0	0	0
2018/10/03	R248	01/11/2018	9.02	Put	Bond Future	9,451.1800	9.4512	9,388.1700	9.3882	(0.667)	0	0	0
2018/10/03	R248	07/02/2019	9.06	Put	Bond Future	9,940.0500	9.9400	9,871.9100	9.8719	(0.686)	0	0	0
2018/10/03	R248	07/02/2019			Bond Future	10.1336	91.0994	10.1259	91.1629	(0.076)	0.0000	0.0000	0
2018/10/03	R248	07/02/2019	9.06	Call	Bond Future	219.7000	0.2197	215.0600	0.2151	(2.112)	0	0	0
2018/10/03	R248	07/02/2019	9.05	Put	Bond Future	10,031.2100	10.0312	9,964.5200	9.9645	(0.665)	0	0	0
2018/10/03	R248	07/02/2019	9.07	Call	Bond Future	227.9800	0.2280	221.9000	0.2219	(2.667)	0	0	0
2018/10/03	R248	07/02/2019	9.07	Put	Bond Future	9,849.2100	9.8492	9,779.6300	9.7796	(0.706)	0	0	0
2018/10/03	R248	07/02/2019	9.05	Call	Bond Future	211.5700	0.2116	208.3800	0.2084	(1.508)	0	0	0
2018/10/03	R248	02/05/2019	9.90	Put	Bond Future	5,336.0500	5.3361	5,213.1600	5.2132	(2.303)	0	0	0
2018/10/03	R248	02/05/2019			Bond Future	10.2008	88.1780	10.1929	88.2424	(0.077)	0.0000	0.0000	0
2018/10/03	R248	02/05/2019	9.90	Call	Bond Future	2,820.3900	2.8204	2,761.8800	2.7619	(2.075)	0	0	0
2018/10/03	R248	02/05/2019	9.91	Call	Bond Future	2,856.1200	2.8561	2,798.4700	2.7985	(2.018)	0	0	0
2018/10/03	R248	02/05/2019	9.89	Put	Bond Future	5,386.3700	5.3864	5,262.6400	5.2626	(2.297)	0	0	0
2018/10/03	R248	02/05/2019	9.91	Put	Bond Future	5,286.1000	5.2861	5,164.0700	5.1641	(2.309)	0	0	0
2018/10/03	R248	02/05/2019	9.89	Call	Bond Future	2,784.8800	2.7849	2,725.5300	2.7255	(2.131)	0	0	0
Total													917770